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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

FARMERS INSURANCE EXCHANGE

NAIC Group Code 0069 (Current) 0069 (Prior) NAIC Company Code 21652 Employer's ID Number 95-2575893

Organized under the Laws of California, State of Domicile or Port of Entry CA

Country of Domicile United States of America

Incorporated/Organized 03/28/1928 Commenced Business 04/06/1928

Statutory Home Office 6301 Owensmouth Ave (Street and Number), Woodland Hills , CA, US 91367 (City or Town, State, Country and Zip Code)

Main Administrative Office 6301 Owensmouth Ave (Street and Number)
Woodland Hills , CA, US 91367 (City or Town, State, Country and Zip Code), 818-936-1400 (Area Code) (Telephone Number)

Mail Address 6301 Owensmouth Ave (Street and Number or P.O. Box), Woodland Hills , CA, US 91367 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6301 Owensmouth Ave (Street and Number)
Woodland Hills , CA, US 91367 (City or Town, State, Country and Zip Code), 818-876-7924 (Area Code) (Telephone Number)

Internet Website Address www.farmers.com

Statutory Statement Contact Joseph Hammond (Name), 818-876-7924 (Area Code) (Telephone Number)
joseph.hammond@farmersinsurance.com (E-mail Address), 818-936-1736 (FAX Number)

OFFICERS

President, CEO	Jeffrey John Dailey *	CFO, Treasurer	Thomas Sangkyu Noh
Secretary	Doren Eugene Hohl	Chief Actuary	James Leslie Nutting *

*The individuals listed are officers of Farmers Group, Inc., dba as Farmers Underwriters Association, a Nevada Corporation which acts as attorney-in-fact of Farmers Insurance Exchange

OTHER

Robert Paul Howard, Chief Claims Officer	Frank Anthony Carni , Claims Executive	Timothy Earl Felks, Claims Executive

*The individuals listed are officers of Farmers Group, Inc., dba as Farmers Underwriters Association, a Nevada Corporation which acts as attorney-in-fact of Farmers Insurance Exchange

DIRECTORS OR TRUSTEES

Thomas George Allen **	Thomas David Brown **#	Joe David Bryant **
Julio Areias Da Silva **	Alan Roy Gildemeister **	Scott William Hood **
Frederick Henry Kruse **	Ronald Lee Marrone **	Gary Randolph Martin **
Ronald Gregory Myhan **#		

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California
County of Los Angeles 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.

DocuSigned by: Jeff Dailey CD69E577CFB24D2...	DocuSigned by: 5AA115586887458...	DocuSigned by: Thomas S Noh C054F830480144A...
Jeffrey John Dailey * President, CEO	Doren Eugene Hohl Secretary	Thomas Sangkyu Noh CFO, Treasurer

Subscribed and sworn to (or affirmed) before me this 15th day of February, 2021, by

(1) Jeffrey John Dailey, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and

(2) Doren Eugene Hohl, proved to me on the basis of satisfactory evidence to be the person who appeared before me, and

(3) Thomas Sangkyu Noh, proved to me on the basis or satisfactory evidence to be the person who appeared before me.

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.....

To be completed after the COVID-19 pandemic

Keith Eakins, Notary Public
November 1, 2021

*The individuals listed are officers of Farmers Group, Inc., dba as Farmers Underwriters Association, a Nevada Corporation which acts as attorney-in-fact of Farmers Insurance Exchange
**Board of Governors

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	1,019,031,164	8.584	1,019,031,164		1,019,031,164	8.593
1.02 All other governments	7,376,623	0.062	7,376,623		7,376,623	0.062
1.03 U.S. states, territories and possessions, etc. guaranteed	49,332,284	0.416	49,332,284		49,332,284	0.416
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	86,204,750	0.726	86,204,750		86,204,750	0.727
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,348,026,107	11.356	1,348,026,107		1,348,026,107	11.367
1.06 Industrial and miscellaneous	2,118,674,453	17.848	2,118,674,453		2,118,674,453	17.865
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	73,381,734	0.618	73,381,734		73,381,734	0.619
1.11 Total long-term bonds	4,702,027,115	39.610	4,702,027,115		4,702,027,115	39.649
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	11,620,795	0.098				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	11,620,795	0.098				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	394,851,043	3.326	394,851,043		394,851,043	3.329
3.02 Industrial and miscellaneous Other (Unaffiliated)	15,016,470	0.126	15,016,470		15,016,470	0.127
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	5,596,921,600	47.148	5,596,905,131		5,596,905,131	47.194
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 Total common stocks	6,006,789,113	50.601	6,006,772,644		6,006,772,644	50.651
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		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	32,670,777	0.275	32,670,777		32,670,777	0.275
5.02 Properties held for production of income	237,617,860	2.002	237,617,860		237,617,860	2.004
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	270,288,638	2.277	270,288,638		270,288,638	2.279
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(52,975,351)	(0.446)	(52,975,351)		(52,975,351)	(0.447)
6.02 Cash equivalents (Schedule E, Part 2)	708,383,406	5.967	708,383,406		708,383,406	5.973
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	655,408,055	5.521	655,408,055		655,408,055	5.527
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	224,677,121	1.893	224,677,121		224,677,121	1.895
10. Receivables for securities	77,796	0.001	77,796		77,796	0.001
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	11,870,888,633	100.000	11,859,251,369		11,859,251,369	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		291,558,209
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)	693,161	693,161
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		2,403,125
5.	Deduct amounts received on disposals, Part 3, Column 15		13,822,941
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		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	10,540,317	
	8.2 Totals, Part 3, Column 9	2,599	10,542,916
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		270,288,638
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		270,288,638

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
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)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		223,942,468
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	175,887	175,887
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	558,766	
	5.2 Totals, Part 3, Column 9		558,766
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		224,677,121
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		224,677,121

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		10,171,043,755
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,173,056,792
3.	Accrual of discount		3,662,883
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(938,053)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	266,449,613	
	4.4. Part 4, Column 11	(23,763,483)	241,748,077
5.	Total gain (loss) on disposals, Part 4, Column 19		59,546,292
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,878,834,605
7.	Deduct amortization of premium		23,360,756
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	1,822,994	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	12,971,865	
	9.4. Part 4, Column 13	12,763,624	27,558,483
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,133,070
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		10,720,437,025
12.	Deduct total nonadmitted amounts		11,637,265
13.	Statement value at end of current period (Line 11 minus Line 12)		10,708,799,760

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	1,019,031,164	1,042,967,253	1,023,559,995	1,011,064,883
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	7,376,624	7,557,458	7,350,057	7,385,000
	4. Totals	1,026,407,788	1,050,524,711	1,030,910,052	1,018,449,883
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	49,332,284	53,163,724	53,624,103	47,005,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	86,204,750	95,072,532	90,651,232	80,425,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	1,348,026,107	1,426,390,472	1,386,946,200	1,300,930,107
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	1,868,134,732	2,009,745,082	1,869,948,262	1,862,456,313
	9. Canada	64,741,482	69,662,150	64,727,585	64,765,061
	10. Other Countries	259,179,974	273,403,562	259,429,805	259,346,162
	11. Totals	2,192,056,188	2,352,810,794	2,194,105,652	2,186,567,536
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	4,702,027,117	4,977,962,233	4,756,237,239	4,633,377,526
PREFERRED STOCKS	14. United States	11,620,795	11,620,795	11,565,562	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	11,620,795	11,620,795	11,565,562	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	11,620,795	11,620,795	11,565,562	
COMMON STOCKS	20. United States	399,553,150	399,553,150	263,728,113	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	10,314,363	10,314,363	6,894,334	
	23. Totals	409,867,513	409,867,513	270,622,447	
Parent, Subsidiaries and Affiliates	24. Totals	5,596,921,600	5,596,921,600	3,760,760,669	
	25. Total Common Stocks	6,006,789,113	6,006,789,113	4,031,383,116	
	26. Total Stocks	6,018,409,908	6,018,409,908	4,042,948,678	
	27. Total Bonds and Stocks	10,720,437,025	10,996,372,141	8,799,185,917	

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 11.7	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	324,951,742	761,471,553	18,294,386	5,251,772	691,746	XXX	1,110,661,199	23.2	941,602,396	21.8	1,110,661,199	
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	324,951,742	761,471,553	18,294,386	5,251,772	691,746	XXX	1,110,661,199	23.2	941,602,396	21.8	1,110,661,199	
2. All Other Governments												
2.1 NAIC 1	6,170,210	1,206,413				XXX	7,376,623	0.2	17,644,024	0.4		7,376,623
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	6,170,210	1,206,413				XXX	7,376,623	0.2	17,644,024	0.4		7,376,623
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	7,592,403	27,688,935		8,462,870		XXX	43,744,208	0.9	61,810,048	1.4	43,744,208	
3.2 NAIC 2		5,588,077				XXX	5,588,077	0.1	5,612,133	0.1	5,588,077	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	7,592,403	33,277,012		8,462,870		XXX	49,332,285	1.0	67,422,181	1.6	49,332,285	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	5,073,646	26,532,814	20,182,731	13,236,667	19,616,314	XXX	84,642,172	1.8	88,467,630	2.0	84,642,172	
4.2 NAIC 2		1,562,578				XXX	1,562,578	0.0	3,321,043	0.1	1,562,578	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	5,073,646	28,095,392	20,182,731	13,236,667	19,616,314	XXX	86,204,750	1.8	91,788,673	2.1	86,204,750	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	169,463,131	661,483,685	168,976,984	140,421,137	143,500,562	XXX	1,283,845,499	26.8	1,202,850,125	27.8	1,283,845,499	
5.2 NAIC 2	1,633,753	14,608,910	27,175,112	15,699,698	4,036,223	XXX	63,153,696	1.3	73,917,018	1.7	63,153,695	1
5.3 NAIC 3		1,026,910				XXX	1,026,910	0.0	2,551,175	0.1	1,026,910	
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	171,096,884	677,119,505	196,152,096	156,120,835	147,536,785	XXX	1,348,026,105	28.1	1,279,318,318	29.6	1,348,026,104	1

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 11.7	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	95,163,906	591,606,580	366,737,499	14,982,896	409,573	XXX	1,068,900,454	22.3	911,947,253	21.1	572,944,979	495,955,475
6.2 NAIC 2	40,109,412	436,219,564	407,745,003	73,999,170	200,075	XXX	958,273,224	20.0	899,728,638	20.8	403,451,760	554,821,464
6.3 NAIC 3	5,001,043	44,833,280	27,730,278	6,008,119	65,618	XXX	83,638,338	1.7	43,847,738	1.0	24,630,414	59,007,924
6.4 NAIC 4	331,965	1,709,963	1,560,446	4,086,560	173,506	XXX	7,862,440	0.2	690,796	0.0	1,260,163	6,602,277
6.5 NAIC 5	2					XXX	2	0.0	8	0.0	2	
6.6 NAIC 6						XXX						
6.7 Totals	140,606,328	1,074,369,387	803,773,226	99,076,745	848,772	XXX	2,118,674,458	44.2	1,856,214,433	43.0	1,002,287,318	1,116,387,140
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	510,477	15,532,922	2,182,874			XXX	18,226,273	0.4	27,678,227	0.6		18,226,273
10.3 NAIC 3	4,773,561	31,254,270				XXX	36,027,831	0.8	30,514,166	0.7		36,027,831
10.4 NAIC 4	214,829	11,421,885	4,019,296			XXX	15,656,010	0.3	6,089,565	0.1		15,656,010
10.5 NAIC 5	773,988	2,697,628				XXX	3,471,616	0.1	1,929,279	0.0		3,471,616
10.6 NAIC 6						XXX						
10.7 Totals	6,272,855	60,906,705	6,202,170			XXX	73,381,730	1.5	66,211,237	1.5		73,381,730

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 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 608,415,038	2,069,989,980	574,191,600	182,355,342	164,218,195		3,599,170,155	75.1	XXX	XXX	3,095,838,057	503,332,098
11.2 NAIC 2	(d) 42,253,642	473,512,051	437,102,989	89,698,868	4,236,298		1,046,803,848	21.8	XXX	XXX	473,756,110	573,047,738
11.3 NAIC 3	(d) 9,774,604	77,114,460	27,730,278	6,008,119	65,618		120,693,079	2.5	XXX	XXX	25,657,324	95,035,755
11.4 NAIC 4	(d) 546,794	13,131,848	5,579,742	4,086,560	173,506		23,518,450	0.5	XXX	XXX	1,260,163	22,258,287
11.5 NAIC 5	(d) 773,990	2,697,628					(c) 3,471,618	0.1	XXX	XXX	2	3,471,616
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	661,764,068	2,636,445,967	1,044,604,609	282,148,889	168,693,617		(b) 4,793,657,150	100.0	XXX	XXX	3,596,511,656	1,197,145,494
11.8 Line 11.7 as a % of Col. 7	13.8	55.0	21.8	5.9	3.5		100.0	XXX	XXX	XXX	75.0	25.0
12. Total Bonds Prior Year												
12.1 NAIC 1	434,234,290	1,711,745,550	701,243,159	203,298,807	173,799,670		XXX	XXX	3,224,321,476	74.6	2,833,181,274	391,140,202
12.2 NAIC 2	35,255,255	414,104,831	477,845,544	66,531,817	16,519,612		XXX	XXX	1,010,257,059	23.4	423,954,998	586,302,061
12.3 NAIC 3	4,497,986	55,922,723	16,065,463	300,792	126,115		XXX	XXX	76,913,079	1.8	6,904,165	70,008,914
12.4 NAIC 4	47,552	5,212,806	1,520,003				XXX	XXX	6,780,361	0.2	690,796	6,089,565
12.5 NAIC 5	40,381	1,888,906					XXX	XXX	(c) 1,929,287	0.0	8	1,929,279
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	474,075,464	2,188,874,816	1,196,674,169	270,131,416	190,445,397		XXX	XXX	(b) 4,320,201,262	100.0	3,264,731,241	1,055,470,021
12.8 Line 12.7 as a % of Col. 9	11.0	50.7	27.7	6.3	4.4		XXX	XXX	100.0	XXX	75.6	24.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	544,975,013	1,754,455,383	449,834,126	182,355,342	164,218,195		3,095,838,059	64.6	2,833,181,274	65.6	3,095,838,059	XXX
13.2 NAIC 2	18,926,518	156,919,240	254,310,620	39,563,511	4,036,223		473,756,112	9.9	423,954,998	9.8	473,756,112	XXX
13.3 NAIC 3	21,508	7,245,540	18,235,695	88,963	65,618		25,657,324	0.5	6,904,165	0.2	25,657,324	XXX
13.4 NAIC 4	56,870	609,583	184,971	235,232	173,506		1,260,162	0.0	690,796	0.0	1,260,162	XXX
13.5 NAIC 5	2						2	0.0	8	0.0	2	XXX
13.6 NAIC 6												XXX
13.7 Totals	563,979,911	1,919,229,746	722,565,412	222,243,048	168,493,542		3,596,511,659	75.0	3,264,731,241	75.6	3,596,511,659	XXX
13.8 Line 13.7 as a % of Col. 7	15.7	53.4	20.1	6.2	4.7		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	11.8	40.0	15.1	4.6	3.5		75.0	XXX	XXX	XXX	75.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	63,440,025	315,534,597	124,357,474				503,332,096	10.5	391,140,202	9.1	XXX	503,332,096
14.2 NAIC 2	23,327,124	316,592,811	182,792,369	50,135,357	200,075		573,047,736	12.0	586,302,061	13.6	XXX	573,047,736
14.3 NAIC 3	9,753,096	69,868,920	9,494,583	5,919,156			95,035,755	2.0	70,008,914	1.6	XXX	95,035,755
14.4 NAIC 4	489,924	12,522,265	5,394,771	3,851,328			22,258,288	0.5	6,089,565	0.1	XXX	22,258,288
14.5 NAIC 5	773,988	2,697,628					3,471,616	0.1	1,929,279	0.0	XXX	3,471,616
14.6 NAIC 6											XXX	
14.7 Totals	97,784,157	717,216,221	322,039,197	59,905,841	200,075		1,197,145,491	25.0	1,055,470,021	24.4	XXX	1,197,145,491
14.8 Line 14.7 as a % of Col. 7	8.2	59.9	26.9	5.0	0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.0	15.0	6.7	1.2	0.0		25.0	XXX	XXX	XXX	XXX	25.0

(a) Includes $ 430,664,577 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 18,474,528 current year of bonds with Z designations and $ 17,377,224 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 $ 2 current year, $ 8 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 $ 91,630,033 ; NAIC 2 $; 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 11.08	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	299,222,915	675,089,211	984,668			XXX	975,296,794	20.3	898,653,820	20.8	975,296,794	
1.02 Residential Mortgage-Backed Securities	25,728,827	86,382,342	17,309,718	5,251,772	691,746	XXX	135,364,405	2.8	42,948,576	1.0	135,364,405	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	324,951,742	761,471,553	18,294,386	5,251,772	691,746	XXX	1,110,661,199	23.2	941,602,396	21.8	1,110,661,199	
2. All Other Governments												
2.01 Issuer Obligations	6,170,210	1,206,413				XXX	7,376,623	0.2	17,644,024	0.4		7,376,623
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	6,170,210	1,206,413				XXX	7,376,623	0.2	17,644,024	0.4		7,376,623
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	7,592,403	33,277,012		8,462,870		XXX	49,332,285	1.0	67,422,181	1.6	49,332,285	
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	7,592,403	33,277,012		8,462,870		XXX	49,332,285	1.0	67,422,181	1.6	49,332,285	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	5,073,646	28,095,392	20,182,731	13,236,667	19,616,314	XXX	86,204,750	1.8	91,788,673	2.1	86,204,751	(1)
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	5,073,646	28,095,392	20,182,731	13,236,667	19,616,314	XXX	86,204,750	1.8	91,788,673	2.1	86,204,751	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	13,548,138	300,576,471	91,782,743	132,882,280	146,860,747	XXX	685,650,379	14.3	644,421,003	14.9	685,650,379	
5.02 Residential Mortgage-Backed Securities	157,548,745	376,543,034	104,369,353	23,238,556	676,038	XXX	662,375,726	13.8	631,610,726	14.6	662,375,725	1
5.03 Commercial Mortgage-Backed Securities						XXX			3,286,588	0.1		
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	171,096,883	677,119,505	196,152,096	156,120,836	147,536,785	XXX	1,348,026,105	28.1	1,279,318,317	29.6	1,348,026,104	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	115,288,373	894,769,995	637,761,202	82,912,590	605,234	XXX	1,731,337,394	36.1	1,560,991,941	36.1	770,971,480	960,365,914
6.02 Residential Mortgage-Backed Securities	3,985,104	9,516,688	9,722,237	16,164,154	243,539	XXX	39,631,722	0.8	49,279,825	1.1	2,666,122	36,965,600
6.03 Commercial Mortgage-Backed Securities	13,665,039	117,449,740	115,872,900			XXX	246,987,679	5.2	199,431,575	4.6	213,877,792	33,109,887
6.04 Other Loan-Backed and Structured Securities	7,667,811	52,632,963	40,416,887			XXX	100,717,661	2.1	46,511,093	1.1	14,771,925	85,945,736
6.05 Totals	140,606,327	1,074,369,386	803,773,226	99,076,744	848,773	XXX	2,118,674,456	44.2	1,856,214,434	43.0	1,002,287,319	1,116,387,137
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 11.08	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							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	6,272,856	60,906,705	6,202,170			XXX	73,381,731	1.5	66,211,237	1.5		73,381,731
10.03 Totals	6,272,856	60,906,705	6,202,170			XXX	73,381,731	1.5	66,211,237	1.5		73,381,731
11. Total Bonds Current Year												
11.01 Issuer Obligations	446,895,685	1,933,014,494	750,711,344	237,494,407	167,082,295	XXX	3,535,198,225	73.7	XXX	XXX	2,567,455,689	967,742,536
11.02 Residential Mortgage-Backed Securities	187,262,676	472,442,064	131,401,308	44,654,482	1,611,323	XXX	837,371,853	17.5	XXX	XXX	800,406,252	36,965,601
11.03 Commercial Mortgage-Backed Securities	13,665,039	117,449,740	115,872,900			XXX	246,987,679	5.2	XXX	XXX	213,877,792	33,109,887
11.04 Other Loan-Backed and Structured Securities	7,667,811	52,632,963	40,416,887			XXX	100,717,661	2.1	XXX	XXX	14,771,925	85,945,736
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	6,272,856	60,906,705	6,202,170			XXX	73,381,731	1.5	XXX	XXX		73,381,731
11.08 Totals	661,764,067	2,636,445,966	1,044,604,609	282,148,889	168,693,618		4,793,657,149	100.0	XXX	XXX	3,596,511,658	1,197,145,491
11.09 Line 11.08 as a % of Col. 7	13.8	55.0	21.8	5.9	3.5		100.0	XXX	XXX	XXX	75.0	25.0
12. Total Bonds Prior Year												
12.01 Issuer Obligations	335,198,362	1,731,473,935	882,395,950	163,890,609	167,962,786	XXX	XXX	XXX	3,280,921,642	75.9	2,376,192,844	904,728,798
12.02 Residential Mortgage-Backed Securities	121,646,709	308,396,850	165,072,150	106,240,807	22,482,611	XXX	XXX	XXX	723,839,127	16.8	677,715,829	46,123,298
12.03 Commercial Mortgage-Backed Securities	2,201,164	69,317,745	131,199,254			XXX	XXX	XXX	202,718,163	4.7	183,855,699	18,862,464
12.04 Other Loan-Backed and Structured Securities	14,023,166	20,274,754	12,213,173			XXX	XXX	XXX	46,511,093	1.1	26,966,867	19,544,226
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	1,006,063	59,411,532	5,793,642			XXX	XXX	XXX	66,211,237	1.5		66,211,237
12.08 Totals	474,075,464	2,188,874,816	1,196,674,169	270,131,416	190,445,397		XXX	XXX	4,320,201,262	100.0	3,264,731,239	1,055,470,023
12.09 Line 12.08 as a % of Col. 9	11.0	50.7	27.7	6.3	4.4		XXX	XXX	100.0	XXX	75.6	24.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	368,354,323	1,348,122,562	490,774,419	193,322,165	166,882,220	XXX	2,567,455,689	53.6	2,376,192,844	55.0	2,567,455,689	XXX
13.02 Residential Mortgage-Backed Securities	183,670,027	463,935,806	122,268,216	28,920,882	1,611,323	XXX	800,406,254	16.7	677,715,829	15.7	800,406,254	XXX
13.03 Commercial Mortgage-Backed Securities	11,838,386	101,620,735	100,418,670			XXX	213,877,791	4.5	183,855,699	4.3	213,877,791	XXX
13.04 Other Loan-Backed and Structured Securities	117,174	5,550,644	9,104,107			XXX	14,771,925	0.3	26,966,867	0.6	14,771,925	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	563,979,910	1,919,229,747	722,565,412	222,243,047	168,493,543		3,596,511,659	75.0	3,264,731,239	75.6	3,596,511,659	XXX
13.09 Line 13.08 as a % of Col. 7	15.7	53.4	20.1	6.2	4.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	11.8	40.0	15.1	4.6	3.5		75.0	XXX	XXX	XXX	75.0	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	78,541,362	584,891,932	259,936,925	44,172,242	200,075	XXX	967,742,536	20.2	904,728,798	20.9	XXX	967,742,536
14.02 Residential Mortgage-Backed Securities	3,592,649	8,506,258	9,133,092	15,733,600		XXX	36,965,599	0.8	46,123,298	1.1	XXX	36,965,599
14.03 Commercial Mortgage-Backed Securities	1,826,653	15,829,005	15,454,230			XXX	33,109,888	0.7	18,862,464	0.4	XXX	33,109,888
14.04 Other Loan-Backed and Structured Securities	7,550,637	47,082,319	31,312,780			XXX	85,945,736	1.8	19,544,226	0.5	XXX	85,945,736
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	6,272,856	60,906,705	6,202,170			XXX	73,381,731	1.5	66,211,237	1.5	XXX	73,381,731
14.08 Totals	97,784,157	717,216,219	322,039,197	59,905,842	200,075		1,197,145,490	25.0	1,055,470,023	24.4	XXX	1,197,145,490
14.09 Line 14.08 as a % of Col. 7	8.2	59.9	26.9	5.0	0.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.0	15.0	6.7	1.2	0.0		25.0	XXX	XXX	XXX	XXX	25.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	57,991,666	57,991,666			
2. Cost of short-term investments acquired					
3. Accrual of discount	26,272	26,272			
4. Unrealized valuation increase (decrease)	(1,685)	(1,685)			
5. Total gain (loss) on disposals	9,451	9,451			
6. Deduct consideration received on disposals	57,992,257	57,992,257			
7. Deduct amortization of premium	33,447	33,447			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

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	188,058,771		188,058,771	
2. Cost of cash equivalents acquired	4,677,350,765	91,630,033	4,585,720,732	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	4,157,026,130		4,157,026,130	
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)	708,383,406	91,630,033	616,753,373	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	708,383,406	91,630,033	616,753,373	

(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
925 Clock Tower Drive (office)		Springfield	IL	06/15/1983	06/30/2018	499,462		152,830	408,595	810			(810)		45,281	
6518 Antelope Road (office)		Citrus Heights	CA	07/31/1985	12/31/2015	1,402,897		437,636	923,780	4,950			(4,950)		44,176	
7340 W.Memorial Rd.(office)		Oklahoma City	OK	09/17/2009	12/31/2015	41,783,152		31,755,832	30,100,000	1,001,196			(1,001,196)		3,144,341	
Lot 2C-A of Lot 2C Development (office)		Pleasant Valley	MO	10/06/2009	12/31/2015	416,068		324,479	200,000	8,166			(8,166)		29,888	
0299999. Property occupied by the reporting entity - Administrative						44,101,579		32,670,777	31,632,375	1,015,122			(1,015,122)		3,263,686	
0399999. Total Property occupied by the reporting entity						44,101,579		32,670,777	31,632,375	1,015,122			(1,015,122)		3,263,686	
17885 Von Karman Ave (office)		Irvine	CA	06/11/2015	09/30/2020	61,256,320		49,775,565	65,900,000	1,552,807			(1,552,807)		5,710,612	2,268,317
600 Riverside Parkway		Lithia Springs	GA	05/02/2016	09/30/2020	40,974,951		34,839,246	51,200,000	1,196,784			(1,196,784)		3,045,146	863,858
3900 Indian Ave		Perris	CA	06/24/2016	09/30/2020	51,211,966		43,990,246	73,200,000	1,363,208			(1,363,208)		4,214,886	936,147
201 Railroad Ave		East Rutherford	NJ	10/23/2017	09/30/2020	42,916,839		35,948,568	48,800,000	2,116,399			(2,116,399)		3,642,779	1,586,845
14001 Rosecrans Ave		La Mirada	CA	10/15/2019	09/30/2020	77,217,855		73,064,236	79,700,000	3,295,997			(3,295,997)		2,991,271	1,852,574
0499999. Properties held for the production of income						273,577,930		237,617,860	318,800,000	9,525,195			(9,525,195)		19,604,693	7,507,741
0699999 - Totals						317,679,510		270,288,638	350,432,375	10,540,317			(10,540,317)		22,868,379	7,507,741

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
17885 Von Karman Ave (office)	Irvine	CA	06/11/2015					361,796
3900 Indian Ave	Perris	CA	06/24/2016					24,681
201 Railroad Ave	East Rutherford	NJ	10/23/2017					200,854
14001 Rosecrans Ave	La Mirada	CA	10/15/2019					105,830
0199999. Acquired by Purchase								693,161
0399999 - Totals								693,161

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
2720 4th Ave.	Seattle	WA	10/28/2019	Services for Verve KS LLC														(2,985)	18,862
11112 N.E 51st St Vancouver	Vancouver	WA	06/26/2020	BSCS LLC, Seize the Davidsons, LLC, Collinger, LLC, TDFT I, LLC	544,248		207,999						207,999	648,561		440,563	440,563	32,166	
480 East Moana Lane	Reno	NV	12/01/2020	Hillcrest Management Company LLC	609,904		263,584	2,599			(2,599)		260,985	662,060		401,074	401,074	45,036	
30801 Agoura Rd (Office)	Agoura Hills	CA	12/17/2020	Associates Equity Fund VII, LLC	18,559,462		10,950,833						10,950,833	12,512,321		1,561,488	1,561,488	1,322,659	908,651
0199999. Property Disposed					19,713,614		11,422,416	2,599			(2,599)		11,419,817	13,822,941		2,403,125	2,403,125	1,396,877	927,513
0399999 - Totals					19,713,614		11,422,416	2,599			(2,599)		11,419,817	13,822,941		2,403,125	2,403,125	1,396,877	927,513

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Impact Community CAP LLC-Equity		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		03/24/1998		1,961,762	3,429,050	3,429,050	(124,241)					175,887	824,328	17.490
45256#-AA-0	Impact CIL LLC - Equity / CIL Parent		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		01/01/2008			8,474,280	8,474,280	696,747							18.020
	Impact Huntington - Equity		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		07/01/2008			(180,870)	(180,870)	(13,740)						61,200	22.727
2699999. Joint Venture Interests - Other - Affiliated									1,961,762	11,722,460	11,722,460	558,766					175,887	885,528	XXX
	Certificate of Contribution		LOS ANGELES	CA	Fire Insurance Exchange		12/31/2011		80,000,000	84,498,789	80,000,000						4,800,000		100.000
	Certificate of Contribution		LOS ANGELES	CA	Truck Insurance Exchange		12/31/2011		120,000,000	126,748,184	120,000,000						7,200,000		100.000
2899999. Surplus Debentures, etc - Affiliated									200,000,000	211,246,974	200,000,000						12,000,000		XXX
45255@-AD-7	Impact CAP Promissory Note LLC		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		11/16/2001		2,321,979	2,225,779	2,321,979								12.500
45258#-AA-8	Impact Huntington - Debt		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		07/01/2008		632,681	632,681	632,681							788,288	22.727
45255@-AE-5	ICC CDE COIN LOAN - Debt		SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL		10/03/2016		10,000,000	10,000,000	10,000,000								50.000
3299999. Non-collateral Loans - Affiliated									12,954,659	12,858,460	12,954,660							788,288	XXX
4899999. Total - Unaffiliated																			XXX
4999999. Total - Affiliated									214,916,421	235,827,893	224,677,120	558,766					12,175,887	1,673,816	XXX
5099999 - Totals									214,916,421	235,827,893	224,677,120	558,766					12,175,887	1,673,816	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 1B ...$ 1C ..$ 1D ..$ 1E ..$ 1F ...$ 1G ..$

2A ..$ 2B ...$ 2C ..$

3A ..$ 3B ...$ 3C ..$

4A ..$ 4B ...$ 4C ..$

5A ..$ 5B ...$ 5C ..$

6 ....$

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Impact Community CAP LLC-Equity	SAN FRANCISCO	CA	IMPACT COMMUNITY CAPITAL	03/24/1998			175,887		17.490
2699999. Joint Venture Interests - Other - Affiliated								175,887		XXX
4899999. Total - Unaffiliated										XXX
4999999. Total - Affiliated								175,887		XXX
5099999 - Totals								175,887		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
5099999 - Totals																			

NONE

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
912810-EM-6	US TREASURY N/B 7.25 08/15/2022	SD			1.A	9,058,213	111.4141	7,618,494	6,838,000	7,107,153		(154,500)			7.250	4.716	FA	185,908	495,755	09/24/2002	08/15/2022
912828-3X-6	US TREASURY N/B 2.25 02/15/2021				1.A	169,131	100.2383	170,405	170,000	169,945		302			2.250	2.442	FA	1,434	3,825	02/27/2018	02/15/2021
912828-3X-6	US TREASURY N/B 2.25 02/15/2021	SD			1.A	1,820,642	100.2383	1,834,361	1,830,000	1,829,412		3,256			2.250	2.442	FA	15,441	41,175	02/27/2018	02/15/2021
912828-4A-5	US TREASURY N/B 2.625 02/28/2023	SD			1.A	2,568,404	105.3438	2,623,059	2,490,000	2,537,299		(20,753)			2.625	1.742	FA	21,669	65,363	06/28/2019	02/28/2023
912828-4L-1	US TREASURY N/B 2.75 04/30/2023				1.A	448,701	106.0391	477,176	450,000	449,439		282			2.750	2.831	AO	2,074	12,375	05/08/2018	04/30/2023
912828-4L-1	US TREASURY N/B 2.75 04/30/2023	SD			1.A	299,134	106.0391	318,117	300,000	299,626		188			2.750	2.831	AO	2,758	6,875	05/08/2018	04/30/2023
912828-4M-9	US TREASURY N/B 2.875 04/30/2025	SD			1.A	33,095,523	111.0859	36,658,360	33,000,000	33,069,939		(10,847)			2.875	2.847	AO	158,994	948,750	08/28/2018	04/30/2025
912828-4P-2	US TREASURY N/B 2.625 05/15/2021				1.A	249,581	100.9063	252,266	250,000	249,944		107			2.625	2.697	MN	834	6,563	05/09/2018	05/15/2021
912828-4W-7	US TREASURY N/B 2.75 08/15/2021				1.A	661,626	101.6172	670,673	660,000	660,367		(533)			2.750	2.678	FA	6,806	18,150	08/23/2018	08/15/2021
912828-4W-7	US TREASURY N/B 2.75 08/15/2021	SD			1.A	2,345,766	101.6172	2,377,842	2,340,000	2,341,300		(1,891)			2.750	2.678	FA	24,131	64,350	08/23/2018	08/15/2021
912828-5L-0	US TREASURY N/B 2.875 11/15/2021				1.A	65,691	102.3750	66,544	65,000	65,226		(254)			2.875	2.483	MN	237	1,869	02/22/2019	11/15/2021
912828-5L-0	US TREASURY N/B 2.875 11/15/2021	SD			1.A	46,770,378	102.3750	47,333,081	46,235,000	46,408,074		(193,869)			2.875	2.452	MN	168,911	1,328,752	02/22/2019	11/15/2021
912828-5V-8	US TREASURY N/B 2.5 01/15/2022				1.A	99,976,898	102.4531	102,453,125	100,000,000	99,980,158		4,688			2.500	2.517	JJ	1,148,098	2,500,000	02/06/2019	01/15/2022
912828-6C-9	US TREASURY N/B 2.5 02/15/2022	SD			1.A	3,812,841	102.6484	3,910,905	3,810,000	3,811,053		(778)			2.500	2.489	FA	35,719	95,170	03/15/2019	02/15/2022
912828-6C-9	US TREASURY N/B 2.5 02/15/2022				1.A	40,678,676	102.6484	41,767,649	40,690,000	40,685,402		5,414			2.500	2.525	FA	381,469	1,017,250	03/15/2019	02/15/2022
912828-6H-8	US TREASURY N/B 2.375 03/15/2022				1.A	219,985	102.6875	224,886	219,000	219,418		(330)			2.375	2.229	MS	1,537	5,201	03/29/2019	03/15/2022
912828-6M-7	US TREASURY N/B 2.25 04/15/2022				1.A	507,521	102.7266	513,633	500,000	504,143		(3,148)			2.250	1.604	AO	2,380	11,250	12/04/2019	04/15/2022
912828-B5-8	US TREASURY N/B 2.125 01/31/2021	SD			1.A	43,318,986	100.1367	42,683,276	42,625,000	42,639,579		(201,163)			2.125	1.645	JJ	376,588	905,781	09/01/2017	01/31/2021
912828-B6-6	US TREASURY N/B 2.75 02/15/2024	SD			1.A	37,773,762	108.0234	40,588,727	37,574,000	37,681,539		(30,217)			2.750	2.671	FA	387,482	1,033,285	02/06/2018	02/15/2024
912828-C5-7	US TREASURY N/B 2.25 03/31/2021	SD			1.A	19,514,573	100.5000	19,331,175	19,235,000	19,256,808		(84,389)			2.250	1.806	MS	109,386	432,788	11/07/2017	03/31/2021
912828-PX-2	US TREASURY N/B 3.625 02/15/2021	SD			1.A	32,003,023	100.3945	31,624,277	31,500,000	31,524,272		(221,782)			3.625	2.921	FA	428,203	1,141,875	10/25/2018	02/15/2021
912828-PX-2	US TREASURY N/B 3.625 02/15/2021				1.A	934,989	100.3945	923,630	920,000	920,728		(6,624)			3.625	2.905	FA	12,506	33,350	10/25/2018	02/15/2021
912828-QN-3	US TREASURY N/B 3.125 05/15/2021	SD			1.A	62,162,068	101.0859	62,097,092	61,430,000	61,527,226		(266,556)			3.125	2.692	MN	243,938	1,919,688	09/24/2018	05/15/2021
912828-SV-3	US TREASURY N/B 1.75 05/15/2022	SD			1.A	48,939,621	102.2031	51,101,563	50,000,000	49,545,748		324,079			1.750	2.443	MN	111,188	875,000	02/08/2019	05/15/2022
912828-UN-8	US TREASURY N/B 2 02/15/2023	SD			1.A	36,662,861	103.9375	38,811,302	37,341,000	36,973,434		168,380			2.000	2.494	FA	280,058	746,820	02/11/2019	02/15/2023
912828-UN-8	US TREASURY N/B 2 02/15/2023				1.A	7,519,907	103.9375	7,960,573	7,659,000	7,583,609		34,536			2.000	2.494	FA	57,443	153,180	02/11/2019	02/15/2023
912828-WE-6	US TREASURY N/B 2.75 11/15/2023	SD			1.A	56,431,162	107.4219	60,156,250	56,000,000	56,224,204		(72,101)			2.750	2.622	MN	195,691	1,539,975	02/06/2018	11/15/2023
912828-Y8-7	US TREASURY N/B 1.75 07/31/2024	SD			1.A	4,464,042	105.4688	4,661,719	4,420,000	4,452,305		(8,509)			1.750	1.547	JJ	32,159	77,300	08/06/2019	07/31/2024
912828-YK-0	US TREASURY N/B 1.375 10/15/2022				1.A	10,194,323	102.2070	10,484,397	10,258,000	10,219,001		21,034			1.375	1.466	AO	29,837	141,048	11/04/2019	10/15/2022
912828-YK-0	US TREASURY N/B 1.375 10/15/2022	SD			1.A	9,681,526	102.2070	9,957,009	9,742,000	9,705,186		19,855			1.375	1.465	AO	29,574	131,478	11/04/2019	10/15/2022
912828-YS-3	US TREASURY N/B 1.75 11/15/2029				1.A	448,129	108.0313	492,623	456,000	449,009		727			1.750	1.950	MN	1,014	7,980	11/12/2019	11/15/2029
912828-YS-3	US TREASURY N/B 1.75 11/15/2029	SD			1.A	534,610	108.0313	587,690	544,000	535,660		867			1.750	1.950	MN	1,210	9,520	11/12/2019	11/15/2029
912828-YW-4	US TREASURY N/B 1.625 12/15/2022				1.A	1,000,628	102.9141	1,029,141	1,000,000	1,000,445		(183)			1.625	1.609	JD	714	16,250	01/02/2020	12/15/2022
912828-Z2-9	US TREASURY N/B 1.5 01/15/2023	SD			1.A	42,129,979	102.7813	43,118,790	41,952,000	42,075,647		(54,332)			1.500	1.355	JJ	288,990	314,640	01/31/2020	01/15/2023
912828-Z2-9	US TREASURY N/B 1.5 01/15/2023				1.A	3,063,726	102.7813	3,132,773	3,048,000	3,058,919		(4,808)			1.500	1.323	JJ	20,996	22,860	01/31/2020	01/15/2023
912828-Z8-6	US TREASURY N/B 1.375 02/15/2023				1.A	47,706,542	102.6172	48,348,088	47,115,000	47,541,047		(165,495)			1.375	0.946	FA	242,937	323,916	02/28/2020	02/15/2023
912828-Z8-6	US TREASURY N/B 1.375 02/15/2023	SD			1.A	5,632,359	102.6172	5,782,479	5,635,000	5,633,163		804			1.375	1.396	FA	29,055	38,102	02/28/2020	02/15/2023
912828-ZC-7	US TREASURY N/B 1.125 02/28/2025				1.A	11,172,394	103.5078	11,261,650	10,880,000	11,126,342		(46,053)			1.125	0.576	FA	40,578	61,200	03/16/2020	02/28/2025
912828-ZH-6	US TREASURY N/B 0.25 04/15/2023				1.A	3,001,065	100.2422	3,007,266	3,000,000	3,000,823		(242)			0.250	0.238	AO	1,587	3,750	05/04/2020	04/15/2023
912828-ZP-8	US TREASURY N/B 0.125 05/15/2023	SD			1.A	6,977,484	99.9609	6,997,266	7,000,000	6,982,067		4,583			0.125	0.234	MN	1,112	4,375	06/05/2020	05/15/2023
912828-ZU-7	US TREASURY N/B 0.25 06/15/2023				1.A	7,004,750	100.2500	7,017,500	7,000,000	7,003,915		(835)			0.250	0.227	JD	769	8,750	06/17/2020	06/15/2023
912828-ZY-9	US TREASURY N/B 0.125 07/15/2023	SD			1.A	106,581,702	99.9375	106,513,388	106,580,000	106,581,797		95			0.125	0.124	JJ	61,182		08/10/2020	07/15/2023
912828-ZY-9	US TREASURY N/B 0.125 07/15/2023				1.A	4,169,362	99.9375	4,167,394	4,170,000	4,169,461		98			0.125	0.130	JJ	2,394		08/10/2020	07/15/2023
91282C-AA-9	US TREASURY FRN FLT 07/31/2022				1.A	4,900,000	99.9976	4,899,885	4,900,000	4,899,987		(13)			0.135	0.160	JAJO	1,204	1,979	10/13/2020	07/31/2022
91282C-AF-8	US TREASURY N/B 0.125 08/15/2023	SD			1.A	22,978,788	99.9375	22,985,625	23,000,000	22,981,336		2,548			0.125	0.156	FA	10,781		09/01/2020	08/15/2023
91282C-AP-6	US TREASURY N/B 0.125 10/15/2023				1.A	7,984,714	99.9219	7,993,750	8,000,000	7,985,604		890			0.125	0.190	AO	2,115		11/06/2020	10/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						887,635,786	XXX	906,986,874	882,831,000	883,666,759		(957,472)			XXX	XXX	XXX	5,159,091	16,567,563	XXX	XXX
313371-*9-9	FHA PUTT PROJ MERRILL #91 7.43 09/01/2023				1.A	7	100.0000	7	7						7.430		MON			02/06/1992	09/01/2023
36176X-KR-9	GNSF POOL 779104				1.A	1,650,901	108.8551	1,714,832	1,575,335	1,659,434		(27,730)			3.500	0.745	MON	4,595	55,137	10/30/2015	04/15/2042
36179N-LE-6	G2SF POOL MA1225				1.A	3,598,271	110.3075	3,711,665	3,364,836	3,608,151		(60,084)			4.000	1.036	MON	11,216	123,377	01/22/2020	08/20/2043
36179Q-L4-1	G2SF POOL MA2147				1.A	2,398,038	106.6457	2,500,557	2,344,732	2,399,182		(14,971)			3.000	1.955	MON	5,862	70,342	11/18/2014	08/20/2044
36179T-G5-8	G2SF POOL MA4720				1.A	7,669,915	107.6179	7,837,239	7,282,465	7,676,907		(170,296)			4.000	0.928	MON	24,275	267,024	01/22/2020	09/20/2047
36179V-SH-4	G2SF POOL MA6820				1.A	24,621,659	104.9361	24,414,131	23,265,705	24,488,398		(151,213)			3.000	2.117	MON	58,164	232,657	08/04/2020	08/20/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
36179V-TX-8	G2SF POOL MA6866				1.A	23,964,052	104.9361	23,804,242	22,684,504	23,838,355		(142,492)			3.000	0.934	MON	56,711	170,134	09/09/2020	09/20/2050
36179V-VZ-0	G2SF POOL MA6932				1.A	13,090,430	104.9361	13,001,211	12,389,641	13,054,670		(39,072)			3.000	0.822	MON	30,974	30,974	10/13/2020	10/20/2050
36179V-XZ-8	G2SF POOL MA6996				1.A	47,372,404	104.9361	47,063,450	44,849,613	47,248,962		(131,732)			3.000	0.716	MON	112,124	112,124	11/13/2020	11/20/2050
36184C-R9-8	GNSF POOL AL5912				1.A	1,152,513	110.1682	1,203,020	1,091,985	1,153,705		(18,351)			3.500	0.979	MON	3,185	38,219	10/27/2015	03/15/2045
36202D-SB-8	G2SF POOL 3214				1.A	81,312	115.2793	94,683	82,134	81,427		192			6.000	6.516	MON	411	4,928	06/03/2002	03/20/2032
36202D-TE-1	G2SF POOL 3249				1.A	447,844	115.2556	502,503	435,990	445,538		(2,416)			6.000	5.194	MON	2,180	26,159	12/04/2002	06/20/2032
36202F-AV-8	G2SF POOL 4520				1.A	449,238	111.0694	491,933	442,906	449,104		(1,736)			5.000	4.448	MON	1,845	22,145	07/15/2009	08/20/2039
3620C4-RG-7	GNSF POOL 748487				1.A	3,003,766	111.9615	3,099,149	2,768,049	3,013,147		(53,357)			4.500	2.103	MON	10,380	124,562	01/14/2016	08/15/2040
3622A2-XK-3	GNSF POOL 784282				1.A	6,423,859	115.6609	6,541,757	5,655,981	6,247,425		(151,167)			6.000	2.198	MON	28,280	339,359	03/28/2017	02/15/2034
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						135,924,209	XXX	135,980,379	128,233,883	135,364,405		(964,425)			XXX	XXX	XXX	350,202	1,617,141	XXX	XXX
0599999. Total - U.S. Government Bonds						1,023,559,995	XXX	1,042,967,253	1,011,064,883	1,019,031,164		(1,921,897)			XXX	XXX	XXX	5,509,293	18,184,704	XXX	XXX
50064Y-AN-3	KOREA HYDRO & NUCLEAR PO 3.75 07/25/2023		D		1.C FE	1,202,474	108.0420	1,307,308	1,210,000	1,206,413		1,303			3.750	3.926	JJ	19,536	45,375	07/18/2018	07/25/2023
50066P-AC-4	KOREA NATIONAL OIL CORP 2 10/24/2021		D		1.C FE	6,147,583	101.2170	6,250,150	6,175,000	6,170,210		5,537			2.000	2.094	AO	22,642	123,500	10/17/2016	10/24/2021
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						7,350,057	XXX	7,557,458	7,385,000	7,376,623		6,840			XXX	XXX	XXX	42,178	168,875	XXX	XXX
1099999. Total - All Other Government Bonds						7,350,057	XXX	7,557,458	7,385,000	7,376,623		6,840			XXX	XXX	XXX	42,178	168,875	XXX	XXX
25476F-NT-1	DIST OF COLUMBIA 5 06/01/2038			2	1.B FE	9,223,646	115.3500	9,199,163	7,975,000	8,462,870		(133,694)			5.000	3.940	JD	33,229	398,750	10/23/2014	06/01/2038
419791-6K-9	HAWAII ST 5 08/01/2032			2	1.C FE	1,165,120	116.2710	1,162,710	1,000,000	1,066,873		(17,402)			5.000	3.717	FA	20,694	50,000	11/14/2014	08/01/2032
419791-6N-3	HAWAII ST 5 08/01/2031			2	1.C FE	5,848,500	116.3470	5,817,350	5,000,000	5,343,127		(89,391)			5.000	3.634	FA	103,472	250,000	11/14/2014	08/01/2031
452152-YF-2	ILLINOIS ST 5 05/01/2026			2	2.C FE	5,668,740	109.8770	6,043,235	5,500,000	5,588,077		(24,056)			5.000	4.583	MN	45,069	275,000	03/20/2017	05/01/2026
882723-SS-9	TEXAS ST 5 10/01/2027			2	1.A FE	5,911,850	117.7040	5,885,200	5,000,000	5,402,095		(100,486)			5.000	3.188	AO	61,806	250,000	06/30/2015	10/01/2027
93974C-C8-1	WASHINGTON ST 5 07/01/2023			2	1.B FE	1,384,798	102.3520	1,233,342	1,205,000	1,215,793		(20,978)			5.000	3.435	JJ	29,958	60,250	10/14/2011	07/01/2023
93974C-C9-9	WASHINGTON ST 5 07/01/2024			2	1.B FE	7,178,749	102.3490	6,473,574	6,325,000	6,376,610		(100,210)			5.000	3.658	JJ	157,247	316,250	10/14/2011	07/01/2024
93974D-EW-4	WASHINGTON ST 5 02/01/2029			2	1.B FE	11,327,300	114.3960	11,439,600	10,000,000	10,459,305		(138,823)			5.000	3.828	FA	206,944	500,000	01/30/2014	02/01/2029
93974D-LX-4	WASHINGTON ST 5 07/01/2031			2	1.B FE	5,915,400	118.1910	5,909,550	5,000,000	5,417,534		(97,414)			5.000	3.509	JJ	124,306	250,000	04/10/2015	07/01/2031
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						53,624,103	XXX	53,163,724	47,005,000	49,332,284		(722,454)			XXX	XXX	XXX	782,725	2,350,250	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						53,624,103	XXX	53,163,724	47,005,000	49,332,284		(722,454)			XXX	XXX	XXX	782,725	2,350,250	XXX	XXX
167560-QV-6	CHICAGO IL MET WTR RECLAMAT 5 12/01/2031			2	1.C FE	5,543,900	104.1220	5,206,100	5,000,000	5,073,646		(77,729)			5.000	4.123	JD	20,139	250,000	05/01/2014	12/01/2031
180848-XH-1	CLARK CNTY NV 5 06/01/2043			2	1.B FE	8,032,850	123.0320	8,612,240	7,000,000	7,801,247		(94,208)			5.000	4.056	JD	29,167	350,000	04/12/2018	06/01/2043
213185-KL-4	COOK CNTY IL 5 11/15/2030			1	1.E FE	2,903,992	118.9700	3,331,160	2,800,000	2,894,691		(9,301)			5.000	4.603	MN	17,500	140,000	05/04/2020	11/15/2030
267169-FX-3	DUVAL CNTY FL SCH BRD COPS 5 07/01/2030			2	1.E FE	4,544,200	117.7620	4,710,480	4,000,000	4,272,971		(55,286)			5.000	3.792	JJ	99,444	200,000	07/30/2015	07/01/2030
283590-FW-2	EL PASO CNTY TX HOSP DIST 5 08/15/2032			2	2.A FE	1,601,715	109.2620	1,638,930	1,500,000	1,562,578		(22,457)			5.000	4.372	FA	28,125	75,000	03/25/2019	08/15/2032
425507-CG-3	HENNEPIN CNTY MN 5 12/01/2039			2	1.A FE	3,090,354	108.7360	2,919,562	2,685,000	2,790,042		(52,509)			5.000	4.037	JD	10,815	134,250	10/21/2014	12/01/2039
494782-KD-6	KING CNTY WA PUBLIC HOSP DI 5 12/01/2028			2	1.G FE	10,086,990	122.6400	10,957,884	8,935,000	9,683,849		(112,359)			5.000	3.654	JD	35,988	446,750	12/09/2016	12/01/2028
494782-KK-0	KING CNTY WA PUBLIC HOSP DI 5 12/01/2034			2	1.G FE	2,189,360	120.4540	2,409,080	2,000,000	2,127,575		(18,904)			5.000	4.240	JD	8,056	100,000	12/09/2016	12/01/2034
59333F-TB-6	MIAMI-DADE CNTY FL 5 07/01/2043			2	1.C FE	10,174,050	121.6340	10,947,060	9,000,000	9,820,035		(134,540)			5.000	4.169	JJ	225,000	450,000	04/16/2018	07/01/2043
59333M-N5-0	MIAMI-DADE CNTY FL SCH BRD 5 11/01/2031			2	1.E FE	8,091,860	116.5130	8,155,910	7,000,000	7,461,979		(111,648)			5.000	3.748	MN	57,361	350,000	10/17/2014	11/01/2031
684517-QF-5	ORANGE CNTY FL SCH BRD COPS 5 08/01/2031			2	1.C FE	11,866,280	119.3560	12,078,827	10,120,000	10,969,901		(170,357)			5.000	3.591	FA	209,428	506,000	09/25/2017	08/01/2031
717883-VH-2	PHILADELPHIA PA SCH DIST 5 09/01/2043			2	1.E FE	1,102,000	120.3980	1,203,980	1,000,000	1,081,112		(8,986)			5.000	4.351	MS	16,667	50,000	03/23/2018	09/01/2043
719474-DM-7	PIATT CHAMPAIGN & DE WITT C 5 11/01/2037			2	1.D FE	2,216,580	120.0580	2,401,160	2,000,000	2,161,713		(24,651)			5.000	4.221	MN	16,389	100,000	06/07/2018	11/01/2037
719474-DN-5	PIATT CHAMPAIGN & DE WITT C 5 07/01/2038			2	1.D FE	3,397,784	119.9020	3,680,991	3,070,000	3,314,902		(37,307)			5.000	4.250	MN	25,157	153,500	06/07/2018	07/01/2038
720424-YH-7	PIERCE CNTY WA SCH DIST 5.25 12/01/2038			2	1.A FE	5,064,787	119.3330	5,190,986	4,350,000	4,664,649		(74,343)			5.250	4.146	JD	19,031	228,375	11/01/2016	12/01/2038
797355-U5-1	SAN DIEGO CA UNIF SCH DIST 5 07/01/2035			2	1.D FE	1,151,590	111.5850	1,115,850	1,000,000	1,047,822		(18,201)			5.000	3.890	JJ	25,000	50,000	10/28/2014	07/01/2035
87970G-NS-2	TEMECULA VLY CA UNIF SCH DI 4 08/01/2045			2	1.D FE	3,000,000	110.9640	3,328,920	3,000,000	2,999,851		(58)			4.000	4.000	FA	50,000	120,000	11/16/2016	08/01/2045
914724-BP-3	UNIV OF NORTH DAKOTA ND 5 04/01/2057			2	1.E FE	2,455,285	119.3970	2,686,433	2,250,000	2,413,862		(19,317)			5.000	4.529	AO	28,125	112,500	02/06/2019	04/01/2057
960667-AX-1	WESTMINSTER CO PUBLIC SCHS 5 12/01/2043			2	1.E FE	3,054,565	122.9900	3,339,179	2,715,000	3,024,404		(27,733)			5.000	4.191	JD	11,313	135,750	02/01/2019	12/01/2043
974433-HG-2	WINNEBAGO BOONE ETC CNTYS I 5 10/01/2030			2	1.D FE	1,083,090	115.7800	1,157,800	1,000,000	1,037,921		(9,229)			5.000	4.255	AO	12,361	50,000	06/19/2015	10/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						90,651,232	XXX	95,072,532	80,425,000	86,204,750		(1,079,123)			XXX	XXX	XXX	945,066	4,002,125	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						90,651,232	XXX	95,072,532	80,425,000	86,204,750		(1,079,123)			XXX	XXX	XXX	945,066	4,002,125	XXX	XXX

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
010685-KF-1	ALACHUA CNTY FL HLTH FACS A 5 12/01/2044			2	1.G FE	3,221,430	113.5130	3,405,390	3,000,000	3,155,244		(36,413)			5.000	4.532	JD	12,500	150,000	02/25/2019	12/01/2044
02765U-NT-7	AMERICAN MUNI PWR-OHIO INC 5 02/15/2042			2	1.F FE	5,147,082	104.7700	4,897,998	4,675,000	4,754,826		(69,158)			5.000	4.339	FA	88,306	233,750	01/17/2018	02/15/2042
040484-MN-4	ARIZONA BRD OF RGTS UNIV AR 5 06/01/2032			2	1.D FE	2,344,020	119.0530	2,381,060	2,000,000	2,167,041		(34,922)			5.000	3.640	JD	8,056	100,000	04/01/2015	06/01/2032
040654-XG-5	ARIZONA ST TRANSPRTN BRD HI 5 07/01/2027	SD		2	1.A	3,324,364	107.0930	2,918,284	2,725,000	2,829,757		(67,685)			5.000	3.098	JJ	67,747	136,250	01/17/2013	07/01/2027
040654-XL-4	ARIZONA ST TRANSPRTN BRD HI 5 07/01/2027	SD		2	1.C FE	8,875,136	107.0610	7,788,688	7,275,000	7,554,673		(180,701)			5.000	3.098	JJ	180,865	363,750	01/17/2013	07/01/2027
045142-DL-7	ASHWAUBENON WI CMNTY DEV AU 0 06/01/2049			3	1.C FE	1,943,340	36.7270	2,203,620	6,000,000	2,073,287		83,913				4.378				06/06/2019	06/01/2049
04780T-CU-6	ATLANTA GA ARPT PASSENGER F 5 01/01/2030			2	1.D FE	6,616,380	113.4250	6,805,500	6,000,000	6,214,454		(66,529)			5.000	4.107	JJ	149,167	300,000	04/01/2014	01/01/2030
059231-UB-4	BALTIMORE MD REVENUE 5 07/01/2027			2	1.D FE	3,349,560	114.3650	3,430,950	3,000,000	3,117,643		(36,568)			5.000	3.887	JJ	74,583	150,000	11/15/2013	07/01/2027
11506K-FD-8	BROWARD CNTY FL PORT FACS R 5 09/01/2035			2	1.F FE	4,631,160	124.7560	4,990,240	4,000,000	4,596,136		(35,024)			5.000	3.673	MS	66,111	100,000	05/29/2020	09/01/2035
130795-AP-2	CALIFORNIA ST STWD CMNTY 5.37 06/01/2021				1.G FE	910,238	101.5040	883,085	870,000	872,991		(7,290)			5.370	3.801	JD	3,893	46,719	11/09/2015	06/01/2021
155498-DQ-8	CENTRL TX REGL MOBILITY AUT 5 01/01/2032			2	1.G FE	2,196,800	117.7600	2,355,200	2,000,000	2,101,019		(20,230)			5.000	4.157	JJ	49,722	100,000	11/12/2015	01/01/2032
167590-FA-1	CHICAGO IL O'HARE INTERNATI 5 07/01/2048			2	2.A FE	1,624,755	115.7210	1,735,815	1,500,000	1,597,812		(11,015)			5.000	4.505	JJ	37,500	75,000	03/28/2018	07/01/2048
167593-RL-8	CHICAGO IL O'HARE INTERNATI 5 01/01/2034			2	1.F FE	7,264,158	116.8470	7,711,902	6,600,000	6,916,632		(72,301)			5.000	4.204	JJ	164,083	330,000	10/08/2015	01/01/2034
16768T-JL-9	CHICAGO IL SALES TAX REV 5.25 01/01/2038			2	1.A	5,304,250	104.9840	5,249,200	5,000,000	5,055,338		(54,005)			5.250	4.788	JJ	131,250	262,500	12/16/2015	01/01/2038
16768T-JT-2	CHICAGO IL SALES TAX REVENU 5 01/01/2021				1.A	1,094,210	100.0000	1,000,000	1,000,000	999,785		(18,267)			5.000	3.141	JJ	24,861	50,000	06/04/2015	01/01/2021
167736-P3-5	CHICAGO IL WTRWKS REVENUE 5 11/01/2031			2	1.C FE	2,090,000	121.4440	2,428,880	2,000,000	2,082,125		(7,875)			5.000	4.546	MN	16,389	100,000	03/23/2020	11/01/2031
167736-ZQ-3	CHICAGO IL WTR REVENUE 5 11/01/2042			2	1.G FE	4,188,899	106.9100	4,228,291	3,955,000	4,053,715		(51,301)			5.000	4.566	MN	32,958	197,750	04/10/2018	11/01/2042
178860-BK-7	CIVICVENTURES AK 5 09/01/2022				1.E FE	2,518,697	104.5200	2,288,988	2,190,000	2,273,817		(48,520)			5.000	2.640	MS	36,196	109,500	08/14/2015	09/01/2022
18085P-QK-3	CLARK CNTY NV ARPT REVEN 4.25 07/01/2035			2	1.F FE	2,869,103	111.2560	3,059,540	2,750,000	2,819,120		(18,259)			4.250	3.940	JJ	58,113	116,875	03/01/2018	07/01/2035
184346-BH-6	CLAYTON NM JAIL PROJ REVENU 5 11/01/2021				2.A FE	1,823,712	102.5990	1,641,584	1,600,000	1,633,753		(39,549)			5.000	2.431	MN	13,111	80,000	12/11/2015	11/01/2021
184346-BK-9	CLAYTON NM JAIL PROJ REVENU 5 11/01/2023				2.A FE	4,701,962	108.7200	4,457,520	4,100,000	4,332,561		(77,630)			5.000	2.901	MN	33,597	205,000	12/11/2015	11/01/2023
186352-RU-6	CLEVELAND OH ARPT SYS REVEN 5 01/01/2043			2	1.F FE	1,942,115	118.2480	2,069,340	1,750,000	1,907,555		(18,014)			5.000	4.279	JJ	43,750	87,500	09/07/2018	01/01/2043
186352-RV-4	CLEVELAND OH ARPT SYS REVEN 5 01/01/2048			2	1.F FE	3,200,307	117.0340	3,388,134	2,895,000	3,145,824		(28,618)			5.000	4.384	JJ	72,375	144,750	09/07/2018	01/01/2048
19648F-JE-5	COLORADO ST HLTH FACS AUTH 4 11/15/2043			2	1.C FE	6,421,350	117.3610	7,628,465	6,500,000	6,423,050		1,700			4.000	4.125	MN	33,222	260,000	03/24/2020	11/15/2043
19658Q-DH-7	COLORADO ST SCH OF MINES IN 5 12/01/2047			2	1.E FE	4,313,170	120.2410	4,569,158	3,800,000	4,178,517		(47,898)			5.000	4.219	JD	15,833	190,000	02/16/2018	12/01/2047
207758-PZ-0	CONNECTICUT ST SPL TAX OBLI 5 01/01/2023	SD			1.E FE	6,361,950	109.2950	5,464,750	5,000,000	5,293,639		(142,602)			5.000	1.990	JJ	124,306	250,000	12/12/2012	01/01/2023
207758-QH-9	CONNECTICUT ST SPL TAX OBLI 5 01/01/2023	SD			1.E FE	6,310,100	109.2950	5,464,750	5,000,000	5,283,522		(137,509)			5.000	2.090	JJ	124,306	250,000	12/13/2012	01/01/2023
207758-RD-7	CONNECTICUT ST SPL TAX OBLI 5 10/01/2027			2	1.E FE	12,870,433	112.4610	12,584,386	11,190,000	11,724,336		(183,654)			5.000	3.596	AO	138,321	559,500	04/17/2014	10/01/2027
235036-4N-7	DALLAS-FORT WORTH TX IN 2.354 11/01/2027				1.E FE	2,000,000	105.6120	2,112,240	2,000,000	2,001,477		(201)			2.354	2.368	MN	7,716	47,080	08/08/2019	11/01/2027
235036-H8-6	DALLAS-FORT WORTH TX INTERN 5 11/01/2044			2	1.E FE	11,333,203	107.4850	11,350,416	10,560,000	10,750,256		(99,046)			5.000	4.540	MN	88,000	528,000	05/20/2014	11/01/2044
235036-XJ-4	DALLAS-FORT WORTH TX INTERN 5 11/01/2031			2	1.E FE	4,457,760	103.7450	4,149,800	4,000,000	4,059,995		(70,574)			5.000	4.022	MN	33,333	200,000	11/17/2014	11/01/2031
246045-MF-2	DELAWARE CNTY PA REGL WTR Q 5 05/01/2029			2	1.D FE	589,000	119.2180	613,973	515,000	551,037		(7,623)			5.000	3.663	MN	4,220	25,750	07/08/2015	05/01/2029
249182-LY-0	DENVER CITY & CNTY CO AR 5.25 12/01/2048			2	1.F FE	10,379,278	122.9180	11,185,538	9,100,000	10,172,105		(115,630)			5.250	4.417	JD	39,813	477,750	03/05/2019	12/01/2048
249189-DM-0	DENVER CO CONVENTION CENTER 5 12/01/2033			2	2.C FE	1,593,189	115.7760	1,875,571	1,620,000	1,594,228		1,039			5.000	5.237	JD	6,525	81,000	04/08/2020	12/01/2033
249189-DN-8	DENVER CO CONVENTION CENTER 5 12/01/2034			2	2.C FE	2,932,830	115.4520	3,463,560	3,000,000	2,935,166		2,336			5.000	5.288	JD	12,083	150,000	04/08/2020	12/01/2034
25477G-LW-3	DIST OF COLUMBIA INCOME TAX 5 12/01/2032			2	1.B FE	3,357,936	109.0320	3,172,831	2,910,000	3,026,638		(58,347)			5.000	3.811	JD	11,721	145,500	11/19/2014	12/01/2032
254845-KZ-2	DIST OF COLUMBIA WTR & SWR 5 10/01/2035			2	1.C FE	6,714,678	116.4430	6,695,473	5,750,000	6,151,049		(99,557)			5.000	3.826	AO	71,076	287,500	10/31/2014	10/01/2035
27149T-AQ-4	EAST CENT REGL WASTEWATERTR 5 10/01/2039			2	1.B FE	7,625,097	117.7670	7,807,952	6,630,000	7,046,099		(103,057)			5.000	4.017	AO	82,875	331,500	10/29/2014	10/01/2039
29270C-ZL-2	ENERGY N W WA ELEC REVENUE 5 07/01/2030			2	1.C FE	9,229,248	116.1750	9,357,896	8,055,000	8,505,925		(119,587)			5.000	3.785	JJ	200,256	402,750	04/22/2014	07/01/2030
31200C-DF-0	FLORIDA ST ATLANTIC UNIV FI 5 07/01/2049			2	1.E FE	3,544,770	118.1340	3,544,020	3,000,000	3,491,253		(50,515)			5.000	3.957	JJ	75,000	92,917	11/06/2019	07/01/2049
3137EA-DB-2	FREDDIE MAC 2.375 01/13/2022	SD			1.A	11,592,139	102.2780	11,925,615	11,660,000	11,651,782		6,961			2.375	2.441	JJ	129,232	276,875	01/12/2012	01/13/2022
3137EA-DB-2	FREDDIE MAC 2.375 01/13/2022				1.A	258,487	102.2780	265,923	260,000	259,817		155			2.375	2.441	JJ	2,882	6,175	01/12/2012	01/13/2022
343136-X2-8	FLORIDA ST TURNPIKE AUTH 5 07/01/2041			2	1.C FE	4,966,152	102.2530	4,565,596	4,465,000	4,506,058		(81,004)			5.000	4.282	JJ	111,625	223,250	10/29/2014	07/01/2041
36005G-AZ-6	FULTON CNTY GA DEV AUTH HOS 4 04/01/2050			2	1.F FE	1,713,990	114.2430	1,713,645	1,500,000	1,706,436		(7,554)			4.000	3.259	AO	15,000	9,167	07/31/2020	04/01/2050
365716-AT-6	GARFIELD CNTY OK EDUCTNL FA 5 09/01/2029			2	1.F FE	2,461,360	122.1100	2,442,200	2,000,000	2,271,318		(44,140)			5.000	2.884	MS	33,056	100,000	06/15/2016	09/01/2029
38611T-BR-7	GRAND PARKWAY TRANSPRTN COR 5 10/01/2048			2	1.C FE	6,199,884	124.5030	6,841,440	5,495,000	6,049,420		(66,463)			5.000	4.262	AO	68,688	274,750	02/06/2019	10/01/2048
39081H-AR-3	GREAT LAKES MI WTR AUTH SEW 5 07/01/2035			2	1.F FE	5,125,140	119.9910	5,399,595	4,500,000	4,904,830		(66,277)			5.000	3.943	JJ	111,875	225,000	10/14/2016	07/01/2035
39225P-AT-8	GTR NEW ORLEANS LA EXPRESSW 5 11/01/2042			2	1.C FE	2,845,050	116.8460	2,921,150	2,500,000	2,720,054		(41,751)			5.000	4.071	MN	20,833	125,000	08/02/2017	11/01/2042
405815-HP-9	HALIFAX FL HOSP MED CTR 5 06/01/2023				1.G FE	1,540,295	109.6510	1,447,393	1,320,000	1,390,944		(28,021)			5.000	2.691	JD	5,317	66,000	04/16/2015	06/01/2023
405815-HQ-7	HALIFAX FL HOSP MED CTR 5 06/01/2024				1.G FE	1,298,900	113.4960	1,259,806	1,110,000	1,186,771		(21,136)			5.000	2.861	JD	4,471	55,500	04/16/2015	06/01/2024
41422E-EU-3	HARRIS CNTY TX MET TRANSIT 5 11/01/2029			2	1.C FE	9,337,841	117.5810	9,400,601	7,995,000	8,536,376		(130,984)			5.000	3.580	MN	65,515	399,750	04/23/2014	11/01/2029
41423P-AW-7	HARRIS CNTY TX TOLL ROAD RE 5 08/15/2043			2	1.C FE	1,444,113	125.6300	1,570,375	1,250,000	1,396,455		(18,096)			5.000	4.018	FA	23,611	62,500	02/08/2018	08/15/2043
419794-A2-8	HAWAII ST ARPTS SYS REVENUE 5 07/01/2037			2	1.E FE	2,242,900	122.5170	2,450,340	2,000,000	2,194,101		(22,299)			5.000	4.113	JJ	49,722	100,000	08/10/2018	07/01/2037

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
45203H-5J-7	ILLINOIS ST FIN AUTH REVENU 5 12/01/2024				2.A FE	2,588,047	113.0470	2,667,909	2,360,000	2,467,424		(25,079)			5.000	3.741	JD	9,506	118,000	10/01/2015	12/01/2024
45203H-5K-4	ILLINOIS ST FIN AUTH REVENU 5 12/01/2025				2.A FE	2,717,212	115.7190	2,869,831	2,480,000	2,606,796		(23,012)			5.000	3.851	JD	9,989	124,000	10/01/2015	12/01/2025
45204E-D7-0	ILLINOIS ST FIN AUTH REVENU 5 10/01/2048			2	1.C FE	6,726,180	120.6470	7,238,820	6,000,000	6,542,541		(70,273)			5.000	4.309	AO	75,000	300,000	02/23/2018	10/01/2048
45204E-JS-8	ILLINOIS ST FIN AUTH REVENU 4 07/01/2035			2	1.A FE	1,273,400	114.4820	1,431,025	1,250,000	1,264,878		(2,685)			4.000	3.857	JJ	24,861	50,000	02/06/2017	07/01/2035
45204E-KJ-6	ILLINOIS ST FIN AUTH REVENU 4 01/01/2032			2	1.A FE	2,529,601	115.6100	2,832,445	2,450,000	2,499,907		(9,015)			4.000	3.714	JJ	48,728	98,000	02/06/2017	01/01/2032
45204E-WR-5	ILLINOIS ST FIN AUTH REVENU 5 08/01/2027				2.A FE	2,098,583	119.2540	2,110,796	1,770,000	1,999,106		(31,240)			5.000	2.831	FA	36,629	88,500	08/16/2017	08/01/2027
45204E-WV-6	ILLINOIS ST FIN AUTH REVENU 5 08/01/2031			2	2.A FE	1,351,614	115.8370	1,361,085	1,175,000	1,299,897		(16,796)			5.000	3.613	FA	24,316	58,750	08/16/2017	08/01/2031
452227-MA-6	ILLINOIS ST SALES TAX REVEN 3 06/15/2032			2	2.B FE	5,958,681	100.4380	6,463,185	6,435,000	6,049,307		26,677			3.000	3.650	JD	8,044	193,050	08/08/2017	06/15/2032
452227-MB-4	ILLINOIS ST SALES TAX REVEN 3 06/15/2033			2	2.B FE	2,871,000	100.1440	3,304,752	3,300,000	2,951,552		21,070			3.000	4.100	JD	4,125	99,000	02/22/2017	06/15/2033
452252-HX-0	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2029			2	1.D FE	1,427,613	113.4940	1,418,675	1,250,000	1,311,737		(19,308)			5.000	3.727	JJ	31,076	62,500	05/08/2014	01/01/2029
452252-HY-8	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2030			2	1.D FE	849,315	113.4360	850,770	750,000	784,640		(10,812)			5.000	3.860	JJ	18,646	37,500	05/08/2014	01/01/2030
452252-HZ-5	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2031			2	1.D FE	842,130	113.3790	850,343	750,000	782,245		(10,045)			5.000	3.980	JJ	18,646	37,500	05/08/2014	01/01/2031
452252-JS-9	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2035			2	1.D FE	12,311,489	117.0080	12,666,116	10,825,000	11,476,881		(149,947)			5.000	3.998	JJ	269,122	541,250	10/31/2014	01/01/2035
452252-JT-7	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2036			2	1.D FE	7,476,216	116.8990	7,715,334	6,600,000	6,984,817		(88,414)			5.000	4.057	JJ	164,083	330,000	10/31/2014	01/01/2036
452252-LF-4	ILLINOIS ST TOLL HIGHWAY AU 4 12/01/2031			2	1.D FE	4,757,715	114.5870	5,156,415	4,500,000	4,639,789		(25,404)			4.000	3.526	JD	14,500	180,000	12/09/2015	12/01/2031
452272-C2-1	ILLINOIS ST UNIV 5 04/01/2033			2	1.F FE	1,310,256	124.0690	1,488,828	1,200,000	1,285,698		(10,102)			5.000	4.217	AO	14,833	60,000	02/07/2018	04/01/2033
452272-C4-7	ILLINOIS ST UNIV 5 04/01/2035			2	1.F FE	1,903,160	123.0820	2,153,935	1,750,000	1,869,303		(14,037)			5.000	4.318	AO	21,632	87,500	02/07/2018	04/01/2035
45506D-3S-2	INDIANA ST FIN AUTH REVENUE 4 07/01/2034			2	1.G FE	3,275,400	113.5490	3,406,470	3,000,000	3,246,067		(25,206)			4.000	3.246	JJ	59,667	114,667	06/20/2019	07/01/2034
474176-KJ-2	JEFFERSON LA SALES TAX DIST 5 12/01/2035			2	1.E FE	1,502,807	123.0390	1,636,419	1,330,000	1,453,496		(15,541)			5.000	4.002	JD	5,357	66,500	04/05/2017	12/01/2035
474176-KK-9	JEFFERSON LA SALES TAX DIST 5 12/01/2036			2	1.E FE	788,312	122.7780	859,446	700,000	763,272		(7,950)			5.000	4.060	JD	2,819	35,000	04/05/2017	12/01/2036
474176-KM-5	JEFFERSON LA SALES TAX DIST 5 12/01/2042			2	1.E FE	2,064,341	120.9340	2,237,279	1,850,000	2,004,660		(19,381)			5.000	4.221	JD	7,708	92,500	04/05/2017	12/01/2042
48504N-BE-8	KANSAS CITY MO INDL DEV AUT 5 03/01/2054			2	1.F FE	6,650,280	119.2560	7,155,360	6,000,000	6,602,303		(47,977)			5.000	4.415	MS	100,000	150,000	03/26/2020	03/01/2054
494759-RG-0	KING CNTY WA HSG AUTH 3 06/01/2040			2	1.C FE	4,962,750	108.2730	5,413,650	5,000,000	4,969,079		6,329			3.000	3.074	JD	12,500	67,917	06/03/2020	06/01/2040
495289-X9-6	KING CNTY WA SWR REVENUE 5 07/01/2040			2	1.B FE	4,489,960	117.2590	4,690,360	4,000,000	4,297,268		(69,039)			5.000	4.185	JJ	100,000	200,000	02/16/2018	07/01/2040
533282-CC-1	LINCOLN CNTY NE HOSP AU 3.171 11/01/2035			2	1.F FE	6,000,000	102.4210	6,145,260	6,000,000	6,016,722		16,722			3.171	3.196	MN	31,710	117,855	02/13/2020	11/01/2035
542690-3E-0	LONG ISLAND NY PWR AUTH ELE 5 09/01/2035			2	1.F FE	3,065,315	115.9650	3,189,038	2,750,000	2,882,006		(33,255)			5.000	4.168	MS	45,451	137,500	12/04/2014	09/01/2035
544495-H4-9	LOS ANGELES CA DEPT WTR & P 5 07/01/2033			2	1.D FE	7,766,880	116.3630	7,679,958	6,600,000	7,060,758		(123,292)			5.000	3.682	JJ	164,083	330,000	10/28/2014	07/01/2033
544525-QG-6	LOS ANGELES CA DEPT OF WTR 5 07/01/2043			2	1.C FE	11,050,200	106.8100	10,681,000	10,000,000	10,217,175		(139,269)			5.000	4.329	JJ	250,000	500,000	05/20/2014	07/01/2043
544525-SD-1	LOS ANGELES CA DEPT OF WTR 5 07/01/2028			2	1.C FE	5,558,150	111.8040	5,590,200	5,000,000	5,164,562		(62,153)			5.000	3.983	JJ	124,306	250,000	11/21/2013	07/01/2028
544525-TK-4	LOS ANGELES CA DEPT OF WTR 5 07/01/2039			2	1.C FE	1,479,595	115.6550	1,503,515	1,300,000	1,372,059		(19,146)			5.000	4.066	JJ	32,500	65,000	11/07/2014	07/01/2039
54639T-BU-5	LOUISIANA ST PUBLIC FACS AU 5 07/01/2056			2	1.G FE	1,568,430	113.4730	1,702,095	1,500,000	1,546,668		(7,389)			5.000	4.738	JJ	37,500	75,000	02/14/2017	07/01/2056
54651R-BZ-1	LOUISIANA ST UNCLAIMED PROP 5 09/01/2025				1.E FE	2,421,411	117.7840	2,461,686	2,090,000	2,257,588		(32,884)			5.000	3.140	MS	34,543	104,500	08/19/2015	09/01/2025
55374S-AH-3	M-S-R CA ENERGY AUTH GAS RE 7 11/01/2034				2.A FE	1,361,880	157.7690	1,577,690	1,000,000	1,273,276		(17,263)			7.000	4.103	MN	11,667	70,000	05/04/2015	11/01/2034
56035D-BW-1	MAIN STREET NATURAL GAS INC 5 05/15/2049				1.G FE	3,512,490	152.2090	4,566,270	3,000,000	3,504,997		(7,493)			5.000	3.995	MN	19,167	150,000	04/29/2020	05/15/2049
56052F-UJ-2	MAINE ST HSG AUTH MTGE 2.374 11/15/2030			2	1.B FE	3,500,000	101.2510	3,543,785	3,500,000	3,504,466		4,466			2.374	2.388	MN	9,463		10/29/2020	11/15/2030
575829-AT-3	MASSACHUSETTS ST CLEAN WTR 5 02/01/2033			2	1.A FE	4,199,544	114.3530	4,059,532	3,550,000	3,789,151		(73,331)			5.000	3.612	FA	73,465	177,500	12/11/2014	02/01/2033
576000-MT-7	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022				1.C FE	350,977	107.7170	302,685	281,000	293,440		(7,440)			5.000	2.210	FA	5,269	7,025	06/25/2012	08/15/2022
576000-XV-0	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022				1.B FE	178,158	107.6650	177,647	165,000	174,066		(4,091)			5.000	1.848	FA	3,094	4,125	04/30/2020	08/15/2022
576000-YE-7	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022				1.B FE	2,876,481	107.7930	2,872,683	2,665,000	2,810,750		(65,731)			5.000	1.866	FA	49,969	66,625	04/30/2020	08/15/2022
576051-PP-5	MASSACHUSETTS ST WTR RESOUR 5 08/01/2040			2	1.B FE	8,024,870	122.4330	8,570,310	7,000,000	7,674,428		(109,182)			5.000	3.997	FA	145,833	350,000	11/14/2016	08/01/2040
576051-WJ-1	MASSACHUSETTS ST WTR RE 3.104 08/01/2039			2	1.B FE	3,380,000	107.7510	3,641,984	3,380,000	3,384,965		(607)			3.104	3.128	FA	43,715	78,686	10/10/2019	08/01/2039
592041-XC-6	MET GOVT NASHVILLE & DAVI FLT 07/01/2046			2	1.G FE	3,096,000	100.2416	3,007,248	3,000,000	2,999,783		(59,515)			2.639	4.696	MON	6,598	98,030	05/14/2019	07/01/2046
59259Y-3A-5	MET TRANSPRTN AUTH NY REVEN 5 11/15/2039			2	1.G FE	5,589,350	109.5930	5,479,650	5,000,000	5,253,003		(60,044)			5.000	4.215	MN	31,944	250,000	10/24/2014	11/15/2039
59259Y-V4-8	MET TRANSPRTN AUTH NY REVEN 5 11/15/2030			2	1.G FE	11,248,000	110.3570	11,035,700	10,000,000	10,470,883		(129,346)			5.000	3.963	MN	62,500	500,000	05/08/2014	11/15/2030
592646-7A-5	MET WASHINGTON DC ARPTS AUT 5 10/01/2044			2	1.D FE	1,309,618	112.4810	1,355,396	1,205,000	1,248,302		(10,563)			5.000	4.457	AO	15,063	60,250	05/30/2014	10/01/2044
59333A-LY-5	MIAMI-DADE CNTY FL EDUCTNL 5 04/01/2035			2	1.G FE	8,071,610	113.6380	8,295,574	7,300,000	7,679,333		(81,110)			5.000	4.200	AO	90,236	365,000	10/01/2015	04/01/2035
59333P-N6-1	MIAMI-DADE CNTY FL AVIATION 5 10/01/2037			2	1.F FE	2,255,560	115.1860	2,303,720	2,000,000	2,108,151		(26,649)			5.000	4.118	AO	25,000	100,000	12/03/2014	10/01/2037
59334D-HH-0	MIAMI-DADE CNTY FL WTR & SW 5 10/01/2042			2	1.D FE	11,305,879	108.3550	10,970,944	10,125,000	10,411,386		(157,442)			5.000	4.256	AO	126,563	506,250	10/10/2014	10/01/2042
59334D-LT-9	MIAMI-DADE CNTY FL WTR & SW 4 10/01/2044			2	1.D FE	11,218,020	118.7540	13,062,940	11,000,000	11,209,332		(8,688)			4.000	3.910	AO	110,000	220,000	03/24/2020	10/01/2044
59334P-EL-7	MIAMI-DADE CNTY FL TRANSIT 5 07/01/2042			2	1.C FE	8,399,064	107.1630	8,144,388	7,600,000	7,772,216		(110,495)			5.000	4.329	JJ	190,000	380,000	10/08/2014	07/01/2042
59447T-DX-8	MICHIGAN ST FIN AUTH RE 3.875 10/01/2023				3.A FE	1,070,000	103.7690	1,037,690	1,000,000	1,026,910		(9,310)			3.875	2.849	AO	9,580	38,750	02/03/2016	10/01/2023
59447T-SH-7	MICHIGAN ST FIN AUTH REVENU 5 11/01/2035			2	1.D FE	2,450,463	125.6310	2,701,067	2,150,000	2,390,549		(26,429)			5.000	3.917	MN	17,618	107,500	08/09/2018	11/01/2035
60636A-U0-4	MISSOURI ST HLTH & EDUC 3.237 10/01/2031			2	1.G FE	2,275,000	103.2470	2,348,869	2,275,000	2,276,156		(183)			3.237	3.263	AO	18,206	66,278	10/30/2019	10/01/2031

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
645918-J4-6	NEW JERSEY ST ECON DEV AUTH 5 06/15/2024			2	2.B FE	3,572,571	105.3030	3,490,794	3,315,000	3,378,225		(41,507)			5.000	3.918	JD	6,906	165,750	03/09/2017	06/15/2024
646136-XE-6	NEW JERSEY ST TRANSPRTN TRU 0 12/15/2027	@			2.A FE	11,258,200	88.2240	17,644,800	20,000,000	14,615,386		644,183				4.560				03/12/2015	12/15/2027
646139-3D-5	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2030			2	1.F FE	5,314,150	107.1690	5,358,450	5,000,000	5,208,583		(105,567)			5.000	4.251	JJ	124,306	125,000	03/19/2020	01/01/2030
646139-5C-5	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2033			2	1.F FE	7,817,670	115.0610	8,054,270	7,000,000	7,317,763		(83,685)			5.000	4.097	JJ	174,028	350,000	05/14/2014	01/01/2033
64971G-KK-0	NEW YORK CITY NY MUNI WTR F 5 06/15/2036			2	1.B FE	4,700,420	115.4830	4,775,222	4,135,000	4,360,153		(60,699)			5.000	4.044	JD	8,615	206,750	11/14/2014	06/15/2036
64971Q-MH-3	NEW YORK CITY NY TRANSITION 5 11/01/2023			2	1.A FE	10,831,972	103.9310	9,764,317	9,395,000	9,533,147		(160,997)			5.000	3.434	MN	76,987	469,750	10/25/2011	11/01/2023
64971W-ED-8	NEW YORK CITY NY TRANSITION 5 02/01/2029			2	1.A FE	5,681,450	114.2280	5,711,400	5,000,000	5,239,942		(72,623)			5.000	3.786	FA	103,472	250,000	04/09/2014	02/01/2029
64971W-EU-0	NEW YORK CITY NY TRANSITION 5 02/01/2030			2	1.A FE	11,283,000	114.1740	11,417,400	10,000,000	10,453,033		(136,868)			5.000	3.903	FA	206,944	500,000	04/09/2014	02/01/2030
64972H-VR-0	NEW YORK CITY NY TRANSITION 5 07/15/2037			2	1.C FE	6,995,319	117.2910	6,920,169	5,900,000	6,397,548		(114,882)			5.000	3.762	JJ	135,208	295,000	10/04/2016	07/15/2037
64986A-Y3-9	NEW YORK ST ENVRNMNTL FACS 5 06/15/2022	SD			1.A FE	12,575,500	107.0090	10,700,900	10,000,000	10,412,742		(275,875)			5.000	2.110	JD	20,833	499,950	06/26/2012	06/15/2022
64990B-FH-1	NEW YORK ST DORM AUTH REVEN 5 07/01/2031			2	1.D FE	2,160,983	119.8510	2,187,281	1,825,000	1,988,649		(33,594)			5.000	3.500	JJ	45,372	91,250	04/10/2015	07/01/2031
64990B-FH-1	NEW YORK ST DORM AUTH REVEN 5 07/01/2031	SD		2	1.D FE	2,575,418	119.8510	2,606,759	2,175,000	2,370,034		(40,037)			5.000	3.500	JJ	54,073	108,444	04/10/2015	07/01/2031
650009-S6-1	NEW YORK ST THRUWAY AUTH 3.5 01/01/2042			1	1.F FE	2,750,000	105.5100	2,901,525	2,750,000	2,752,749		(14)			3.500	3.530	JJ	48,125	64,434	10/18/2019	01/01/2042
650009-YY-3	NEW YORK ST THRUWAY AUTH 5 01/01/2022	SD			1.F FE	3,903,758	104.5790	3,430,191	3,280,000	3,353,445		(71,799)			5.000	2.710	JJ	81,544	164,000	06/27/2012	01/01/2022
650036-CD-6	NEW YORK ST URBAN DEV CORP 4 03/15/2042			2	1.C FE	11,757,600	119.8620	11,986,200	10,000,000	11,693,049		(64,551)			4.000	2.921	MS	174,444		07/17/2020	03/15/2042
65829Q-BA-1	NORTH CAROLINA ST LTD OBLIG 5 05/01/2027			2	1.B FE	7,867,921	111.0550	7,712,770	6,945,000	7,200,547		(103,610)			5.000	3.735	MN	56,910	347,250	11/07/2013	05/01/2027
66285W-LT-1	N TX TOLLWAY AUTH REVENUE 5 01/01/2031			2	1.F FE	5,027,113	113.2520	5,113,328	4,515,000	4,713,876		(62,137)			5.000	4.017	JJ	112,248	225,750	06/07/2017	01/01/2031
682001-DB-5	OMAHA NE PUBLIC PWR DIST EL 5 02/01/2040			2	1.C FE	10,381,860	115.7670	10,419,030	9,000,000	9,566,135		(147,388)			5.000	3.967	FA	187,500	450,000	12/15/2014	02/01/2040
68607D-PS-8	OREGON ST DEPT OF TRANSPRTN 5 11/15/2027			2	1.B FE	7,175,950	108.9530	7,125,526	6,540,000	6,688,080		(75,027)			5.000	4.090	MN	40,875	327,000	08/29/2013	11/15/2027
686499-CB-8	ORLANDO FL TOURIST DEV TAX 5 11/01/2036			2	2.B FE	2,547,468	120.8770	2,659,294	2,200,000	2,449,678		(32,278)			5.000	3.829	MN	18,028	110,000	08/04/2017	11/01/2036
686499-CC-6	ORLANDO FL TOURIST DEV TAX 5 11/01/2037			2	2.B FE	2,314,000	120.3870	2,407,740	2,000,000	2,225,861		(29,189)			5.000	3.871	MN	16,389	100,000	08/04/2017	11/01/2037
686499-CD-4	ORLANDO FL TOURIST DEV TAX 5 11/01/2038			2	2.B FE	2,310,240	120.1650	2,403,300	2,000,000	2,223,287		(28,834)			5.000	3.916	MN	16,389	100,000	08/04/2017	11/01/2038
686543-UB-3	ORLANDO & ORANGE CNTY FL EX 5 07/01/2035			2	1.E FE	12,419,019	111.0070	12,127,515	10,925,000	11,396,785		(179,058)			5.000	3.992	JJ	273,125	546,250	10/09/2014	07/01/2035
700387-DP-5	PARK CREEK CO MET DIST REV 5.0 12/01/2045			2	2.B FE	3,555,206	115.1060	3,792,743	3,295,000	3,517,410		(32,344)			5.000	4.515	JD	13,729	164,750	01/31/2019	12/01/2045
708686-EJ-5	PENNSYLVANIA ST ECON DEV 3.1 11/01/2038			2	1.G FE	2,000,000	107.4670	2,149,340	2,000,000	2,004,822		(433)			3.100	3.124	MN	10,161	65,961	09/06/2019	11/01/2038
708796-4Q-7	PENNSYLVANIA ST HSG FIN A 3.9 10/01/2036			2	1.C FE	2,800,000	107.3390	3,005,492	2,800,000	2,799,857		(49)			3.900	3.900	AO	27,300	109,200	01/11/2017	10/01/2036
709223-2N-0	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2042			2	1.E FE	2,555,346	109.0470	2,508,081	2,300,000	2,366,828		(33,324)			5.000	4.290	JD	9,583	115,000	10/17/2014	12/01/2042
709224-CT-4	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2044			2	1.E FE	5,930,366	114.7740	6,054,329	5,275,000	5,556,558		(66,104)			5.000	4.235	JD	21,979	263,750	10/08/2014	12/01/2044
709224-EY-1	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2034			2	1.E FE	2,807,725	117.2850	2,932,125	2,500,000	2,633,515		(31,314)			5.000	4.093	JD	10,069	125,000	11/06/2014	12/01/2034
709224-KX-6	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2045			2	1.E FE	4,482,571	116.3190	4,769,079	4,100,000	4,346,425		(45,076)			5.000	4.399	JD	17,083	205,000	03/24/2017	12/01/2045
71780T-AD-5	PHILADELPHIA PA AUTH FOR IN 4 11/01/2045			2	1.G FE	4,524,720	113.1680	4,526,720	4,000,000	4,489,210		(35,510)			4.000	3.231	MN	26,667	99,111	03/06/2020	11/01/2045
71783D-AS-4	PHILADELPHIA PA AUTH FOR IN 5 12/01/2027			2	1.F FE	1,203,320	125.5260	1,255,260	1,000,000	1,139,328		(19,683)			5.000	2.721	JD	4,028	50,000	08/03/2017	12/01/2027
73358W-QR-8	PORT AUTH OF NEW YORK & NEW 5 12/01/2027			2	1.D FE	11,070,500	113.4250	11,342,500	10,000,000	10,354,501		(113,046)			5.000	3.995	JD	40,278	500,000	11/22/2013	12/01/2027
73358W-WS-9	PORT AUTH OF NEW YORK & NEW 5 05/01/2030			2	1.D FE	2,378,320	119.1530	2,383,060	2,000,000	2,180,052		(38,568)			5.000	3.383	MN	16,389	100,000	04/16/2015	05/01/2030
743940-CZ-9	PROVIDENCE RI REDEV AGY REV 5 04/01/2028			2	2.B FE	548,305	111.6740	558,370	500,000	523,280		(4,961)			5.000	4.033	AO	6,181	25,000	04/28/2015	04/01/2028
74442C-BZ-6	PUBLIC FIN AUTH WI HOSP REV 4 10/01/2049			2	1.F FE	2,553,675	112.5710	2,814,275	2,500,000	2,546,462		(4,776)			4.000	3.912	AO	25,000	100,000	04/05/2019	10/01/2049
783186-SA-8	RUTGERS NJ ST UNIV 5 05/01/2043			2	1.E FE	5,045,948	111.1440	5,168,196	4,650,000	4,949,024		(96,923)			5.000	4.439	MN	38,750	232,500	03/19/2020	05/01/2043
837151-KK-4	SOUTH CAROLINA ST PUBLIC SV 5 12/01/2039			2	1.F FE	7,282,292	115.3860	7,505,859	6,505,000	6,841,274		(78,879)			5.000	4.208	JD	27,104	325,250	11/14/2014	12/01/2039
85732M-B6-3	STATE PUBLIC SCH BLDG AUTH 5 06/15/2023				1.G FE	2,766,024	109.8450	2,636,280	2,400,000	2,524,541		(48,287)			5.000	2.801	JD	5,000	120,000	08/06/2015	06/15/2023
876443-KU-5	TARRANT TX REGL WTR DIST WT 5 03/01/2049			2	1.B FE	8,299,742	114.9750	8,605,879	7,485,000	7,930,900		(132,551)			5.000	4.394	MS	124,750	374,250	02/21/2018	03/01/2049
880443-BT-2	TENNESSEE ST ENERGY ACQ 5.625 09/01/2026				2.B FE	2,283,440	123.4920	2,469,840	2,000,000	2,179,067		(27,830)			5.625	3.850	MS	37,500	112,500	01/09/2017	09/01/2026
88283K-AX-6	TEXAS ST TRANSPRTN COMMISSI 5 08/15/2034			2	2.A FE	1,391,475	114.6650	1,416,113	1,235,000	1,300,624		(16,725)			5.000	4.055	FA	23,156	61,750	01/22/2015	08/15/2034
88283K-BL-1	TEXAS ST TRANSPRTN COMM 3.029 08/15/2041			2	1.F FE	6,000,000	97.5940	5,855,640	6,000,000	6,005,822		5,822			3.029	3.052	FA	68,657	80,773	02/21/2020	08/15/2041
91412G-7C-3	UNIV OF CALIFORNIA CA REVEN 5 05/15/2037			2	1.D FE	2,073,238	106.2200	1,954,448	1,840,000	1,886,510		(32,867)			5.000	4.084	MN	11,756	92,000	10/29/2014	05/15/2037
91412G-TW-5	UNIV OF CALIFORNIA CA RE 5.25 05/15/2030			2	1.C FE	4,133,632	116.6110	4,163,013	3,570,000	3,780,150		(57,866)			5.250	3.918	MN	23,428	187,425	04/04/2014	05/15/2030
91412G-UF-0	UNIV OF CALIFORNIA CA REVEN 5 05/15/2029			2	1.C FE	3,788,108	115.8120	3,856,540	3,330,000	3,500,780		(47,039)			5.000	3.794	MN	20,813	166,500	04/04/2014	05/15/2029
914692-W2-0	UNIV OF NEW MEXICO NM 5 06/01/2034			2	1.D FE	4,866,269	113.9980	4,827,815	4,235,000	4,484,126		(68,178)			5.000	3.901	JD	17,058	211,750	11/14/2014	06/01/2034
91802R-AJ-8	UTILITY DEBT SECURITIZATION 5 12/15/2030			2	1.A FE	6,823,680	114.0510	6,843,060	6,000,000	6,280,408		(88,791)			5.000	3.755	JD	12,500	300,000	04/02/2014	12/15/2030
927790-GX-7	VIRGINIA ST CMWLTH TRANSPRT 5 09/15/2028			2	1.B FE	2,050,050	110.4860	2,071,613	1,875,000	1,922,271		(20,189)			5.000	4.151	MS	27,344	93,750	11/14/2013	09/15/2028
944514-SU-3	WAYNE CNTY MI ARPT AUTH REV 5 12/01/2034			2	1.F FE	3,566,583	118.6490	3,856,093	3,250,000	3,419,359		(30,755)			5.000	4.250	JD	13,090	162,500	09/23/2015	12/01/2034
95640E-JM-8	WEST VLY CITY UT MUNI BLDG 5 02/01/2043			2	1.D FE	3,394,373	121.0720	3,680,589	3,040,000	3,285,857		(35,635)			5.000	4.251	FA	62,911	152,000	04/28/2017	02/01/2043
977123-S4-1	WISCONSIN ST TRANSPRTN REVE 5 07/01/2023			2	1.B FE	4,895,716	107.0220	4,425,360	4,135,000	4,261,785		(81,401)			5.000	3.046	JJ	102,801	206,750	03/21/2012	07/01/2023
97712D-A6-3	WISCONSIN ST HLTH & EDUCTNL 5 02/15/2047			2	1.G FE	3,414,960	115.3830	3,461,490	3,000,000	3,386,263		(28,697)			5.000	4.154	FA	56,667	75,000	07/01/2020	02/15/2047

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
97712D-K0-8	WISCONSIN ST HLTH & EDUCTNL 5 08/15/2039			2	1.E FE	1,690,894	112.1190	1,653,755	1,475,000	1,571,172		(24,779)			5.000	3.994	FA	27,861	73,750	05/18/2016	08/15/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						722,948,988	XXX	740,012,577	662,926,000	685,650,384		(7,278,388)			XXX	XXX	XXX	8,854,310	28,458,364	XXX	XXX
31283H-F2-6	FGLMC POOL G01085				1.A	3,232	111.4684	3,496	3,136	3,203		(57)			7.500	6.244	MON	20	235	01/02/2002	11/01/2029
31287S-GK-7	FGLMC POOL C66502				1.A	26,424	109.4310	27,449	25,083	25,872		(187)			7.000	6.164	MON	146	1,756	12/30/2002	04/01/2032
31287T-3K-9	FGLMC POOL C68002				1.A	90,930	113.8721	98,321	86,343	90,006		(1,993)			7.000	6.346	MON	504	6,044	12/30/2002	06/01/2032
31288F-ZX-5	FGLMC POOL C77058				1.A	93,179	114.0533	105,417	92,428	92,912		(157)			5.000	4.914	MON	385	4,621	03/07/2003	02/01/2033
31288G-H3-9	FGLMC POOL C77450				1.A	22,349	114.1753	25,312	22,169	22,323		(202)			5.000	4.449	MON	92	1,108	03/07/2003	03/01/2033
31288G-NT-5	FGLMC POOL C77602				1.A	218,958	114.1792	247,990	217,193	218,546		(325)			5.000	4.922	MON	905	10,860	03/07/2003	03/01/2033
3128M4-L4-3	FGLMC POOL G02747				1.A	109,425	117.9303	128,115	108,636	109,365		(147)			6.000	5.976	MON	543	6,518	04/10/2007	03/01/2037
3128M5-5E-6	FGLMC POOL G04145				1.A	181,153	116.9240	212,184	181,472	181,193		60			5.500	5.689	MON	832	9,981	09/25/2008	01/01/2038
3128M8-BQ-6	FGLMC POOL G06047				1.A	65,380	111.8057	69,486	62,149	65,248		(916)			4.500	2.318	MON	233	2,797	11/08/2010	05/01/2040
3128M9-NL-2	FGLMC POOL G07295				1.A	1,299,346	108.2619	1,377,742	1,272,602	1,300,329		(6,366)			3.500	2.702	MON	3,712	44,541	04/09/2019	05/01/2042
3128MB-F5-1	FGCI POOL G12688				1.A	70,156	101.4836	66,666	65,691	66,426		(1,562)			5.500	2.939	MON	301	3,613	01/13/2010	06/01/2022
3128MC-G2-5	FGCI POOL G13617				1.A	59,490	101.4621	57,070	56,247	56,632		(1,048)			5.500	3.600	MON	258	3,094	09/18/2009	12/01/2023
3128MC-HB-4	FGCI POOL G13626				1.A	112,775	103.0107	108,920	105,737	107,280		(2,048)			6.000	3.973	MON	529	6,344	09/21/2009	01/01/2024
3128MC-JM-8	FGCI POOL G13668				1.A	175,567	102.0347	168,801	165,435	167,430		(3,301)			5.500	2.929	MON	758	9,099	10/01/2009	01/01/2024
3128MJ-CT-5	FGLMC POOL G08081				1.A	297,984	117.4952	342,753	291,717	296,301		(995)			6.000	5.470	MON	1,459	17,503	09/20/2005	09/01/2035
3128MJ-CZ-1	FGLMC POOL G08087				1.A	324,861	117.8892	376,852	319,666	323,206		(797)			6.000	5.864	MON	1,598	19,180	10/21/2005	10/01/2035
3128P8-AT-8	FGTW POOL C91818				1.A	3,677,560	109.7587	3,747,748	3,414,534	3,651,492		(72,704)			4.000	1.594	MON	11,382	136,581	02/26/2015	02/01/2035
312905-BN-1	FHR 1052 H 699.5455 03/15/2021 CMO			6	1.A	32	114.2857	1		1		(28,929)			699.546	(67.206)	MON		3	12/22/1994	03/15/2021
31292H-AW-4	FGLMC POOL C00921				1.A	19,352	118.0351	22,169	18,782	19,241		(127)			7.500	6.823	MON	117	1,409	01/02/2002	02/01/2030
31292H-FU-3	FGLMC POOL C01079				1.A	166	120.0248	194	161	165		(1)			7.500	7.164	MON	1	12	01/02/2002	10/01/2030
31292H-K3-7	FGLMC POOL C01214				1.A	83	117.6098	95	81	83					7.500	6.600	MON	1	6	01/02/2002	07/01/2031
31292H-KJ-2	FGLMC POOL C01197				1.A	23,317	117.4094	27,437	23,369	23,323		12			6.500	6.771	MON	127	1,519	01/02/2002	07/01/2031
31292H-QY-3	FGLMC POOL C01371				1.A	97,206	122.0164	112,624	92,302	96,464		(940)			7.000	5.626	MON	538	6,461	12/30/2002	06/01/2032
31292H-VU-5	FGLMC POOL C01527				1.A	496,251	115.8401	567,629	490,011	494,928		(1,261)			5.500	5.268	MON	2,246	26,951	03/24/2003	04/01/2033
312931-6G-8	FGLMC POOL A85371				1.A	275,373	111.9268	292,983	261,763	275,834		(3,855)			4.500	1.662	MON	982	11,779	11/08/2010	03/01/2039
31296P-EA-6	FGLMC POOL A14629				1.A	2,200,589	115.5121	2,571,479	2,226,155	2,203,831		3,497			5.000	5.380	MON	9,276	111,308	12/30/2003	10/01/2033
31296R-PL-6	FGLMC POOL A16727				1.A	786,103	114.1792	877,279	768,335	783,540		(5,702)			5.000	4.615	MON	3,201	38,417	12/29/2008	12/01/2033
31296R-V6-2	FGLMC POOL A16937				1.A	684,404	116.2480	786,269	676,373	683,117		(1,507)			5.500	5.111	MON	3,100	37,201	12/30/2003	12/01/2033
31296S-NV-4	FGLMC POOL A17604				1.A	926,811	116.5038	1,006,926	864,285	917,945		(11,779)			5.500	3.622	MON	3,961	47,536	03/23/2011	01/01/2034
31297F-PB-3	FGLMC POOL A27618				1.A	306,343	114.4422	351,989	307,569	306,550		177			5.000	5.184	MON	1,282	15,378	11/01/2004	10/01/2034
31297F-QH-9	FGLMC POOL A27656				1.A	70,760	115.5346	82,079	71,043	70,808		64			5.000	5.279	MON	296	3,552	11/01/2004	10/01/2034
31297F-QJ-5	FGLMC POOL A27657				1.A	187,618	115.5385	217,638	188,368	187,698		183			5.000	5.237	MON	785	9,418	11/01/2004	10/01/2034
31297F-QL-0	FGLMC POOL A27659				1.A	315,630	115.5385	366,133	316,893	315,910		111			5.000	5.172	MON	1,320	15,845	11/01/2004	10/01/2034
31297F-R9-6	FGLMC POOL A27712				1.A	181,411	114.4422	208,442	182,137	181,590		245			5.000	5.362	MON	759	9,107	11/01/2004	10/01/2034
31297F-UE-1	FGLMC POOL A27781				1.A	496,612	115.5385	576,073	498,598	497,184		197			5.000	5.176	MON	2,077	24,930	11/01/2004	10/01/2034
31297F-UF-8	FGLMC POOL A27782				1.A	322,606	115.5385	374,226	323,897	322,874		197			5.000	5.201	MON	1,350	16,195	11/01/2004	10/01/2034
31297F-WG-4	FGLMC POOL A27847				1.A	62,424	115.5346	72,410	62,674	62,339		114			5.000	5.974	MON	261	3,134	11/01/2004	10/01/2034
31298E-VS-1	FGLMC POOL C46025				1.A	5,971	116.9279	6,776	5,795	5,893		(34)			7.500	7.051	MON	36	435	01/02/2002	12/01/2030
31298T-HC-9	FGLMC POOL C56527				1.A	7,573	110.5300	8,123	7,349	7,434		(31)			7.500	7.228	MON	46	551	01/02/2002	08/01/2031
3132DV-LC-7	FNCL POOL SD7523				1.A	21,720,621	107.3350	21,838,045	20,345,697	21,590,032		(166,832)			2.500	0.200	MON	42,387	169,547	08/05/2020	08/01/2050
3132DV-LD-5	FNCL POOL SD7524				1.A	12,028,743	109.6411	12,190,356	11,118,422	11,962,506		(82,497)			3.000	(0.229)	MON	27,796	55,592	09/16/2020	08/01/2050
3132GF-5Y-9	FGLMC POOL Q02663				1.A	4,657,466	111.7847	4,644,626	4,154,974	4,683,632		(109,120)			4.500	(0.162)	MON	15,581	140,230	03/06/2020	08/01/2041
3132GK-F2-7	FGLMC POOL Q04085				1.A	4,232,249	109.4702	4,473,002	4,086,045	4,230,121		(35,401)			3.500	2.486	MON	11,918	143,012	12/07/2016	10/01/2041
3132H7-D7-6	FGHLU9 POOL U99125				1.A	5,917,999	107.2939	6,127,528	5,710,976	5,925,094		(44,777)			3.000	1.808	MON	14,277	171,329	09/06/2019	01/01/2043
3132QP-G9-9	FGLMC POOL Q32923				1.A	2,411,730	108.4897	2,497,458	2,302,024	2,412,839		(27,455)			3.500	1.655	MON	6,714	80,571	05/15/2015	04/01/2045
3132WK-FC-7	FGLMC POOL Q45562				1.A	1,536,949	108.3234	1,627,060	1,502,038	1,535,597		(7,936)			3.500	2.770	MON	4,381	52,571	01/27/2017	01/01/2047
31335A-3J-5	FGLMC POOL G60801				1.A	1,791,440	108.3234	1,880,890	1,736,365	1,795,132		(13,441)			3.500	1.953	MON	5,064	60,773	11/10/2017	01/01/2047
31335A-5Y-0	FGLMC POOL G60863				1.A	5,117,928	108.3148	5,516,750	5,093,257	5,111,449		(2,954)			3.000	2.938	MON	12,733	152,798	05/17/2017	02/01/2047
31335A-DW-5	FGLMC POOL G60117				1.A	1,709,090	108.9269	1,811,833	1,663,348	1,711,177		(11,577)			3.500	2.271	MON	4,851	58,217	06/25/2015	07/01/2045
31335A-EG-9	FGLMC POOL G60135				1.A	8,530,986	107.9668	8,837,791	8,185,654	8,528,077		(62,482)			3.000	1.805	MON	20,464	245,570	08/02/2016	06/01/2043
31335A-QC-5	FGLMC POOL G60451				1.A	8,779,640	108.5395	9,841,542	9,067,241	8,785,307		48,148			3.000	4.139	MON	22,668	272,017	08/01/2018	01/01/2046

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
31335A-RC-4	FGLMC POOL G60483				1.A	1,759,038	109.1916	1,778,961	1,629,211	1,753,673		(31,497)			4.000	0.770	MON	5,431	65,168	10/13/2016	10/01/2044
31335A-RD-2	FGLMC POOL G60484				1.A	1,956,249	109.2405	1,978,146	1,810,818	1,955,262		(32,730)			4.000	1.425	MON	6,036	72,433	10/13/2016	03/01/2046
31335A-WT-1	FGLMC POOL G60658				1.A	7,134,565	109.9824	7,617,864	6,926,439	7,133,428		(40,387)			3.500	2.614	MON	20,202	242,425	01/11/2017	07/01/2046
31335A-WU-8	FGLMC POOL G60659				1.A	6,503,914	108.3209	6,928,102	6,395,906	6,502,693		(25,755)			3.500	2.875	MON	18,655	223,857	04/23/2018	08/01/2046
31335B-FU-5	FGLMC POOL G61079				1.A	1,837,541	110.5449	1,922,278	1,738,912	1,828,653		(24,201)			4.500	2.474	MON	6,521	78,251	02/21/2018	07/01/2047
31335B-GD-2	FGLMC POOL G61096				1.A	2,557,839	108.3234	2,581,184	2,382,849	2,567,521		(37,753)			3.500	0.368	MON	6,950	55,600	04/03/2020	02/01/2047
31335B-JC-1	FGLMC POOL G61159				1.A	3,173,659	111.8031	3,369,258	3,013,563	3,177,485		(45,058)			4.500	2.183	MON	11,301	135,610	06/01/2018	05/01/2046
31335B-QH-2	FGLMC POOL G61356				1.A	7,095,344	116.5227	7,549,320	6,478,842	7,086,041		(183,706)			5.500	2.748	MON	29,695	356,336	05/02/2018	05/01/2041
3133A8-H8-3	FNCL POOL QB2055				1.A	5,028,765	105.7661	5,065,455	4,789,300	5,006,902		(31,559)			2.500	1.164	MON	9,978	29,933	08/12/2020	08/01/2050
3133KJ-2R-2	FNCL POOL RA3484				1.A	9,407,107	105.6326	9,356,576	8,857,656	9,360,924		(53,900)			3.000	0.855	MON	22,144	66,432	09/09/2020	09/01/2050
3133KJ-E6-5	FNCL POOL RA2857				1.A	12,661,835	105.7900	12,906,915	12,200,504	12,605,978		(82,908)			2.500	0.576	MON	25,418	152,506	06/03/2020	06/01/2050
31359X-EP-0	FNR 1999-62 PB 7.5 12/18/2029 CMO				1.A	147,269	114.7010	162,422	141,604	144,959		(951)			7.500	6.915	MON	885	10,620	12/19/2001	12/18/2029
3136A7-ZV-7	FNR 2012-83 BA 3.5 03/25/2041 CMO				1.A	1,204,966	101.8670	1,198,346	1,176,383	1,200,355		(16,516)			3.500	0.836	MON	3,431	41,173	12/29/2017	03/25/2041
3136A9-3W-6	FNR 2012-118 BE 2 12/25/2039 CMO				1.A	9,901,655	100.7270	9,950,319	9,878,502	9,896,238		(19,153)			2.000	1.710	MON	16,464	164,642	02/03/2020	12/25/2039
3136AD-SD-2	FNR 2013-35 YT 6.5 09/25/2032 CMO				1.A	2,287,108	116.4080	2,320,312	1,993,258	2,260,045		(80,423)			6.500	0.902	MON	10,797	129,562	12/15/2017	09/25/2032
3136AJ-N4-4	FNR 2014-28 FD FLT 05/25/2044 CMO				1.A	3,244,089	100.7230	3,271,633	3,248,149	3,249,216		(329)			0.598	0.584	MON	324	35,352	06/22/2016	05/25/2044
3136AL-WV-9	FNR 2014-74 CF FLT 06/25/2044 CMO				1.A	4,180,036	100.1730	4,204,347	4,197,086	4,197,797		(263)			0.448	0.440	MON	313	39,384	07/14/2016	06/25/2044
3136B3-3K-4	FNR 2019-9 KZ 4 03/25/2049 CMO				1.A	7,985,502	106.0470	7,987,148	7,531,706	7,891,303		(81,748)			4.000	2.414	MON	25,106	294,841	12/01/2020	03/25/2049
3136B5-MQ-5	FNR 2019-31 EA 3 10/25/2048 CMO				1.A	3,135,535	104.8830	3,219,351	3,069,469	3,108,938		(21,497)			3.000	2.293	MON	7,674	92,084	06/27/2019	10/25/2048
31371H-B7-2	FNCL POOL 252162				1.A	13,390	113.9053	15,164	13,313	13,337		(9)			6.500	6.608	MON	72	865	10/27/1998	12/01/2028
31371H-DR-6	FNCL POOL 252212				1.A	75,599	114.7499	86,251	75,164	75,322		(55)			6.500	6.595	MON	407	4,886	11/19/1998	01/01/2029
31371H-E4-6	FNCL POOL 252255				1.A	35,586	114.6405	40,593	35,409	35,491		(28)			6.500	6.604	MON	192	2,302	03/12/2002	02/01/2029
31371H-K2-3	FNCL POOL 252413				1.A	26,290	110.3303	28,752	26,060	26,151		(70)			6.500	6.596	MON	141	1,694	02/10/1999	02/01/2029
31371H-K3-1	FNCL POOL 252414				1.A	21,862	107.7915	23,864	22,139	21,952		79			6.000	6.801	MON	111	1,328	02/09/1999	02/01/2029
31371K-HX-2	FNCL POOL 254146				1.A	24,724	115.5208	28,340	24,532	24,646		(34)			6.000	6.002	MON	123	1,472	11/09/2001	01/01/2032
31371M-HK-6	FNCL POOL 255934				1.A	546,991	117.1633	631,207	538,741	544,954		(1,231)			6.000	5.825	MON	2,694	32,324	10/21/2005	11/01/2035
31374C-RL-2	FNJMCK POOL 310191				1.A	4,557,350	106.0049	4,689,593	4,423,941	4,565,096		(42,511)			4.500	3.054	MON	16,590	199,077	10/11/2018	05/01/2041
31378Y-KV-5	FNCL POOL 412608				1.A	19,368	112.6828	21,981	19,507	19,412		23			6.500	6.888	MON	106	1,268	03/13/1998	01/01/2028
3137A0-MB-8	FHR 3688 BC 4.5 07/15/2040 CMO				1.A	420,041	111.7130	444,777	398,143	409,770		(2,567)			4.500	3.533	MON	1,493	17,917	09/30/2010	07/15/2040
3137A3-EM-7	FHR 3758 MW 4.5 11/15/2040 CMO				1.A	3,549,563	114.2010	3,768,633	3,300,000	3,507,491		(42,071)			4.500	2.490	MON	12,375	111,375	03/19/2020	11/15/2040
3137AE-ZQ-1	FHR 3929 MJ 5 12/15/2034 CMO				1.A	111,454	100.4440	106,003	105,534	105,521		13			5.000	5.278	MON	440	5,277	03/28/2017	12/15/2034
3137B5-PB-3	FHR 4263 AF FLT 11/15/2043 CMO				1.A	1,130,274	100.4950	1,133,036	1,127,455	1,130,141		(569)			0.559	0.499	MON	280	11,782	01/10/2018	11/15/2043
3137BB-RE-2	FHR 4347 FH FLT 06/15/2044 CMO				1.A	2,680,675	100.1330	2,696,882	2,693,300	2,693,533		(41)			0.459	0.457	MON	549	25,451	09/01/2016	06/15/2044
3137BP-JX-8	FHR 4582 PA 3 11/15/2045 CMO				1.A	5,298,788	105.6110	5,564,801	5,269,149	5,294,730		(8,688)			3.000	2.820	MON	13,173	158,074	03/26/2019	11/15/2045
3137BP-LE-7	FHR 4586 FA FLT 05/15/2046 CMO				1.A	3,417,388	100.7090	3,443,770	3,419,525	3,420,244		(157)			0.559	0.554	MON	849	35,733	06/09/2016	05/15/2046
3137FP-FX-8	FHR 4924 QE 3 05/25/2049 CMO				1.A	435,556	104.7590	445,834	425,581	431,586		(4,193)			3.000	2.019	MON	1,064	12,767	09/19/2019	05/25/2049
31380W-AH-7	FNCL POOL 451908				1.A	26,005	110.0255	28,448	25,855	25,902		(15)			6.500	6.636	MON	140	1,680	10/27/1998	11/01/2028
3138A5-GV-8	FNCL POOL AH3811				1.A	4,449,749	110.1439	4,642,522	4,214,962	4,450,414		(59,373)			4.000	1.744	MON	14,050	168,598	02/07/2012	02/01/2041
3138A8-RD-0	FNCL POOL AH6783				1.A	5,341,776	110.4082	5,491,078	4,973,431	5,343,486		(97,075)			4.000	1.046	MON	16,578	198,937	04/05/2016	03/01/2041
3138AA-YX-3	FNCL POOL AH8825				1.A	1,381,308	111.7771	1,428,170	1,277,695	1,371,488		(28,794)			4.500	0.832	MON	4,791	57,496	05/05/2017	03/01/2041
3138EE-XW-4	FNCL POOL AK9692				1.A	5,214,870	110.3570	5,413,263	4,905,228	5,220,925		(80,260)			4.000	1.182	MON	16,351	196,209	11/13/2014	04/01/2042
3138EK-AR-6	FNCL POOL AL2715				1.A	13,364,548	108.2337	14,175,896	13,097,482	13,369,348		(75,756)			3.500	2.742	MON	38,201	458,412	04/09/2019	11/01/2042
3138EM-VM-0	FNCT POOL AL5119				1.A	1,517,120	112.6393	1,659,100	1,472,932	1,514,416		(9,778)			4.000	3.091	MON	4,910	58,917	05/23/2018	04/01/2034
3138EP-WU-4	FNCL POOL AL6958				1.A	204,140	116.4409	212,145	182,191	201,753		(4,659)			5.500	2.572	MON	835	10,020	08/14/2015	04/01/2040
3138ER-BP-4	FNCL POOL AL9045				1.A	4,423,737	108.5500	4,971,302	4,579,735	4,426,013		23,394			3.000	3.968	MON	11,449	137,392	08/01/2018	09/01/2046
3138ER-T9-1	FNCL POOL AL9575				1.A	3,150,236	111.6075	3,194,458	2,862,224	3,154,665		(50,332)			4.500	1.819	MON	10,733	85,867	04/13/2020	08/01/2046
3138ER-TK-6	FNCL POOL AL9553				1.A	1,095,736	109.5014	1,161,552	1,060,764	1,077,437		(3,187)			3.500	3.116	MON	3,094	37,127	12/05/2016	02/01/2046
3138ER-U2-4	FNCL POOL AL9600				1.A	5,102,222	109.5014	5,441,611	4,969,445	5,100,223		(29,063)			3.500	2.606	MON	14,494	173,931	02/01/2017	01/01/2044
3138ES-C7-1	FNCT POOL AL9993				1.A	4,021,822	107.2617	4,169,882	3,887,579	4,023,633		(30,384)			3.000	1.784	MON	9,719	116,628	08/29/2019	02/01/2037
3138MF-SZ-1	FNCL POOL AQ0535				1.A	5,148,151	108.5897	5,431,657	5,001,999	5,142,048		(24,041)			3.000	2.329	MON	12,505	150,060	03/30/2016	11/01/2042
3138W5-GK-8	FNCL POOL AR7401				1.A	5,456,420	106.6839	5,812,038	5,447,907	5,456,365		(2,130)			3.000	2.959	MON	13,620	163,437	11/18/2014	06/01/2043
3138WC-LM-3	FNCL POOL AS3031				1.A	4,299,934	109.9369	4,610,510	4,193,779	4,297,314		(23,080)			3.500	2.726	MON	12,232	146,782	02/01/2017	08/01/2044
3138WD-JM-4	FNCL POOL AS3867				1.A	6,948,067	109.1789	7,214,932	6,608,356	6,968,697		(110,684)			4.000	1.145	MON	22,028	264,334	02/15/2017	11/01/2044

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
3138WD-RF-0	FNCL POOL AS4085				1.A	8,655,576	109.9547	9,226,013	8,390,743	8,663,256		(76,449)			4.000	2.584	MON	27,969	335,630	03/09/2018	12/01/2044
3138WE-XD-6	FNCL POOL AS5175				1.A	10,982,599	108.4562	11,958,025	11,025,668	10,982,113		10,204			3.500	3.744	MON	32,158	385,898	08/01/2018	06/01/2045
3138WH-LN-0	FNCL POOL AS7532				1.A	2,404,148	108.2809	2,611,395	2,411,684	2,404,276		1,446			3.000	3.135	MON	6,029	72,351	02/06/2017	07/01/2046
3138WH-QK-1	FNCI POOL AS7657				1.A	3,590,622	106.3186	3,683,401	3,464,493	3,540,351		(21,745)			2.500	1.809	MON	7,218	86,612	09/20/2016	08/01/2031
3138WJ-AZ-1	FNCL POOL AS8123				1.A	5,567,761	109.1895	6,060,942	5,550,848	5,576,066		(5,200)			3.500	3.419	MON	16,190	194,280	03/13/2018	10/01/2046
3138WJ-FK-9	FNCL POOL AS8269				1.A	5,231,497	105.7081	5,622,364	5,318,762	5,219,795		26,477			3.000	4.210	MON	13,297	159,563	02/26/2019	11/01/2046
3138WJ-ME-5	FNCL POOL AS8456				1.A	1,581,869	108.3099	1,668,989	1,540,938	1,579,562		(7,429)			3.500	2.736	MON	4,494	53,933	01/31/2017	12/01/2046
3138YH-U6-5	FNCL POOL AY4204				1.A	2,137,899	108.4562	2,251,150	2,075,630	2,140,053		(14,516)			3.500	2.340	MON	6,054	72,647	11/30/2016	05/01/2045
31392J-AD-1	FNW 2003-W2 1A 7.5 07/25/2042 WHOLE LOAN				1.A	3,131,345	121.5128	3,482,796	2,866,197	2,866,159		(32)			7.500	7.765	MON	17,914	214,965	12/30/2003	07/25/2042
31392J-YH-6	FNW 2003-W3 1A 7.5 08/25/2042 WHOLE LOAN				1.A	1,749,975	121.1081	1,939,919	1,601,808	1,601,473		(292)			7.500	7.768	MON	10,011	120,136	12/30/2003	08/25/2042
31393L-FM-0	FSPC T-54 3A 7 02/25/2043 WHOLE LOAN				1.A	677,739	122.9381	776,310	631,464	664,105		(3,862)			7.000	6.293	MON	3,684	44,203	01/29/2003	02/25/2043
31393V-FU-0	FHR 2626 A 4 06/15/2033 CMO				1.A	409,222	110.8630	424,989	383,346	404,689		(5,476)			4.000	2.368	MON	1,278	15,334	12/24/2014	06/15/2033
31395V-7L-7	FHR 2993 KR 4.5 06/15/2025 CMO				1.A	1,645,224	105.7920	1,601,394	1,513,719	1,604,627		(50,166)			4.500	0.992	MON	5,676	68,117	02/28/2014	06/15/2025
31398N-R9-7	FNR 2010-117 FG FLT 10/25/2040 CMO				1.A	1,115,926	100.9040	1,122,157	1,112,103	1,115,814		(939)			0.648	0.560	MON	120	12,660	09/01/2016	10/25/2040
31401A-ME-4	FNCL POOL 702457				1.A	415,705	116.6864	468,368	401,390	413,839		(3,913)			5.500	4.768	MON	1,840	22,076	06/24/2009	06/01/2033
31402Q-6Z-9	FNCL POOL 735388				1.A	910,171	115.9786	1,009,738	870,624	905,837		(8,334)			5.500	4.352	MON	3,990	47,884	09/24/2009	02/01/2035
31403T-6E-9	FNCL POOL 757869				1.A	106,949	119.4913	120,242	100,629	106,132		(812)			7.000	6.069	MON	587	7,044	11/20/2003	11/01/2033
31404X-RG-1	FNCL POOL 781787				1.A	1,582,332	116.8933	1,821,500	1,558,259	1,578,980		(7,926)			5.500	5.052	MON	7,142	85,704	09/24/2009	11/01/2034
31405Q-T9-9	FNCL POOL 796276				1.A	1,300,131	116.3746	1,409,923	1,211,538	1,288,900		(13,266)			5.500	4.116	MON	5,553	66,635	03/23/2011	12/01/2034
31406A-YA-4	FNCL POOL 804505				1.A	1,654,946	116.4543	1,903,023	1,634,137	1,649,726		(2,685)			5.500	5.418	MON	7,490	89,878	12/29/2004	12/01/2034
31406B-SA-9	FNCL POOL 805213				1.A	739,499	116.2701	849,005	730,201	737,020		(1,065)			5.500	5.380	MON	3,347	40,161	12/27/2004	01/01/2035
31407K-C6-4	FNCL POOL 832693				1.A	266,076	116.5915	295,164	253,161	265,862		(3,617)			5.500	4.111	MON	1,160	13,924	09/24/2009	09/01/2035
3140EW-XM-2	FNCI POOL BC2483				1.A	3,279,503	107.5688	3,383,399	3,145,335	3,259,834		(36,302)			3.000	1.787	MON	7,863	94,360	03/21/2016	03/01/2031
3140F0-JJ-4	FNCL POOL BC4764				1.A	4,564,349	105.7081	4,943,408	4,676,469	4,557,447		27,806			3.000	4.421	MON	11,691	140,294	02/26/2019	10/01/2046
3140FX-GJ-5	FNMSU4 POOL BF0200				1.A	14,153,600	109.2674	14,728,904	13,479,691	14,163,980		(121,916)			3.500	2.118	MON	39,316	453,067	01/08/2020	11/01/2051
3140FX-ME-9	FNMSU4 POOL BF0356				1.A	448,931	113.0932	470,170	415,737	449,020		(4,149)			4.000	2.638	MON	1,386	15,244	01/29/2020	11/01/2051
3140FX-NG-3	FNRPR3 POOL BF0390				1.A	7,224,710	108.2521	7,440,173	6,873,006	7,257,573		(64,157)			3.500	1.878	MON	20,046	220,509	01/17/2020	10/01/2048
3140FX-PP-1	FNMSU3 POOL BF0429				1.A	11,927,113	107.8979	11,969,519	11,093,376	11,932,451		(58,572)			3.000	1.180	MON	27,733	83,200	08/17/2020	07/01/2042
3140J6-DH-7	FNCL POOL BM1903				1.A	11,252,301	109.0716	12,261,557	11,241,749	11,264,860		(4,670)			3.500	3.481	MON	32,788	393,461	06/19/2018	08/01/2047
3140J8-GA-5	FNCL POOL BM3792				1.A	2,340,599	108.4562	2,551,482	2,352,545	2,341,698		2,609			3.500	3.752	MON	6,862	82,339	04/23/2018	02/01/2047
3140J9-UP-4	FNCT POOL BM5089				1.A	11,162,527	110.9535	11,568,213	10,426,178	11,041,780		(222,861)			5.500	3.096	MON	47,787	573,440	01/03/2019	02/01/2030
3140J9-VA-6	FNCI POOL BM5108				1.A	7,708,208	105.4197	7,975,185	7,565,179	7,709,890		(46,367)			3.000	2.079	MON	18,913	226,955	06/19/2019	02/01/2033
3140JA-ND-6	FNCL POOL BM5787				1.A	5,772,997	108.6623	6,010,126	5,531,015	5,815,939		(93,773)			4.000	1.234	MON	18,437	221,241	06/13/2019	08/01/2047
3140KV-BY-5	FNCL POOL BQ9054				1.A	8,435,418	106.4007	8,499,881	7,988,558	8,426,729		(8,689)			2.500	1.000	MON	16,643		12/03/2020	12/01/2050
3140Q7-HS-9	FNCL POOL CA0240				1.A	3,895,855	106.1344	4,001,663	3,770,372	3,910,037		(43,552)			3.500	1.654	MON	10,997	131,963	10/11/2019	08/01/2047
3140QD-LK-8	FNCL POOL CA5729				1.A	12,729,380	105.6447	12,707,316	12,028,352	12,671,186		(107,538)			3.000	0.857	MON	30,071	180,425	06/12/2020	05/01/2050
3140QD-X3-3	FNCL POOL CA6097				1.A	23,756,351	107.3524	23,848,531	22,215,173	23,679,211		(176,212)			3.500	1.367	MON	64,794	259,177	08/24/2020	06/01/2050
3140QD-XA-7	FNCL POOL CA6072				1.A	6,903,375	105.7843	6,916,857	6,538,641	6,871,894		(51,601)			2.500	0.982	MON	13,622	54,489	08/05/2020	06/01/2050
3140QE-5Y-4	FNCI POOL CA7162				1.A	15,469,704	105.3618	15,495,331	14,706,789	15,437,635		(42,181)			2.000	0.604	MON	24,511	49,023	10/14/2020	09/01/2035
3140QE-A6-9	FNCL POOL CA6328				1.A	10,366,062	107.7382	10,469,686	9,717,708	10,307,731		(72,560)			2.500	0.659	MON	20,245	80,981	07/23/2020	07/01/2050
3140QE-P6-3	FNCL POOL CA6744				1.A	2,904,416	106.1713	2,902,691	2,733,970	2,889,659		(17,913)			3.000	0.628	MON	6,835	20,505	09/09/2020	08/01/2050
3140QG-BM-8	FNCL POOL CA8143				1.A	23,825,863	105.6807	23,898,523	22,613,899	23,807,260		(18,603)			2.500	1.041	MON	47,112		12/09/2020	12/01/2050
3140X4-UA-2	FNCL POOL FM1476				1.A	9,401,249	108.2337	9,380,881	8,667,242	9,377,508		(23,741)			3.500	0.061	MON	25,279		11/10/2020	08/01/2045
3140X6-A9-2	FNCL POOL FM2731				1.A	7,017,919	106.8427	7,141,080	6,683,732	6,978,947		(65,019)			2.500	0.405	MON	13,924	69,622	07/13/2020	03/01/2050
3140X6-YM-7	FNCL POOL FM3415				1.A	2,869,921	107.9238	2,862,926	2,652,729	2,868,954		(24,977)			3.000	1.273	MON	6,632	39,791	06/03/2020	05/01/2047
3140X7-CQ-0	FNCL POOL FM3678				1.A	1,884,773	108.2809	1,886,401	1,742,136	1,885,881		(9,374)			3.000	0.841	MON	4,355	13,066	09/22/2020	10/01/2047
3140X8-P3-5	FNCL POOL FM4941				1.A	7,181,849	106.6839	7,169,005	6,719,859	7,173,487		(8,362)			3.000	0.990	MON	16,800		11/17/2020	02/01/2047
3140X8-UK-1	FNCL POOL FM5085				1.A	29,556,202	104.1882	29,654,236	28,462,187	29,540,255		(15,947)			2.000	1.214	MON	47,437		12/03/2020	12/01/2050
31410F-2Q-7	FNCL POOL 888283				1.A	1,972,724	114.3798	2,200,292	1,923,672	1,968,452		(11,556)			5.000	4.287	MON	8,015	96,184	09/24/2009	08/01/2034
31410K-4P-6	FNCI POOL 890130				1.A	208,041	101.4908	197,873	194,966	197,076		(6,326)			6.000	2.828	MON	975	11,698	09/29/2009	11/01/2023
31410K-JW-5	FNCL POOL 889577				1.A	96,602	117.5600	108,772	92,525	96,336		(1,211)			6.000	4.671	MON	463	5,552	06/24/2009	06/01/2038
31410K-ZL-1	FNCI POOL 890047				1.A	97,350	101.6151	92,755	91,281	92,299		(2,211)			6.000	3.550	MON	456	5,477	09/22/2009	12/01/2022
31412P-J3-6	FNCL POOL 930982				1.A	1,518,344	111.9095	1,566,282	1,399,597	1,526,421		(44,555)			4.500	(1.623)	MON	5,248	62,982	01/25/2016	04/01/2039

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31414C-JT-6	FNCL POOL 962074				1.A	137,485	116.4174	153,302	131,683	137,065		(1,721)			6.000	5.556	MON	658	7,901	06/24/2009	03/01/2038
31414H-KE-6	FNCL POOL 966593				1.A	57,567	116.8498	67,225	57,531	57,564		(6)			6.000	6.152	MON	288	3,452	07/17/2008	01/01/2038
31417A-ZW-2	FNCL POOL AB4356				1.A	797,537	110.4082	822,221	744,710	800,236		(16,767)			4.000	(1.051)	MON	2,482	29,788	03/08/2016	02/01/2042
31417F-VU-9	FNCL POOL AB8726				1.A	7,052,184	108.3883	7,264,623	6,702,403	7,076,236		(70,940)			3.500	1.669	MON	19,549	215,035	12/26/2019	03/01/2043
31418A-LT-3	FNCT POOL MA1237				1.A	7,264,898	106.3470	7,635,625	7,179,917	7,262,812		(22,317)			3.000	2.571	MON	17,950	215,398	05/23/2019	11/01/2032
31418C-G6-5	FNCL POOL MA2920				1.A	16,820,735	105.7081	18,093,275	17,116,258	16,794,476		73,742			3.000	3.981	MON	42,791	513,488	02/26/2019	03/01/2047
31418C-R9-7	FNCL POOL MA3211				1.A	7,259,216	107.4452	7,442,385	6,926,681	7,259,002		(152,417)			4.000	1.024	MON	23,089	277,067	11/01/2019	12/01/2047
31418D-P4-8	FNCI POOL MA4042				1.A	9,314,147	104.6217	9,446,464	9,029,164	9,277,546		(62,847)			2.000	0.098	MON	15,049	90,292	05/21/2020	06/01/2035
31418D-RR-5	FNCI POOL MA4095				1.A	6,875,125	104.6216	6,930,277	6,624,133	6,856,219		(32,137)			2.000	1.004	MON	11,040	55,201	07/20/2020	08/01/2035
31418D-U8-3	FNCI POOL MA4206				1.A	11,984,469	104.6217	12,070,164	11,536,962	11,971,875		(15,008)			2.000	0.972	MON	19,228	19,228	11/13/2020	12/01/2035
31418D-UH-3	FNCL POOL MA4183				1.A	13,207,401	105.4365	13,266,250	12,582,222	13,176,233		(36,845)			2.500	1.180	MON	26,213	52,426	10/07/2020	11/01/2050
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						663,997,212	XXX	686,377,895	638,004,107	662,375,723		(4,077,438)			XXX	XXX	XXX	1,686,741	14,876,833	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,386,946,200	XXX	1,426,390,472	1,300,930,107	1,348,026,107		(11,355,826)			XXX	XXX	XXX	10,541,051	43,335,197	XXX	XXX
00023*-BD-4	AAA Cooper Transportation 4.23 01/15/25 Private				3.B YE	5,000,000	104.3126	5,215,630	5,000,000	4,999,983		89			4.230	4.230	JAJO	44,650	211,500	01/13/2015	01/15/2025
00138C-AC-2	AIG GLOBAL FUNDING 2.7 12/15/2021				1.F FE	7,034,478	102.2550	7,201,820	7,043,000	7,040,854		1,594			2.700	2.726	JD	8,452	190,161	12/08/2016	12/15/2021
00182E-AZ-2	ANZ NEW ZEALAND INTL/LDN 2.75 02/03/2021		D		1.E FE	5,174,457	100.1970	5,190,205	5,180,000	5,179,441		967			2.750	2.773	FA	58,563	142,450	01/27/2016	02/03/2021
00206R-CT-7	AT&T INC 4.125 02/17/2026			1	2.B FE	3,772,509	115.5900	4,363,523	3,775,000	3,773,566		115			4.125	4.133	FA	57,962	155,719	01/29/2016	02/17/2026
00206R-HJ-4	AT&T INC 4.35 03/01/2029			1	2.B FE	11,875,600	118.9420	11,894,200	10,000,000	11,797,813		(77,787)			4.350	1.961	MS	145,000	217,500	08/19/2020	03/01/2029
00206R-HW-5	AT&T INC 3.8 02/15/2027			1	2.B FE	2,158,670	114.9560	2,448,563	2,130,000	2,152,969		(3,529)			3.800	3.628	FA	30,577	80,940	06/05/2019	02/15/2027
00206R-KG-6	AT&T INC 1.65 02/01/2028			1	2.B FE	2,182,247	102.1590	2,232,174	2,185,000	2,182,943		696			1.650	1.675	FA	14,721		07/27/2020	02/01/2028
00287Y-BX-6	ABBVIE INC 3.2 11/21/2029			1	2.A FE	1,499,625	112.3290	1,684,935	1,500,000	1,500,564		(75)			3.200	3.228	MN	5,333	48,000	11/19/2020	11/21/2029
00287Y-BZ-1	ABBVIE INC 2.6 11/21/2024			1	2.A FE	4,386,093	107.0140	4,697,915	4,390,000	4,388,774		201			2.600	2.636	MN	12,682	114,140	11/19/2020	11/21/2024
00774M-AD-7	AERCAP IRELAND CAP/GLOBA 3.3 01/23/2023		D	1	2.C FE	6,941,904	104.2310	7,254,478	6,960,000	6,953,328		2,704			3.300	3.385	JJ	100,804	229,680	01/16/2018	01/23/2023
00817Y-AV-0	AETNA INC 2.8 06/15/2023			1	2.B FE	2,641,138	105.2340	2,783,439	2,645,000	2,643,468		506			2.800	2.823	JD	3,292	74,060	06/02/2016	06/15/2023
009158-BB-1	AIR PRODUCTS & CHEMICALS 1.5 10/15/2025			1	1.F FE	884,814	104.1600	921,816	885,000	884,888		74			1.500	1.510	AO	2,803	6,084	04/27/2020	10/15/2025
01400E-AB-9	ALCON FINANCE CORP 3 09/23/2029			1	2.B FE	2,221,794	108.7060	2,424,144	2,230,000	2,223,589		587			3.000	3.065	MS	18,212	66,900	09/16/2019	09/23/2029
01449*-AJ-6	Alexander & Baldwin, Inc. 4.66 04/18/2025 Private				2.C	1,009,749	109.7648	1,121,796	1,022,000	1,012,643		1,046			4.660	4.867	AO	9,525	47,625	04/16/2018	04/18/2028
01449*-AK-3	Alexander & Baldwin, Inc. 4.81 04/18/2027 Private				2.C	3,483,632	112.6568	3,972,166	3,525,900	3,494,744		4,044			4.810	5.033	AO	33,919	169,596	04/16/2018	04/18/2027
01449*-AL-1	Alexander & Baldwin, Inc. 4.89 04/18/2028 Private				2.C	1,817,547	114.0321	2,097,735	1,839,600	1,822,721		1,868			4.890	5.104	AO	17,991	89,956	04/16/2018	04/18/2028
02209S-BD-4	ALTRIA GROUP INC 4.8 02/14/2029			1	2.B FE	2,752,189	119.5000	3,298,200	2,760,000	2,753,470		579			4.800	4.894	FA	50,416	132,480	02/12/2019	02/14/2029
026874-DK-0	AMERICAN INTL GROUP 4.2 04/01/2028			1	2.A FE	8,450,362	118.6250	10,061,773	8,482,000	8,461,152		1,993			4.200	4.289	AO	89,061	356,244	03/19/2018	04/01/2028
03027X-AW-0	AMERICAN TOWER CORP 3.8 08/15/2029			1	2.C FE	3,983,960	115.7400	4,629,600	4,000,000	3,986,875		1,370			3.800	3.884	FA	57,422	178,178	06/10/2019	08/15/2029
03027X-BB-5	AMERICAN TOWER CORP 1.3 09/15/2025			1	2.C FE	1,924,577	101.9480	1,967,596	1,930,000	1,925,211		634			1.300	1.359	MS	14,496		06/01/2020	09/15/2025
031162-CT-5	AMGEN INC 2.2 02/21/2027			1	2.A FE	2,185,335	106.5780	2,334,058	2,190,000	2,186,049		714			2.200	2.245	FA	17,398	24,090	02/18/2020	02/21/2027
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR 4.75 01/23/2029			1	2.B FE	2,771,243	122.8680	3,415,730	2,780,000	2,776,121		323			4.750	4.847	JJ	57,955	132,050	01/10/2019	01/23/2029
037411-BF-1	APACHE CORP 4.25 01/15/2030			1	3.A FE	1,190,400	104.8580	1,228,936	1,172,000	1,188,655		(1,568)			4.250	4.099	JJ	22,968	53,407	12/16/2019	01/15/2030
037833-DK-3	APPLE INC 3 11/13/2027			1	1.B FE	6,481,755	112.5510	7,597,193	6,750,000	6,548,664		25,255			3.000	3.519	MN	27,000	202,500	03/29/2018	11/13/2027
037833-DN-7	APPLE INC 2.05 09/11/2026			1	1.B FE	3,088,771	106.7950	3,304,237	3,094,000	3,090,491		538			2.050	2.087	MS	19,380	63,427	09/04/2019	09/11/2026
037833-DX-5	APPLE INC 0.55 08/20/2025			1	1.B FE	4,988,200	100.2070	5,010,350	5,000,000	4,989,496		1,296			0.550	0.599	FA	10,007		08/13/2020	08/20/2025
03820C-B*-5	Applied Industrial Technologies, Inc 3.21 10/31/23 Private				2.C	3,815,000	104.7811	3,997,398	3,815,000	3,814,076		(160)			3.210	3.210	AO	20,750	122,462	10/30/2014	10/31/2023
038336-D@-9	AptarGroup, Inc 3.49 12/16/23 Private				2.B	9,135,000	106.2656	9,707,365	9,135,000	9,134,128		(321)			3.490	3.490	JD	13,284	318,812	12/16/2014	12/16/2023
038336-E*-0	AptarGroup, Inc 3.61 12/16/25 Private				2.B	11,760,000	109.4250	12,868,384	11,760,000	11,759,981		(35)			3.610	3.610	JD	17,689	424,536	12/16/2014	12/16/2025
04317@-AE-8	Arthur J Gallagher & Company 3.69 06/14/22 Private				2.B PL	10,500,000	103.0286	10,818,007	10,500,000	10,499,920		(27)			3.690	3.690	JD	18,296	387,450	06/14/2013	06/14/2022
04472*-AK-7	Ashley Furniture Industries Inc. 3.57 10/17/34 Private				2.B	9,106,880	108.9055	9,917,893	9,106,880	9,106,871		42			3.570	3.570	JAJO	66,829	325,116	10/17/2014	10/17/2034
04609Q-AM-1	AMERICAN MEDICAL COLLEG 3.017 10/01/2035				1.E FE	7,000,000	102.8068	7,196,478	7,000,000	7,002,308		2,308			3.017	3.040	AO	53,384	141,967	01/22/2020	10/01/2035
046353-AW-8	ASTRAZENECA PLC 1.375 08/06/2030		D	1	2.A FE	2,278,419	98.6110	2,253,261	2,285,000	2,278,825		405			1.375	1.411	FA	12,655		08/03/2020	08/06/2030
05523R-AF-4	BAE SYSTEMS PLC 1.9 02/15/2031		D	1	2.B FE	2,272,413	100.6860	2,305,709	2,290,000	2,273,673		1,260			1.900	1.991	FA	12,690		09/08/2020	02/15/2031
05526D-BB-0	BAT CAPITAL CORP 3.557 08/15/2027			1	2.B FE	8,840,000	111.4440	9,851,650	8,840,000	8,839,442		(138)			3.557	3.557	FA	118,788	314,439	11/30/2018	08/15/2027

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
05531F-BH-5	TRUIST FINANCIAL CORP 2.5 08/01/2024			1	1.G FE	3,996,640	106.4620	4,258,480	4,000,000	3,998,447		57			2.500	2.534	FA	41,667	100,556	07/23/2019	08/01/2024
05565Q-DB-1	BP CAPITAL MARKETS PLC 3.119 05/04/2026		D	1	1.G FE	1,680,000	109.0280	1,831,670	1,680,000	1,679,893		(39)			3.119	3.119	MN	8,297	52,399	04/28/2016	05/04/2026
05578A-AA-6	BPCE SA 2.75 01/11/2023		D		1.E FE	2,113,664	104.5720	2,316,270	2,215,000	2,163,508		23,897			2.750	3.993	JJ	28,595	60,913	11/13/2018	01/11/2023
05578D-AU-6	BPCE SA 2.65 02/03/2021		D		1.E FE	8,230,819	100.1840	8,260,171	8,245,000	8,244,035		2,677			2.650	2.687	FA	89,825	218,493	01/27/2016	02/03/2021
05964H-AG-0	BANCO SANTANDER SA 3.848 04/12/2023		D		1.G FE	7,600,000	107.1380	8,142,488	7,600,000	7,600,051		(468)			3.848	3.885	AO	64,176	292,448	04/09/2018	04/12/2023
06051G-HF-9	BANK OF AMERICA CORP VAR 03/05/2024			1,5	1.F FE	20,010,800	106.5420	21,308,400	20,000,000	20,004,687		(4,033)			3.550	3.571	MS	228,778	710,000	03/01/2018	03/05/2024
06051G-HL-6	BANK OF AMERICA CORP VAR 07/23/2024			1,5	1.F FE	4,500,000	108.4100	4,878,450	4,500,000	4,500,456		(571)			3.864	3.901	JJ	76,314	173,880	07/18/2018	07/23/2024
06051G-HR-3	BANK OF AMERICA CORP VAR 03/15/2025			1,5	1.F FE	2,000,000	108.7810	2,175,620	2,000,000	2,000,044		(148)			3.458	3.485	MS	20,364	69,160	03/12/2019	03/15/2025
06051G-HT-9	BANK OF AMERICA CORP VAR 04/23/2027			1,5	1.F FE	6,305,453	112.5760	6,895,280	6,125,000	6,282,639		(24,309)			3.559	3.134	AO	41,176	217,989	02/19/2020	04/23/2027
06051G-HY-8	BANK OF AMERICA CORP VAR 02/13/2026			1,5	1.F FE	3,825,000	104.6560	4,003,092	3,825,000	3,825,278		278			2.015	2.025	FA	29,545	38,537	02/10/2020	02/13/2026
06051G-JL-4	BANK OF AMERICA CORP VAR 10/24/2031			1,5	1.F FE	2,000,000	100.9520	2,019,040	2,000,000	2,000,393		393			1.922	1.931	AO	7,474		10/16/2020	10/24/2031
06367W-B8-5	BANK OF MONTREAL 1.85 05/01/2025		A		1.F FE	3,137,614	104.8290	3,291,631	3,140,000	3,138,437		824			1.850	1.875	MN	9,682	29,690	04/22/2020	05/01/2025
06406R-AJ-6	BANK OF NY MELLON CORP 3.45 08/11/2023				1.E FE	3,381,391	108.0510	3,654,285	3,382,000	3,382,473		(322)			3.450	3.484	FA	45,375	116,679	08/06/2018	08/11/2023
06406R-AN-7	BANK OF NY MELLON CORP 1.6 04/24/2025			2	1.E FE	3,098,822	104.2150	3,230,665	3,100,000	3,099,651		829			1.600	1.614	AO	9,231	24,800	04/17/2020	04/24/2025
070101-F@-4	Basin Electric Power Coop 3.74 06/15/2027 Private				1.G FE	17,500,000	110.0056	19,250,978	17,500,000	17,499,295		(244)			3.740	3.740	JD	29,089	654,500	07/07/2015	06/15/2027
09062X-AH-6	BIOGEN INC 2.25 05/01/2030			1	2.A FE	1,769,522	103.9630	1,840,145	1,770,000	1,769,725		203			2.250	2.266	MN	6,638	20,023	04/27/2020	05/01/2030
09534#-AB-8	Blue Coss & Blue Shld of Fl, Inc 3.43 03/31/27 Private				1.E	9,800,000	111.3500	10,912,298	9,800,000	9,799,850		12			3.430	3.430	MJSD		336,140	03/31/2015	03/31/2027
09534#-AD-4	Blue Cross & Blue Shield of Florida 3.39 03/31/2027 PP				1.E	6,475,000	111.1176	7,194,865	6,475,000	6,475,007		(6)			3.390	3.390	MJSD		219,503	08/14/2015	03/31/2027
09659W-2A-1	BNP PARIBAS 2.95 05/23/2022		D		1.G FE	2,581,769	103.5320	2,676,302	2,585,000	2,584,018		648			2.950	2.977	MN	7,838	76,258	05/16/2017	05/23/2022
09659W-2L-7	BNP PARIBAS VAR 06/09/2026		D	2,5	1.G FE	1,970,000	104.6420	2,061,447	1,970,000	1,970,726		726			2.219	2.231	JD	2,550	21,857	06/02/2020	06/09/2026
097023-CZ-6	BOEING CO 1.95 02/01/2024				2.C FE	2,511,580	102.4860	2,577,523	2,515,000	2,511,977		398			1.950	2.004	FA	8,038		10/29/2020	02/01/2024
097023-DA-0	BOEING CO 2.75 02/01/2026			1	2.C FE	4,091,724	105.0680	4,302,535	4,095,000	4,092,323		599			2.750	2.785	FA	18,456		10/29/2020	02/01/2026
101137-AX-5	BOSTON SCIENTIFIC CORP 4 03/01/2029			1	2.C FE	1,503,930	117.1680	1,768,065	1,509,000	1,505,061		377			4.000	4.082	MS	20,120	60,360	02/21/2019	03/01/2029
10373Q-BM-1	BP CAP MARKETS AMERICA 1.749 08/10/2030			1	1.F FE	1,955,000	100.3080	1,961,021	1,955,000	1,955,340		340			1.749	1.756	FA	13,392		08/05/2020	08/10/2030
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 07/26/2029			1	1.F FE	4,165,350	116.0320	4,873,344	4,200,000	4,173,008		2,695			3.400	3.526	JJ	61,483	170,567	07/28/2020	07/26/2029
111021-AE-1	BRITISH TELECOMMUNICATI 9.625 12/15/2030		D		2.B FE	6,441,600	165.6460	8,282,300	5,000,000	5,865,864		(58,079)			9.625	6.578	JD	20,052	481,250	12/15/2003	12/15/2030
11134L-AH-2	BROADCOM CRP / CAYMN F 3.875 01/15/2027			1	2.C FE	3,391,941	112.0410	3,817,237	3,407,000	3,397,073		1,360			3.875	3.929	JJ	60,876	132,021	02/28/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI 3.5 01/15/2028			1	2.C FE	1,899,145	109.9970	2,089,943	1,900,000	1,899,408		(25)			3.500	3.504	JJ	30,664	66,500	02/28/2018	01/15/2028
12541W-A*-1	CH Robinson Worldwide, Inc 3.97 08/27/23 Private				2.B	21,000,000	105.4442	22,143,278	21,000,000	20,998,162		(637)			3.970	3.970	FA	287,163	833,700	08/27/2013	08/27/2023
125523-AH-3	CIGNA CORP 4.375 10/15/2028			1	2.B FE	6,097,879	120.5360	7,359,928	6,106,000	6,104,900		(93)			4.375	4.438	AO	56,396	267,138	08/28/2019	10/15/2028
125523-CL-2	CIGNA CORP 2.4 03/15/2030			1	2.B FE	1,153,060	106.1940	1,226,541	1,155,000	1,153,955		895			2.400	2.434	MS	8,162	13,783	03/04/2020	03/15/2030
126408-HM-8	CSX CORP 4.25 03/15/2029			1	2.A FE	2,077,632	120.9610	2,442,203	2,019,000	2,067,823		(5,187)			4.250	3.936	MS	25,266	85,808	02/21/2019	03/15/2029
126650-CW-8	CVS HEALTH CORP 4.1 03/25/2025			1	2.B FE	1,136,761	113.2570	1,300,190	1,148,000	1,140,917		1,452			4.100	4.307	MS	12,551	47,068	03/06/2018	03/25/2025
126650-CX-6	CVS HEALTH CORP 4.3 03/25/2028			1	2.B FE	4,737,442	118.6980	5,703,439	4,805,000	4,753,664		5,640			4.300	4.523	MS	55,097	206,615	03/06/2018	03/25/2028
127097-E#-6	Cabot Oil & Gas Corp 3.77 09/18/26 Private				2.B	6,562,500	108.8420	7,142,756	6,562,500	6,562,610		34			3.770	3.770	MS	70,098	247,406	09/18/2014	09/18/2026
13607G-LZ-5	CANADIAN IMPERIAL BANK 2.25 01/28/2025		A		1.F FE	2,878,741	106.1140	3,055,022	2,879,000	2,879,610		869			2.250	2.265	JJ	27,530	32,389	01/21/2020	01/28/2025
13607G-RR-7	CANADIAN IMPERIAL BANK 0.95 10/23/2025		A		1.F FE	1,559,392	101.0440	1,576,286	1,560,000	1,559,528		136			0.950	0.960	AO	2,799		10/19/2020	10/23/2025
136385-AX-9	CANADIAN NATL RESOURCES 3.85 06/01/2027		A	1	2.B FE	3,923,038	111.9000	4,403,265	3,935,000	3,926,379		1,087			3.850	3.887	JD	12,625	151,498	05/23/2017	06/01/2027
14040H-AY-1	CAPITAL ONE FINANCIAL CO 4.75 07/15/2021				2.B FE	4,976,850	102.3160	5,115,800	5,000,000	4,997,991		2,210			4.750	4.809	JJ	109,514	237,500	07/14/2011	07/15/2021
14040H-CA-1	CAPITAL ONE FINANCIAL CO 3.9 01/29/2024			2	2.A FE	3,592,224	109.4480	3,940,128	3,600,000	3,602,941		4,046			3.900	3.985	JJ	58,890	140,400	01/24/2019	01/29/2024
14149#-AG-4	Cardinal Glass Industries, Inc 3.75 07/28/2022 Private				2.B	10,500,000	104.4540	10,967,665	10,500,000	10,499,987		(32)			3.750	3.750	JAJO	67,813	393,750	07/28/2015	07/28/2025
141781-BK-9	CARGILL INC 3.25 05/23/2029			1	1.F FE	3,980,040	112.9070	4,516,280	4,000,000	3,983,319		1,663			3.250	3.336	MN	13,722	130,000	05/20/2019	05/23/2029
141781-BL-7	CARGILL INC 1.375 07/23/2023				1.F FE	1,043,913	102.4650	1,070,759	1,045,000	1,044,179		265			1.375	1.412	JJ	6,306	3,592	04/20/2020	07/23/2023
147528-E#-6	Casey's General Stores Inc 3.67 06/17/28 Private				2.C	7,000,000	108.9751	7,628,254	7,000,000	6,999,969		(11)			3.670	3.670	JD	9,991	256,900	06/17/2013	06/17/2028
149123-CH-2	CATERPILLAR INC 2.6 04/09/2030			1	1.F FE	5,564,731	109.8380	6,145,436	5,595,000	5,567,285		2,554			2.600	2.680	AO	33,135	72,735	04/06/2020	04/09/2030
149130-2T-5	CATERPILLAR FINL SERVICE 2.95 02/26/2022				1.F FE	4,727,730	103.0620	4,874,833	4,730,000	4,729,553		(177)			2.950	2.989	FA	48,450	139,535	02/19/2019	02/26/2022
15135U-AM-1	CENOVUS ENERGY INC 4.25 04/15/2027		A	1	3.A FE	4,924,163	108.7440	5,355,642	4,925,000	4,924,126		(54)			4.250	4.252	AO	44,188	209,313	04/04/2017	04/15/2027
161175-AY-0	CHARTER COMM OPT LLC/CA 4.908 07/23/2025			1	2.C FE	1,040,320	115.8730	1,158,730	1,000,000	1,021,049		(4,397)			4.908	4.377	JJ	21,541	49,080	03/15/2016	07/23/2025
161175-BU-7	CHARTER COMM OPT LLC/CAP 2.8 04/01/2031			1	2.C FE	2,404,398	105.6150	2,550,602	2,415,000	2,405,252		854			2.800	2.867	AO	16,905	30,805	04/14/2020	04/01/2031
166756-AE-6	CHEVRON USA INC 0.687 08/12/2025			1	1.C FE	1,460,000	100.5530	1,468,074	1,460,000	1,460,017		17			0.687	0.688	FA	3,873		08/10/2020	08/12/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
172967-LV-1	CITIGROUP INC VAR 01/24/2023			1,5	1.G FE	5,645,000	102.8490	5,805,826	5,645,000	5,645,097		(669)			3.142	3.167	JJ	77,351	177,366	01/17/2018	01/24/2023
172967-LW-9	CITIGROUP INC VAR 04/23/2029			1,5	2.A FE	7,500,000	117.0950	8,782,125	7,500,000	7,503,075		(611)			4.075	4.116	AO	57,729	305,625	04/16/2018	04/23/2029
172967-MF-5	CITIGROUP INC VAR 04/24/2025			1,5	1.G FE	2,600,000	108.7240	2,826,824	2,600,000	2,600,977		(363)			3.352	3.380	AO	16,220	87,152	04/16/2019	04/24/2025
172967-MS-7	CITIGROUP INC VAR 06/03/2031			1,5	1.G FE	3,425,000	106.5410	3,649,029	3,425,000	3,426,330		1,330			2.572	2.588	JD	6,852	44,046	05/26/2020	06/03/2031
17308C-C4-6	CITIGROUP INC VAR 11/04/2022			1,5	1.G FE	2,550,000	101.5570	2,589,704	2,550,000	2,550,215		(481)			2.312	2.325	MN	9,335	58,956	10/28/2019	11/04/2022
17325F-AV-0	CITIBANK NA VAR 02/19/2022			1,5	1.E FE	6,500,000	100.3710	6,524,115	6,500,000	6,499,584		(2,268)			3.165	3.181	FA	75,433	205,725	02/11/2019	02/19/2022
18055#-AQ-5	Clarion Lion Properties Fund Hldgs 4.15 07/01/21 Private				1.G	10,500,000	101.5749	10,665,369	10,500,000	10,499,950		(26)			4.150	4.150	JJ	217,875	435,750	07/01/2014	07/01/2021
20030N-DA-6	COMCAST CORP 2.65 02/01/2030			1	1.G FE	1,409,896	108.9020	1,537,696	1,412,000	1,410,518		111			2.650	2.685	FA	15,591	27,648	10/29/2019	02/01/2030
205887-CF-7	CONAGRA BRANDS INC 1.375 11/01/2027			1	2.C FE	1,131,455	100.6910	1,152,912	1,145,000	1,132,202		748			1.375	1.559	MN	3,280		10/07/2020	11/01/2027
21036P-BB-3	CONSTELLATION BRANDS INC 4.4 11/15/2025			1	2.C FE	2,475,338	116.2980	2,884,190	2,480,000	2,477,601		249			4.400	4.477	MN	13,943	109,120	10/22/2018	11/15/2025
21246#-AR-7	Convenience Store Investments 3.69 05/24/33 Private				2.C PL	4,878,882	109.1214	5,323,906	4,878,882	4,878,873		24			3.690	3.690	FMAN	18,503	180,031	04/22/2013	05/24/2033
21685W-DD-6	COOPERATIEVE RABOBANK U 3.875 02/08/2022		D		1.D FE	6,588,341	103.9460	6,902,014	6,640,000	6,632,879		5,421			3.875	3.970	FA	102,205	257,300	02/01/2012	02/08/2022
217020-C@-3	Coorstek, Inc 3.7 07/19/21 Private				2.C PL	3,500,000	100.8378	3,529,322	3,500,000	3,499,958		158			3.700	3.700	JJ	58,275	129,500	07/19/2013	07/19/2021
217204-A*-7	Copart Inc 4.07 12/03/24 Private				2.A	7,875,000	109.9329	8,657,215	7,875,000	7,874,950		(33)			4.070	4.070	MJSD	24,929	320,513	12/03/2014	12/03/2024
224044-CG-0	COX COMMUNICATIONS INC 3.35 09/15/2026			1	2.B FE	1,786,975	112.1700	2,007,843	1,790,000	1,788,088		264			3.350	3.370	MS	17,656	59,965	09/08/2016	09/15/2026
225401-AM-0	CREDIT SUISSE GROUP AG VAR 09/11/2025		D	1,5	2.A FE	1,180,000	105.4390	1,244,180	1,180,000	1,180,419		(113)			2.593	2.610	MS	9,264	30,597	09/04/2019	09/11/2025
225401-AQ-1	CREDIT SUISSE GROUP AG VAR 06/05/2026		D	1,5	2.A FE	1,375,000	104.3350	1,434,606	1,375,000	1,375,214		214			2.193	2.205	JD	2,094	15,077	06/02/2020	06/05/2026
225433-AT-8	CREDIT SUISSE GROUP AG 3.8 06/09/2023		D		2.A FE	1,007,111	107.6710	1,087,477	1,010,000	1,008,853		391			3.800	3.847	JD	2,239	38,380	06/07/2016	06/09/2023
22576C-E#-4	Crescent Point Energy Corp. 3.78 06/12/23 Private		A		3.B	6,300,000	103.4627	6,518,149	6,300,000	6,300,275		111			3.780	3.780	JD	11,907	238,140	06/12/2013	06/12/2023
22651#-AA-0	Cretex Companies, Inc 4.52 6/20/29 Private				2.C	6,300,000	112.2081	7,069,111	6,300,000	6,299,986		(5)			4.520	4.520	MJSD	8,701	284,760	06/20/2014	06/20/2029
22822V-AC-5	CROWN CASTLE INTL CORP 3.7 06/15/2026			1	2.C FE	2,083,626	112.7460	2,356,391	2,090,000	2,086,326		554			3.700	3.736	JD	3,437	77,330	04/26/2016	06/15/2026
22822V-AK-7	CROWN CASTLE INTL CORP 3.8 02/15/2028			1	2.C FE	7,113,507	114.7800	8,196,440	7,141,000	7,123,621		2,014			3.800	3.883	FA	102,513	271,358	01/09/2018	02/15/2028
23291K-AH-8	DH EUROPE FINANCE II 2.6 11/15/2029		D	1	2.A FE	1,618,429	109.1850	1,768,797	1,620,000	1,619,273		53			2.600	2.628	MN	5,382	43,056	10/29/2019	11/15/2029
233851-DS-0	DAIMLER FINANCE NA LLC 3.65 02/22/2024				2.A FE	6,883,440	109.0030	7,521,207	6,900,000	6,889,691		2,808			3.650	3.737	FA	90,246	251,850	02/19/2019	02/22/2024
23404@-AB-8	Daisy Bread LLC 4.41 09/29/24 Private				2.C	7,210,000	110.8872	7,994,966	7,210,000	7,210,034		(7)			4.410	4.410	MJSD	883	317,961	09/29/2014	09/29/2024
244199-BH-7	DEERE & COMPANY 2.75 04/15/2025			1	1.F FE	559,238	108.6650	608,524	560,000	559,441		202			2.750	2.800	AO	3,251	8,342	03/25/2020	04/15/2025
24422E-UX-5	JOHN DEERE CAPITAL CORP 2.6 03/07/2024				1.F FE	1,247,863	106.7170	1,333,963	1,250,000	1,248,593		387			2.600	2.656	MS	10,292	32,500	06/04/2019	03/07/2024
24703D-BD-2	DELL INT LLC / EMC CORP 6.2 07/15/2030			1	2.C FE	3,050,505	129.1710	3,132,397	2,425,000	3,041,406		(9,099)			6.200	3.120	JJ	69,328		11/05/2020	07/15/2030
247361-ZN-1	DELTA AIR LINES INC 4.375 04/19/2028			1	3.A FE	4,924,053	101.5810	6,089,781	5,995,000	4,924,053		732	1,070,365		4.375	7.749	AO	52,456	262,281	04/16/2018	04/19/2028
250847-EG-1	DTE ELECTRIC CO 3.9 06/01/2021			1	1.F FE	4,657,625	100.5570	4,696,012	4,670,000	4,668,981		1,010			3.900	3.932	JD	15,178	182,130	05/11/2011	06/01/2021
25156P-BA-0	DEUTSCHE TELEKOM INT FIN 3.6 01/19/2027		D	1	2.B FE	5,128,581	112.3200	5,767,632	5,135,000	5,130,834		604			3.600	3.615	JJ	82,674	184,860	01/09/2017	01/19/2027
25272K-AG-8	DELL INT LLC / EMC CORP 5.45 06/15/2023			1	2.C FE	5,692,335	110.6070	6,083,385	5,500,000	5,570,281		(29,477)			5.450	4.855	JD	13,322	299,750	06/07/2016	06/15/2023
254687-FX-9	WALT DISNEY COMPANY/THE 2.65 01/13/2031				2.A FE	2,643,201	109.5890	2,898,629	2,645,000	2,643,535		333			2.650	2.674	JJ	44,392		05/11/2020	01/13/2031
25470D-AR-0	DISCOVERY COMMUNICATIONS 3.95 03/20/2028			1	2.C FE	7,087,183	114.6300	8,499,815	7,415,000	7,163,564		28,727			3.950	4.553	MS	82,173	292,893	03/09/2018	03/20/2028
25746U-DG-1	DOMINION ENERGY INC 3.375 04/01/2030			1	2.B FE	1,376,031	113.8540	1,582,571	1,390,000	1,377,097		1,066			3.375	3.525	AO	11,728	23,196	03/31/2020	04/01/2030
263534-CN-7	E.I. DU PONT DE NEMOURS 1.7 07/15/2025			1	1.G FE	1,498,650	104.0770	1,561,155	1,500,000	1,498,875		225			1.700	1.725	JJ	16,008		05/13/2020	07/15/2025
26441C-BE-4	DUKE ENERGY CORP 3.4 06/15/2029			1	2.A FE	8,378,880	113.1620	9,052,960	8,000,000	8,340,180		(36,480)			3.400	2.847	JD	12,089	272,000	12/16/2019	06/15/2029
26986*-AA-1	Eagle Solar, LLC 4.82 12/31/2042 Private				2.C IF	6,072,767	113.4582	6,890,053	6,072,767	6,073,356		(97)			4.820	4.876	JD	813	293,722	11/28/2018	12/31/2042
27409L-AC-7	EAST OHIO GAS CO/THE 2 06/15/2030			1	1.F FE	1,211,282	103.3140	1,255,265	1,215,000	1,212,287		1,005			2.000	2.043	JD	1,080	12,082	06/02/2020	06/15/2030
28103*-AY-3	Edison Properties 4.30 05/28/2029 Private				2.C YE	8,758,835	113.8094	9,968,379	8,758,835	8,756,822		49			4.300	3.807	MON	3,139	377,182	06/10/2019	05/28/2029
292102-A*-1	Empire State Realty Trust 3.93 03/27/25 Private				2.C	10,500,000	109.5036	11,497,877	10,500,000	10,499,997		29			3.930	3.930	MJSD	4,585	412,650	03/27/2015	03/27/2025
29248H-AA-1	EMPOWER FINANCE 2020 LP 1.357 09/17/2027			1	1.F FE	1,245,000	100.6710	1,253,354	1,245,000	1,245,076		76			1.357	1.362	MS	4,881		09/14/2020	09/17/2027
29248H-AB-9	EMPOWER FINANCE 2020 LP 1.776 03/17/2031			1	1.F FE	827,000	101.8730	842,490	827,000	827,070		70			1.776	1.784	MS	4,243		09/14/2020	03/17/2031
29273R-AN-9	ENERGY TRANSFER OPERATNG 4.65 06/01/2021			1	2.C FE	6,798,108	100.6400	6,863,648	6,820,000	6,818,114		1,748			4.650	4.691	JD	26,428	317,130	05/09/2011	06/01/2021
29278G-AF-5	ENEL FINANCE INTL NV 3.5 04/06/2028		D		2.A FE	4,207,261	113.7470	4,845,622	4,260,000	4,221,414		4,537			3.500	3.643	AO	34,790	149,100	10/03/2017	04/06/2028
29278N-AG-8	ENERGY TRANSFER OPERATNG 5.25 04/15/2029			1	2.C FE	2,780,775	116.6770	2,916,925	2,500,000	2,743,634		(25,534)			5.250	3.891	AO	27,708	131,250	07/17/2019	04/15/2029
29379V-BV-4	ENTERPRISE PRODUCTS OPE 3.125 07/31/2029			1	2.A FE	2,998,650	110.6580	3,319,740	3,000,000	3,017,872		9,690			3.125	3.151	JJ	39,323	99,740	06/24/2019	07/31/2029
29444U-BC-9	EQUINIX INC 2.625 11/18/2024			1	2.C FE	2,686,000	106.8780	2,870,743	2,686,000	2,687,572		(458)			2.625	2.642	MN	8,422	70,508	11/06/2019	11/18/2024
29444U-BL-9	EQUINIX INC 1.55 03/15/2028			1	2.C FE	2,128,062	100.9840	2,150,959	2,130,000	2,129,255		1,194			1.550	1.569	MS	7,704		09/23/2020	03/15/2028
29736R-AQ-3	ESTEE LAUDER CO INC 2.6 04/15/2030			1	1.E FE	983,188	109.9360	1,082,870	985,000	983,610		422			2.600	2.638	AO	5,407	12,947	04/07/2020	04/15/2030
30231G-BH-4	EXXON MOBIL CORPORATION 2.992 03/19/2025			1	1.C FE	2,625,000	109.3230	2,869,729	2,625,000	2,625,075		75			2.992	3.014	MS	22,253	39,270	03/17/2020	03/19/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
303901-BB-7	FAIRFAX FINL HLDGS LTD 4.85 04/17/2028		A	1	2.C FE	6,816,942	112.2450	7,669,701	6,833,000	6,822,444		931			4.850	4.938	AO	68,121	331,401	01/24/2019	04/17/2028
31677Q-BM-0	FIFTH THIRD BANK 3.95 07/28/2025			2	1.G FE	2,223,000	114.2710	2,540,244	2,223,000	2,223,018		(176)			3.950	3.989	JJ	37,319	87,809	07/23/2018	07/28/2025
337738-AU-2	FISERV INC 3.5 07/01/2029			1	2.B FE	1,637,245	114.4380	1,876,783	1,640,000	1,639,349		29			3.500	3.550	JJ	28,700	58,516	06/10/2019	07/01/2029
341081-FZ-5	FLORIDA POWER & LIGHT CO 2.85 04/01/2025			1	1.D FE	839,143	109.0920	916,373	840,000	839,330		186			2.850	2.892	AO	5,985	12,236	03/24/2020	04/01/2025
34487#-AB-3	Football Club Term Nts 2029 Trust 3.72 10/20/24 Private				1.F FE	8,750,000	106.2132	9,293,653	8,750,000	8,749,278		(252)			3.720	3.720	OCT	78,663	329,117	10/20/2014	10/20/2024
369604-BV-4	GENERAL ELECTRIC CO 3.45 05/01/2027			1	2.A FE	1,652,435	112.2780	1,858,201	1,655,000	1,653,724		1,290			3.450	3.502	MN	9,516	29,976	04/13/2020	05/01/2027
37045X-BM-7	GENERAL MOTORS FINL CO 3.2 07/06/2021			1	2.C FE	5,270,338	101.0390	5,334,859	5,280,000	5,278,179		1,726			3.200	3.240	JJ	82,133	168,960	06/29/2016	07/06/2021
37045X-BY-1	GENERAL MOTORS FINL CO 3.15 06/30/2022			1	2.C FE	4,282,707	103.3950	4,435,646	4,290,000	4,287,807		828			3.150	3.187	JD	375	135,135	06/27/2017	06/30/2022
372460-AA-3	GENUINE PARTS CO 1.875 11/01/2030			1	2.B FE	564,693	99.0590	564,636	570,000	564,830		136			1.875	1.988	MN	1,811		10/27/2020	11/01/2030
375558-BY-8	GILEAD SCIENCES INC 1.65 10/01/2030			1	2.A FE	1,975,268	99.9020	1,978,060	1,980,000	1,975,894		626			1.650	1.683	AO	8,258		09/23/2020	10/01/2030
378272-AX-6	GLENCORE FUNDING LLC 1.625 09/01/2025			1	2.A FE	3,621,764	102.4650	3,729,726	3,640,000	3,623,848		2,085			1.625	1.737	MS	19,717		08/24/2020	09/01/2025
38141G-WM-2	GOLDMAN SACHS GROUP INC VAR 07/24/2023			1,5	2.A FE	3,715,000	103.7280	3,853,495	3,715,000	3,714,576		(145)			2.905	2.905	JJ	47,065	107,921	07/19/2017	07/24/2023
38141G-XJ-8	GOLDMAN SACHS GROUP INC 3.5 04/01/2025			1	1.G FE	1,582,430	111.2040	1,760,359	1,583,000	1,582,642		212			3.500	3.541	AO	13,851	27,856	03/26/2020	04/01/2025
38143U-8H-7	GOLDMAN SACHS GROUP INC 3.75 02/25/2026			2	2.A FE	5,051,850	113.5090	5,675,450	5,000,000	5,030,836		(5,826)			3.750	3.614	FA	65,625	187,500	02/22/2017	02/25/2026
38479*-AU-6	Kent Corporation 6.27 03/15/2033 Private				2.C	7,210,000	119.8098	8,638,289	7,210,000	7,211,258		7,007			6.270	5.123	MJSD	20,092	399,494	03/08/2019	12/30/2033
39056@-AF-6	Great Lakes Cheese Co Inc 4.54 08/06/2029 Private				2.B	10,500,000	117.7637	12,365,184	10,500,000	10,499,685		(127)			4.540	4.623	FMAN	72,829	476,700	08/13/2019	08/06/2029
39063#-AD-0	Great Lakes Hydro America, LLC 4.59 01/30/22 Private				2.C PL	7,801,500	102.9080	8,028,369	7,801,500	7,801,466		(20)			4.590	4.590	FMAN	31,830	358,089	06/04/2014	01/30/2022
39265*-AL-2	Green Bay Packaging Inc. 4.10 08/28/2033 Private				2.A	8,456,000	114.1386	9,651,559	8,456,000	8,438,672		(7,154)			4.100	4.058	FMAN	43,337	346,696	08/30/2018	08/28/2033
39265*-AM-0	Green Bay Packaging, Inc. 4.32 05/03/2031 Private				2.A	10,801,429	111.7849	12,074,368	10,801,429	10,801,112		(207)			4.320	4.419	FMAN	59,624	467,918	06/05/2019	05/03/2031
40256@-AE-5	Gulf States Toyota & Friedkin Co 4.27 03/31/26 Private				2.B	8,750,000	108.7199	9,512,991	8,750,000	8,747,822		(582)			4.270	4.270	MJSD	1,038	373,625	03/31/2014	03/31/2026
404280-BM-0	HSBC HOLDINGS PLC VAR 11/22/2023		D	2,5	1.F FE	9,820,500	104.9710	10,497,100	10,000,000	9,904,047		30,704			3.033	3.409	MN	32,858	303,300	03/01/2018	11/22/2023
41334#-AB-3	Harnish Group Inc 4.27 08/19/24 Private				2.C	8,225,000	110.5541	9,093,076	8,225,000	8,224,798		(84)			4.270	4.270	FA	128,776	351,208	08/19/2014	08/19/2024
42241@-AE-9	Hearst Communications, Inc 3.85 04/08/24 Private				1.G	12,698,000	108.9534	13,834,903	12,698,000	12,698,340		109			3.850	3.850	AO	120,860	488,873	04/08/2014	04/08/2024
42809H-AG-2	HESS CORP 4.3 04/01/2027			1	3.A FE	3,071,190	110.0480	3,301,440	3,000,000	3,058,314		(8,704)			4.300	3.977	AO	32,250	129,000	07/18/2019	04/01/2027
42824C-BG-3	HP ENTERPRISE CO 4.45 10/02/2023			1	2.B FE	2,353,964	110.0300	2,591,207	2,355,000	2,354,211		248			4.450	4.513	AO	25,908	50,361	04/06/2020	10/02/2023
431571-A*-9	iHllenbrand Inc. 4.6 12/15/2024 Private				3.A	8,400,000	107.5249	9,032,093	8,400,000	8,399,554		(195)			4.600	4.600	JD	17,173	386,400	12/15/2014	12/15/2024
438516-BT-2	HONEYWELL INTERNATIONAL 2.15 08/08/2022			1	1.F FE	443,552	102.8110	456,481	444,000	443,842		78			2.150	2.197	FA	3,792	9,546	07/30/2019	08/08/2022
44891A-BC-0	HYUNDAI CAPITAL AMERICA 2.85 11/01/2022				2.A FE	1,519,833	103.5650	1,574,188	1,520,000	1,519,890		(23)			2.850	2.874	MN	7,220	43,440	10/28/2019	11/01/2022
44891A-BM-8	HYUNDAI CAPITAL AMERICA 1.25 09/18/2023				2.A FE	2,672,486	100.9100	2,699,343	2,675,000	2,672,870		385			1.250	1.286	MS	9,567		09/15/2020	09/18/2023
45168D-B*-4	Idexx Laboratories, Inc 3.76 07/21/24 Private				2.C	6,895,000	107.7016	7,426,024	6,895,000	6,894,348		(248)			3.760	3.760	JJ	115,223	259,252	07/21/2014	07/21/2024
456837-AG-8	ING GROEP NV 3.15 03/29/2022		D		1.G FE	1,312,462	103.3990	1,359,697	1,315,000	1,314,266		524			3.150	3.192	MS	10,471	41,423	03/21/2017	03/29/2022
458140-BH-2	INTEL CORP 2.45 11/15/2029			1	1.E FE	3,893,965	108.0120	4,131,459	3,825,000	3,887,875		(6,089)			2.450	2.256	MN	11,974	92,151	02/11/2020	11/15/2029
45866F-AG-9	INTERCONTINENTALEXCHANGE 3.45 09/21/2023			1	2.A FE	1,587,270	107.7580	1,711,197	1,588,000	1,587,989		(78)			3.450	3.489	MS	15,218	54,786	08/06/2018	09/21/2023
45866F-AK-0	INTERCONTINENTALEXCHANGE 2.1 06/15/2030			1	2.A FE	2,644,093	104.1410	2,773,275	2,663,000	2,646,134		2,041			2.100	2.190	JD	2,485	30,913	05/18/2020	06/15/2030
45866F-AM-6	INTERCONTINENTALEXCHANGE 0.7 06/15/2023				2.A FE	5,909,262	100.7770	5,960,960	5,915,000	5,910,180		917			0.700	0.736	JD	1,840	13,227	08/17/2020	06/15/2023
45868C-A@-8	Interfor Corporation 4.17 03/26/26 Private		A		2.C	9,677,500	109.0320	10,551,569	9,677,500	9,677,490		(4)			4.170	4.170	MJSD	5,605	403,552	03/16/2015	03/26/2026
46361*-BG-0	The Irvine Company 3.65 08/11/26 Private				1.E PL	15,834,000	110.3241	17,468,714	15,834,000	15,834,399		99			3.650	3.650	FA	223,149	577,941	08/11/2014	08/11/2026
46574*-AA-7	ITT Holdings LLC 3.92 05/21/2025 Private				3.A FE	10,500,000	107.8499	11,324,236	10,500,000	10,499,887		(24)			3.920	3.920	MN	44,590	411,600	05/21/2015	05/21/2025
46625H-RV-4	JPMORGAN CHASE & CO 2.95 10/01/2026			1	1.F FE	3,354,986	110.8170	3,878,595	3,500,000	3,406,263		14,419			2.950	3.467	AO	25,813	103,250	04/12/2017	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO VAR 02/01/2028			1,5	1.F FE	9,975,400	114.5330	11,453,300	10,000,000	9,978,682		2,477			3.782	3.851	FA	157,583	378,200	02/01/2019	02/01/2028
46647P-BA-3	JPMORGAN CHASE & CO VAR 01/29/2027			1,5	1.F FE	5,000,000	114.9480	5,747,400	5,000,000	5,013,101		4,325			3.960	3.998	JJ	83,050	198,000	01/22/2019	01/29/2027
46647P-BK-1	JPMORGAN CHASE & CO VAR 04/22/2026			1,5	1.F FE	3,000,000	105.3330	3,159,990	3,000,000	3,000,833		833			2.083	2.094	AO	11,977	31,245	04/15/2020	04/22/2026
46647P-BL-9	JPMORGAN CHASE & CO VAR 04/22/2031			1,5	1.F FE	3,000,000	106.8840	3,206,520	3,000,000	3,001,102		1,102			2.522	2.538	AO	14,502	37,830	04/15/2020	04/22/2031
46647P-BP-0	JPMORGAN CHASE & CO VAR 05/13/2031			1,5	1.G FE	2,315,000	109.4520	2,533,814	2,315,000	2,316,006		1,006			2.956	2.978	MN	9,124	34,216	05/06/2020	05/13/2031
46659*-AB-3	JM Family Enterprises, Inc. 3.54 11/01/2027 Private				2.A	10,500,000	110.1153	11,562,105	10,500,000	10,499,594		(128)			3.540	3.540	MN	61,950	371,700	11/01/2017	11/01/2027
478045-AA-5	JOHN SEVIER COMB CYCLE 4.626 01/15/2042				1.C FE	3,284,375	126.2290	4,145,833	3,284,375	3,284,285		(39)			4.626	4.626	JJ	70,481	153,491	01/10/2012	01/15/2042
478160-CN-2	JOHNSON & JOHNSON 0.55 09/01/2025			1	1.A FE	6,897,474	100.3110	6,926,475	6,905,000	6,898,377		903			0.550	0.573	MS	13,292		08/20/2020	09/01/2025
485170-BD-5	KANSAS CITY SOUTHERN 2.875 11/15/2029			1	2.B FE	1,188,977	108.1720	1,287,247	1,190,000	1,189,298		54			2.875	2.906	MN	4,372	33,927	11/14/2019	11/15/2029
48837@-AD-8	Kemin Industries, Inc. 4.64 09/07/2034 Private				2.C	7,260,859	114.6665	8,325,772	7,260,859	7,260,560		(29)			4.640	4.721	MJSD	22,460	336,904	11/03/2018	09/07/2034

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
49271V-AJ-9	KEURIG DR PEPPER INC 3.2 05/01/2030			1	2.B FE	1,376,453	113.0600	1,560,228	1,380,000	1,377,216		763			3.200	3.256	MN	7,360	24,288	04/07/2020	05/01/2030
494368-BZ-5	KIMBERLY-CLARK CORP 3.2 04/25/2029			1	1.F FE	2,306,073	115.0580	2,657,840	2,310,000	2,306,729		317			3.200	3.246	AO	13,552	73,920	04/23/2019	04/25/2029
49456B-AF-8	KINDER MORGAN INC 4.3 06/01/2025			1	2.B FE	5,113,926	113.8390	5,828,557	5,120,000	5,117,175		280			4.300	4.314	JD	18,347	220,160	12/17/2014	06/01/2025
49456B-AM-3	KINDER MORGAN INC 3.15 01/15/2023			1	2.B FE	3,347,418	105.1940	3,529,259	3,355,000	3,351,448		1,219			3.150	3.196	JJ	48,731	105,683	08/03/2017	01/15/2023
49803#-AA-0	Kite Realty Group, L.P. 4.23 09/10/2023 Private				2.C	6,300,000	98.1222	6,181,700	6,300,000	6,299,103		(328)			4.230	4.230	MS	82,168	266,490	09/10/2015	09/10/2023
5006EP-AJ-0	KOREA EAST-WEST POWER C 3.875 07/19/2023		D		1.C FE	2,426,951	108.3560	2,642,803	2,439,000	2,433,512		1,998			3.875	4.024	JJ	42,268	94,511	07/12/2018	07/19/2023
5006EP-AK-7	KOREA EAST-WEST POWER CO 1.75 05/06/2025		D		1.C FE	560,870	103.9220	587,159	565,000	561,611		742			1.750	1.913	MN	1,483	4,944	04/27/2020	05/06/2025
512807-AU-2	LAM RESEARCH CORP 4 03/15/2029			1	1.G FE	1,122,964	119.2970	1,342,091	1,125,000	1,124,051		76			4.000	4.062	MS	13,250	45,000	02/25/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP 1.9 06/15/2030			1	1.G FE	1,754,192	103.7560	1,826,106	1,760,000	1,754,885		693			1.900	1.944	JD	1,486	20,436	04/30/2020	06/15/2030
534187-BC-2	LINCOLN NATIONAL CORP 4.2 03/15/2022				2.A FE	3,095,000	104.4500	3,232,728	3,095,000	3,094,644		(126)			4.200	4.200	MS	38,275	129,990	03/26/2012	03/15/2022
53631@-AB-0	LCI INDUSTRIES INC. 3.80 03/29/2022 Private				2.B Z	8,960,000	102.5798	9,191,152	8,960,000	8,959,701		37			3.800	3.350	MJSD	946	340,480	03/29/2019	03/13/2029
53839@-AB-0	LIVING SPACES FURNITURE LLC 4.04 11/24/2031 Private				4.A	6,602,400	111.9951	7,394,365	6,602,400	6,602,277		(34)			4.040	4.101	JAJO	66,684	226,726	12/04/2019	11/24/2031
548661-DU-8	LOWE'S COS INC 4.5 04/15/2030			1	2.A FE	12,323,700	124.0370	12,403,700	10,000,000	12,239,666		(84,034)			4.500	1.867	AO	95,000	248,750	08/19/2020	04/15/2030
548661-DY-0	LOWE'S COS INC 1.7 10/15/2030			1	2.A FE	2,425,674	100.6520	2,450,876	2,435,000	2,427,415		1,741			1.700	1.750	AO	7,934		10/07/2020	10/15/2030
55336V-AR-1	MPLX LP 4 03/15/2028			1	2.B FE	1,826,761	115.0820	2,111,755	1,835,000	1,829,035		667			4.000	4.095	MS	21,612	73,400	02/05/2018	03/15/2028
55336V-AS-9	MPLX LP 4.8 02/15/2029			1	2.B FE	5,250,115	120.1370	5,838,658	4,860,000	5,195,904		(36,475)			4.800	3.843	FA	88,128	233,280	06/27/2019	02/15/2029
55608J-AN-8	MACQUARIE GROUP LTD VAR 03/27/2029		D	2,5	1.G FE	5,330,000	116.6690	6,218,458	5,330,000	5,333,794		(476)			4.654	4.708	MS	64,082	248,058	03/19/2018	03/27/2029
571676-AA-3	MARS INC 2.7 04/01/2025			1	1.F FE	1,079,287	108.1230	1,167,728	1,080,000	1,079,505		47			2.700	2.730	AO	7,290	29,160	03/26/2019	04/01/2025
58013M-FN-9	MCDONALD'S CORP 3.3 07/01/2025			1	2.A FE	759,734	111.2470	845,477	760,000	759,785		51			3.300	3.335	JJ	12,540	6,549	03/25/2020	07/01/2025
58933Y-AX-3	MERCK & CO INC 3.4 03/07/2029			1	1.E FE	2,207,524	116.0680	2,576,710	2,220,000	2,209,560		1,063			3.400	3.497	MS	23,902	75,480	03/05/2019	03/07/2029
59113@-AA-6	Metal Technologies, Inc 4.7 12/09/2022 Private				2.C YE	4,983,300	104.1456	5,189,887	4,983,300	4,947,825		1,684			5.744	4.700	MJSD	18,289	260,239	12/09/2014	12/09/2022
606822-AD-6	MITSUBISHI UFJ FIN GRP 3.85 03/01/2026		D		1.G FE	732,972	115.3910	846,970	734,000	733,411		81			3.850	3.867	MS	9,420	28,259	02/23/2016	03/01/2026
60687Y-AH-2	MIZUHO FINANCIAL GROUP 2.953 02/28/2022		D		1.G FE	1,495,935	102.9130	1,543,695	1,500,000	1,498,886		794			2.953	3.012	FA	15,134	44,295	03/02/2017	02/28/2022
610202-BN-2	MONONGAHELA POWER CO 4.1 04/15/2024			1	2.A FE	5,703,491	107.6570	6,147,215	5,710,000	5,707,514		163			4.100	4.114	AO	49,423	234,110	11/19/2013	04/15/2024
617446-8G-7	MORGAN STANLEY VAR 01/23/2030			1,5	1.F FE	3,640,000	121.4690	4,421,472	3,640,000	3,641,660		(236)			4.431	4.480	JJ	70,788	161,288	01/17/2019	01/23/2030
617446-8Q-5	MORGAN STANLEY VAR 04/28/2026			1,5	1.F FE	500,000	105.5870	527,935	500,000	500,094		94			2.188	2.200	AO	1,915	5,470	04/23/2020	04/28/2026
617446-8U-6	MORGAN STANLEY VAR 02/13/2032			1,5	1.F FE	2,210,000	100.3070	2,216,785	2,210,000	2,210,306		306			1.794	1.802	FA	5,286		11/09/2020	02/13/2032
61744Y-AK-4	MORGAN STANLEY VAR 07/22/2028			1,5	2.A FE	5,000,000	113.8430	5,692,150	5,000,000	4,999,603		(143)			3.591	3.591	JJ	79,301	179,550	07/19/2017	07/22/2028
61761J-3R-8	MORGAN STANLEY 3.125 07/27/2026				2.A FE	991,040	111.7020	1,117,020	1,000,000	994,504		868			3.125	3.233	JJ	13,368	31,250	11/09/2016	07/27/2026
617734-A#-5	Morongo Band Mission Indians 5.65 10/24/2033 Private				2.C FE	6,545,000	123.5773	8,088,136	6,545,000	6,544,167		(74)			5.650	5.730	AO	68,822	369,793	11/08/2018	10/24/2033
61945C-AG-8	MOSAIC CO 4.05 11/15/2027			1	2.C FE	2,120,835	112.9960	2,401,165	2,125,000	2,121,817		324			4.050	4.074	MN	10,997	86,063	11/08/2017	11/15/2027
62819*-AC-5	Mustang Machinery Company Ltd 3.9 04/29/27 Private				2.C	6,650,000	107.6409	7,158,119	6,650,000	6,649,974		(9)			3.900	3.900	JAJO	44,666	259,350	04/29/2015	04/29/2027
62927#-AA-4	NFL Ventures, LP 3.86 10/15/28 Private				1.E FE	4,221,833	110.3267	4,657,810	4,221,833	4,221,708		(38)			3.860	3.861	OCT	34,403	162,963	12/17/2013	10/15/2028
63307C-AG-6	NATIONAL BANK OF CANADA 2.15 10/07/2022		A		1.G FE	1,849,889	103.0900	1,907,165	1,850,000	1,850,254		(216)			2.150	2.164	AO	9,281	39,554	10/02/2019	10/07/2022
63486*-AA-9	NATIONAL BASKETBALL ASSOCIATION 2.41 12/16/2023 PRIVATE				1.G FE	8,750,000	100.5586	8,798,879	8,750,000	8,749,940		(60)			2.410	2.420	JD	8,201		12/16/2020	12/16/2023
63633D-A*-5	National Health Investors, Inc 3.99 01/13/23 Private				2.C FE	10,500,000	103.9053	10,910,061	10,500,000	10,500,688		192			3.990	3.990	JAJO	89,609	418,950	01/13/2015	01/13/2023
646025-B@-4	New Jersey Resources Corp 3.48 11/07/24 Private				2.A	7,805,000	105.7099	8,250,657	7,805,000	7,804,583		(127)			3.480	3.480	MN	40,742	271,614	11/07/2014	11/07/2024
64712#-AB-7	NEW MEXICO GAS INT INC 3.64 07/30/2024 Private				2.B	6,300,000	108.8930	6,860,259	6,300,000	6,299,911		(19)			3.640	3.640	JJ	96,187	229,320	09/02/2014	07/30/2024
65339K-BM-1	NEXTERA ENERGY CAPITAL 2.75 11/01/2029			1	2.A FE	2,959,027	108.6270	3,227,308	2,971,000	2,960,489		1,066			2.750	2.815	MN	13,617	88,057	10/01/2019	11/01/2029
67103H-AK-3	O'REILLY AUTOMOTIVE INC 1.75 03/15/2031			1	2.B FE	776,443	99.7590	778,120	780,000	777,005		562			1.750	1.805	MS	3,716		09/09/2020	03/15/2031
674599-CS-2	OCCIDENTAL PETROLEUM COR 3.5 08/15/2029			1	3.C FE	1,032,724	91.4610	1,296,002	1,417,000	1,032,724		(1,140)	410,864		3.500	8.047	FA	18,736	50,559	12/16/2019	08/15/2029
674599-CW-3	OCCIDENTAL PETROLEUM COR 2.9 08/15/2024			1	3.C FE	1,146,381	96.3990	1,292,711	1,341,000	1,146,381		258	193,329		2.900	7.689	FA	14,691	39,645	08/06/2019	08/15/2024
677052-AA-0	OGLETHORPE POWER CORP 5.375 11/01/2040				2.A FE	6,134,625	125.2910	7,705,397	6,150,000	6,139,814		244			5.375	5.392	MN	55,094	330,563	11/04/2010	11/01/2040
68268N-AJ-2	ONEOK PARTNERS LP 3.375 10/01/2022			1	2.B FE	8,920,701	104.0150	10,068,652	9,680,000	9,484,129		102,940			3.375	4.585	AO	81,675	326,700	12/17/2014	10/01/2022
68389X-BT-1	ORACLE CORP 2.5 04/01/2025			1	1.G FE	1,524,436	107.4290	1,638,292	1,525,000	1,524,438		2			2.500	2.524	AO	9,531	19,063	03/30/2020	04/01/2025
68902V-AH-0	OTIS WORLDWIDE CORP 2.056 04/05/2025			1	2.B FE	3,639,964	105.8450	3,852,758	3,640,000	3,641,074		1,111			2.056	2.064	AO	17,878	45,319	02/19/2020	04/05/2025
693475-AX-3	PNC FINANCIAL SERVICES 2.6 07/23/2026			2	1.G FE	2,495,225	109.6400	2,741,000	2,500,000	2,496,659		515			2.600	2.647	JJ	28,528	65,000	07/18/2019	07/23/2026
69371R-Q3-3	PACCAR FINANCIAL CORP 2 09/26/2022				1.E FE	3,925,205	103.0460	4,049,708	3,930,000	3,927,306		1,357			2.000	2.052	MS	20,742	78,600	09/23/2019	09/26/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
69371R-Q6-6	PACCAR FINANCIAL CORP 1.8 02/06/2025				1.E FE	1,061,140	104.7550	1,112,498	1,062,000	1,061,492		352			1.800	1.825	FA	7,700	9,558	01/30/2020	02/06/2025
709599-BF-0	PENSKE TRUCK LEASING/PTL 3.45 07/01/2024			1	2.B FE	1,955,374	108.9410	2,135,244	1,960,000	1,957,583		584			3.450	3.529	JJ	33,810	78,890	04/24/2019	07/01/2024
709599-BL-7	PENSKE TRUCK LEASING/PTL 1.2 11/15/2025			1	2.B FE	2,246,378	100.8330	2,268,743	2,250,000	2,246,927		550			1.200	1.235	MN	4,875		10/19/2020	11/15/2025
713448-EL-8	PEPSICO INC 2.625 07/29/2029			1	1.E FE	2,195,460	110.1800	2,426,164	2,202,000	2,201,580		3,631			2.625	2.674	JJ	24,245	57,803	07/25/2019	07/29/2029
713448-EQ-7	PEPSICO INC 2.25 03/19/2025			1	1.E FE	849,397	107.0410	909,849	850,000	849,511		114			2.250	2.278	MS	5,419	9,563	03/17/2020	03/19/2025
718546-AZ-7	PHILLIPS 66 1.3 02/15/2026			1	2.A FE	939,624	101.5260	954,344	940,000	939,660		36			1.300	1.311	FA	1,460		11/16/2020	02/15/2026
72650R-AZ-5	PLAINS ALL AMER PIPELINE 3.65 06/01/2022			1	3.A FE	4,991,150	103.0290	5,151,450	5,000,000	4,998,391		646			3.650	3.670	JD	15,208	182,500	03/13/2012	06/01/2022
72650R-BL-5	PLAINS ALL AMER PIPELINE 4.5 12/15/2026			1	3.A FE	3,057,150	111.9730	3,359,190	3,000,000	3,037,869		(5,846)			4.500	4.253	JD	6,000	135,000	06/23/2017	12/15/2026
729132-A@-9	PLEXUS CORP 4.05 06/15/2025 PRIVATE				2.C	6,650,000	111.8956	7,441,060	6,650,000	6,649,680		(117)			4.050	4.089	JD	11,222	269,325	06/15/2018	06/15/2025
737679-DD-9	POTOMAC ELECTRIC POWER 3.05 04/01/2022				1.F FE	6,231,875	103.3050	6,456,563	6,250,000	6,247,170		1,633			3.050	3.084	AO	47,656	190,625	03/28/2012	04/01/2022
74005P-BT-0	LINDE INC/CT 1.1 08/10/2030			1	1.F FE	3,003,468	98.9160	2,977,372	3,010,000	3,004,230		762			1.100	1.126	FA	12,968		08/03/2020	08/10/2030
74166W-AC-8	PRIME NOTES LLC VAR 09/29/2023			2,5	1.B PL	150,000,000	100.0000	150,000,000	150,000,000	149,993,792		(6,214)			0.550	0.863	MON	3,250	192,461	12/30/2020	09/29/2023
74340X-BR-1	PROLOGIS LP 1.25 10/15/2030			1	1.G FE	1,364,794	98.4150	1,348,286	1,370,000	1,365,571		777			1.250	1.294	AO	6,232		08/06/2020	10/15/2030
743820-AA-0	PROV ST JOSEPH HLTH OBL 2.532 10/01/2029			1	1.D FE	2,000,000	106.5970	2,131,940	2,000,000	2,000,661		(108)			2.532	2.548	AO	12,660	50,640	09/24/2019	10/01/2029
744320-CG-8	PRUDENTIAL FINANCIAL INC 2.1 03/10/2030			1	1.G FE	3,471,265	106.0040	3,688,939	3,480,000	3,472,582		1,317			2.100	2.139	MS	22,533	36,540	03/05/2020	03/10/2030
744320-CH-6	PRUDENTIAL FINANCIAL INC 1.5 03/10/2026			1	1.G FE	1,647,917	103.7640	1,717,294	1,655,000	1,649,061		1,144			1.500	1.581	MS	7,654	12,413	03/05/2020	03/10/2026
744542-A#-8	Public Svc Co of New Mexico 3.68 05/15/2028 Private				2.B	10,500,000	111.0680	11,662,143	10,500,000	10,499,651					3.680	3.714	MN	48,300	386,400	05/14/2018	05/15/2028
747525-AU-7	QUALCOMM INC 3.25 05/20/2027			1	1.G FE	4,713,900	113.1940	5,659,700	5,000,000	4,790,038		28,231			3.250	4.040	MN	18,507	162,500	03/09/2018	05/20/2027
74941@-AA-3	RDO Equipment Co. 3.81 09/18/25 Private				3.A YE	4,418,750	106.3548	4,699,553	4,418,750	4,418,742		72			3.810	3.810	MJSD	6,079	168,354	09/18/2013	09/18/2025
74979U-AA-3	RS 2018 Private, LLC 06/20/2026 PRIVATE				1.G PL	9,187,500	110.5845	10,159,955	9,187,500	9,187,368		(128)			4.040	4.099	MJSD	11,341	371,175	05/24/2018	06/20/2026
75144*-AE-9	Ramco Gershenson Properties L.P. 4.74 05/28/26 Private				3.A	7,168,000	112.2268	8,044,419	7,168,000	7,192,689		7,845			4.740	4.740	FMAN	31,145	339,763	05/29/2014	05/28/2026
760759-AU-4	REPUBLIC SERVICES INC 2.5 08/15/2024			1	2.B FE	2,327,610	106.7040	2,460,594	2,306,000	2,323,935		(4,395)			2.500	2.293	FA	21,779	58,931	02/11/2020	08/15/2024
760759-AZ-3	REPUBLIC SERVICES INC 1.75 02/15/2032			1	2.B FE	1,878,872	99.7930	1,876,108	1,880,000	1,880,129		1,257			1.750	1.763	FA	3,381		11/09/2020	02/15/2032
763169-C*-8	Richardson International Limited 4.75 12/18/25 Private		A		2.A PL	9,610,300	114.0766	10,963,104	9,610,300	9,610,593		102			4.750	4.750	JD	15,216	456,489	12/18/2013	12/18/2025
776743-AM-8	ROPER TECHNOLOGIES INC 1 09/15/2025			1	2.B FE	6,990,760	100.9030	7,063,210	7,000,000	6,993,540		2,780			1.000	1.030	MS	23,333		08/18/2020	09/15/2025
776743-AN-6	ROPER TECHNOLOGIES INC 1.4 09/15/2027			1	2.B FE	5,077,881	101.3070	5,151,461	5,085,000	5,080,441		2,560			1.400	1.426	MS	23,730		08/18/2020	09/15/2027
780097-BE-0	NATWEST GROUP PLC VAR 05/15/2023		D	2,5	2.B FE	3,590,000	103.8660	3,728,789	3,590,000	3,589,457		(183)			3.498	3.498	MN	16,046	125,578	05/10/2017	05/15/2023
78013X-6D-5	ROYAL BANK OF CANADA 2.8 04/29/2022		A		1.F FE	937,597	103.3580	969,498	938,000	937,961		14			2.800	2.835	AO	4,450	26,264	04/24/2019	04/29/2022
78013X-ZU-5	ROYAL BANK OF CANADA 2.55 07/16/2024		A		1.F FE	2,815,150	106.8670	3,013,649	2,820,000	2,817,287		659			2.550	2.604	JJ	32,959	71,910	07/09/2019	07/16/2024
795758-AK-3	Saltchuk Resources, Inc. 4.27 06/25/28 Private				1.G PL	4,834,375	106.6109	5,153,971	4,834,375	4,834,366		63			4.270	4.270	JD	3,440	215,492	06/25/2013	06/25/2028
797440-BH-6	SAN DIEGO G & E 6 06/01/2026				1.F FE	2,949,897	125.8820	3,070,262	2,439,000	2,655,133		(34,970)			6.000	4.160	JD	12,195	146,340	10/26/2010	06/01/2026
80414L-2H-7	SAUDI ARABIAN OIL CO 1.625 11/24/2025		D	2	1.F FE	823,728	102.1760	841,930	824,000	823,983		255			1.625	1.639	MN	1,339		11/17/2020	11/24/2025
80414L-2K-0	SAUDI ARABIAN OIL CO 2.25 11/24/2030		D	2	1.F FE	2,723,697	101.5480	2,782,415	2,740,000	2,725,019		1,322			2.250	2.330	MN	6,165		11/17/2020	11/24/2030
806213-AB-0	SCENTRE GROUP TRUST 1/2 3.5 02/12/2025		D	1	1.F FE	4,705,500	107.2380	5,099,167	4,755,000	4,733,047		4,719			3.500	3.623	FA	64,259	166,425	11/06/2014	02/12/2025
806407-C@-9	Henry Schein, Inc 3.19 06/02/21 Private				1.G	12,180,000	100.9791	12,299,249	12,180,000	12,179,828		(82)			3.190	3.190	JD	31,299	388,542	06/02/2014	06/02/2021
806407-E@-7	HENRY SCHEIN, INCORPORATED 3.32 1/02/2028 PRIVATE				1.G	7,504,000	111.8621	8,394,131	7,504,000	7,503,076		(76)			3.320	3.347	JJ	123,874	249,133	01/02/2018	01/02/2028
816851-BG-3	SEMPRA ENERGY 3.4 02/01/2028			1	2.A FE	11,032,119	113.4820	12,607,850	11,110,000	11,053,611		6,802			3.400	3.513	FA	157,392	377,740	01/09/2018	02/01/2028
82104#-AG-4	Sheetz, Inc. 4.9 10/10/23 Private				2.C	6,475,000	110.7875	7,173,491	6,475,000	6,475,363		148			4.900	4.900	JAJO	70,506	317,275	10/10/2013	10/10/2023
822582-CC-4	SHELL INTERNATIONAL FIN 2 11/07/2024		D	1	1.D FE	3,988,640	105.1960	4,207,840	4,000,000	3,991,411		2,057			2.000	2.071	MN	12,000	80,000	11/04/2019	11/07/2024
822582-CF-7	SHELL INTERNATIONAL FIN 2.375 04/06/2025		D	1	1.D FE	1,566,546	107.1960	1,682,977	1,570,000	1,567,330		784			2.375	2.435	AO	8,804	18,644	04/01/2020	04/06/2025
828807-CY-1	SIMON PROPERTY GROUP LP 3.25 11/30/2026			1	1.G FE	14,766,842	110.8340	16,625,100	15,000,000	14,849,392		20,936			3.250	3.435	MN	41,979	487,500	12/09/2016	11/30/2026
83051G-AJ-7	SKANDINAVISKA ENSKILDA 3.25 05/17/2021		D		1.C FE	998,810	101.0950	1,010,950	1,000,000	999,926		129			3.250	3.319	MN	3,882	32,500	05/08/2018	05/17/2021
830867-AA-5	DELTA AIR LINES/SKYMILES 4.5 10/20/2025				2.B FE	570,000	106.5510	607,341	570,000	570,319		319			4.500	4.576	JAJO	7,054		09/16/2020	10/20/2025
84611#-AE-1	Sovran Self Storage 4.53 04/08/24 Private				2.B	6,758,500	108.8073	7,353,739	6,758,500	6,758,647		38			4.530	4.530	AO	69,736	306,363	04/08/2014	04/08/2024
85208N-AA-8	SPRINT SPECTRUM / SPEC I 3.36 09/20/2021				2.A FE	434,993	100.9230	439,015	435,000	434,899		69			3.360	3.361	MJSD	487	19,488	10/20/2016	03/20/2023
853254-AY-6	STANDARD CHARTERED PLC 3.05 01/15/2021		D		1.F FE	5,074,350	100.0770	5,003,850	5,000,000	5,000,268		(17,287)			3.050	2.700	JJ	70,319	152,500	06/24/2016	01/15/2021
853254-BJ-8	STANDARD CHARTERED PLC VAR 03/15/2024		D	2,5	1.F FE	15,000,000	106.3490	15,952,350	15,000,000	15,001,610		(944)			3.885	3.923	MS	169,969	582,750	03/12/2018	03/15/2024
857477-BD-4	STATE STREET CORP VAR 12/03/2029			2,5	1.E FE	1,830,000	120.6710	2,208,279	1,830,000	1,830,555		(111)			4.141	4.184	JD	5,894	75,780	11/28/2018	12/03/2029
857477-BL-6	STATE STREET CORP VAR 03/30/2023			2,5	1.F FE	1,035,000	103.0750	1,066,826	1,035,000	1,035,046		46			2.825	2.848	MS	7,391	14,619	11/04/2020	03/30/2023
857477-BM-4	STATE STREET CORP VAR 03/30/2026			2,5	1.F FE	698,000	108.8730	759,934	698,000	698,021		21			2.901	2.923	MS	5,118	10,124	11/04/2020	03/30/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
858586-J*-2	Stepan Company, Incorporated 3.95 07/10/2027 Private				2.C PL	7,000,000	107.3123	7,511,863	7,000,000	6,999,972		(10)			3.950	3.950	JJ	131,338	276,500	07/10/2015	07/10/2027
86562M-AC-4	SUMITOMO MITSUI FINL GR 3.784 03/09/2026		D		1.G FE	3,115,000	113.8860	3,547,549	3,115,000	3,114,859		(55)			3.784	3.784	MS	36,671	117,872	03/02/2016	03/09/2026
86562M-BT-6	SUMITOMO MITSUI FINL GR 2.448 09/27/2024		D		1.G FE	6,250,000	106.0220	6,626,375	6,250,000	6,250,423		(239)			2.448	2.463	MS	39,950	153,000	09/24/2019	09/27/2024
866138@-AG-1	Summit Utilities MidCo 4.50 05/08/2029 Private				2.C	8,407,000	111.4265	9,367,628	8,407,000	8,406,576		(1)			4.500	4.553	MN	54,646	378,315	05/10/2019	05/08/2029
86677K-AB-2	SUN HEALTH SERVICES 3.56 11/15/2036			1	1.G FE	5,395,000	101.5779	5,480,129	5,395,000	5,403,304		(814)			3.560	3.591	MN	25,075	199,531	10/11/2019	11/15/2036
8672EM-AG-9	SUNCORP-METWAY LTD 2.8 05/04/2022		D		1.E FE	2,273,726	103.2300	2,348,483	2,275,000	2,274,610		246			2.800	2.812	MN	9,909	63,700	04/27/2017	05/04/2022
86765B-AJ-8	SUNOCO LOGISTICS PARTNER 4.65 02/15/2022				2.C FE	4,167,832	104.2690	4,348,017	4,170,000	4,169,453		(131)			4.650	4.656	FA	73,253	193,905	07/28/2011	02/15/2022
86787E-AX-5	TRUIST BANK VAR 08/02/2022			2,5	1.F FE	3,790,000	101.8190	3,858,940	3,790,000	3,789,705		(248)			3.502	3.532	FA	54,934	132,726	07/24/2018	08/02/2022
87020P-AG-2	SWEDBANK AB 2.65 03/10/2021		D		1.D FE	4,464,815	100.3260	4,484,572	4,470,000	4,469,396		918			2.650	2.675	MS	36,524	118,455	03/03/2016	03/10/2021
87218@-AD-5	TA- High Desert, LLC 5.15 03/31/33 Private				2.C	5,556,120	114.9012	6,384,048	5,556,120	5,555,111		(259)			5.150	5.150	MJSD	795	287,918	03/27/2013	03/31/2033
87264A-BA-2	T-MOBILE USA INC 3.5 04/15/2025			1	2.C FE	2,354,458	110.6280	2,605,289	2,355,000	2,355,523		1,064			3.500	3.535	AO	17,401	42,586	04/02/2020	04/15/2025
87264A-BE-4	T-MOBILE USA INC 3.875 04/15/2030			1	2.C FE	2,124,549	115.6820	2,475,595	2,140,000	2,126,678		2,128			3.875	4.002	AO	17,506	42,845	04/02/2020	04/15/2030
87264A-BH-7	T-MOBILE USA INC 2.05 02/15/2028			1	2.C FE	4,070,705	103.9950	4,206,598	4,045,000	4,070,656		(48)			2.050	1.967	FA	43,074		09/22/2020	02/15/2028
87264A-BP-9	T-MOBILE USA INC 2.25 11/15/2031			1	2.C FE	1,744,826	102.1450	1,782,430	1,745,000	1,745,651		826			2.250	2.263	MN	6,871		10/19/2020	11/15/2031
874060-AX-4	TAKEDA PHARMACEUTICAL 2.05 03/31/2030		D	1	2.B FE	1,237,570	101.7130	1,261,241	1,240,000	1,238,347		777			2.050	2.083	MS	12,145		06/29/2020	03/31/2030
87938W-AT-0	TELEFONICA EMISIONES SA 4.103 03/08/2027		D		2.C FE	2,935,000	115.6790	3,395,179	2,935,000	2,934,881		(44)			4.103	4.103	MS	37,799	120,423	03/01/2017	03/08/2027
88032W-AM-8	TENCENT HOLDINGS LTD 3.575 04/11/2026		D	1	1.E FE	1,534,908	110.7090	1,699,383	1,535,000	1,535,785		(157)			3.575	3.608	AO	12,042	54,876	04/03/2019	04/11/2026
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.6 10/01/2029			1	2.A FE	6,790,548	109.2560	7,429,408	6,800,000	6,796,947		157			2.600	2.633	AO	44,200	173,362	09/24/2019	10/01/2029
88579Y-BN-0	3M COMPANY 3.05 04/15/2030			1	1.E FE	346,890	113.7450	395,833	348,000	346,982		92			3.050	3.111	AO	2,241	5,838	03/25/2020	04/15/2030
88642R-AA-7	TIDEWATER INC. 8 08/01/2022				4.C	455,239	92.0890	414,288	449,878	414,288	(37,471)	(1,139)			8.000	7.706	FMAN	5,998	37,115	12/19/2017	08/01/2022
892356-A*-7	Tractor Supply Company 3.7% 08/14/2029 Private				2.B	8,365,000	113.4726	9,491,980	8,365,000	8,364,893		(37)			3.700	3.700	FA	116,924	309,505	08/14/2017	08/14/2029
892356-AA-4	TRACTOR SUPPLY CO 1.75 11/01/2030			1	2.B FE	271,904	100.0990	275,272	275,000	271,976		73			1.750	1.883	MN	815		10/27/2020	11/01/2030
89236T-GW-9	TOYOTA MOTOR CREDIT CORP 2.9 03/30/2023				1.E FE	3,999,560	105.7500	4,230,000	4,000,000	4,000,207		647			2.900	2.925	MS	29,322	57,678	03/27/2020	03/30/2023
89236T-GX-7	TOYOTA MOTOR CREDIT CORP 3 04/01/2025				1.E FE	4,990,800	109.7040	5,485,200	5,000,000	4,992,962		2,162			3.000	3.063	AO	37,500	75,000	03/27/2020	04/01/2025
89472#-AK-4	TREK BICYCLE CORP 3.97 01/11/2033 Private				3.A	8,225,000	109.3886	8,997,212	8,225,000	8,221,051		(3,949)			3.970	4.029	FMAN	53,515	191,384	04/02/2020	11/01/2033
902613-AC-2	UBS GROUP AG VAR 01/30/2027		D	2,5	1.G FE	2,315,000	101.0380	2,339,030	2,315,000	2,315,153		153			1.364	1.369	JJ	13,245		07/27/2020	01/30/2027
90278Q-A*-9	UFP INDUSTRIES INC 3.04 08/10/2032 Private				2.A Z	8,540,000	97.2425	8,304,513	8,540,000	8,539,827		(173)			3.040	3.063	FA	100,962		08/10/2020	08/10/2032
90352J-AA-1	UBS GROUP AG 3.491 05/23/2023		D	2	1.G FE	2,984,940	104.0850	3,106,937	2,985,000	2,984,936		1			3.491	3.492	MN	10,710	104,206	03/16/2017	05/23/2023
903870-B@-1	Ultra Electronics PLC 4.61 01/25/2029 Private		D		2.C	6,870,567	119.5744	8,215,436	6,870,567	6,870,387		59			4.610	4.663	JJ	136,371	316,733	01/25/2019	01/25/2029
907818-FB-9	UNION PACIFIC CORP 3.7 03/01/2029			1	2.A FE	1,170,496	116.1330	1,359,917	1,171,000	1,171,217		(46)			3.700	3.739	MS	14,442	43,327	02/11/2019	03/01/2029
907818-FH-6	UNION PACIFIC CORP 2.4 02/05/2030			1	2.A FE	1,110,663	107.2110	1,195,403	1,115,000	1,111,069		406			2.400	2.459	FA	10,853	13,752	01/28/2020	02/05/2030
909283-AA-1	UAL 1991 PASS TRUST 9.2 03/29/2049			3	6. *		0.0010	6	602,695						9.200	3,128.281	MS	15,402		01/30/1996	03/29/2049
91159H-JA-9	US BANCORP 1.375 07/22/2030			1	1.E FE	4,967,950	99.9020	4,995,100	5,000,000	4,969,835		1,885			1.375	1.449	JJ	30,747		07/16/2020	07/22/2030
913017-CY-3	RAYTHEON TECH CORP 4.125 11/16/2028			1	2.A FE	7,419,454	118.8160	8,623,665	7,258,000	7,393,937		(15,421)			4.125	3.885	MN	37,424	299,393	04/26/2019	11/16/2028
91324P-DR-0	UNITEDHEALTH GROUP INC 2.375 08/15/2024				1.G FE	1,156,711	106.4600	1,231,742	1,157,000	1,156,818		32			2.375	2.394	FA	10,381	29,005	07/23/2019	08/15/2024
91324P-DS-8	UNITEDHEALTH GROUP INC 2.875 08/15/2029				1.G FE	1,090,705	113.0040	1,232,874	1,091,000	1,090,801		20			2.875	2.898	FA	11,849	33,109	07/23/2019	08/15/2029
92239M-C@-8	Vectren Utility Holdings Inc 3.72 12/05/23 Private				2.A	8,137,500	107.9242	8,782,336	8,137,500	8,137,803		125			3.720	3.720	JD	21,022	302,715	12/05/2013	12/05/2023
92277G-AE-7	VENTAS REALTY LP 3.5 02/01/2025			1	2.A FE	13,107,263	110.0340	14,238,400	12,940,000	13,012,279		(17,986)			3.500	3.347	FA	188,708	452,900	02/04/2015	02/01/2025
92343V-FF-6	VERIZON COMMUNICATIONS 3 03/22/2027			1	2.A FE	624,688	110.7960	692,475	625,000	624,788		101			3.000	3.030	MS	5,156	9,479	03/17/2020	03/22/2027
92343V-FR-0	VERIZON COMMUNICATIONS 1.75 01/20/2031			1	2.A FE	9,954,500	99.5780	9,957,800	10,000,000	9,959,281		4,781			1.750	1.807	JJ	19,931		11/10/2020	01/20/2031
92826C-AL-6	VISA INC 1.9 04/15/2027			1	1.D FE	1,750,051	106.1580	1,863,073	1,755,000	1,750,605		554			1.900	1.952	AO	7,040	17,877	03/31/2020	04/15/2027
928668-AR-3	VOLKSWAGEN GROUP AMERICA 4.25 11/13/2023				2.A FE	7,336,795	109.7970	7,641,871	6,960,000	7,252,841		(87,147)			4.250	2.748	MN	39,440	295,800	02/13/2020	11/13/2023
92968*-AA-5	WD-40 Company 3.39 11/15/2032 Private				2.C	6,160,000	106.3767	6,552,802	6,160,000	6,159,816		(90)			3.390	3.390	MN	27,263	213,570	11/15/2017	11/15/2032
931142-EL-3	WALMART INC 2.85 07/08/2024			1	1.C FE	1,258,463	108.0090	1,360,913	1,260,000	1,259,225		122			2.850	2.896	JJ	17,257	35,910	04/16/2019	07/08/2024
941848-F*-9	WATERS CORP 3.53 09/12/2029 Private				2.B	9,275,000	112.0243	10,390,254	9,275,000	9,274,667		15			3.530	3.561	MS	98,222	327,408	09/12/2019	09/12/2029
94988J-5R-4	WELLS FARGO BANK NA 3.55 08/14/2023			1	1.D FE	2,835,371	107.9590	3,066,036	2,840,000	2,838,156		515			3.550	3.618	FA	38,368	100,820	08/07/2018	08/14/2023
95000U-2B-8	WELLS FARGO & COMPANY 2.625 07/22/2022				2.A FE	4,146,348	103.4360	4,292,594	4,150,000	4,148,582		662			2.625	2.644	JJ	48,114	108,938	07/17/2017	07/22/2022
95000U-2F-9	WELLS FARGO & COMPANY VAR 06/17/2027			1,5	1.F FE	2,500,353	110.5690	2,626,014	2,375,000	2,484,102		(16,250)			3.196	2.420	JD	2,952	75,905	02/19/2020	06/17/2027
95000U-2J-1	WELLS FARGO & COMPANY VAR 02/11/2031			1,5	2.A FE	2,951,000	105.8400	3,123,338	2,951,000	2,952,093		1,093			2.572	2.588	FA	29,517	37,950	02/04/2020	02/11/2031
95000U-2N-2	WELLS FARGO & COMPANY VAR 04/30/2026			1,5	1.F FE	700,000	105.0830	735,581	700,000	700,543		543			2.188	2.199	AO	2,595	7,658	04/23/2020	04/30/2026
95000U-2R-3	WELLS FARGO & COMPANY VAR 06/02/2024			1,5	1.F FE	3,635,000	102.7870	3,736,307	3,635,000	3,635,622		622			1.654	1.660	JD	4,843	30,061	05/26/2020	06/02/2024

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
95040Q-AC-8	WELLTOWER INC 4.25 04/01/2026			1	2.A FE	3,085,960	116.5580	3,624,954	3,110,000	3,096,339		2,197			4.250	4.345	AO	33,044	132,175	02/23/2016	04/01/2026
95040Q-AD-6	WELLTOWER INC 4.25 04/15/2028			1	2.A FE	1,929,209	116.5950	2,250,284	1,930,000	1,930,166		(113)			4.250	4.298	AO	17,316	82,025	04/03/2018	04/15/2028
95906#-AQ-4	Western Oilfields Supply Co 4.35 05/17/25 Private				3.B	7,350,000	105.7314	7,771,255	7,350,000	7,349,942		(20)			4.350	4.350	FMAN	39,078	319,725	05/17/2013	05/17/2025
961214-DZ-3	WESTPAC BANKING CORP 3.65 05/15/2023		D		1.D FE	1,999,460	107.6910	2,153,820	2,000,000	2,000,161		(169)			3.650	3.689	MN	9,328	73,000	05/08/2018	05/15/2023
961214-EJ-8	WESTPAC BANKING CORP 2 01/13/2023		D		1.D FE	961,836	103.3380	994,112	962,000	962,085		249			2.000	2.016	JJ	8,979	9,460	01/09/2020	01/13/2023
96949L-AA-3	WILLIAMS COMPANIES INC 3.6 03/15/2022			1	2.B FE	9,996,800	103.2260	10,322,600	10,000,000	9,996,479		(1,080)			3.600	3.605	MS	106,000	360,000	02/26/2015	03/15/2022
96950F-AL-8	WILLIAMS COMPANIES INC 4.5 11/15/2023			1	2.B FE	7,951,680	110.2070	8,816,560	8,000,000	7,984,322		4,552			4.500	4.576	MN	46,000	360,000	11/12/2013	11/15/2023
C0445#-AP-1	Arc Recources Ltd 3.72 09/25/26 Private		A		2.C	9,625,000	100.8632	9,708,087	9,625,000	9,624,829		(59)			3.720	3.720	MS	95,480	358,050	09/25/2014	09/25/2026
G8228*-AB-8	Smith & Nephew Plc 3.46 01/21/22 Private		D		1.G	15,085,000	102.1649	15,411,582	15,085,000	15,085,918		283			3.460	3.460	JJ	230,524	521,941	01/21/2014	01/21/2022
H4777*-AA-3	SBM Deep Panuke SA 3.5 12/15/21 Private		D		3.A PL	1,627,500	99.8957	1,625,802	1,627,500	1,625,802	(1,685)	81			3.500	3.501	JD	2,532	56,963	10/31/2014	12/15/2021
Q0697#-AA-4	Ausgrid Finance Pty Ltd 3.5 10/01/2027 Private				2.A FE	10,500,000	110.8794	11,642,340	10,500,000	10,499,876		(49)			3.500	3.500	AO	90,854	367,500	09/06/2017	10/01/2027
Q7160#-AJ-8	Orica Finance Limited 4.59 09/18/23 Private		D		2.B FE	6,300,000	107.5739	6,777,157	6,300,000	6,300,159		49			4.590	4.590	MS	81,932	289,170	09/18/2013	09/18/2023
Q9389#-AE-0	Vector Limited 3.4 10/14/21 Private				2.B FE	10,500,000	101.6179	10,669,880	10,500,000	10,500,505		146			3.400	3.400	AO	75,367	357,000	10/14/2014	10/14/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,731,458,394	XXX	1,862,402,690	1,727,986,245	1,731,337,390	(39,156)	(163,538)	1,674,558		XXX	XXX	XXX	12,388,660	52,083,266	XXX	XXX
22540V-G7-1	CSFB 2002-9 1A 7.5 03/25/2032 WHOLE LOAN				3.B FM	327,883	116.0080	368,732	317,850	319,902		(161)			7.500	7.661	MON	1,987	23,839	12/20/2002	03/25/2032
22540V-G7-1	CSFB 2002-9 1A 7.5 03/25/2032 WHOLE LOAN				4.B FM	878,851	116.0080	968,825	835,137	845,874		(851)			7.500	7.559	MON	5,220	62,635	12/20/2002	03/25/2032
225470-DX-8	CSFB 2005-10 3 5.5 11/25/2035 WHOLE LOAN				2.B FM	944,010	69.5962	922,642	1,325,707	944,010			116,239		5.500	19.617	MON	6,076	72,914	10/28/2005	11/25/2035
45256#-AB-8	IMPACT COMMUNITY VAR 10/25/2056 PRIVATE RMBS				2.B FE	32,655,754	131.1400	42,824,756	32,655,754	34,079,761		(91,543)			5.402	4.888	MJSD	9,800	1,610,041	12/28/2020	08/28/2039
46591T-BB-9	JPMMT 2020-2 A FLT 07/25/2050 WHOLE LOAN				1.D FM	938,890	100.0750	939,616	938,912	939,165		146			0.949	0.933	MON	149	9,562	02/19/2020	07/25/2050
46648H-AF-0	JPMMT 2017-2 A6 3 05/25/2047 WHOLE LOAN			5	1.D FM	221,905	100.4410	225,241	224,252	222,747		3,179			3.000	6.211	MON	561	6,725	03/26/2019	05/25/2047
46648U-AF-1	JPMMT 2017-4 A6 3 11/25/2048 WHOLE LOAN			5	1.D FM	354,647	100.1720	353,600	352,993	353,666		(2,827)			3.000	0.587	MON	882	4,393	07/28/2020	11/25/2048
576434-V7-6	MALT 2005-6 1A 5.5 12/25/2035 WHOLE LOAN				1.D FM	545,793	91.0455	596,367	655,020	545,793			32,197		5.500	11.977	MON	3,002	36,025	10/26/2005	12/25/2035
64352V-EF-4	NCHET 2003-5 AI7 4.98674 11/25/2033 ABS			5	1.D FM	10,536	103.5583	10,914	10,539	10,541					5.008	5.117	MON	44	530	10/07/2003	11/25/2033
69290J-CC-4	PB 14 H VAR 03/20/2021 CMO			5	5.B GI	247	98.5149	2	2	2	17	(45)			999.000		MON	2	13	12/22/1994	03/20/2021
81748M-AD-0	SEMT 2020-1 A4 3.5 02/25/2050 WHOLE LOAN			5	1.D FM	116,724	102.4110	118,354	115,568	116,665		(1,012)			3.500	1.372	MON	337	2,697	04/23/2020	02/25/2050
95002T-AC-8	WFMBS 2020-3 A3 3 06/25/2050 WHOLE LOAN			5	1.D FM	1,252,670	101.3420	1,240,599	1,224,170	1,253,596		(4,906)			3.000	2.025	MON	3,060	15,302	07/15/2020	06/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						38,247,910	XXX	48,569,648	38,655,904	39,631,722	17	(98,020)	148,436		XXX	XXX	XXX	31,120	1,844,676	XXX	XXX
03881B-AG-8	AMMST 2020-MF1 AS 2.5787 05/15/2053 CMBS				1.D FM	1,287,492	108.3130	1,353,913	1,250,000	1,284,527		(2,966)			2.579	2.153	MON	2,686	18,803	05/19/2020	05/15/2053
05491U-BD-9	BBCMS 2018-C2 A5 4.314 12/15/2051 CMBS				1.D FM	4,233,906	119.6870	4,787,480	4,000,000	4,193,864		(21,235)			4.314	3.660	MON	14,380	172,560	01/31/2019	12/15/2051
05492T-AB-6	BBCMS 2020-C6 A2 2.69 02/15/2053 CMBS				1.D FM	5,149,875	105.1110	5,255,550	5,000,000	5,122,646		(27,229)			2.690	2.061	MON	11,208	112,083	01/30/2020	02/15/2053
05550M-AS-3	BBCMS 2019-C3 A3 3.319 05/15/2052 CMBS				1.D FM	6,059,598	113.2630	6,795,780	6,000,000	6,056,801		(6,218)			3.319	3.232	MON	16,595	199,140	05/17/2019	05/15/2052
05606F-AA-1	BX 2019-OC11 A 3.202 12/09/2041 CMBS				1.D FM	1,029,947	109.5036	1,095,036	1,000,000	1,027,132		(2,642)			3.202	2.895	MON	2,668	32,020	12/06/2019	12/09/2041
06035R-AR-7	BANK 2018-BN14 A3 3.966 09/15/2060 CMBS				1.D FM	14,139,376	116.8490	16,358,860	14,000,000	14,110,897		(12,787)			3.966	3.912	MON	46,270	555,240	09/18/2018	09/15/2060
06539L-BA-7	BANK 2018-BN13 A4 3.953 08/15/2061 CMBS				1.D FM	5,049,690	116.5810	5,829,050	5,000,000	5,041,858		(4,920)			3.953	3.890	MON	16,471	197,650	07/23/2018	08/15/2061
06540T-AC-4	BANK 2018-BN11 A2 3.784 03/15/2061 CMBS				1.D FM	1,474,598	115.7200	1,689,512	1,460,000	1,471,029		(1,357)			3.784	3.725	MON	4,604	55,246	04/13/2018	03/15/2061
06540X-BG-5	BANK 2019-BN22 A4 2.978 11/15/2062 CMBS				1.D FM	5,268,017	111.5160	5,687,316	5,100,000	5,250,838		(15,207)			2.978	2.631	MON	12,657	151,878	10/30/2019	11/15/2062
08162Q-AG-4	BMARK 2020-IG3 AS 2.6395 09/15/2048 CMBS				1.D FM	5,705,363	106.4630	5,897,199	5,539,200	5,690,097		(28,028)			2.640	1.768	MON	12,184	85,288	05/22/2020	09/15/2048
12515B-AD-0	CD 2019-CD8 A3 2.657 08/15/2057 CMBS				1.D FM	914,727	106.6990	1,066,990	1,000,000	921,040		6,313			2.657	3.848	MON	2,214	19,928	03/20/2020	08/15/2057
12515B-AE-8	CD 2019-CD8 A4 2.912 08/15/2057 CMBS				1.D FM	2,212,499	110.6370	2,376,593	2,148,100	2,204,410		(5,842)			2.912	2.600	MON	5,213	62,553	08/09/2019	08/15/2057
12529A-AA-2	CFK 2020-MF2 A 2.387 03/15/2039 CMBS				1.A FE	3,089,938	104.1973	3,125,918	3,000,000	3,079,987		(9,951)			2.387	1.946	MON	5,968	53,708	03/05/2020	03/15/2039
12531Y-AP-3	CFCRE 2016-C4 AHR 3.121 05/10/2058 CMBS				1.D FM	3,698,914	105.4490	3,933,727	3,730,455	3,714,282		4,007			3.121	3.295	MON	9,702	116,427	05/04/2016	05/10/2058
12591Q-AQ-5	COMM 2014-UBS4 A4 3.42 08/10/2047 CMBS				1.D FM	6,187,211	106.1090	6,472,649	6,100,000	6,132,662		(9,356)			3.420	3.298	MON	17,385	208,620	11/19/2014	08/10/2047
12591Q-AR-3	COMM 2014-UBS4 A5 3.694 08/10/2047 CMBS				1.D FM	3,114,414	108.1720	3,245,160	3,000,000	3,048,988		(13,251)			3.694	3.243	MON	9,235	110,820	03/03/2016	08/10/2047
12592F-AA-3	COMM 2014-277P A 3.6113 08/10/2049 CMBS			5	1.D FM	4,284,844	107.8418	4,313,672	4,000,000	4,264,060		(20,784)			3.611	1.726	MON	12,038	36,728	09/15/2020	08/10/2049
12593Y-BC-6	COMM 2016-CR28 ASB 3.525 02/10/2049 CMBS				1.D FM	3,643,366	107.0570	3,650,638	3,409,995	3,617,766		(31,204)			3.525	0.974	MON	10,017	40,067	08/18/2020	02/10/2049
12595F-AC-6	CSAIL 2017-CX9 A3 3.3566 09/15/2050 CMBS				1.D FM	1,102,095	107.6100	1,151,427	1,070,000	1,087,505		(4,616)			3.357	2.912	MON	2,993	35,916	09/19/2017	09/15/2050
12596W-AB-0	CSAIL 2019-C16 A2 3.0667 06/15/2052 CMBS				1.D FM	6,059,964	107.3250	6,439,500	6,000,000	6,051,374		(5,648)			3.067	2.987	MON	15,334	184,002	06/18/2019	06/15/2052
126192-AD-5	COMM 2012-LC4 A4 3.288 12/10/2044 CMBS				1.D FM	1,585,262	101.6660	1,595,802	1,569,652	1,570,849		(1,664)			3.288	3.236	MON	4,301	51,610	03/01/2012	12/10/2044
12623S-AE-0	COMM 2012-CR5 A4 2.771 12/10/2045 CMBS				1.D FM	1,281,153	103.7940	1,297,425	1,250,000	1,256,218		(3,294)			2.771	2.524	MON	2,886	34,638	12/06/2012	12/10/2045
12626B-AD-6	COMM 2013-CR10 A4 4.21 08/10/2046 CMBS			5	1.D FM	2,574,873	108.8780	2,721,950	2,500,000	2,521,388		(7,945)			4.210	3.926	MON	8,771	105,250	08/01/2013	08/10/2046

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
12631D-BA-0	COMM 2014-CR17 A4 3.7 05/10/2047 CMBS				1.D FM	3,064,703	107.1580	3,124,551	2,915,836	2,971,626		(17,951)			3.700	3.062	MON	8,990	107,917	12/23/2014	05/10/2047
12635F-AS-3	CSAIL 2015-C3 A3 3.4465 08/15/2048 CMBS				1.D FM	1,716,992	106.5960	1,812,132	1,700,000	1,707,532		(1,848)			3.447	3.374	MON	4,883	58,590	08/06/2015	08/15/2048
17290X-AS-9	CGCMT 2016-GC37 A3 3.05 04/10/2049 CMBS				1.D FM	265,560	105.8500	290,820	274,747	267,739		1,255			3.050	3.714	MON	698	9,234	08/28/2018	04/10/2049
17290X-AU-4	CGCMT 2016-GC37 AA 3.098 04/10/2049 CMBS				1.D FM	1,338,692	106.2750	1,381,575	1,300,000	1,320,607		(6,309)			3.098	2.497	MON	3,356	33,820	05/01/2020	04/10/2049
17320D-AN-8	CGCMT 2013-GC11 AS 3.422 04/10/2046 CMBS				1.D FM	941,555	105.0220	945,198	900,000	933,559		(7,996)			3.422	1.702	MON	2,567	15,399	06/18/2020	04/10/2046
17322Y-AC-4	CGCMT 2014-GC25 A3 3.372 10/10/2047 CMBS				1.D FM	1,031,484	108.3680	1,083,680	1,000,000	1,012,965		(3,375)			3.372	3.034	MON	2,810	33,720	03/04/2015	10/10/2047
17324K-AQ-1	CGCMT 2015-GC35 AA 3.608 11/10/2048 CMBS				1.D FM	303,589	106.6290	314,297	294,757	297,593		(1,256)			3.608	3.195	MON	886	10,635	11/24/2015	11/10/2048
17324T-AE-9	CGCMT 2016-GC36 A5 3.616 02/10/2049 CMBS				1.D FM	1,061,680	112.3130	1,123,130	1,000,000	1,035,549		(6,595)			3.616	2.885	MON	3,013	36,160	11/09/2016	02/10/2049
17325D-AC-7	CGCMT 2016-P5 A3 2.684 10/10/2049 CMBS				1.D FM	2,047,891	107.6060	2,367,332	2,200,000	2,089,790		17,931			2.684	3.766	MON	4,921	59,048	08/07/2018	10/10/2049
17326C-AY-0	CGCMT 2017-B1 A3 3.197 08/15/2050 CMBS				1.D FM	294,914	110.3450	331,035	300,000	295,933		563			3.197	3.491	MON	799	9,591	02/26/2019	08/15/2050
17327F-AD-8	CGCMT 2018-B2 A4 4.009 03/10/2051 CMBS				1.D FM	7,942,175	117.2150	8,404,316	7,170,000	7,832,832		(84,616)			4.009	2.607	MON	23,954	287,445	09/13/2019	03/10/2051
17328F-AW-5	CGCMT 2019-GC41 A 2.8687 08/10/2056 CMBS				1.D FM	6,179,975	110.5960	6,635,760	6,000,000	6,157,107		(16,386)			2.869	2.556	MON	14,344	172,122	08/05/2019	08/10/2056
23307C-AA-3	DBWF 2016-85T A 3.791 12/10/2036 CMBS				1.D FM	1,014,766	113.5740	1,135,740	1,000,000	1,010,391		(1,563)			3.791	3.656	MON	3,159	37,910	02/08/2018	12/10/2036
36192B-AY-3	GSMS 2012-GC6 A3 3.482 01/10/2045 CMBS				1.D FM	5,308,500	101.6310	5,315,553	5,230,248	5,235,586		(8,665)			3.482	3.376	MON	15,176	182,117	01/24/2012	01/10/2045
36192K-AT-4	GSMS 2012-GCJ7 A4 3.377 05/10/2045 CMBS				1.D FM	249,424	101.3730	248,682	245,313	247,876		(2,256)			3.377	1.623	MON	690	4,280	06/10/2020	05/10/2045
36248G-AC-4	GSMS 2013-GC16 A3 4.244 11/10/2046 CMBS				1.D FM	2,857,534	107.7140	2,810,926	2,609,620	2,703,760		(32,288)			4.244	2.877	MON	9,229	110,752	12/22/2014	11/10/2046
36248G-AD-2	GSMS 2013-GC16 A4 4.271 11/10/2046 CMBS				1.D FM	2,180,273	109.4520	2,189,040	2,000,000	2,060,158		(21,008)			4.271	3.159	MON	7,118	85,420	11/25/2014	11/10/2046
36251P-AC-8	GSMS 2016-GS3 A3 2.592 10/10/2049 CMBS				1.D FM	658,441	107.1670	723,377	675,000	661,997		2,214			2.592	3.025	MON	1,458	17,496	05/16/2019	10/10/2049
36251P-AD-6	GSMS 2016-GS3 A4 2.85 10/10/2049 CMBS				1.D FM	1,002,188	108.9130	1,089,130	1,000,000	1,001,261		(217)			2.850	2.863	MON	2,375	28,500	11/09/2016	10/10/2049
36252R-AM-1	GSMS 2014-GC18 A4 4.074 01/10/2047 CMBS				1.D FM	1,337,646	108.8250	1,360,313	1,250,000	1,309,648		(19,451)			4.074	2.414	MON	4,244	50,925	07/19/2019	01/10/2047
36257H-BN-5	GSMS 2019-GC40 A3 2.904 07/10/2052 CMBS				1.D FM	770,118	110.3210	910,148	825,000	774,142		4,024			2.904	3.841	MON	1,997	17,969	03/20/2020	07/10/2052
36260T-AA-3	GSCG 2019-600C A 2.9359 09/06/2034 CMBS				1.D FM	1,390,500	102.3924	1,382,297	1,350,000	1,379,972		(7,767)			2.936	2.329	MON	3,303	39,635	08/20/2019	09/06/2034
45256H-AE-8	IFUND 2001-AA D 5.035818 07/25/2033 CMBS			5	1.B FE	50,427	102.1000	245,173	240,131	50,427					5.035	6,293.927	MON	1,008	13,198	11/16/2001	07/25/2031
45257H-AA-5	IFUND 2010-1 A1 5.314 01/25/2051 CMBS				1.D FM	9,392,093	107.9760	10,141,672	9,392,525	9,397,986		(1,770)			5.314	5.426	MON	41,593	499,119	06/15/2010	01/25/2051
45257H-AN-7	IFUND 2010-1 A2 5.876 01/25/2051 CMBS				1.D FM	4,387,182	109.0788	4,798,107	4,398,751	4,392,910		664			5.876	6.065	MON	21,539	258,471	06/15/2010	01/25/2051
46590M-AQ-3	JPMCC 2016-JP2 A3 2.5589 08/15/2049 CMBS				1.D FM	498,355	106.3290	577,347	542,982	503,352		5,510			2.559	4.305	MON	1,158	10,421	03/24/2020	08/15/2049
46590R-AB-5	JPMCC 2016-JP3 A2 2.4347 08/15/2049 CMBS				1.D FM	2,079,713	100.9330	2,093,148	2,073,800	2,076,366		(4,280)			2.435	2.256	MON	4,208	50,491	08/23/2019	08/15/2049
46590R-AD-1	JPMCC 2016-JP3 A4 2.6265 08/15/2049 CMBS				1.D FM	4,897,676	107.3210	5,634,353	5,250,000	4,995,986		42,991			2.627	3.700	MON	11,491	137,891	08/14/2018	08/15/2049
46634S-AC-9	JPMCC 2012-C6 A3 3.5074 05/15/2045 CMBS				1.D FM	4,062,070	103.4000	4,097,757	3,963,015	3,980,136		(13,390)			3.507	3.187	MON	11,583	147,206	04/18/2012	05/15/2045
46641W-AT-4	JPMBB 2014-C19 A2 3.0456 04/15/2047 CMBS				1.D FM	16,385	100.4780	15,917	15,841	15,839					3.046	3.124	MON	40	482	02/19/2016	04/15/2047
46642C-BH-2	JPMCC 2014-C20 A4 3.5382 07/15/2047 CMBS				1.D FM	1,053,594	103.7650	1,037,650	1,000,000	1,020,006		(9,525)			3.538	2.545	MON	2,949	35,382	03/29/2016	07/15/2047
46642C-BJ-8	JPMCC 2014-C20 A5 3.8046 07/15/2047 CMBS				1.D FM	733,086	109.5280	766,696	700,000	722,716		(6,535)			3.805	2.806	MON	2,219	26,632	05/23/2019	07/15/2047
46643T-BA-9	JPMBB 2014-C26 A3 3.2312 01/15/2048 CMBS				1.D FM	469,414	107.5430	499,824	464,767	465,148		(100)			3.231	3.256	MON	1,251	15,187	12/16/2014	01/15/2048
46643T-BB-7	JPMBB 2014-C26 AS 3.2884 01/15/2048 CMBS				1.D FM	159,129	105.2110	159,283	151,394	158,487		(959)			3.288	0.706	MON	415	830	10/01/2020	01/15/2048
46644U-AZ-1	JPMBB 2015-C30 A4 3.5508 07/15/2048 CMBS				1.D FM	807,999	110.2070	881,656	800,000	803,656		(840)			3.551	3.484	MON	2,367	28,406	07/17/2015	07/15/2048
46644U-BA-5	JPMBB 2015-C30 A5 3.8218 07/15/2048 CMBS				1.D FM	6,457,734	112.8850	6,773,100	6,000,000	6,398,190		(59,544)			3.822	2.284	MON	19,109	152,872	04/15/2020	07/15/2048
46645L-AZ-0	JPMBB 2016-C1 ASB 3.3158 03/15/2049 CMBS				1.D FM	1,248,990	106.5380	1,291,896	1,212,615	1,225,489		(5,166)			3.316	2.898	MON	3,351	42,604	02/23/2016	03/15/2049
563136-AA-8	OMW 2020-1MW A 2.13 09/10/2039 CMBS				1.D FM	1,534,616	104.5550	1,557,870	1,490,000	1,532,399		(2,217)			2.130	1.692	MON	2,645	10,579	08/17/2020	09/10/2039
61690A-AD-6	MSBAM 2015-C27 A3 3.473 12/15/2047 CMBS				1.D FM	1,514,975	110.0260	1,650,390	1,500,000	1,507,138		(1,577)			3.473	3.404	MON	4,341	52,095	11/19/2015	12/15/2047
61690G-AE-1	MSBAM 2014-C14 A4 3.787 02/15/2047 CMBS				1.D FM	354,379	103.4100	355,224	343,510	363,538		(5,057)			3.787	1.649	MON	1,084	9,757	02/28/2020	02/15/2047
61690Q-AD-1	MSBAM 2015-C23 A3 3.451 07/15/2050 CMBS				1.D FM	2,001,710	108.9690	2,119,963	1,945,473	1,972,820		(6,061)			3.451	3.138	MON	5,595	67,138	10/27/2015	07/15/2050
61690V-AY-4	MSBAM 2015-C26 A4 3.252 10/15/2048 CMBS				1.D FM	706,964	108.1150	756,805	700,000	703,287		(727)			3.252	3.180	MON	1,897	22,764	10/28/2015	10/15/2048
61691A-BJ-1	MSC 2015-UBS8 ASB 3.626 12/15/2048 CMBS				1.D FM	1,011,037	106.9660	1,049,977	981,598	991,040		(4,173)			3.626	3.215	MON	2,966	35,593	12/02/2015	12/15/2048
61765D-AT-5	MSC 2015-MS1 A3 3.51 05/15/2048 CMBS				1.D FM	757,453	109.7070	822,803	750,000	753,365		(751)			3.510	3.449	MON	2,194	26,325	06/25/2015	05/15/2048
61766N-BA-2	MSBAM 2016-C30 A4 2.6 09/15/2049 CMBS				1.D FM	3,333,444	107.1350	3,899,714	3,640,000	3,414,109		37,475			2.600	3.965	MON	7,887	94,640	10/17/2018	09/15/2049
78419C-AD-6	SGCMS 2016-C5 A4 3.055 10/10/2048 CMBS				1.D FM	5,772,207	108.6950	5,978,225	5,500,000	5,721,447		(38,610)			3.055	2.279	MON	14,002	168,025	09/05/2019	10/10/2048
90270Y-BF-5	UBSBB 2013-C5 A4 3.1847 03/10/2046 CMBS				1.D FM	4,054,219	104.4920	4,179,680	4,000,000	4,014,061		(6,929)			3.185	3.044	MON	10,616	127,388	12/22/2014	03/10/2046
90276G-AS-1	UBSCM 2017-C3 A4 3.426 08/15/2050 CMBS				1.D FM	3,452,285	112.8680	3,950,380	3,500,000	3,461,760		5,053			3.426	3.675	MON	9,993	119,910	02/04/2019	08/15/2050
90276Y-AD-5	UBSCM 2019-C16 A3 3.3436 04/15/2052 CMBS				1.D FM	252,499	113.2850	283,213	250,000	252,158		(236)			3.344	3.269	MON	697	8,359	03/27/2019	04/15/2052
90353D-AV-7	UBSCM 2018-C12 A2 4.1519 08/15/2051 CMBS				1.D FM	10,299,977	106.4840	10,648,400	10,000,000	10,157,475		(60,636)			4.152	3.540	MON	34,599	415,186	08/03/2018	07/15/2051
90353D-AZ-8	UBSCM 2018-C12 A5 4.2962 08/15/2051 CMBS				1.D FM	6,701,944	118.7120	7,716,280	6,500,000	6,659,708		(18,068)			4.296	3.989	MON	23,271	279,251	08/24/2018	08/15/2051
90353K-AY-5	UBSCM 2018-C13 A4 4.3344 10/15/2051 CMBS				1.D FM	5,149,981	120.3280	6,016,400	5,000,000	5,124,797		(13,787)			4.334	4.028	MON	18,060	216,720	09/21/2018	10/15/2051
92890K-AZ-8	WFRBS 2014-C22 A4 3.488 09/15/2057 CMBS				1.D FM	2,305,617	107.9020	2,373,844	2,200,000	2,288,472		(17,145)			3.488	2.302	MON	6,395	51,157	04/17/2020	09/15/2057

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
92937U-AF-5	WFRBS 2013-C13 AS 3.345 05/15/2045 CMBS				1.D FM	2,098,828	104.7720	2,095,440	2,000,000	2,091,075		(7,753)			3.345	1.301	MON	5,575	11,150	10/20/2020	05/15/2045
92939H-AZ-8	WFRBS 2014-C23 ASB 3.636 10/15/2057 CMBS				1.D FM	238,357	105.6210	243,508	230,549	236,979		(2,529)			3.636	2.084	MON	699	5,617	04/13/2020	10/15/2057
94989D-AW-9	WFCM 2015-C27 A5 3.451 02/15/2048 CMBS				1.D FM	1,424,281	109.9160	1,538,824	1,400,000	1,413,015		(2,975)			3.451	3.255	MON	4,026	48,314	02/01/2017	02/15/2048
94989E-AE-7	WFCM 2015-LC20 A5 3.184 04/15/2050 CMBS				1.D FM	1,390,840	109.3460	1,536,311	1,405,000	1,397,164		1,704			3.184	3.380	MON	3,728	44,735	12/19/2016	04/15/2050
94989T-AZ-7	WFCM 2015-LC22 A4 3.839 09/15/2058 CMBS				1.D FM	1,029,939	112.8710	1,128,710	1,000,000	1,015,007		(2,991)			3.839	3.541	MON	3,199	38,390	09/15/2015	09/15/2058
94989V-AC-3	WFCM 2015-NXS3 A3 3.354 09/15/2057 CMBS				1.D FM	626,795	110.8080	687,710	620,632	627,457		(777)			3.354	3.139	MON	1,735	66,635	09/25/2015	09/15/2057
94989W-AR-8	WFCM 2015-C31 A3 3.427 11/15/2048 CMBS				1.D FM	2,809,759	110.2150	3,021,245	2,741,229	2,784,391		(8,491)			3.427	3.101	MON	7,828	109,937	04/28/2017	11/15/2048
95000H-BE-1	WFCM 2016-LC24 A3 2.684 10/15/2049 CMBS				1.D FM	2,332,422	107.6770	2,691,925	2,500,000	2,379,185		20,008			2.684	3.742	MON	5,592	67,100	08/07/2018	10/15/2049
95000L-BA-0	WFCM 2016-C33 ASB 3.185 03/15/2059 CMBS				1.D FM	1,060,891	106.4540	1,096,476	1,030,000	1,041,120		(4,222)			3.185	2.780	MON	2,734	32,805	03/18/2016	03/15/2059
95000M-BP-5	WFCM 2016-C36 A4 3.065 11/15/2059 CMBS				1.D FM	2,480,075	109.1610	2,587,116	2,370,000	2,459,879		(14,551)			3.065	2.381	MON	6,053	72,641	08/08/2019	11/15/2059
95001A-BA-3	WFCM 2017-C41 A2 2.59 11/15/2050 CMBS				1.D FM	505,777	102.1250	520,838	510,000	506,971		1,194			2.590	2.962	MON	1,101	9,907	03/26/2020	11/15/2050
95001L-AT-9	WFCM 2018-C43 A3 3.746 03/15/2051 CMBS				1.D FM	1,514,925	112.7560	1,691,340	1,500,000	1,511,052		(1,454)			3.746	3.679	MON	4,683	56,190	03/12/2018	03/15/2051
95001N-AU-2	WFCM 2018-C45 A1 3.131 06/15/2051 CMBS				1.D FM	1,170,612	102.4930	1,168,173	1,139,758	1,165,268		(8,202)			3.131	1.150	MON	2,974	11,895	08/18/2020	06/15/2051
95002E-AX-5	WFCM 2020-C55 A2 2.766 02/15/2053 CMBS				1.D FM	10,299,890	103.4900	10,349,000	10,000,000	10,246,852		(53,038)			2.766	2.140	MON	23,050	230,500	02/07/2020	02/15/2053
96221T-AD-9	WFRBS 2014-LC14 A4 3.766 03/15/2047 CMBS				1.D FM	2,028,185	108.4520	2,085,245	1,922,735	1,960,156		(12,351)			3.766	3.097	MON	6,034	72,410	12/22/2014	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						248,634,452	XXX	265,934,787	243,244,228	246,987,680		(722,202)			XXX	XXX	XXX	715,284	8,051,165	XXX	XXX
04009A-AC-4	ARES 2019-52A A2 FLT 04/22/2031 LL		D		1.A FE	3,880,000	100.0739	4,002,956	4,000,000	3,888,946		8,946			1.866	2.392	JAJO	14,719	47,283	05/15/2020	04/22/2031
04009A-AE-0	ARES 2019-52A B FLT 04/22/2031 LL		D		1.C FE	2,944,500	99.9994	2,999,982	3,000,000	2,947,270		2,770			2.066	2.387	JAJO	12,222	38,512	07/07/2020	04/22/2031
04965C-AJ-7	ATRM 12A AR FLT 04/22/2027 LL		D		1.A FE	2,564,266	99.6901	2,571,103	2,579,096	2,565,178		1,409			1.046	1.211	JAJO	5,319	7,169	08/18/2020	04/22/2027
065606-AC-9	BWSTA 2019-1 A3 2.43 04/15/2024 ABS				1.A FE	499,970	101.9790	509,895	500,000	500,070		(109)			2.430	2.442	MON	540	12,150	06/17/2019	04/15/2024
06742L-AR-4	DROCK 2019-1 A 1.96 05/15/2025 ABS				1.A FE	859,974	102.5880	882,257	860,000	860,115		(102)			1.960	1.969	MON	749	16,856	08/08/2019	05/15/2025
07131A-AA-2	BATLN 2020-15A A1 FLT 01/17/2033 LL		D		1.A FE	7,300,000	100.0524	7,303,825	7,300,000	7,311,677		11,677			1.568	1.546	JAJO	23,525	108,543	01/28/2020	01/17/2033
09626Q-BA-4	BLUEM 2014-2A A2R2 FLT 10/20/2030 LL		D		1.A FE	2,425,000	99.8327	2,495,818	2,500,000	2,429,713		4,713			1.618	2.158	JAJO	8,204	26,702	06/30/2020	10/20/2030
12530M-AA-3	SORT 2020-1 A1 1.69 07/15/2060 ABS				1.D FE	959,896	101.8615	972,145	954,379	959,889		(265)			1.690	1.569	MON	717	6,362	07/16/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 1.99 07/15/2060 ABS				1.D FE	3,251,841	101.2768	3,294,900	3,253,360	3,253,274		1,438			1.990	2.009	MON	2,877	25,537	07/14/2020	07/15/2060
14041N-FV-8	COMET 2019-A3 A3 2.06 08/15/2028 ABS				1.A FE	7,727,945	106.7603	8,252,575	7,730,000	7,730,409		(141)			2.060	2.079	MON	7,077	159,238	08/28/2019	08/15/2028
141312-AA-6	CRBN 2017-1A A1 FLT 01/20/2031 LL		D		1.A FE	1,530,000	99.9997	1,529,995	1,530,000	1,528,315		(1,138)			1.358	1.393	JAJO	4,214	37,782	11/06/2017	01/20/2031
14311M-AN-6	CGMS 2015-3A A1R FLT 07/28/2028 LL		D		1.A FE	9,830,000	99.7520	9,975,200	10,000,000	9,846,800		16,800			1.222	1.637	JAJO	22,068	79,564	06/19/2020	07/28/2028
17305E-GS-8	CCCIT 2018-A7 A7 3.96 10/13/2030 ABS				1.A FE	1,388,379	120.4326	1,505,408	1,250,000	1,373,697		(14,212)			3.960	2.567	AO	10,725	49,500	12/18/2019	10/15/2030
24703N-AB-5	DEFT 2020-1 A2 2.26 06/22/2022 ABS				1.A FE	519,939	101.1500	525,980	520,000	520,063		124			2.260	2.263	MON	294	7,606	04/21/2020	06/22/2022
254683-CK-9	DCENT 2019-A1 A1 3.04 07/15/2024 ABS				1.A FE	536,895	102.9075	540,264	525,000	530,089		(4,825)			3.040	2.119	MON	709	15,960	07/30/2019	07/15/2024
26245M-AC-5	DRSLF 2018-55A A1 FLT 04/15/2031 LL		D		1.A FE	1,330,000	99.6061	1,324,761	1,330,000	1,331,071		(1,261)			1.257	1.242	JAJO	3,622	31,732	05/09/2018	04/15/2031
26251B-AN-6	DRSLF 2013-28A A2LR FLT 08/15/2030 LL		D		1.C FE	989,000	100.0020	1,000,020	1,000,000	989,442		442			1.871	2.092	FMAN	2,391	4,879	09/30/2020	08/15/2030
31680Y-AE-7	FITAT 2019-1 A4 2.69 11/16/2026 ABS				1.A FE	459,908	103.9870	478,340	460,000	460,059		(53)			2.690	2.716	MON	550	12,374	04/30/2019	11/16/2026
33845X-AA-5	FCAT 2020-4 A 0.53 04/15/2025 ABS				1.A FE	1,640,478	100.0510	1,641,373	1,640,537	1,640,629		148			0.530	0.525	MON	386	966	10/27/2020	04/15/2025
34531B-AA-0	FORDR 2016-2 A 2.03 12/15/2027 ABS				1.A FE	1,999,309	100.8066	2,016,133	2,000,000	1,999,763		72			2.030	2.056	MON	1,804	40,600	06/20/2016	12/15/2027
35105M-AC-5	FORT 2018-2 A3 3.64 05/15/2023 ABS				1.A FE	354,488	100.6630	356,909	354,559	354,552		(113)			3.640	3.709	MON	574	12,906	10/29/2018	05/15/2023
35105R-AC-4	FORT 2019-1 A3 2.67 03/15/2024 ABS				1.A FE	3,655,469	101.4020	3,707,257	3,656,000	3,656,349		(886)			2.670	2.688	MON	4,338	97,615	06/19/2019	03/15/2024
36319Q-BM-3	GALXY 2015-19A A1R FLT 07/24/2030 LL		D		1.A FE	5,370,000	99.9997	5,369,984	5,370,000	5,374,408		(7,335)			1.435	1.421	JAJO	14,339	135,527	08/09/2017	07/24/2030
36321J-AG-9	GALXY 2018-28A B FLT 07/15/2031 LL		D		1.C FE	6,000,000	98.4116	6,150,725	6,250,000	6,017,257		17,257			1.837	2.563	JAJO	24,874	74,482	07/07/2020	07/15/2031
42806D-CD-9	HERTZ 2019-1A A 3.71 03/25/2023 ABS				2.A FE	677,131	100.1262	687,029	686,164	670,997		10,180			3.710	7.455	MON	424	19,093	04/09/2020	03/25/2023
58769T-AE-5	MBART 2019-1 A4 2.04 01/15/2026 ABS				1.A FE	1,299,898	103.6470	1,347,411	1,300,000	1,300,191		(115)			2.040	2.052	MON	1,179	26,520	09/18/2019	01/15/2026
74988T-AA-5	RRAM 2020-10A A1FL FLT 07/15/2033 LL		D		1.A FE	4,680,000	100.3572	4,696,717	4,680,000	4,683,533		3,533			2.037	2.034	JAJO	20,654	35,474	05/19/2020	07/15/2033
81378T-AD-2	SSTRT 2018-2A A3 3.325 08/25/2022 ABS		A		1.A FE	672,261	101.0590	679,380	672,261	672,270		(128)			3.325	3.373	MON	373	22,353	10/24/2018	08/25/2022
88165G-AB-6	TESLA 2019-A A2 2.13 04/20/2022 ABS				1.A FE	674,563	100.8520	680,378	674,630	674,637		(83)			2.130	2.149	MON	439	14,370	11/21/2019	04/20/2022
89231A-AE-1	TAOT 2018-C A4 3.13 02/15/2024 ABS				1.A FE	2,399,416	103.8510	2,492,424	2,400,000	2,400,190		(280)			3.130	3.170	MON	3,339	75,120	08/14/2018	02/15/2024
92331A-AC-8	VENTR 2017-28A A2 FLT 07/20/2030 LL		D		1.A FE	1,951,000	99.6284	1,992,568	2,000,000	1,955,559		4,559			1.328	1.914	JAJO	5,387	18,413	06/30/2020	07/20/2030
98162E-AC-1	WOART 2017-A A3 1.93 09/15/2022 ABS				1.A FE	117,159	100.2600	117,486	117,181	117,174		13			1.930	1.978	MON	101	2,262	04/12/2017	09/15/2022
98875J-AA-2	ZAIS 2020-16A A1 FLT 10/20/2031 LL		D		1.A FE	14,962,500	100.6826	15,102,390	15,000,000	14,993,213		30,713			2.446	2.478	JAJO	100,889		08/24/2020	10/20/2031
98876N-AA-2	ZAIS 2019-13A A1A FLT 07/15/2032 LL		D		1.A FE	3,176,875	100.2149	3,256,984	3,250,000	3,180,511		3,636			1.727	2.206	JAJO	12,160	14,659	09/23/2020	07/15/2032
98888D-AA-0	ZAIS 2020-15A A1 FLT 07/28/2030 LL		D		1.A FE	2,000,600	100.6540	2,013,080	2,000,000	2,000,351		(249)			2.777	2.801	JAJO	10,029	21,387	07/06/2020	07/28/2030

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
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						100,628,660	XXX	102,473,652	101,343,167	100,717,661		87,135			XXX	XXX	XXX	321,811	1,299,496	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,118,969,416	XXX	2,279,380,777	2,111,229,544	2,118,674,453	(39,139)	(896,625)	1,822,994		XXX	XXX	XXX	13,456,875	63,278,603	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
00109X-AC-1	ADB Companies, LLC var 12/18/2025 Term Loan				3.A Z	1,000,000	97.5000	975,000	1,000,000	975,000	(24,983)	(17)			7.250	7.433	MJSD	201	30,000	01/07/2021	12/18/2025
11244@-AA-9	BROOK & WHITTLE HOLDING CORP FLT 10/17/2023 Term Loan 2				4.B PL										7.000		JAJO		7,238	12/06/2018	10/17/2023
11244@-AA-9	BROOK & WHITTLE HOLDINGS CORP FLT 17/10/2023 Term Loan 3				4.B PL										7.000		JAJO		8,412	12/06/2018	10/17/2023
11244@-AA-9	BROOK & WHITTLE HOLDINGS CORP FLT 10/17/2024 Term Loan 4				4.B PL	1,800,000	99.3500	1,788,300	1,800,000	1,788,300	(11,616)	(84)			7.000	7.205	JAJO	24,850	27,000	11/06/2020	10/17/2024
11244@-AA-9	BROOK & WHITTLE HOLDINGS CORP FLT 10/17/2024 Term Loan 5				4.B PL	1,926,710	99.3500	1,914,187	1,926,710	1,914,187	(10,039)	14			7.000	7.345	MON	40,803	132,761	10/17/2017	10/17/2024
11244@-AA-9	BROOK & WHITTLE HOLDINGS CORP FLT 10/17/2024 Term Loan 6				4.B PL	453,136	99.3500	450,191	453,136	450,191	(2,330)	(27)			5.499	8.828	FMAN	3,876	23,342	12/06/2018	10/17/2024
11244@-AA-9	BROOK & WHITTLE HOLDINGS CORP FLT 10/17/2024 Term Loan 7				4.B PL	526,688	99.3500	523,265	526,688	523,265	(2,859)	119			5.499	8.828	FMAN	4,505	27,131	12/06/2018	10/17/2024
14141K-AC-0	CARDENAS MARKETS LLC FLT 11/23/2023 Term Loan			2	4.C	2,319,131	100.0000	2,446,094	2,446,094	2,343,922		25,643			6.750	8.837	MON	459	91,624	06/17/2020	11/23/2023
23808*-AA-4	DataOnline Intermed Holdings LLC FLT 11/13/2025 Term Loan				3.A FE	2,970,000	96.6500	2,870,505	2,970,000	2,870,505	(97,852)	(1,492)			7.250	6.651	FMAN	19,140	199,773	12/05/2019	11/13/2025
35091*-AB-2	4 OVER INTERNATIONAL, LLC FLT 06/07/2022 Term Loan				3.B FE	2,773,143	100.0000	2,773,143	2,773,143	2,772,761		(185)			7.000	7.201	MJSD	539	224,283	03/31/2017	06/07/2022
35843#-AA-1	Friedrich Holdings, LLC FLT 02/07/2023 Term Loan 1				2.C PL	1,747,272	98.2300	1,716,346	1,747,272	1,746,062		335			7.000	8.059	MON	340	127,381	02/07/2017	02/07/2023
35843#-AA-1	Friedrich Holdings, LLC FLT 02/07/2023 Term Loan 2				2.C PL	853,128	98.2300	838,028	853,128	855,617		(11,740)			7.000	7.866	MON	166	62,197	02/11/2019	02/07/2023
38133U-AC-7	GOLDEN WEST PACKAGING GROUP LLC FLT 06/20/2023 Term Loan			2	5.A	1,585,117	99.5100	1,577,350	1,585,117	1,576,740	3,483	(107)			6.250	6.903	MON	275	110,538	02/09/2018	06/20/2023
41804@-AA-8	TEAM CAR CARE FLT 02/26/2023 Term Loan				2.C FE	3,122,799	98.8800	3,087,824	3,122,799	3,118,382		(4,159)			9.000	9.256	MON	781	345,167	03/09/2018	02/26/2023
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan				5.B FE	928,987	72.0000	668,871	928,987	668,871	(76,575)	(231)			6.500	8.770	MON	5,367	108,172	07/07/2018	07/25/2021
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan 2				5.B FE	74,986	72.0000	54,527	75,732	54,527	(12,622)	346			6.500	11.061	MON	438	6,987	03/18/2020	07/25/2021
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan 3				5.B FE	10,093	71.9999	7,267	10,093	7,267	(2,824)	(2)			6.500	9.419	MON	58	777	05/29/2020	07/25/2021
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan 4				5.B FE	19,642	72.0000	14,142	19,642	14,142	(5,498)	(2)			6.500	7.891	MON	113	305	07/01/2020	07/25/2021
45259#-AA-7	IMPACT SALES, LLC FLT 12/30/2021 Term Loan 1				3.C FE	2,752,552	96.2300	2,648,781	2,752,552	2,648,781	(103,514)	(392)			8.370	8.474	MON	640	253,248	06/05/2018	12/30/2021
45259#-AA-7	IMPACT SALES, LLC FLT 12/30/2021 Term Loan 2				3.C FE	585,704	96.2300	563,623	585,704	563,623	(22,045)	(101)			8.370	8.987	MON	136	50,120	12/07/2018	12/30/2021
45874*-AA-6	INTERFLEX ACQUISITION CO LLC FLT 08/18/2022 Term Loan				3.C FE	2,382,181	99.5600	2,371,700	2,382,181	2,309,119	88,610	9,582			9.000	9.405	MON	596	232,267	08/17/2017	08/18/2022
45880X-AB-3	VITECH Intermediate LLC FLT 07/01/2026 Term Loan				2.A FE	1,471,728	93.8600	1,390,301	1,481,250	1,473,312		1,220			3.970	6.583	MJSD	163	73,081	10/04/2019	07/01/2026
59921P-AA-4	MILEAGE PLUS HOLDINGS INC FLT 06/30/2027 Term Loan				2.C FE	2,226,000	103.0400	2,318,400	2,250,000	2,229,801		3,801			6.250	6.832	MJSD	4,297	60,188	06/30/2020	06/30/2027
62914D-AB-2	NGS US FINCO LLC FLT 10/01/2025 TERM LOAN			2	4.A PL	2,835,041	96.2500	2,728,727	2,835,041	2,728,727	(108,240)	1,923			5.250	5.370	MON	413	128,311	12/04/2020	10/01/2025
66707R-AC-1	NorthStar Group Services, Inc. 11/12/2026 Term Loan				4.B FE	3,000,062	98.5000	2,955,000	3,000,000	2,955,000	(44,978)	(84)			5.500	5.579	MJSD	458	52,014	01/07/2021	11/12/2026
67576U-AB-2	Octave Music Group Inc FLT 05/29/2025 Term Loan			2	4.C FE	1,446,595	87.0000	1,271,250	1,461,207	1,271,250	(178,268)	3,242			6.250	0.207	MON	254	89,433	02/28/2020	05/29/2025
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan				5.A FE	1,217,545	92.0000	1,120,142	1,217,545	1,120,142	(17,408)	(975)			6.726	6.556	JAJO	17,743	100,553	10/12/2017	10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 2				5.A FE	1,150	91.9999	1,058	1,150	1,058	(93)	1			6.726	8.539	JAJO	17	86	08/09/2019	10/12/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 3				5.A FE	6,228	92.0000	5,730	6,228	5,730	(505)	5			6.726	7.595	JAJO	91	461	11/11/2019	10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 4				5.A FE	6,260	92.0000	5,759	6,260	5,759	(507)	6			6.726	2.009	JAJO	91	6,489	02/06/2020	10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 5				5.A FE	6,223	91.9999	5,726	6,223	5,726	(504)	6			6.726	2.011	JAJO	91	6,451	05/08/2020	10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 6				5.A FE	6,284	92.0000	5,781	6,284	5,781	(505)	2			6.726	8.992	JAJO	92		08/10/2020	10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 7				5.A FE	6,385	92.0001	5,875	6,385	5,875	(511)				6.726	6.878	JAJO	93		11/09/2020	10/12/2022
70470@-AA-0	POLYMER SOLUTIONS GROUP LLC FLT 06/30/2021 Term Loan				3.B PL	1,037,936	98.8300	1,025,792	1,037,936	1,025,792	7,295	(8,680)			8.000	7.705	MON	231	92,339	02/26/2018	06/30/2021
75001*-AA-9	RTIC SUBSIDIARY HOLDINGS LLC FLT 01/09/2025 Term Loan				3.A PL	2,981,250	100.0000	2,981,250	2,981,250	2,981,173		(77)			9.000	8.201	MON	44,995	52,172	10/08/2020	09/09/2025
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/23/2023 Term Loan				3.A FE	2,952,477	97.6700	2,883,684	2,952,477	2,883,684	(68,090)	(717)			9.500	8.800	MON	779	239,645	03/05/2019	09/01/2022
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/23/2023 Term Loan 2				3.A FE	384,995	97.6700	376,024	384,995	376,024	(8,946)	(24)			9.500	8.339	MON	102	28,838	12/17/2019	09/01/2022
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/06/2023 Term Loan 4				3.A FE	93,114	97.6700	93,757	95,994	93,040		(55)			9.500	9.843	MON	25	6,542	05/07/2020	09/01/2022
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/06/2023 Term Loan 5				3.A FE	588,507	97.6700	580,601	594,452	580,601	(8,625)	767			9.500	10.403	MON	157	43,640	09/03/2020	06/06/2023
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/06/2023 Private Loan 6				3.A FE	600,000	97.6700	586,020	600,000	586,020	(13,980)				9.500	8.791	MON	9,817	4,263	09/18/2020	06/06/2023
76567#-AA-9	Riddell Sports Group, Inc. FLT 06/13/2023 Term Loan				2.A FE	740,985	98.8300	732,315	740,985	740,574		151			7.500	7.722	MON	154	60,017	07/07/2018	06/13/2023
80511@-AA-0	SavATree, LLC FLT 06/02/2022 Term Loan 1				2.C FE	2,531,076	99.5600	2,519,939	2,531,076	2,531,271		(339)			6.250	6.354	MJSD	439	165,859	06/05/2018	06/02/2022
80511@-AA-0	SavATree, LLC FLT 06/02/2022 Term Loan 2				2.C FE	165,426	99.5600	164,699	165,426	165,390		4			6.250	7.948	MJSD	29	10,886	02/06/2019	06/02/2022
80511@-AA-0	SavATree, LLC FLT 06/02/2022 Term Loan 3				2.C FE	595,541	99.5600	592,921	595,541	597,149		(1,141)			6.250	8.322	MJSD	103	39,901	05/07/2019	06/02/2022
82889#-AA-8	SIMPLIFIED LOGISTICS FLT 27/02/2022 Term Loan				3.B FE	2,911,016	97.8400	2,848,138	2,911,016	2,848,138	(61,706)	(973)			7.500	7.623	MJSD	606	232,228	05/29/2018	02/27/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 1				3.A PL	1,032,507	98.1400	1,013,302	1,032,507	1,013,302	(19,219)	663			8.250	6.822	MON	237	90,197	10/06/2017	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 2				3.A PL	1,033,419	98.1400	1,014,198	1,033,419	1,014,198	(19,380)	862			8.250	8.450	MON	237	90,255	11/08/2018	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 3				3.A PL	64,923	98.1400	63,715	64,923	63,715	(1,162)	(18)			8.250	8.330	MON	15	4,438	12/07/2018	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 4				3.A PL	633,045	98.1400	621,271	633,045	621,271	(6,617)	(4,943)			8.250	8.913	MON	145	36,849	07/08/2019	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 5				3.A PL	217,429	98.1400	213,385	217,429	213,385	(4,142)	99			8.250	8.825	MON	50	14,415	10/09/2019	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 6				3.A PL	209,703	98.1400	205,803	209,703	205,803	(3,033)	(868)			8.250	8.437	MON	48	13,988	01/08/2020	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 7				3.A PL	110,866	98.1400	108,804	110,866	108,804	(2,100)	38			8.250	7.742	MON	534	8,688	01/29/2020	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 8				3.A PL	8,635	98.1400	8,474	8,635	8,474	(158)				8.250	5.879	MON	2	346	08/11/2020	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 9				3.A PL	3,897	98.1401	3,825	3,897	3,825	(76)	3			8.250	6.399	MON	1	258	06/04/2020	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC VAR 10/06/2022 Term Loan 10				3.A PL	1,956	98.1400	1,920	1,956	1,920	(38)	2			8.250	6.373	MON		37	06/04/2020	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 11				3.A PL	46,981	98.1400	46,107	46,981	46,107	(908)	34			8.250	6.638	MON	11	1,810	08/07/2020	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 12				3.A PL	68,859	98.1400	67,578	68,859	67,578	(1,302)	21			8.250	8.030	MON	505	97	12/28/2020	10/06/2022
93163#-AA-2	Walker Edison Furniture Co, LLC FLT 09/26/2024 Term Loan				3.A FE	3,539,063	100.0000	3,539,063	3,539,063	3,539,063	(1,747)	782			9.750	9.131	MON	55,593	287,180	02/07/2019	09/26/2024
93163#-AA-2	Walker Edison Furniture Co, LLC FLT 09/26/2024 Term Loan 2				3.A FE	444,375	100.0000	444,375	444,375	437,984		(6,348)			9.750	10.110	MON	6,936	40,008	05/19/2020	09/26/2024
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan				3.A FE	735,000	99.8000	733,530	735,000	733,530	119	(49)			7.250	9.358	MJSD	148	60,110	02/06/2019	09/01/2022
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 2				3.A FE	1,227,092	99.8000	1,224,638	1,227,092	1,224,638	272	(157)			7.250	9.630	MJSD	247	99,545	09/09/2019	09/01/2022
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 3				3.A FE	1,010,853	99.8000	1,008,831	1,010,853	1,008,831	(1,948)	(135)			7.250	9.512	MJSD	204	89,697	01/08/2020	09/01/2022
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 4				3.A FE	26,878	99.8000	26,825	26,878	26,825	(52)	(2)			7.250	9.191	MJSD	5	2,741	01/29/2020	09/01/2022
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 5				3.A FE	158,197	99.8000	157,881	158,197	157,881	(308)	(8)			7.250	9.101	MJSD	32	9,765	04/09/2020	09/01/2022
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 6				3.A FE	537,000	99.8000	535,926	537,000	535,926	(1,086)	12			7.250	8.270	MJSD	108	15,332	01/07/2021	09/01/2022
932DMA-II-1	ALPINE SG, LLC FLT 11/16/2022 Term Loan				2.C FE	4,803,784	98.6900	4,740,854	4,803,784	4,768,716		(33,058)			6.750	7.807	MON	901	361,465	08/07/2020	11/16/2022
95253@-AA-0	West Dermatology Mgmt Holdings FLT 03/02/2025 Term Loan				3.B FE	1,417,742	90.5100	1,283,199	1,417,742	1,283,199	(128,230)	(6,279)			7.000	7.928	MON	16,540	91,441	03/05/2020	03/02/2025
95253@-AA-0	West Dermatology Mgmt Holdings FLT 11/02/2025 Term Loan 2				3.B FE	218,002	90.5100	197,313	218,002	197,313	(20,685)	(4)			7.000	7.250	MJSD	2,543	818	12/04/2020	02/11/2025
9640EH-II-7	WOK HOLDINGS INC. FLT 02/15/2026 Term Loan				4.B FE	1,942,937	85.7700	1,681,167	1,960,088	1,681,167	99,121	1,872			6.396	9.548	MON	348	146,308	04/08/2019	02/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						75,136,236	XXX	73,430,017	75,337,993	73,381,734	(898,914)	(31,918)			XXX	XXX	XXX	269,913	5,027,908	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						75,136,236	XXX	73,430,017	75,337,993	73,381,734	(898,914)	(31,918)			XXX	XXX	XXX	269,913	5,027,908	XXX	XXX
7699999. Total - Issuer Obligations						3,493,668,560	XXX	3,665,195,855	3,408,558,245	3,443,568,190	(39,156)	(10,194,135)	1,674,558		XXX	XXX	XXX	28,172,030	103,630,443	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						838,169,331	XXX	870,927,922	804,893,894	837,371,850	17	(5,139,883)	148,436		XXX	XXX	XXX	2,068,063	18,338,650	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						248,634,452	XXX	265,934,787	243,244,228	246,987,680		(722,202)			XXX	XXX	XXX	715,284	8,051,165	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						100,628,660	XXX	102,473,652	101,343,167	100,717,661		87,135			XXX	XXX	XXX	321,811	1,299,496	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						75,136,236	XXX	73,430,017	75,337,993	73,381,734	(898,914)	(31,918)			XXX	XXX	XXX	269,913	5,027,908	XXX	XXX
8399999 - Total Bonds						4,756,237,239	XXX	4,977,962,233	4,633,377,527	4,702,027,115	(938,053)	(16,001,003)	1,822,994		XXX	XXX	XXX	31,547,101	136,347,662	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 1,860,391,256 1B ...$ 268,688,645 1C ...$ 192,294,888 1D ...$ 386,027,165 1E ...$ 218,673,089 1F ...$ 302,112,761 1G ..$ 279,352,310

2A ..$ 325,373,569 2B ...$ 383,599,610 2C ...$ 337,830,671

3A ..$ 85,895,150 3B ...$ 27,097,305 3C ...$ 7,700,628

4A ..$ 9,331,004 4B ...$ 10,157,984 4C ...$ 4,029,460

5A ..$ 2,726,811 5B ...$ 744,809 5C ...$

6 ....$

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) 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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
99C110-52-0	JETTY NATIONAL, INC. SERIES B PREFERRED			1,614,013.000			5,040,564	3.123	5,040,564	5,040,564									6. *	11/04/2020
	Talespin Reality Labs, Inc. - Series A			111,070.000			1,700,000	15.310	1,700,000	1,700,000									6. *	12/31/2019
	Talespin Reality Labs, Inc. - Series B-1			4,254,538.000			2,880,233	0.677	2,880,233	2,825,000									6. *	12/31/2019
	RentTrack, Inc. - PS-A1			333,000.000			1,999,998	6.010	1,999,998	1,999,998		296,370							6. *	12/31/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							11,620,795	XXX	11,620,795	11,565,562		296,370							XXX	XXX
8999999 - Total Preferred Stocks							11,620,795	XXX	11,620,795	11,565,562		296,370							XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ...$ ..... 1C ..$ ..... 1D ..$ ..... 1E ...$ ..... 1F ...$ ..... 1G ..$ .....
2A ..$ ..... 2B ...$ ..... 2C ..$ .....
3A ..$ ..... 3B ...$ ..... 3C ..$ .....
4A ..$ ..... 4B ...$ ..... 4C ..$ .....
5A ..$ ..... 5B ...$ ..... 5C ..$ .....
6 ....$ 11,620,795

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
001055-10-2	AFLAC INC EQUITY			8,287.000	368,440	44.460	368,440	333,009		8,935		(41,646)		(41,646)		03/17/2020	
00130H-10-5	AES CORP/THE EQUITY			8,516.000	200,041	23.490	200,041	145,858		4,881		30,658		30,658		04/30/2019	
00206R-10-2	AT&T INC EQUITY			88,557.000	2,546,014	28.750	2,546,014	2,063,359		184,199		(913,908)		(913,908)		05/28/2019	
002824-10-0	ABBOTT LABORATORIES EQUITY			21,863.000	2,392,468	109.430	2,392,468	932,861		31,458		493,885		493,885		05/24/2017	
00287Y-10-9	ABBVIE INC EQUITY			21,897.000	2,343,417	107.020	2,343,417	1,693,295		93,871		474,243		474,243		05/11/2020	
003654-10-0	ABIOMED INC EQUITY			596.000	193,187	324.140	193,187	86,301				106,887	15,365	91,522		04/30/2019	
00507V-10-9	ACTIVISION BLIZZARD INC EQUITY			9,761.000	905,918	92.810	905,918	470,651		4,002		326,017		326,017		04/30/2019	
00724F-10-1	ADOBE INC EQUITY			5,933.000	2,964,008	499.580	2,964,008	1,081,433				1,008,076		1,008,076		11/03/2017	
00751Y-10-6	ADVANCE AUTO PARTS INC EQUITY			832.000	130,982	157.430	130,982	80,223	208	652		58,492	38,701	19,791		03/17/2020	
007903-10-7	ADVANCED MICRO DEVICES INC EQUITY			14,851.000	1,361,540	91.680	1,361,540	241,737				680,324		680,324		07/13/2018	
00846U-10-1	AGILENT TECHNOLOGIES INC EQUITY			3,913.000	463,377	118.420	463,377	302,678		2,716		137,998		137,998		03/17/2020	
009158-10-6	AIR PRODUCTS AND CHEMICALS INC EQUITY			2,794.000	763,209	273.160	763,209	574,813	3,744	14,161		114,736		114,736		03/17/2020	
00971T-10-1	AKAMAI TECHNOLOGIES INC EQUITY			2,048.000	214,876	104.920	214,876	163,978				38,031		38,031		04/30/2019	
00BFY8-C7-5	STERIS PLC EQUITY		C	1,059.000	197,281	186.290	197,281	158,681		1,537		35,900		35,900		12/20/2019	
011659-10-9	ALASKA AIR GROUP INC EQUITY			1,654.000	85,991	51.990	85,991	47,073		620		29,288	55,322	(26,034)		04/30/2019	
012653-10-1	ALBEMARLE CORP EQUITY			1,396.000	205,924	147.510	205,924	104,794	537	2,125		103,988		103,988		04/30/2019	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES I EQUITY			1,529.000	272,315	178.100	272,315	174,226	1,667	6,391		25,305		25,305		12/28/2018	
015351-10-9	ALEXION PHARMACEUTICALS INC EQUITY			2,714.000	423,737	156.130	423,737	348,258				136,145		136,145		03/03/2020	
016255-10-1	ALIGN TECHNOLOGY INC EQUITY			907.000	484,220	533.870	484,220	166,710				246,569	5,386	241,183		03/03/2020	
018802-10-8	ALLIANT ENERGY CORP EQUITY			3,182.000	163,523	51.390	163,523	150,659		4,811		(10,343)		(10,343)		03/17/2020	
020002-10-1	ALLSTATE CORP/THE EQUITY			3,943.000	433,415	109.920	433,415	233,087	4,358	8,339		(9,818)		(9,818)		06/05/2014	
02079K-10-7	ALPHABET INC EQUITY			3,635.000	6,366,012	1,751.310	6,366,012	4,294,736				1,585,690		1,585,690		03/17/2020	
02079K-30-5	ALPHABET INC EQUITY			3,733.000	6,535,811	1,750.820	6,535,811	2,807,397				1,607,593		1,607,593		03/17/2020	
02209S-10-3	ALTRIA GROUP INC EQUITY			23,525.000	964,290	40.990	964,290	1,213,239	20,232	75,468		(167,134)		(167,134)		03/17/2020	
023135-10-6	AMAZON.COM INC EQUITY			5,317.000	17,314,332	3,256.410	17,314,332	8,515,505				7,496,942		7,496,942		03/17/2020	
023608-10-2	AMEREN CORP EQUITY			3,017.000	235,356	78.010	235,356	219,570		6,034		3,711		3,711		04/30/2019	
02376R-10-2	AMERICAN AIRLINES GROUP INC EQUITY			7,982.000	125,717	15.750	125,717	117,698		476		34,234	104,756	(70,522)		12/09/2020	
025537-10-1	AMERICAN ELECTRIC POWER CO INC EQUITY			6,287.000	522,261	83.070	522,261	537,900		17,855		(71,672)		(71,672)		04/30/2019	
025816-10-9	AMERICAN EXPRESS CO EQUITY			7,848.000	948,588	120.870	948,588	893,282		12,799		10,367		10,367		03/17/2020	
026874-78-4	AMERICAN INTERNATIONAL GROUP INC EQUITY			10,877.000	411,694	37.850	411,694	260,320		13,384		121,289	208,743	(87,454)		03/17/2020	
03027X-10-0	AMERICAN TOWER CORP EQUITY			5,606.000	1,257,426	224.300	1,257,426	968,180	6,783	24,274		(29,880)		(29,880)		04/30/2019	
030420-10-3	AMERICAN WATER WORKS CO INC EQUITY			2,263.000	347,099	153.380	347,099	244,851		4,865		69,180		69,180		04/30/2019	
03073E-10-5	AMERISOURCEBERGEN CORP EQUITY			1,841.000	179,903	97.720	179,903	161,700		2,926		22,818		22,818		03/03/2020	
03076C-10-6	AMERIPRISE FINANCIAL INC EQUITY			1,520.000	295,366	194.320	295,366	223,102		6,217		42,165		42,165		04/30/2019	
031100-10-0	AMETEK INC EQUITY			2,922.000	353,211	120.880	353,211	244,738		1,999		81,464		81,464		03/17/2020	
031162-10-0	AMGEN INC EQUITY			7,170.000	1,647,953	229.840	1,647,953	905,786		45,888		(79,300)		(79,300)		08/12/2014	
032095-10-1	AMPHENOL CORP EQUITY			3,741.000	489,173	130.760	489,173	355,684	1,085	3,372		109,510		109,510		03/17/2020	
032654-10-5	ANALOG DEVICES INC EQUITY			4,673.000	689,548	147.560	689,548	365,508		11,427		134,395		134,395		07/31/2017	
03662Q-10-5	ANSYS INC EQUITY			1,063.000	386,315	363.420	386,315	208,143				112,774		112,774		04/30/2019	
036752-10-3	ANTHEM INC EQUITY			3,053.000	980,288	321.090	980,288	327,477		11,596		58,831		58,831		06/05/2014	
037411-10-5	APACHE CORP EQUITY			5,049.000	71,544	14.170	71,544	20,953		1,641		87,638	145,247	(57,609)		04/30/2019	
037833-10-0	APPLE INC EQUITY			199,424.000	26,439,634	132.580	26,439,634	4,812,914		154,160		12,531,395		12,531,395		12/31/2020	
038222-10-5	APPLIED MATERIALS INC EQUITY			11,555.000	996,619	86.250	996,619	509,316		10,053		291,417		291,417		04/30/2019	
039483-10-2	ARCHER-DANIELS-MIDLAND CO EQUITY			6,877.000	346,601	50.400	346,601	301,732		9,120		48,544		48,544		03/17/2020	
03965L-10-0	ARCONIC INC EQUITY									5						03/03/2020	
040413-10-6	ARISTA NETWORKS INC EQUITY			724.000	210,221	290.360	210,221	211,257				64,242		64,242		09/22/2020	
04621X-10-8	ASSURANT INC EQUITY			689.000	93,876	136.250	93,876	41,922		1,757		3,590		3,590		02/19/2015	
049560-10-5	ATMOS ENERGY CORP EQUITY			1,548.000	147,679	95.400	147,679	158,434		3,637		(25,403)		(25,403)		04/30/2019	
052769-10-6	AUTODESK INC EQUITY			2,776.000	847,624	305.340	847,624	487,675				346,935		346,935		03/17/2020	
053015-10-3	AUTOMATIC DATA PROCESSING INC EQUITY			5,441.000	958,704	176.200	958,704	872,479	5,060	18,337		59,607		59,607		03/17/2020	
053332-10-2	AUTOZONE INC EQUITY			296.000	351,018	1,185.870	351,018	309,710				4,579		4,579		03/03/2020	
053484-10-1	AVALONBAY COMMUNITIES INC EQUITY			1,803.000	289,237	160.420	289,237	357,668	2,867	10,978		(81,995)		(81,995)		03/17/2020	
053611-10-9	AVERY DENNISON CORP EQUITY			1,105.000	171,352	155.070	171,352	122,277		2,608		26,807		26,807		04/30/2019	
05722G-10-0	BAKER HUGHES CO EQUITY			7,897.000	164,573	20.840	164,573	85,348		5,097		65,585	56,336	9,249		03/17/2020	

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
058498-10-6	BALL CORP EQUITY			4,120.000	383,902	93.180	383,902	246,984		2,472		117,544		117,544		04/30/2019	
060505-10-4	BANK OF AMERICA CORP EQUITY			94,412.000	2,860,684	30.300	2,860,684	2,785,801		66,268		(270,691)		(270,691)		03/17/2020	
064058-10-0	BANK OF NEW YORK MELLON CORP/THE EQUITY			10,314.000	437,623	42.430	437,623	477,702		12,066		(45,287)		(45,287)		03/17/2020	
071813-10-9	BAXTER INTERNATIONAL INC EQUITY			6,417.000	514,643	80.200	514,643	315,957	1,645	5,968		(21,433)		(21,433)		02/13/2017	
075887-10-9	BECTON DICKINSON AND CO EQUITY			3,670.000	918,307	250.220	918,307	882,903		11,404		(65,335)		(65,335)		05/22/2020	
084423-10-2	W R BERKLEY CORP EQUITY			1,636.000	108,630	66.400	108,630	100,643		651		7,246		7,246		11/16/2020	
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY			24,169.000	5,603,341	231.840	5,603,341	4,676,344				261,112		261,112		08/05/2020	
086516-10-1	BEST BUY CO INC EQUITY			2,988.000	298,143	99.780	298,143	92,640	1,643	6,424		35,796		35,796		11/23/2015	
090572-20-7	BIO-RAD LABORATORIES INC EQUITY			284.000	165,538	582.880	165,538	128,357				37,181		37,181		06/19/2020	
09062X-10-3	BIOGEN INC EQUITY			1,853.000	453,059	244.500	453,059	424,796				(96,430)		(96,430)		04/30/2019	
09247X-10-1	BLACKROCK INC EQUITY			1,726.000	1,244,601	721.090	1,244,601	619,875		25,062		377,459		377,459		07/08/2016	
097023-10-5	BOEING CO/THE EQUITY			6,529.000	1,396,814	213.940	1,396,814	1,295,755		12,079		(359,530)	238,529	(598,059)		03/17/2020	
09857L-10-8	BOOKING HOLDINGS INC EQUITY			518.000	1,151,172	2,222.340	1,151,172	926,938				143,124		143,124		03/17/2020	
099724-10-6	BORGWARNER INC EQUITY			2,907.000	112,297	38.630	112,297	70,931		1,977		36,708	50,516	(13,808)		04/30/2019	
101121-10-1	BOSTON PROPERTIES INC EQUITY			1,781.000	168,215	94.450	168,215	243,912	1,745	6,674		(75,891)		(75,891)		03/03/2020	
101137-10-7	BOSTON SCIENTIFIC CORP EQUITY			18,097.000	650,225	35.930	650,225	656,553				(137,546)		(137,546)		03/17/2020	
110122-10-8	BRISTOL-MYERS SQUIBB CO EQUITY			28,522.000	1,768,079	61.990	1,768,079	1,280,106	13,976	51,340		(61,037)		(61,037)		11/21/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS IN EQUITY			1,446.000	221,513	153.190	221,513	165,761	831	2,959		50,132		50,132		03/03/2020	
11135F-10-1	BROADCOM INC EQUITY			5,085.000	2,226,467	437.850	2,226,467	1,047,817		67,885		676,258		676,258		03/17/2020	
115637-20-9	BROWN-FORMAN CORP EQUITY			2,255.000	179,092	79.420	179,092	119,251	449	1,333		37,434		37,434		03/13/2020	
12503M-10-8	CBOE GLOBAL MARKETS INC EQUITY			1,414.000	131,417	92.940	131,417	143,687		2,206		(38,079)		(38,079)		04/30/2019	
12504L-10-9	CBRE GROUP INC EQUITY			4,254.000	265,450	62.400	265,450	146,768				4,850		4,850		02/13/2017	
12514G-10-8	CDW CORP/DE EQUITY			1,803.000	237,329	131.630	237,329	217,353		2,643		(11,540)		(11,540)		03/03/2020	
125269-10-0	CF INDUSTRIES HOLDINGS INC EQUITY			2,669.000	101,342	37.970	101,342	72,597		3,203		20,838	46,941	(26,103)		04/30/2019	
12541W-20-9	CH ROBINSON WORLDWIDE INC EQUITY			1,628.000	152,690	93.790	152,690	131,880	830	2,491		25,462		25,462		04/30/2019	
125523-10-0	CIGNA CORP EQUITY			4,440.000	906,382	204.140	906,382	400,905		178		(977)		(977)		12/24/2018	
12572Q-10-5	CME GROUP INC EQUITY			4,538.000	825,508	181.910	825,508	806,498	11,345	25,374		(70,529)		(70,529)		03/17/2020	
125896-10-0	CMS ENERGY CORP EQUITY			3,706.000	226,066	61.000	226,066	205,896		6,041		(6,708)		(6,708)		04/30/2019	
126408-10-3	CSX CORP EQUITY			9,423.000	855,043	90.740	855,043	709,798		9,049		188,515		188,515		12/31/2020	
126650-10-0	CVS HEALTH CORP EQUITY			16,559.000	1,130,649	68.280	1,130,649	1,039,180		32,351		(74,075)		(74,075)		03/17/2020	
127097-10-3	CABOT OIL & GAS CORP EQUITY			5,061.000	83,355	16.470	83,355	131,067		2,024		(4,757)		(4,757)		04/30/2019	
127387-10-8	CADENCE DESIGN SYSTEMS INC EQUITY			3,499.000	476,844	136.280	476,844	241,776				235,147		235,147		03/03/2020	
134429-10-9	CAMPBELL SOUP CO EQUITY			2,964.000	143,309	48.350	143,309	121,632		3,036		(723)		(723)		12/09/2020	
14040H-10-5	CAPITAL ONE FINANCIAL CORP EQUITY			5,766.000	564,318	97.870	564,318	293,181		5,273		213,499	202,610	10,889		03/17/2020	
14149Y-10-8	CARDINAL HEALTH INC EQUITY			3,649.000	195,185	53.490	195,185	177,770	1,773	7,057		10,655		10,655		04/30/2019	
143130-10-2	CARMAX INC EQUITY			2,059.000	194,349	94.390	194,349	128,682				13,836		13,836		12/28/2018	
143658-30-0	CARNIVAL CORP EQUITY			8,248.000	178,569	21.650	178,569	132,048		1,715		25,513	133,214	(107,701)		12/18/2020	
14448C-10-4	CARRIER GLOBAL CORP EQUITY			10,139.000	382,342	37.710	382,342	193,750	1,217	8,006		13,895		13,895		04/03/2020	
148806-10-2	CATALENT INC EQUITY			2,060.000	214,178	103.970	214,178	174,832				39,346		39,346		09/18/2020	
149123-10-1	CATERPILLAR INC EQUITY			6,849.000	1,245,970	181.920	1,245,970	915,210		26,690		286,746		286,746		03/17/2020	
150870-10-3	CELANESE CORP EQUITY			1,138.000	147,485	129.600	147,485	117,142		2,550		19,702		19,702		03/03/2020	
15135B-10-1	CENTENE CORP EQUITY			7,338.000	432,502	58.940	432,502	320,032		22		(26,666)		(26,666)		01/24/2020	
15189T-10-7	CENTERPOINT ENERGY INC EQUITY			7,234.000	156,471	21.630	156,471	126,006		4,837		50,959	84,905	(33,946)		03/03/2020	
156700-10-6	CENTURYLINK INC EQUITY			12,593.000	122,656	9.740	122,656	143,907		12,593		(43,698)		(43,698)		04/30/2019	
156782-10-4	CERNER CORP EQUITY			3,885.000	304,701	78.430	304,701	255,066	855	2,660		28,130		28,130		03/17/2020	
16119P-10-8	CHARTER COMMUNICATIONS INC EQUITY			1,810.000	1,197,406	661.550	1,197,406	671,867				319,411		319,411		04/30/2019	
166764-10-0	CHEVRON CORP EQUITY			24,101.000	2,033,883	84.390	2,033,883	2,418,724		115,847		(679,991)		(679,991)		12/31/2020	
169656-10-5	CHIPOTLE MEXICAN GRILL INC EQUITY			354.000	486,456	1,374.170	486,456	239,605				202,612		202,612		03/13/2020	
171340-10-2	CHURCH & DWIGHT CO INC EQUITY			3,147.000	274,387	87.190	274,387	181,385		3,021		53,121		53,121		08/20/2018	
172062-10-1	CINCINNATI FINANCIAL CORP EQUITY			1,996.000	174,191	87.270	174,191	191,990	1,198	4,711		(35,549)		(35,549)		04/30/2019	
17275R-10-2	CISCO SYSTEMS INC/DELAWARE EQUITY			52,455.000	2,345,788	44.720	2,345,788	2,741,034		71,147		(63,607)		(63,607)		03/17/2020	
172908-10-5	CINTAS CORP EQUITY			1,101.000	388,510	352.870	388,510	239,079		3,865		92,462		92,462		04/30/2019	
172967-42-4	CITIGROUP INC EQUITY			26,312.000	1,622,135	61.650	1,622,135	1,192,708		49,567		242,790	570,231	(327,441)		12/31/2020	
174610-10-5	CITIZENS FINANCIAL GROUP INC EQUITY			5,299.000	189,439	35.750	189,439	99,621		7,869		70,957	88,545	(17,588)		03/03/2020	

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
177376-10-0	CITRIX SYSTEMS INC EQUITY			1,601.000	208,242	130.070	208,242	161,649		2,241		30,691		30,691		04/30/2019	
189054-10-9	CLOROX CO/THE EQUITY			1,602.000	323,460	201.910	323,460	255,899		6,953		77,569		77,569		04/30/2019	
191216-10-0	COCA-COLA CO/THE EQUITY			47,935.000	2,627,317	54.810	2,627,317	2,343,339		76,713		12,806		12,806		03/17/2020	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CO EQUITY			6,849.000	561,276	81.950	561,276	394,596		5,703		145,914		145,914		03/17/2020	
194162-10-3	COLGATE-PALMOLIVE CO EQUITY			10,881.000	929,673	85.440	929,673	788,798		18,065		175,121		175,121		03/17/2020	
20030N-10-1	COMCAST CORP EQUITY			57,286.000	3,001,786	52.400	3,001,786	1,929,783		50,882		421,728		421,728		12/31/2020	
200340-10-7	COMERICA INC EQUITY			1,649.000	91,915	55.740	91,915	48,382	1,121	3,954		50,326	62,963	(12,637)		03/03/2020	
205887-10-2	CONAGRA BRANDS INC EQUITY			6,167.000	223,554	36.250	223,554	143,760		5,324		18,782		18,782		03/17/2020	
20605P-10-1	CONCHO RESOURCES INC EQUITY			2,554.000	148,949	58.320	148,949	124,946		1,921		(14,119)	48,667	(62,786)		03/03/2020	
20825C-10-4	CONOCOPHILLIPS EQUITY			13,528.000	540,849	39.980	540,849	438,247		21,460		83,423	330,066	(246,643)		03/17/2020	
209115-10-4	CONSOLIDATED EDISON INC EQUITY			4,199.000	303,294	72.230	303,294	360,901		12,466		(73,375)		(73,375)		03/03/2020	
21036P-10-8	CONSTELLATION BRANDS INC EQUITY			2,123.000	463,281	218.220	463,281	412,801		5,961		83,319		83,319		03/17/2020	
216648-40-2	COOPER COS INC/THE EQUITY			617.000	224,168	363.320	224,168	176,841		33		32,348		32,348		03/30/2020	
217204-10-6	COPART INC EQUITY			2,694.000	342,731	127.220	342,731	181,380				97,792		97,792		04/30/2019	
219350-10-5	CORNING INC EQUITY			9,403.000	338,602	36.010	338,602	281,797		7,882		78,157		78,157		03/13/2020	
22052L-10-4	CORTEVA INC EQUITY			9,492.000	367,530	38.720	367,530	124,119		4,936		87,042		87,042		06/05/2019	
22160K-10-5	COSTCO WHOLESALE CORP EQUITY			5,460.000	2,055,635	376.490	2,055,635	1,340,635		69,615		451,378		451,378		04/30/2019	
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP EQUITY			5,305.000	829,702	156.400	829,702	667,303		26,154		75,862		75,862		04/30/2019	
231021-10-6	CUMMINS INC EQUITY			1,875.000	425,569	226.970	425,569	299,040		9,549		96,864		96,864		03/03/2020	
23331A-10-9	DR HORTON INC EQUITY			4,075.000	280,768	68.900	280,768	153,464		2,954		65,893		65,893		11/29/2018	
233331-10-7	DTE ENERGY CO EQUITY			2,448.000	297,114	121.370	297,114	197,615	2,656	9,914		(20,735)		(20,735)		03/03/2015	
23355L-10-6	DXC TECHNOLOGY CO EQUITY			3,463.000	89,172	25.750	89,172	45,158		1,454		15,999	57,001	(41,002)		04/30/2019	
235851-10-2	DANAHER CORP EQUITY			7,747.000	1,720,376	222.070	1,720,376	1,025,551	1,394	5,366		548,460		548,460		03/17/2020	
237194-10-5	DARDEN RESTAURANTS INC EQUITY			1,642.000	195,595	119.120	195,595	133,628		1,938		16,633		16,633		10/17/2017	
23918K-10-8	DAVITA INC EQUITY			963.000	112,989	117.330	112,989	53,203				40,764		40,764		04/30/2019	
244199-10-5	DEERE & CO EQUITY			3,812.000	1,024,742	268.820	1,024,742	614,482	2,897	10,962		387,693		387,693		03/17/2020	
247361-70-2	DELTA AIR LINES INC EQUITY			8,207.000	329,839	40.190	329,839	241,495		2,149		87,531	176,544	(89,013)		09/18/2020	
24906P-10-9	DENTSPLY SIRONA INC EQUITY			2,737.000	143,227	52.330	143,227	130,282	274	809		5,492		5,492		11/16/2020	
25179M-10-3	DEVON ENERGY CORP EQUITY			4,754.000	75,113	15.800	75,113	32,755		3,233		71,726	120,074	(48,348)		04/30/2019	
252131-10-7	DEXCOM INC EQUITY			1,212.000	448,089	369.710	448,089	510,697				(62,609)		(62,609)		05/11/2020	
25278X-10-9	DIAMONDBACK ENERGY INC EQUITY			2,169.000	104,936	48.380	104,936	56,806		2,999		68,362	143,637	(75,275)		03/03/2020	
253868-10-3	DIGITAL REALTY TRUST INC EQUITY			3,401.000	474,440	139.500	474,440	403,698	3,809	14,816		64,520		64,520		03/03/2020	
254687-10-6	WALT DISNEY CO/THE EQUITY			22,512.000	4,076,923	181.100	4,076,923	2,289,555		17,872		935,194		935,194		03/17/2020	
254709-10-8	DISCOVER FINANCIAL SERVICES EQUITY			3,558.000	322,035	90.510	322,035	128,092		5,833		149,214	82,126	67,088		03/17/2020	
25470F-10-4	DISCOVERY INC EQUITY			1,513.000	45,526	30.090	45,526	44,326				214		214		12/09/2020	
25470F-30-2	DISCOVERY INC EQUITY			3,544.000	92,782	26.180	92,782	95,448				(5,877)		(5,877)		03/03/2020	
25470M-10-9	DISH NETWORK CORP EQUITY			3,351.000	108,371	32.340	108,371	66,953				40,338	50,759	(10,421)		04/30/2019	
256677-10-5	DOLLAR GENERAL CORP EQUITY			3,160.000	664,516	210.290	664,516	181,305		4,424		171,809		171,809		07/08/2014	
256746-10-8	DOLLAR TREE INC EQUITY			3,007.000	324,546	107.930	324,546	266,503				54,015		54,015		03/17/2020	
25746U-10-9	DOMINION ENERGY INC EQUITY			9,848.000	740,176	75.160	740,176	766,602		33,976		(75,140)		(75,140)		07/18/2019	
25754A-20-1	DOMINO'S PIZZA INC EQUITY			489.000	187,429	383.290	187,429	184,596		1,144		2,833		2,833		05/11/2020	
260003-10-8	DOVER CORP EQUITY			1,775.000	224,076	126.240	224,076	174,034		3,497		19,507		19,507		04/30/2019	
260557-10-3	DOW INC EQUITY			9,357.000	519,220	55.490	519,220	380,687		24,499		82,649	21,861	60,788		03/17/2020	
264411-50-5	DUKE REALTY CORP EQUITY			4,549.000	181,778	39.960	181,778	141,599		4,367		24,155		24,155		04/30/2019	
26441C-20-4	DUKE ENERGY CORP EQUITY			9,315.000	852,323	91.500	852,323	831,010		34,772		7,509		7,509		03/17/2020	
26614N-10-2	DUPONT DE NEMOURS INC EQUITY			9,265.000	658,834	71.110	658,834	328,769		10,480		413,803	298,306	115,497		03/17/2020	
26875P-10-1	EOG RESOURCES INC EQUITY			7,330.000	365,254	49.830	365,254	275,463		9,620		157,339	365,479	(208,140)		06/19/2020	
277432-10-0	EASTMAN CHEMICAL CO EQUITY			1,789.000	179,383	100.270	179,383	123,495	1,234	4,723		37,623		37,623		10/21/2015	
278642-10-3	EBAY INC EQUITY			8,389.000	421,379	50.230	421,379	285,339		4,954		125,784		125,784		03/30/2020	
278865-10-0	ECOLAB INC EQUITY			3,141.000	679,367	216.290	679,367	573,830	1,508	5,622		80,452		80,452		03/17/2020	
281020-10-7	EDISON INTERNATIONAL EQUITY			4,795.000	301,078	62.790	301,078	300,309	3,177	11,363		(46,958)		(46,958)		06/19/2020	
28176E-10-8	EDWARDS LIFESCIENCES CORP EQUITY			7,878.000	718,395	91.190	718,395	462,380				106,038		106,038		04/30/2019	
285512-10-9	ELECTRONIC ARTS INC EQUITY			3,653.000	524,534	143.590	524,534	345,784		621		131,946		131,946		04/30/2019	
291011-10-4	EMERSON ELECTRIC CO EQUITY			7,569.000	608,093	80.340	608,093	408,429		14,687		59,117		59,117		03/17/2020	

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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
29364G-10-3	ENTERGY CORP EQUITY			2,518.000	251,372	99.830	251,372	244,013		9,417		(50,133)		(50,133)		04/30/2019	
294429-10-5	EQUIFAX INC EQUITY			1,540.000	296,958	192.830	296,958	193,975		2,402		81,220		81,220		04/30/2019	
29444U-70-0	EQUINIX INC EQUITY			1,120.000	799,165	713.540	799,165	509,272		11,917		146,283		146,283		04/30/2019	
29476L-10-7	EQUITY RESIDENTIAL EQUITY			4,464.000	264,447	59.240	264,447	335,555	2,690	10,282		(88,433)		(88,433)		03/17/2020	
297178-10-5	ESSEX PROPERTY TRUST INC EQUITY			820.000	194,676	237.410	194,676	231,656	1,704	6,710		(51,890)		(51,890)		04/30/2019	
29786A-10-6	ETSY INC EQUITY			1,521.000	270,388	177.770	270,388	169,972				100,416		100,416		09/18/2020	
30034W-10-6	EVERGY INC EQUITY			2,699.000	149,660	55.450	149,660	155,894		5,179		(20,753)		(20,753)		03/17/2020	
30040W-10-8	EVERSOURCE ENERGY EQUITY			4,321.000	373,767	86.500	373,767	309,675		9,809		6,352		6,352		04/30/2019	
30161N-10-1	EXELON CORP EQUITY			12,332.000	520,410	42.200	520,410	385,971		18,868		(41,436)		(41,436)		11/23/2015	
30212P-30-3	EXPEDIA GROUP INC EQUITY			1,704.000	225,490	132.330	225,490	95,884		579		155,928	110,173	45,755		03/03/2020	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHI EQUITY			2,067.000	196,468	95.050	196,468	137,278		2,150		35,304		35,304		01/19/2018	
30225T-10-2	EXTRA SPACE STORAGE INC EQUITY			1,668.000	193,221	115.840	193,221	170,964		5,682		19,779		19,779		03/13/2020	
30231G-10-2	EXXON MOBIL CORP EQUITY			51,552.000	2,123,942	41.200	2,123,942	2,038,933		169,844		545,777	1,751,610	(1,205,833)		03/17/2020	
302445-10-1	FLIR SYSTEMS INC EQUITY			1,891.000	82,845	43.810	82,845	51,912		1,286		(15,582)		(15,582)		10/21/2015	
302491-30-3	FMC CORP EQUITY			1,609.000	184,906	114.920	184,906	127,220	772	2,832		24,328		24,328		04/30/2019	
30303M-10-2	FACEBOOK INC EQUITY			30,048.000	8,203,404	273.010	8,203,404	3,877,029				2,034,066		2,034,066		12/31/2020	
311900-10-4	FASTENAL CO EQUITY			7,279.000	355,215	48.800	355,215	256,098		9,890		89,022		89,022		03/03/2020	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST EQUITY			807.000	68,684	85.110	68,684	60,105	855	3,397		12,749	47,918	(35,169)		04/30/2019	
31428X-10-6	FEDEX CORP EQUITY			3,050.000	791,811	259.610	791,811	365,242		9,215		578,178	222,589	355,589		03/17/2020	
315616-10-2	F5 NETWORKS INC EQUITY			753.000	132,483	175.940	132,483	87,564				27,349		27,349		10/17/2017	
31620M-10-6	FIDELITY NATIONAL INFORMATION SER EQUITY			7,571.000	1,070,312	141.370	1,070,312	894,816		10,321		37,573		37,573		03/17/2020	
316773-10-0	FIFTH THIRD BANCORP EQUITY			9,040.000	249,142	27.560	249,142	131,962	2,441	8,878		97,745	83,515	14,230		03/17/2020	
33616C-10-0	FIRST REPUBLIC BANK/CA EQUITY			2,191.000	321,792	146.870	321,792	224,659		1,570		80,126		80,126		03/17/2020	
337738-10-8	FISERV INC EQUITY			7,037.000	800,670	113.780	800,670	614,413				(9,468)		(9,468)		03/17/2020	
337932-10-7	FIRSTENERGY CORP EQUITY			6,744.000	206,366	30.600	206,366	280,872		9,987		(109,726)		(109,726)		03/17/2020	
339041-10-5	FLEETCOR TECHNOLOGIES INC EQUITY			1,060.000	289,189	272.820	289,189	276,615				(15,699)		(15,699)		04/30/2019	
34354P-10-5	FLOWSERVE CORP EQUITY			1,642.000	60,491	36.840	60,491	39,211	328	1,297		20,078	41,309	(21,231)		04/30/2019	
345370-86-0	FORD MOTOR CO EQUITY			49,358.000	433,363	8.780	433,363	253,790		5,430		218,178	199,323	18,855		03/17/2020	
34959E-10-9	FORTINET INC EQUITY			1,698.000	251,966	148.390	251,966	153,451				70,790		70,790		06/21/2019	
34959J-10-8	FORTIVE CORP EQUITY			4,367.000	309,184	70.800	309,184	298,230		1,011		36,905		36,905		09/18/2020	
34964C-10-6	FORTUNE BRANDS HOME & SECURITY IN EQUITY			1,661.000	142,265	85.650	142,265	87,680		1,588		33,752		33,752		04/30/2019	
35137L-10-5	FOX CORP EQUITY			4,228.000	123,077	29.110	123,077	110,182		1,642		18,506	44,764	(26,258)		03/03/2020	
35137L-20-4	FOX CORP EQUITY			2,136.000	61,624	28.850	61,624	48,850		983		17,275	33,402	(16,127)		04/30/2019	
354613-10-1	FRANKLIN RESOURCES INC EQUITY			3,306.000	82,584	24.980	82,584	55,177	926	3,512		55,896	59,202	(3,306)		04/30/2019	
35671D-85-7	FREEPORT-MCMORAN INC EQUITY			18,259.000	474,917	26.010	474,917	137,238		712		326,257	79,385	246,872		03/03/2020	
363576-10-9	ARTHUR J GALLAGHER & CO EQUITY			2,431.000	300,715	123.700	300,715	190,366		4,376		69,284		69,284		04/05/2019	
364760-10-8	GAP INC/THE EQUITY			2,637.000	53,215	20.180	53,215	18,538		639		56,847	50,255	6,592		04/30/2019	
366651-10-7	GARTNER INC EQUITY			1,113.000	178,280	160.180	178,280	167,263				14,887		14,887		03/03/2020	
369550-10-8	GENERAL DYNAMICS CORP EQUITY			2,909.000	432,801	148.780	432,801	359,565		12,567		(80,114)		(80,114)		10/07/2014	
369604-10-3	GENERAL ELECTRIC CO EQUITY			110,668.000	1,194,108	10.790	1,194,108	1,093,573	1,107	4,215		3,218		3,218		03/17/2020	
370334-10-4	GENERAL MILLS INC EQUITY			7,703.000	452,782	58.780	452,782	396,382		14,849		42,139		42,139		03/03/2020	
37045V-10-0	GENERAL MOTORS CO EQUITY			15,922.000	662,833	41.630	662,833	419,543		5,377		185,943	66,390	119,553		03/17/2020	
372460-10-5	GENUINE PARTS CO EQUITY			1,757.000	176,438	100.420	176,438	173,183	1,544	5,142		(1,453)		(1,453)		03/03/2020	
375558-10-3	GILEAD SCIENCES INC EQUITY			15,883.000	925,026	58.240	925,026	1,033,149		43,202		(106,893)		(106,893)		04/30/2019	
37940X-10-2	GLOBAL PAYMENTS INC EQUITY			3,787.000	814,849	215.170	814,849	301,684		2,954		123,494		123,494		09/18/2019	
37959E-10-2	GLOBE LIFE INC EQUITY			1,275.000	120,972	94.880	120,972	108,219		937		(13,222)		(13,222)		10/16/2018	
38141G-10-4	GOLDMAN SACHS GROUP INC/THE EQUITY			4,317.000	1,137,055	263.390	1,137,055	683,288		20,221		167,532		167,532		12/31/2020	
384802-10-4	WW GRAINGER INC EQUITY			588.000	240,098	408.330	240,098	165,820		3,493		41,136		41,136		04/30/2019	
40412C-10-1	HCA HEALTHCARE INC EQUITY			3,334.000	548,276	164.450	548,276	312,379	900	1,241		87,094		87,094		03/17/2020	
40434L-10-5	HP INC EQUITY			17,347.000	426,389	24.580	426,389	332,078	3,362	11,329		85,837		85,837		03/17/2020	
406216-10-1	HALLIBURTON CO EQUITY			11,263.000	212,871	18.900	212,871	77,039		3,177		171,524	218,270	(46,746)		03/03/2020	
410345-10-2	HANESBRANDS INC EQUITY			4,657.000	67,852	14.570	67,852	36,651		2,794		46,279	47,536	(1,257)		04/30/2019	
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP EQUITY			4,459.000	218,357	48.970	218,357	211,567	1,449	4,971		(21,139)		(21,139)		03/17/2020	
418056-10-7	HASBRO INC EQUITY			1,553.000	145,159	93.470	145,159	143,606		3,862		(4,189)		(4,189)		03/03/2020	

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
42250P-10-3	HEALTHPEAK PROPERTIES INC EQUITY			6,691.000	202,202	30.220	202,202	189,256		9,327		(10,996)		(10,996)		03/17/2020	
426281-10-1	JACK HENRY & ASSOCIATES INC EQUITY			831.000	134,464	161.810	134,464	123,875		1,429		13,412		13,412		04/30/2019	
427866-10-8	HERSHEY CO/THE EQUITY			1,874.000	285,448	152.320	285,448	233,983		5,911		10,082		10,082		04/30/2019	
42809H-10-7	HESS CORP EQUITY			3,400.000	179,452	52.780	179,452	125,797		3,400		(3,420)	36,528	(39,948)		03/03/2020	
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO EQUITY			15,562.000	184,410	11.850	184,410	236,325	1,867	7,076		(52,315)		(52,315)		03/03/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC EQUITY			3,465.000	385,689	111.310	385,689	301,446		520		(173)		(173)		04/30/2019	
436106-10-8	HOLLYFRONTIER CORP EQUITY			2,041.000	52,739	25.840	52,739	50,025		2,857		(3,352)	47,407	(50,759)		04/30/2019	
436440-10-1	HOLOGIC INC EQUITY			3,273.000	238,373	72.830	238,373	135,097				90,773		90,773		03/17/2020	
437076-10-2	HOME DEPOT INC/THE EQUITY			13,280.000	3,525,176	265.450	3,525,176	2,666,128		77,729		684,964		684,964		03/17/2020	
438516-10-6	HONEYWELL INTERNATIONAL INC EQUITY			8,621.000	1,833,083	212.630	1,833,083	1,450,757		29,703		357,636		357,636		03/17/2020	
440452-10-0	HORMEL FOODS CORP EQUITY			3,403.000	158,580	46.600	158,580	114,571		3,165		5,105		5,105		03/28/2018	
44107P-10-4	HOST HOTELS & RESORTS INC EQUITY			8,646.000	126,232	14.600	126,232	105,582		3,185		24,710	47,901	(23,191)		03/03/2020	
443201-10-8	HOWMET AEROSPACE INC EQUITY			5,346.000	152,468	28.520	152,468	94,573		84		18,860	15,466	3,394		04/01/2020	
444859-10-2	HUMANA INC EQUITY			1,674.000	685,771	409.660	685,771	447,988	1,046	4,059		72,451		72,451		03/28/2018	
445658-10-7	JB HUNT TRANSPORT SERVICES INC EQUITY			994.000	135,830	136.650	135,830	106,296		1,074		19,781		19,781		11/29/2018	
446150-10-4	HUNTINGTON BANCSHARES INC/OH EQUITY			12,945.000	163,366	12.620	163,366	120,997	1,942	7,277		31,409	55,431	(24,022)		03/03/2020	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC EQUITY			559.000	95,298	170.480	95,298	124,426		2,365		(44,938)		(44,938)		04/30/2019	
44980X-10-9	IPG PHOTONICS CORP EQUITY			409.000	91,326	223.290	91,326	71,468				32,070		32,070		04/30/2019	
45167R-10-4	IDEX CORP EQUITY			920.000	183,255	199.190	183,255	146,533		1,702		30,389		30,389		03/03/2020	
45168D-10-4	IDEXX LABORATORIES INC EQUITY			1,072.000	535,217	499.270	535,217	248,712				255,500		255,500		04/30/2019	
452308-10-9	ILLINOIS TOOL WORKS INC EQUITY			3,648.000	743,389	203.780	743,389	567,766	4,159	15,869		88,318		88,318		04/30/2019	
452327-10-9	ILLUMINA INC EQUITY			1,850.000	684,500	370.000	684,500	549,550				101,068		101,068		03/17/2020	
45337C-10-2	INCYTE CORP EQUITY			2,493.000	216,567	86.870	216,567	189,504				8,893		8,893		12/09/2020	
45687V-10-6	INGERSOLL RAND INC EQUITY			4,504.000	205,112	45.540	205,112	124,773		16		80,339		80,339		03/17/2020	
458140-10-0	INTEL CORP EQUITY			50,971.000	2,539,885	49.830	2,539,885	1,410,062		67,282		(508,691)		(508,691)		06/05/2014	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC EQUITY			7,114.000	819,889	115.250	819,889	575,745		8,337		172,092		172,092		03/17/2020	
459200-10-1	INTERNATIONAL BUSINESS MACHINES C EQUITY			10,905.000	1,371,849	125.800	1,371,849	1,482,145		67,327		(59,718)		(59,718)		03/17/2020	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCE EQUITY			1,287.000	140,000	108.780	140,000	171,723	991	3,628		(23,455)		(23,455)		03/03/2020	
460146-10-3	INTERNATIONAL PAPER CO EQUITY			5,023.000	249,543	49.680	249,543	218,880		9,730		39,391	11,826	27,565		03/03/2020	
460690-10-0	INTERPUBLIC GROUP OF COS INC/THE EQUITY			4,820.000	113,318	23.510	113,318	98,509		4,916		2,024		2,024		12/28/2018	
461202-10-3	INTUIT INC EQUITY			3,315.000	1,259,070	379.810	1,259,070	708,474		7,227		391,170		391,170		07/13/2018	
46120E-60-2	INTUITIVE SURGICAL INC EQUITY			1,482.000	1,210,927	817.090	1,210,927	743,567				360,959		360,959		03/17/2020	
46266C-10-5	IQVIA HOLDINGS INC EQUITY			2,411.000	431,690	179.050	431,690	341,150				59,311		59,311		03/05/2019	
46284V-10-1	IRON MOUNTAIN INC EQUITY			3,664.000	107,978	29.470	107,978	119,034	2,266	9,065		(8,720)		(8,720)		04/30/2019	
46625H-10-0	JPMORGAN CHASE & CO EQUITY			37,806.000	4,799,850	126.960	4,799,850	4,116,269		132,862		(305,003)		(305,003)		03/17/2020	
469814-10-7	JACOBS ENGINEERING GROUP INC EQUITY			1,712.000	186,540	108.960	186,540	66,788		1,301		32,751		32,751		10/21/2015	
478160-10-4	JOHNSON & JOHNSON EQUITY			32,630.000	5,130,415	157.230	5,130,415	4,582,161		123,542		426,174		426,174		03/17/2020	
48203R-10-4	JUNIPER NETWORKS INC EQUITY			4,249.000	95,603	22.500	95,603	118,027		3,399		(9,050)		(9,050)		04/30/2019	
482480-10-0	KLA CORP EQUITY			1,969.000	509,735	258.880	509,735	196,577		6,892		159,076		159,076		11/29/2018	
485170-30-2	KANSAS CITY SOUTHERN EQUITY			1,198.000	244,548	204.130	244,548	147,531	527	1,917		61,110		61,110		04/30/2019	
487836-10-8	KELLOGG CO EQUITY			3,107.000	193,318	62.220	193,318	187,314		6,723		(15,898)		(15,898)		03/30/2020	
493267-10-8	KEYCORP EQUITY			12,728.000	208,739	16.400	208,739	131,449		8,739		53,094	65,166	(12,072)		03/17/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC EQUITY			2,390.000	315,695	132.090	315,695	208,020				70,505		70,505		04/30/2019	
494368-10-3	KIMBERLY-CLARK CORP EQUITY			4,328.000	583,285	134.770	583,285	555,661	4,788	18,351		(11,902)		(11,902)		04/30/2019	
49446R-10-9	KIMCO REALTY CORP EQUITY			5,757.000	86,413	15.010	86,413	55,497		4,721		11,845	44,660	(32,815)		04/30/2019	
49456B-10-1	KINDER MORGAN INC EQUITY			20,785.000	283,923	13.660	283,923	392,780		20,860		(131,899)		(131,899)		03/17/2020	
500754-10-6	KRAFT HEINZ CO/THE EQUITY			8,012.000	277,616	34.650	277,616	199,729		12,187		57,612	15,582	42,030		03/30/2020	
501044-10-1	KROGER CO/THE EQUITY			10,522.000	334,074	31.750	334,074	257,883		6,563		27,231		27,231		12/09/2020	
501797-10-4	L BRANDS INC EQUITY			3,415.000	126,970	37.180	126,970	59,599		825		88,099	38,768	49,331		12/09/2020	
501889-20-8	LKQ CORP EQUITY			3,688.000	129,928	35.230	129,928	91,528				28,273		28,273		03/17/2020	
502431-10-9	L3HARRIS TECHNOLOGIES INC EQUITY			2,739.000	517,151	188.810	517,151	460,881		9,313		(24,459)		(24,459)		07/01/2019	
50540R-40-9	LABORATORY CORP OF AMERICA HOLDIN EQUITY			1,232.000	250,675	203.470	250,675	153,406				42,344		42,344		12/28/2018	
512807-10-8	LAM RESEARCH CORP EQUITY			1,760.000	830,386	471.810	830,386	345,968	2,396	8,360		315,762		315,762		04/30/2019	
513272-10-4	LAMB WESTON HOLDINGS INC EQUITY			1,839.000	144,784	78.730	144,784	128,836		1,692		(13,406)		(13,406)		04/30/2019	

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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
517834-10-7	LAS VEGAS SANDS CORP EQUITY			4,243.000	252,883	59.600	252,883	225,341		2,624		(13,979)		(13,979)		03/17/2020	
518439-10-4	ESTEE LAUDER COS INC/THE EQUITY			2,859.000	760,694	266.070	760,694	485,878		4,118		186,207		186,207		03/17/2020	
524660-10-7	LEGGETT & PLATT INC EQUITY			1,401.000	62,008	44.260	62,008	55,154	560	2,242		(9,191)		(9,191)		04/30/2019	
525327-10-2	LEIDOS HOLDINGS INC EQUITY			1,655.000	173,891	105.070	173,891	137,748		2,100		19,234		19,234		03/17/2020	
526057-10-4	LENNAR CORP EQUITY			3,577.000	272,567	76.200	272,567	162,851		2,236		73,042		73,042		11/29/2018	
532457-10-8	ELI LILLY AND CO EQUITY			10,043.000	1,693,953	168.670	1,693,953	1,173,557		29,727		374,805		374,805		07/18/2019	
534187-10-9	LINCOLN NATIONAL CORP EQUITY			2,307.000	116,042	50.300	116,042	60,628		3,341		43,242	52,855	(9,613)		03/03/2020	
538034-10-9	LIVE NATION ENTERTAINMENT INC EQUITY			1,755.000	128,940	73.470	128,940	115,488				13,534		13,534		03/03/2020	
539830-10-9	LOCKHEED MARTIN CORP EQUITY			3,110.000	1,103,304	354.760	1,103,304	1,032,620		29,806		(87,492)		(87,492)		03/17/2020	
540424-10-8	LOEWS CORP EQUITY			1,750.000	78,768	45.010	78,768	71,811		374		3,011		3,011		03/17/2020	
548661-10-7	LOWE'S COS INC EQUITY			9,003.000	1,444,982	160.500	1,444,982	977,873		19,137		421,020		421,020		03/17/2020	
55261F-10-4	M&T BANK CORP EQUITY			1,626.000	206,925	127.260	206,925	195,054		6,772		(48,164)		(48,164)		03/17/2020	
552953-10-1	MGM RESORTS INTERNATIONAL EQUITY			5,450.000	171,621	31.490	171,621	64,310		858		82,397	77,716	4,681		03/03/2020	
55354G-10-0	MSCI INC EQUITY			1,060.000	473,142	446.360	473,142	238,911		3,095		199,481		199,481		04/30/2019	
565849-10-6	MARATHON OIL CORP EQUITY			10,599.000	70,589	6.660	70,589	34,871		848		72,577	145,816	(73,239)		04/30/2019	
56585A-10-2	MARATHON PETROLEUM CORP EQUITY			8,202.000	339,153	41.350	339,153	203,210		16,578		114,243	186,967	(72,724)		11/16/2020	
57060D-10-8	MARKETAXESS HOLDINGS INC EQUITY			481.000	274,026	569.700	274,026	154,607		1,154		91,717		91,717		06/28/2019	
571748-10-2	MARSH & MCLENNAN COS INC EQUITY			6,412.000	750,140	116.990	750,140	603,340		11,551		46,643		46,643		03/17/2020	
571903-20-2	MARRIOTT INTERNATIONAL INC/MD EQUITY			3,368.000	444,307	131.920	444,307	267,981		1,240		137,729	159,235	(21,506)		03/17/2020	
573284-10-6	MARTIN MARIETTA MATERIALS INC EQUITY			781.000	221,781	283.970	221,781	169,040		1,667		16,337		16,337		04/20/2020	
574599-10-6	MASCO CORP EQUITY			3,219.000	176,659	54.880	176,659	125,758		1,754		22,179		22,179		04/30/2019	
57636Q-10-4	MASTERCARD INC EQUITY			10,922.000	3,891,399	356.290	3,891,399	2,758,961		17,037		699,186		699,186		03/17/2020	
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC EQUITY			3,268.000	289,381	88.550	289,381	194,115		4,355		91,455		91,455		03/03/2020	
579780-20-6	MCCORMICK & CO INC/MD EQUITY			3,155.000	301,586	95.590	301,586	118,689	1,073	3,912		33,822		33,822		03/03/2015	
580135-10-1	MCDONALD'S CORP EQUITY			9,197.000	1,973,400	214.570	1,973,400	1,773,064		45,250		200,648		200,648		03/17/2020	
58155Q-10-3	MCKESSON CORP EQUITY			2,057.000	357,733	173.910	357,733	245,313	936	3,394		73,332		73,332		04/30/2019	
58933Y-10-5	MERCK & CO INC EQUITY			31,163.000	2,548,199	81.770	2,548,199	2,440,301	20,788	72,330		(235,285)		(235,285)		03/17/2020	
59156R-10-8	METLIFE INC EQUITY			9,744.000	457,383	46.940	457,383	423,230		16,649		(950)		(950)		03/17/2020	
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC EQUITY			310.000	353,391	1,139.970	353,391	225,332				118,742		118,742		03/30/2020	
594918-10-4	MICROSOFT CORP EQUITY			94,360.000	20,964,905	222.180	20,964,905	10,420,872		196,951		6,097,000		6,097,000		12/31/2020	
595017-10-4	MICROCHIP TECHNOLOGY INC EQUITY			3,194.000	440,453	137.900	440,453	316,860		4,535		110,304		110,304		03/03/2020	
595112-10-3	MICRON TECHNOLOGY INC EQUITY			14,047.000	1,055,913	75.170	1,055,913	587,926				323,946		323,946		03/17/2020	
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES EQUITY			1,420.000	179,886	126.680	179,886	155,373		5,680		(7,313)		(7,313)		04/30/2019	
608190-10-4	MOHAWK INDUSTRIES INC EQUITY			827.000	116,475	140.840	116,475	63,050				53,348	49,634	3,714		04/30/2019	
60871R-20-9	MOLSON COORS BEVERAGE CO EQUITY			2,238.000	101,113	45.180	101,113	87,148		1,276		37,011	56,526	(19,515)		04/30/2019	
609207-10-5	MONDELEZ INTERNATIONAL INC EQUITY		C	18,118.000	1,058,635	58.430	1,058,635	917,709	5,707	20,675		72,338		72,338		03/17/2020	
61174X-10-9	MONSTER BEVERAGE CORP EQUITY			4,644.000	429,106	92.400	429,106	276,817				134,026		134,026		04/30/2019	
615369-10-5	MOODY'S CORP EQUITY			2,046.000	593,094	289.880	593,094	402,300		4,583		107,538		107,538		04/30/2019	
617446-44-8	MORGAN STANLEY EQUITY			17,445.300	1,195,178	68.510	1,195,178	742,718		20,810		366,147		366,147		06/19/2020	
61945C-10-3	MOSAIC CO/THE EQUITY			4,735.000	108,905	23.000	108,905	51,138		947		79,015	72,528	6,487		04/30/2019	
620076-30-7	MOTOROLA SOLUTIONS INC EQUITY			2,145.000	364,650	170.000	364,650	310,848	1,523	5,491		19,176		19,176		04/30/2019	
629377-50-8	NRG ENERGY INC EQUITY			3,275.000	122,944	37.540	122,944	109,829		3,503		15,778		15,778		03/17/2020	
62944T-10-5	NVR INC EQUITY			43.000	175,436	4,079.910	175,436	153,725				12,001		12,001		09/25/2019	
631103-10-8	NASDAQ INC EQUITY			1,403.000	186,066	132.620	186,066	129,367		2,722		35,805		35,805		04/30/2019	
637071-10-1	NATIONAL OILWELL VARCO INC EQUITY			5,088.000	69,858	13.730	69,858	49,913		254		25,529	83,125	(57,596)		04/30/2019	
64110D-10-4	NETAPP INC EQUITY			2,935.000	194,414	66.240	194,414	72,172		5,635		11,711		11,711		10/21/2015	
64110L-10-6	NETFLIX INC EQUITY			5,490.000	2,968,498	540.710	2,968,498	1,898,339				1,194,119		1,194,119		03/17/2020	
651229-10-6	NEWELL BRANDS INC EQUITY			5,675.000	120,367	21.210	120,367	90,207		4,030		9,037		9,037		12/09/2020	
651639-10-6	NEWMONT CORP EQUITY			10,164.000	608,722	59.890	608,722	317,978		10,571		167,198		167,198		04/30/2019	
65249B-10-9	NEWS CORP EQUITY			5,146.000	92,474	17.970	92,474	49,624		1,029		50,389	30,628	19,761		11/29/2018	
65249B-20-8	NEWS CORP EQUITY			1,149.000	20,406	17.760	20,406	14,360		230		3,757		3,757		04/30/2019	
65339F-10-1	NEXTERA ENERGY INC EQUITY			23,839.000	1,837,033	77.060	1,837,033	697,019		33,259		488,662		488,662		04/26/2016	
654106-10-3	NIKE INC EQUITY			15,758.000	2,229,127	141.460	2,229,127	1,355,773		19,004		682,725		682,725		03/17/2020	
65473P-10-5	NISOURCE INC EQUITY			4,854.000	111,302	22.930	111,302	134,881		4,077		(23,785)		(23,785)		04/30/2019	

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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
655844-10-8	NORFOLK SOUTHERN CORP EQUITY			3,231.000	767,589	237.570	767,589	442,250		11,836		158,662		158,662		03/17/2020	
665859-10-4	NORTHERN TRUST CORP EQUITY			2,638.000	245,571	93.090	245,571	173,439	1,847	7,333		(33,154)		(33,154)		03/17/2020	
666807-10-2	NORTHROP GRUMMAN CORP EQUITY			1,961.000	597,517	304.700	597,517	568,528		11,016		(76,675)		(76,675)		04/30/2019	
668771-10-8	NORTONLIFELOCK INC EQUITY			7,802.000	162,048	20.770	162,048	168,906		58,684		(12,893)		(12,893)		09/22/2020	
670346-10-5	NUCOR CORP EQUITY			3,760.000	199,957	53.180	199,957	190,045	1,523	5,655		2,232		2,232		03/03/2020	
67066G-10-4	NVIDIA CORP EQUITY			7,691.000	4,015,548	522.110	4,015,548	1,386,279		4,922		2,205,471		2,205,471		06/21/2019	
67103H-10-7	O'REILLY AUTOMOTIVE INC EQUITY			831.000	376,086	452.570	376,086	308,206				31,718		31,718		03/17/2020	
674599-10-5	OCCIDENTAL PETROLEUM CORP EQUITY			10,322.000	178,571	17.300	178,571	114,881	103	10,820		139,896	283,570	(143,674)		03/17/2020	
679580-10-0	OLD DOMINION FREIGHT LINE INC EQUITY			1,210.000	236,156	195.170	236,156	148,683		730		83,131		83,131		12/06/2019	
681919-10-6	OMNICOM GROUP INC EQUITY			2,623.000	163,465	62.320	163,465	205,835	1,705	6,526		(44,460)		(44,460)		03/03/2020	
682680-10-3	ONEOK INC EQUITY			5,521.000	211,841	38.370	211,841	128,974		19,494		(14,308)	133,670	(147,978)		03/13/2020	
68389X-10-5	ORACLE CORP EQUITY			23,554.000	1,523,237	64.670	1,523,237	1,267,687		21,003		298,322		298,322		03/17/2020	
68902V-10-7	OTIS WORLDWIDE CORP EQUITY			5,012.000	338,510	67.540	338,510	344,819		3,007		(6,308)		(6,308)		04/03/2020	
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/ EQUITY			5,366.000	799,105	148.920	799,105	446,288		24,684		(57,202)		(57,202)		07/08/2016	
693506-10-7	PPG INDUSTRIES INC EQUITY			2,981.000	429,920	144.220	429,920	330,788		5,864		63,995		63,995		03/17/2020	
69351T-10-6	PPL CORP EQUITY			9,708.000	273,669	28.190	273,669	301,603	4,029	14,209		(52,797)		(52,797)		03/17/2020	
693656-10-0	PVH CORP EQUITY			902.000	84,689	93.890	84,689	33,978		34		39,172	49,319	(10,147)		12/28/2018	
693718-10-8	PACCAR INC EQUITY			4,386.000	377,985	86.180	377,985	306,365	3,070	12,948		46,933		46,933		03/17/2020	
695156-10-9	PACKAGING CORP OF AMERICA EQUITY			1,252.000	172,450	137.740	172,450	124,158	1,252	3,956		32,302		32,302		04/30/2019	
701094-10-4	PARKER-HANNIFIN CORP EQUITY			1,615.000	439,635	272.220	439,635	255,564		5,400		132,484		132,484		03/17/2020	
704326-10-7	PAYCHEX INC EQUITY			3,997.000	372,121	93.100	372,121	323,813		9,190		46,375		46,375		04/20/2020	
70432V-10-2	PAYCOM SOFTWARE INC EQUITY			618.000	279,460	452.200	279,460	190,681				88,778		88,778		03/03/2020	
70450Y-10-3	PAYPAL HOLDINGS INC EQUITY			14,585.000	3,413,182	234.020	3,413,182	1,620,560				1,844,623		1,844,623		03/17/2020	
712704-10-5	PEOPLE'S UNITED FINANCIAL INC EQUITY			4,903.000	63,347	12.920	63,347	84,221		3,518		(19,416)		(19,416)		12/31/2019	
713448-10-8	PEPSICO INC EQUITY			17,034.000	2,524,439	148.200	2,524,439	2,180,780	18,746	64,178		212,267		212,267		03/17/2020	
714046-10-9	PERKINELMER INC EQUITY			1,373.000	196,943	143.440	196,943	131,599		384		63,639		63,639		04/30/2019	
717081-10-3	PFIZER INC EQUITY			68,909.000	2,534,473	36.780	2,534,473	2,267,499		98,526		71,318		71,318		06/19/2020	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC EQUITY			19,223.000	1,590,127	82.720	1,590,127	1,634,639	23,068	85,904		(23,463)		(23,463)		03/17/2020	
718546-10-4	PHILLIPS 66 EQUITY			5,635.000	393,999	69.920	393,999	366,204		19,063		(72,130)	90,789	(162,919)		03/17/2020	
723484-10-1	PINNACLE WEST CAPITAL CORP EQUITY			1,443.000	115,353	79.940	115,353	137,314		4,237		(16,594)		(16,594)		03/03/2020	
723787-10-7	PIONEER NATURAL RESOURCES CO EQUITY			2,034.000	231,429	113.780	231,429	134,781	1,119	3,985		109,401	129,127	(19,726)		03/17/2020	
73278L-10-5	POOL CORP EQUITY			496.000	184,725	372.430	184,725	162,697		288		22,029		22,029		10/06/2020	
74144T-10-8	T ROWE PRICE GROUP INC EQUITY			2,856.000	431,941	151.240	431,941	194,636		10,282		84,081		84,081		05/27/2015	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC EQUITY			3,317.000	164,391	49.560	164,391	143,393		6,927		(9,933)		(9,933)		03/03/2020	
742718-10-9	PROCTER & GAMBLE CO/THE EQUITY			30,808.000	4,282,004	138.990	4,282,004	3,082,908		96,059		436,549		436,549		06/04/2019	
743315-10-3	PROGRESSIVE CORP/THE EQUITY			7,417.000	732,948	98.820	732,948	247,049		19,655		196,180		196,180		09/13/2016	
74340W-10-3	PROLOGIS INC EQUITY			9,339.000	930,631	99.650	930,631	692,120		21,078		117,020		117,020		03/17/2020	
744320-10-2	PRUDENTIAL FINANCIAL INC EQUITY			4,975.000	388,349	78.060	388,349	356,205		20,379		(30,549)		(30,549)		03/17/2020	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP I EQUITY			6,261.000	364,891	58.280	364,891	244,642		12,272		(4,633)		(4,633)		06/05/2014	
74460D-10-9	PUBLIC STORAGE EQUITY			1,920.000	443,136	230.800	443,136	419,290		14,982		36,438		36,438		03/17/2020	
745867-10-1	PULTEGROUP INC EQUITY			3,404.000	146,746	43.110	146,746	107,115	477	1,634		14,705		14,705		04/30/2019	
74736K-10-1	QORVO INC EQUITY			1,445.000	240,043	166.120	240,043	77,120				72,091		72,091		01/05/2017	
747525-10-3	QUALCOMM INC EQUITY			14,268.000	2,171,590	152.200	2,171,590	1,192,226		35,820		951,301		951,301		03/17/2020	
74762E-10-2	QUANTA SERVICES INC EQUITY			1,628.000	117,249	72.020	117,249	32,967	98	326		50,956		50,956		12/15/2014	
74834L-10-0	QUEST DIAGNOSTICS INC EQUITY			1,684.000	200,665	119.160	200,665	100,884		3,722		20,898		20,898		10/07/2014	
751212-10-1	RALPH LAUREN CORP EQUITY			638.000	66,161	103.700	66,161	42,625		877		32,702	41,328	(8,626)		04/30/2019	
754730-10-9	RAYMOND JAMES FINANCIAL INC EQUITY			1,453.000	138,994	95.660	138,994	121,055		1,971		10,971		10,971		03/03/2020	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP EQUITY			18,217.000	1,303,244	71.540	1,303,244	1,378,521		26,357		(86,213)		(86,213)		09/18/2020	
756109-10-4	REALTY INCOME CORP EQUITY			4,446.000	276,230	62.130	276,230	300,995	1,043	11,952		(38,453)		(38,453)		03/17/2020	
758849-10-3	REGENCY CENTERS CORP EQUITY			2,001.000	91,166	45.560	91,166	76,838	1,191	3,572		22,310	57,348	(35,038)		05/28/2019	
75886F-10-7	REGENERON PHARMACEUTICALS INC EQUITY			1,324.000	638,830	482.500	638,830	545,113				132,053		132,053		03/17/2020	
7591EP-10-0	REGIONS FINANCIAL CORP EQUITY			12,658.000	201,642	15.930	201,642	129,145	1,962	7,396		56,882	63,994	(7,112)		03/03/2020	
760759-10-0	REPUBLIC SERVICES INC EQUITY			2,674.000	257,479	96.290	257,479	133,652	1,136	4,385		17,889		17,889		09/13/2016	
761152-10-7	RESMED INC EQUITY			1,822.000	387,284	212.560	387,284	190,431		2,842		104,929		104,929		04/30/2019	

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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
770323-10-3	ROBERT HALF INTERNATIONAL INC EQUITY			1,351.000	84,397	62.470	84,397	51,000		1,837		31,975	32,893	(918)		04/30/2019	
773903-10-9	ROCKWELL AUTOMATION INC EQUITY			1,470.000	368,676	250.800	368,676	257,811		5,758		85,265		85,265		03/17/2020	
775711-10-4	ROLLINS INC EQUITY			2,658.000	103,768	39.040	103,768	68,537		868		45,027		45,027		04/30/2019	
776696-10-6	ROPER TECHNOLOGIES INC EQUITY			1,325.000	558,912	421.820	558,912	468,965		2,638		96,442		96,442		03/17/2020	
778296-10-3	ROSS STORES INC EQUITY			4,509.000	553,750	122.810	553,750	359,114		1,139		53,088		53,088		03/17/2020	
78409V-10-4	S&P GLOBAL INC EQUITY			2,930.000	961,978	328.320	961,978	646,556		7,852		162,322		162,322		04/30/2019	
78410G-10-4	SBA COMMUNICATIONS CORP EQUITY			1,415.000	398,931	281.930	398,931	288,289		2,632		57,774		57,774		04/30/2019	
78440X-10-1	SL GREEN REALTY CORP EQUITY			1,073.000	63,865	59.520	63,865	46,193	2,146	3,798		13,903	48,604	(34,701)		04/30/2019	
78486Q-10-1	SVB FINANCIAL GROUP EQUITY			631.000	244,462	387.420	244,462	107,260				137,506	44,009	93,497		03/03/2020	
79466L-30-2	SALESFORCE.COM INC EQUITY			11,508.000	2,559,724	222.430	2,559,724	1,842,822				717,738		717,738		03/17/2020	
806407-10-2	HENRY SCHEIN INC EQUITY			1,680.000	112,274	66.830	112,274	100,744				9,046		9,046		03/17/2020	
806857-10-8	SCHLUMBERGER NV EQUITY			17,479.000	381,392	21.820	381,392	247,827	2,349	17,427		165,998	421,299	(255,301)		06/19/2020	
808513-10-5	CHARLES SCHWAB CORP/THE EQUITY			18,746.000	994,100	53.030	994,100	513,785		11,925		133,750		133,750		10/05/2020	
81211K-10-0	SEALED AIR CORP EQUITY			2,166.000	99,159	45.780	99,159	53,522		1,386		60,361	47,473	12,888		04/30/2019	
816851-10-9	SEMPRA ENERGY EQUITY			3,666.000	467,048	127.400	467,048	457,323	3,831	14,655		(66,885)		(66,885)		03/17/2020	
81762P-10-2	SERVICENOW INC EQUITY			2,428.000	1,336,420	550.420	1,336,420	685,194				651,044		651,044		12/13/2019	
824348-10-6	SHERWIN-WILLIAMS CO/THE EQUITY			975.000	716,333	734.700	716,333	439,918		5,088		164,360		164,360		03/17/2020	
828806-10-9	SIMON PROPERTY GROUP INC EQUITY			4,051.000	340,041	83.940	340,041	224,590	5,266	16,791		187,256	383,186	(195,930)		03/17/2020	
83088M-10-2	SKYWORKS SOLUTIONS INC EQUITY			2,167.000	330,988	152.740	330,988	162,066		4,074		69,084		69,084		11/29/2018	
831865-20-9	A O SMITH CORP EQUITY			1,342.000	73,555	54.810	73,555	70,559		1,315		9,636		9,636		04/30/2019	
832696-40-5	J M SMUCKER CO/THE EQUITY			1,492.000	172,401	115.550	172,401	153,225		5,312		17,098		17,098		11/29/2018	
833034-10-1	SNAP-ON INC EQUITY			699.000	119,620	171.130	119,620	111,698		3,125		1,237		1,237		02/22/2018	
842587-10-7	SOUTHERN CO/THE EQUITY			12,512.000	768,112	61.390	768,112	665,982		31,780		(28,527)		(28,527)		04/30/2019	
844741-10-8	SOUTHWEST AIRLINES CO EQUITY			7,719.000	359,705	46.600	359,705	220,589		2,569		(51,412)		(51,412)		12/09/2020	
854502-10-1	STANLEY BLACK & DECKER INC EQUITY			2,016.000	359,856	178.500	359,856	174,690		5,604		25,825		25,825		10/07/2014	
855244-10-9	STARBUCKS CORP EQUITY			14,268.000	1,526,391	106.980	1,526,391	1,081,181		23,372		314,516		314,516		03/17/2020	
857477-10-3	STATE STREET CORP EQUITY			4,465.000	324,918	72.770	324,918	330,592	2,322	8,967		(20,899)		(20,899)		03/03/2020	
863667-10-1	STRYKER CORP EQUITY			4,137.000	1,013,151	244.900	1,013,151	761,710	2,606	9,281		173,325		173,325		03/17/2020	
871607-10-7	SYNOPSYS INC EQUITY			1,907.000	493,760	258.920	493,760	230,457				234,560		234,560		03/17/2020	
87165B-10-3	SYNCHRONY FINANCIAL EQUITY			6,778.000	235,129	34.690	235,129	158,315		5,508		29,594		29,594		03/17/2020	
871829-10-7	SYSCO CORP EQUITY			6,432.000	477,576	74.250	477,576	356,983		11,218		(42,108)		(42,108)		03/30/2020	
872540-10-9	TJX COS INC/THE EQUITY			15,190.000	1,037,781	68.320	1,037,781	815,359		3,152		138,108		138,108		03/17/2020	
872590-10-4	T-MOBILE US INC EQUITY			7,372.000	993,377	134.750	993,377	618,517				380,094		380,094		07/27/2020	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC EQUITY			1,450.000	301,151	207.690	301,151	140,414				123,758		123,758		04/30/2019	
876030-10-7	TAPESTRY INC EQUITY			3,792.000	117,817	31.070	117,817	49,068		1,280		88,913	73,328	15,585		04/30/2019	
87612E-10-6	TARGET CORP EQUITY			6,334.000	1,116,748	176.310	1,116,748	366,723		16,975		304,919		304,919		09/12/2017	
879360-10-5	TELEDYNE TECHNOLOGIES INC EQUITY			445.000	174,422	391.960	174,422	142,832				31,591		31,591		06/19/2020	
879369-10-6	TELEFLEX INC EQUITY			584.000	240,328	411.520	240,328	167,134		794		20,627		20,627		04/30/2019	
880770-10-2	TERADYNE INC EQUITY			2,075.000	248,772	119.890	248,772	158,468		208		90,304		90,304		09/18/2020	
88160R-10-1	TESLA INC EQUITY			9,400.000	6,628,974	705.210	6,628,974	6,533,000				95,974		95,974		12/18/2020	
882508-10-4	TEXAS INSTRUMENTS INC EQUITY			11,190.000	1,835,831	164.060	1,835,831	664,638		41,627		400,714		400,714		04/26/2016	
883203-10-1	TEXTRON INC EQUITY			2,801.000	135,316	48.310	135,316	89,537	56	204		60,838	47,118	13,720		03/03/2020	
883556-10-2	THERMO FISHER SCIENTIFIC INC EQUITY			4,896.000	2,279,382	465.560	2,279,382	603,726	1,102	4,162		690,238		690,238		02/11/2016	
88579Y-10-1	3M CO EQUITY			7,281.000	1,271,772	174.670	1,271,772	1,308,040		40,618		37,746		37,746		03/17/2020	
886547-10-8	TIFFANY & CO EQUITY			1,429.000	187,828	131.440	187,828	132,107		4,144		(3,130)		(3,130)		11/29/2018	
892356-10-6	TRACTOR SUPPLY CO EQUITY			1,447.000	203,419	140.580	203,419	86,831		2,162		68,212		68,212		03/28/2018	
893641-10-0	TRANSDIGM GROUP INC EQUITY			684.000	423,293	618.850	423,293	309,445		18,233		70,504		70,504		03/17/2020	
89417E-10-9	TRAVELERS COS INC/THE EQUITY			3,178.000	446,064	140.360	446,064	429,952		10,365		32,266		32,266		03/17/2020	
898320-10-9	TRUIST FINANCIAL CORP EQUITY			17,056.000	817,324	47.920	817,324	643,212		29,368		(87,546)		(87,546)		03/17/2020	
90184L-10-2	TWITTER INC EQUITY			10,005.000	541,671	54.140	541,671	364,377				227,739		227,739		03/17/2020	
902252-10-5	TYLER TECHNOLOGIES INC EQUITY			519.000	226,440	436.300	226,440	172,936				53,504		53,504		06/19/2020	
902494-10-3	TYSON FOODS INC EQUITY			3,725.000	239,890	64.400	239,890	216,856		6,351		(99,085)		(99,085)		11/29/2018	
902653-10-4	UDR INC EQUITY			3,913.000	150,298	38.410	150,298	175,919		5,566		(32,321)		(32,321)		04/30/2019	
902973-30-4	US BANCORP EQUITY			17,326.000	807,045	46.580	807,045	880,509	7,277	27,616		(155,597)		(155,597)		03/17/2020	

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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
90384S-30-3	ULTA BEAUTY INC EQUITY			714.000	205,032	287.160	205,032	138,910				119,063	95,660	23,403		03/03/2020	
904311-10-7	UNDER ARMOUR INC EQUITY			2,313.000	39,714	17.170	39,714	27,553				14,141	18,247	(4,106)		11/16/2020	
904311-20-6	UNDER ARMOUR INC EQUITY			2,114.000	31,456	14.880	31,456	17,039				17,710	26,779	(9,069)		04/30/2019	
907818-10-8	UNION PACIFIC CORP EQUITY			8,291.000	1,724,445	207.990	1,724,445	1,093,546		31,349		270,254		270,254		03/17/2020	
910047-10-9	UNITED AIRLINES HOLDINGS INC EQUITY			3,622.000	156,398	43.180	156,398	112,961				45,498	144,908	(99,410)		03/17/2020	
911312-10-6	UNITED PARCEL SERVICE INC EQUITY			8,945.000	1,504,817	168.230	1,504,817	929,923		34,330		497,602		497,602		03/17/2020	
911363-10-9	UNITED RENTALS INC EQUITY			877.000	203,376	231.900	203,376	121,570				67,202		67,202		03/03/2020	
913017-10-9	UNITED TECHNOLOGIES CORP EQUITY									23						03/17/2020	
91324P-10-2	UNITEDHEALTH GROUP INC EQUITY			11,744.000	4,115,920	350.470	4,115,920	937,218		56,706		665,415		665,415		06/05/2014	
913903-10-0	UNIVERSAL HEALTH SERVICES INC EQUITY			940.000	129,250	137.500	129,250	108,116		188		(5,565)		(5,565)		05/01/2018	
91529Y-10-6	UNUM GROUP EQUITY			2,730.000	62,599	22.930	62,599	40,895		3,112		42,909	59,917	(17,008)		04/30/2019	
918204-10-8	VF CORP EQUITY			3,952.000	337,303	85.350	337,303	229,009		7,340		78,398	97,264	(18,866)		03/17/2020	
91913Y-10-0	VALERO ENERGY CORP EQUITY			5,136.000	290,389	56.540	290,389	246,482		19,523		24,744	199,085	(174,341)		03/03/2020	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC EQUITY			1,260.000	220,500	175.000	220,500	174,219				41,798		41,798		12/09/2020	
92276F-10-0	VENTAS INC EQUITY			4,688.000	229,665	48.990	229,665	125,310	2,110	11,192		118,363	156,695	(38,332)		03/03/2020	
92343E-10-2	VERISIGN INC EQUITY			1,289.000	278,463	216.030	278,463	253,935				29,659		29,659		03/03/2020	
92343V-10-4	VERIZON COMMUNICATIONS INC EQUITY			51,562.000	3,026,689	58.700	3,026,689	2,481,406		127,487		(136,639)		(136,639)		06/05/2018	
92345Y-10-6	VERISK ANALYTICS INC EQUITY			2,070.000	429,318	207.400	429,318	292,175		2,236		120,350		120,350		04/30/2019	
92532F-10-0	VERTEX PHARMACEUTICALS INC EQUITY			3,302.000	779,635	236.110	779,635	557,997				57,059		57,059		04/30/2019	
92556H-20-6	VIACOMCBS INC EQUITY			7,007.000	260,801	37.220	260,801	97,818	1,682	6,309		201,797	203,509	(1,712)		03/03/2020	
92556V-10-6	VIATRIS INC EQUITY			15,815.000	296,215	18.730	296,215	260,002				82,236	80,420	1,816		11/19/2020	
92826C-83-9	VISA INC EQUITY			21,279.000	4,650,100	218.530	4,650,100	1,461,799		25,716		647,284		647,284		12/31/2020	
928881-10-1	VONTIER CORP EQUITY			1,861.000	62,139	33.390	62,139	50,383				11,756		11,756		10/09/2020	
929042-10-9	VORNADO REALTY TRUST EQUITY			2,295.000	85,649	37.320	85,649	97,285		7,951		(7,543)	50,634	(58,177)		03/03/2020	
929160-10-9	VULCAN MATERIALS CO EQUITY			1,690.000	250,543	148.250	250,543	213,139		2,298		7,250		7,250		04/30/2019	
92939U-10-6	WEC ENERGY GROUP INC EQUITY			3,992.000	367,024	91.940	367,024	312,284		10,100		(1,078)		(1,078)		04/05/2019	
929740-10-8	WESTINGHOUSE AIR BRAKE TECHNOLOGI EQUITY			2,198.000	160,894	73.200	160,894	150,694		981		(3,360)		(3,360)		03/03/2020	
931142-10-3	WALMART INC EQUITY			17,288.000	2,490,855	144.080	2,490,855	1,778,028	9,492	37,169		437,214		437,214		04/30/2019	
931427-10-8	WALGREENS BOOTS ALLIANCE INC EQUITY			9,099.000	362,595	39.850	362,595	382,209		15,903		39,134	191,792	(152,658)		03/17/2020	
94106L-10-9	WASTE MANAGEMENT INC EQUITY			4,935.000	581,935	117.920	581,935	529,760		10,758		19,740		19,740		04/30/2019	
941848-10-3	WATERS CORP EQUITY			763.000	188,774	247.410	188,774	156,792				20,725		20,725		03/17/2020	
949746-10-1	WELLS FARGO & CO EQUITY			52,071.000	1,570,982	30.170	1,570,982	1,545,802		52,676		(174,919)	731,583	(906,502)		09/18/2020	
95040Q-10-4	WELLTOWER INC EQUITY			5,156.000	332,923	64.570	332,923	351,503		12,935		(49,133)		(49,133)		03/17/2020	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC EQUITY			935.000	264,745	283.150	264,745	197,311		309		67,435		67,435		05/21/2020	
958102-10-5	WESTERN DIGITAL CORP EQUITY			4,023.000	222,713	55.360	222,713	199,170		3,591		(15,384)		(15,384)		03/30/2020	
959802-10-9	WESTERN UNION CO/THE EQUITY			5,301.000	116,198	21.920	116,198	103,249		4,771		(25,620)		(25,620)		03/03/2020	
96145D-10-5	WESTROCK CO EQUITY			3,470.000	150,980	43.510	150,980	97,706		3,289		5,854		5,854		09/22/2020	
962166-10-4	WEYERHAEUSER CO EQUITY			9,396.000	314,860	33.510	314,860	251,390		4,792		31,289		31,289		06/21/2019	
963320-10-6	WHIRLPOOL CORP EQUITY			837.000	151,062	180.480	151,062	116,199		4,059		27,579		27,579		04/30/2019	
969457-10-0	WILLIAMS COS INC/THE EQUITY			15,775.000	316,131	20.040	316,131	228,888		24,076		136,902	151,813	(14,911)		03/17/2020	
983134-10-7	WYNN RESORTS LTD EQUITY			1,217.000	137,278	112.800	137,278	83,468		535		56,826	63,581	(6,755)		11/16/2020	
98389B-10-0	XCEL ENERGY INC EQUITY			6,689.000	445,688	66.630	445,688	372,694	2,876	11,338		21,137		21,137		04/05/2019	
983919-10-1	XILINX INC EQUITY			3,049.000	431,769	141.610	431,769	330,962		4,270		148,871		148,871		03/17/2020	
98419M-10-0	XYLEM INC/NY EQUITY			2,274.000	231,311	101.720	231,311	188,479		2,231		50,994		50,994		03/03/2020	
98421M-10-6	XEROX HOLDINGS CORP EQUITY			2,281.000	52,874	23.180	52,874	43,225	570	2,281		1,659	32,886	(31,227)		04/30/2019	
988498-10-1	YUM! BRANDS INC EQUITY			3,777.000	409,918	108.530	409,918	368,553		6,661		51,869		51,869		03/17/2020	
989207-10-5	ZEBRA TECHNOLOGIES CORP EQUITY			676.000	259,388	383.710	259,388	164,539				93,418		93,418		03/03/2020	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC EQUITY			2,591.000	399,092	154.030	399,092	319,127	622	2,487		11,400		11,400		04/30/2019	
989701-10-7	ZIONS BANCORP NA EQUITY			1,157.000	50,237	43.420	50,237	39,187		894		9,360	14,833	(5,473)		12/09/2020	
98978V-10-3	ZOETIS INC EQUITY			6,007.000	993,438	165.380	993,438	611,798		4,803		198,712		198,712		04/30/2019	
G0176J-10-9	ALLEGION PLC EQUITY		C	1,099.000	127,902	116.380	127,902	109,062		1,403		(8,924)		(8,924)		04/30/2019	
G0250X-10-7	AMCOR PLC EQUITY		C	20,113.000	236,529	11.760	236,529	216,413		8,806		24,434		24,434		03/03/2020	
G0403H-10-8	AON PLC EQUITY		C	2,932.000	619,092	211.150	619,092	534,354		5,037		13,856		13,856		04/01/2020	
G0408V-10-2	AON PLC/UK EQUITY									(1)						04/30/2019	

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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
G1151C-10-1	ACCENTURE PLC EQUITY		C	7,806.000	2,036,507	260.890	2,036,507	647,883		25,604		393,344		393,344		12/15/2014	
G29183-10-3	EATON CORP PLC EQUITY			4,462.000	536,020	120.130	536,020	327,321		13,022		113,469		113,469		03/16/2017	
G3223R-10-8	EVEREST RE GROUP LTD EQUITY		C	518.000	119,270	230.250	119,270	121,993		3,212		(24,134)		(24,134)		04/30/2019	
G47567-10-5	IHS MARKIT LTD EQUITY		C	4,714.000	422,987	89.730	422,987	268,010		3,056		85,060		85,060		03/17/2020	
G491BT-10-8	INVESCO LTD EQUITY			5,150.000	89,713	17.420	89,713	46,762		3,991		63,590	66,422	(2,832)		04/30/2019	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PL EQUITY		C	8,392.000	390,899	46.580	390,899	314,763	2,447	8,728		49,429		49,429		04/30/2019	
G5494J-10-3	LINDE PLC EQUITY		C	6,440.000	1,696,103	263.370	1,696,103	1,150,320		24,950		357,612		357,612		03/17/2020	
G5960L-10-3	MEDTRONIC PLC EQUITY			16,512.000	1,932,895	117.060	1,932,895	1,466,889	9,577	36,103		112,473		112,473		03/17/2020	
G6095L-10-9	APTIV PLC EQUITY		C	3,416.000	445,036	130.280	445,036	290,871		638		127,440		127,440		03/03/2020	
G6518L-10-8	NIELSEN HOLDINGS PLC EQUITY			4,931.000	102,861	20.860	102,861	61,835		1,183		66,901	64,091	2,810		04/30/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS LT EQUITY		C	3,842.000	97,664	25.420	97,664	42,070				(3,166)	123,467	(126,633)		12/28/2018	
G7945M-10-7	SEAGATE TECHNOLOGY PLC EQUITY		C	2,788.000	173,274	62.150	173,274	132,024	1,868	6,692		19,704		19,704		03/17/2020	
G7S00T-10-4	PENTAIR PLC EQUITY			2,278.000	120,962	53.100	120,962	88,836		1,731		16,516		16,516		04/30/2019	
G87110-10-5	TECHNIPFMC PLC EQUITY		C	4,797.000	45,044	9.390	45,044	32,332		624		27,907	85,662	(57,755)		04/30/2019	
G8994E-10-3	TRANE TECHNOLOGIES PLC EQUITY		C	3,019.000	437,997	145.080	437,997	286,891		6,400		120,093		120,093		03/02/2020	
G96629-10-3	WILLIS TOWERS WATSON PLC EQUITY		C	1,536.000	323,297	210.480	323,297	240,437	1,091	4,132		13,363		13,363		11/29/2018	
G97822-10-3	PERRIGO CO PLC EQUITY			1,826.000	81,659	44.720	81,659	87,516		1,643		(12,636)		(12,636)		04/30/2019	
H1467J-10-4	CHUBB LTD EQUITY		C	5,710.000	867,520	151.930	867,520	812,347	4,454	17,114		904		904		03/17/2020	
H2906T-10-9	GARMIN LTD EQUITY		C	1,828.000	218,537	119.550	218,537	92,035		4,387		40,271		40,271		02/13/2017	
H84989-10-4	TE CONNECTIVITY LTD EQUITY		C	4,167.000	504,499	121.070	504,499	373,089		7,406		130,913		130,913		03/17/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV EQUITY		C	3,232.000	296,277	91.670	296,277	153,051		12,638		161,222	123,155	38,067		03/17/2020	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD EQUITY			2,263.000	168,933	74.650	168,933	72,778		3,530		(43,097)	90,171	(133,268)		07/08/2016	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					394,851,043	XXX	394,851,043	255,605,979	296,878	5,935,097		75,760,815	12,971,865	62,788,950		XXX	XXX
31338*-10-8	FHLB Capital B2 Stock - Private	RF		150,000.000	15,000,000	100.000	15,000,000	15,000,000	108,750	761,386						10/08/2019	
99C110-42-0	JETTY NATIONAL, INC. CS-20 PRIVATE STOCK			1,646,952.000	16,470	0.010	16,470	16,470								11/04/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					15,016,470	XXX	15,016,470	15,016,470	108,750	761,386						XXX	XXX
30959#-10-4	FRMRS INS OF COLUMBUS, INC			10,000.000	110,602,582	11,060.258	110,602,582	62,550,000				1,753,047		1,753,047		04/19/1979	
30959@-10-6	FRMRS INS CO ARIZONA			7,000.000	2,852,984	407.569	2,852,984	1,400,000				(54,714)		(54,714)		05/29/1989	
30959*-10-8	FRMRS INS CO, INC			9,340.000	102,588,335	10,983.762	102,588,335	39,431,846				1,856,394		1,856,394		12/01/1969	
30960@-10-3	FRMRS INS CO OREGON			20,800.000	485,712,882	23,351.581	485,712,882	215,320,000				13,188,385		13,188,385		12/31/2003	
30960*-10-5	FRMRS INS CO OF IDAHO			12,032.000	61,007,117	5,070.405	61,007,117	27,750,491				795,240		795,240		12/04/1969	
45200*-10-3	ILLINOIS FARMERS INS CO*			10,000.000	92,051,263	9,205.126	92,051,263	48,117,000				632,543		632,543		09/20/1968	
59528@-10-7	MID CENTURY INS OF TEXAS			3,003.000	37,912,375	12,624.834	37,912,375	3,500,000				514,768		514,768		01/01/1987	
595910-10-0	MID CENTURY INSURANCE CO			384,000.000	3,289,985,885	8,567.672	3,289,985,885	2,446,268,890				120,057,384		120,057,384		12/31/2004	
88243@-10-0	TEXAS FARMERS INS CO			2,159.226	86,592,643	40,103.557	86,592,643	5,868,400				2,871,880		2,871,880		12/01/1967	
99C000-06-6	FOREMOST INSURANCE CO GRAND RAPIDS			80.000	1,092,700,862	13,658,760.772	1,092,700,862	728,352,785				37,302,057		37,302,057		12/29/2000	
11037M-10-5	BRISTOL WEST HOLDINGS, INC			420.000	234,914,672	559,320.647	234,914,672	182,201,257				11,771,814		11,771,814		09/30/2008	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					5,596,921,600	XXX	5,596,921,600	3,760,760,669				190,688,798		190,688,798		XXX	XXX
9799999 - Total Common Stocks					6,006,789,113	XXX	6,006,789,113	4,031,383,118	405,628	6,696,483		266,449,613	12,971,865	253,477,748		XXX	XXX
9899999 - Total Preferred and Common Stocks					6,018,409,908	XXX	6,018,409,908	4,042,948,680	405,628	6,992,853		266,449,613	12,971,865	253,477,748		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 1B ..$ 1C ..$ 1D ..$ 1E ..$ 1F ..$ 1G ..$

2A ..$ 2B ..$ 2C ..$

3A ..$ 3B ..$ 3C ..$

4A ..$ 4B ..$ 4C ..$

5A ..$ 5B ..$ 5C ..$

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
36179N-LE-6	G2SF POOL MA1225		01/22/2020	GOLDMAN SACHS & CO LLC		4,818,082	4,505,512	11,013
36179T-G5-8	G2SF POOL MA4720		01/22/2020	GOLDMAN SACHS & CO LLC		12,075,598	11,465,593	28,027
36179V-SH-4	G2SF POOL MA6820		08/04/2020	MORGAN STANLEY & CO LLC		24,975,438	23,600,000	37,367
36179V-TX-8	G2SF POOL MA6866		09/09/2020	BANK OF NEW YORK MELLON/THE		24,297,344	23,000,000	38,333
36179V-VZ-0	G2SF POOL MA6932		10/13/2020	MORGAN STANLEY & CO LLC		13,154,984	12,450,739	18,676
36179V-XZ-8	G2SF POOL MA6996		11/13/2020	MORGAN STANLEY & CO LLC		47,531,250	45,000,000	67,500
912828-YW-4	US TREASURY N/B 1.625 12/15/2022		01/02/2020	JP MORGAN SECURITIES LLC		1,000,628	1,000,000	844
912828-Z2-9	US TREASURY N/B 1.5 01/15/2023		01/31/2020	VARIOUS		45,193,705	45,000,000	31,731
912828-Z8-6	US TREASURY N/B 1.375 02/15/2023		02/28/2020	VARIOUS		54,588,315	54,000,000	28,898
912828-ZC-7	US TREASURY N/B 1.125 02/28/2025		03/16/2020	Citigroup Global Markets Inc.		20,505,536	20,000,000	6,726
912828-ZC-7	US TREASURY N/B 1.125 02/28/2025		03/16/2020	VARIOUS		5,143,767	5,000,000	2,599
912828-ZH-6	US TREASURY N/B 0.25 04/15/2023		05/04/2020	Citigroup Global Markets Inc.		3,001,065	3,000,000	410
912828-ZP-8	US TREASURY N/B 0.125 05/15/2023		06/05/2020	VARIOUS		6,977,484	7,000,000	221
912828-ZU-7	US TREASURY N/B 0.25 06/15/2023		06/17/2020	VARIOUS		7,004,750	7,000,000	109
912828-ZY-9	US TREASURY N/B 0.125 07/15/2023		08/10/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		70,007,656	70,000,000	5,197
912828-ZY-9	US TREASURY N/B 0.125 07/15/2023		08/10/2020	VARIOUS		49,992,355	50,000,000	4,586
91282C-AA-9	US TREASURY FRN FLT 07/31/2022		10/13/2020	Citigroup Global Markets Inc.		4,900,000	4,900,000	1,638
91282C-AF-8	US TREASURY N/B 0.125 08/15/2023		09/01/2020	VARIOUS		22,978,788	23,000,000	1,264
91282C-AP-6	US TREASURY N/B 0.125 10/15/2023		11/06/2020	VARIOUS		8,983,116	9,000,000	412
0599999. Subtotal - Bonds - U.S. Governments						427,129,861	418,921,844	285,551
213185-KL-4	COOK CNTY IL 5 11/15/2030		05/04/2020	JANNEY MONTGOMERY SCOTT LLC		2,903,992	2,800,000	66,500
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,903,992	2,800,000	66,500
11506K-FD-8	BROWARD CNTY FL PORT FACS R 5 09/01/2035		05/29/2020	PERSHING LLC		4,631,160	4,000,000	50,556
167736-P3-5	CHICAGO IL WTRWKS REVENUE 5 11/01/2031		03/23/2020	Citigroup Global Markets Inc.		2,090,000	2,000,000	40,000
19648F-JE-5	COLORADO ST HLTH FACS AUTH 4 11/15/2043		03/24/2020	Citigroup Global Markets Inc.		6,421,350	6,500,000	94,611
249189-DM-0	DENVER CO CONVENTION CENTER 5 12/01/2033		04/08/2020	Citigroup Global Markets Inc.		1,593,189	1,620,000	29,700
249189-DN-8	DENVER CO CONVENTION CENTER 5 12/01/2034		04/08/2020	Citigroup Global Markets Inc.		2,932,830	3,000,000	55,000
3132DV-LC-7	FNCL POOL SD7523		08/05/2020	BANK OF AMERICA NA		22,331,115	20,917,547	7,263
3132DV-LD-5	FNCL POOL SD7524		09/16/2020	MORGAN STANLEY & CO LLC		12,252,814	11,325,536	12,269
3132GF-5Y-9	FGLMC POOL Q02663		03/06/2020	PERSHING LLC		6,046,126	5,393,812	7,416
31335B-GD-2	FGLMC POOL G61096		04/03/2020	MORGAN STANLEY & CO LLC		3,320,290	3,093,138	2,105
3133A8-H8-3	FNCL POOL QB2055		08/12/2020	AMHERST PIERPONT SECURITIES LLC		5,239,018	4,989,541	4,504
3133KJ-2R-2	FNCL POOL RA3484		09/09/2020	MORGAN STANLEY & CO LLC		9,545,792	8,988,240	6,741
3133KJ-E6-5	FNCL POOL RA2857		06/03/2020	MORGAN STANLEY & CO LLC		13,480,313	12,989,160	2,706
3136A9-3W-6	FNR 2012-118 BE 2 12/25/2039 CMO		02/03/2020	FTN FINANCIAL SECURITIES CORP		20,081,728	20,034,771	10,017
3136B3-3K-4	FNR 2019-9 KZ 4 03/25/2049 CMO		12/01/2020	Capitalized Interest		294,841	294,841	
3137A3-EM-7	FHR 3758 MW 4.5 11/15/2040 CMO		03/19/2020	BB&T SECURITIES LLC		3,549,563	3,300,000	7,838
3138ER-T9-1	FNCL POOL AL9575		04/13/2020	PERSHING LLC		3,811,041	3,462,616	6,060
3140FX-GJ-5	FNMSU4 POOL BF0200		01/08/2020	JP MORGAN SECURITIES LLC		8,169,008	7,756,922	6,033
3140FX-ME-9	FNMSU4 POOL BF0356		01/29/2020	PERSHING LLC		510,145	472,425	1,522
3140FX-NG-3	FNRPR3 POOL BF0390		01/17/2020	CREDIT SUISSE SECURITIES USA LLC		9,410,904	8,952,774	17,408
3140FX-PP-1	FNMSU3 POOL BF0429		08/17/2020	JP MORGAN SECURITIES LLC		12,871,196	11,971,465	12,969
3140KV-BY-5	FNCL POOL BQ9054		12/03/2020	MORGAN STANLEY & CO LLC		8,435,418	7,988,558	7,212
3140QD-LK-8	FNCL POOL CA5729		06/12/2020	CREDIT SUISSE SECURITIES USA LLC		13,721,691	12,966,015	15,127
3140QD-X3-3	FNCL POOL CA6097		08/24/2020	JP MORGAN SECURITIES LLC		25,386,872	23,739,916	55,393
3140QD-XA-7	FNCL POOL CA6072		08/05/2020	TD SECURITIES USA LLC		7,315,687	6,929,169	5,774
3140QE-5Y-4	FNCI POOL CA7162		10/14/2020	GOLDMAN SACHS & CO LLC		15,679,517	14,906,255	14,906
3140QE-A6-9	FNCL POOL CA6328		07/23/2020	MORGAN STANLEY & CO LLC		10,609,324	9,945,755	8,288
3140QE-P6-3	FNCL POOL CA6744		09/09/2020	TD SECURITIES USA LLC		2,961,013	2,787,245	2,090
3140QG-BM-8	FNCL POOL CA8143		12/09/2020	JP MORGAN SECURITIES LLC		23,825,863	22,613,899	20,415
3140X4-UA-2	FNCL POOL FM1476		11/10/2020	TD SECURITIES USA LLC		9,401,249	8,667,242	10,954
3140X6-A9-2	FNCL POOL FM2731		07/13/2020	GOLDMAN SACHS & CO LLC		7,615,191	7,252,563	6,547
3140X6-YM-7	FNCL POOL FM3415		06/03/2020	JP MORGAN SECURITIES LLC		3,207,734	2,964,977	741
3140X7-CQ-0	FNCL POOL FM3678		09/22/2020	GOLDMAN SACHS & CO LLC		2,026,634	1,873,261	3,434
3140X8-P3-5	FNCL POOL FM4941		11/17/2020	BANK OF NEW YORK MELLON/THE		7,181,849	6,719,859	7,280
3140X8-UK-1	FNCL POOL FM5085		12/03/2020	MORGAN STANLEY & CO LLC		29,556,202	28,462,187	20,556
31417F-VU-9	FNCL POOL AB8726		12/26/2019	PERSHING LLC		(125,890)	(119,646)	(13,870)
31418D-P4-8	FNCI POOL MA4042		05/21/2020	MORGAN STANLEY & CO LLC		20,528,043	19,899,951	17,689
31418D-RR-5	FNCI POOL MA4095		07/20/2020	JP MORGAN SECURITIES LLC		7,265,234	7,000,000	7,778
31418D-U8-3	FNCI POOL MA4206		11/13/2020	MORGAN STANLEY & CO LLC		12,049,953	11,600,000	10,311
31418D-UH-3	FNCL POOL MA4183		10/07/2020	Citigroup Global Markets Inc.		13,331,031	12,700,000	11,465
36005G-AZ-6	FULTON CNTY GA DEV AUTH HOS 4 04/01/2050		07/31/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,713,990	1,500,000	
48504N-BE-8	KANSAS CITY MO INDL DEV AUT 5 03/01/2054		03/26/2020	JANNEY MONTGOMERY SCOTT LLC		6,650,280	6,000,000	24,167
494759-RG-0	KING CNTY WA HSG AUTH 3 06/01/2040		06/03/2020	PERSHING LLC		4,962,750	5,000,000	

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
533282-CC-1	LINCOLN CNTY NE HOSP AU 3.171 11/01/2035		02/13/2020	INTL. FCSTONE FINANCIAL INC		6,000,000	6,000,000	
56035D-BW-1	MAIN STREET NATURAL GAS INC 5 05/15/2049		04/29/2020	Citigroup Global Markets Inc.		3,512,490	3,000,000	69,167
56052F-UJ-2	MAINE ST HSG AUTH MTGE 2.374 11/15/2030		10/29/2020	BARCLAYS CAPITAL SECURITIES INC.		3,500,000	3,500,000	
576000-XV-0	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022		04/30/2020	Corporate Actions Event		178,158	165,000	
576000-YE-7	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022		04/30/2020	Corporate Actions Event		2,876,481	2,665,000	
59334D-LT-9	MIAMI-DADE CNTY FL WTR & SW 4 10/01/2044		03/24/2020	JP MORGAN SECURITIES LLC		11,218,020	11,000,000	
646139-3D-5	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2030		03/19/2020	MORGAN STANLEY & CO LLC		5,314,150	5,000,000	56,944
650036-CD-6	NEW YORK ST URBAN DEV CORP 4 03/15/2042		07/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		11,757,600	10,000,000	
71780T-AD-5	PHILADELPHIA PA AUTH FOR IN 4 11/01/2045		03/06/2020	MORGAN STANLEY & CO LLC		4,524,720	4,000,000	
783186-SA-8	RUTGERS NJ ST UNIV 5 05/01/2043		03/19/2020	MORGAN STANLEY & CO LLC		5,045,948	4,650,000	91,708
88283K-BL-1	TEXAS ST TRANSPRTN COMM 3.029 08/15/2041		02/21/2020	JEFFERIES LLC		6,000,000	6,000,000	
97712D-A6-3	WISCONSIN ST HLTH & EDUCTNL 5 02/15/2047		07/01/2020	Citigroup Global Markets Inc.		3,414,960	3,000,000	58,750
3199999. Subtotal - Bonds - U.S. Special Revenues						445,224,585	421,439,994	887,544
00206R-HJ-4	AT&T INC 4.35 03/01/2029		08/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		11,875,600	10,000,000	205,417
00206R-KG-6	AT&T INC 1.65 02/01/2028		07/27/2020	MORGAN STANLEY & CO LLC		2,182,247	2,185,000	
009158-BB-1	AIR PRODUCTS & CHEMICALS 1.5 10/15/2025		04/27/2020	BARCLAYS CAPITAL SECURITIES INC.		884,814	885,000	
03027X-BB-5	AMERICAN TOWER CORP 1.3 09/15/2025		06/01/2020	RBC CAPITAL MARKETS LLC		1,924,577	1,930,000	
031162-CT-5	AMGEN INC 2.2 02/21/2027		02/18/2020	GOLDMAN SACHS & CO LLC		2,185,335	2,190,000	
037833-DX-5	APPLE INC 0.55 08/20/2025		08/13/2020	GOLDMAN SACHS & CO LLC		4,988,200	5,000,000	
03881B-AG-8	AMMST 2020-MF1 AS 2.5787 05/15/2053 CMBS		05/19/2020	JP MORGAN SECURITIES LLC		1,287,492	1,250,000	2,507
04009A-AC-4	ARES 2019-52A A2 FLT 04/22/2031 LL	D	05/15/2020	PERSHING LLC		3,880,000	4,000,000	8,243
04009A-AE-0	ARES 2019-52A B FLT 04/22/2031 LL	D	07/07/2020	MIZUHO SECURITIES USA LLC		2,944,500	3,000,000	19,160
04609Q-AM-1	AMERICAN MEDICAL COLLEG 3.017 10/01/2035		01/22/2020	BARCLAYS CAPITAL SECURITIES INC.		7,000,000	7,000,000	
046353-AW-8	ASTRAZENECA PLC 1.375 08/06/2030	D	08/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,278,419	2,285,000	
04965C-AJ-7	ATRM 12A AR FLT 04/22/2027 LL	D	08/18/2020	JP MORGAN SECURITIES LLC		2,654,165	2,669,514	2,339
05492T-AB-6	BBCMS 2020-C6 A2 2.69 02/15/2053 CMBS		01/30/2020	BARCLAYS CAPITAL SECURITIES INC.		5,149,875	5,000,000	6,725
05523R-AF-4	BAE SYSTEMS PLC 1.9 02/15/2031	D	09/08/2020	RBC CAPITAL MARKETS LLC		2,272,413	2,290,000	
06051G-HT-9	BANK OF AMERICA CORP VAR 04/23/2027		02/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,555,453	2,375,000	27,706
06051G-HY-8	BANK OF AMERICA CORP VAR 02/13/2026		02/10/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		3,825,000	3,825,000	
06051G-JL-4	BANK OF AMERICA CORP VAR 10/24/2031		10/16/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,000,000	2,000,000	
06367W-B8-5	BANK OF MONTREAL 1.85 05/01/2025	A	04/22/2020	BMO CAPITAL MARKETS CORP		3,137,614	3,140,000	
06406R-AN-7	BANK OF NY MELLON CORP 1.6 04/24/2025		04/17/2020	GOLDMAN SACHS & CO LLC		3,098,822	3,100,000	
07131A-AA-2	BATLN 2020-15A A1 FLT 01/17/2033 LL	D	01/28/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		7,300,000	7,300,000	
08162Q-AG-4	BMARK 2020-IG3 AS 2.6395 09/15/2048 CMBS		05/22/2020	JP MORGAN SECURITIES LLC		6,179,985	6,000,000	12,318
09062X-AH-6	BIOGEN INC 2.25 05/01/2030		04/27/2020	JP MORGAN SECURITIES LLC		1,769,522	1,770,000	
09626Q-BA-4	BLUEM 2014-2A A2R2 FLT 10/20/2030 LL	D	06/30/2020	WELLS FARGO SECURITIES LLC		2,425,000	2,500,000	12,852
09659W-2L-7	BNP PARIBAS VAR 06/09/2026	D	06/02/2020	BNP PARIBAS SECURITIES CORP		1,970,000	1,970,000	
097023-CZ-6	BOEING CO 1.95 02/01/2024		10/29/2020	WELLS FARGO SECURITIES LLC		2,511,580	2,515,000	
097023-DA-0	BOEING CO 2.75 02/01/2026		10/29/2020	WELLS FARGO SECURITIES LLC		4,091,724	4,095,000	
10373Q-BM-1	BP CAP MARKETS AMERICA 1.749 08/10/2030		08/05/2020	Citigroup Global Markets Inc.		1,955,000	1,955,000	
12515B-AD-0	CD 2019-CD8 A3 2.657 08/15/2057 CMBS		03/20/2020	Citigroup Global Markets Inc.		914,727	1,000,000	1,698
12529A-AA-2	CFK 2020-MF2 A 2.387 03/15/2039 CMBS		03/05/2020	CANTOR FITZGERALD & CO INC		3,089,938	3,000,000	3,183
12530M-AA-3	SORT 2020-1 A1 1.69 07/15/2060 ABS		07/16/2020	BARCLAYS CAPITAL SECURITIES INC.		1,005,781	1,000,000	
12530M-AB-1	SORT 2020-1 A2 1.99 07/15/2060 ABS		07/14/2020	GOLDMAN SACHS & CO LLC		3,421,652	3,423,251	
125523-CL-2	CIGNA CORP 2.4 03/15/2030		03/04/2020	GOLDMAN SACHS & CO LLC		1,153,060	1,155,000	
12592F-AA-3	COMM 2014-277P A 3.6113 08/10/2049 CMBS		09/15/2020	Citigroup Global Markets Inc.		4,284,844	4,000,000	6,634
12593Y-BC-6	COMM 2016-CR28 ASB 3.525 02/10/2049 CMBS		08/18/2020	BARCLAYS CAPITAL SECURITIES INC.		3,739,531	3,500,000	6,511
13607G-LZ-5	CANADIAN IMPERIAL BANK 2.25 01/28/2025	A	01/21/2020	WELLS FARGO SECURITIES LLC		2,878,741	2,879,000	
13607G-RR-7	CANADIAN IMPERIAL BANK 0.95 10/23/2025	A	10/19/2020	CIBC WORLD MARKETS CORP		1,559,392	1,560,000	
141781-BL-7	CARGILL INC 1.375 07/23/2023		04/20/2020	Citigroup Global Markets Inc.		1,043,913	1,045,000	
14311M-AN-6	CGMS 2015-3A A1R FLT 07/28/2028 LL	D	06/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		9,830,000	10,000,000	29,355
149123-CH-2	CATERPILLAR INC 2.6 04/09/2030		04/06/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		5,564,731	5,595,000	
161175-BU-7	CHARTER COMM OPT LLC/CAP 2.8 04/01/2031		04/14/2020	MORGAN STANLEY & CO LLC		2,404,398	2,415,000	
166756-AE-6	CHEVRON USA INC 0.687 08/12/2025		08/10/2020	JP MORGAN SECURITIES LLC		1,460,000	1,460,000	
17290X-AU-4	CGCMT 2016-GC37 AA 3.098 04/10/2049 CMBS		05/01/2020	Citigroup Global Markets Inc.		514,727	500,000	172
172967-MS-7	CITIGROUP INC VAR 06/03/2031		05/26/2020	Citigroup Global Markets Inc.		3,425,000	3,425,000	
17320D-AN-8	CGCMT 2013-GC11 AS 3.422 04/10/2046 CMBS		06/18/2020	MORGAN STANLEY & CO LLC		941,555	900,000	1,797
205887-CF-7	CONAGRA BRANDS INC 1.375 11/01/2027		10/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,131,455	1,145,000	
225401-AQ-1	CREDIT SUISSE GROUP AG VAR 06/05/2026	D	06/02/2020	CREDIT SUISSE SECURITIES USA LLC		1,375,000	1,375,000	
244199-BH-7	DEERE & COMPANY 2.75 04/15/2025		03/25/2020	Citigroup Global Markets Inc.		559,238	560,000	
24703D-BD-2	DELL INT LLC / EMC CORP 6.2 07/15/2030		11/05/2020	JP MORGAN SECURITIES LLC		3,050,505	2,425,000	47,611
24703N-AB-5	DEFT 2020-1 A2 2.26 06/22/2022 ABS		04/21/2020	BARCLAYS CAPITAL SECURITIES INC.		519,939	520,000	
254687-FX-9	WALT DISNEY COMPANY/THE 2.65 01/13/2031		05/11/2020	MORGAN STANLEY & CO LLC		2,643,201	2,645,000	
25746U-DG-1	DOMINION ENERGY INC 3.375 04/01/2030		03/31/2020	PERSHING LLC		1,376,031	1,390,000	
26251B-AN-6	DRSLF 2013-28A A2LR FLT 08/15/2030 LL	D	09/30/2020	GOLDMAN SACHS & CO LLC		989,000	1,000,000	2,466

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
263534-CN-7	E.I. DU PONT DE NEMOURS 1.7 07/15/2025		05/13/2020	CREDIT SUISSE SECURITIES USA LLC		1,498,650	1,500,000	
27409L-AC-7	EAST OHIO GAS CO/THE 2 06/15/2030		06/02/2020	JP MORGAN SECURITIES LLC		1,211,282	1,215,000	
29248H-AA-1	EMPOWER FINANCE 2020 LP 1.357 09/17/2027		09/14/2020	GOLDMAN SACHS & CO LLC		1,245,000	1,245,000	
29248H-AB-9	EMPOWER FINANCE 2020 LP 1.776 03/17/2031		09/14/2020	GOLDMAN SACHS & CO LLC		827,000	827,000	
29444U-BL-9	EQUINIX INC 1.55 03/15/2028		09/23/2020	GOLDMAN SACHS & CO LLC		2,128,062	2,130,000	
29736R-AQ-3	ESTEE LAUDER CO INC 2.6 04/15/2030		04/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		983,188	985,000	
30231G-BH-4	EXXON MOBIL CORPORATION 2.992 03/19/2025		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,625,000	2,625,000	
33845X-AA-5	FCAT 2020-4 A 0.53 04/15/2025 ABS		10/27/2020	WELLS FARGO SECURITIES LLC		1,699,939	1,700,000	
341081-FZ-5	FLORIDA POWER & LIGHT CO 2.85 04/01/2025		03/24/2020	WELLS FARGO SECURITIES LLC		839,143	840,000	
36192K-AT-4	GSMS 2012-GCJ7 A4 3.377 05/10/2045 CMBS		06/10/2020	SG AMERICAS SECURITIES LLC		308,554	303,469	313
36257H-BN-5	GSMS 2019-GC40 A3 2.904 07/10/2052 CMBS		03/20/2020	Citigroup Global Markets Inc.		770,118	825,000	1,531
36321J-AG-9	GALXY 2018-28A B FLT 07/15/2031 LL	D	07/07/2020	MIZUHO SECURITIES USA LLC		6,000,000	6,250,000	41,598
369604-BV-4	GENERAL ELECTRIC CO 3.45 05/01/2027		04/13/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,652,435	1,655,000	
372460-AA-3	GENUINE PARTS CO 1.875 11/01/2030		10/27/2020	JP MORGAN SECURITIES LLC		564,693	570,000	
375558-BY-8	GILEAD SCIENCES INC 1.65 10/01/2030		09/23/2020	BARCLAYS CAPITAL SECURITIES INC.		1,975,268	1,980,000	
378272-AX-6	GLENCORE FUNDING LLC 1.625 09/01/2025		08/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		3,621,764	3,640,000	
38141G-XJ-8	GOLDMAN SACHS GROUP INC 3.5 04/01/2025		03/26/2020	GOLDMAN SACHS & CO LLC		1,582,430	1,583,000	
42806D-CD-9	HERTZ 2019-1A A 3.71 03/25/2023 ABS		04/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,960,508	3,000,000	5,874
42824C-BG-3	HP ENTERPRISE CO 4.45 10/02/2023		04/06/2020	BNP PARIBAS SECURITIES CORP		2,353,964	2,355,000	
44891A-BM-8	HYUNDAI CAPITAL AMERICA 1.25 09/18/2023		09/15/2020	BNP PARIBAS SECURITIES CORP		2,672,486	2,675,000	
45256#-AB-8	IMPACT COMMUNITY VAR 10/25/2056 PRIVATE RMBS		12/28/2020	DIRECT TO COMPANY		15,313,600	15,313,600	
458140-BH-2	INTEL CORP 2.45 11/15/2029		02/11/2020	CITIGROUP GLOBAL MARKETS INC		3,893,965	3,825,000	21,346
45866F-AK-0	INTERCONTINENTALEXCHANGE 2.1 06/15/2030		05/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,644,093	2,663,000	
45866F-AM-6	INTERCONTINENTALEXCHANGE 0.7 06/15/2023		08/17/2020	WELLS FARGO SECURITIES LLC		5,909,262	5,915,000	
46590M-AQ-3	JPMCC 2016-JP2 A3 2.5589 08/15/2049 CMBS		03/24/2020	BMO CAPITAL MARKETS CORP		504,797	550,000	977
46591T-BB-9	JPMMT 2020-2 A FLT 07/25/2050 WHOLE LOAN		02/19/2020	JP MORGAN SECURITIES LLC		1,499,964	1,500,000	305
46643T-BB-7	JPMBB 2014-C26 AS 3.2884 01/15/2048 CMBS		10/01/2020	MORGAN STANLEY		166,055	157,983	58
46644U-BA-5	JPMBB 2015-C30 A5 3.8218 07/15/2048 CMBS		04/15/2020	BMO CAPITAL MARKETS CORP		6,457,734	6,000,000	10,191
46647P-BK-1	JPMORGAN CHASE & CO VAR 04/22/2026		04/15/2020	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
46647P-BL-9	JPMORGAN CHASE & CO VAR 04/22/2031		04/15/2020	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
46647P-BP-0	JPMORGAN CHASE & CO VAR 05/13/2031		05/06/2020	JP MORGAN SECURITIES LLC		2,315,000	2,315,000	
46648U-AF-1	JPMMT 2017-4 A6 3 11/25/2048 WHOLE LOAN		07/28/2020	MORGAN STANLEY & CO LLC		1,345,355	1,339,079	3,236
478160-CN-2	JOHNSON & JOHNSON 0.55 09/01/2025		08/20/2020	JP MORGAN SECURITIES LLC		6,897,474	6,905,000	
49271V-AJ-9	KEURIG DR PEPPER INC 3.2 05/01/2030		04/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,376,453	1,380,000	
5006EP-AK-7	KOREA EAST-WEST POWER CO 1.75 05/06/2025	D	04/27/2020	Citigroup Global Markets Inc.		560,870	565,000	
512807-AV-0	LAM RESEARCH CORP 1.9 06/15/2030		04/30/2020	JP MORGAN SECURITIES LLC		1,754,192	1,760,000	
548661-DU-8	LOWE'S COS INC 4.5 04/15/2030		08/19/2020	GOLDMAN SACHS & CO LLC		12,323,700	10,000,000	181,250
548661-DY-0	LOWE'S COS INC 1.7 10/15/2030		10/07/2020	WELLS FARGO SECURITIES LLC		2,425,674	2,435,000	
563136-AA-8	OMW 2020-1MW A 2.13 09/10/2039 CMBS		08/17/2020	JP MORGAN SECURITIES LLC		1,534,616	1,490,000	2,391
58013M-FN-9	MCDONALD'S CORP 3.3 07/01/2025		03/25/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		759,734	760,000	
61690G-AE-1	MSBAM 2014-C14 A4 3.787 02/15/2047 CMBS		02/28/2020	SG AMERICAS SECURITIES LLC		1,031,641	1,000,000	210
617446-8Q-5	MORGAN STANLEY VAR 04/28/2026		04/23/2020	MORGAN STANLEY & CO LLC		500,000	500,000	
617446-8U-6	MORGAN STANLEY VAR 02/13/2032		11/09/2020	MORGAN STANLEY & CO LLC		2,210,000	2,210,000	
63486*-AA-9	NATIONAL BASKETBALL ASSOCIATION 2.41 12/16/2023 PRIVATE		12/16/2020	DIRECT TO COMPANY		8,750,000	8,750,000	
67103H-AK-3	O'REILLY AUTOMOTIVE INC 1.75 03/15/2031		09/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		776,443	780,000	
68389X-BT-1	ORACLE CORP 2.5 04/01/2025		03/30/2020	JP MORGAN SECURITIES LLC		1,524,436	1,525,000	
68902V-AD-9	OTIS WORLDWIDE CORP 2.056 04/05/2025		02/19/2020	GOLDMAN SACHS & CO LLC		3,639,964	3,640,000	
69371R-Q6-6	PACCAR FINANCIAL CORP 1.8 02/06/2025		01/30/2020	JP MORGAN SECURITIES LLC		1,061,140	1,062,000	
709599-BL-7	PENSKE TRUCK LEASING/PTL 1.2 11/15/2025		10/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,246,378	2,250,000	
713448-EQ-7	PEPSICO INC 2.25 03/19/2025		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		849,397	850,000	
718546-AZ-7	PHILLIPS 66 1.3 02/15/2026		11/16/2020	RBC CAPITAL MARKETS LLC		939,624	940,000	
74005P-BT-0	LINDE INC/CT 1.1 08/10/2030		08/03/2020	Citigroup Global Markets Inc.		3,003,468	3,010,000	
74166W-AC-8	PRIME NOTES LLC VAR 09/29/2023		12/30/2020	DIRECT TO COMPANY		180,000,000	180,000,000	18,472
74340X-BR-1	PROLOGIS LP 1.25 10/15/2030		08/06/2020	Citigroup Global Markets Inc.		1,364,794	1,370,000	
74432Q-CG-8	PRUDENTIAL FINANCIAL INC 2.1 03/10/2030		03/05/2020	MORGAN STANLEY & CO LLC		3,471,265	3,480,000	
74432Q-CH-6	PRUDENTIAL FINANCIAL INC 1.5 03/10/2026		03/05/2020	BNP PARIBAS SECURITIES CORP		1,647,917	1,655,000	
74988T-AA-5	RRAM 2020-10A A1FL FLT 07/15/2033 LL	D	05/19/2020	BNP PARIBAS SECURITIES CORP		4,680,000	4,680,000	
760759-AU-4	REPUBLIC SERVICES INC 2.5 08/15/2024		02/11/2020	U.S. Bancorp Investments, Inc.		1,023,700	1,000,000	12,917
760759-AZ-3	REPUBLIC SERVICES INC 1.75 02/15/2032		11/09/2020	JP MORGAN SECURITIES LLC		1,878,872	1,880,000	
776743-AM-8	ROPER TECHNOLOGIES INC 1 09/15/2025		08/18/2020	WELLS FARGO SECURITIES LLC		6,990,760	7,000,000	
776743-AN-6	ROPER TECHNOLOGIES INC 1.4 09/15/2027		08/18/2020	JP MORGAN SECURITIES LLC		5,077,881	5,085,000	
80414L-2H-7	SAUDI ARABIAN OIL CO 1.625 11/24/2025	D	11/17/2020	GOLDMAN SACHS & CO LLC		823,728	824,000	
80414L-2K-0	SAUDI ARABIAN OIL CO 2.25 11/24/2030	D	11/17/2020	HSBC SECURITIES USA INC		2,723,697	2,740,000	
81748M-AD-0	SEMT 2020-1 A4 3.5 02/25/2050 WHOLE LOAN		04/23/2020	Citigroup Global Markets Inc.		250,708	248,226	627
822582-CF-7	SHELL INTERNATIONAL FIN 2.375 04/06/2025	D	04/01/2020	BARCLAYS CAPITAL SECURITIES INC.		1,566,546	1,570,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
830867-AA-5	DELTA AIR LINES/SKYMILES 4.5 10/20/2025		09/16/2020	GOLDMAN SACHS & CO LLC		570,000	570,000	
857477-BH-5	STATE STREET CORP VAR 03/30/2023		03/26/2020	MORGAN STANLEY & CO LLC		1,035,000	1,035,000	
857477-BJ-1	STATE STREET CORP VAR 03/30/2026		03/26/2020	MORGAN STANLEY & CO LLC		698,000	698,000	
87264A-BA-2	T-MOBILE USA INC 3.5 04/15/2025		04/02/2020	BARCLAYS CAPITAL SECURITIES INC.		2,354,458	2,355,000	
87264A-BE-4	T-MOBILE USA INC 3.875 04/15/2030		04/02/2020	BARCLAYS CAPITAL SECURITIES INC.		2,124,549	2,140,000	
87264A-BH-7	T-MOBILE USA INC 2.05 02/15/2028		09/22/2020	VARIOUS		4,070,705	4,045,000	6,941
87264A-BP-9	T-MOBILE USA INC 2.25 11/15/2031		10/19/2020	GOLDMAN SACHS & CO LLC		1,744,826	1,745,000	
874060-AX-4	TAKEDA PHARMACEUTICAL 2.05 03/31/2030	D	06/29/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,237,570	1,240,000	
88579Y-BN-0	3M COMPANY 3.05 04/15/2030		03/25/2020	Citigroup Global Markets Inc.		346,890	348,000	
892356-AA-4	TRACTOR SUPPLY CO 1.75 11/01/2030		10/27/2020	GOLDMAN SACHS & CO LLC		271,904	275,000	
89236T-GW-9	TOYOTA MOTOR CREDIT CORP 2.9 03/30/2023		03/27/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		3,999,560	4,000,000	
89236T-GX-7	TOYOTA MOTOR CREDIT CORP 3 04/01/2025		03/27/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		4,990,800	5,000,000	
89472#-AK-4	TREK BICYCLE CORP 3.97 01/11/2033 Private		04/02/2020	DIRECT TO COMPANY		8,225,000	8,225,000	
902613-AC-2	UBS GROUP AG VAR 01/30/2027	D	07/27/2020	UBS SECURITIES LLC		2,315,000	2,315,000	
90278Q-A*-9	UFP INDUSTRIES INC 3.04 08/10/2032 Private		08/10/2020	DIRECT TO COMPANY		8,540,000	8,540,000	
907818-FH-6	UNION PACIFIC CORP 2.4 02/05/2030		01/28/2020	JP MORGAN SECURITIES LLC		1,110,663	1,115,000	
91159H-JA-9	US BANCORP 1.375 07/22/2030		07/16/2020	U.S. Bancorp Investments, Inc.		4,967,950	5,000,000	
92331A-AC-8	VENTR 2017-28A A2 FLT 07/20/2030 LL	D	06/30/2020	BNP PARIBAS SECURITIES CORP		1,951,000	2,000,000	9,106
92343V-FF-6	VERIZON COMMUNICATIONS 3 03/22/2027		03/17/2020	JP MORGAN SECURITIES LLC		624,688	625,000	
92343V-FR-0	VERIZON COMMUNICATIONS 1.75 01/20/2031		11/10/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		9,954,500	10,000,000	
92826C-AL-6	VISA INC 1.9 04/15/2027		03/31/2020	JP MORGAN SECURITIES LLC		1,750,051	1,755,000	
928668-AR-3	VOLKSWAGEN GROUP AMERICA 4.25 11/13/2023		02/13/2020	RBC CAPITAL MARKETS LLC		5,388,378	5,000,000	56,076
92890K-AZ-8	WFRBS 2014-C22 A4 3.488 09/15/2057 CMBS		04/17/2020	WELLS FARGO SECURITIES LLC		2,305,617	2,200,000	4,263
92937U-AF-5	WFRBS 2013-C13 AS 3.345 05/15/2045 CMBS		10/20/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,098,828	2,000,000	3,903
92939H-AZ-8	WFRBS 2014-C23 ASB 3.636 10/15/2057 CMBS		04/13/2020	WELLS FARGO SECURITIES LLC		280,114	270,938	383
95000U-2F-9	WELLS FARGO & COMPANY VAR 06/17/2027		02/19/2020	JP MORGAN SECURITIES LLC		2,500,353	2,375,000	13,494
95000U-2J-1	WELLS FARGO & COMPANY VAR 02/11/2031		02/04/2020	WELLS FARGO SECURITIES LLC		2,951,000	2,951,000	
95000U-2N-2	WELLS FARGO & COMPANY VAR 04/30/2026		04/23/2020	WELLS FARGO SECURITIES LLC		700,000	700,000	
95000U-2R-3	WELLS FARGO & COMPANY VAR 06/02/2024		05/26/2020	WELLS FARGO SECURITIES LLC		3,635,000	3,635,000	
95001A-BA-3	WFCM 2017-C41 A2 2.59 11/15/2050 CMBS		03/26/2020	WELLS FARGO SECURITIES LLC		505,777	510,000	1,064
95001N-AU-2	WFCM 2018-C45 A1 3.131 06/15/2051 CMBS		08/18/2020	JP MORGAN SECURITIES LLC		1,293,637	1,259,541	2,081
95002E-AX-5	WFCM 2020-C55 A2 2.766 02/15/2053 CMBS		02/07/2020	WELLS FARGO SECURITIES LLC		10,299,890	10,000,000	19,977
95002T-AC-8	WFMBS 2020-3 A3 3 06/25/2050 WHOLE LOAN		07/15/2020	WELLS FARGO SECURITIES LLC		1,534,922	1,500,000	3,500
961214-EJ-8	WESTPAC BANKING CORP 2 01/13/2023	D	01/09/2020	HSBC SECURITIES USA INC		961,836	962,000	
98875J-AA-2	ZAIS 2020-16A A1 FLT 10/20/2031 LL	D	08/24/2020	JEFFERIES LLC		14,962,500	15,000,000	
98876N-AA-2	ZAIS 2019-13A A1A FLT 07/15/2032 LL	D	09/23/2020	MORGAN STANLEY & CO LLC		3,176,875	3,250,000	11,473
98888D-AA-0	ZAIS 2020-15A A1 FLT 07/28/2030 LL	D	07/06/2020	RBC CAPITAL MARKETS LLC		2,000,600	2,000,000	3,241
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						619,916,518	613,612,601	833,492
00109X-AC-1	ADB Companies, LLC var 12/18/2025 Term Loan		12/31/2020	Medley Management Inc.		1,000,000	1,000,000	
11244@-AA-9	BROOK & WHITTLE HOLDINGS CORP FLT 10/17/2024 Term Loan 4		11/06/2020	Medley Management Inc.		1,800,000	1,800,000	
14141K-AC-0	CARDENAS MARKETS LLC FLT 11/23/2023 Term Loan		06/17/2020	Medley Management Inc.		2,337,249	2,465,203	
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan 2		07/01/2020	Medley Management Inc.		18,212	18,212	
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan 3		05/29/2020	Medley Management Inc.		10,093	10,093	
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan 4		07/01/2020	Medley Management Inc.		19,642	19,642	
59921P-AA-4	MILEAGE PLUS HOLDINGS INC FLT 06/30/2027 Term Loan		06/30/2020	Medley Management Inc.		2,226,000	2,250,000	
62914D-AB-2	NGS US FINCO LLC FLT 10/01/2025 TERM LOAN		12/04/2020	Medley Management Inc.		2,842,284	2,842,284	
66707R-AC-1	NorthStar Group Services, Inc. 11/12/2026 Term Loan		01/07/2021	Medley Management Inc.		3,000,062	3,000,000	
67576U-AB-2	Octave Music Group Inc FLT 05/29/2025 Term Loan		02/28/2020	Medley Management Inc.		1,485,000	1,500,000	
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 4		02/06/2020	Medley Management Inc.		6,307	6,307	
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 5		05/08/2020	Medley Management Inc.		6,271	6,271	
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 6		08/10/2020	Medley Management Inc.		6,300	6,300	
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 7		11/09/2020	Medley Management Inc.		6,385	6,385	
75001*-AA-9	RTIC SUBSIDIARY HOLDINGS LLC FLT 01/09/2025 Term Loan		10/08/2020	Medley Management Inc.		3,000,000	3,000,000	
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/06/2023 Term Loan 4		05/07/2020	Medley Management Inc.		93,681	96,578	
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/06/2023 Term Loan 5		09/03/2020	Medley Management Inc.		594,000	600,000	
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/06/2023 Private Loan 6		09/18/2020	Medley Management Inc.		600,000	600,000	
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 7		01/29/2020	Medley Management Inc.		111,691	111,691	
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 8		08/11/2020	Medley Management Inc.		11,039	11,039	
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 9		06/04/2020	Medley Management Inc.		3,943	3,943	
83174#-AA-0	SMILE DOCTORS LLC VAR 10/06/2022 Term Loan 10		06/04/2020	Medley Management Inc.		2,002	2,002	
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 11		08/07/2020	Medley Management Inc.		48,524	48,524	
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 12		12/28/2020	Medley Management Inc.		68,859	68,859	
93163#-AA-2	Walker Edison Furniture Co, LLC FLT 09/26/2024 Term Loan 2		05/19/2020	Medley Management Inc.		450,000	450,000	
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 4		01/29/2020	Medley Management Inc.		27,150	27,150	
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 5		04/09/2020	Medley Management Inc.		159,000	159,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
932BJC-11-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 6		01/29/2020	Medley Management Inc.		537,000	537,000	
932DMA-11-1	ALPINE SG, LLC FLT 11/16/2022 Term Loan		08/07/2020	Medley Management Inc.		303,784	303,784	
952538-AA-0	West Dermatology Mgmt Holdings FLT 03/02/2025 Term Loan		03/05/2020	Medley Management Inc.		1,425,414	1,425,414	
952538-AA-0	West Dermatology Mgmt Holdings FLT 11/02/2025 Term Loan 2		12/04/2020	Medley Management Inc.		218,002	218,002	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						22,417,894	22,593,683	
8399997. Total - Bonds - Part 3						1,517,592,850	1,479,368,122	2,073,087
8399998. Total - Bonds - Part 5						572,457,313	562,539,118	330,545
8399999. Total - Bonds						2,090,050,163	2,041,907,240	2,403,632
99C110-52-0	JETTY NATIONAL, INC. SERIES B PREFERRED		11/04/2020	DIRECT TO COMPANY	1,614,013.000	5,040,564	5,040,564.00	
	Talespin Reality Labs, Inc. - Series B-1		02/25/2020	Talespin Reality Labs, Inc.	1,082,393.000	825,000	825,000.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,865,564	XXX	
8999997. Total - Preferred Stocks - Part 3						5,865,564	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						5,865,564	XXX	
001055-10-2	AFLAC INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,238.000	37,335		
00287Y-10-9	ABBVIE INC EQUITY		08/05/2020	VARIOUS	3,776.000	306,911		
00751Y-10-6	ADVANCE AUTO PARTS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	368.000	36,895		
00846U-10-1	AGILENT TECHNOLOGIES INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	561.000	39,521		
009158-10-6	AIR PRODUCTS AND CHEMICALS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	269.000	55,174		
015351-10-9	ALEXION PHARMACEUTICALS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	440.000	41,818		
016255-10-1	ALIGN TECHNOLOGY INC EQUITY		03/03/2020	Bear Stearns Securities Corp	184.000	41,291		
018802-10-8	ALLIANT ENERGY CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	711.000	37,240		
02079K-10-7	ALPHABET INC EQUITY		12/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	347.000	388,573		
02079K-30-5	ALPHABET INC EQUITY		11/16/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	360.000	402,504		
02209S-10-3	ALTRIA GROUP INC EQUITY		03/17/2020	VARIOUS	4,817.000	198,082		
023135-10-6	AMAZON.COM INC EQUITY		12/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	493.000	891,269		
02376R-10-2	AMERICAN AIRLINES GROUP INC EQUITY		12/09/2020	VARIOUS	3,222.000	59,722		
025816-10-9	AMERICAN EXPRESS CO EQUITY		03/17/2020	VARIOUS	769.000	66,586		
025816-10-9	AMERICAN EXPRESS CO EQUITY		03/17/2020	Bear Stearns Securities Corp	857.000	97,245		
026874-78-4	AMERICAN INTERNATIONAL GROUP INC EQUITY		03/17/2020	VARIOUS	2,838.000	86,588		
03073E-10-5	AMERISOURCEBERGEN CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	485.000	41,839		
031100-10-0	AMETEK INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	580.000	38,226		
032095-10-1	AMPHENOL CORP EQUITY		03/17/2020	VARIOUS	960.000	78,787		
03748R-74-7	APARTMENT INVESTMENT AND MANAGEME EQUITY		05/02/2019	VARIOUS	512.000	16,325		
037833-10-0	APPLE INC EQUITY		12/31/2020	RBC CAPITAL MARKETS LLC	175.000	23,420		
039483-10-2	ARCHER-DANIELS-MIDLAND CO EQUITY		03/17/2020	VARIOUS	2,176.000	80,213		
03965L-10-0	ARCONIC INC EQUITY		03/03/2020	Bear Stearns Securities Corp	1,412.000	41,895		
040413-10-6	ARISTA NETWORKS INC EQUITY		09/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	125.000	24,190		
052769-10-6	AUTODESK INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	303.000	46,943		
053015-10-3	AUTOMATIC DATA PROCESSING INC EQUITY		03/17/2020	VARIOUS	571.000	73,886		
053015-10-3	AUTOMATIC DATA PROCESSING INC EQUITY		03/17/2020	Bear Stearns Securities Corp	472.000	75,573		
053332-10-2	AUTOZONE INC EQUITY		03/03/2020	Bear Stearns Securities Corp	40.000	41,287		
053484-10-1	AVALONBAY COMMUNITIES INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	239.000	43,402		
05722G-10-0	BAKER HUGHES CO EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	3,269.000	36,801		
060505-10-4	BANK OF AMERICA CORP EQUITY		03/17/2020	VARIOUS	20,247.000	520,767		
064058-10-0	BANK OF NEW YORK MELLON CORP/THE EQUITY		03/17/2020	VARIOUS	2,332.000	81,256		
075887-10-9	BECTON DICKINSON AND CO EQUITY		05/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	430.000	102,881		
084423-10-2	W R BERKLEY CORP EQUITY		11/16/2020	VARIOUS	1,033.000	60,176		
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY		09/18/2020	Bear Stearns Securities Corp	2,618.000	560,360		
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY		09/18/2020	VARIOUS	2,679.000	508,682		
090572-20-7	BIO-RAD LABORATORIES INC EQUITY		06/19/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	381.000	172,197		
097023-10-5	BOEING CO/THE EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	651.000	80,820		
09857L-10-8	BOOKING HOLDINGS INC EQUITY		03/17/2020	VARIOUS	109.000	168,244		
101121-10-1	BOSTON PROPERTIES INC EQUITY		03/03/2020	Bear Stearns Securities Corp	314.000	42,012		
101137-10-7	BOSTON SCIENTIFIC CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,842.000	53,045		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS IN EQUITY		03/03/2020	Bear Stearns Securities Corp	398.000	41,953		
11135F-10-1	BROADCOM INC EQUITY		09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	482.000	96,167		
115637-20-9	BROWN-FORMAN CORP EQUITY		03/13/2020	Bear Stearns Securities Corp	685.000	35,574		
12514G-10-8	CDW CORP/DE EQUITY		03/03/2020	Bear Stearns Securities Corp	352.000	41,695		
12572Q-10-5	CME GROUP INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	418.000	69,400		
126408-10-3	CSX CORP EQUITY		12/31/2020	VARIOUS	2,212.000	144,740		
126650-10-0	CVS HEALTH CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,535.000	89,042		
127387-10-8	CADENCE DESIGN SYSTEMS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	618.000	41,871		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
134429-10-9	CAMPBELL SOUP CO EQUITY		12/09/2020	UBS SECURITIES LLC	614.000	27,900		
134429-10-9	CAMPBELL SOUP CO EQUITY		12/09/2020	VARIOUS	564.000	26,675		
14040H-10-5	CAPITAL ONE FINANCIAL CORP EQUITY		03/17/2020	VARIOUS	1,232.000	86,971		
143658-30-0	CARNIVAL CORP EQUITY		12/18/2020	VARIOUS	4,818.000	111,958		
148806-10-2	CATALENT INC EQUITY		09/18/2020	UBS SECURITIES LLC	2,266.000	192,315		
149123-10-1	CATERPILLAR INC EQUITY		03/17/2020	VARIOUS	1,483.000	167,042		
150870-10-3	CELANESE CORP EQUITY		09/22/2020	Bear Stearns Securities Corp	439.000	41,722		
15189T-10-7	CENTERPOINT ENERGY INC EQUITY		03/03/2020	Bear Stearns Securities Corp	1,780.000	41,797		
156782-10-4	CERNER CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	765.000	47,719		
166764-10-0	CHEVRON CORP EQUITY		12/31/2020	VARIOUS	5,273.000	446,042		
169656-10-5	CHIPOTLE MEXICAN GRILL INC EQUITY		09/18/2020	Bear Stearns Securities Corp	57.000	35,255		
17275R-10-2	CISCO SYSTEMS INC/DELAWARE EQUITY		03/17/2020	VARIOUS	11,039.000	423,498		
172967-42-4	CITIGROUP INC EQUITY		12/31/2020	VARIOUS	6,107.000	335,398		
174610-10-5	CITIZENS FINANCIAL GROUP INC EQUITY		03/03/2020	RBC CAPITAL MARKETS LLC	1,020.000	33,300		
191216-10-0	COCA-COLA CO/THE EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	4,634.000	218,667		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CO EQUITY		03/17/2020	VARIOUS	1,475.000	82,066		
194162-10-3	COLGATE-PALMOLIVE CO EQUITY		03/17/2020	VARIOUS	2,271.000	162,011		
20030N-10-1	COMCAST CORP EQUITY		12/31/2020	RBC CAPITAL MARKETS LLC	750.000	38,766		
200340-10-7	COMERICA INC EQUITY		03/03/2020	Bear Stearns Securities Corp	768.000	41,349		
205887-10-2	CONAGRA BRANDS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,430.000	42,625		
20605P-10-1	CONCHO RESOURCES INC EQUITY		03/03/2020	Bear Stearns Securities Corp	612.000	41,732		
20825C-10-4	CONOCOPHILLIPS EQUITY		03/17/2020	VARIOUS	3,340.000	125,170		
209115-10-4	CONSOLIDATED EDISON INC EQUITY		03/17/2020	Bear Stearns Securities Corp	500.000	42,168		
21036P-10-8	CONSTELLATION BRANDS INC EQUITY		03/17/2020	VARIOUS	544.000	80,489		
216648-40-2	COOPER COS INC/THE EQUITY		03/30/2020	RBC CAPITAL MARKETS LLC	138.000	37,966		
219350-10-5	CORNING INC EQUITY		03/13/2020	Bear Stearns Securities Corp	1,660.000	35,124		
231021-10-6	CUMMINS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	272.000	41,912		
235851-10-2	DANAHER CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	788.000	103,849		
244199-10-5	DEERE & CO EQUITY		03/17/2020	VARIOUS	824.000	119,557		
247361-70-2	DELTA AIR LINES INC EQUITY		09/18/2020	VARIOUS	2,868.000	106,788		
24906P-10-9	DENTSPLY SIRONA INC EQUITY		11/16/2020	VARIOUS	1,360.000	59,866		
252131-10-7	DEXCOM INC EQUITY		05/11/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	1,615.000	680,509		
25278X-10-9	DIAMONDBACK ENERGY INC EQUITY		03/03/2020	Bear Stearns Securities Corp	680.000	42,018		
253868-10-3	DIGITAL REALTY TRUST INC EQUITY		03/17/2020	Bear Stearns Securities Corp	324.000	42,256		
254687-10-6	WALT DISNEY CO/THE EQUITY		06/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,203.000	206,063		
254709-10-8	DISCOVER FINANCIAL SERVICES EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	976.000	35,992		
25470F-10-4	DISCOVERY INC EQUITY		12/09/2020	Bear Stearns Securities Corp	969.000	27,513		
25470F-30-2	DISCOVERY INC EQUITY		03/03/2020	Bear Stearns Securities Corp	1,680.000	41,826		
256746-10-8	DOLLAR TREE INC EQUITY		03/17/2020	VARIOUS	865.000	69,118		
25754A-20-1	DOMINO'S PIZZA INC EQUITY		05/11/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	686.000	258,963		
260557-10-3	DOW INC EQUITY		03/17/2020	VARIOUS	2,429.000	79,331		
26441C-20-4	DUKE ENERGY CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	859.000	73,880		
26614N-10-2	DUPONT DE NEMOURS INC EQUITY		03/17/2020	VARIOUS	2,127.000	85,363		
26875P-10-1	EOG RESOURCES INC EQUITY		06/19/2020	VARIOUS	1,571.000	91,251		
278642-10-3	EBAY INC EQUITY		03/30/2020	VARIOUS	2,591.000	86,230		
278865-10-0	ECOLAB INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	301.000	51,022		
281020-10-7	EDISON INTERNATIONAL EQUITY		06/19/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	678.000	37,737		
291011-10-4	EMERSON ELECTRIC CO EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	977.000	46,337		
29476L-10-7	EQUITY RESIDENTIAL EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	564.000	37,488		
29786A-10-6	ETSY INC EQUITY		09/18/2020	UBS SECURITIES LLC	1,648.000	184,164		
30034W-10-6	EVERGY INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	700.000	40,297		
30212P-30-3	EXPEDIA GROUP INC EQUITY		03/03/2020	Bear Stearns Securities Corp	437.000	42,722		
30225T-10-2	EXTRA SPACE STORAGE INC EQUITY		03/13/2020	Bear Stearns Securities Corp	359.000	35,224		
30231G-10-2	EXXON MOBIL CORP EQUITY		03/17/2020	VARIOUS	10,985.000	500,226		
30303M-10-2	FACEBOOK INC EQUITY		12/31/2020	RBC CAPITAL MARKETS LLC	100.000	27,603		
311900-10-4	FASTENAL CO EQUITY		03/03/2020	Bear Stearns Securities Corp	1,202.000	41,709		
31428X-10-6	FEDEX CORP EQUITY		03/17/2020	VARIOUS	695.000	80,216		
31620M-10-6	FIDELITY NATIONAL INFORMATION SER EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	795.000	90,604		
316773-10-0	FIFTH THIRD BANCORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,557.000	35,689		
33616C-10-0	FIRST REPUBLIC BANK/CA EQUITY		03/17/2020	VARIOUS	849.000	84,048		
337738-10-8	FISERV INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	726.000	65,992		
337932-10-7	FIRSTENERGY CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,369.000	54,921		
345370-86-0	FORD MOTOR CO EQUITY		03/17/2020	VARIOUS	13,160.000	78,592		
34959J-10-8	FORTIVE CORP EQUITY		09/18/2020	VARIOUS	1,766.000	120,664		
35137L-10-5	FOX CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	1,317.000	41,424		

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35671D-85-7	FREEPORT-MCMORAN INC EQUITY		03/03/2020	Bear Stearns Securities Corp	4,026.000	41,308		
366651-10-7	GARTNER INC EQUITY		03/03/2020	Bear Stearns Securities Corp	326.000	42,148		
369604-10-3	GENERAL ELECTRIC CO EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	10,599.000	75,120		
370334-10-4	GENERAL MILLS INC EQUITY		03/17/2020	Bear Stearns Securities Corp	822.000	42,165		
37045V-10-0	GENERAL MOTORS CO EQUITY		03/17/2020	VARIOUS	3,718.000	96,614		
372460-10-5	GENUINE PARTS CO EQUITY		03/03/2020	Bear Stearns Securities Corp	475.000	41,717		
38141G-10-4	GOLDMAN SACHS GROUP INC/THE EQUITY		12/31/2020	VARIOUS	175.000	45,425		
38141G-10-4	GOLDMAN SACHS GROUP INC/THE EQUITY		12/31/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	391.000	62,043		
40412C-10-1	HCA HEALTHCARE INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	447.000	34,628		
40434L-10-5	HP INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,545.000	36,667		
406216-10-1	HALLIBURTON CO EQUITY		03/03/2020	RBC CAPITAL MARKETS LLC	2,058.000	34,462		
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,143.000	38,082		
418056-10-7	HASBRO INC EQUITY		03/03/2020	Bear Stearns Securities Corp	533.000	41,636		
42250P-10-3	HEALTHPEAK PROPERTIES INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,556.000	36,298		
42809H-10-7	HESS CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	758.000	42,914		
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO EQUITY		03/03/2020	Bear Stearns Securities Corp	3,280.000	42,055		
436440-10-1	HOLOGIC INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,122.000	35,318		
437076-10-2	HOME DEPOT INC/THE EQUITY		08/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,301.000	225,915		
438516-10-6	HONEYWELL INTERNATIONAL INC EQUITY		03/17/2020	VARIOUS	1,768.000	262,603		
44107P-10-4	HOST HOTELS & RESORTS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	2,824.000	41,424		
446150-10-4	HUNTINGTON BANCSHARES INC/OH EQUITY		03/03/2020	Bear Stearns Securities Corp	3,267.000	41,637		
45167R-10-4	IDEX CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	276.000	42,123		
452327-10-9	ILLUMINA INC EQUITY		03/17/2020	VARIOUS	376.000	94,668		
45337C-10-2	INCYTE CORP EQUITY		12/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	508.000	35,752		
45337C-10-2	INCYTE CORP EQUITY		12/09/2020	VARIOUS	250.000	20,491		
45687V-10-6	INGERSOLL RAND INC EQUITY		09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,654.000	35,640		
45866F-10-4	INTERCONTINENTAL EXCHANGE INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	665.000	51,070		
459200-10-1	INTERNATIONAL BUSINESS MACHINES C EQUITY		03/17/2020	VARIOUS	2,262.000	273,664		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCE EQUITY		03/03/2020	Bear Stearns Securities Corp	345.000	41,918		
460146-10-3	INTERNATIONAL PAPER CO EQUITY		03/03/2020	Bear Stearns Securities Corp	1,106.000	41,640		
46120E-60-2	INTUITIVE SURGICAL INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	155.000	65,951		
46625H-10-0	JPMORGAN CHASE & CO EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	3,600.000	337,563		
478160-10-4	JOHNSON & JOHNSON EQUITY		12/09/2020	VARIOUS	6,658.000	918,043		
487836-10-8	KELLOGG CO EQUITY		03/30/2020	RBC CAPITAL MARKETS LLC	633.000	38,113		
493267-10-8	KEYCORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	3,674.000	37,649		
49456B-10-1	KINDER MORGAN INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,818.000	35,641		
500754-10-6	KRAFT HEINZ CO/THE EQUITY		03/30/2020	VARIOUS	3,173.000	80,157		
501044-10-1	KROGER CO/THE EQUITY		12/09/2020	Bear Stearns Securities Corp	870.000	27,128		
501797-10-4	L BRANDS INC EQUITY		12/09/2020	Bear Stearns Securities Corp	665.000	27,837		
501889-20-8	LKQ CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,874.000	36,913		
517834-10-7	LAS VEGAS SANDS CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	922.000	37,680		
518439-10-4	ESTEE LAUDER COS INC/THE EQUITY		09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	296.000	45,509		
525327-10-2	LEIDOS HOLDINGS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	444.000	36,136		
534187-10-9	LINCOLN NATIONAL CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	876.000	41,211		
538034-10-9	LIVE NATION ENTERTAINMENT INC EQUITY		03/03/2020	Bear Stearns Securities Corp	729.000	42,077		
539830-10-9	LOCKHEED MARTIN CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	280.000	89,275		
540424-10-8	LOEWS CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,021.000	37,499		
548661-10-7	LOWE'S COS INC EQUITY		03/17/2020	VARIOUS	1,980.000	183,238		
55261F-10-4	M&T BANK CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	348.000	38,199		
552953-10-1	MGM RESORTS INTERNATIONAL EQUITY		03/03/2020	Bear Stearns Securities Corp	1,688.000	41,816		
56585A-10-2	MARATHON PETROLEUM CORP EQUITY		11/16/2020	VARIOUS	3,075.000	103,077		
571748-10-2	MARSH & MCLENNAN COS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	542.000	49,814		
571903-20-2	MARRIOTT INTERNATIONAL INC/MD EQUITY		03/17/2020	VARIOUS	785.000	74,825		
573284-10-6	MARTIN MARIETTA MATERIALS INC EQUITY		04/20/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	150.000	29,016		
57636Q-10-4	MASTERCARD INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,096.000	260,725		
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	731.000	41,876		
580135-10-1	MCDONALD'S CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	882.000	130,207		
58933Y-10-5	MERCK & CO INC EQUITY		03/17/2020	Bear Stearns Securities Corp	471.000	35,166		
58933Y-10-5	MERCK & CO INC EQUITY		03/17/2020	VARIOUS	2,568.000	191,284		
59156R-10-8	METLIFE INC EQUITY		03/17/2020	VARIOUS	2,465.000	87,396		
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC EQUITY		03/30/2020	VARIOUS	116.000	80,750		
594918-10-4	MICROSOFT CORP EQUITY		12/31/2020	RBC CAPITAL MARKETS LLC	125.000	27,777		
595017-10-4	MICROCHIP TECHNOLOGY INC EQUITY		06/19/2020	Bear Stearns Securities Corp	444.000	42,141		
595112-10-3	MICRON TECHNOLOGY INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,417.000	52,978		
609207-10-5	MONDELEZ INTERNATIONAL INC EQUITY	C	03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,836.000	89,647		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
617446-44-8	MORGAN STANLEY EQUITY		06/19/2020	VARIOUS	3,843.000	157,710		
629377-50-8	NRG ENERGY INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,422.000	33,527		
64110L-10-6	NETFLIX INC EQUITY		07/17/2020	VARIOUS	416.000	133,019		
64110L-10-6	NETFLIX INC EQUITY		07/17/2020	Bear Stearns Securities Corp	110.000	35,754		
651229-10-6	NEWELL BRANDS INC EQUITY		12/09/2020	Bear Stearns Securities Corp	1,295.000	27,190		
654106-10-3	NIKE INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,577.000	110,150		
655844-10-8	NORFOLK SOUTHERN CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	332.000	46,346		
665859-10-4	NORTHERN TRUST CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	556.000	38,118		
668771-10-8	NORTONLIFELOCK INC EQUITY		09/22/2020	VARIOUS	3,169.000	56,706		
670346-10-5	NUCOR CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	990.000	41,885		
67103H-10-7	O'REILLY AUTOMOTIVE INC EQUITY		03/17/2020	VARIOUS	225.000	78,788		
674599-10-5	OCCIDENTAL PETROLEUM CORP EQUITY		03/17/2020	VARIOUS	4,246.000	75,859		
681919-10-6	OMNICOM GROUP INC EQUITY		03/03/2020	RBC CAPITAL MARKETS LLC	452.000	32,074		
682680-10-3	ONEOK INC EQUITY		03/13/2020	Bear Stearns Securities Corp	1,235.000	35,540		
68389X-10-5	ORACLE CORP EQUITY		03/17/2020	VARIOUS	5,488.000	267,960		
693506-10-7	PPG INDUSTRIES INC EQUITY		03/17/2020	VARIOUS	777.000	71,801		
69351T-10-6	PPL CORP EQUITY		03/17/2020	VARIOUS	3,059.000	88,032		
693718-10-8	PACCAR INC EQUITY		03/17/2020	VARIOUS	1,051.000	67,320		
701094-10-4	PARKER-HANNIFIN CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	304.000	37,400		
704326-10-7	PAYCHEX INC EQUITY		04/20/2020	VARIOUS	1,165.000	85,026		
70432V-10-2	PAYCOM SOFTWARE INC EQUITY		03/03/2020	VARIOUS	1,040.000	322,572		
70450Y-10-3	PAYPAL HOLDINGS INC EQUITY		07/17/2020	VARIOUS	3,000.000	315,525		
713448-10-8	PEPSICO INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,671.000	213,433		
717081-10-3	PFIZER INC EQUITY		06/19/2020	VARIOUS	15,285.000	513,116		
718172-10-9	PHILIP MORRIS INTERNATIONAL INC EQUITY		03/17/2020	VARIOUS	3,963.000	316,184		
718546-10-4	PHILLIPS 66 EQUITY		03/17/2020	VARIOUS	1,359.000	80,871		
723484-10-1	PINNACLE WEST CAPITAL CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	445.000	42,227		
723787-10-7	PIONEER NATURAL RESOURCES CO EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	604.000	34,753		
73278L-10-5	POOL CORP EQUITY		10/06/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	554.000	181,722		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC EQUITY		03/03/2020	Bear Stearns Securities Corp	898.000	41,351		
74340W-10-3	PROLOGIS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,014.000	71,687		
744320-10-2	PRUDENTIAL FINANCIAL INC EQUITY		03/17/2020	VARIOUS	1,374.000	81,412		
74460D-10-9	PUBLIC STORAGE EQUITY		03/17/2020	VARIOUS	406.000	84,412		
747525-10-3	QUALCOMM INC EQUITY		03/17/2020	VARIOUS	2,886.000	216,055		
754730-10-9	RAYMOND JAMES FINANCIAL INC EQUITY		03/03/2020	Bear Stearns Securities Corp	485.000	41,464		
755111-50-7	RAYTHEON CO EQUITY		03/17/2020	VARIOUS	710.000	115,408		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP EQUITY		09/18/2020	UBS SECURITIES LLC	719.000	44,830		
756109-10-4	REALTY INCOME CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	679.000	37,432		
75886F-10-7	REGENERON PHARMACEUTICALS INC EQUITY		09/18/2020	VARIOUS	205.000	97,074		
7591EP-10-0	REGIONS FINANCIAL CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	2,914.000	41,742		
773903-10-9	ROCKWELL AUTOMATION INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	307.000	47,636		
776696-10-6	ROPER TECHNOLOGIES INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	152.000	47,028		
778296-10-3	ROSS STORES INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	513.000	35,688		
78486Q-10-1	SVB FINANCIAL GROUP EQUITY		03/03/2020	Bear Stearns Securities Corp	195.000	41,516		
79466L-30-2	SALESFORCE.COM INC EQUITY		09/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,079.000	146,126		
806407-10-2	HENRY SCHEIN INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	729.000	39,816		
806857-10-8	SCHLUMBERGER NV EQUITY		06/19/2020	VARIOUS	3,930.000	92,293		
808513-10-5	CHARLES SCHWAB CORP/THE EQUITY		10/05/2020	CITIGROUP GLOBAL MARKETS LTD	4,625.000	170,882		
816851-10-9	SEMPRA ENERGY EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	398.000	39,158		
824348-10-6	SHERWIN-WILLIAMS CO/THE EQUITY		08/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	103.000	43,300		
828806-10-9	SIMON PROPERTY GROUP INC EQUITY		03/17/2020	VARIOUS	1,071.000	92,309		
844741-10-8	SOUTHWEST AIRLINES CO EQUITY		12/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	954.000	36,498		
844741-10-8	SOUTHWEST AIRLINES CO EQUITY		12/09/2020	VARIOUS	450.000	20,813		
855244-10-9	STARBUCKS CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,458.000	86,004		
857477-10-3	STATE STREET CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	615.000	41,436		
863667-10-1	STRYKER CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	407.000	57,048		
871607-10-7	SYNOPSYS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	313.000	37,443		
87165B-10-3	SYNCHRONY FINANCIAL EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,076.000	36,263		
871829-10-7	SYSCO CORP EQUITY		03/30/2020	RBC CAPITAL MARKETS LLC	799.000	38,006		
872540-10-9	TJX COS INC/THE EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,486.000	63,181		
872590-10-4	T-MOBILE US INC EQUITY		07/27/2020	VARIOUS	4,990.000	534,399		
879360-10-5	TELEDYNE TECHNOLOGIES INC EQUITY		06/19/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	654.000	209,914		
880770-10-2	TERADYNE INC EQUITY		09/18/2020	UBS SECURITIES LLC	2,293.000	175,116		
88160R-10-1	TESLA INC EQUITY		12/18/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	9,400.000	6,533,000		
883203-10-1	TEXTRON INC EQUITY		03/03/2020	Bear Stearns Securities Corp	1,012.000	41,824		

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88579Y-10-1	3M CO EQUITY		03/17/2020	VARIOUS	1,493.000	213,081		
893641-10-0	TRANSDIGM GROUP INC EQUITY		09/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	123.000	38,747		
89417E-10-9	TRAVELERS COS INC/THE EQUITY		03/17/2020	VARIOUS	819.000	90,828		
89832Q-10-9	TRUIST FINANCIAL CORP EQUITY		03/17/2020	VARIOUS	3,333.000	129,127		
90184L-10-2	TWITTER INC EQUITY		09/22/2020	VARIOUS	2,644.000	78,085		
902252-10-5	TYLER TECHNOLOGIES INC EQUITY		06/19/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	709.000	236,246		
902973-30-4	US BANCORP EQUITY		03/17/2020	VARIOUS	3,551.000	145,923		
90384S-30-3	ULTA BEAUTY INC EQUITY		03/03/2020	Bear Stearns Securities Corp	162.000	41,930		
904311-10-7	UNDER ARMOUR INC EQUITY		11/16/2020	RBC CAPITAL MARKETS LLC	1,000.000	15,473		
907818-10-8	UNION PACIFIC CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	845.000	108,699		
910047-10-9	UNITED AIRLINES HOLDINGS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,100.000	33,745		
911312-10-6	UNITED PARCEL SERVICE INC EQUITY		03/17/2020	VARIOUS	1,790.000	169,866		
911363-10-9	UNITED RENTALS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	311.000	41,805		
913017-10-9	UNITED TECHNOLOGIES CORP EQUITY		03/17/2020	VARIOUS	960.000	89,134		
913017-10-9	UNITED TECHNOLOGIES CORP EQUITY		03/17/2020	Bear Stearns Securities Corp	1,103.000	147,091		
918204-10-8	VF CORP EQUITY		03/17/2020	VARIOUS	1,164.000	78,262		
91913Y-10-0	VALERO ENERGY CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	623.000	42,223		
92220P-10-5	VARIAN MEDICAL SYSTEMS INC EQUITY		12/09/2020	Bear Stearns Securities Corp	490.000	69,362		
92276F-10-0	VENTAS INC EQUITY		03/03/2020	RBC CAPITAL MARKETS LLC	577.000	30,752		
92343E-10-2	VERISIGN INC EQUITY		03/03/2020	Bear Stearns Securities Corp	215.000	41,865		
92556H-20-6	VIACOMCBS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	1,739.000	41,519		
92826C-83-9	VISA INC EQUITY		12/31/2020	RBC CAPITAL MARKETS LLC	200.000	43,759		
929042-10-9	VORNADO REALTY TRUST EQUITY		03/03/2020	Bear Stearns Securities Corp	761.000	41,846		
929740-10-8	WESTINGHOUSE AIR BRAKE TECHNOLOGI EQUITY		03/03/2020	Bear Stearns Securities Corp	618.000	41,661		
931427-10-8	WALGREENS BOOTS ALLIANCE INC EQUITY		03/17/2020	VARIOUS	2,033.000	98,783		
941848-10-3	WATERS CORP EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	203.000	37,205		
949746-10-1	WELLS FARGO & CO EQUITY		09/18/2020	VARIOUS	15,002.000	483,913		
95040Q-10-4	WELLTOWER INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	914.000	35,315		
955306-10-5	WEST PHARMACEUTICAL SERVICES INC EQUITY		05/21/2020	Bear Stearns Securities Corp	1,311.000	276,657		
958102-10-5	WESTERN DIGITAL CORP EQUITY		03/30/2020	RBC CAPITAL MARKETS LLC	864.000	37,659		
959802-10-9	WESTERN UNION CO/THE EQUITY		03/03/2020	Bear Stearns Securities Corp	1,800.000	41,952		
96145D-10-5	WESTROCK CO EQUITY		09/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	840.000	29,357		
969457-10-0	WILLIAMS COS INC/THE EQUITY		03/17/2020	VARIOUS	5,067.000	77,263		
983134-10-7	WYNN RESORTS LTD EQUITY		11/16/2020	VARIOUS	682.000	69,764		
983919-10-1	XILINX INC EQUITY		03/17/2020	VARIOUS	904.000	73,245		
98419M-10-0	XYLEM INC/NY EQUITY		03/03/2020	Bear Stearns Securities Corp	514.000	41,682		
988498-10-1	YUM! BRANDS INC EQUITY		03/17/2020	VARIOUS	936.000	71,960		
989207-10-5	ZEBRA TECHNOLOGIES CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	191.000	42,081		
989701-10-7	ZIONS BANCORP NA EQUITY		12/09/2020	Bear Stearns Securities Corp	500.000	21,606		
G0177J-10-8	ALLERGAN PLC EQUITY		03/17/2020	VARIOUS	837.000	153,082		
G0250X-10-7	AMCOR PLC EQUITY	C	03/03/2020	Bear Stearns Securities Corp	4,318.000	41,035		
G0408V-10-2	AON PLC/UK EQUITY		03/17/2020	VARIOUS	572.000	111,780		
G47567-10-5	IHS MARKIT LTD EQUITY	C	03/17/2020	BANK OF AMERICA NA	841.000	46,213		
G5494J-10-3	LINDE PLC EQUITY	C	03/17/2020	BANK OF AMERICA NA	647.000	106,030		
G5960L-10-3	MEDTRONIC PLC EQUITY		03/17/2020	Bear Stearns Securities Corp	405.000	34,213		
G5960L-10-3	MEDTRONIC PLC EQUITY		03/17/2020	VARIOUS	1,215.000	97,455		
G6095L-10-9	APTIV PLC EQUITY	C	03/03/2020	Bear Stearns Securities Corp	515.000	42,234		
G7945M-10-7	SEAGATE TECHNOLOGY PLC EQUITY	C	03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	856.000	38,655		
H1467J-10-4	CHUBB LTD EQUITY	C	03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	478.000	52,622		
H84989-10-4	TE CONNECTIVITY LTD EQUITY	C	03/17/2020	VARIOUS	1,111.000	80,759		
N53745-10-0	LYONDELLBASELL INDUSTRIES NV EQUITY	C	03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	892.000	37,221		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						36,177,513	XXX	
99C110-42-0	JETTY NATIONAL, INC. CS-20 PRIVATE STOCK		11/04/2020	DIRECT TO COMPANY	1,646,952.000	16,470		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						16,470	XXX	
9799997. Total - Common Stocks - Part 3						36,193,983	XXX	
9799998. Total - Common Stocks - Part 5						40,947,082	XXX	
9799999. Total - Common Stocks						77,141,065	XXX	
9899999. Total - Preferred and Common Stocks						83,006,629	XXX	
9999999 - Totals						2,173,056,792	XXX	2,403,632

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
313371-*9-9	FHA PUTT PROJ MERRILL #91 7.43 09/01/2023		07/01/2020	MBS PAYDOWN		66,413	66,414	62,310	64,477		1,936		1,936		66,414				2,674	09/01/2023
36176X-KR-9	GNSF POOL 779104		12/01/2020	MBS PAYDOWN		942,998	942,998	988,232	949,578		(6,580)		(6,580)		942,998				20,385	04/15/2042
36179N-LE-6	G2SF POOL MA1225		12/01/2020	MBS PAYDOWN		1,140,676	1,140,676	1,219,811			(9,170)		(9,170)		1,140,676				25,426	08/20/2043
36179Q-L4-1	G2SF POOL MA2147		12/01/2020	MBS PAYDOWN		914,807	914,807	935,605	917,284		(2,477)		(2,477)		914,807				16,826	08/20/2044
36179T-G5-8	G2SF POOL MA4720		12/01/2020	MBS PAYDOWN		4,183,127	4,183,127	4,405,683			(45,268)		(45,268)		4,183,127				86,034	09/20/2047
36179U-ZU-9	G2SF POOL MA6155		01/22/2020	VARIOUS		12,353,974	11,864,406	12,411,281	12,370,560		(8,728)		(8,728)		12,361,832		(7,858)	(7,858)	68,207	09/20/2049
36179V-SH-4	G2SF POOL MA6820		12/01/2020	MBS PAYDOWN		334,295	334,295	353,778			(1,531)		(1,531)		334,295				2,426	08/20/2050
36179V-TX-8	G2SF POOL MA6866		12/01/2020	MBS PAYDOWN		315,496	315,496	333,292			(1,001)		(1,001)		315,496				1,678	09/20/2050
36179V-VZ-0	G2SF POOL MA6932		12/01/2020	MBS PAYDOWN		61,098	61,098	64,554			(145)		(145)		61,098				153	10/20/2050
36179V-XZ-8	G2SF POOL MA6996		12/01/2020	MBS PAYDOWN		150,387	150,387	158,846			(169)		(169)		150,387				376	11/20/2050
3617AQ-F2-0	G2SF POOL BB0185		09/09/2020	VARIOUS		4,474,960	4,207,974	4,467,356	4,394,201		(19,440)		(19,440)		4,374,762		100,198	100,198	123,489	06/20/2047
36180C-YW-3	GNSF POOL AD1625		01/29/2020	VARIOUS		5,287,530	5,008,966	5,262,153	5,252,520		(4,672)		(4,672)		5,247,848		39,682	39,682	28,495	01/15/2043
36184C-R9-8	GNSF POOL AL5912		12/01/2020	MBS PAYDOWN		431,075	431,075	454,969	433,724		(2,649)		(2,649)		431,075				8,754	03/15/2045
36202D-SB-8	G2SF POOL 3214		12/01/2020	MBS PAYDOWN		20,415	20,415	20,210	20,394		21		21		20,415				655	03/20/2032
36202D-TE-1	G2SF POOL 3249		12/01/2020	MBS PAYDOWN		119,806	119,806	123,063	120,129		(323)		(323)		119,806				4,480	06/20/2032
36202F-AV-8	G2SF POOL 4520		12/01/2020	MBS PAYDOWN		160,226	160,226	162,517	160,495		(270)		(270)		160,226				4,685	08/20/2039
3620C4-RG-7	GNSF POOL 748487		12/01/2020	MBS PAYDOWN		960,049	960,049	1,041,803	969,125		(9,076)		(9,076)		960,049				25,500	08/15/2040
3622A2-XK-3	GNSF POOL 784282		12/01/2020	MBS PAYDOWN		1,564,111	1,564,111	1,776,461	1,577,589		(13,478)		(13,478)		1,564,111				49,311	02/15/2034
912828-2J-8	US TREASURY N/B 1.5 07/15/2020		07/15/2020	MATURITY		19,000,000	19,000,000	19,003,696	19,000,896		(896)		(896)		19,000,000				285,000	07/15/2020
912828-2V-1	US TREASURY N/B 1.375 09/15/2020		09/15/2020	MATURITY		5,610,000	5,610,000	5,587,885	5,595,987		14,013		14,013		5,610,000				77,138	09/15/2020
912828-2Z-2	US TREASURY N/B 1.625 10/15/2020		10/15/2020	MATURITY		20,000,000	20,000,000	19,982,880	19,987,986		12,014		12,014		20,000,000				325,000	10/15/2020
912828-3L-2	US TREASURY N/B 1.875 12/15/2020		12/15/2020	MATURITY		1,000,000	1,000,000	1,000,863	1,000,685		(685)		(685)		1,000,000				18,750	12/15/2020
912828-6H-8	US TREASURY N/B 2.375 03/15/2022		04/30/2020	Corporate Actions Event		292,262	281,000	282,263	281,960		(137)		(137)		281,823		10,439	10,439	3,337	03/15/2022
912828-A4-2	US TREASURY N/B 2 11/30/2020		11/30/2020	MATURITY		30,000,000	30,000,000	30,392,679	30,092,356		(92,356)		(92,356)		30,000,000				600,000	11/30/2020
912828-A8-3	US TREASURY N/B 2.375 12/31/2020		12/31/2020	MATURITY		45,630,000	45,630,000	46,927,756	46,002,620		(372,620)		(372,620)		45,630,000				1,083,713	12/31/2020
912828-L6-5	US TREASURY N/B 1.375 09/30/2020		06/08/2020	JP MORGAN SECURITIES LLC		13,349,311	13,300,000	13,208,088	13,240,976		34,259		34,259		13,275,235		74,076	74,076	126,414	09/30/2020
912828-L9-9	US TREASURY N/B 1.375 10/31/2020		08/05/2020	MORGAN STANLEY & CO LLC		9,528,171	9,500,000	9,443,254	9,461,770		26,501		26,501		9,488,272		39,900	39,900	100,099	10/31/2020
912828-N4-8	US TREASURY N/B 1.75 12/31/2020		12/31/2020	MATURITY		46,000,000	46,000,000	47,142,394	46,271,306		(271,306)		(271,306)		46,000,000				805,000	12/31/2020
912828-NT-3	US TREASURY N/B 2.625 08/15/2020		08/17/2020	MATURITY		50,000,000	50,000,000	47,363,500	49,792,776		207,224		207,224		50,000,000				1,312,500	08/15/2020
912828-TY-6	US TREASURY N/B 1.625 11/15/2022		05/07/2020	BARCLAYS CAPITAL SECURITIES INC.		3,109,092	3,000,000	3,001,641	3,001,556		(240)		(240)		3,001,317		107,775	107,775	23,438	11/15/2022
912828-V3-1	US TREASURY N/B 1.375 01/15/2020		01/15/2020	MATURITY		2,000,000	2,000,000	1,992,459	1,999,880		120		120		2,000,000				13,750	01/15/2020
912828-VV-9	US TREASURY N/B 2.125 08/31/2020		08/31/2020	MATURITY		18,542,000	18,542,000	18,805,706	18,606,332		(64,332)		(64,332)		18,542,000				394,018	08/31/2020
912828-W6-3	US TREASURY N/B 1.625 03/15/2020		03/16/2020	MATURITY		8,000,000	8,000,000	8,029,089	8,001,818		(1,818)		(1,818)		8,000,000				67,280	03/15/2020
912828-XU-9	US TREASURY N/B 1.5 06/15/2020		06/15/2020	MATURITY		8,000,000	8,000,000	8,015,339	8,002,436		(2,436)		(2,436)		8,000,000				67,875	06/15/2020
912828-Z8-6	US TREASURY N/B 1.375 02/15/2023		03/20/2020	JP MORGAN SECURITIES LLC		1,282,808	1,250,000	1,249,414			7		7		1,249,421		33,388	33,388	1,747	02/15/2023
912828-ZC-7	US TREASURY N/B 1.125 02/28/2025		11/12/2020	VARIOUS		14,588,961	14,120,000	14,476,908			(46,005)		(46,005)		14,430,904		158,058	158,058	109,616	02/28/2025
912828-ZY-9	US TREASURY N/B 0.125 07/15/2023		09/29/2020	VARIOUS		9,244,188	9,250,000	9,248,947			69		69		9,249,016		(4,828)	(4,828)	2,388	07/15/2023
91282C-AP-6	US TREASURY N/B 0.125 10/15/2023		11/24/2020	SG AMERICAS SECURITIES LLC		997,497	1,000,000	998,402			56		56		998,458		(961)	(961)	141	10/15/2023
0599999. Subtotal - Bonds - U.S. Governments						339,655,733	337,929,326	340,395,087	307,571,416		(681,588)		(681,588)		339,105,868		549,869	549,869	5,886,758	XXX
302154-AW-9	EXPORT-IMPORT BANK KORE 5.125 06/29/2020	D	06/29/2020	MATURITY		3,889,000	3,889,000	3,859,016	3,887,324		1,676		1,676		3,889,000				99,656	06/29/2020
50066A-AA-1	KOREA GAS CORP 4.25 11/02/2020	D	11/02/2020	MATURITY		6,390,000	6,390,000	6,358,114	6,386,916		3,084		3,084		6,390,000				271,575	11/02/2020
1099999. Subtotal - Bonds - All Other Governments						10,279,000	10,279,000	10,217,130	10,274,240		4,760		4,760		10,279,000				371,231	XXX
60412A-MV-2	MINNESOTA ST 5 08/01/2020		08/03/2020	MATURITY		90,000	90,000	166,598	104,589		(14,589)		(14,589)		90,000				4,500	08/01/2020
60412A-NH-2	MINNESOTA ST 5 08/01/2020		08/03/2020	MATURITY		4,910,000	4,910,000	5,683,052	4,945,289		(35,289)		(35,289)		4,910,000				245,500	08/01/2020
677521-UT-1	OHIO ST 5 02/01/2027		03/24/2020	VARIOUS		10,398,170	10,000,000	11,397,900	10,267,714		(37,820)		(37,820)		10,229,894		168,276	168,276	323,472	02/01/2027
93974C-F6-2	WASHINGTON ST 5 06/01/2023		03/24/2020	BB&T SECURITIES LLC		2,066,020	2,000,000	2,296,820	2,049,852		(8,090)		(8,090)		2,041,763		24,257	24,257	31,944	06/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,464,190	17,000,000	19,544,370	17,367,444		(95,788)		(95,788)		17,271,657		192,533	192,533	605,416	XXX
05914F-WN-6	BALTIMORE CNTY MD 5 08/01/2032		03/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		2,169,980	2,000,000	2,403,420	2,216,640		(10,331)		(10,331)		2,206,309		(36,329)	(36,329)	65,000	08/01/2032
167486-TZ-2	CHICAGO IL 5 01/01/2021		07/20/2020	Fidelity Capital Markets		1,766,866	1,730,000	1,761,970	1,736,008		(3,706)		(3,706)		1,732,302		34,564	34,564	91,546	01/01/2021

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
213185-KM-2	COOK CNTY IL 5 11/15/2031		05/04/2020	JANNEY MONTGOMERY SCOTT LLC		3,247,587	3,150,000	3,523,590	3,456,144		(13,644)		(13,644)		3,442,500		(194,913)	(194,913)	74,813	11/15/2031
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,184,433	6,880,000	7,688,980	7,408,792		(27,681)		(27,681)		7,381,111		(196,678)	(196,678)	231,359	XXX
02765U-NS-9	AMERICAN MUNI PWR-OHIO INC 5 02/15/2042		07/20/2020	MORGAN STANLEY & CO LLC		1,423,408	1,325,000	1,458,798	1,367,237		(10,740)		(10,740)		1,356,497		66,911	66,911	62,017	02/15/2042
130795-AP-2	CALIFORNIA ST STWD CMNTY 5.37 06/01/2021		06/19/2020	SECURITY CALLED BY ISSUER		900,000	900,000	941,625	910,636		(3,086)		(3,086)		907,549		(7,549)	(7,549)	24,165	06/01/2021
167593-RK-0	CHICAGO IL O'HARE INTERNATI 5 01/01/2033		03/06/2020	RBC CAPITAL MARKETS LLC		4,703,920	4,000,000	4,418,960	4,245,083		(8,432)		(8,432)		4,236,651		467,269	467,269	138,333	01/01/2033
249189-DL-2	DENVER CO CONVENTION CENTER 5 12/01/2032		04/08/2020	Citigroup Global Markets Inc.		2,585,835	2,620,000	2,972,285	2,887,238		(9,441)		(9,441)		2,877,797		(291,961)	(291,961)	48,033	12/01/2032
249189-DP-3	DENVER CO CONVENTION CENTER 5 12/01/2035		04/08/2020	Citigroup Global Markets Inc.		1,942,900	2,000,000	2,247,160	2,190,033		(6,693)		(6,693)		2,183,340		(240,440)	(240,440)	36,667	12/01/2035
25490L-AA-5	DIRECTOR OF THE ST OF NEVAD 4 12/15/2025		12/31/2020	VARIOUS		1,539,170	1,518,511	1,513,807	1,514,954		60		60		1,515,014		24,156	24,156	9,602	12/15/2025
30294U-AB-1	FRESB 2016-SB17 A5H FLT 05/25/2036 CMBS		03/31/2020	VARIOUS		3,292,926	3,287,972	3,285,660	3,286,588		254		254		3,286,842		6,084	6,084	23,445	05/25/2036
31283H-F2-6	FGLMC POOL G01085		12/01/2020	MBS PAYDOWN		3,264	3,264	3,363	3,276		(11)		(11)		3,264				108	11/01/2029
31287S-GK-7	FGLMC POOL C66502		12/01/2020	MBS PAYDOWN		2,992	2,992	3,152	3,003		(11)		(11)		2,992				122	04/01/2032
31287T-3K-9	FGLMC POOL C68002		12/01/2020	MBS PAYDOWN		4,652	4,652	4,899	4,730		(78)		(78)		4,652				178	06/01/2032
31288F-ZX-5	FGLMC POOL C77058		12/01/2020	MBS PAYDOWN		17,458	17,458	17,600	17,464		(5)		(5)		17,458				248	02/01/2033
31288G-H3-9	FGLMC POOL C77450		12/01/2020	MBS PAYDOWN		14,137	14,137	14,252	14,241		(104)		(104)		14,137				498	03/01/2033
31288G-NT-5	FGLMC POOL C77602		12/01/2020	MBS PAYDOWN		45,589	45,589	45,959	45,616		(28)		(28)		45,589				1,203	03/01/2033
3128M4-L4-3	FGLMC POOL G02747		12/01/2020	MBS PAYDOWN		21,003	21,003	21,156	21,017		(14)		(14)		21,003				705	03/01/2037
3128M5-5E-6	FGLMC POOL G04145		12/01/2020	MBS PAYDOWN		39,163	39,163	39,095	39,157		6		6		39,163				1,200	01/01/2038
3128MB-BQ-6	FGLMC POOL G06047		12/01/2020	MBS PAYDOWN		23,257	23,257	24,466	23,411		(154)		(154)		23,257				595	05/01/2040
3128M9-NL-2	FGLMC POOL G07295		12/01/2020	MBS PAYDOWN		396,910	396,910	405,251	397,853		(943)		(943)		396,910				8,662	05/01/2042
3128MB-F5-1	FGCI POOL G12688		12/01/2020	MBS PAYDOWN		110,726	110,726	118,252	111,858		(1,131)		(1,131)		110,726				3,166	06/01/2022
3128MC-G2-5	FGCI POOL G13617		12/01/2020	MBS PAYDOWN		144,141	144,141	152,452	145,267		(1,126)		(1,126)		144,141				4,046	12/01/2023
3128MC-HB-4	FGCI POOL G13626		12/01/2020	MBS PAYDOWN		130,042	130,042	138,698	131,139		(1,097)		(1,097)		130,042				4,085	01/01/2024
3128MC-JM-8	FGCI POOL G13668		12/01/2020	MBS PAYDOWN		292,931	292,931	310,873	295,466		(2,534)		(2,534)		292,931				8,699	01/01/2024
3128MJ-2D-1	FGLMC POOL G08771		05/07/2020	VARIOUS		14,163,764	13,341,095	13,966,458	13,965,640		(76,164)		(76,164)		13,889,476		274,288	274,288	218,419	07/01/2047
3128MJ-CT-5	FGLMC POOL G08081		12/01/2020	MBS PAYDOWN		84,842	84,842	86,664	84,974		(132)		(132)		84,842				3,199	09/01/2035
3128MJ-CZ-1	FGLMC POOL G08087		12/01/2020	MBS PAYDOWN		55,850	55,850	56,758	55,912		(62)		(62)		55,850				1,718	10/01/2035
3128P8-AT-8	FGTW POOL C91818		12/01/2020	MBS PAYDOWN		1,337,218	1,337,218	1,440,226	1,348,025		(10,807)		(10,807)		1,337,218				26,999	02/01/2035
312904-CF-0	FHR 182 Q 970 08/15/2021 CMO		06/15/2020	MBS PAYDOWN					3						3		(2)	(2)	1	08/15/2021
312904-NN-1	FHR 196 A FLT 12/15/2021 CMO		03/15/2020	MBS PAYDOWN		101	101	92	103		(2)		(2)		101					12/15/2021
312905-BN-1	FHR 1052 H 699.5455 03/15/2021 CMO		12/01/2020	MBS PAYDOWN		9	9	680	(28,841)		28,850		28,850		9				23	03/15/2021
31292H-AW-4	FGLMC POOL C00921		12/01/2020	MBS PAYDOWN		2,947	2,947	3,037	2,958		(11)		(11)		2,947				133	02/01/2030
31292H-FU-3	FGLMC POOL C01079		12/01/2020	MBS PAYDOWN		18	18	19	18						18				1	10/01/2030
31292H-K3-7	FGLMC POOL C01214		12/01/2020	MBS PAYDOWN		17	17	18	17						17				1	07/01/2031
31292H-KJ-2	FGLMC POOL C01197		12/01/2020	MBS PAYDOWN		6,358	6,358	6,344	6,357		2		2		6,358				244	07/01/2031
31292H-QY-3	FGLMC POOL C01371		12/01/2020	MBS PAYDOWN		18,207	18,207	19,174	18,283		(76)		(76)		18,207				672	06/01/2032
31292H-VU-5	FGLMC POOL C01527		12/01/2020	MBS PAYDOWN		125,823	125,823	127,425	125,973		(150)		(150)		125,823				3,908	04/01/2033
312931-6G-8	FGLMC POOL A85371		12/01/2020	MBS PAYDOWN		121,150	121,150	127,449	121,898		(748)		(748)		121,150				3,560	03/01/2039
31296P-EA-6	FGLMC POOL A14629		12/01/2020	MBS PAYDOWN		288,143	288,143	284,833	287,863		279		279		288,143				10,235	10/01/2033
31296R-PL-6	FGLMC POOL A16727		12/01/2020	MBS PAYDOWN		220,559	220,559	225,660	221,041		(481)		(481)		220,559				3,471	12/01/2033
31296R-V6-2	FGLMC POOL A16937		12/01/2020	MBS PAYDOWN		244,273	244,273	247,174	244,515		(241)		(241)		244,273				8,709	12/01/2033
31296S-NV-4	FGLMC POOL A17604		12/01/2020	MBS PAYDOWN		141,483	141,483	151,718	142,378		(895)		(895)		141,483				4,555	01/01/2034
31297F-PB-3	FGLMC POOL A27618		12/01/2020	MBS PAYDOWN		14,968	14,968	14,909	14,963		5		5		14,968				409	10/01/2034
31297F-QH-9	FGLMC POOL A27656		12/01/2020	MBS PAYDOWN		27,772	27,772	27,662	27,761		11		11		27,772				752	10/01/2034
31297F-QJ-5	FGLMC POOL A27657		12/01/2020	MBS PAYDOWN		8,712	8,712	8,677	8,708		4		4		8,712				238	10/01/2034
31297F-QL-0	FGLMC POOL A27659		12/01/2020	MBS PAYDOWN		16,035	16,035	15,972	16,033		3		3		16,035				442	10/01/2034
31297F-R9-6	FGLMC POOL A27712		12/01/2020	MBS PAYDOWN		87,731	87,731	87,381	87,697		34		34		87,731				2,829	10/01/2034
31297F-UE-1	FGLMC POOL A27781		12/01/2020	MBS PAYDOWN		27,568	27,568	27,458	27,563		5		5		27,568				753	10/01/2034
31297F-UF-8	FGLMC POOL A27782		12/01/2020	MBS PAYDOWN		42,685	42,685	42,515	42,673		12		12		42,685				1,153	10/01/2034
31297F-WG-4	FGLMC POOL A27847		12/01/2020	MBS PAYDOWN		77,297	77,297	76,989	77,271		26		26		77,297				2,827	10/01/2034
31297H-AQ-2	FGLMC POOL A29015		06/16/2020	VARIOUS		106,396	96,163	99,563	99,105		(309)		(309)		98,796		7,600	7,600	2,370	12/01/2034
31297M-TJ-7	FGLMC POOL A32353		06/16/2020	VARIOUS		168,381	150,108	155,345	154,927		(442)		(442)		154,485		13,896	13,896	3,524	04/01/2035

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
31298E-VS-1	FGLMC POOL C46025		12/01/2020	MBS PAYDOWN		410	410	422	411		(1)		(1)		410				17	12/01/2030
31298T-HC-9	FGLMC POOL C56527		12/01/2020	MBS PAYDOWN		561	561	578	562		(1)		(1)		561				23	08/01/2031
3131Y7-RR-0	FNCL POOL ZN1396		05/13/2020	VARIOUS		4,642,435	4,420,665	4,594,902	4,573,842		(62,404)		(62,404)		4,511,439		130,996	130,996	73,448	11/01/2048
31323E-B8-6	FGJMT6 POOL T69063		06/16/2020	VARIOUS		7,230,750	6,952,069	6,758,715	6,757,816		18,314		18,314		6,776,130		454,620	454,620	107,116	11/01/2047
3132DV-LC-7	FNCL POOL SD7523		12/01/2020	MBS PAYDOWN		571,850	571,850	610,494			(2,401)		(2,401)		571,850				3,290	08/01/2050
3132DV-LD-5	FNCL POOL SD7524		12/01/2020	MBS PAYDOWN		207,114	207,114	224,071			(697)		(697)		207,114				760	08/01/2050
3132GF-5Y-9	FGLMC POOL Q02663		12/01/2020	MBS PAYDOWN		1,238,839	1,238,839	1,388,661			(14,536)		(14,536)		1,238,839				24,923	08/01/2041
3132GK-F2-7	FGLMC POOL Q04085		12/01/2020	MBS PAYDOWN		1,147,352	1,147,352	1,188,405	1,152,225		(4,874)		(4,874)		1,147,352				22,912	10/01/2041
3132H7-D7-6	FGHLU9 POOL U99125		12/01/2020	MBS PAYDOWN		1,608,772	1,608,772	1,667,091	1,614,774		(6,001)		(6,001)		1,608,772				29,914	01/01/2043
3132L7-YL-7	FGLMC POOL V82515		06/04/2020	VARIOUS		4,116,634	3,856,408	4,082,369	4,070,812		(17,840)		(17,840)		4,052,972		63,662	63,662	66,402	06/01/2046
3132QP-G9-9	FGLMC POOL Q32923		12/01/2020	MBS PAYDOWN		775,735	775,735	812,703	779,633		(3,899)		(3,899)		775,735				15,884	04/01/2045
3132QV-JT-9	FGLMC POOL Q38373		06/03/2020	VARIOUS		3,172,322	2,961,361	2,953,958	2,954,010		619		619		2,954,629		217,693	217,693	50,305	01/01/2046
3132WK-FC-7	FGLMC POOL Q45562		12/01/2020	MBS PAYDOWN		469,297	469,297	480,205	470,484		(1,186)		(1,186)		469,297				9,653	01/01/2047
3132WM-F2-5	FGLMC POOL Q47384		05/13/2020	VARIOUS		6,962,118	6,560,422	6,922,014	6,778,420		(29,786)		(29,786)		6,748,634		213,484	213,484	111,483	04/01/2047
31335A-3J-5	FGLMC POOL G60801		12/01/2020	MBS PAYDOWN		742,744	742,744	766,303	745,407		(2,663)		(2,663)		742,744				17,258	01/01/2047
31335A-5Y-0	FGLMC POOL G60863		12/01/2020	MBS PAYDOWN		1,106,340	1,106,340	1,111,699	1,106,639		(299)		(299)		1,106,340				20,524	02/01/2047
31335A-DW-5	FGLMC POOL G60117		12/01/2020	MBS PAYDOWN		648,520	648,520	666,354	650,323		(1,803)		(1,803)		648,520				12,944	07/01/2045
31335A-EG-9	FGLMC POOL G60135		12/01/2020	MBS PAYDOWN		1,913,013	1,913,013	1,993,718	1,920,048		(7,036)		(7,036)		1,913,013				35,914	06/01/2043
31335A-QC-5	FGLMC POOL G60451		12/01/2020	MBS PAYDOWN		2,021,425	2,021,425	1,957,308	2,016,480		4,945		4,945		2,021,425				39,519	01/01/2046
31335A-RC-4	FGLMC POOL G60483		12/01/2020	MBS PAYDOWN		634,191	634,191	684,728	639,357		(5,167)		(5,167)		634,191				15,209	10/01/2044
31335A-RD-2	FGLMC POOL G60484		12/01/2020	MBS PAYDOWN		474,845	474,845	512,981	478,954		(4,109)		(4,109)		474,845				11,293	03/01/2046
31335A-WT-1	FGLMC POOL G60658		12/01/2020	MBS PAYDOWN		1,739,378	1,739,378	1,791,643	1,744,066		(4,688)		(4,688)		1,739,378				36,711	07/01/2046
31335A-WU-8	FGLMC POOL G60659		12/01/2020	MBS PAYDOWN		2,225,811	2,225,811	2,263,398	2,229,775		(3,965)		(3,965)		2,225,811				47,048	08/01/2046
31335B-FU-5	FGLMC POOL G61079		12/01/2020	MBS PAYDOWN		651,924	651,924	688,900	656,095		(4,171)		(4,171)		651,924				17,055	07/01/2047
31335B-GD-2	FGLMC POOL G61096		12/01/2020	MBS PAYDOWN		710,289	710,289	762,451			(4,727)		(4,727)		710,289				9,410	02/01/2047
31335B-JC-1	FGLMC POOL G61159		12/01/2020	MBS PAYDOWN		1,154,419	1,154,419	1,215,747	1,161,789		(7,371)		(7,371)		1,154,419				30,788	05/01/2046
31335B-QH-2	FGLMC POOL G61356		12/01/2020	MBS PAYDOWN		2,240,856	2,240,856	2,454,088	2,265,316		(24,460)		(24,460)		2,240,856				57,975	05/01/2041
31336W-AJ-8	FGCI POOL G11810		11/01/2020	MBS PAYDOWN		42,436	42,436	45,181	42,678		(242)		(242)		42,436				722	12/01/2020
3133A8-H8-3	FNCL POOL QB2055		12/01/2020	MBS PAYDOWN		200,241	200,241	210,253			(316)		(316)		200,241				726	08/01/2050
3133KJ-2R-2	FNCL POOL RA3484		12/01/2020	MBS PAYDOWN		130,584	130,584	138,685			(384)		(384)		130,584				701	09/01/2050
3133KJ-E6-5	FNCL POOL RA2857		12/01/2020	MBS PAYDOWN		788,656	788,656	818,478			(2,771)		(2,771)		788,656				7,225	06/01/2050
3133N3-VN-1	FRJM3P POOL RE6021		01/17/2020	VARIOUS		9,333,967	9,242,006	9,332,982	9,330,363		(649)		(649)		9,329,714		4,254	4,254	38,432	10/01/2049
31358E-4H-2	FNR 1990-104 S FLT 09/25/2020 CMO		09/25/2020	MATURITY		1,608	1,608	1,428	1,584		24		24		1,608				77	09/25/2020
31358E-5M-0	FNR 1990-115 S FLT 09/25/2020 CMO		09/25/2020	MATURITY		1,992	1,993	1,715	1,947		46		46		1,993				97	09/25/2020
31358E-5N-8	FNR 1990-115 H 859.15 09/25/2020 CMO		09/01/2020	MBS PAYDOWN		5	5	1,343	4,395		(4,390)		(4,390)		5				12	09/25/2020
31358E-UJ-9	FNR 1990-75 E 1009.5 07/25/2020 CMO		04/01/2020	MBS PAYDOWN		1	1	226	6		(5)		(5)		1				2	07/25/2020
31358F-FX-2	FNR 1990-125 F FLT 10/25/2020 CMO		06/25/2020	MBS PAYDOWN		6,552	6,552	6,722	6,552						6,552				40	10/25/2020
31358F-FY-0	FNR 1990-125 S FLT 10/25/2020 CMO		06/25/2020	MBS PAYDOWN		5,454	5,454	5,107	5,766		(311)		(311)		5,454				272	10/25/2020
31358F-FZ-7	FNR 1990-125 E 873 10/25/2020 CMO		06/01/2020	MBS PAYDOWN		16	16	2,433	65		(46)		(46)		19		(3)	(3)	39	10/25/2020
31359X-EP-0	FNR 1999-62 PB 7.5 12/18/2029 CMO		12/01/2020	MBS PAYDOWN		35,138	35,138	36,544	35,251		(113)		(113)		35,138				1,426	12/18/2029
3136A7-ZV-7	FNR 2012-83 BA 3.5 03/25/2041 CMO		12/01/2020	MBS PAYDOWN		1,179,899	1,179,899	1,208,568	1,189,111		(9,212)		(9,212)		1,179,899				30,815	03/25/2041
3136A9-3W-6	FNR 2012-118 BE 2 12/25/2039 CMO		12/01/2020	MBS PAYDOWN		10,156,269	10,156,269	10,180,073			(10,068)		(10,068)		10,156,269				105,690	12/25/2039
3136AD-SD-2	FNR 2013-35 YT 6.5 09/25/2032 CMO		12/01/2020	MBS PAYDOWN		712,739	712,739	817,812	726,142		(13,403)		(13,403)		712,739				27,729	09/25/2032
3136AJ-N4-4	FNR 2014-28 FD FLT 05/25/2044 CMO		12/25/2020	MBS PAYDOWN		1,487,889	1,487,889	1,486,029	1,487,959		(70)		(70)		1,487,889				11,400	05/25/2044
3136AL-WV-9	FNR 2014-74 CF FLT 06/25/2044 CMO		12/25/2020	MBS PAYDOWN		2,049,826	2,049,826	2,041,498	2,049,892		(67)		(67)		2,049,826				14,660	06/25/2044
3136AX-YR-0	FNR 2017-61 K 3.5 08/25/2046 CMO		10/14/2020	VARIOUS		6,980,523	6,904,401	7,084,562	6,959,418		(20,393)		(20,393)		6,939,026		41,497	41,497	169,547	08/25/2046
3136B5-MQ-5	FNR 2019-31 EA 3 10/25/2048 CMO		12/01/2020	MBS PAYDOWN		258,290	258,290	263,850	259,218		(928)		(928)		258,290				4,560	10/25/2048
31371H-B7-2	FNCL POOL 252162		12/01/2020	MBS PAYDOWN		3,317	3,317	3,336	3,318		(1)		(1)		3,317				134	12/01/2028
31371H-DR-6	FNCL POOL 252212		12/01/2020	MBS PAYDOWN		23,092	23,092	23,225	23,099		(8)		(8)		23,092				856	01/01/2029
31371H-E4-6	FNCL POOL 252255		12/01/2020	MBS PAYDOWN		8,519	8,519	8,562	8,522		(3)		(3)		8,519				304	02/01/2029
31371H-K2-3	FNCL POOL 252413		12/01/2020	MBS PAYDOWN		19,780	19,780	19,955	19,786		(6)		(6)		19,780				456	02/01/2029
31371H-K3-1	FNCL POOL 252414		12/01/2020	MBS PAYDOWN		7,407	7,407	7,315	7,395		12		12		7,407				256	02/01/2029
31371K-HX-2	FNCL POOL 254146		12/01/2020	MBS PAYDOWN		6,048	6,048	6,095	6,051		(3)		(3)		6,048				182	01/01/2032
31371M-HK-6	FNCL POOL 255934		12/01/2020	MBS PAYDOWN		89,238	89,238	90,604	89,337		(100)		(100)		89,238				3,236	11/01/2035
31374C-RL-2	FNJMCK POOL 310191		12/01/2020	MBS PAYDOWN		2,104,209	2,104,209	2,167,664	2,112,882		(8,674)		(8,674)		2,104,209				53,704	05/01/2041
31378Y-KV-5	FNCL POOL 412608		12/01/2020	MBS PAYDOWN		2,242	2,242	2,226	2,241		1		1		2,242				79	01/01/2028
3137A0-MB-8	FHR 3688 BC 4.5 07/15/2040 CMO		12/01/2020	MBS PAYDOWN		109,899	109,899	115,943	110,228		(329)		(329)		109,899				2,916	07/15/2040
3137AE-ZQ-1	FHR 3929 MJ 5 12/15/2034 CMO		12/01/2020	MBS PAYDOWN		526,438	526,438	555,968	526,412		26		26		526,438				13,812	12/15/2034

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
3137B5-PB-3	FHR 4263 AF FLT 11/15/2043 CMO		12/15/2020	MBS PAYDOWN		239,450	239,450	240,049	239,503		(52)		(52)		239,450				1,655	11/15/2043
3137BB-RE-2	FHR 4347 FH FLT 06/15/2044 CMO		12/15/2020	MBS PAYDOWN		748,315	748,315	744,808	748,321		(6)		(6)		748,315				5,470	06/15/2044
3137BP-JX-8	FHR 4582 PA 3 11/15/2045 CMO		12/01/2020	MBS PAYDOWN		1,236,223	1,236,223	1,243,177	1,237,201		(978)		(978)		1,236,223				22,052	11/15/2045
3137BP-LE-7	FHR 4586 FA FLT 05/15/2046 CMO		12/15/2020	MBS PAYDOWN		907,367	907,367	906,799	907,387		(20)		(20)		907,367				6,825	05/15/2046
3137FM-BE-1	FHR 4885 AS FLT 06/15/2049 CMO		06/30/2020	VARIOUS		7,517,876		6,199,167	6,073,830		(585,026)		(585,026)		5,488,804		2,029,072	2,029,072	942,894	06/15/2049
3137FP-DR-3	FHR 4924 BG 4 04/15/2049 CMO		05/06/2020	CREDIT SUISSE SECURITIES USA LLC		857,938	800,000	843,625	840,504		(5,086)		(5,086)		835,418		22,520	22,520	14,222	04/15/2049
3137FP-FX-8	FHR 4924 QE 3 05/25/2049 CMO		12/01/2020	MBS PAYDOWN		68,392	68,392	69,995	68,841		(449)		(449)		68,392				1,532	05/25/2049
31380W-AH-7	FNCL POOL 451908		12/01/2020	MBS PAYDOWN		5,787	5,787	5,820	5,788		(1)		(1)		5,787				174	11/01/2028
3138A5-GV-8	FNCL POOL AH3811		12/01/2020	MBS PAYDOWN		1,515,685	1,515,685	1,600,113	1,525,454		(9,769)		(9,769)		1,515,685				37,427	02/01/2041
3138AB-RD-0	FNCL POOL AH6783		12/01/2020	MBS PAYDOWN		1,847,023	1,847,023	1,983,818	1,862,562		(15,539)		(15,539)		1,847,023				43,548	03/01/2041
3138AA-YX-3	FNCL POOL AH8825		12/01/2020	MBS PAYDOWN		573,701	573,701	620,224	579,539		(5,839)		(5,839)		573,701				15,648	03/01/2041
3138EE-XW-4	FNCL POOL AK9692		12/01/2020	MBS PAYDOWN		1,608,192	1,608,192	1,709,709	1,619,587		(11,395)		(11,395)		1,608,192				39,066	04/01/2042
3138EK-AR-6	FNCL POOL AL2715		12/01/2020	MBS PAYDOWN		4,164,640	4,164,640	4,249,560	4,175,163		(10,523)		(10,523)		4,164,640				83,681	11/01/2042
3138EM-VM-0	FNCT POOL AL5119		12/01/2020	MBS PAYDOWN		363,968	363,968	374,887	365,125		(1,158)		(1,158)		363,968				8,673	04/01/2034
3138EP-WU-4	FNCL POOL AL6958		12/01/2020	MBS PAYDOWN		41,011	41,011	45,952	41,483		(472)		(472)		41,011				1,215	04/01/2040
3138ER-BP-4	FNCL POOL AL9045		12/01/2020	MBS PAYDOWN		901,576	901,576	870,866	899,470		2,106		2,106		901,576				15,903	09/01/2046
3138ER-T9-1	FNCL POOL AL9575		12/01/2020	MBS PAYDOWN		600,391	600,391	660,806			(5,653)		(5,653)		600,391				11,318	08/01/2046
3138ER-TK-6	FNCL POOL AL9553		12/01/2020	MBS PAYDOWN		231,936	231,936	239,583	232,271		(334)		(334)		231,936				4,784	02/01/2046
3138ER-U2-4	FNCL POOL AL9600		12/01/2020	MBS PAYDOWN		1,386,456	1,386,456	1,423,500	1,390,029		(3,573)		(3,573)		1,386,456				29,080	01/01/2044
3138ES-C7-1	FNCT POOL AL9993		12/01/2020	MBS PAYDOWN		1,157,518	1,157,518	1,197,488	1,161,725		(4,207)		(4,207)		1,157,518				21,773	02/01/2037
3138MF-SZ-1	FNCL POOL AQ0535		12/01/2020	MBS PAYDOWN		959,552	959,552	987,589	961,758		(2,205)		(2,205)		959,552				17,172	11/01/2042
3138W5-GK-8	FNCL POOL AR7401		12/01/2020	MBS PAYDOWN		2,369,312	2,369,312	2,373,014	2,369,685		(374)		(374)		2,369,312				44,728	06/01/2043
3138WC-LM-3	FNCL POOL AS3031		12/01/2020	MBS PAYDOWN		973,822	973,822	998,472	976,131		(2,309)		(2,309)		973,822				19,182	08/01/2044
3138WD-JM-4	FNCL POOL AS3867		12/01/2020	MBS PAYDOWN		2,955,630	2,955,630	3,107,568	2,975,764		(20,134)		(20,134)		2,955,630				71,265	11/01/2044
3138WD-RF-0	FNCL POOL AS4085		12/01/2020	MBS PAYDOWN		3,239,592	3,239,592	3,341,841	3,251,630		(12,039)		(12,039)		3,239,592				75,672	12/01/2044
3138WE-XD-6	FNCL POOL AS5175		12/01/2020	MBS PAYDOWN		3,684,506	3,684,506	3,670,113	3,682,999		1,507		1,507		3,684,506				81,435	06/01/2045
3138WH-EW-8	FNCL POOL AS7348		05/13/2020	VARIOUS		4,429,898	4,198,482	4,166,338	4,167,061		3,439		3,439		4,170,499		259,399	259,399	62,048	06/01/2046
3138WH-LN-0	FNCL POOL AS7532		12/01/2020	MBS PAYDOWN		569,712	569,712	567,932	569,566		146		146		569,712				9,936	07/01/2046
3138WH-QK-1	FNCI POOL AS7657		12/01/2020	MBS PAYDOWN		780,056	780,056	808,455	782,253		(2,197)		(2,197)		780,056				10,575	08/01/2031
3138WJ-AZ-1	FNCL POOL AS8123		12/01/2020	MBS PAYDOWN		1,547,575	1,547,575	1,552,291	1,548,316		(740)		(740)		1,547,575				33,624	10/01/2046
3138WJ-FK-9	FNCL POOL AS8269		12/01/2020	MBS PAYDOWN		2,711,806	2,711,806	2,667,313	2,706,212		5,594		5,594		2,711,806				53,667	11/01/2046
3138WJ-ME-5	FNCL POOL AS8456		12/01/2020	MBS PAYDOWN		414,417	414,417	425,425	415,442		(1,024)		(1,024)		414,417				9,428	12/01/2046
3138YH-U6-5	FNCL POOL AY4204		12/01/2020	MBS PAYDOWN		685,817	685,817	706,391	688,092		(2,275)		(2,275)		685,817				14,888	05/01/2045
31392J-AD-1	FNW 2003-W2 1A 7.5 07/25/2042 WHOLE LOAN		11/01/2020	MBS PAYDOWN		379,224	379,224	414,305	379,224						379,224				14,087	07/25/2042
31392J-YH-6	FNW 2003-W3 1A 7.5 08/25/2042 WHOLE LOAN		12/01/2020	MBS PAYDOWN		254,437	254,437	277,972	254,475		(38)		(38)		254,437				8,922	08/25/2042
31393L-FM-0	FSPC T-54 3A 7 02/25/2043 WHOLE LOAN		12/01/2020	MBS PAYDOWN		48,676	48,676	52,243	48,837		(161)		(161)		48,676				1,974	02/25/2043
31393V-FU-0	FHR 2626 A 4 06/15/2033 CMO		12/01/2020	MBS PAYDOWN		76,331	76,331	81,483	76,845		(514)		(514)		76,331				1,696	06/15/2033
313959-VT-2	FGLMC POOL D23326		10/01/2020	MBS PAYDOWN		6,616	6,616	6,790	6,623		(7)		(7)		6,616				234	08/01/2022
31395V-7L-7	FHR 2993 KR 4.5 06/15/2025 CMO		12/01/2020	MBS PAYDOWN		756,027	756,027	821,707	767,125		(11,098)		(11,098)		756,027				18,044	06/15/2025
31398N-R9-7	FNR 2010-117 FG FLT 10/25/2040 CMO		12/25/2020	MBS PAYDOWN		328,234	328,234	329,363	328,369		(134)		(134)		328,234				2,489	10/25/2040
31398N-TT-1	FNR 2010-118 YF FLT 10/25/2040 CMO		10/14/2020	VARIOUS		1,636,683	1,620,715	1,632,364	1,631,885		(1,630)		(1,630)		1,630,255		6,428	6,428	15,835	10/25/2040
31401A-ME-4	FNCL POOL 702457		12/01/2020	MBS PAYDOWN		105,392	105,392	109,151	105,791		(398)		(398)		105,392				2,572	06/01/2033
31402Q-6Z-9	FNCL POOL 735388		12/01/2020	MBS PAYDOWN		191,953	191,953	200,672	192,798		(845)		(845)		191,953				5,850	02/01/2035
31403T-6E-9	FNCL POOL 757869		12/01/2020	MBS PAYDOWN		6,687	6,687	7,107	6,712		(24)		(24)		6,687				244	11/01/2033
31404X-RG-1	FNCL POOL 781787		12/01/2020	MBS PAYDOWN		560,070	560,069	568,722	561,347		(1,277)		(1,277)		560,069				16,823	11/01/2034
31405Q-T9-9	FNCL POOL 796276		12/01/2020	MBS PAYDOWN		173,710	173,710	186,412	174,508		(799)		(799)		173,710				4,642	12/01/2034
31406A-YA-4	FNCL POOL 804505		12/01/2020	MBS PAYDOWN		151,219	151,219	153,145	151,347		(128)		(128)		151,219				4,843	12/01/2034
31406B-SA-9	FNCL POOL 805213		12/01/2020	MBS PAYDOWN		139,106	139,106	140,878	139,213		(107)		(107)		139,106				5,188	01/01/2035
31407K-C6-4	FNCL POOL 832693		12/01/2020	MBS PAYDOWN		65,022	65,022	68,339	65,655		(633)		(633)		65,022				2,543	09/01/2035
3140EW-XM-2	FNCI POOL BC2483		12/01/2020	MBS PAYDOWN		970,626	970,626	1,012,029	975,801		(5,175)		(5,175)		970,626				15,930	03/01/2031
3140FO-JJ-4	FNCL POOL BC4764		12/01/2020	MBS PAYDOWN		1,942,277	1,942,277	1,895,710	1,937,320		4,958		4,958		1,942,277				38,776	10/01/2046
3140FX-GJ-5	FNMSU4 POOL BF0200		12/01/2020	MBS PAYDOWN		2,991,366	2,991,366	3,140,401	1,659,993		(13,133)		(13,133)		2,991,366				60,711	11/01/2051
3140FX-ME-9	FNMSU4 POOL BF0356		12/01/2020	MBS PAYDOWN		56,688	56,688	61,214			(288)		(288)		56,688				1,218	11/01/2051
3140FX-NG-3	FNRPR3 POOL BF0390		12/01/2020	MBS PAYDOWN		2,079,768	2,079,768	2,186,194			(9,405)		(9,405)		2,079,768				43,383	10/01/2048
3140FX-PP-1	FNMSU3 POOL BF0429		12/01/2020	MBS PAYDOWN		878,089	878,089	944,083			(2,084)		(2,084)		878,089				4,300	07/01/2042
3140GV-ET-8	FNCL POOL BH6445		06/04/2020	VARIOUS		9,723,791	9,236,077	9,142,994	9,149,590		6,635		6,635		9,156,225		567,566	567,566	157,877	07/01/2047
3140J6-DH-7	FNCL POOL BM1903		12/01/2020	MBS PAYDOWN		3,215,225	3,215,225	3,218,243	3,215,843		(618)		(618)		3,215,225				69,996	08/01/2047

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
3140J8-GA-5	FNCL POOL BM3792		12/01/2020	MBS PAYDOWN		822,255	822,255	818,079	821,853		402		402		822,255				17,525	02/01/2047
3140J9-UP-4	FNCT POOL BM5089		12/01/2020	MBS PAYDOWN		3,036,835	3,036,835	3,251,312	3,067,503		(30,667)		(30,667)		3,036,835				93,083	02/01/2030
3140J9-VA-6	FNCI POOL BM5108		12/01/2020	MBS PAYDOWN		3,270,066	3,270,066	3,331,891	3,278,976		(8,910)		(8,910)		3,270,066				58,388	02/01/2033
3140JA-ND-6	FNCL POOL BM5787		12/01/2020	MBS PAYDOWN		3,169,889	3,169,889	3,308,571	3,192,039		(22,150)		(22,150)		3,169,889				73,752	08/01/2047
3140Q7-5Y-9	FNCL POOL CA0862		06/03/2020	VARIOUS		21,586,397	20,645,477	21,320,487	21,317,209		(87,626)		(87,626)		21,229,583		356,814	356,814	346,278	09/01/2047
3140Q7-DQ-7	FNCL POOL CA0110		06/03/2020	VARIOUS		33,465,587	31,980,106	33,016,961	33,012,128		(110,260)		(110,260)		32,901,869		563,718	563,718	535,008	08/01/2047
3140Q7-HS-9	FNCL POOL CA0240		12/01/2020	MBS PAYDOWN		1,958,047	1,958,047	2,023,214	1,968,547		(10,500)		(10,500)		1,958,047				42,690	08/01/2047
3140Q8-WW-1	FNCL POOL CA1560		06/04/2020	VARIOUS		1,742,176	1,611,381	1,686,663	1,669,367		(7,979)		(7,979)		1,661,388		80,788	80,788	35,062	04/01/2048
3140QD-LK-8	FNCL POOL CA5729		12/01/2020	MBS PAYDOWN		937,663	937,663	992,311			(5,304)		(5,304)		937,663				11,292	05/01/2050
3140QD-X3-3	FNCL POOL CA6097		12/01/2020	MBS PAYDOWN		1,524,742	1,524,742	1,630,521			(6,707)		(6,707)		1,524,742				13,043	06/01/2050
3140QD-XA-7	FNCL POOL CA6072		12/01/2020	MBS PAYDOWN		390,528	390,528	412,312			(1,664)		(1,664)		390,528				2,456	06/01/2050
3140QE-5Y-4	FNCI POOL CA7162		12/01/2020	MBS PAYDOWN		199,465	199,465	209,812			(235)		(235)		199,465				494	09/01/2035
3140QE-A6-9	FNCL POOL CA6328		12/01/2020	MBS PAYDOWN		228,047	228,047	243,262			(986)		(986)		228,047				1,370	07/01/2050
3140QE-P6-3	FNCL POOL CA6744		12/01/2020	MBS PAYDOWN		53,275	53,275	56,596			(165)		(165)		53,275				291	08/01/2050
3140X6-A9-2	FNCL POOL FM2731		12/01/2020	MBS PAYDOWN		568,831	568,831	597,272			(2,394)		(2,394)		568,831				3,350	03/01/2050
3140X6-YM-7	FNCL POOL FM3415		12/01/2020	MBS PAYDOWN		312,248	312,248	337,813			(1,555)		(1,555)		312,248				2,757	05/01/2047
3140X7-CQ-0	FNCL POOL FM3678		12/01/2020	MBS PAYDOWN		131,126	131,126	141,861			(254)		(254)		131,126				636	10/01/2047
31410F-2Q-7	FNCL POOL 888283		12/01/2020	MBS PAYDOWN		547,467	547,467	561,427	548,955		(1,488)		(1,488)		547,467				15,095	08/01/2034
31410K-4P-6	FNCI POOL 890130		12/01/2020	MBS PAYDOWN		432,948	432,948	461,982	438,950		(6,003)		(6,003)		432,948				13,149	11/01/2023
31410K-JW-5	FNCL POOL 889577		12/01/2020	MBS PAYDOWN		31,171	31,171	32,544	31,316		(145)		(145)		31,171				945	06/01/2038
31410K-ZL-1	FNCI POOL 890047		12/01/2020	MBS PAYDOWN		145,140	145,140	154,789	146,633		(1,493)		(1,493)		145,140				4,420	12/01/2022
31412P-J3-6	FNCL POOL 930982		12/01/2020	MBS PAYDOWN		874,625	874,625	948,831	885,743		(11,119)		(11,119)		874,625				25,112	04/01/2039
31414C-JT-6	FNCL POOL 962074		12/01/2020	MBS PAYDOWN		18,831	18,831	19,661	18,958		(127)		(127)		18,831				465	03/01/2038
31414H-KE-6	FNCL POOL 966593		12/01/2020	MBS PAYDOWN		14,057	14,057	14,065	14,057						14,057				408	01/01/2038
31416W-ZW-5	FNCL POOL AB1656		05/07/2020	VARIOUS		2,272,384	2,097,048	2,226,475	2,223,757		(9,706)		(9,706)		2,214,050		58,334	58,334	34,986	10/01/2040
31417A-ZW-2	FNCL POOL AB4356		12/01/2020	MBS PAYDOWN		414,423	414,423	443,821	417,790		(3,366)		(3,366)		414,423				10,617	02/01/2042
31417F-VU-9	FNCL POOL AB8726		12/01/2020	VARIOUS		1,997,306	1,997,306	2,101,541	2,005,858		(8,552)		(8,552)		1,997,306				40,339	03/01/2043
31418A-LT-3	FNCT POOL MA1237		12/01/2020	MBS PAYDOWN		2,188,347	2,188,347	2,214,248	2,191,572		(3,225)		(3,225)		2,188,347				39,701	11/01/2032
31418C-G6-5	FNCL POOL MA2920		12/01/2020	MBS PAYDOWN		6,613,745	6,613,745	6,499,555	6,601,420		12,325		12,325		6,613,745				131,203	03/01/2047
31418C-R8-9	FNCL POOL MA3210		06/04/2020	VARIOUS		20,224,368	19,320,454	19,939,312	19,935,437		(76,290)		(76,290)		19,859,147		365,221	365,221	325,250	12/01/2047
31418C-R9-7	FNCL POOL MA3211		12/01/2020	MBS PAYDOWN		4,445,616	4,445,616	4,659,040	4,487,733		(42,117)		(42,117)		4,445,616				99,986	12/01/2047
31418D-JR-4	FNCL POOL MA3871		04/03/2020	VARIOUS		13,675,376	13,363,477	13,561,841	13,558,753		(3,335)		(3,335)		13,555,418		119,959	119,959	66,221	12/01/2049
31418D-P4-8	FNCI POOL MA4042		12/03/2020	VARIOUS		11,238,302	10,870,787	11,213,896			(55,601)		(55,601)		11,132,048		106,254	106,254	105,255	06/01/2035
31418D-RR-5	FNCI POOL MA4095		12/01/2020	MBS PAYDOWN		375,867	375,867	390,109			(1,011)		(1,011)		375,867				2,125	08/01/2035
31418D-U8-3	FNCI POOL MA4206		12/01/2020	MBS PAYDOWN		63,038	63,038	65,484			(31)		(31)		63,038				105	12/01/2035
31418D-UH-3	FNCL POOL MA4183		12/01/2020	MBS PAYDOWN		117,778	117,778	123,630			(175)		(175)		117,778				394	11/01/2050
48504N-BC-2	KANSAS CITY MO INDL DEV AUT 5 03/01/2046		03/26/2020	JANNEY MONTGOMERY SCOTT LLC		6,702,600	6,000,000	7,034,220	6,993,101		(22,568)		(22,568)		6,970,532		(267,932)	(267,932)	174,167	03/01/2046
52349E-DW-7	LEE CNTY FL INDL DEV AUTH 5 11/15/2044		02/28/2020	D.A. DAVIDSON		5,997,100	5,000,000	5,721,500	5,699,984		(11,671)		(11,671)		5,688,313		308,787	308,787	75,000	11/15/2044
57420V-NN-9	MARYLAND ST ECON DEV CORP S 3 06/01/2020		06/01/2020	MATURITY		155,000	155,000	155,000	154,988		12		12		155,000				2,325	06/01/2020
576000-MT-7	MASSACHUSETTS ST SCH BLDG A 5 08/15/2022		03/31/2020	Corporate Actions Event		2,762,377	2,549,000	3,183,777	2,729,330		(16,727)		(16,727)		2,712,604		49,773	49,773	63,725	08/15/2022
646139-3H-6	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2038		04/29/2020	Fidelity Capital Markets		3,559,082	3,255,000	3,638,244	3,390,017		(17,416)		(17,416)		3,372,601		186,481	186,481	135,625	01/01/2038
64990A-CE-3	NEW YORK ST DORM AUTH SALES 5 03/15/2038		03/25/2020	BARCLAYS CAPITAL SECURITIES INC.		5,539,108	5,025,000	5,941,610	5,465,171		(23,202)		(23,202)		5,441,969		97,139	97,139	134,000	03/15/2038
708796-4Q-7	PENNSYLVANIA ST HSG FIN A 3.9 10/01/2036		10/14/2020	SECURITY CALLED BY ISSUER		700,000	700,000	700,000	699,977		24		24		700,000				27,300	10/01/2036
743940-CS-5	PROVIDENCE RI REDEV AGY REV 5 04/01/2021		07/20/2020	MORGAN STANLEY & CO LLC		2,470,777	2,405,000	2,725,154	2,475,904		(31,200)		(31,200)		2,444,705		26,072	26,072	97,202	04/01/2021
91412G-6H-3	UNIV OF CALIFORNIA CA REVEN 5 05/15/2027		07/20/2020	STIFEL NICOLAUS & CO INC		2,531,568	2,330,000	2,490,374	2,379,702		(11,321)		(11,321)		2,368,381		163,187	163,187	79,932	05/15/2027
91412G-7A-7	UNIV OF CALIFORNIA CA REVEN 5 05/15/2027		07/20/2020	PERSHING LLC		2,899,166	2,670,000	2,853,776	2,726,955		(12,973)		(12,973)		2,713,982		185,184	185,184	91,596	05/15/2027
3199999. Subtotal - Bonds - U.S. Special Revenues						370,140,050	351,156,232	371,385,304	330,033,617		(1,752,130)		(1,752,130)		363,408,835		6,731,219	6,731,219	7,377,667	XXX
00023*-BD-4	AAA Cooper Transportation 4.23 01/15/25 Private		01/15/2020	SINKING FUND REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,091		(91)		(91)		1,000,000				10,575	01/15/2025

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
00206R-AX-0	AT&T INC 4.45 05/15/2021		06/29/2020	SECURITY CALLED BY ISSUER		7,610,449	7,348,000	7,416,130	7,391,007		(15,454)		(15,454)		7,375,554		(27,554)	(27,554)	465,907	05/15/2021
00256@-AB-5	Aarons Inc., 4.75 04/14/21 Private		12/04/2020	VARIOUS		3,854,143	3,823,932	3,823,932	3,823,914		(264)		(264)		3,823,650		282	282	177,287	04/14/2021
00287Y-CD-9	ABBVIE INC 4.875 02/15/2021		11/17/2020	SECURITY CALLED BY ISSUER at 100.000		3,254,000	3,254,000	3,458,774	3,294,081		(40,407)		(40,407)		3,253,673		327	327	202,426	02/15/2021
02007P-AC-7	ALLYA 2017-1 A3 1.7 06/15/2021 ABS		05/15/2020	MBS PAYDOWN		442,973	442,973	442,934	442,951		21		21		442,973				1,714	06/15/2021
03065G-AD-2	AMCAR 2017-2 A3 1.98 12/20/2021 ABS		04/18/2020	MBS PAYDOWN		242,740	242,710	242,671	242,702		8		8		242,710		30	30	947	12/20/2021
037411-BF-1	APACHE CORP 4.25 01/15/2030		03/25/2020	GOLDMAN SACHS & CO LLC		2,588,543	3,005,000	3,022,814	3,025,181		(65)		(65)		3,025,116		(436,573)	(436,573)	86,439	01/15/2030
04472*-AK-7	Ashley Furniture Industries Inc. 3.57 10/17/34 Private		10/17/2020	SINKING FUND REDEMPTION		493,204	493,204	493,204	493,249		(45)		(45)		493,204				11,054	10/17/2034
04965C-AJ-7	ATRM 12A AR FLT 04/22/2027 LL	D	10/22/2020	MBS PAYDOWN		90,419	90,419	89,899			23		23		90,419				251	04/22/2027
05377R-BX-1	AESOP 2015-1A A 2.5 07/20/2021 ABS		07/20/2020	MBS PAYDOWN		1,282,000	1,282,000	1,283,302	1,282,603		(603)		(603)		1,282,000				12,019	07/20/2021
05492C-AA-5	BBCMS 2018-RRI A FLT 02/15/2033 CMBS		03/15/2020	MBS PAYDOWN		977,122	977,122	977,122	977,094		27		27		977,122				4,431	02/15/2033
06051G-GF-0	BANK OF AMERICA CORP VAR 01/20/2028		01/29/2020	JP MORGAN SECURITIES LLC		3,822,175	3,500,000	3,525,574	3,519,572		210		210		3,519,781		302,394	302,394	71,010	01/20/2028
08162Q-AG-4	BMARK 2020-IG3 AS 2.6395 09/15/2048 CMBS		12/01/2020	MBS PAYDOWN		460,800	460,800	474,622			(1,061)		(1,061)		460,800				4,065	09/15/2048
09784Y-C*-7	Bonavista Energy Corporation 3.8 05/25/25 Private	A	07/15/2020	DIRECT TO COMPANY		5,001,634	7,840,000	5,045,352	6,189,432	1,650,469	8	2,794,557	(1,144,080)		5,045,352		(43,719)	(43,719)		04/25/2025
12530M-AA-3	SORT 2020-1 A1 1.69 07/15/2060 ABS		12/15/2020	MBS PAYDOWN		45,621	45,621	45,885			(6)		(6)		45,621				246	07/15/2060
12530M-AB-1	SORT 2020-1 A2 1.99 07/15/2060 ABS		12/15/2020	MBS PAYDOWN		169,891	169,891	169,811			75		75		169,891				1,052	07/15/2060
12531Y-AP-3	CFCRE 2016-C4 AHR 3.121 05/10/2058 CMBS		12/01/2020	MBS PAYDOWN		70,344	70,344	69,749	70,309		35		35		70,344				1,199	05/10/2058
12593Y-BC-6	COMM 2016-CR28 ASB 3.525 02/10/2049 CMBS		12/01/2020	MBS PAYDOWN		90,005	90,005	96,165			(556)		(556)		90,005				936	02/10/2049
126192-AD-5	COMM 2012-LC4 A4 3.288 12/10/2044 CMBS		12/01/2020	MBS PAYDOWN		52,290	52,290	52,810	52,316		(26)		(26)		52,290				941	12/10/2044
126650-CW-8	CVS HEALTH CORP 4.1 03/25/2025		08/27/2020	Corporate Actions Event		4,172,768	3,632,000	3,596,443	3,605,000		3,507		3,507		3,608,507		564,261	564,261	137,330	03/25/2025
14913Q-2T-5	CATERPILLAR FINL SERVICE 2.95 02/26/2022		04/06/2020	BNP PARIBAS SECURITIES CORP		5,594,710	5,500,000	5,497,360	5,499,686		411		411		5,500,098		94,612	94,612	100,054	02/26/2022
17290X-AS-9	CGCMT 2016-GC37 A3 3.05 04/10/2049 CMBS		12/01/2020	MBS PAYDOWN		25,253	25,253	24,408	25,154		99		99		25,253				813	04/10/2049
17324K-AQ-1	CGCMT 2015-GC35 AA 3.608 11/10/2048 CMBS		12/01/2020	MBS PAYDOWN		5,243	5,243	5,400	5,263		(20)		(20)		5,243				189	11/10/2048
21246#-AR-7	Convenience Store Investments 3.69 05/24/33 Private		11/24/2020	SINKING FUND REDEMPTION		301,962	301,961	301,961	301,988		(27)		(27)		301,961		1	1	6,996	05/24/2033
217020-C@-3	Coorstek, Inc 3.7 07/19/21 Private		07/19/2020	SINKING FUND REDEMPTION		3,500,000	3,500,000	3,500,000	3,500,138		(138)		(138)		3,500,000				129,500	07/19/2021
21987B-AW-8	CODELCO INC 3.625 08/01/2027	D	02/10/2020	BBVA SECURITIES INC		1,011,750	950,000	933,252	936,715		186		186		936,900		74,850	74,850	18,271	08/01/2027
225313-AG-0	CREDIT AGRICOLE LONDON 2.75 06/10/2020	D	06/10/2020	MATURITY		1,000,000	1,000,000	1,004,760	1,000,607		(607)		(607)		1,000,000				13,750	06/10/2020
22540V-G7-1	CSFB 2002-9 1A 7.5 03/25/2032 WHOLE LOAN		12/01/2020	MBS PAYDOWN		119,130	119,131	124,684	119,183		(52)		(52)		119,131		(1)	(1)	4,811	03/25/2032
225470-DX-8	CSFB 2005-10 3 5.5 11/25/2035 WHOLE LOAN		12/01/2020	MBS PAYDOWN		182,915	182,994	182,994	146,351			5,806	(5,806)		140,546		42,369	42,369	4,882	11/25/2035
22822V-AA-9	CROWN CASTLE INTL CORP 3.4 02/15/2021		07/06/2020	SECURITY CALLED BY ISSUER		3,031,476	2,985,000	2,984,313	2,984,464		243		243		2,984,707		293	293	136,972	02/15/2021
247361-ZN-1	DELTA AIR LINES INC 4.375 04/19/2028		09/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		4,530,000	5,000,000	4,106,800	4,998,904		611	892,715	(892,104)		4,106,800		423,200	423,200	204,045	04/19/2028
25272K-AD-5	DELL INT LLC / EMC CORP 4.42 06/15/2021		10/29/2020	SECURITY CALLED BY ISSUER		6,774,373	6,605,000	6,603,085	6,603,046		177		177		6,603,223		1,777	1,777	384,924	06/15/2021
260543-CT-8	DOW CHEMICAL CO/THE 3.15 05/15/2024		09/01/2020	Corporate Actions Event		1,225,711	1,130,000	1,127,627	1,128,120		343		343		1,128,463		97,248	97,248	28,278	05/15/2024
26986*-AA-1	Eagle Solar, LLC 4.82 12/31/2042 Private		12/31/2020	SINKING FUND REDEMPTION		267,327	267,327	267,327	267,331		(4)		(4)		267,327				10,856	12/31/2042
28103*-AY-3	Edison Properties 4.30 05/28/2029 Private		12/28/2020	SINKING FUND REDEMPTION		154,216	154,216	154,216	154,205		11		11		154,216				3,063	05/28/2029
29736R-AN-0	ESTEE LAUDER CO INC 2 12/01/2024		02/10/2020	CREDIT SUISSE SECURITIES USA LLC		332,113	328,000	326,101	326,156		56		56		326,211		5,902	5,902	1,476	12/01/2024
33845X-AA-5	FCAT 2020-4 A 0.53 04/15/2025 ABS		12/15/2020	MBS PAYDOWN		59,463	59,463	59,461			6		6		59,463				35	04/15/2025
34528Q-FJ-8	FORDF 2017-1 A1 2.07 05/15/2022 ABS		05/15/2020	MATURITY		4,140,000	4,140,000	4,138,545	4,139,131		869		869		4,140,000				35,708	05/15/2022
35105M-AC-5	FORT 2018-2 A3 3.64 05/15/2023 ABS		12/15/2020	MBS PAYDOWN		395,441	395,441	395,363	395,549		(107)		(107)		395,441				11,746	05/15/2023
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342 11/15/2020	D	11/16/2020	MATURITY		5,765,000	5,765,000	5,765,000	5,764,432		568		568		5,765,000				135,016	11/15/2020
36192K-AT-4	GSMS 2012-GCJ7 A4 3.377 05/10/2045 CMBS		12/01/2020	MBS PAYDOWN		58,155	58,155	59,130			(267)		(267)		58,155				617	05/10/2045
36248G-AC-4	GSMS 2013-GC16 A3 4.244 11/10/2046 CMBS		08/01/2020	MBS PAYDOWN		192,459	192,459	210,743	193,709		(1,249)		(1,249)		192,459				5,108	11/10/2046

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
36962G-5J-9	GENERAL ELECTRIC CO 4.65 10/17/2021		05/19/2020	Corporate Actions Event		1,513,099	1,432,000	1,462,502	1,438,569		(1,246)		(1,246)		1,437,323		75,776	75,776	33,294	10/17/2021
370334-CE-2	GENERAL MILLS INC 3.7 10/17/2023		02/11/2020	GOLDMAN SACHS & CO LLC		786,727	741,000	739,392	740,475		86		86		740,561		46,166	46,166	8,834	10/17/2023
38141G-WV-2	GOLDMAN SACHS GROUP INC VAR 04/23/2029		01/29/2020	JP MORGAN SECURITIES LLC		5,473,000	5,000,000	4,855,100	4,874,346		1,402		1,402		4,875,749		597,251	597,251	51,913	04/23/2029
42806D-CD-9	HERTZ 2019-1A A 3.71 03/25/2023 ABS		12/25/2020	MBS PAYDOWN		2,313,836	2,313,836	2,283,377			14,145		14,145		2,313,836				35,509	03/25/2023
43814R-AC-0	HAROT 2016-4 A3 1.21 12/18/2020 ABS		03/18/2020	MBS PAYDOWN		364,088	364,088	364,065	364,076		12		12		364,088				607	12/18/2020
45256#-AB-8	IMPACT COMMUNITY VAR 10/25/2056 PRIVATE RMBS		12/29/2020	MBS PAYDOWN		23,899,693	23,899,693	23,899,693	18,077,141		(47,065)		(47,065)		23,899,693				560,345	08/28/2039
45256H-AD-0	IFUND 2001-AA C 5.111481 07/25/2033 CMBS		09/01/2020	MBS PAYDOWN		216,734	216,734	208,874	53,533						53,533		163,201	163,201	4,219	07/25/2031
45256H-AE-8	IFUND 2001-AA D 5.035818 07/25/2033 CMBS		12/01/2020	MBS PAYDOWN		67,794	67,795	67,795	14,237						14,237		53,557	53,557	3,367	07/25/2031
45257H-AA-5	IFUND 2010-1 A1 5.314 01/25/2051 CMBS		12/01/2020	MBS PAYDOWN		545,656	545,656	545,631	545,702		(45)		(45)		545,656				15,496	01/25/2051
459200-JW-2	IBM CORP 2.8 05/13/2021		03/06/2020	SECURITY CALLED BY ISSUER		3,052,471	3,000,000	3,001,500	3,001,694		(40)		(40)		3,001,655		(1,655)	(1,655)	78,838	05/13/2021
46590M-AQ-3	JPMCC 2016-JP2 A3 2.5589 08/15/2049 CMBS		12/01/2020	MBS PAYDOWN		7,018	7,018	6,442			64		64		7,018				135	08/15/2049
46590R-AB-5	JPMCC 2016-JP3 A2 2.4347 08/15/2049 CMBS		12/01/2020	MBS PAYDOWN		399,582	399,582	400,721	399,964		(383)		(383)		399,582				5,317	08/15/2049
46591T-BB-9	JPMMT 2020-2 A FLT 07/25/2050 WHOLE LOAN		12/25/2020	MBS PAYDOWN		561,088	561,088	561,075			143		143		561,088				4,187	07/25/2050
46625H-HQ-6	JPMORGAN CHASE & CO 4.95 03/25/2020		03/25/2020	MATURITY		8,925,000	8,925,000	8,921,519	8,923,315		1,685		1,685		8,925,000				220,894	03/25/2020
46625H-RT-9	JPMORGAN CHASE & CO 2.4 06/07/2021		04/15/2020	JP MORGAN SECURITIES LLC		5,046,900	5,000,000	4,962,300	4,987,267		2,769		2,769		4,990,036		56,864	56,864	43,333	06/07/2021
46634S-AC-9	JPMCC 2012-C6 A3 3.5074 05/15/2045 CMBS		12/01/2020	MBS PAYDOWN		332,733	332,733	341,050	333,405		(672)		(672)		332,733				8,706	05/15/2045
46643T-BA-9	JPMBB 2014-C26 A3 3.2312 01/15/2048 CMBS		12/01/2020	MBS PAYDOWN		35,233	35,233	35,585	35,235		(2)		(2)		35,233				402	01/15/2048
46643T-BB-7	JPMBB 2014-C26 AS 3.2884 01/15/2048 CMBS		12/01/2020	MBS PAYDOWN		6,590	6,590	6,926			(19)		(19)		6,590				27	01/15/2048
46645L-AZ-0	JPMBB 2016-C1 ASB 3.3158 03/15/2049 CMBS		12/01/2020	MBS PAYDOWN		37,385	37,385	38,506	37,525		(140)		(140)		37,385				1,227	03/15/2049
46648H-AF-0	JPMMT 2017-2 A6 3 05/25/2047 WHOLE LOAN		12/01/2020	MBS PAYDOWN		465,591	465,591	460,717	463,186		2,405		2,405		465,591				8,216	05/25/2047
46648U-AF-1	JPMMT 2017-4 A6 3 11/25/2048 WHOLE LOAN		12/01/2020	MBS PAYDOWN		986,086	986,086	990,708			(2,777)		(2,777)		986,086				7,339	11/25/2048
46650M-AQ-0	JPMMT 2018-8 A15 4 01/25/2049 WHOLE LOAN		08/01/2020	MBS PAYDOWN		1,384,592	1,384,592	1,395,233	1,391,344		(6,752)		(6,752)		1,384,592				20,085	01/25/2049
46650P-AF-7	JPMMT 2019-LTV1 4 06/25/2049 WHOLE LOAN		10/01/2020	MBS PAYDOWN		728,671	728,671	736,255	735,654		(6,983)		(6,983)		728,671				11,419	06/25/2049
478045-AA-5	JOHN SEVIER COMB CYCLE 4.626 01/15/2042		07/15/2020	SINKING FUND REDEMPTION		67,270	67,270	67,270	67,260		10		10		67,270				787	01/15/2042
48128B-AB-7	JPMORGAN CHASE & CO 2.972 01/15/2023		04/15/2020	JP MORGAN SECURITIES LLC		5,119,150	5,000,000	5,024,700	5,010,751		(1,406)		(1,406)		5,009,345		109,805	109,805	112,276	01/15/2023
48661E-D*-6	Kayne Anderson Energy Tot Ret 3.36 10/07/21 Private		03/25/2020	SECURITY CALLED BY ISSUER		725,340	725,339	725,339	725,304		64		64		725,368		(29)	(29)	44,866	10/07/2021
48837@-AD-8	Kemin Industries, Inc. 4.64 09/07/2034 Private		12/07/2020	SINKING FUND REDEMPTION		528,063	528,063	528,063	528,057		6		6		528,063				15,314	09/07/2034
53839@-AB-0	LIVING SPACES FURNITURE LLC 4.04 11/24/2031 Private		10/01/2020	SINKING FUND REDEMPTION		275,100	275,100	275,100	275,100						275,100				5,279	11/24/2031
548661-DR-5	LOWE'S COS INC 3.65 04/05/2029		10/07/2020	PERSHING LLC		2,016,318	1,747,000	1,744,537	1,744,774		387		387		1,745,160		271,157	271,157	64,474	04/05/2029
550678-A*-7	Luxfer holdings PLC 3.67 09/15/21 Private	D	12/31/2020	SECURITY CALLED BY ISSUER		8,750,000	8,750,000	8,750,000	8,749,997		(26)		(26)		8,749,971		29	29	524,422	09/15/2021
576434-V7-6	MALT 2005-6 1A 5.5 12/25/2035 WHOLE LOAN		12/01/2020	MBS PAYDOWN		146,976	149,544	149,544	131,957			3,815	(3,815)		128,143		18,833	18,833	4,516	12/25/2035
59113@-AA-6	Metal Technologies, Inc 4.7 12/09/2022 Private		12/09/2020	SINKING FUND REDEMPTION		2,214,794	2,214,800	2,214,800	2,213,559		1,241		1,241		2,214,800		(6)	(6)	52,048	12/09/2022
606822-AD-6	MITSUBISHI UFJ FIN GRP 3.85 03/01/2026	D	03/13/2020	Corporate Actions Event		7,566,765	6,636,000	6,626,710	6,629,940		1,070		1,070		6,631,009		935,756	935,756	136,259	03/01/2026
61690G-AE-1	MSBAM 2014-C14 A4 3.787 02/15/2047 CMBS		10/01/2020	MBS PAYDOWN		656,490	656,490	677,262			(6,556)		(6,556)		656,490				14,502	02/15/2047
61690Q-AD-1	MSBAM 2015-C23 A3 3.451 07/15/2050 CMBS		09/01/2020	MBS PAYDOWN		54,527	54,527	56,103	54,640		(113)		(113)		54,527				1,411	07/15/2050
61691A-BJ-1	MSC 2015-UBS8 ASB 3.626 12/15/2048 CMBS		12/01/2020	MBS PAYDOWN		18,402	18,402	18,953	18,473		(72)		(72)		18,402				665	12/15/2048
61744Y-AP-3	MORGAN STANLEY VAR 01/24/2029		01/29/2020	JP MORGAN SECURITIES LLC		5,475,500	5,000,000	4,873,400	4,890,258		1,412		1,412		4,891,671		583,829	583,829	97,967	01/24/2029
61747Y-CM-5	MORGAN STANLEY 5.5 01/26/2020		01/27/2020	MATURITY		5,000,000	5,000,000	4,999,600	4,998,300		1,700		1,700		5,000,000				137,500	01/26/2020
61980A-AC-7	MOTIVA ENTERPRISES LLC 5.75 01/15/2020		01/15/2020	MATURITY		591,000	591,000	589,842	590,887		113		113		591,000				16,991	01/15/2020
62927#-AA-4	NFL Ventures, LP 3.86 10/15/28 Private		10/15/2020	SINKING FUND REDEMPTION		443,365	443,363	443,363	443,359		4		4		443,363		1	1	17,114	10/15/2028
63946B-AE-0	NBCUNIVERSAL MEDIA LLC 4.375 04/01/2021		03/06/2020	SECURITY CALLED BY ISSUER		15,517,950	15,000,000	14,996,250	14,998,395		2,126		2,126		15,000,521		(521)	(521)	800,502	04/01/2021
64352V-EF-4	NCHET 2003-5 AI7 4.98674 11/25/2033 ABS		12/01/2020	MBS PAYDOWN		7,936	7,936	7,934	7,936						7,936				198	11/25/2033

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
655044-AP-0	NOBLE ENERGY INC 3.85 01/15/2028		03/02/2020	Citigroup Global Markets Inc.		3,947,483	3,795,000	3,783,160	3,785,104		473		473		3,785,577		161,906	161,906	92,941	01/15/2028
65557C-AJ-2	NORDEA BANK ABP 4.875 01/27/2020	D	01/27/2020	MATURITY		12,000,000	12,000,000	11,934,240	11,997,463		2,537		2,537		12,000,000				292,560	01/27/2020
674599-CS-2	OCCIDENTAL PETROLEUM COR 3.5 08/15/2029		08/04/2020	VARIOUS		1,780,198	2,000,000	1,457,620	2,016,871		(591)	558,660	(559,251)		1,457,620		322,578	322,578	69,516	08/15/2029
674599-CW-3	OCCIDENTAL PETROLEUM COR 2.9 08/15/2024		07/10/2020	Citigroup Global Markets Inc.		893,660	1,000,000	854,870	998,846		192	144,168	(143,976)		854,870		38,790	38,790	27,067	08/15/2024
69290J-CC-4	PB 14 H VAR 03/20/2021 CMO		11/01/2020	MBS PAYDOWN		6	6	756	(22)	60	(31)		29		6				23	03/20/2021
69374K-AC-2	PSMC 2018-4 A3 4 11/25/2048 WHOLE LOAN		08/01/2020	MBS PAYDOWN		442,864	442,864	445,004	444,604		(1,740)		(1,740)		442,864				6,748	11/25/2048
708696-BW-8	PENNSYLVANIA ELECTRIC CO 5.2 04/01/2020		04/01/2020	MATURITY		8,300,000	8,300,000	8,270,784	8,297,717		2,283		2,283		8,300,000				215,800	04/01/2020
74166W-AC-8	PRIME NOTES LLC VAR 09/29/2023		11/25/2020	SECURITY CALLED BY ISSUER at 100.000		30,000,000	30,000,000	30,000,000			(3,545)		(3,545)		29,996,449		3,551	3,551	59,733	09/29/2023
749410-AA-3	RDO Equipment Co. 3.81 09/18/25 Private		09/18/2020	SINKING FUND REDEMPTION		883,750	883,750	883,750	883,824		(74)		(74)		883,750				25,253	09/18/2025
74977R-CA-0	COOPERATIEVE RABOBANK UA 4.75 01/15/2020	D	01/15/2020	MATURITY		6,500,000	6,500,000	6,497,920	6,499,883		117		117		6,500,000				154,375	01/15/2020
74979U-AA-3	RS 2018 Private, LLC 06/20/2026 PRIVATE		12/20/2020	SINKING FUND REDEMPTION		525,000	525,000	525,000	525,002		(2)		(2)		525,000				13,256	06/20/2026
755111-BR-1	RAYTHEON COMPANY 4.4 02/15/2020		02/18/2020	MATURITY		3,160,000	3,160,000	3,152,258	3,158,317		1,683		1,683		3,160,000				69,520	02/15/2020
760759-AH-3	REPUBLIC SERVICES INC 5 03/01/2020		03/02/2020	MATURITY		7,265,000	7,265,000	7,263,910	7,262,689		2,311		2,311		7,265,000				181,625	03/01/2020
79575@-AK-3	Saltchuk Resources, Inc. 4.27 06/25/28 Private		12/25/2020	SINKING FUND REDEMPTION		644,583	644,583	644,583	644,649		(66)		(66)		644,583				21,851	06/25/2028
81378T-AD-2	SSTRT 2018-2A A3 3.325 08/25/2022 ABS	A	12/25/2020	MBS PAYDOWN		827,702	827,739	827,739	827,854		(115)		(115)		827,739		(37)	(37)	18,998	08/25/2022
81748M-AD-0	SEMT 2020-1 A4 3.5 02/25/2050 WHOLE LOAN		12/01/2020	MBS PAYDOWN		132,658	132,658	133,984			(373)		(373)		132,658				1,778	02/25/2050
83379#-AC-9	Sodexo Inc. 3.99 03/04/24 Private		08/14/2020	SECURITY CALLED BY ISSUER		10,500,000	10,500,000	10,500,000	10,500,164		(851)		(851)		10,499,312		688	688	1,598,882	03/04/2024
85208N-AA-8	SPRINT SPECTRUM / SPEC I 3.36 09/20/2021		12/20/2020	SINKING FUND REDEMPTION		580,000	580,000	579,990	579,890		110		110		580,000				7,308	03/20/2023
87165L-AF-8	SYNCT 2015-1 A 2.37 03/15/2023 ABS		03/15/2020	MATURITY		3,890,000	3,890,000	3,893,951	3,891,311		(1,311)		(1,311)		3,890,000				23,048	03/15/2023
87218@-AD-5	TA- High Desert, LLC 5.15 03/31/33 Private		12/31/2020	SINKING FUND REDEMPTION		359,457	359,457	359,457	359,475		(18)		(18)		359,457				13,180	03/31/2033
87226V-AA-4	TCFAT 2016-PT1A A 1.93 06/15/2022 ABS		12/15/2020	MBS PAYDOWN		295,049	295,049	295,010	295,057		(8)		(8)		295,049				2,813	06/15/2022
88165G-AB-6	TESLA 2019-A A2 2.13 04/20/2022 ABS		12/20/2020	MBS PAYDOWN		325,370	325,370	325,337	325,401		(31)		(31)		325,370				5,360	04/20/2022
88642R-AA-7	TIDEWATER INC. 8 08/01/2022		11/19/2020	Corporate Actions Event		237,774	236,591	238,957	237,898		(382)		(382)		237,516		258	258	20,465	08/01/2022
89114Q-CB-2	TORONTO-DOMINION BANK 3.25 03/11/2024	A	02/19/2020	TD SECURITIES USA LLC		4,221,320	4,000,000	3,994,880	3,997,295		497		497		3,997,791		223,529	223,529	57,778	03/11/2024
89231X-AA-9	TALNT 2019-1A A 2.56 11/25/2031 ABS		06/04/2020	Citigroup Global Markets Inc.		318,492	300,000	302,543	302,395		(178)		(178)		302,217		16,275	16,275	3,477	11/25/2031
902674-XF-2	UBS AG LONDON 2.2 06/08/2020	D	05/11/2020	SECURITY CALLED BY ISSUER		2,675,000	2,675,000	2,673,235	2,674,746		208		208		2,674,954		46	46	24,521	06/08/2020
907818-FB-9	UNION PACIFIC CORP 3.7 03/01/2029		01/28/2020	Citigroup Global Markets Inc.		1,119,291	1,015,000	1,014,564	1,015,228		114		114		1,015,342		103,950	103,950	15,544	03/01/2029
92348M-AA-7	VZOT 2016-2A A 1.68 05/20/2021 ABS		01/20/2020	MBS PAYDOWN		12,953	12,953	12,951	12,952		1		1		12,953				18	05/20/2021
92939H-AZ-8	WFRBS 2014-C23 ASB 3.636 10/15/2057 CMBS		12/01/2020	MBS PAYDOWN		40,389	40,389	41,757			(217)		(217)		40,389				564	10/15/2057
92968*-AA-5	WD-40 Company 3.39 11/15/2032 Private		11/15/2020	SINKING FUND REDEMPTION		280,000	280,000	280,000	279,969		31		31		280,000				2,373	11/15/2032
94106L-BF-5	WASTE MANAGEMENT INC 2.95 06/15/2024		02/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC		188,154	180,000	179,989	180,077		9		9		180,086		8,068	8,068	856	06/15/2024
94989V-AC-3	WFCM 2015-NXS3 A3 3.354 09/15/2057 CMBS		10/01/2020	MBS PAYDOWN		779,368	779,368	787,108	779,907		(539)		(539)		779,368				79,322	09/15/2057
94989W-AR-8	WFCM 2015-C31 A3 3.427 11/15/2048 CMBS		12/01/2020	MBS PAYDOWN		258,771	258,771	265,241	259,377		(606)		(606)		258,771				9,004	11/15/2048
95001N-AU-2	WFCM 2018-C45 A1 3.131 06/15/2051 CMBS		12/01/2020	MBS PAYDOWN		119,783	119,783	123,025			(384)		(384)		119,783				791	06/15/2051
95002T-AC-8	WFMBS 2020-3 A3 3 06/25/2050 WHOLE LOAN		12/01/2020	MBS PAYDOWN		275,830	275,830	282,252			(589)		(589)		275,830				2,189	06/25/2050
96221T-AD-9	WFRBS 2014-LC14 A4 3.766 03/15/2047 CMBS		11/01/2020	MBS PAYDOWN		77,265	77,265	81,502	77,678		(413)		(413)		77,265				2,667	03/15/2047
981464-EY-2	WFNMT 2015-B A 2.55 06/17/2024 ABS		08/15/2020	MATURITY		450,000	450,000	452,250	451,479		(1,479)		(1,479)		450,000				7,650	06/17/2024
98162E-AC-1	WOART 2017-A A3 1.93 09/15/2022 ABS		12/15/2020	MBS PAYDOWN		383,227	383,227	383,153	383,208		19		19		383,227				3,826	09/15/2022
98163E-AD-8	WOART 2018-C A3 3.13 11/15/2023 ABS		09/24/2020	VARIOUS		2,301,001	2,260,000	2,259,789	2,260,370		(281)		(281)		2,260,089		40,912	40,912	54,432	11/15/2023
F84930-AG-4	SODEXO SA 3.70 06/27/2023 PRIVATE	D	07/21/2020	SECURITY CALLED BY ISSUER		10,500,000	10,500,000	10,500,000	10,499,770		(218)		(218)		10,499,552		448	448	1,139,586	06/15/2025
G1910#-AP-1	Clobham Plc 3.9 10/28/21 Private	D	03/13/2020	SECURITY CALLED BY ISSUER		2,079,000	2,079,000	2,079,000	2,078,964		10		10		2,078,973		27	27	131,157	10/28/2021

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
H4777*-AA-3	SBM Deep Panuke SA 3.5 12/15/21 Private	D	12/15/2020	SINKING FUND REDEMPTION		1,591,638	1,591,638	1,591,638	1,576,744		14,894		14,894		1,591,638				41,548	12/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						307,874,367	306,741,450	302,326,616	262,757,405	1,650,529	(85,561)	4,399,721	(2,834,753)		301,864,732		4,930,702	4,930,702	10,097,142	XXX
00439#-AA-5	ACCUPAC, INC. FLT 09/14/2023 Term Loan A		01/17/2020	SINKING FUND REDEMPTION		2,739,887	2,739,887	2,712,488	2,715,032		24,855		24,855		2,739,887				8,167	09/14/2023
11244@-AA-9	BROOK & WHITTLE HOLDING CORP FLT 10/17/2023 Term Loan		06/30/2020	SINKING FUND REDEMPTION		(4,989)	(4,989)	(4,989)	(4,989)						(4,989)					10/17/2023
11244@-AA-9	BROOK & WHITTLE HOLDING CORP FLT 10/17/2023 Term Loan 2		06/30/2020	SINKING FUND REDEMPTION		(1,161)	(1,161)	(1,161)	(1,162)						(1,161)					10/17/2023
11244@-AA-9	BROOK & WHITTLE HOLDINGS CORP FLT 17/10/2023 Term Loan 3		06/30/2020	SINKING FUND REDEMPTION		(1,350)	(1,350)	(1,350)	(1,350)						(1,350)					10/17/2023
14141K-AC-0	CARDENAS MARKETS LLC FLT 11/23/2023 Term Loan		12/31/2020	SINKING FUND REDEMPTION		19,110	19,110	18,118			140		140		19,110				389	11/23/2023
23808*-AA-4	DataOnline Intermed Holdings LLC FLT 11/13/2025 Term Loan		12/31/2020	SINKING FUND REDEMPTION		30,000	30,000	30,000	30,012		(12)		(12)		30,000				1,250	11/13/2025
24982#-AA-6	Central States Dermatology Svcs, LLC FLT 04/20/2022 TL 1		03/31/2020	SINKING FUND REDEMPTION		368,712	368,712	368,712	368,085	1,122	(495)		627		368,712				6,990	04/20/2022
24982#-AA-6	Central States Dermatology Svcs, LLC FLT 04/20/2022 TL 2		03/31/2020	SINKING FUND REDEMPTION		1,912,936	1,912,936	1,912,936	1,909,684	2,871	381		3,252		1,912,936				36,170	04/20/2022
24982#-AA-6	Central States Dermatology Svcs, LLC FLT 04/20/2022 TL 3		03/31/2020	SINKING FUND REDEMPTION		357,072	357,072	357,072	356,465	1,107	(500)		607		357,072				6,752	04/20/2022
35091*-AB-2	4 OVER INTERNATIONAL, LLC FLT 06/07/2022 Term Loan		12/31/2020	SINKING FUND REDEMPTION		60,619	60,619	60,619	6,974	53,678	(33)		53,645		60,619				(16,144)	06/07/2022
35843#-AA-1	Friedrich Holdings, LLC FLT 02/07/2023 Term Loan 1		12/31/2020	SINKING FUND REDEMPTION		17,738	17,737	17,737	17,735		2		2		17,737		1	1	818	02/07/2023
35843#-AA-1	Friedrich Holdings, LLC FLT 02/07/2023 Term Loan 2		12/31/2020	SINKING FUND REDEMPTION		8,661	8,662	8,662	8,764		(102)		(102)		8,662		(1)	(1)	399	02/07/2023
38133U-AC-7	GOLDEN WEST PACKAGING GROUP LLC FLT 06/20/2023 Term Loan		12/31/2020	SINKING FUND REDEMPTION		24,714	24,714	24,714	24,530	184	(1)		183		24,714				860	06/20/2023
41804@-AA-8	TEAM CAR CARE FLT 02/26/2023 Term Loan		12/31/2020	SINKING FUND REDEMPTION		117,000	117,000	117,000	117,111		(111)		(111)		117,000				8,003	02/26/2023
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan		06/30/2020	SINKING FUND REDEMPTION		(12,435)	(12,435)	(12,435)	(12,434)						(12,435)					07/25/2021
44908*-AA-9	Hylan Datacom & Electrical LLC FLT 07/25/2021 Term Loan 2		06/30/2020	SINKING FUND REDEMPTION		(719)	(719)	(710)	(3,150)	2,431			2,431		(719)					07/25/2021
45259#-AA-7	IMPACT SALES, LLC FLT 12/30/2021 Term Loan 1		12/31/2020	SINKING FUND REDEMPTION		29,705	29,700	29,700	29,702		(2)		(2)		29,700		4	4	1,731	12/30/2021
45259#-AA-7	IMPACT SALES, LLC FLT 12/30/2021 Term Loan 2		12/31/2020	SINKING FUND REDEMPTION		6,292	6,292	6,292	6,292		(1)		(1)		6,292				336	12/30/2021
45874*-AA-6	INTERFLEX ACQUISITION CO LLC FLT 08/18/2022 Term Loan		12/31/2020	SINKING FUND REDEMPTION		232,154	232,154	232,154	305,370	8,635	302		8,937		314,308		(82,154)	(82,154)	13,622	08/18/2022
45880X-AB-3	VITECH Intermediate LLC FLT 07/01/2026 Term Loan		12/31/2020	SINKING FUND REDEMPTION		15,000	15,000	14,904	14,992		8		8		15,000				510	07/01/2026
50166@-AA-1	L&S PLUMBING PARTNER, LTD FLT 02/15/2022 PRIVATE LOAN		03/31/2020	SINKING FUND REDEMPTION		1,808,614	1,808,614	1,808,614	1,807,047		1,567		1,567		1,808,614				31,093	02/15/2022
62914D-AB-2	NGS US FINCO LLC FLT 10/01/2025 TERM LOAN		12/31/2020	SINKING FUND REDEMPTION		7,243	7,243	7,243			3		3		7,243				328	10/01/2025
67576U-AB-2	Octave Music Group Inc FLT 05/29/2025 Term Loan		12/31/2020	SINKING FUND REDEMPTION		38,793	38,793	38,405			70		70		38,793				1,680	05/29/2025
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan		12/31/2020	SINKING FUND REDEMPTION		5,912	5,912	5,912	5,286	634	(8)		626		5,912				543	10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 2		12/31/2020	SINKING FUND REDEMPTION		6	6	6	(69)	75			75		6					10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 3		12/31/2020	SINKING FUND REDEMPTION		(126)	(126)	(126)	(525)	398	1		399		(126)				3	10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 4		12/31/2020	SINKING FUND REDEMPTION		47	47	47							47				48	10/12/2022

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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
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 5		12/31/2020	SINKING FUND REDEMPTION		47	47	47							47				48	10/12/2022
69400@-AA-7	PT NETWORK LLC FLT 12/10/2022 Term Loan 6		12/31/2020	SINKING FUND REDEMPTION		16	16	16							16					10/12/2022
70470@-AA-0	POLYMER SOLUTIONS GROUP LLC FLT 06/30/2021 Term Loan		12/31/2020	SINKING FUND REDEMPTION		47,261	47,261	47,261	46,626	864	(228)		636		47,261				2,168	06/30/2021
75001*-AA-9	RTIC SUBSIDIARY HOLDINGS LLC FLT 01/09/2025 Term Loan		12/31/2020	SINKING FUND REDEMPTION		18,750	18,750	18,750							18,750				328	09/09/2025
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/23/2023 Term Loan		12/31/2020	SINKING FUND REDEMPTION		26,336	26,336	26,336	26,322	18	(4)		14		26,336				1,260	09/01/2022
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/23/2023 Term Loan 2		12/31/2020	SINKING FUND REDEMPTION		3,187	3,187	3,187	3,187						3,187				117	09/01/2022
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/06/2023 Term Loan 4		12/31/2020	SINKING FUND REDEMPTION		584	584	566			(2)		(2)		584				29	09/01/2022
75807#-AA-1	EVERGREEN SVCS GROUP,LLC FLT 06/06/2023 Term Loan 5		12/31/2020	SINKING FUND REDEMPTION		5,548	5,548	5,493			7		7		5,548				407	06/06/2023
76567#-AA-9	Riddell Sports Group, Inc. FLT 06/13/2023 Term Loan		12/31/2020	SINKING FUND REDEMPTION		402,765	402,765	402,765	402,691		74		74		402,765				20,798	06/13/2023
80511@-AA-0	SavATree, LLC FLT 06/02/2022 Term Loan 1		12/31/2020	SINKING FUND REDEMPTION		30,027	30,027	30,027	29,290		(2)		(2)		29,288		739	739	1,061	06/02/2022
80511@-AA-0	SavATree, LLC FLT 06/02/2022 Term Loan 2		12/31/2020	SINKING FUND REDEMPTION		2,065	2,065	2,065	2,065						2,065				77	06/02/2022
80511@-AA-0	SavATree, LLC FLT 06/02/2022 Term Loan 3		12/31/2020	SINKING FUND REDEMPTION		6,074	6,074	6,074	6,081		(7)		(7)		6,074				259	06/02/2022
82889#-AA-8	SIMPLIFIED LOGISTICS FLT 27/02/2022 Term Loan		12/31/2020	SINKING FUND REDEMPTION		29,645	29,645	29,645	29,651		(6)		(6)		29,645				1,506	02/27/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 1		12/31/2020	SINKING FUND REDEMPTION		7,576	7,576	7,576	7,576						7,576				537	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 2		12/31/2020	SINKING FUND REDEMPTION		7,586	7,586	7,586	7,585		1		1		7,586				537	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 3		12/31/2020	SINKING FUND REDEMPTION		682	682	682	683						682				32	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 4		12/31/2020	SINKING FUND REDEMPTION		6,618	6,618	6,618	6,649		(30)		(30)		6,618				279	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 5		12/31/2020	SINKING FUND REDEMPTION		2,202	2,202	2,202	2,202						2,202				111	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 6		12/31/2020	SINKING FUND REDEMPTION		1,985	1,985	1,985	1,547		(5)		(5)		1,985				103	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 7		12/31/2020	SINKING FUND REDEMPTION		825	825	825							825				40	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 8		12/31/2020	VARIOUS		2,404	2,404	2,404			(3)		(3)		2,404				2	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 9		12/31/2020	SINKING FUND REDEMPTION		46	46	46							46				3	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC VAR 10/06/2022 Term Loan 10		12/31/2020	SINKING FUND REDEMPTION		46	46	46							46				1	10/06/2022
83174#-AA-0	SMILE DOCTORS LLC FLT 10/06/2022 Term Loan 11		12/31/2020	SINKING FUND REDEMPTION		1,542	1,542	1,542			1		1		1,542				51	10/06/2022
93163#-AA-2	Walker Edison Furniture Co, LLC FLT 09/26/2024 Term Loan		12/31/2020	SINKING FUND REDEMPTION		107,813	107,813	107,813	107,668		145		145		107,813				4,888	09/26/2024
93163#-AA-2	Walker Edison Furniture Co, LLC FLT 09/26/2024 Term Loan 2		10/01/2020	SINKING FUND REDEMPTION		5,625	5,625	5,625			(43)		(43)		5,625				295	09/26/2024
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan		12/31/2020	SINKING FUND REDEMPTION		7,500	7,500	7,500	7,481	19			19		7,500				379	09/01/2022
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 2		12/31/2020	SINKING FUND REDEMPTION		13,596	13,596	13,596	13,560	37	(1)		36		13,596				729	09/01/2022
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 3		12/31/2020	SINKING FUND REDEMPTION		9,261	9,261	9,261	6,899	2,177	26		2,203		9,261				(21,235)	09/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 4		12/31/2020	SINKING FUND REDEMPTION		272	272	272							272				20	09/01/2022
932BJC-II-5	SFP HOLDING INC. FLT 09/01/2022 Term Loan 5		12/31/2020	SINKING FUND REDEMPTION		803	803	803							803				38	09/01/2022
952538-AA-0	West Dermatology Mgmt Holdings FLT 03/02/2025 Term Loan		12/31/2020	SINKING FUND REDEMPTION		7,672	7,672	7,672			(35)		(35)		7,672				423	03/02/2025
9640EH-II-7	WOK HOLDINGS INC. FLT 02/15/2026 Term Loan		12/31/2020	SINKING FUND REDEMPTION		19,950	19,950	19,775	16,231	3,708	11		3,719		19,950				974	02/15/2026
98389T-AB-7	Centauri Group Holdings LLC FLT 02/12/2024 Term Loan 3		11/06/2020	VARIOUS		263,093	263,130	263,130	262,472	649	(1)		648		263,121		(28)	(28)	8,657	02/12/2024
98398@-AA-1	Centauri Group Holdings LLC FLT 02/12/2024 Term Loan		11/09/2020	VARIOUS		2,941,795	2,942,213	2,942,213	2,934,858	19,569	(2,168)		17,401		2,952,259		(10,463)	(10,463)	154,116	02/12/2024
98398@-AA-1	Centauri Group Holdings LLC FLT 02/12/2024 Term Loan 2		11/09/2020	VARIOUS		535,181	535,257	535,257	533,918	1,317	(21)		1,296		535,215		(35)	(35)	28,038	02/12/2024
98884@-AA-1	Z-MEDICA LLC FLT 29/09/2022 Term Loan		01/07/2021	VARIOUS		2,106,000	2,106,000	2,106,000	2,052,086	54,632	(423)		54,209		2,106,295		(295)	(295)	144,862	09/20/2022
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						14,401,813	14,402,339	14,373,225	14,206,730	154,125	23,350		177,475		14,494,044		(92,232)	(92,232)	455,486	XXX
8399997. Total - Bonds - Part 4						1,066,999,586	1,044,388,347	1,065,930,712	949,619,644	1,804,654	(2,614,638)	4,399,721	(5,209,705)		1,053,805,247		12,115,413	12,115,413	25,025,059	XXX
8399998. Total - Bonds - Part 5						576,566,293	562,539,118	572,457,313			(1,082,232)		(1,082,232)		571,375,080		5,137,075	5,137,075	2,685,332	XXX
8399999. Total - Bonds						1,643,565,879	1,606,927,465	1,638,388,025	949,619,644	1,804,654	(3,696,870)	4,399,721	(6,291,937)		1,625,180,327		17,252,488	17,252,488	27,710,391	XXX
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							XXX													XXX
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							XXX													XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
001055-10-2	AFLAC INC EQUITY		12/04/2020	VARIOUS	6,197.000	261,549		259,937	327,697	(67,761)			(67,761)		259,937		1,612	1,612	3,725	
00130H-10-5	AES CORP/THE EQUITY		08/27/2020	VARIOUS	3,176.000	65,473		54,397	63,171	(8,774)			(8,774)		54,397		11,076	11,076	496	
00206R-10-2	AT&T INC EQUITY		12/18/2020	VARIOUS	43,006.000	1,451,779		1,446,229	1,680,244	(234,016)			(234,016)		1,446,229		5,550	5,550	50,575	
002824-10-0	ABBOTT LABORATORIES EQUITY		12/18/2020	VARIOUS	9,942.000	980,021		470,374	863,363	(392,989)			(392,989)		470,374		509,646	509,646	8,173	
00287Y-10-9	ABBVIE INC EQUITY		12/18/2020	VARIOUS	13,571.650	1,311,523		1,253,542	1,201,091	52,451			52,451		1,253,542		59,665	59,665	40,633	
003654-10-0	ABIOMED INC EQUITY		10/20/2020	VARIOUS	200.000	54,008		28,960	34,116			5,156	(5,156)		28,960		25,048	25,048		
00507V-10-9	ACTIVISION BLIZZARD INC EQUITY		12/04/2020	VARIOUS	4,283.000	308,098		210,122	254,453	(44,331)			(44,331)		210,122		97,976	97,976	788	
00724F-10-1	ADOBE INC EQUITY		12/18/2020	VARIOUS	2,795.000	1,222,277		524,511	921,428	(396,916)			(396,916)		524,511		697,766	697,766		
00751Y-10-6	ADVANCE AUTO PARTS INC EQUITY		10/20/2020	VARIOUS	801.000	119,860		92,813	128,256	13,351		48,793	(35,442)		92,813		27,047	27,047	371	
007903-10-7	ADVANCED MICRO DEVICES INC EQUITY		12/04/2020	VARIOUS	5,253.000	374,266		158,024	240,955	(82,931)			(82,931)		158,024		216,242	216,242		
00846U-10-1	AGILENT TECHNOLOGIES INC EQUITY		12/04/2020	VARIOUS	2,255.000	212,357		177,034	192,306	(15,272)			(15,272)		177,034		35,323	35,323	1,029	
009158-10-6	AIR PRODUCTS AND CHEMICALS INC EQUITY		12/04/2020	VARIOUS	1,487.000	404,795		309,844	349,400	(39,557)			(39,557)		309,844		94,951	94,951	4,136	
00971T-10-1	AKAMAI TECHNOLOGIES INC EQUITY		12/04/2020	VARIOUS	833.000	84,675		66,696	71,930	(5,233)			(5,233)		66,696		17,979	17,979		
00BFY8-C7-5	STERIS PLC EQUITY	C	12/04/2020	VARIOUS	541.000	92,684		81,063	82,443	(1,380)			(1,380)		81,063		11,621	11,621	321	
011659-10-9	ALASKA AIR GROUP INC EQUITY		08/27/2020	UBS SECURITIES LLC	519.000	19,977		14,771	35,152	(3,022)		17,359	(20,381)		14,771		5,206	5,206	195	
012653-10-1	ALBEMARLE CORP EQUITY		08/27/2020	VARIOUS	471.000	41,166		35,357	34,392	964			964		35,357		5,809	5,809	536	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES I EQUITY		10/20/2020	VARIOUS	461.000	76,058		52,530	74,475	(21,945)			(21,945)		52,530		23,529	23,529	1,332	
015351-10-9	ALEXION PHARMACEUTICALS INC EQUITY		12/04/2020	VARIOUS	1,698.000	184,360		231,161	183,520	47,642			47,642		231,161		(46,802)	(46,802)		
016255-10-1	ALIGN TECHNOLOGY INC EQUITY		12/04/2020	VARIOUS	562.000	177,983		99,271	156,820	(55,143)		2,406	(57,549)		99,271		78,713	78,713		
018581-10-8	ALLIANCE DATA SYSTEMS CORP EQUITY		06/19/2020	CITIGROUP GLOBAL MARKETS LTD	805.000	38,156		27,072	90,321	38,566		101,814	(63,248)		27,072		11,084	11,084	676	
018802-10-8	ALLIANT ENERGY CORP EQUITY		08/27/2020	VARIOUS	1,697.000	96,829		83,467	57,643	(7,855)			(7,855)		83,467		13,362	13,362	871	
020002-10-1	ALLSTATE CORP/THE EQUITY		12/04/2020	VARIOUS	1,991.000	217,766		120,445	223,808	(103,363)			(103,363)		120,445		97,321	97,321	2,507	
02079K-10-7	ALPHABET INC EQUITY		12/18/2020	VARIOUS	2,094.000	3,279,531		2,488,693	2,796,935	(308,242)			(308,242)		2,488,693		790,838	790,838		
02079K-30-5	ALPHABET INC EQUITY		12/18/2020	VARIOUS	2,021.000	3,157,767		2,425,127	2,620,574	(264,767)			(264,767)		2,425,127		732,640	732,640		
02209S-10-3	ALTRIA GROUP INC EQUITY		12/04/2020	VARIOUS	14,739.000	633,385		800,880	735,329	65,552			65,552		800,880		(167,495)	(167,495)	30,246	
023135-10-6	AMAZON.COM INC EQUITY		12/18/2020	VARIOUS	2,673.000	7,277,552		5,096,158	4,148,137	176,069			176,069		5,096,158		2,181,395	2,181,395		

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
023608-10-2	AMEREN CORP EQUITY		12/04/2020	VARIOUS	1,302.000	106,996		94,756	99,968	(5,211)			(5,211)		94,756		12,240	12,240	686	
02376R-10-2	AMERICAN AIRLINES GROUP INC EQUITY		02/21/2020	UBS SECURITIES LLC	2,295.000	63,828		78,460	65,821	12,640			12,640		78,460		(14,632)	(14,632)	230	
025537-10-1	AMERICAN ELECTRIC POWER CO INC EQUITY		12/04/2020	VARIOUS	2,421.000	229,029		207,135	228,712	(21,577)			(21,577)		207,135		21,894	21,894	3,671	
025816-10-9	AMERICAN EXPRESS CO EQUITY		12/18/2020	VARIOUS	5,736.000	647,369		672,474	713,903	(41,428)			(41,428)		672,474		(25,105)	(25,105)	6,192	
026874-78-4	AMERICAN INTERNATIONAL GROUP INC EQUITY		12/04/2020	VARIOUS	7,468.000	281,681		236,576	383,258	(26,680)		120,001	(146,681)		236,576		45,105	45,105	3,625	
03027X-10-0	AMERICAN TOWER CORP EQUITY		12/04/2020	VARIOUS	2,298.000	562,435		450,270	527,690	(77,420)			(77,420)		450,270		112,165	112,165	5,344	
030420-10-3	AMERICAN WATER WORKS CO INC EQUITY		12/04/2020	VARIOUS	928.000	134,534		100,407	113,968	(13,560)			(13,560)		100,407		34,126	34,126	1,050	
03073E-10-5	AMERISOURCEBERGEN CORP EQUITY		12/04/2020	VARIOUS	1,402.000	138,153		125,796	119,156	6,640			6,640		125,796		12,357	12,357	1,157	
03076C-10-6	AMERIPRISE FINANCIAL INC EQUITY		12/04/2020	VARIOUS	722.000	126,594		105,973	120,271	(14,297)			(14,297)		105,973		20,621	20,621	1,599	
031100-10-0	AMETEK INC EQUITY		12/04/2020	VARIOUS	1,668.000	165,723		147,080	166,316	(19,236)			(19,236)		147,080		18,643	18,643	433	
031162-10-0	AMGEN INC EQUITY		12/18/2020	VARIOUS	3,529.000	819,852		445,819	850,136	(404,318)			(404,318)		445,819		374,033	374,033	12,370	
032095-10-1	AMPHENOL CORP EQUITY		12/04/2020	VARIOUS	2,481.000	257,416		247,027	268,419	(21,392)			(21,392)		247,027		10,389	10,389	1,594	
032654-10-5	ANALOG DEVICES INC EQUITY		12/04/2020	VARIOUS	1,829.000	226,819		145,151	217,285	(72,134)			(72,134)		145,151		81,668	81,668	2,033	
036620-10-5	ANSYS INC EQUITY		12/04/2020	VARIOUS	416.000	128,997		81,456	107,049	(25,593)			(25,593)		81,456		47,541	47,541		
036752-10-3	ANTHEM INC EQUITY		12/18/2020	VARIOUS	1,549.000	454,446		176,870	467,519	(290,649)			(290,649)		176,870		277,576	277,576	2,184	
037411-10-5	APACHE CORP EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,578.000	21,306		6,549	40,365	11,579		45,395	(33,816)		6,549		14,758	14,758	434	
03748R-74-7	APARTMENT INVESTMENT AND MANAGEME EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	530.000	20,061		26,165	27,364	(1,199)			(1,199)		26,165		(6,103)	(6,103)	435	
03748R-74-7	APARTMENT INVESTMENT AND MANAGEME EQUITY		12/18/2020	VARIOUS	2,201.000	27,111		28,053	33,063	(5,009)			(5,009)		28,053		(942)	(942)	21,364	
03750L-10-9	APARTMENT INCOME REIT CORP EQUITY		12/18/2020	UBS SECURITIES LLC	1,734.000	64,590		97,571	97,571						97,571		(32,981)	(32,981)		
037833-10-0	APPLE INC EQUITY		12/18/2020	VARIOUS	44,861.000	10,155,054		3,474,349	8,182,179	(4,707,829)			(4,707,829)		3,474,349		6,680,705	6,680,705	50,080	
038222-10-5	APPLIED MATERIALS INC EQUITY		12/04/2020	VARIOUS	5,205.000	357,152		229,423	317,661	(88,238)			(88,238)		229,423		127,728	127,728	2,406	
039483-10-2	ARCHER-DANIELS-MIDLAND CO EQUITY		12/04/2020	VARIOUS	5,187.000	225,710		246,784	240,366	6,419			6,419		246,784		(21,075)	(21,075)	3,879	
03965L-10-0	ARCONIC INC EQUITY		02/21/2020	UBS SECURITIES LLC	1,888.000	63,176		40,568	58,075	(17,506)			(17,506)		40,568		22,607	22,607	38	
03966V-10-7	ARCONIC CORP EQUITY		04/06/2020	MORGAN STANLEY & CO LLC	1,660.000	13,072		17,560							17,560		(4,488)	(4,488)	(25)	
040413-10-6	ARISTA NETWORKS INC EQUITY		10/20/2020	VARIOUS	323.000	71,051		100,872	65,672	35,200			35,200		100,872		(29,821)	(29,821)		
04621X-10-8	ASSURANT INC EQUITY		12/04/2020	VARIOUS	400.000	50,753		24,338	52,416	(28,078)			(28,078)		24,338		26,415	26,415	691	
049560-10-5	ATMOS ENERGY CORP EQUITY		08/27/2020	VARIOUS	531.000	62,945		54,387	59,371	(4,985)			(4,985)		54,387		8,559	8,559	311	
052769-10-6	AUTODESK INC EQUITY		12/04/2020	VARIOUS	1,518.000	346,440		271,240	278,523	(7,283)			(7,283)		271,240		75,200	75,200		
053015-10-3	AUTOMATIC DATA PROCESSING INC EQUITY		12/04/2020	VARIOUS	3,292.000	520,363		541,197	561,121	(19,925)			(19,925)		541,197		(20,833)	(20,833)	7,516	
053332-10-2	AUTOZONE INC EQUITY		12/04/2020	VARIOUS	165.000	185,878		173,007	196,680	(23,673)			(23,673)		173,007		12,871	12,871		
053484-10-1	AVALONBAY COMMUNITIES INC EQUITY		10/20/2020	VARIOUS	881.000	165,264		177,026	184,666	(7,640)			(7,640)		177,026		(11,762)	(11,762)	3,088	
053611-10-9	AVERY DENNISON CORP EQUITY		08/27/2020	VARIOUS	503.000	66,718		55,837	65,797	(9,960)			(9,960)		55,837		10,881	10,881	43	
05722G-10-0	BAKER HUGHES CO EQUITY		12/04/2020	VARIOUS	7,585.000	137,480		121,438	194,252	(12,003)		60,810	(72,813)		121,438		16,042	16,042	2,797	
058498-10-6	BALL CORP EQUITY		12/04/2020	VARIOUS	1,982.000	159,706		120,242	128,136	(7,894)			(7,894)		120,242		39,463	39,463	376	
060505-10-4	BANK OF AMERICA CORP EQUITY		12/18/2020	VARIOUS	71,737.000	2,031,128		2,194,255	2,525,142	(330,887)			(330,887)		2,194,255		(163,128)	(163,128)	21,247	
064058-10-0	BANK OF NEW YORK MELLON CORP/THE EQUITY		12/04/2020	VARIOUS	7,526.000	309,851		373,798	378,708	(4,911)			(4,911)		373,798		(63,946)	(63,946)	4,625	
071813-10-9	BAXTER INTERNATIONAL INC EQUITY		12/04/2020	VARIOUS	2,709.000	238,108		160,518	226,310	(65,792)			(65,792)		160,518		77,590	77,590	1,380	
075887-10-9	BECTON DICKINSON AND CO EQUITY		12/04/2020	VARIOUS	1,630.000	408,477		393,912	443,099	(49,187)			(49,187)		393,912		14,565	14,565	1,690	
084423-10-2	W R BERKLEY CORP EQUITY		12/04/2020	VARIOUS	1,989.000	129,684		136,404	117,557	(1,417)			(1,417)		136,404		(6,721)	(6,721)	370	
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY		12/18/2020	VARIOUS	16,277.000	3,466,431		3,529,761	3,685,601	(155,840)			(155,840)		3,529,761		(63,330)	(63,330)		
086516-10-1	BEST BUY CO INC EQUITY		10/20/2020	VARIOUS	1,145.000	114,246		36,319	100,531	(64,212)			(64,212)		36,319		77,927	77,927	1,156	
090572-20-7	BIO-RAD LABORATORIES INC EQUITY		08/27/2020	VARIOUS	97.000	47,755		43,840							43,840		3,915	3,915		
09062X-10-3	BIOGEN INC EQUITY		12/18/2020	VARIOUS	1,457.000	430,904		334,014	432,059	(98,045)			(98,045)		334,014		96,890	96,890		
09247X-10-1	BLACKROCK INC EQUITY		12/18/2020	VARIOUS	377.000	219,766		137,860	189,405	(51,545)			(51,545)		137,860		81,906	81,906	1,002	
093671-10-5	H&R BLOCK INC EQUITY		09/18/2020	VARIOUS	3,628.000	51,590		51,010	85,185	13,560		47,735	(34,175)		51,010		580	580	3,419	
097023-10-5	BOEING CO/THE EQUITY		12/18/2020	VARIOUS	3,712.000	909,492		894,540	1,208,739	(60,436)		253,763	(314,199)		894,540		14,951	14,951	7,628	
09857L-10-8	BOOKING HOLDINGS INC EQUITY		12/04/2020	VARIOUS	345.000	632,145		639,974	708,392	(68,418)			(68,418)		639,974		(7,829)	(7,829)		
099724-10-6	BORGWARNER INC EQUITY		08/27/2020	UBS SECURITIES LLC	760.000	30,971		18,544	32,969	(1,218)		13,207	(14,425)		18,544		12,427	12,427	258	
101121-10-1	BOSTON PROPERTIES INC EQUITY		12/04/2020	VARIOUS	1,261.000	150,683		173,548	173,715	(167)			(167)		173,548		(22,866)	(22,866)	2,707	
101137-10-7	BOSTON SCIENTIFIC CORP EQUITY		12/04/2020	VARIOUS	8,855.000	352,627		333,709	400,246	(66,537)			(66,537)		333,709		18,918	18,918		
110122-10-8	BRISTOL-MYERS SQUIBB CO EQUITY		12/04/2020	VARIOUS	13,679.000	866,842		642,235	877,234	(234,999)			(234,999)		642,235		224,607	224,607	13,715	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS IN EQUITY		12/04/2020	VARIOUS	994.000	127,111		117,429	122,759	(5,330)			(5,330)		117,429		9,682	9,682	1,118	
11135F-10-1	BROADCOM INC EQUITY		12/04/2020	VARIOUS	2,540.000	837,138		606,239	802,361	(196,121)			(196,121)		606,239		230,898	230,898	10,641	
115637-20-9	BROWN-FORMAN CORP EQUITY		12/04/2020	VARIOUS	1,941.000	137,156		109,453	131,153	(21,700)			(21,700)		109,453		27,703	27,703	747	
12503M-10-8	CBOE GLOBAL MARKETS INC EQUITY		08/27/2020	VARIOUS	567.000	68,034		57,617	67,966	(10,349)			(10,349)		57,617		10,417	10,417	56	

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
12504L-10-9	CBRE GROUP INC EQUITY		10/20/2020	VARIOUS	1,860.000	103,530		75,169	113,944	(38,775)			(38,775)		75,169		28,361	28,361		
12514G-10-8	CDW CORP/DE EQUITY		12/04/2020	VARIOUS	1,136.000	142,109		137,524	162,198	(24,674)			(24,674)		137,524		4,584	4,584	707	
125269-10-0	CF INDUSTRIES HOLDINGS INC EQUITY		08/27/2020	VARIOUS	1,266.000	39,681		34,435	60,452	(3,751)		22,266	(26,017)		34,435		5,246	5,246	940	
12541W-20-9	CH ROBINSON WORLDWIDE INC EQUITY		12/04/2020	VARIOUS	788.000	70,843		63,834	61,582	2,252			2,252		63,834		7,009	7,009	910	
125523-10-0	CIGNA CORP EQUITY		12/18/2020	VARIOUS	2,298.000	461,315		209,161	469,619	(260,459)			(260,459)		209,161		252,155	252,155	49	
125720-10-5	CME GROUP INC EQUITY		12/04/2020	VARIOUS	2,281.000	427,412		410,916	457,660	(46,744)			(46,744)		410,916		16,496	16,496	8,314	
125896-10-0	CMS ENERGY CORP EQUITY		08/27/2020	VARIOUS	1,297.000	85,424		72,058	81,465	(9,407)			(9,407)		72,058		13,366	13,366	841	
126408-10-3	CSX CORP EQUITY		12/18/2020	VARIOUS	7,057.000	546,474		562,002	510,645	51,357			51,357		562,002		(15,528)	(15,528)	2,992	
126650-10-0	CVS HEALTH CORP EQUITY		12/04/2020	VARIOUS	8,174.000	548,796		532,783	607,001	(74,218)			(74,218)		532,783		16,013	16,013	7,196	
127097-10-3	CABOT OIL & GAS CORP EQUITY		10/20/2020	VARIOUS	2,413.000	43,875		62,491	42,010	20,480			20,480		62,491		(18,615)	(18,615)	582	
127387-10-8	CADENCE DESIGN SYSTEMS INC EQUITY		12/04/2020	VARIOUS	2,069.000	194,189		143,563	143,506	57			57		143,563		50,626	50,626		
134429-10-9	CAMPBELL SOUP CO EQUITY		12/04/2020	VARIOUS	1,615.000	77,606		64,553	64,727	(14,033)			(14,033)		64,553		13,053	13,053	565	
14040H-10-5	CAPITAL ONE FINANCIAL CORP EQUITY		12/04/2020	VARIOUS	3,897.000	315,133		254,537	400,923	(41,703)		104,683	(146,386)		254,537		60,595	60,595	2,718	
14149Y-10-8	CARDINAL HEALTH INC EQUITY		12/04/2020	VARIOUS	1,612.000	93,352		78,533	81,519	(2,986)			(2,986)		78,533		14,820	14,820	1,489	
143130-10-2	CARMAX INC EQUITY		12/04/2020	VARIOUS	944.000	95,201		58,998	82,760	(23,763)			(23,763)		58,998		36,203	36,203		
143658-30-0	CARNIVAL CORP EQUITY		12/04/2020	VARIOUS	3,639.000	101,900		95,360	184,934	(22,289)		67,285	(89,574)		95,360		6,541	6,541	1,820	
14448C-10-4	CARRIER GLOBAL CORP EQUITY		12/04/2020	VARIOUS	4,244.000	123,584		81,100		(73,125)			(73,125)		81,100		42,483	42,483	3,053	
148806-10-2	CATALENT INC EQUITY		12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	206.000	19,650		17,483							17,483		2,167	2,167		
149123-10-1	CATERPILLAR INC EQUITY		12/04/2020	VARIOUS	4,794.000	678,857		668,415	707,738	(39,323)			(39,323)		668,415		10,441	10,441	9,782	
150870-10-3	CELANESE CORP EQUITY		12/18/2020	VARIOUS	1,562.000	172,494		168,536	192,313	(23,778)			(23,778)		168,536		3,958	3,958	2,253	
15135B-10-1	CENTENE CORP EQUITY		12/04/2020	VARIOUS	2,940.000	188,309		133,605	184,750	(51,145)			(51,145)		133,605		54,705	54,705	15	
15189T-10-7	CENTERPOINT ENERGY INC EQUITY		10/20/2020	VARIOUS	3,394.000	82,171		91,104	92,487	12,753		14,135	(1,382)		91,104		(8,934)	(8,934)	1,257	
156700-10-6	CENTURYLINK INC EQUITY		08/27/2020	VARIOUS	4,195.000	54,592		47,938	55,416	(7,478)			(7,478)		47,938		6,654	6,654	222	
156782-10-4	CERNER CORP EQUITY		12/04/2020	VARIOUS	2,606.000	190,962		173,188	191,150	(17,962)			(17,962)		173,188		17,774	17,774	1,127	
16119P-10-8	CHARTER COMMUNICATIONS INC EQUITY		12/18/2020	VARIOUS	1,013.000	587,744		376,023	491,386	(115,363)			(115,363)		376,023		211,721	211,721		
166764-10-0	CHEVRON CORP EQUITY		12/18/2020	VARIOUS	15,895.000	1,502,063		1,717,346	1,980,103	(130,708)		132,049	(262,757)		1,717,346		(215,283)	(215,283)	41,758	
169656-10-5	CHIPOTLE MEXICAN GRILL INC EQUITY		12/04/2020	VARIOUS	168.000	178,377		118,486	140,616	(22,130)			(22,130)		118,486		59,891	59,891		
171340-10-2	CHURCH & DWIGHT CO INC EQUITY		12/04/2020	VARIOUS	1,544.000	127,422		93,407	108,559	(15,152)			(15,152)		93,407		34,016	34,016	704	
171798-10-1	CIMAREX ENERGY CO EQUITY		03/02/2020	Bear Stearns Securities Corp	1,791.000	58,587		122,983	94,010	28,974			28,974		122,983		(64,397)	(64,397)	358	
172062-10-1	CINCINNATI FINANCIAL CORP EQUITY		08/27/2020	VARIOUS	679.000	72,123		65,311	71,349	(6,038)			(6,038)		65,311		6,812	6,812	515	
17275R-10-2	CISCO SYSTEMS INC/DELAWARE EQUITY		12/18/2020	VARIOUS	34,734.000	1,559,082		1,943,628	1,665,495	278,132			278,132		1,943,628		(384,546)	(384,546)	29,678	
172908-10-5	CINTAS CORP EQUITY		12/04/2020	VARIOUS	394.000	123,490		85,556	105,943	(20,387)			(20,387)		85,556		37,934	37,934	228	
172967-42-4	CITIGROUP INC EQUITY		12/18/2020	VARIOUS	19,069.000	1,139,247		977,910	1,523,422	(175,101)		370,411	(545,512)		977,910		161,337	161,337	20,399	
174610-10-5	CITIZENS FINANCIAL GROUP INC EQUITY		10/20/2020	VARIOUS	3,548.000	112,745		95,738	144,049	(15,585)		32,726	(48,311)		95,738		17,007	17,007	2,850	
177376-10-0	CITRIX SYSTEMS INC EQUITY		08/27/2020	VARIOUS	608.000	72,428		61,388	67,427	(6,039)			(6,039)		61,388		11,040	11,040	50	
189054-10-9	CLOROX CO/THE EQUITY		12/04/2020	VARIOUS	661.000	122,159		105,586	101,457	4,130			4,130		105,586		16,572	16,572	1,429	
191216-10-0	COCA-COLA CO/THE EQUITY		12/18/2020	VARIOUS	26,149.000	1,403,448		1,290,208	1,446,824	(156,616)			(156,616)		1,290,208		113,240	113,240	16,078	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS CO EQUITY		12/04/2020	VARIOUS	4,778.000	314,477		299,963	296,332	3,631			3,631		299,963		14,514	14,514	2,055	
194162-10-3	COLGATE-PALMOLIVE CO EQUITY		12/04/2020	VARIOUS	6,602.000	507,395		480,609	454,350	26,259			26,259		480,609		26,786	26,786	5,838	
20030N-10-1	COMCAST CORP EQUITY		12/18/2020	VARIOUS	24,846.000	1,149,878		888,920	1,116,828	(227,908)			(227,908)		888,920		260,958	260,958	12,318	
200340-10-7	COMERICA INC EQUITY		12/04/2020	VARIOUS	1,926.000	102,170		107,651	138,171	15,572		46,093	(30,521)		107,651		(5,481)	(5,481)	2,780	
205887-10-2	CONAGRA BRANDS INC EQUITY		12/04/2020	VARIOUS	4,586.000	154,094		108,201	156,979	(48,778)			(48,778)		108,201		45,893	45,893	1,907	
20605P-10-1	CONCHO RESOURCES INC EQUITY		10/20/2020	VARIOUS	1,599.000	102,456		88,465	139,976	(31,388)		20,123	(51,511)		88,465		13,991	13,991	401	
20825C-10-4	CONOCOPHILLIPS EQUITY		12/04/2020	VARIOUS	9,838.000	458,805		412,117	639,568	(18,520)		208,931	(227,451)		412,117		46,688	46,688	8,506	
209115-10-4	CONSOLIDATED EDISON INC EQUITY		12/04/2020	VARIOUS	2,207.000	180,790		190,435	199,579	(9,144)			(9,144)		190,435		(9,645)	(9,645)	3,560	
21036P-10-8	CONSTELLATION BRANDS INC EQUITY		12/04/2020	VARIOUS	1,461.000	280,372		309,261	277,093	32,168			32,168		309,261		(28,889)	(28,889)	2,197	
216648-40-2	COOPER COS INC/THE EQUITY		12/04/2020	VARIOUS	392.000	129,883		113,652	125,910	(12,259)			(12,259)		113,652		16,231	16,231	16	
217204-10-6	COPART INC EQUITY		10/20/2020	VARIOUS	851.000	84,504		57,296	77,373	(20,077)			(20,077)		57,296		27,209	27,209		
219350-10-5	CORNING INC EQUITY		12/04/2020	VARIOUS	6,146.000	184,076		195,796	178,849	16,948			16,948		195,796		(11,720)	(11,720)	2,278	
22052L-10-4	CORTEVA INC EQUITY		12/04/2020	VARIOUS	3,776.000	122,365		49,376	111,581	(62,205)			(62,205)		49,376		72,990	72,990	803	
22160K-10-5	COSTCO WHOLESALE CORP EQUITY		12/18/2020	VARIOUS	2,507.000	854,411		623,922	736,607	(112,684)			(112,684)		623,922		230,489	230,489	7,501	
222070-20-3	COTY INC EQUITY		09/18/2020	CITIGROUP GLOBAL MARKETS LTD	5,241.000	15,985		26,991	58,909	(2,205)		29,713	(31,918)		26,991		(11,006)	(11,006)	655	
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP EQUITY		12/04/2020	VARIOUS	2,156.000	357,894		273,139	306,368	(33,229)			(33,229)		273,139		84,756	84,756	2,934	
231021-10-6	CUMMINS INC EQUITY		12/04/2020	VARIOUS	1,217.000	223,811		201,435	217,733	(16,299)			(16,299)		201,435		22,376	22,376	3,204	
23331A-10-9	DR HORTON INC EQUITY		12/04/2020	VARIOUS	1,924.000	129,335		72,626	101,453	(28,826)			(28,826)		72,626		56,709	56,709	707	

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
233331-10-7	DTE ENERGY CO EQUITY		10/20/2020	VARIOUS	1,049.000	133,375		98,684	136,202	(37,518)			(37,518)		98,684		34,691	34,691	1,924	
23355L-10-6	DXC TECHNOLOGY CO EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,273.000	19,607		16,600	47,852	(10,299)		20,954	(31,253)		16,600		3,007	3,007	535	
235851-10-2	DANAHER CORP EQUITY		12/18/2020	VARIOUS	4,524.000	852,209		604,799	694,344	(89,544)			(89,544)		604,799		247,409	247,409	1,952	
237194-10-5	DARDEN RESTAURANTS INC EQUITY		12/04/2020	VARIOUS	538.000	65,040		44,997	58,637	(13,640)			(13,640)		44,997		20,043	20,043	479	
23918K-10-8	DAVITA INC EQUITY		10/20/2020	VARIOUS	654.000	56,201		36,132	49,050	(12,918)			(12,918)		36,132		20,069	20,069		
244199-10-5	DEERE & CO EQUITY		12/18/2020	VARIOUS	2,635.000	508,976		436,455	456,356	(19,901)			(19,901)		436,455		72,521	72,521	4,900	
247361-70-2	DELTA AIR LINES INC EQUITY		10/20/2020	VARIOUS	5,568.000	226,229		225,058	325,450	(849)		99,543	(100,392)		225,058		1,171	1,171	2,241	
24906P-10-9	DENTSPLY SIRONA INC EQUITY		12/04/2020	VARIOUS	3,052.000	152,644		157,532	172,591	(15,059)			(15,059)		157,532		(4,888)	(4,888)	703	
25179M-10-3	DEVON ENERGY CORP EQUITY		02/21/2020	UBS SECURITIES LLC	2,984.000	62,551		95,928	77,494	18,434			18,434		95,928		(33,377)	(33,377)		
252131-10-7	DEXCOM INC EQUITY		12/04/2020	VARIOUS	403.000	163,258		169,811							169,811		(6,553)	(6,553)		
25278X-10-9	DIAMONDBACK ENERGY INC EQUITY		08/27/2020	UBS SECURITIES LLC	1,439.000	87,509		104,698	133,554	20,231		49,087	(28,856)		104,698		(17,188)	(17,188)	689	
253868-10-3	DIGITAL REALTY TRUST INC EQUITY		12/04/2020	VARIOUS	592.000	81,604		70,464	63,561	(1,053)			(1,053)		70,464		11,141	11,141	778	
254687-10-6	WALT DISNEY CO/THE EQUITY		12/18/2020	VARIOUS	12,166.000	1,649,954		1,373,153	1,758,595	(385,442)			(385,442)		1,373,153		276,801	276,801	10,464	
254709-10-8	DISCOVER FINANCIAL SERVICES EQUITY		12/18/2020	VARIOUS	3,215.000	209,168		147,917	272,632	(55,693)		69,021	(124,714)		147,917		61,250	61,250	3,047	
25470F-10-4	DISCOVERY INC EQUITY		12/18/2020	UBS SECURITIES LLC	2,228.000	57,613		68,862	72,900	(4,038)			(4,038)		68,862		(11,249)	(11,249)		
25470F-30-2	DISCOVERY INC EQUITY		10/20/2020	VARIOUS	4,499.000	103,976		129,425	137,175	(7,750)			(7,750)		129,425		(25,449)	(25,449)		
25470M-10-9	DISH NETWORK CORP EQUITY		08/27/2020	VARIOUS	1,200.000	40,250		23,976	42,540	1,554		20,118	(18,564)		23,976		16,274	16,274		
256677-10-5	DOLLAR GENERAL CORP EQUITY		12/04/2020	VARIOUS	1,481.000	275,360		84,972	230,918	(145,945)			(145,945)		84,972		190,388	190,388	1,096	
256746-10-8	DOLLAR TREE INC EQUITY		12/04/2020	VARIOUS	2,059.000	198,038		210,103	193,608	16,495			16,495		210,103		(12,065)	(12,065)		
25746U-10-9	DOMINION ENERGY INC EQUITY		12/18/2020	VARIOUS	5,025.000	416,413		392,816	416,020	(23,204)			(23,204)		392,816		23,597	23,597	7,418	
25754A-20-1	DOMINO'S PIZZA INC EQUITY		12/04/2020	VARIOUS	197.000	79,013		74,367							74,367		4,646	4,646	193	
260003-10-8	DOVER CORP EQUITY		12/04/2020	VARIOUS	845.000	100,350		83,547	97,386	(13,839)			(13,839)		83,547		16,803	16,803	464	
260557-10-3	DOW INC EQUITY		12/04/2020	VARIOUS	6,340.000	293,413		242,769	346,925	12,791		116,947	(104,156)		242,769		50,644	50,644	6,957	
264411-50-5	DUKE REALTY CORP EQUITY		12/04/2020	VARIOUS	1,793.000	66,959		55,812	62,127	(6,316)			(6,316)		55,812		11,147	11,147	1,213	
26441C-20-4	DUKE ENERGY CORP EQUITY		12/04/2020	VARIOUS	4,723.000	434,487		424,480	430,596	(6,116)			(6,116)		424,480		10,007	10,007	9,086	
26614N-10-2	DUPONT DE NEMOURS INC EQUITY		12/04/2020	VARIOUS	6,129.000	337,104		274,830	393,237			118,406	(118,406)		274,830		62,274	62,274	3,082	
26875P-10-1	EOG RESOURCES INC EQUITY		12/04/2020	VARIOUS	4,746.000	273,941		272,649	397,335	58,554		183,240	(124,686)		272,649		1,292	1,292	3,325	
269246-40-1	E*TRADE FINANCIAL CORP EQUITY		08/27/2020	VARIOUS	1,355.000	72,487		35,887	61,476	(25,589)			(25,589)		35,887		36,600	36,600	76	
277432-10-0	EASTMAN CHEMICAL CO EQUITY		08/27/2020	UBS SECURITIES LLC	679.000	50,046		49,061	53,804	(4,743)			(4,743)		49,061		986	986	805	
278642-10-3	EBAY INC EQUITY		12/04/2020	VARIOUS	8,759.000	416,096		328,244	316,287	11,957			11,957		328,244		87,851	87,851	2,036	
278865-10-0	ECOLAB INC EQUITY		12/04/2020	VARIOUS	1,758.000	362,438		325,415	339,153	(13,738)			(13,738)		325,415		37,023	37,023	1,865	
281020-10-7	EDISON INTERNATIONAL EQUITY		12/04/2020	VARIOUS	2,190.000	140,788		144,418	165,060	(20,642)			(20,642)		144,418		(3,630)	(3,630)	3,335	
28176E-10-8	EDWARDS LIFESCIENCES CORP EQUITY		12/04/2020	VARIOUS	2,253.000	270,483		201,846	262,805	(60,959)			(60,959)		201,846		68,637	68,637		
285512-10-9	ELECTRONIC ARTS INC EQUITY		12/04/2020	VARIOUS	1,636.000	198,453		154,860	175,821	(20,961)			(20,961)		154,860		43,593	43,593	27	
291011-10-4	EMERSON ELECTRIC CO EQUITY		12/04/2020	VARIOUS	4,658.000	323,825		266,128	355,173	(89,045)			(89,045)		266,128		57,697	57,697	4,617	
29364G-10-3	ENTERGY CORP EQUITY		12/04/2020	VARIOUS	1,029.000	117,581		101,188	123,212	(22,024)			(22,024)		101,188		16,392	16,392	2,114	
29449Z-10-5	EQUIFAX INC EQUITY		12/04/2020	VARIOUS	591.000	95,641		74,441	82,793	(8,352)			(8,352)		74,441		21,200	21,200	284	
29444U-70-0	EQUINIX INC EQUITY		12/04/2020	VARIOUS	415.000	292,227		194,905	241,916	(47,011)			(47,011)		194,905		97,322	97,322	1,556	
29476L-10-7	EQUITY RESIDENTIAL EQUITY		10/20/2020	VARIOUS	2,631.000	189,343		201,081	212,769	(11,688)			(11,688)		201,081		(11,738)	(11,738)	3,208	
297178-10-5	ESSEX PROPERTY TRUST INC EQUITY		12/04/2020	VARIOUS	340.000	98,191		96,053	102,235	(6,182)			(6,182)		96,053		2,139	2,139	1,448	
29786A-10-6	ETSY INC EQUITY		10/20/2020	JP MORGAN SECURITIES LLC	127.000	18,387		14,192							14,192		4,195	4,195		
30034W-10-6	EVERGY INC EQUITY		12/04/2020	VARIOUS	2,496.000	157,452		144,337	162,465	(18,127)			(18,127)		144,337		13,114	13,114	2,186	
30040W-10-8	EVERSOURCE ENERGY EQUITY		12/04/2020	VARIOUS	1,525.000	142,229		112,499	129,671	(17,171)			(17,171)		112,499		29,730	29,730	1,193	
30161N-10-1	EXELON CORP EQUITY		12/04/2020	VARIOUS	4,787.000	211,653		159,135	218,096	(58,960)			(58,960)		159,135		52,518	52,518	3,923	
30212P-30-3	EXPEDIA GROUP INC EQUITY		12/04/2020	VARIOUS	1,222.000	130,383		106,949	132,147	26,527		51,725	(25,198)		106,949		23,435	23,435	239	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHI EQUITY		12/04/2020	VARIOUS	964.000	74,547		64,023	75,163	(11,140)			(11,140)		64,023		10,524	10,524	132	
30225T-10-2	EXTRA SPACE STORAGE INC EQUITY		10/20/2020	VARIOUS	938.000	99,549		97,268	99,043	(1,775)			(1,775)		97,268		2,280	2,280	1,434	
30231G-10-2	EXXON MOBIL CORP EQUITY		12/18/2020	VARIOUS	35,531.000	1,702,007		1,945,854	2,478,287	618,506		1,150,939	(532,433)		1,945,854		(243,847)	(243,847)	66,632	
302445-10-1	FLIR SYSTEMS INC EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	500.000	20,021		13,726	26,025	(12,299)			(12,299)		13,726		6,295	6,295	170	
302491-30-3	FMC CORP EQUITY		12/04/2020	VARIOUS	768.000	84,347		60,724	76,646	(15,923)			(15,923)		60,724		23,624	23,624	568	
30303M-10-2	FACEBOOK INC EQUITY		12/18/2020	VARIOUS	13,404.000	3,295,119		1,858,519	2,748,892	(890,373)			(890,373)		1,858,519		1,436,600	1,436,600		
311900-10-4	FASTENAL CO EQUITY		12/04/2020	VARIOUS	4,027.000	174,046		142,068	148,757	(6,690)			(6,690)		142,068		31,979	31,979	2,309	
313747-20-6	FEDERAL REALTY INVESTMENT TRUST EQUITY		10/20/2020	VARIOUS	506.000	51,175		52,472	65,117	2,615		15,260	(12,645)		52,472		(1,297)	(1,297)	1,343	
31428X-10-6	FEDEX CORP EQUITY		12/04/2020	VARIOUS	1,885.000	352,508		288,042	284,955	121,990		118,903	3,087		288,042		64,466	64,466	2,895	
315616-10-2	F5 NETWORKS INC EQUITY		08/27/2020	VARIOUS	296.000	40,246		34,421	41,328	(6,906)			(6,906)		34,421		5,825	5,825		

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
31620M-10-6	FIDELITY NATIONAL INFORMATION SER EQUITY		12/18/2020	VARIOUS	4,372.000	649,855		583,799	607,883	(24,084)			(24,084)		583,799		66,056	66,056	2,255	
316773-10-0	FIFTH THIRD BANCORP EQUITY		10/20/2020	VARIOUS	6,445.000	152,515		126,297	198,055	(10,395)		61,363	(71,758)		126,297		26,218	26,218	3,694	
33616C-10-0	FIRST REPUBLIC BANK/CA EQUITY		12/04/2020	VARIOUS	1,567.000	180,147		164,186	184,044	(19,858)			(19,858)		164,186		15,961	15,961	617	
337738-10-8	FISERV INC EQUITY		12/04/2020	VARIOUS	3,830.000	413,274		392,522	373,028	(35,226)			(35,226)		392,522		20,752	20,752		
337932-10-7	FIRSTENERGY CORP EQUITY		12/04/2020	VARIOUS	4,277.000	169,268		183,868	207,819	(23,952)			(23,952)		183,868		(14,600)	(14,600)	3,686	
339041-10-5	FLEETCOR TECHNOLOGIES INC EQUITY		12/04/2020	VARIOUS	456.000	127,536		118,997	131,159	(12,163)			(12,163)		118,997		8,540	8,540		
34354P-10-5	FLOWSERVE CORP EQUITY		08/27/2020	UBS SECURITIES LLC	670.000	19,927		16,000	33,346	(491)		16,856	(17,347)		16,000		3,927	3,927	395	
345370-86-0	FORD MOTOR CO EQUITY		12/04/2020	VARIOUS	36,028.000	263,498		255,678	334,340	42,423		121,085	(78,662)		255,678		7,820	7,820	5,404	
34959E-10-9	FORTINET INC EQUITY		12/04/2020	VARIOUS	862.000	103,587		80,535	91,975	(11,441)			(11,441)		80,535		23,053	23,053		
34959J-10-8	FORTIVE CORP EQUITY		10/20/2020	VARIOUS	2,598.000	184,589		220,956	195,034	25,922			25,922		220,956		(36,366)	(36,366)	302	
34964C-10-6	FORTUNE BRANDS HOME & SECURITY IN EQUITY		12/04/2020	VARIOUS	820.000	62,313		43,286	53,571	(10,285)			(10,285)		43,286		19,028	19,028	570	
35137L-10-5	FOX CORP EQUITY		12/04/2020	VARIOUS	3,317.000	105,194		104,658	122,961	6,394		24,696	(18,302)		104,658		535	535	534	
35137L-20-4	FOX CORP EQUITY		08/27/2020	UBS SECURITIES LLC	730.000	20,171		16,695	26,572	1,538		11,415	(9,877)		16,695		3,476	3,476	168	
354613-10-1	FRANKLIN RESOURCES INC EQUITY		08/27/2020	VARIOUS	1,911.000	40,207		31,895	49,648	16,468		34,221	(17,753)		31,895		8,312	8,312	1,606	
35671D-85-7	FREEPORT-MCMORAN INC EQUITY		12/04/2020	VARIOUS	11,347.000	161,105		106,140	148,873	(9,106)		33,627	(42,733)		106,140		54,965	54,965	567	
363576-10-9	ARTHUR J GALLAGHER & CO EQUITY		12/04/2020	VARIOUS	818.000	89,447		64,056	77,874	(13,818)			(13,818)		64,056		25,392	25,392	358	
364760-10-8	GAP INC/THE EQUITY		08/27/2020	UBS SECURITIES LLC	1,134.000	19,700		7,972	20,049	9,534		21,611	(12,077)		7,972		11,728	11,728	275	
366651-10-7	GARTNER INC EQUITY		12/04/2020	VARIOUS	797.000	117,294		126,705	122,786	3,919			3,919		126,705		(9,411)	(9,411)		
369550-10-8	GENERAL DYNAMICS CORP EQUITY		12/04/2020	VARIOUS	1,290.000	218,346		160,868	227,453	(66,585)			(66,585)		160,868		57,478	57,478	2,999	
369604-10-3	GENERAL ELECTRIC CO EQUITY		12/04/2020	VARIOUS	57,165.000	546,101		583,502	637,390	(53,888)			(53,888)		583,502		(37,401)	(37,401)	1,303	
370334-10-4	GENERAL MILLS INC EQUITY		12/04/2020	VARIOUS	4,210.000	249,558		218,972	225,446	(6,473)			(6,473)		218,972		30,586	30,586	4,623	
37045V-10-0	GENERAL MOTORS CO EQUITY		12/04/2020	VARIOUS	10,344.000	331,581		287,549	378,590	24,386		115,427	(91,041)		287,549		44,032	44,032	2,413	
372460-10-5	GENUINE PARTS CO EQUITY		12/04/2020	VARIOUS	1,294.000	122,013		132,696	137,449	(4,752)			(4,752)		132,696		(10,684)	(10,684)	2,159	
375558-10-3	GILEAD SCIENCES INC EQUITY		12/04/2020	VARIOUS	6,634.000	443,997		431,525	431,011	514			514		431,525		12,472	12,472	5,286	
37940X-10-2	GLOBAL PAYMENTS INC EQUITY		12/04/2020	VARIOUS	1,576.000	300,854		234,166	287,715	(53,549)			(53,549)		234,166		66,688	66,688	391	
37959E-10-2	GLOBE LIFE INC EQUITY		12/04/2020	VARIOUS	515.000	53,516		43,862	54,204	(10,342)			(10,342)		43,862		9,654	9,654	220	
38141G-10-4	GOLDMAN SACHS GROUP INC/THE EQUITY		12/18/2020	VARIOUS	1,995.000	444,503		347,330	458,491	(111,161)			(111,161)		347,330		97,173	97,173	3,048	
384802-10-4	WW GRAINGER INC EQUITY		08/27/2020	VARIOUS	208.000	63,206		58,658	70,381	(11,723)			(11,723)		58,658		4,548	4,548	305	
40412C-10-1	HCA HEALTHCARE INC EQUITY		12/04/2020	VARIOUS	1,827.000	242,605		175,771	269,939	(94,168)			(94,168)		175,771		66,834	66,834	486	
40434L-10-5	HP INC EQUITY		12/04/2020	VARIOUS	11,770.000	245,249		234,900	241,638	(6,738)			(6,738)		234,900		10,349	10,349	5,185	
406216-10-1	HALLIBURTON CO EQUITY		10/20/2020	VARIOUS	6,198.000	103,791		106,263	151,603	24,033		69,372	(45,339)		106,263		(2,472)	(2,472)	796	
410345-10-2	HANESBRANDS INC EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,723.000	21,610		13,560	25,569	5,578		17,588	(12,010)		13,560		8,050	8,050	517	
412822-10-8	HARLEY-DAVIDSON INC EQUITY		06/19/2020	CITIGROUP GLOBAL MARKETS LTD	2,817.000	69,916		53,298	104,736	162		51,600	(51,438)		53,298		16,619	16,619	1,127	
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP EQUITY		10/20/2020	VARIOUS	3,280.000	150,737		172,452	199,227	(26,775)			(26,775)		172,452		(21,715)	(21,715)	2,573	
418056-10-7	HASBRO INC EQUITY		10/20/2020	VARIOUS	1,324.000	114,475		134,873	139,814	(4,942)			(4,942)		134,873		(20,397)	(20,397)	1,769	
42250P-10-3	HEALTHPEAK PROPERTIES INC EQUITY		12/04/2020	VARIOUS	3,299.000	101,953		98,269	113,651	(15,382)			(15,382)		98,269		3,684	3,684	2,910	
423452-10-1	HELMERICH & PAYNE INC EQUITY		05/21/2020	VARIOUS	1,931.000	73,403		91,305	87,687	25,330		21,711	3,619		91,305		(17,902)	(17,902)	1,730	
426281-10-1	JACK HENRY & ASSOCIATES INC EQUITY		12/18/2020	VARIOUS	531.000	89,011		79,155	77,351	1,804			1,804		79,155		9,856	9,856	280	
427866-10-8	HERSHEY CO/THE EQUITY		12/04/2020	VARIOUS	789.000	121,535		104,591	115,936	(11,345)			(11,345)		104,591		16,944	16,944	1,324	
42809H-10-7	HESS CORP EQUITY		08/27/2020	VARIOUS	1,852.000	104,092		68,688	123,714	(48,745)		6,281	(55,026)		68,688		35,404	35,404	435	
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO EQUITY		10/20/2020	VARIOUS	12,026.000	137,756		190,221	190,612	(391)			(391)		190,221		(52,465)	(52,465)	3,354	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC EQUITY		12/04/2020	VARIOUS	1,705.000	170,048		148,331	189,869	(41,538)			(41,538)		148,331		21,717	21,717	134	
436106-10-8	HOLLYFRONTIER CORP EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	732.000	19,926		17,941	37,120	(2,176)		17,003	(19,179)		17,941		1,985	1,985	512	
436440-10-1	HOLOGIC INC EQUITY		12/04/2020	VARIOUS	2,951.000	169,219		137,895	154,042	(16,147)			(16,147)		137,895		31,323	31,323		
437076-10-2	HOME DEPOT INC/THE EQUITY		12/18/2020	VARIOUS	7,592.000	1,987,318		1,546,547	1,656,878	(110,331)			(110,331)		1,546,547		440,771	440,771	17,541	
438516-10-6	HONEYWELL INTERNATIONAL INC EQUITY		12/18/2020	VARIOUS	6,060.000	1,030,707		1,052,243	1,072,499	(20,256)			(20,256)		1,052,243		(21,536)	(21,536)	9,710	
440452-10-0	HORMEL FOODS CORP EQUITY		12/04/2020	VARIOUS	1,410.000	69,443		47,471	63,591	(16,120)			(16,120)		47,471		21,972	21,972	1,078	
44107P-10-4	HOST HOTELS & RESORTS INC EQUITY		08/27/2020	VARIOUS	7,250.000	102,951		110,057	134,488	5,057		29,487	(24,430)		110,057		(7,106)	(7,106)	2,529	
443201-10-8	HOWMET AEROSPACE INC EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,297.000	20,340		22,945		(9,470)		3,752	(13,222)		22,945		(2,605)	(2,605)	20	
444859-10-2	HUMANA INC EQUITY		12/04/2020	VARIOUS	784.000	305,343		210,124	287,242	(77,117)			(77,117)		210,124		95,219	95,219	955	
445658-10-7	JB HUNT TRANSPORT SERVICES INC EQUITY		12/04/2020	VARIOUS	542.000	72,928		58,529	63,279	(4,749)			(4,749)		58,529		14,399	14,399	407	
446150-10-4	HUNTINGTON BANCSHARES INC/OH EQUITY		10/20/2020	VARIOUS	8,802.000	102,344		98,179	132,558	(9,968)		24,411	(34,379)		98,179		4,165	4,165	2,897	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC EQUITY		08/27/2020	UBS SECURITIES LLC	174.000	26,697		38,730	43,651	(4,921)			(4,921)		38,730		(12,034)	(12,034)	538	

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
44980X-10-9	IPG PHOTONICS CORP EQUITY		12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	217.000	40,148		37,918	31,439	6,479			6,479		37,918		2,230	2,230		
45167R-10-4	IDEX CORP EQUITY		12/04/2020	VARIOUS	702.000	122,940		113,814	120,716	(6,902)			(6,902)		113,814		9,127	9,127	677	
45168D-10-4	IDEXX LABORATORIES INC EQUITY		12/04/2020	VARIOUS	446.000	152,242		103,475	116,375	(12,899)			(12,899)		103,475		48,766	48,766		
452308-10-9	ILLINOIS TOOL WORKS INC EQUITY		12/04/2020	VARIOUS	1,681.000	325,601		261,627	301,857	(40,231)			(40,231)		261,627		63,974	63,974	3,935	
452327-10-9	ILLUMINA INC EQUITY		12/04/2020	VARIOUS	1,237.000	413,534		385,953	410,177	(24,224)			(24,224)		385,953		27,581	27,581		
45337C-10-2	INCYTE CORP EQUITY		12/04/2020	VARIOUS	1,401.000	120,512		107,607	122,279	(14,672)			(14,672)		107,607		12,905	12,905		
45687V-10-6	INGERSOLL RAND INC EQUITY		12/04/2020	VARIOUS	391.000	14,557		12,228							12,228		2,329	2,329	2	
458140-10-0	INTEL CORP EQUITY		12/18/2020	VARIOUS	27,472.000	1,570,634		759,985	1,643,100	(883,115)			(883,115)		759,985		810,649	810,649	20,185	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC EQUITY		12/04/2020	VARIOUS	3,587.000	350,913		291,829	331,905	(40,076)			(40,076)		291,829		59,083	59,083	1,368	
459200-10-1	INTERNATIONAL BUSINESS MACHINES C EQUITY		12/18/2020	VARIOUS	7,326.000	967,234		1,027,673	981,464	46,209			46,209		1,027,673		(60,439)	(60,439)	25,268	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCE EQUITY		12/04/2020	VARIOUS	971.000	123,348		134,785	125,278	9,507			9,507		134,785		(11,438)	(11,438)	1,601	
460146-10-3	INTERNATIONAL PAPER CO EQUITY		10/20/2020	VARIOUS	3,149.000	128,176		136,132	144,980	18,564		27,412	(8,848)		136,132		(7,956)	(7,956)	3,004	
460690-10-0	INTERPUBLIC GROUP OF COS INC/THE EQUITY		12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,975.000	39,618		40,364	45,603	(5,239)			(5,239)		40,364		(746)	(746)	1,421	
461202-10-3	INTUIT INC EQUITY		12/04/2020	VARIOUS	1,384.000	443,543		302,891	362,345	(59,454)			(59,454)		302,891		140,651	140,651	1,611	
46120E-60-2	INTUITIVE SURGICAL INC EQUITY		12/04/2020	VARIOUS	739.000	482,541		378,167	436,616	(58,449)			(58,449)		378,167		104,374	104,374		
46266C-10-5	IQVIA HOLDINGS INC EQUITY		12/04/2020	VARIOUS	846.000	136,244		126,250	130,665	(4,414)			(4,414)		126,250		9,993	9,993		
46284V-10-1	IRON MOUNTAIN INC EQUITY		08/27/2020	VARIOUS	1,391.000	40,037		45,190	44,303	887			887		45,190		(5,153)	(5,153)	2,581	
46625H-10-0	JPMORGAN CHASE & CO EQUITY		12/18/2020	VARIOUS	22,294.000	2,604,366		2,587,386	3,107,115	(519,729)			(519,729)		2,587,386		16,980	16,980	48,181	
469814-10-7	JACOBS ENGINEERING GROUP INC EQUITY		10/20/2020	VARIOUS	710.000	73,161		46,410	63,779	(17,369)			(17,369)		46,410		26,751	26,751	190	
478160-10-4	JOHNSON & JOHNSON EQUITY		12/18/2020	VARIOUS	21,452.000	3,202,136		3,029,183	3,127,273	(98,089)			(98,089)		3,029,183		172,953	172,953	36,974	
48203R-10-4	JUNIPER NETWORKS INC EQUITY		08/27/2020	VARIOUS	1,893.000	44,190		52,583	46,625	5,958			5,958		52,583		(8,393)	(8,393)	757	
482480-10-0	KLA CORP EQUITY		12/04/2020	VARIOUS	947.000	182,506		97,597	168,651	(71,054)			(71,054)		97,597		84,909	84,909	1,696	
485170-30-2	KANSAS CITY SOUTHERN EQUITY		12/04/2020	VARIOUS	584.000	104,986		71,918	89,422	(17,504)			(17,504)		71,918		33,067	33,067	460	
487836-10-8	KELLOGG CO EQUITY		12/04/2020	VARIOUS	1,958.000	130,045		118,082	135,415	(17,333)			(17,333)		118,082		11,963	11,963	1,480	
493267-10-8	KEYCORP EQUITY		08/27/2020	VARIOUS	8,755.000	132,812		113,791	177,114	(23,398)		39,925	(63,323)		113,791		19,021	19,021	2,052	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC EQUITY		10/20/2020	VARIOUS	924.000	90,450		80,423	94,793	(14,371)			(14,371)		80,423		10,027	10,027		
494368-10-3	KIMBERLY-CLARK CORP EQUITY		12/04/2020	VARIOUS	1,752.000	250,910		224,935	240,935	(16,000)			(16,000)		224,935		25,975	25,975	4,565	
49446R-10-9	KIMCO REALTY CORP EQUITY		08/27/2020	UBS SECURITIES LLC	1,682.000	19,969		16,214	34,834	(5,572)		13,048	(18,620)		16,214		3,755	3,755	942	
49456B-10-1	KINDER MORGAN INC EQUITY		12/18/2020	VARIOUS	17,900.000	301,275		356,662	378,764	(22,102)			(22,102)		356,662		(55,387)	(55,387)	11,000	
500255-10-4	KOHL'S CORP EQUITY		09/18/2020	VARIOUS	2,915.000	65,285		42,442	148,490	(36,503)		69,545	(106,048)		42,442		22,843	22,843	2,052	
500754-10-6	KRAFT HEINZ CO/THE EQUITY		12/04/2020	VARIOUS	6,140.000	191,980		159,167	197,217	(25,727)		12,323	(38,050)		159,167		32,812	32,812	3,874	
501044-10-1	KROGER CO/THE EQUITY		12/04/2020	VARIOUS	5,658.000	180,298		137,109	163,969	(26,860)			(26,860)		137,109		43,188	43,188	1,812	
501797-10-4	L BRANDS INC EQUITY		12/04/2020	VARIOUS	1,281.000	42,498		14,796	23,199	9,656		18,059	(8,403)		14,796		27,703	27,703	384	
501889-20-8	LKQ CORP EQUITY		10/20/2020	VARIOUS	3,743.000	111,402		112,692	133,588	(20,895)			(20,895)		112,692		(1,291)	(1,291)		
502431-10-9	L3HARRIS TECHNOLOGIES INC EQUITY		12/04/2020	VARIOUS	1,243.000	248,440		212,788	245,791	(33,003)			(33,003)		212,788		35,652	35,652	1,405	
50540R-40-9	LABORATORY CORP OF AMERICA HOLDIN EQUITY		12/04/2020	VARIOUS	509.000	96,443		76,261	86,072	(9,811)			(9,811)		76,261		20,182	20,182		
512807-10-8	LAM RESEARCH CORP EQUITY		12/18/2020	VARIOUS	934.000	334,448		193,747	273,102	(79,355)			(79,355)		193,747		140,702	140,702	2,449	
513272-10-4	LAMB WESTON HOLDINGS INC EQUITY		12/04/2020	VARIOUS	747.000	69,343		52,333	64,257	(11,924)			(11,924)		52,333		17,010	17,010	228	
517834-10-7	LAS VEGAS SANDS CORP EQUITY		10/20/2020	VARIOUS	2,852.000	154,736		170,670	196,817	(26,147)			(26,147)		170,670		(15,934)	(15,934)	1,440	
518439-10-4	ESTEE LAUDER COS INC/THE EQUITY		12/04/2020	VARIOUS	1,390.000	295,692		239,408	286,882	(47,474)			(47,474)		239,408		56,284	56,284	587	
524660-10-7	LEGGETT & PLATT INC EQUITY		10/20/2020	VARIOUS	913.000	38,884		35,943	46,399	(10,456)			(10,456)		35,943		2,941	2,941	1,267	
525327-10-2	LEIDOS HOLDINGS INC EQUITY		12/04/2020	VARIOUS	1,354.000	141,938		113,611	132,516	(18,905)			(18,905)		113,611		28,327	28,327	619	
526057-10-4	LENNAR CORP EQUITY		10/20/2020	VARIOUS	1,471.000	108,630		75,111	82,052	(6,942)			(6,942)		75,111		33,520	33,520	387	
532457-10-8	ELI LILLY AND CO EQUITY		12/04/2020	VARIOUS	5,414.000	790,367		633,695	711,129	(77,434)			(77,434)		633,695		156,672	156,672	8,437	
534187-10-9	LINCOLN NATIONAL CORP EQUITY		10/20/2020	VARIOUS	2,176.000	102,203		82,693	128,406	(18,509)		27,204	(45,713)		82,693		19,510	19,510	1,993	
538034-10-9	LIVE NATION ENTERTAINMENT INC EQUITY		08/27/2020	VARIOUS	1,624.000	102,550		116,197	116,067	130			130		116,197		(13,647)	(13,647)		
539830-10-9	LOCKHEED MARTIN CORP EQUITY		12/04/2020	VARIOUS	1,643.000	650,874		553,352	639,505	(86,153)			(86,153)		553,352		97,522	97,522	5,702	
540424-10-8	LOEWS CORP EQUITY		12/18/2020	VARIOUS	4,107.000	180,255		199,154	215,535	(16,381)			(16,381)		199,154		(18,899)	(18,899)	588	
548661-10-7	LOWE'S COS INC EQUITY		12/18/2020	VARIOUS	6,917.000	989,065		782,641	828,034	(45,393)			(45,393)		782,641		206,424	206,424	8,548	
55261F-10-4	M&T BANK CORP EQUITY		12/04/2020	VARIOUS	1,167.000	155,046		143,232	198,052	(54,820)			(54,820)		143,232		11,814	11,814	1,976	
552953-10-1	MGM RESORTS INTERNATIONAL EQUITY		10/20/2020	VARIOUS	5,243.000	126,889		91,305	174,382	(34,722)		48,355	(83,077)		91,305		35,584	35,584	500	
55354G-10-0	MSCI INC EQUITY		12/04/2020	VARIOUS	429.000	148,110		96,691	110,755	(14,064)			(14,064)		96,691		51,419	51,419	659	
55616P-10-4	MACY'S INC EQUITY		04/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	5,428.000	26,067		26,597	92,222	35,594		101,219	(65,625)		26,597		(530)	(530)	4,098	
565849-10-6	MARATHON OIL CORP EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	3,850.000	20,645		12,667	52,245	13,388		52,966	(39,578)		12,667		7,979	7,979	193	

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
56585A-10-2	MARATHON PETROLEUM CORP EQUITY		12/04/2020	VARIOUS	6,765.000	294,012		226,443	407,456	(28,633)		152,380	(181,013)		226,443		67,569	67,569	8,351	
57060D-10-8	MARKETAXESS HOLDINGS INC EQUITY		12/04/2020	VARIOUS	189.000	65,469		60,750	71,635	(10,885)			(10,885)		60,750		4,719	4,719	124	
571748-10-2	MARSH & MCLENNAN COS INC EQUITY		12/04/2020	VARIOUS	3,331.000	382,139		316,045	370,940	(54,895)			(54,895)		316,045		66,094	66,094	3,232	
571903-20-2	MARRIOTT INTERNATIONAL INC/MD EQUITY		12/04/2020	VARIOUS	2,394.000	271,785		230,129	362,380	(35,772)		96,478	(132,250)		230,129		41,656	41,656	751	
573284-10-6	MARTIN MARIETTA MATERIALS INC EQUITY		12/04/2020	VARIOUS	471.000	114,434		104,518	131,692	(27,173)			(27,173)		104,518		9,916	9,916	324	
574599-10-6	MASCO CORP EQUITY		12/04/2020	VARIOUS	1,980.000	94,700		77,354	95,020	(17,667)			(17,667)		77,354		17,346	17,346	478	
57636Q-10-4	MASTERCARD INC EQUITY		12/18/2020	VARIOUS	6,246.000	2,092,086		1,590,589	1,863,432	(272,842)			(272,842)		1,590,589		501,497	501,497	5,923	
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC EQUITY		12/04/2020	VARIOUS	2,289.000	156,389		137,357	140,796	(3,439)			(3,439)		137,357		19,032	19,032	1,583	
579780-20-6	MCCORMICK & CO INC/MD EQUITY		12/04/2020	VARIOUS	701.000	101,742		44,128	99,553	(55,425)			(55,425)		44,128		57,614	57,614	682	
580135-10-1	MCDONALD'S CORP EQUITY		12/18/2020	VARIOUS	5,280.000	1,111,129		1,043,787	1,043,011	776			776		1,043,787		67,342	67,342	10,033	
581550-10-3	MCKESSON CORP EQUITY		12/04/2020	VARIOUS	1,329.000	218,900		158,493	183,748	(25,254)			(25,254)		158,493		60,407	60,407	1,163	
58933Y-10-5	MERCK & CO INC EQUITY		12/18/2020	VARIOUS	17,626.000	1,440,847		1,387,475	1,602,556	(215,081)			(215,081)		1,387,475		53,372	53,372	25,759	
59156R-10-8	METLIFE INC EQUITY		12/04/2020	VARIOUS	6,770.000	296,248		312,351	344,999	(32,648)			(32,648)		312,351		(16,103)	(16,103)	6,399	
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC EQUITY		10/20/2020	VARIOUS	244.000	202,893		181,845	193,563	(11,717)			(11,717)		181,845		21,048	21,048		
594918-10-4	MICROSOFT CORP EQUITY		12/18/2020	VARIOUS	43,105.000	8,582,553		5,652,338	6,788,175	(1,135,837)			(1,135,837)		5,652,338		2,930,215	2,930,215	46,912	
595017-10-4	MICROCHIP TECHNOLOGY INC EQUITY		12/04/2020	VARIOUS	1,433.000	159,458		143,153	150,078	(6,925)			(6,925)		143,153		16,305	16,305	1,096	
595112-10-3	MICRON TECHNOLOGY INC EQUITY		12/04/2020	VARIOUS	7,160.000	388,461		316,158	384,922	(68,763)			(68,763)		316,158		72,302	72,302		
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES EQUITY		12/04/2020	VARIOUS	591.000	83,555		64,666	77,912	(13,246)			(13,246)		64,666		18,889	18,889	1,082	
608190-10-4	MOHAWK INDUSTRIES INC EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	258.000	19,144		19,670	35,178	(24)		15,485	(15,509)		19,670		(526)	(526)		
60871R-20-9	MOLSON COORS BEVERAGE CO EQUITY		12/04/2020	VARIOUS	1,075.000	44,486		41,861	57,943	11,070		27,152	(16,082)		41,861		2,626	2,626	613	
609207-10-5	MONDELEZ INTERNATIONAL INC EQUITY	C	12/04/2020	VARIOUS	9,684.000	554,161		493,479	533,298	(39,819)			(39,819)		493,479		60,682	60,682	6,410	
61174X-10-9	MONSTER BEVERAGE CORP EQUITY		12/04/2020	VARIOUS	2,260.000	171,776		134,713	143,600	(8,887)			(8,887)		134,713		37,063	37,063		
615369-10-5	MOODY'S CORP EQUITY		12/04/2020	VARIOUS	887.000	249,722		174,409	210,503	(36,094)			(36,094)		174,409		75,313	75,313	814	
617446-44-8	MORGAN STANLEY EQUITY		12/18/2020	VARIOUS	12,096.000	620,580		583,723	618,106	(34,383)			(34,383)		583,723		36,857	36,857	8,566	
61945C-10-3	MOSAIC CO/THE EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,525.000	19,966		16,470	32,986	6,843		23,359	(16,516)		16,470		3,496	3,496	153	
620076-30-7	MOTOROLA SOLUTIONS INC EQUITY		12/04/2020	VARIOUS	973.000	169,583		144,626	156,711	(12,086)			(12,086)		144,626		24,957	24,957	1,168	
629377-50-8	NRG ENERGY INC EQUITY		08/27/2020	VARIOUS	3,108.000	114,304		127,980	123,512	4,468			4,468		127,980		(13,676)	(13,676)	1,558	
62944T-10-5	NVR INC EQUITY		12/04/2020	VARIOUS	21.000	84,496		76,406	79,817	(3,412)			(3,412)		76,406		8,091	8,091		
631103-10-8	NASDAQ INC EQUITY		12/04/2020	VARIOUS	641.000	74,765		59,105	68,651	(9,546)			(9,546)		59,105		15,660	15,660	180	
637071-10-1	NATIONAL OILWELL VARCO INC EQUITY		08/27/2020	UBS SECURITIES LLC	1,681.000	20,277		16,491	42,109	1,845		27,463	(25,618)		16,491		3,786	3,786	84	
64110D-10-4	NETAPP INC EQUITY		10/20/2020	VARIOUS	1,425.000	73,047		35,041	88,706	(53,666)			(53,666)		35,041		38,007	38,007	999	
64110L-10-6	NETFLIX INC EQUITY		12/18/2020	VARIOUS	2,898.000	1,338,669		1,073,847	937,358	136,489			136,489		1,073,847		264,822	264,822		
651229-10-6	NEWELL BRANDS INC EQUITY		08/27/2020	VARIOUS	2,487.000	40,101		35,782	47,775	(11,994)			(11,994)		35,782		4,319	4,319	1,144	
651639-10-6	NEWMONT CORP EQUITY		12/04/2020	VARIOUS	4,713.000	264,219		158,153	204,733	(46,579)			(46,579)		158,153		106,066	106,066	1,159	
65249B-10-9	NEWS CORP EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,656.000	20,571		14,854	23,399	3,126		11,671	(8,545)		14,854		5,717	5,717	166	
65249B-20-8	NEWS CORP EQUITY		12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,036.000	19,334		12,947	15,012	(2,064)			(2,064)		12,947		6,387	6,387	207	
65339F-10-1	NEXTERA ENERGY INC EQUITY		12/18/2020	VARIOUS	4,425.000	785,294		356,173	765,721	(409,548)			(409,548)		356,173		429,121	429,121	6,942	
654106-10-3	NIKE INC EQUITY		12/04/2020	VARIOUS	8,390.000	898,670		737,068	849,739	(112,671)			(112,671)		737,068		161,602	161,602	4,871	
65473P-10-5	NISOURCE INC EQUITY		08/27/2020	VARIOUS	1,722.000	39,471		47,850	47,923	(73)			(73)		47,850		(8,379)	(8,379)	912	
655044-10-5	NOBLE ENERGY INC EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	2,278.000	21,851		13,600	56,517	5,143		48,060	(42,917)		13,600		8,252	8,252	319	
655664-10-0	NORDSTROM INC EQUITY		06/19/2020	CITIGROUP GLOBAL MARKETS LTD	1,892.000	32,296		29,023	77,440	184		48,601	(48,417)		29,023		3,272	3,272	700	
655844-10-8	NORFOLK SOUTHERN CORP EQUITY		12/04/2020	VARIOUS	1,823.000	374,765		257,932	353,771	(95,840)			(95,840)		257,932		116,833	116,833	3,478	
665859-10-4	NORTHERN TRUST CORP EQUITY		12/04/2020	VARIOUS	1,774.000	161,379		123,653	133,387	(45,247)			(45,247)		123,653		37,726	37,726	2,295	
666807-10-2	NORTHROP GRUMMAN CORP EQUITY		12/04/2020	VARIOUS	863.000	298,763		250,199	296,699	(46,501)			(46,501)		250,199		48,565	48,565	2,259	
668771-10-8	NORTONLIFELOCK INC EQUITY		10/20/2020	VARIOUS	6,651.000	136,405		161,071	169,734	(8,663)			(8,663)		161,071		(24,665)	(24,665)	81,405	
670346-10-5	NUCOR CORP EQUITY		10/20/2020	VARIOUS	2,621.000	122,216		140,191	147,457	(7,267)			(7,267)		140,191		(17,975)	(17,975)	2,272	
67066G-10-4	NVIDIA CORP EQUITY		12/18/2020	VARIOUS	3,342.000	1,349,861		612,806	786,540	(173,734)			(173,734)		612,806		737,055	737,055	722	
67103H-10-7	O'REILLY AUTOMOTIVE INC EQUITY		12/18/2020	VARIOUS	778.000	332,334		294,533	340,959	(46,425)			(46,425)		294,533		37,801	37,801		
674599-10-5	OCCIDENTAL PETROLEUM CORP EQUITY		12/04/2020	VARIOUS	9,814.000	220,155		182,929	402,324	99,354		318,749	(219,395)		182,929		37,227	37,227	13,712	
674599-16-2	OCCIDENTAL PETROLEUM CW27 WARRANT 08/03/27		08/18/2020	BANK OF AMERICA NA	1,922.000	6,432		5,800	4,214						5,800		632	632	4	
679580-10-0	OLD DOMINION FREIGHT LINE INC EQUITY		12/04/2020	VARIOUS	367.500	80,659		62,545	64,372	(1,826)			(1,826)		62,545		18,114	18,114	51	
681919-10-6	OMNICOM GROUP INC EQUITY		10/20/2020	VARIOUS	1,778.000	115,074		142,307	144,018	(1,711)			(1,711)		142,307		(27,233)	(27,233)	2,661	

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
682680-10-3	ONEOK INC EQUITY		12/04/2020	VARIOUS	2,980.000	138,433		92,004	225,467	(67,564)		65,899	(133,463)		92,004		46,429	46,429	6,393	
68389X-10-5	ORACLE CORP EQUITY		12/18/2020	VARIOUS	21,446.000	1,221,112		1,186,768	1,135,995	50,773			50,773		1,186,768		34,344	34,344	12,609	
68902V-10-7	OTIS WORLDWIDE CORP EQUITY		12/04/2020	VARIOUS	2,179.000	132,661		149,912							149,912		(17,251)	(17,251)	725	
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/ EQUITY		12/04/2020	VARIOUS	2,642.000	356,281		225,843	421,610	(195,767)			(195,767)		225,843		130,438	130,438	6,391	
693506-10-7	PPG INDUSTRIES INC EQUITY		12/04/2020	VARIOUS	1,960.000	231,405		230,315	261,562	(31,247)			(31,247)		230,315		1,090	1,090	2,092	
69351T-10-6	PPL CORP EQUITY		12/04/2020	VARIOUS	6,678.000	199,835		214,748	239,473	(24,725)			(24,725)		214,748		(14,913)	(14,913)	6,681	
693656-10-0	PVH CORP EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	435.000	20,228		16,386	45,736	(5,565)		23,785	(29,350)		16,386		3,842	3,842	16	
693718-10-8	PACCAR INC EQUITY		12/04/2020	VARIOUS	2,786.000	219,946		199,694	220,317	(20,623)			(20,623)		199,694		20,253	20,253	8,292	
695156-10-9	PACKAGING CORP OF AMERICA EQUITY		08/27/2020	VARIOUS	416.000	42,474		41,254	46,567	(5,313)			(5,313)		41,254		1,220	1,220	986	
701094-10-4	PARKER-HANNIFIN CORP EQUITY		12/04/2020	VARIOUS	973.000	202,761		162,022	200,204	(38,183)			(38,183)		162,022		40,739	40,739	1,806	
704326-10-7	PAYCHEX INC EQUITY		12/04/2020	VARIOUS	2,810.000	226,925		236,932	238,850	(1,918)			(1,918)		236,932		(10,008)	(10,008)	3,594	
70432V-10-2	PAYCOM SOFTWARE INC EQUITY		12/04/2020	VARIOUS	422.000	131,001		131,891							131,891		(890)	(890)		
70450Y-10-3	PAYPAL HOLDINGS INC EQUITY		12/18/2020	VARIOUS	9,651.000	1,598,410		1,089,188	1,043,852	45,336			45,336		1,089,188		509,222	509,222		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC EQUITY		12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	3,238.000	39,191		56,009	54,657	1,352			1,352		56,009		(16,819)	(16,819)	1,695	
713448-10-8	PEPSICO INC EQUITY		12/18/2020	VARIOUS	9,742.000	1,383,483		1,249,782	1,330,855	(81,072)			(81,072)		1,249,782		133,701	133,701	22,764	
714046-10-9	PERKINELMER INC EQUITY		12/04/2020	VARIOUS	583.000	68,442		55,879	56,603	(724)			(724)		55,879		12,563	12,563	113	
717081-10-3	PFIZER INC EQUITY		12/18/2020	VARIOUS	46,087.000	1,669,413		1,861,586	1,793,840	67,746			67,746		1,861,586		(192,174)	(192,174)	36,605	
718172-10-9	PHILIP MORRIS INTERNATIONAL INC EQUITY		12/18/2020	VARIOUS	12,629.000	1,025,086		1,093,261	1,073,718	19,543			19,543		1,093,261		(68,175)	(68,175)	36,960	
718546-10-4	PHILLIPS 66 EQUITY		10/20/2020	VARIOUS	3,742.000	269,198		255,386	416,597	(71,265)		89,945	(161,210)		255,386		13,812	13,812	6,471	
723484-10-1	PINNACLE WEST CAPITAL CORP EQUITY		08/27/2020	VARIOUS	1,182.000	107,001		113,087	106,262	6,825			6,825		113,087		(6,086)	(6,086)	1,586	
723787-10-7	PIONEER NATURAL RESOURCES CO EQUITY		12/04/2020	VARIOUS	1,542.000	174,622		159,092	233,351	51,237		125,495	(74,258)		159,092		15,530	15,530	1,804	
73278L-10-5	POOL CORP EQUITY		12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	58.000	18,807		19,025							19,025		(218)	(218)	34	
74144T-10-8	T ROWE PRICE GROUP INC EQUITY		12/04/2020	VARIOUS	1,315.000	182,456		89,617	160,167	(70,550)			(70,550)		89,617		92,839	92,839	1,616	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC EQUITY		10/20/2020	VARIOUS	2,150.000	104,349		103,442	118,186	(14,743)			(14,743)		103,442		907	907	1,421	
742718-10-9	PROCTER & GAMBLE CO/THE EQUITY		12/18/2020	VARIOUS	14,129.000	1,870,487		1,510,076	1,763,582	(253,506)			(253,506)		1,510,076		360,411	360,411	23,162	
743315-10-3	PROGRESSIVE CORP/THE EQUITY		12/04/2020	VARIOUS	2,891.000	251,429		97,427	209,222	(111,795)			(111,795)		97,427		154,003	154,003	7,146	
74340W-10-3	PROLOGIS INC EQUITY		12/04/2020	VARIOUS	3,153.000	310,672		245,738	280,995	(35,258)			(35,258)		245,738		64,934	64,934	3,867	
744320-10-2	PRUDENTIAL FINANCIAL INC EQUITY		12/04/2020	VARIOUS	3,619.000	271,184		288,389	339,173	(50,783)			(50,783)		288,389		(17,205)	(17,205)	8,053	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP I EQUITY		12/04/2020	VARIOUS	3,062.000	177,070		128,735	180,719	(51,984)			(51,984)		128,735		48,335	48,335	1,686	
74460D-10-9	PUBLIC STORAGE EQUITY		12/04/2020	VARIOUS	1,135.000	240,205		251,048	241,607	9,440			9,440		251,048		(10,843)	(10,843)	3,286	
745867-10-1	PULTEGROUP INC EQUITY		08/27/2020	VARIOUS	1,097.000	43,319		34,520	42,553	(8,033)			(8,033)		34,520		8,799	8,799	395	
74736K-10-1	QORVO INC EQUITY		12/04/2020	VARIOUS	723.000	76,961		48,288	84,034	(35,746)			(35,746)		48,288		28,674	28,674		
747525-10-3	QUALCOMM INC EQUITY		12/04/2020	VARIOUS	9,228.000	933,498		794,877	814,186	(19,310)			(19,310)		794,877		138,621	138,621	8,848	
74762E-10-2	QUANTA SERVICES INC EQUITY		12/04/2020	VARIOUS	867.000	49,675		17,557	35,304	(17,747)			(17,747)		17,557		32,118	32,118	144	
74834L-10-0	QUEST DIAGNOSTICS INC EQUITY		12/04/2020	VARIOUS	686.000	78,922		41,630	73,231	(31,601)			(31,601)		41,630		37,292	37,292	580	
751212-10-1	RALPH LAUREN CORP EQUITY		08/27/2020	UBS SECURITIES LLC	293.000	19,992		19,575	34,345	4,210		18,980	(14,770)		19,575		416	416	403	
754730-10-9	RAYMOND JAMES FINANCIAL INC EQUITY		10/20/2020	VARIOUS	1,273.000	111,555		108,902	113,832	(4,929)			(4,929)		108,902		2,652	2,652	1,027	
755111-50-7	RAYTHEON CO EQUITY		02/21/2020	UBS SECURITIES LLC	740.000	164,404		159,372	162,371	(2,999)			(2,999)		159,372		5,032	5,032	697	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP EQUITY		12/18/2020	VARIOUS	8,449.000	540,465		734,873		(29,663)			(29,663)		734,873		(194,409)	(194,409)	10,234	
756109-10-4	REALTY INCOME CORP EQUITY		10/20/2020	VARIOUS	1,940.000	134,751		135,834	142,784	(6,950)			(6,950)		135,834		(1,083)	(1,083)	2,527	
758849-10-3	REGENCY CENTERS CORP EQUITY		10/20/2020	VARIOUS	975.000	38,675		37,440	61,493	4,005		28,058	(24,053)		37,440		1,235	1,235	1,464	
75886F-10-7	REGENERON PHARMACEUTICALS INC EQUITY		12/04/2020	VARIOUS	331.000	144,583		142,809	90,491	8,066			8,066		142,809		1,774	1,774		
7591EP-10-0	REGIONS FINANCIAL CORP EQUITY		08/27/2020	VARIOUS	7,472.000	102,506		92,486	128,070	(11,974)		23,610	(35,584)		92,486		10,020	10,020	2,273	
760759-10-0	REPUBLIC SERVICES INC EQUITY		12/04/2020	VARIOUS	1,130.000	109,628		56,480	101,248	(44,768)			(44,768)		56,480		53,148	53,148	949	
761152-10-7	RESMED INC EQUITY		12/04/2020	VARIOUS	708.000	127,833		73,998	109,719	(35,720)			(35,720)		73,998		53,835	53,835	582	
770323-10-3	ROBERT HALF INTERNATIONAL INC EQUITY		08/27/2020	VARIOUS	751.000	39,774		28,350	47,426	(790)		18,285	(19,075)		28,350		11,424	11,424	636	
773903-10-9	ROCKWELL AUTOMATION INC EQUITY		12/04/2020	VARIOUS	947.000	208,496		171,139	191,985	(20,846)			(20,846)		171,139		37,357	37,357	2,004	
775711-10-4	ROLLINS INC EQUITY		08/27/2020	VARIOUS	830.000	41,172		32,102	27,515	4,588			4,588		32,102		9,070	9,070	195	
776696-10-6	ROPER TECHNOLOGIES INC EQUITY		12/04/2020	VARIOUS	656.000	260,243		235,968	232,336	3,633			3,633		235,968		24,275	24,275	836	
778296-10-3	ROSS STORES INC EQUITY		12/04/2020	VARIOUS	2,546.000	263,169		212,999	296,253	(83,253)			(83,253)		212,999		50,170	50,170	430	
78409V-10-4	S&P GLOBAL INC EQUITY		12/18/2020	VARIOUS	1,459.000	473,798		321,954	398,190	(76,236)			(76,236)		321,954		151,845	151,845	1,776	
78410G-10-4	SBA COMMUNICATIONS CORP EQUITY		12/04/2020	VARIOUS	573.000	169,840		116,742	138,150	(21,409)			(21,409)		116,742		53,099	53,099	465	
78440X-10-1	SL GREEN REALTY CORP EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	404.000	19,623		17,392	37,111	(1,419)		18,300	(19,719)		17,392		2,231	2,231	834	
784860-10-1	SVB FINANCIAL GROUP EQUITY		12/04/2020	VARIOUS	493.000	130,388		98,766	123,758	344		25,335	(24,991)		98,766		31,622	31,622		

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
79466L-30-2	SALESFORCE.COM INC EQUITY		12/04/2020	VARIOUS	5,573.000	1,204,203		921,537	906,226	15,312			15,312		921,537		282,665	282,665		
806407-10-2	HENRY SCHEIN INC EQUITY		12/04/2020	VARIOUS	1,722.000	111,517		110,324	114,823	(4,499)			(4,499)		110,324		1,193	1,193		
806857-10-8	SCHLUMBERGER NV EQUITY		12/04/2020	VARIOUS	11,418.000	281,832		275,374	458,775	28,631		212,032	(183,401)		275,374		6,458	6,458	12,489	
808513-10-5	CHARLES SCHWAB CORP/THE EQUITY		12/04/2020	VARIOUS	6,821.000	298,791		194,343	242,787	(111,772)			(111,772)		194,343		104,448	104,448	1,634	
81211K-10-0	SEALED AIR CORP EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	581.000	20,266		14,357	23,141	3,949		12,734	(8,785)		14,357		5,910	5,910	186	
816851-10-9	SEMPRA ENERGY EQUITY		12/04/2020	VARIOUS	1,770.000	243,706		229,337	267,978	(38,641)			(38,641)		229,337		14,369	14,369	4,286	
81762P-10-2	SERVICENOW INC EQUITY		12/04/2020	VARIOUS	957.000	399,568		270,838	270,142	696			696		270,838		128,730	128,730		
824348-10-6	SHERWIN-WILLIAMS CO/THE EQUITY		12/18/2020	VARIOUS	611.000	381,597		283,150	356,421	(73,271)			(73,271)		283,150		98,447	98,447	1,498	
828806-10-9	SIMON PROPERTY GROUP INC EQUITY		12/04/2020	VARIOUS	2,670.000	268,830		281,633	397,510	66,289		182,166	(115,877)		281,633		(12,803)	(12,803)	7,287	
83088M-10-2	SKYWORKS SOLUTIONS INC EQUITY		10/20/2020	VARIOUS	906.000	114,558		70,140	109,499	(39,359)			(39,359)		70,140		44,418	44,418	737	
831865-20-9	A O SMITH CORP EQUITY		12/18/2020	VARIOUS	1,161.000	61,851		61,042	55,298	5,744			5,744		61,042		809	809	824	
832696-40-5	J M SMUCKER CO/THE EQUITY		10/20/2020	VARIOUS	516.000	57,950		54,751	53,710	1,041			1,041		54,751		3,199	3,199	871	
833034-10-1	SNAP-ON INC EQUITY		08/27/2020	VARIOUS	283.000	40,119		45,223	47,929	(2,706)			(2,706)		45,223		(5,104)	(5,104)	757	
842587-10-7	SOUTHERN CO/THE EQUITY		12/18/2020	VARIOUS	6,652.000	415,042		361,192	423,533	(62,341)			(62,341)		361,192		53,851	53,851	9,725	
844741-10-8	SOUTHWEST AIRLINES CO EQUITY		12/04/2020	VARIOUS	2,466.000	125,582		76,303	88,743	(43,888)			(43,888)		76,303		49,279	49,279	296	
854502-10-1	STANLEY BLACK & DECKER INC EQUITY		12/04/2020	VARIOUS	656.000	106,353		57,455	108,693	(51,238)			(51,238)		57,455		48,898	48,898	510	
855244-10-9	STARBUCKS CORP EQUITY		12/18/2020	VARIOUS	8,394.000	722,170		652,109	737,749	(85,640)			(85,640)		652,109		70,061	70,061	7,535	
857477-10-3	STATE STREET CORP EQUITY		12/04/2020	VARIOUS	2,835.000	204,945		213,688	224,135	(10,447)			(10,447)		213,688		(8,743)	(8,743)	3,432	
863667-10-1	STRYKER CORP EQUITY		12/04/2020	VARIOUS	2,006.000	422,416		386,492	420,979	(34,487)			(34,487)		386,492		35,923	35,923	2,678	
871607-10-7	SYNOPSYS INC EQUITY		12/04/2020	VARIOUS	1,048.000	195,923		126,900	145,798	(18,898)			(18,898)		126,900		69,023	69,023		
87165B-10-3	SYNCHRONY FINANCIAL EQUITY		12/04/2020	VARIOUS	5,827.000	162,365		139,177	209,772	(31,859)		38,736	(70,595)		139,177		23,188	23,188	2,579	
871829-10-7	SYSCO CORP EQUITY		12/04/2020	VARIOUS	3,540.000	236,966		218,483	302,705	(84,222)			(84,222)		218,483		18,483	18,483	3,787	
872540-10-9	TJX COS INC/THE EQUITY		12/04/2020	VARIOUS	8,143.000	472,714		446,949	497,049	(50,100)			(50,100)		446,949		25,765	25,765	1,873	
872590-10-4	T-MOBILE US INC EQUITY		12/04/2020	VARIOUS	3,640.000	398,412		368,788	69,514	965			965		368,788		29,624	29,624		
872590-11-2	T-MOBILE US INC - RIGHTS		08/06/2020	Corporate Actions Event	7.000			1							1		(1)	(1)		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC EQUITY		12/04/2020	VARIOUS	548.000	63,838		53,067	67,042	(13,975)			(13,975)		53,067		10,771	10,771		
876030-10-7	TAPESTRY INC EQUITY		08/27/2020	UBS SECURITIES LLC	1,327.000	19,749		17,171	35,776	7,056		25,661	(18,605)		17,171		2,577	2,577	448	
87612E-10-6	TARGET CORP EQUITY		12/04/2020	VARIOUS	2,878.000	389,762		166,629	368,873	(202,244)			(202,244)		166,629		223,133	223,133	3,842	
879360-10-5	TELEDYNE TECHNOLOGIES INC EQUITY		12/04/2020	VARIOUS	209.000	68,989		67,083							67,083		1,907	1,907		
879369-10-6	TELEFLEX INC EQUITY		12/04/2020	VARIOUS	228.000	85,372		65,251	85,774	(20,523)			(20,523)		65,251		20,121	20,121	78	
880770-10-2	TERADYNE INC EQUITY		10/20/2020	JP MORGAN SECURITIES LLC	218.000	19,169		16,649							16,649		2,520	2,520		
882508-10-4	TEXAS INSTRUMENTS INC EQUITY		12/18/2020	VARIOUS	5,508.000	771,861		334,735	706,401	(371,666)			(371,666)		334,735		437,125	437,125	11,093	
883203-10-1	TEXTRON INC EQUITY		12/04/2020	VARIOUS	2,354.000	102,543		97,836	104,965	19,815		26,943	(7,128)		97,836		4,707	4,707	96	
883556-10-2	THERMO FISHER SCIENTIFIC INC EQUITY		12/18/2020	VARIOUS	2,336.000	909,457		313,478	758,219	(444,740)			(444,740)		313,478		595,979	595,979	1,079	
88579Y-10-1	3M CO EQUITY		12/04/2020	VARIOUS	4,512.000	724,978		855,103	795,872	59,231			59,231		855,103		(130,125)	(130,125)	13,552	
886547-10-8	TIFFANY & CO EQUITY		10/20/2020	VARIOUS	486.000	65,044		45,027	64,944	(19,917)			(19,917)		45,027		20,017	20,017	310	
892356-10-6	TRACTOR SUPPLY CO EQUITY		12/04/2020	VARIOUS	694.000	71,109		41,645	64,847	(23,202)			(23,202)		41,645		29,464	29,464	313	
893641-10-0	TRANSDIGM GROUP INC EQUITY		12/04/2020	VARIOUS	336.000	178,559		166,262	188,089	(21,827)			(21,827)		166,262		12,297	12,297	10,920	
89417E-10-9	TRAVELERS COS INC/THE EQUITY		12/04/2020	VARIOUS	2,291.000	285,847		329,348	313,661	15,688			15,688		329,348		(43,502)	(43,502)	2,769	
898320-10-9	TRUIST FINANCIAL CORP EQUITY		12/04/2020	VARIOUS	10,505.000	471,586		416,452	570,488	(28,276)		143,566	(171,842)		416,452		55,134	55,134	9,491	
90184L-10-2	TWITTER INC EQUITY		12/04/2020	VARIOUS	6,674.000	254,311		266,713	213,835	52,878			52,878		266,713		(12,402)	(12,402)		
902252-10-5	TYLER TECHNOLOGIES INC EQUITY		10/20/2020	VARIOUS	190.000	70,076		63,310							63,310		6,766	6,766		
902494-10-3	TYSON FOODS INC EQUITY		12/04/2020	VARIOUS	1,487.000	106,018		91,920	135,317	(43,397)			(43,397)		91,920		14,098	14,098	810	
902653-10-4	UDR INC EQUITY		08/27/2020	VARIOUS	1,485.000	72,098		67,375	69,305	(1,930)			(1,930)		67,375		4,723	4,723	667	
902973-30-4	US BANCORP EQUITY		12/04/2020	VARIOUS	11,911.000	521,834		635,184	706,203	(71,019)			(71,019)		635,184		(113,350)	(113,350)	11,494	
90384S-30-3	ULTA BEAUTY INC EQUITY		12/04/2020	VARIOUS	443.000	118,884		114,223	112,114	42,487		40,378	2,109		114,223		4,661	4,661		
904311-10-7	UNDER ARMOUR INC EQUITY		08/27/2020	UBS SECURITIES LLC	2,002.000	19,844		18,418	43,223	3,018		27,823	(24,805)		18,418		1,426	1,426		
904311-20-6	UNDER ARMOUR INC EQUITY		12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,285.000	19,046		10,357	24,633	2,001		16,278	(14,277)		10,357		8,689	8,689		
907818-10-8	UNION PACIFIC CORP EQUITY		12/18/2020	VARIOUS	5,140.000	960,531		686,743	928,798	(242,055)			(242,055)		686,743		273,789	273,789	7,768	
910047-10-9	UNITED AIRLINES HOLDINGS INC EQUITY		07/14/2020	VARIOUS	1,433.000	82,996		91,609	126,176	1,171		35,739	(34,568)		91,609		(8,613)	(8,613)		
911312-10-6	UNITED PARCEL SERVICE INC EQUITY		12/04/2020	VARIOUS	5,532.000	693,912		591,104	647,410	(56,306)			(56,306)		591,104		102,808	102,808	9,160	
911363-10-9	UNITED RENTALS INC EQUITY		12/04/2020	VARIOUS	839.000	141,069		118,238	139,886	(21,648)			(21,648)		118,238		22,830	22,830		
913017-10-9	UNITED TECHNOLOGIES CORP EQUITY		02/21/2020	VARIOUS	2,199.000	333,169		313,616	329,124	(15,508)			(15,508)		313,616		19,553	19,553	1,616	
91324P-10-2	UNITEDHEALTH GROUP INC EQUITY		12/18/2020	VARIOUS	5,356.000	1,676,887		466,352	1,573,646	(1,107,295)			(1,107,295)		466,352		1,210,536	1,210,536	8,925	

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
913903-10-0	UNIVERSAL HEALTH SERVICES INC EQUITY		12/04/2020	VARIOUS	535.000	75,671		61,534	76,730	(15,195)			(15,195)		61,534		14,137	14,137	18	
91529Y-10-6	UNUM GROUP EQUITY		08/27/2020	UBS SECURITIES LLC	1,059.000	19,943		15,864	30,880	8,226		23,242	(15,016)		15,864		4,079	4,079	905	
918204-10-8	VF CORP EQUITY		12/04/2020	VARIOUS	2,939.000	210,547		188,147	292,960	(31,516)		73,297	(104,813)		188,147		22,401	22,401	2,249	
91913Y-10-0	VALERO ENERGY CORP EQUITY		12/04/2020	VARIOUS	2,859.000	191,121		183,215	267,660	(4,467)		79,977	(84,444)		183,215		7,906	7,906	5,990	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC EQUITY		12/04/2020	VARIOUS	833.000	122,637		113,436	118,286	(4,850)			(4,850)		113,436		9,201	9,201		
92276F-10-0	VENTAS INC EQUITY		12/04/2020	VARIOUS	2,527.000	127,425		107,046	145,833	11,832		50,618	(38,786)		107,046		20,378	20,378	4,023	
92343E-10-2	VERISIGN INC EQUITY		12/04/2020	VARIOUS	786.000	160,378		155,202	151,446	3,755			3,755		155,202		5,176	5,176		
92343V-10-4	VERIZON COMMUNICATIONS INC EQUITY		12/18/2020	VARIOUS	22,892.000	1,347,227		1,225,903	1,404,424	(178,521)			(178,521)		1,225,903		121,324	121,324	31,266	
92345Y-10-6	VERISK ANALYTICS INC EQUITY		12/04/2020	VARIOUS	817.000	146,427		115,318	121,945	(6,628)			(6,628)		115,318		31,110	31,110	282	
92532F-10-0	VERTEX PHARMACEUTICALS INC EQUITY		12/04/2020	VARIOUS	1,411.000	351,549		246,605	308,769	(62,164)			(62,164)		246,605		104,944	104,944		
92556H-20-6	VIACOMCBS INC EQUITY		12/04/2020	VARIOUS	4,592.000	129,707		146,576	192,634	42,832		88,890	(46,058)		146,576		(16,869)	(16,869)	2,372	
92556V-10-6	VIATRIS INC EQUITY		11/19/2020	Corporate Actions Event	0.860	14		13		6		10	(4)		13		1	1		
92826C-83-9	VISA INC EQUITY		12/18/2020	VARIOUS	9,868.000	2,053,151		668,773	1,853,408	(1,184,635)			(1,184,635)		668,773		1,384,378	1,384,378	6,208	
928881-10-1	VONTIER CORP EQUITY		10/15/2020	Corporate Actions Event	0.600	16		16							16					
929042-10-9	VORNADO REALTY TRUST EQUITY		07/14/2020	VARIOUS	1,527.000	82,890		87,863	101,515	4,073		17,725	(13,652)		87,863		(4,973)	(4,973)	4,340	
929160-10-9	VULCAN MATERIALS CO EQUITY		10/20/2020	VARIOUS	637.000	86,429		80,337	91,703	(11,366)			(11,366)		80,337		6,092	6,092	172	
92939U-10-6	WEC ENERGY GROUP INC EQUITY		12/04/2020	VARIOUS	1,577.000	156,718		123,365	145,415	(22,050)			(22,050)		123,365		33,354	33,354	2,195	
929740-10-8	WESTINGHOUSE AIR BRAKE TECHNOLOGI EQUITY		12/04/2020	VARIOUS	1,786.000	127,724		132,302	138,576	(6,273)			(6,273)		132,302		(4,578)	(4,578)	432	
931142-10-3	WALMART INC EQUITY		12/18/2020	VARIOUS	8,133.000	1,061,170		843,652	966,119	(122,467)			(122,467)		843,652		217,517	217,517	11,087	
931427-10-8	WALGREENS BOOTS ALLIANCE INC EQUITY		12/04/2020	VARIOUS	6,454.000	286,201		405,006	380,399	58,844		34,237	24,607		405,006		(118,805)	(118,805)	6,054	
94106L-10-9	WASTE MANAGEMENT INC EQUITY		12/04/2020	VARIOUS	1,948.000	231,562		209,113	221,916	(12,803)			(12,803)		209,113		22,449	22,449	1,470	
941848-10-3	WATERS CORP EQUITY		12/04/2020	VARIOUS	702.000	148,596		149,910	164,022	(14,112)			(14,112)		149,910		(1,314)	(1,314)		
94946T-10-6	WELLCARE HEALTH PLANS INC EQUITY		01/24/2020	VARIOUS		105,960		105,960	105,960						105,960					
949746-10-1	WELLS FARGO & CO EQUITY		12/04/2020	VARIOUS	32,240.000	1,067,910		1,142,506	1,733,867	(172,887)		418,474	(591,361)		1,142,506		(74,595)	(74,595)	28,518	
95040Q-10-4	WELLTOWER INC EQUITY		12/04/2020	VARIOUS	3,029.000	204,883		229,875	247,590	(17,716)			(17,716)		229,875		(24,992)	(24,992)	4,873	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC EQUITY		12/04/2020	VARIOUS	376.000	94,774		79,346							79,346		15,428	15,428	41	
958102-10-5	WESTERN DIGITAL CORP EQUITY		10/20/2020	VARIOUS	1,976.000	106,271		101,028	125,377	(24,349)			(24,349)		101,028		5,243	5,243	1,504	
959802-10-9	WESTERN UNION CO/THE EQUITY		08/27/2020	VARIOUS	4,194.000	102,562		88,352	65,209	(17,855)			(17,855)		88,352		14,210	14,210	792	
96145D-10-5	WESTROCK CO EQUITY		10/20/2020	VARIOUS	1,878.000	61,539		69,146	64,693	(8,479)			(8,479)		69,146		(7,607)	(7,607)	1,163	
962166-10-4	WEYERHAEUSER CO EQUITY		12/04/2020	VARIOUS	4,533.000	138,764		121,518	136,806	(15,288)			(15,288)		121,518		17,246	17,246	778	
963320-10-6	WHIRLPOOL CORP EQUITY		08/27/2020	VARIOUS	286.000	44,096		39,705	42,194	(2,489)			(2,489)		39,705		4,392	4,392	821	
969457-10-0	WILLIAMS COS INC/THE EQUITY		10/20/2020	VARIOUS	10,670.000	216,717		195,605	252,879	49,482		106,757	(57,275)		195,605		21,113	21,113	5,685	
983134-10-7	WYNN RESORTS LTD EQUITY		12/04/2020	VARIOUS	1,175.000	120,907		111,433	163,114	6,624		58,305	(51,681)		111,433		9,474	9,474	691	
98389B-10-0	XCEL ENERGY INC EQUITY		12/04/2020	VARIOUS	2,839.000	198,773		160,504	180,191	(19,687)			(19,687)		160,504		38,269	38,269	2,933	
983919-10-1	XILINX INC EQUITY		12/04/2020	VARIOUS	2,324.000	230,102		279,223	227,148	52,075			52,075		279,223		(49,121)	(49,121)	1,762	
98419M-10-0	XYLEM INC/NY EQUITY		12/04/2020	VARIOUS	1,410.000	123,135		117,605	111,066	6,539			6,539		117,605		5,530	5,530	595	
98421M-10-6	XEROX HOLDINGS CORP EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,247.000	20,129		23,631	45,977	(4,368)		17,979	(22,347)		23,631		(3,501)	(3,501)	935	
988498-10-1	YUM! BRANDS INC EQUITY		12/04/2020	VARIOUS	2,568.000	246,424		268,093	258,598	9,495			9,495		268,093		(21,668)	(21,668)	2,489	
989207-10-5	ZEBRA TECHNOLOGIES CORP EQUITY		12/04/2020	VARIOUS	540.000	143,320		136,345	137,938	(1,593)			(1,593)		136,345		6,975	6,975		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC EQUITY		12/04/2020	VARIOUS	1,018.000	152,245		125,385	152,323	(26,939)			(26,939)		125,385		26,860	26,860	571	
989701-10-7	ZIONS BANCORP NA EQUITY		12/18/2020	VARIOUS	2,329.000	91,550		62,324	120,898	(5,991)		52,583	(58,574)		62,324		29,226	29,226	2,759	
98978V-10-3	ZOETIS INC EQUITY		12/04/2020	VARIOUS	2,445.000	367,677		249,017	323,474	(74,456)			(74,456)		249,017		118,660	118,660	1,090	
G0176J-10-9	ALLEGION PLC EQUITY	C	12/04/2020	VARIOUS	569.000	72,051		56,466	70,841	(14,374)			(14,374)		56,466		15,585	15,585	76	
G0177J-10-8	ALLERGAN PLC EQUITY		05/11/2020	VARIOUS	885.000	876,787		836,481	767,982	(32,192)			(32,192)		836,481		40,306	40,306	655	
G0250X-10-7	AMCOR PLC EQUITY	C	10/20/2020	VARIOUS	12,945.000	136,859		144,822	140,194	4,628			4,628		144,822		(7,963)	(7,963)	1,750	
G0403H-10-8	AON PLC EQUITY	C	12/04/2020	VARIOUS	1,225.000	244,252		223,255		(29,615)			(29,615)		223,255		20,997	20,997	1,306	
G0408V-10-2	AON PLC/UK EQUITY		02/21/2020	UBS SECURITIES LLC	652.000	150,941		117,456	135,733	(18,277)			(18,277)		117,456		33,485	33,485	287	
G1151C-10-1	ACCENTURE PLC EQUITY	C	12/18/2020	VARIOUS	3,610.000	825,774		324,933	759,905	(434,972)			(434,972)		324,933		500,841	500,841	6,747	
G1890L-10-7	CAPRI HOLDINGS LTD EQUITY	C	05/11/2020	Bear Stearns Securities Corp	2,694.000	38,530		29,068	102,749	(13,443)		60,238	(73,681)		29,068		9,462	9,462		
G29183-10-3	EATON CORP PLC EQUITY		12/18/2020	VARIOUS	3,016.000	321,605		221,246	285,615	(64,369)			(64,369)		221,246		100,358	100,358	4,452	
G3223R-10-8	EVEREST RE GROUP LTD EQUITY	C	08/27/2020	VARIOUS	200.000	43,225		47,102	55,368	(8,266)			(8,266)		47,102		(3,876)	(3,876)	620	
G47567-10-5	IHS MARKIT LTD EQUITY	C	12/04/2020	VARIOUS	3,297.000	261,348		196,421	248,330	(51,909)			(51,909)		196,421		64,927	64,927	1,241	
G47791-10-1	INGERSOLL-RAND PLC EQUITY	C	02/21/2020	UBS SECURITIES LLC	601.000	87,523		73,693	79,867	(6,174)			(6,174)		73,693		13,830	13,830		

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
G491BT-10-8	INVESCO LTD EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,860.000	19,497		16,889	33,424	7,454		23,989	(16,535)		16,889		2,608	2,608	865	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PL EQUITY	C	12/18/2020	VARIOUS	5,971.000	254,099		223,957	242,960	(19,003)			(19,003)		223,957		30,142	30,142	3,772	
G5494J-10-3	LINDE PLC EQUITY	C	12/18/2020	VARIOUS	3,844.000	898,238		692,948	817,811	(124,863)			(124,863)		692,948		205,289	205,289	5,777	
G5960L-10-3	MEDTRONIC PLC EQUITY		12/18/2020	VARIOUS	9,309.000	1,011,238		870,806	1,055,641	(184,834)			(184,834)		870,806		140,431	140,431	12,312	
G6095L-10-9	APTIV PLC EQUITY	C	12/04/2020	VARIOUS	1,690.000	157,565		144,846	160,415	(15,569)			(15,569)		144,846		12,720	12,720	371	
G6518L-10-8	NIELSEN HOLDINGS PLC EQUITY		07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,344.000	19,975		16,854	27,270	7,053		17,469	(10,416)		16,854		3,121	3,121	161	
G7945M-10-7	SEAGATE TECHNOLOGY PLC EQUITY	C	12/04/2020	VARIOUS	2,594.000	136,893		125,362	154,291	(28,930)			(28,930)		125,362		11,531	11,531	3,360	
G7S00T-10-4	PENTAIR PLC EQUITY		08/27/2020	UBS SECURITIES LLC	505.000	23,024		19,694	23,154	(3,461)			(3,461)		19,694		3,330	3,330	288	
G87110-10-5	TECHNIPFMC PLC EQUITY	C	10/20/2020	JP MORGAN SECURITIES LLC	2,714.000	19,737		18,292	58,161	8,597		48,465	(39,868)		18,292		1,445	1,445	353	
G8994E-10-3	TRANE TECHNOLOGIES PLC EQUITY	C	12/04/2020	VARIOUS	655.000	81,274		62,244		(6,728)			(6,728)		62,244		19,030	19,030	917	
G96629-10-3	WILLIS TOWERS WATSON PLC EQUITY	C	12/18/2020	VARIOUS	743.000	154,715		118,589	149,923	(31,334)			(31,334)		118,589		36,126	36,126	1,219	
G97822-10-3	PERRIGO CO PLC EQUITY		08/27/2020	UBS SECURITIES LLC	381.000	19,957		18,260	19,675	(1,414)			(1,414)		18,260		1,697	1,697	257	
H1467J-10-4	CHUBB LTD EQUITY	C	12/04/2020	VARIOUS	3,053.000	448,591		446,019	474,986	(28,967)			(28,967)		446,019		2,572	2,572	5,192	
H2906T-10-9	GARMIN LTD EQUITY	C	12/04/2020	VARIOUS	755.000	75,585		53,342	73,628	(20,286)			(20,286)		53,342		22,243	22,243	193	
H84989-10-4	TE CONNECTIVITY LTD EQUITY	C	12/04/2020	VARIOUS	2,926.000	265,382		279,894	280,369	(475)			(475)		279,894		(14,512)	(14,512)	2,822	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV EQUITY	C	12/04/2020	VARIOUS	2,555.000	195,883		185,889	241,294	28,800		84,206	(55,406)		185,889		9,994	9,994	3,841	
N59465-10-9	MYLAN NV EQUITY		10/20/2020	VARIOUS	2,449.000	38,956		36,515	49,176	16,941		29,602	(12,661)		36,515		2,441	2,441		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD EQUITY		08/27/2020	VARIOUS	765.000	74,332		52,725	102,158	(41,214)		8,218	(49,432)		52,725		21,606	21,606	836	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						189,699,090	XXX	152,259,455	182,189,488	(25,568,137)		8,133,986	(33,702,123)		152,259,455		37,441,324	37,441,324	1,917,600	XXX
9799997. Total - Common Stocks - Part 4						189,699,090	XXX	152,259,455	182,189,488	(25,568,137)		8,133,986	(33,702,123)		152,259,455		37,441,324	37,441,324	1,917,600	XXX
9799998. Total - Common Stocks - Part 5						45,569,636	XXX	40,947,082				229,917	(229,917)		40,717,164		4,852,480	4,852,480	210,736	XXX
9799999. Total - Common Stocks						235,268,726	XXX	193,206,537	182,189,488	(25,568,137)		8,363,903	(33,932,040)		192,976,619		42,293,804	42,293,804	2,128,336	XXX
9899999. Total - Preferred and Common Stocks						235,268,726	XXX	193,206,537	182,189,488	(25,568,137)		8,363,903	(33,932,040)		192,976,619		42,293,804	42,293,804	2,128,336	XXX
9999999 - Totals						1,878,834,605	XXX	1,831,594,562	1,131,809,132	(23,763,483)	(3,696,870)	12,763,624	(40,223,977)		1,818,156,946		59,546,292	59,546,292	29,838,727	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
36179V-MD-9	G2SF POOL MA6656		06/03/2020	MORGAN STANLEY & CO LLC	10/07/2020	VARIOUS	12,700,000	13,447,117	13,309,795	13,371,476		(75,642)		(75,642)			(61,681)	(61,681)	165,022	13,758
36179V-N3-0	G2SF POOL MA6710		06/03/2020	MORGAN STANLEY & CO LLC	11/13/2020	VARIOUS	47,300,000	50,113,980	49,462,647	49,696,680		(417,300)		(417,300)			(234,034)	(234,034)	643,382	11,825
912828-P8-7	US TREASURY N/B 1.125 02/28/2021		01/31/2020	Citigroup Global Markets Inc.	04/14/2020	WELLS FARGO SECURITIES LLC	5,000,000	4,980,876	5,041,585	4,984,486		3,610		3,610			57,099	57,099	35,156	24,107
912828-YS-3	US TREASURY N/B 1.75 11/15/2029		02/03/2020	VARIOUS	05/28/2020	VARIOUS	21,000,000	21,331,022	22,740,311	21,323,236		(7,786)		(7,786)			1,417,075	1,417,075	167,390	79,183
912828-YX-2	US TREASURY N/B 1.75 12/31/2026		01/02/2020	JP MORGAN SECURITIES LLC	02/26/2020	NOMURA SECURITIES INTERNATIONAL INC	1,200,000	1,196,020	1,237,167	1,196,098		77		77			41,070	41,070	3,346	173
912828-Z5-2	US TREASURY N/B 1.375 01/31/2025		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	02/26/2020	VARIOUS	10,000,000	10,007,065	10,081,086	10,006,925		(139)		(139)			74,160	74,160	10,082	1,511
912828-Z9-4	US TREASURY N/B 1.5 02/15/2030		02/28/2020	Citigroup Global Markets Inc.	06/30/2020	VARIOUS	37,500,000	38,576,810	40,557,506	38,547,173		(29,638)		(29,638)			2,010,334	2,010,334	182,192	24,725
912828-ZC-7	US TREASURY N/B 1.125 02/28/2025		03/02/2020	SG AMERICAS SECURITIES LLC	10/07/2020	VARIOUS	8,000,000	8,074,089	8,296,067	8,069,599		(4,490)		(4,490)			226,468	226,468	29,632	734
912828-ZH-6	US TREASURY N/B 0.25 04/15/2023		04/28/2020	SG AMERICAS SECURITIES LLC	08/05/2020	SG AMERICAS SECURITIES LLC	10,000,000	9,995,737	10,033,951	9,996,129		393		393			37,821	37,821	7,719	956
912828-ZM-5	US TREASURY N/B 0.125 04/30/2022		09/11/2020	VARIOUS	09/22/2020	VARIOUS	16,400,000	16,397,688	16,393,136	16,398,016		329		329			(4,880)	(4,880)	6,433	1,541
912828-ZP-8	US TREASURY N/B 0.125 05/15/2023		06/04/2020	HSBC SECURITIES USA INC	11/24/2020	Citigroup Global Markets Inc.	400,000	398,501	399,436	398,744		242		242			693	693	264	29
912828-ZY-9	US TREASURY N/B 0.125 07/15/2023		08/05/2020	VARIOUS	09/29/2020	JP MORGAN SECURITIES LLC	110,000,000	109,975,759	109,931,928	109,977,746		1,987		1,987			(45,818)	(45,818)	28,513	6,963
91282C-AF-8	US TREASURY N/B 0.125 08/15/2023		09/01/2020	VARIOUS	11/24/2020	VARIOUS	69,000,000	68,924,411	68,929,710	68,927,790		3,379		3,379			1,920	1,920	14,681	2,809
91282C-AK-7	US TREASURY N/B 0.125 09/15/2023		09/17/2020	Citigroup Global Markets Inc.	11/24/2020	JEFFERIES LLC	10,000,000	9,991,049	9,976,920	9,991,585		536		536			(14,665)	(14,665)	2,452	104
0599999. Subtotal - Bonds - U.S. Governments							358,500,000	363,410,124	366,391,245	362,885,683		(524,442)		(524,442)			3,505,562	3,505,562	1,296,264	168,418
3128MJ-Y5-3	FGLMC POOL G08731		05/04/2020	FTN FINANCIAL SECURITIES CORP	09/09/2020	VARIOUS	2,151,318	2,255,522	2,260,574	2,250,322		(5,200)		(5,200)			10,252	10,252	18,649	1,793
3132A9-RE-9	FNCI POOL ZS8585		01/28/2020	KeyBanc Capital Markets Inc.	09/09/2020	VARIOUS	7,632,579	7,872,886	7,996,783	7,832,792		(40,094)		(40,094)			163,991	163,991	146,711	18,445
3132CW-NS-9	FNCI POOL SB0401		08/05/2020	MORGAN STANLEY & CO LLC	12/03/2020	VARIOUS	19,896,786	20,761,053	20,668,513	20,677,969		(83,084)		(83,084)			(9,456)	(9,456)	133,522	17,686
3133G9-D7-1	FNCI POOL QN2826		08/11/2020	MORGAN STANLEY & CO LLC	11/13/2020	VARIOUS	11,831,937	12,297,819	12,279,025	12,275,658		(22,161)		(22,161)			3,367	3,367	49,383	10,517
3137FU-Q9-8	FHR 4988 KF FLT 07/25/2050 CMO		06/08/2020	JP MORGAN SECURITIES LLC	10/14/2020	VARIOUS	13,000,000	12,997,969	13,063,322	13,000,916		2,948		2,948			62,406	62,406	20,764	939
3140EU-4H-9	FNCL POOL BC0823		02/11/2020	MORGAN STANLEY & CO LLC	06/16/2020	VARIOUS	2,964,395	3,110,762	3,142,333	3,102,135		(8,626)		(8,626)			40,198	40,198	29,446	3,170
3140J9-UF-6	FNCL POOL BM5081		03/11/2020	JANNEY MONTGOMERY SCOTT LLC	06/04/2020	VARIOUS	7,025,648	7,626,122	7,683,091	7,603,321		(22,801)		(22,801)			79,770	79,770	49,096	10,929
3140K8-Y5-4	FNCL POOL BP1631		06/16/2020	TD SECURITIES USA LLC	09/09/2020	VARIOUS	8,651,826	9,149,306	9,095,905	9,078,022		(71,284)		(71,284)			17,883	17,883	70,188	11,536
3140KQ-QW-4	FNCI POOL BQ4968		11/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	12/03/2020	VARIOUS	8,032,756	8,381,679	8,390,900	8,375,546		(6,132)		(6,132)			15,353	15,353	14,719	7,140
3140QD-A2-0	FNCL POOL CA5424		06/04/2020	GOLDMAN SACHS & CO LLC	09/09/2020	VARIOUS	12,747,990	13,433,692	13,389,719	13,344,028		(89,664)		(89,664)			45,691	45,691	103,769	4,249
31418D-ML-3	FNCL POOL MA3962		02/10/2020	DAIWA CAPITAL MARKETS AMERICA INC	06/03/2020	VARIOUS	14,908,883	15,698,587	15,850,507	15,609,585		(89,002)		(89,002)			240,922	240,922	152,213	18,222
31418D-Q4-7	FNCI POOL MA4074		06/04/2020	CREDIT SUISSE SECURITIES USA LLC	12/09/2020	VARIOUS	25,000,000	25,777,344	25,982,334	25,639,325		(138,019)		(138,019)			343,009	343,009	256,325	5,556
3199999. Subtotal - Bonds - U.S. Special Revenues							133,844,118	139,362,741	139,803,006	138,789,619		(573,119)		(573,119)			1,013,386	1,013,386	1,044,785	110,182
00724P-AC-3	ADOBE INC 2.15 02/01/2027		01/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	02/10/2020	JP MORGAN SECURITIES LLC	775,000	774,496	785,625	775,001		504		504			10,625	10,625	417	
037411-BE-4	APACHE CORP 4.375 10/15/2028		03/25/2020	GOLDMAN SACHS & CO LLC	07/21/2020	VARIOUS	3,245,000	2,741,510	2,943,038	2,750,641		9,131		9,131			192,396	192,396	101,880	51,381
06051G-HZ-5	BANK OF AMERICA CORP VAR 02/13/2031		02/10/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	03/10/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	3,700,000	3,700,000	3,751,467	3,700,722		722		722			50,745	50,745	7,439	
14448C-AF-1	CARRIER GLOBAL CORP 2.242 02/15/2025		02/13/2020	JP MORGAN SECURITIES LLC	08/03/2020	Citigroup Global Markets Inc.	2,125,000	2,125,000	2,216,991	2,126,626		1,626		1,626			90,365	90,365	20,910	
14448C-AH-7	CARRIER GLOBAL CORP 2.493 02/15/2027		02/13/2020	JP MORGAN SECURITIES LLC	08/03/2020	Citigroup Global Markets Inc.	2,145,000	2,145,000	2,253,794	2,146,909		1,909		1,909			106,886	106,886	23,470	
62954H-AE-8	NXP BV/NXP FDG/NXP USA 2.7 05/01/2025		04/29/2020	GOLDMAN SACHS & CO LLC	06/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	320,000	319,731	330,653	319,778		47		47			10,874	10,874	768	
65341K-AT-3	NFMOT 2017-1A A2 2.54 04/18/2022 ABS		03/03/2020	WELLS FARGO SECURITIES LLC	04/15/2020	MATURITY	400,000	400,391	400,000	400,000		(391)		(391)					1,693	564
670346-AR-6	NUCOR CORP 2 06/01/2025		05/20/2020	WELLS FARGO SECURITIES LLC	06/01/2020	GOLDMAN SACHS & CO LLC	545,000	544,172	556,134	544,235		63		63			11,900	11,900	333	
68902V-AF-4	OTIS WORLDWIDE CORP 2.565 02/15/2030		02/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	03/10/2020	GOLDMAN SACHS & CO LLC	2,190,000	2,189,825	2,235,136	2,191,047		1,222		1,222			44,089	44,089	2,341	
74166W-AA-2	PRIME NOTES LLC VAR 02/16/2023		08/13/2020	DIRECT TO COMPANY	09/03/2020	DIRECT TO COMPANY	50,000,000	50,000,000	50,000,000	49,999,996		(4)		(4)			4	4	29,458	
742718-FF-1	PROCTER & GAMBLE CO/THE 2.45 03/25/2025		03/23/2020	Citigroup Global Markets Inc.	10/29/2020	SECURITY CALLED BY ISSUER	715,000	713,863	769,138	714,069		206		206			931	931	64,552	
871829-BK-2	SYSCO CORPORATION 2.4 02/15/2030		02/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	03/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	585,000	582,935	597,326	583,019		84		84			14,307	14,307	897	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
98389B-AY-6	XCEL ENERGY INC 3.4 06/01/2030		03/27/2020	JP MORGAN SECURITIES LLC	04/30/2020	RBC CAPITAL MARKETS LLC	750,000	747,525	832,740	747,806		281		281			84,934	84,934	2,338	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							67,495,000	66,984,448	67,672,042	66,999,849		15,400		15,400			618,056	618,056	256,496	51,945
43110E-AG-1	HIGHLINE AFTERMARKET ACQ LLC FLT 04/26/25 Term Loan		10/08/2020	Medley Management Inc.	12/07/2020	VARIOUS	2,700,000	2,700,000	2,700,000	2,699,929		(71)		(71)			71	71	87,787	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							2,700,000	2,700,000	2,700,000	2,699,929		(71)		(71)			71	71	87,787	
8399998. Total - Bonds							562,539,118	572,457,313	576,566,293	571,375,080		(1,082,232)		(1,082,232)			5,137,075	5,137,075	2,685,332	330,545
8999998. Total - Preferred Stocks																				
001055-10-2	AFLAC INC EQUITY		03/03/2020	Bear Stearns Securities Corp	06/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	1,026.000	45,729	37,399	45,729							(8,330)	(8,330)	287	
00130H-10-5	AES CORP/THE EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	2,320.000	41,152	37,284	41,152							(3,868)	(3,868)	472	
00206R-10-2	AT&T INC EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	18,476.000	656,261	554,946	656,261							(101,315)	(101,315)	15,225	
002824-10-0	ABBOTT LABORATORIES EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	4,614.000	375,426	436,540	375,426							61,114	61,114	2,736	
00287Y-10-9	ABBVIE INC EQUITY		08/05/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	08/27/2020	UBS SECURITIES LLC	315.000	29,764	29,701	29,764							(62)	(62)		
00507V-10-9	ACTIVISION BLIZZARD INC EQUITY		03/30/2020	VARIOUS	07/14/2020	VARIOUS	2,276.000	133,809	178,532	133,809							44,722	44,722	933	
00724F-10-1	ADOBE INC EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	1,247.000	423,642	547,063	423,642							123,421	123,421		
007903-10-7	ADVANCED MICRO DEVICES INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	3,956.000	189,777	214,992	189,777							25,216	25,216		
00846U-10-1	AGILENT TECHNOLOGIES INC EQUITY		03/03/2020	RBC CAPITAL MARKETS LLC	06/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	392.000	32,938	34,700	32,938							1,762	1,762	71	
009158-10-6	AIR PRODUCTS AND CHEMICALS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	289.000	66,565	73,857	66,565							7,291	7,291	553	
00971T-10-1	AKAMAI TECHNOLOGIES INC EQUITY		03/30/2020	VARIOUS	08/27/2020	VARIOUS	876.000	79,891	94,600	79,891							14,709	14,709		
00BFY8-C7-5	STERIS PLC EQUITY	C	03/03/2020	JP MORGAN SECURITIES LLC	08/27/2020	VARIOUS	259.000	42,426	39,934	42,426							(2,491)	(2,491)	121	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES I EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	604.000	90,297	100,229	90,297							9,932	9,932	803	
018802-10-8	ALLIANT ENERGY CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	808.000	44,616	39,981	44,616							(4,635)	(4,635)	307	
020002-10-1	ALLSTATE CORP/THE EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	890.000	89,126	83,224	89,126							(5,901)	(5,901)	481	
02079K-10-7	ALPHABET INC EQUITY		12/09/2020	VARIOUS	12/18/2020	VARIOUS	462.000	653,372	685,921	653,372							32,549	32,549		
02079K-30-5	ALPHABET INC EQUITY		11/16/2020	VARIOUS	12/04/2020	VARIOUS	497.000	699,774	744,776	699,774							45,002	45,002		
023135-10-6	AMAZON.COM INC EQUITY		12/09/2020	VARIOUS	12/18/2020	VARIOUS	812.000	1,782,534	2,407,949	1,782,534							625,414	625,414		
023608-10-2	AMEREN CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	531.000	44,737	40,975	44,737							(3,763)	(3,763)	526	
025537-10-1	AMERICAN ELECTRIC POWER CO INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,443.000	134,671	125,425	134,671							(9,246)	(9,246)	1,010	
025816-10-9	AMERICAN EXPRESS CO EQUITY		02/14/2020	RBC CAPITAL MARKETS LLC	02/21/2020	UBS SECURITIES LLC	150.000	20,404	20,233	20,404							(171)	(171)		
03027X-10-0	AMERICAN TOWER CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,244.000	291,305	322,244	291,305							30,939	30,939	2,439	
030420-10-3	AMERICAN WATER WORKS CO INC EQUITY		03/03/2020	Bear Stearns Securities Corp	10/20/2020	VARIOUS	323.000	42,450	43,568	42,450							1,118	1,118	178	
03076C-10-6	AMERIPRISE FINANCIAL INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	280.000	41,347	41,941	41,347							594	594	291	
031100-10-0	AMETEK INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	470.000	41,891	42,464	41,891							572	572	102	
031162-10-0	AMGEN INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,499.000	313,452	370,253	313,452							56,800	56,800	2,398	
032654-10-5	ANALOG DEVICES INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	946.000	97,301	112,410	97,301							15,109	15,109	587	
03662Q-10-5	ANSYS INC EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	331.000	81,145	99,085	81,145							17,940	17,940		
036752-10-3	ANTHEM INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	640.000	164,719	168,939	164,719							4,221	4,221	933	
037833-10-0	APPLE INC EQUITY		12/09/2020	VARIOUS	12/18/2020	VARIOUS	11,801.000	3,221,297	4,283,150	3,221,297							1,061,853	1,061,853	9,110	
038222-10-5	APPLIED MATERIALS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	2,346.000	122,296	145,593	122,296							23,297	23,297	516	
049560-10-5	ATMOS ENERGY CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	UBS SECURITIES LLC	392.000	42,029	38,796	42,029							(3,233)	(3,233)	451	
052769-10-6	AUTODESK INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	253.000	47,436	60,550	47,436							13,114	13,114		
053015-10-3	AUTOMATIC DATA PROCESSING INC EQUITY		01/10/2020	RBC CAPITAL MARKETS LLC	02/21/2020	UBS SECURITIES LLC	175.000	30,021	31,250	30,021							1,229	1,229		
053484-10-1	AVALONBAY COMMUNITIES INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	246.000	51,213	38,340	51,213							(12,873)	(12,873)	469	
053611-10-9	AVERY DENNISON CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	352.000	41,783	40,828	41,783							(955)	(955)	204	
058498-10-6	BALL CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	991.000	68,781	71,747	68,781							2,966	2,966	149	
071813-10-9	BAXTER INTERNATIONAL INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,277.000	106,928	107,800	106,928							871	871	313	
075887-10-9	BECTON DICKINSON AND CO EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	682.000	167,718	174,072	167,718							6,354	6,354	814	
084670-70-2	BERKSHIRE HATHAWAY INC EQUITY		09/18/2020	VARIOUS	10/20/2020	VARIOUS	687.000	151,543	147,675	151,543							(3,868)	(3,868)		
086516-10-1	BEST BUY CO INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	627.000	37,825	54,474	37,825							16,649	16,649	690	
09062X-10-3	BIOGEN INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	461.000	145,445	124,551	145,445							(20,894)	(20,894)		
09247X-10-1	BLACKROCK INC EQUITY		05/14/2020	VARIOUS	12/18/2020	VARIOUS	905.000	431,852	532,284	431,852							100,431	100,431	5,322	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
097023-10-5	BOEING CO/THE EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	721.000	208,597	131,686	107,508			101,089	(101,089)			24,178	24,178		
101137-10-7	BOSTON SCIENTIFIC CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,737.000	66,484	61,163	66,484							(5,321)	(5,321)		
110122-10-8	BRISTOL-MYERS SQUIBB CO EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	5,939.000	340,802	341,463	340,802							661	661	4,031	
11135F-10-1	BROADCOM INC EQUITY		09/22/2020	VARIOUS	10/20/2020	VARIOUS	629.000	184,223	204,042	184,223							19,819	19,819	3,439	
12503M-10-8	CBOE GLOBAL MARKETS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	383.000	45,119	35,001	45,119							(10,118)	(10,118)	208	
12504L-10-9	CBRE GROUP INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	727.000	41,756	31,509	41,756							(10,247)	(10,247)		
125523-10-0	CIGNA CORP EQUITY		04/20/2020	VARIOUS	07/14/2020	VARIOUS	1,061.000	190,261	196,956	190,261							6,695	6,695	20	
12572Q-10-5	CME GROUP INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	473.000	99,287	80,373	99,287							(18,914)	(18,914)	804	
125896-10-0	CMS ENERGY CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	659.000	42,319	39,518	42,319							(2,801)	(2,801)	357	
126650-10-0	CVS HEALTH CORP EQUITY		03/03/2020	VARIOUS	12/04/2020	VARIOUS	2,166.000	143,572	145,716	143,572							2,144	2,144	2,323	
134429-10-9	CAMPBELL SOUP CO EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	881.000	42,116	45,264	42,116							3,149	3,149	648	
14149Y-10-8	CARDINAL HEALTH INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	783.000	41,733	39,816	41,733							(1,916)	(1,916)	757	
143130-10-2	CARMAX INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	471.000	41,707	44,388	25,354			16,353	(16,353)			19,035	19,035		
150870-10-3	CELANESE CORP EQUITY		09/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	10/20/2020	JP MORGAN SECURITIES LLC	150.000	16,425	17,602	16,425							1,177	1,177		
15135B-10-1	CENTENE CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,467.000	83,398	94,687	83,398							11,288	11,288		
156700-10-6	CENTURYLINK INC EQUITY		03/03/2020	VARIOUS	08/27/2020	VARIOUS	4,358.000	56,465	48,308	56,465							(8,158)	(8,158)	1,679	
16119P-10-8	CHARTER COMMUNICATIONS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	401.000	178,505	214,354	178,505							35,849	35,849		
169656-10-5	CHIPOTLE MEXICAN GRILL INC EQUITY		09/18/2020	UBS SECURITIES LLC	12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	31.000	37,680	41,372	37,680							3,692	3,692		
171340-10-2	CHURCH & DWIGHT CO INC EQUITY		03/13/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	543.000	34,908	45,868	34,908							10,960	10,960	130	
172062-10-1	CINCINNATI FINANCIAL CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	417.000	41,806	31,362	41,806							(10,444)	(10,444)	500	
172908-10-5	CINTAS CORP EQUITY		03/03/2020	VARIOUS	07/14/2020	VARIOUS	251.000	69,804	70,148	69,804							344	344		
177376-10-0	CITRIX SYSTEMS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	08/27/2020	VARIOUS	369.000	47,036	55,740	47,036							8,705	8,705	129	
189054-10-9	CLOROX CO/THE EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	246.000	42,391	56,607	42,391							14,216	14,216	272	
191216-10-0	COCA-COLA CO/THE EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	5,194.000	292,758	237,893	292,758							(54,865)	(54,865)	4,259	
20030N-10-1	COMCAST CORP EQUITY		04/20/2020	VARIOUS	08/27/2020	VARIOUS	12,601.000	509,268	512,692	509,268							3,424	3,424	4,669	
209115-10-4	CONSOLIDATED EDISON INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	06/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	408.000	38,306	29,136	38,306							(9,170)	(9,170)	312	
216648-40-2	COOPER COS INC/THE EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	126.000	42,163	37,319	42,163							(4,844)	(4,844)		
217204-10-6	COPART INC EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	1,027.000	79,202	91,118	79,202							11,916	11,916		
22052L-10-4	CORTEVA INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	1,497.000	42,148	40,730	42,148							(1,419)	(1,419)	207	
22160K-10-5	COSTCO WHOLESALE CORP EQUITY		11/16/2020	VARIOUS	12/04/2020	VARIOUS	1,224.000	381,466	396,902	381,466							15,436	15,436	1,322	
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,060.000	160,966	178,692	160,966							17,727	17,727	1,948	
23331A-10-9	DR HORTON INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	771.000	42,577	45,998	42,577							3,422	3,422	140	
233331-10-7	DTE ENERGY CO EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	362.000	42,360	39,375	42,360							(2,985)	(2,985)	733	
235851-10-2	DANAHER CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	779.000	118,109	134,637	118,109							16,529	16,529	170	
237194-10-5	DARDEN RESTAURANTS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	428.000	42,040	41,147	23,253			18,787	(18,787)			17,894	17,894	46	
253868-10-3	DIGITAL REALTY TRUST INC EQUITY		03/17/2020	VARIOUS	12/04/2020	VARIOUS	1,194.000	163,974	177,734	163,974							13,760	13,760	2,596	
254687-10-6	WALT DISNEY CO/THE EQUITY		06/19/2020	VARIOUS	07/14/2020	VARIOUS	2,664.000	317,724	312,190	317,724							(5,534)	(5,534)		
256677-10-5	DOLLAR GENERAL CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	637.000	99,765	121,402	99,765							21,637	21,637	376	
25746U-10-9	DOMINION ENERGY INC EQUITY		06/19/2020	VARIOUS	08/27/2020	VARIOUS	2,432.000	199,862	186,183	199,862							(13,680)	(13,680)	1,935	
260003-10-8	DOVER CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	394.000	42,006	40,084	42,006							(1,922)	(1,922)	193	
26441C-20-4	DUKE ENERGY CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,007.000	97,213	82,565	97,213							(14,648)	(14,648)	952	
269246-40-1	E*TRADE FINANCIAL CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	899.000	41,740	47,319	41,740							5,578	5,578	152	
278865-10-0	ECOLAB INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	339.000	65,041	68,602	65,041							3,561	3,561	319	
281020-10-7	EDISON INTERNATIONAL EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	600.000	41,861	33,997	41,861							(7,864)	(7,864)	765	
28176E-10-8	EDWARDS LIFESCIENCES CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,566.000	101,111	110,707	101,111							9,596	9,596	(4)	
285512-10-9	ELECTRONIC ARTS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	778.000	78,905	105,090	78,905							26,185	26,185		
291011-10-4	EMERSON ELECTRIC CO EQUITY		03/03/2020	Bear Stearns Securities Corp	06/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	660.000	43,563	40,545	43,563							(3,019)	(3,019)	330	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
29364G-10-3	ENTERGY CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	341.000	42,318	33,289	42,318							(9,030)	(9,030)	317	
294429-10-5	EQUIFAX INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	280.000	42,054	46,030	42,054							3,976	3,976	147	
29444U-70-0	EQUINIX INC EQUITY		06/19/2020	VARIOUS	08/27/2020	VARIOUS	281.000	175,651	203,189	175,651							27,538	27,538	684	
29476L-10-7	EQUITY RESIDENTIAL EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	569.000	44,617	33,604	44,617							(11,013)	(11,013)	686	
297178-10-5	ESSEX PROPERTY TRUST INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	144.000	42,061	32,570	42,061							(9,491)	(9,491)	598	
30040W-10-8	EVERSOURCE ENERGY EQUITY		03/17/2020	VARIOUS	10/20/2020	VARIOUS	759.000	68,597	65,958	68,597							(2,639)	(2,639)	467	
30161N-10-1	EXELON CORP EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	3,235.000	136,070	129,807	136,070							(6,263)	(6,263)	1,289	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHI EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	590.000	41,681	49,289	41,681							7,608	7,608	354	
302491-30-3	FMC CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	436.000	41,863	46,122	41,863							4,259	4,259	384	
30303M-10-2	FACEBOOK INC EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	6,654.000	1,189,358	1,597,620	1,189,358							408,262	408,262		
31620M-10-6	FIDELITY NATIONAL INFORMATION SER EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	743.000	109,697	102,326	109,697							(7,370)	(7,370)	520	
337738-10-8	FISERV INC EQUITY		03/03/2020	VARIOUS	07/14/2020	VARIOUS	870.000	100,037	90,449	100,037							(9,587)	(9,587)		
339041-10-5	FLEETCOR TECHNOLOGIES INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	150.000	41,647	37,363	41,647							(4,284)	(4,284)		
34959E-10-9	FORTINET INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	384.000	42,116	51,595	42,116							9,480	9,480		
363576-10-9	ARTHUR J GALLAGHER & CO EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	486.000	50,052	50,082	50,052							30	30	437	
369550-10-8	GENERAL DYNAMICS CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	641.000	95,656	94,069	95,656							(1,587)	(1,587)	1,180	
369604-10-3	GENERAL ELECTRIC CO EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	11,646.000	129,700	80,916	129,700							(48,784)	(48,784)	178	
370334-10-4	GENERAL MILLS INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	07/14/2020	VARIOUS	742.000	44,281	46,539	44,281							2,258	2,258	484	
375558-10-3	GILEAD SCIENCES INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	3,661.000	269,172	278,436	269,172							9,263	9,263	3,492	
37940X-10-2	GLOBAL PAYMENTS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	755.000	126,060	127,036	126,060							976	976	212	
38141G-10-4	GOLDMAN SACHS GROUP INC/THE EQUITY		09/18/2020	VARIOUS	12/18/2020	VARIOUS	885.000	177,625	191,694	177,625							14,069	14,069	868	
384802-10-4	WW GRAINGER INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	146.000	41,580	50,058	41,580							8,479	8,479	308	
40412C-10-1	HCA HEALTHCARE INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	355.000	47,624	34,903	47,624							(12,721)	(12,721)		
40434L-10-5	HP INC EQUITY		03/03/2020	Bear Stearns Securities Corp	06/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	1,981.000	42,606	33,523	42,606							(9,083)	(9,083)	698	
42250P-10-3	HEALTHPEAK PROPERTIES INC EQUITY		02/14/2020	RBC CAPITAL MARKETS LLC	02/21/2020	UBS SECURITIES LLC	1,000.000	37,336	37,142	37,336							(194)	(194)		
423452-10-1	HELMERICH & PAYNE INC EQUITY		03/03/2020	VARIOUS	05/21/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	1,624.000	64,793	30,275	25,367			39,426	(39,426)			4,908	4,908	1,508	
426281-10-1	JACK HENRY & ASSOCIATES INC EQUITY		12/09/2020	Bear Stearns Securities Corp	12/18/2020	VARIOUS	440.000	69,601	73,543	69,601							3,942	3,942	150	
427866-10-8	HERSHEY CO/THE EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	277.000	42,233	36,506	42,233							(5,727)	(5,727)	214	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	438.000	41,820	32,193	41,820							(9,627)	(9,627)		
437076-10-2	HOME DEPOT INC/THE EQUITY		08/05/2020	VARIOUS	08/27/2020	VARIOUS	1,696.000	393,988	431,411	393,988							37,423	37,423	4,413	
444859-10-2	HUMANA INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	328.000	102,294	128,470	102,294							26,177	26,177	351	
45168D-10-4	IDEXX LABORATORIES INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	161.000	41,774	54,491	41,774							12,717	12,717		
452308-10-9	ILLINOIS TOOL WORKS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	763.000	126,068	133,847	126,068							7,779	7,779	1,211	
45337C-10-2	INCYTE CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	557.000	43,781	59,492	43,781							15,712	15,712		
45687V-10-6	INGERSOLL RAND INC EQUITY		09/22/2020	VARIOUS	12/04/2020	VARIOUS	3,001.000	100,389	100,331	100,389							(58)	(58)	11	
458140-10-0	INTEL CORP EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	11,771.000	639,140	695,039	639,140							55,899	55,899	3,884	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	686.000	63,871	64,226	63,871							355	355	412	
461202-10-3	INTUIT INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	635.000	164,446	182,741	164,446							18,296	18,296	580	
46120E-60-2	INTUITIVE SURGICAL INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	140.000	78,738	82,202	78,738							3,463	3,463		
46266C-10-5	IQVIA HOLDINGS INC EQUITY		09/18/2020	VARIOUS	12/04/2020	VARIOUS	484.000	72,986	76,350	72,986							3,364	3,364		
46625H-10-0	JPMORGAN CHASE & CO EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	4,165.000	496,883	405,264	496,883							(91,619)	(91,619)	4,458	
469814-10-7	JACOBS ENGINEERING GROUP INC EQUITY		08/05/2020	VARIOUS	10/20/2020	VARIOUS	636.000	60,553	57,150	60,553							(3,402)	(3,402)	183	
478160-10-4	JOHNSON & JOHNSON EQUITY		12/09/2020	VARIOUS	12/18/2020	VARIOUS	1,099.000	162,823	163,976	162,823							1,153	1,153	461	
482480-10-0	KLA CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	266.000	41,696	53,444	41,696							11,749	11,749	226	
485170-30-2	KANSAS CITY SOUTHERN EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	273.000	42,214	42,406	42,214							192	192	218	
487836-10-8	KELLOGG CO EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	670.000	42,065	44,912	42,065							2,847	2,847	382	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	861.000	81,771	85,672	81,771							3,902	3,902		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
494368-10-3	KIMBERLY-CLARK CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	893.000	127,481	127,922	127,481							440	440	1,421	
49456B-10-1	KINDER MORGAN INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	2,872.000	57,815	43,888	57,815							(13,926)	(13,926)	754	
501044-10-1	KROGER CO/THE EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	2,507.000	77,690	83,161	77,690							5,471	5,471	401	
502431-10-9	L3HARRIS TECHNOLOGIES INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	538.000	100,721	92,607	100,721							(8,114)	(8,114)	690	
50540R-40-9	LABORATORY CORP OF AMERICA HOLDIN EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	225.000	41,924	41,365	41,924							(559)	(559)		
512807-10-8	LAM RESEARCH CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	362.000	95,433	121,622	95,433							26,189	26,189	833	
513272-10-4	LAMB WESTON HOLDINGS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	490.000	42,227	34,250	42,227							(7,977)	(7,977)	196	
518439-10-4	ESTEE LAUDER COS INC/THE EQUITY		09/22/2020	VARIOUS	10/20/2020	VARIOUS	398.000	78,570	81,103	78,570							2,532	2,532		
526057-10-4	LENNAR CORP EQUITY		03/03/2020	RBC CAPITAL MARKETS LLC	08/27/2020	VARIOUS	465.000	30,280	30,840	17,721			12,558	(12,558)			13,119	13,119	116	
532457-10-8	ELI LILLY AND CO EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	2,277.000	317,503	368,873	317,503							51,370	51,370	1,685	
539830-10-9	LOCKHEED MARTIN CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	328.000	125,645	120,407	125,645							(5,238)	(5,238)	787	
55354G-10-0	MSCI INC EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	272.000	77,586	96,950	77,586							19,364	19,364	186	
57060D-10-8	MARKETAXESS HOLDINGS INC EQUITY		03/30/2020	VARIOUS	12/04/2020	VARIOUS	247.000	85,294	127,990	85,294							42,696	42,696	222	
571748-10-2	MARSH & MCLENNAN COS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	686.000	73,742	74,237	73,742							496	496	312	
573284-10-6	MARTIN MARIETTA MATERIALS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	178.000	43,366	37,498	43,366							(5,868)	(5,868)	98	
574599-10-6	MASCO CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	975.000	41,794	51,058	41,794							9,264	9,264	263	
57636Q-10-4	MASTERCARD INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,188.000	366,562	358,836	366,562							(7,726)	(7,726)	681	
579780-20-6	MCCORMICK & CO INC/MD EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	563.000	81,744	103,948	81,744							22,204	22,204	543	
580135-10-1	MCDONALD'S CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,007.000	202,194	189,875	202,194							(12,318)	(12,318)	1,259	
58155Q-10-3	MCKESSON CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	562.000	81,030	73,626	81,030							(7,404)	(7,404)	55	
58933Y-10-5	MERCK & CO INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	3,427.000	277,537	265,143	277,537							(12,394)	(12,394)	4,181	
594918-10-4	MICROSOFT CORP EQUITY		12/09/2020	VARIOUS	12/18/2020	VARIOUS	20,658.000	3,364,453	4,264,519	3,364,453							900,066	900,066	10,305	
595017-10-4	MICROCHIP TECHNOLOGY INC EQUITY		06/19/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	07/14/2020	VARIOUS	341.000	35,276	35,539	35,276							263	263		
595112-10-3	MICRON TECHNOLOGY INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,420.000	77,158	71,650	77,158							(5,508)	(5,508)		
59522J-10-3	MID-AMERICA APARTMENT COMMUNITIES EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	UBS SECURITIES LLC	312.000	42,128	36,307	42,128							(5,820)	(5,820)	624	
609207-10-5	MONDELEZ INTERNATIONAL INC EQUITY	C	03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,923.000	106,597	100,994	106,597							(5,603)	(5,603)	743	
61174X-10-9	MONSTER BEVERAGE CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	653.000	42,186	46,768	42,186							4,582	4,582		
615369-10-5	MOODY'S CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	374.000	84,476	106,674	84,476							22,198	22,198	209	
620076-30-7	MOTOROLA SOLUTIONS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	482.000	78,125	65,882	78,125							(12,244)	(12,244)	465	
62944T-10-5	NVR INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	UBS SECURITIES LLC	11.000	41,727	46,400	41,727							4,673	4,673		
631103-10-8	NASDAQ INC EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	401.000	44,220	51,284	44,220							7,064	7,064	445	
64110D-10-4	NETAPP INC EQUITY		03/03/2020	Bear Stearns Securities Corp	10/20/2020	VARIOUS	889.000	41,605	39,583	41,605							(2,021)	(2,021)	953	
64110L-10-6	NETFLIX INC EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	719.000	284,607	358,171	284,607							73,564	73,564		
651639-10-6	NEWMONT CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	2,031.000	94,247	122,554	94,247							28,307	28,307	657	
65339F-10-1	NEXTERA ENERGY INC EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	1,541.000	388,872	404,868	388,872							15,996	15,996	2,058	
654106-10-3	NIKE INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,667.000	153,501	163,783	153,501							10,282	10,282	408	
655844-10-8	NORFOLK SOUTHERN CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	329.000	60,026	56,714	60,026							(3,312)	(3,312)	309	
666807-10-2	NORTHROP GRUMMAN CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	389.000	127,487	117,605	127,487							(9,882)	(9,882)	564	
67066G-10-4	NVIDIA CORP EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	1,737.000	456,410	712,477	456,410							256,067	256,067	248	
679580-10-0	OLD DOMINION FREIGHT LINE INC EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	316.500	41,990	59,205	41,990							17,215	17,215	50	
693475-10-5	PNC FINANCIAL SERVICES GROUP INC/ EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,032.000	118,297	108,637	118,297							(9,660)	(9,660)	1,187	
701094-10-4	PARKER-HANNIFIN CORP EQUITY		03/03/2020	RBC CAPITAL MARKETS LLC	06/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	156.000	30,563	28,479	30,563							(2,084)	(2,084)	137	
70450Y-10-3	PAYPAL HOLDINGS INC EQUITY		07/17/2020	RBC CAPITAL MARKETS LLC	08/27/2020	UBS SECURITIES LLC	143.000	24,463	29,219	24,463							4,756	4,756		
713448-10-8	PEPSICO INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,863.000	255,073	247,864	255,073							(7,210)	(7,210)	3,684	
74144T-10-8	T ROWE PRICE GROUP INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	686.000	79,543	87,232	79,543							7,689	7,689	921	
742718-10-9	PROCTER & GAMBLE CO/THE EQUITY		11/16/2020	VARIOUS	12/04/2020	VARIOUS	6,966.000	838,463	867,161	838,463							28,698	28,698	5,207	
743315-10-3	PROGRESSIVE CORP/THE EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,724.000	135,388	143,515	135,388							8,127	8,127	257	
74340W-10-3	PROLOGIS INC EQUITY		03/03/2020	VARIOUS	07/14/2020	VARIOUS	2,728.000	247,088	265,004	247,088							17,915	17,915	1,047	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP I EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	1,653.000	79,664	83,596	79,664							3,932	3,932	1,196	
74736K-10-1	QORVO INC EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	421.000	43,106	52,219	43,106							9,113	9,113		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
74834L-10-0	QUEST DIAGNOSTICS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	444.000	49,563	52,145	49,563							2,582	2,582	513	
756109-10-4	REALTY INCOME CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	564.000	42,099	32,453	42,099							(9,646)	(9,646)	526	
75886F-10-7	REGENERON PHARMACEUTICALS INC EQUITY		09/18/2020	VARIOUS	10/20/2020	VARIOUS	425.000	244,525	265,281	244,525							20,756	20,756		
760759-10-0	REPUBLIC SERVICES INC EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	08/27/2020	VARIOUS	558.000	45,559	46,379	45,559							820	820	452	
761152-10-7	RESMED INC EQUITY		03/17/2020	VARIOUS	10/20/2020	VARIOUS	495.000	81,578	92,834	81,578							11,256	11,256	201	
776696-10-6	ROPER TECHNOLOGIES INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	117.000	42,299	46,752	42,299							4,454	4,454	68	
778296-10-3	ROSS STORES INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	454.000	50,248	41,059	50,248							(9,189)	(9,189)	129	
78409V-10-4	S&P GLOBAL INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	581.000	149,011	198,454	149,011							49,444	49,444	389	
78410G-10-4	SBA COMMUNICATIONS CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	285.000	79,524	84,675	79,524							5,151	5,151	201	
79466L-30-2	SALESFORCE.COM INC EQUITY		09/18/2020	VARIOUS	10/20/2020	VARIOUS	1,849.000	344,191	379,909	344,191							35,717	35,717		
808513-10-5	CHARLES SCHWAB CORP/THE EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	2,924.000	109,426	102,568	109,426							(6,858)	(6,858)	528	
816851-10-9	SEMPRA ENERGY EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	297.000	42,307	36,183	42,307							(6,124)	(6,124)	621	
81762P-10-2	SERVICENOW INC EQUITY		03/17/2020	VARIOUS	08/27/2020	VARIOUS	467.000	147,702	192,567	147,702							44,865	44,865		
824348-10-6	SHERWIN-WILLIAMS CO/THE EQUITY		08/05/2020	VARIOUS	08/27/2020	VARIOUS	139.000	79,062	84,184	79,062							5,123	5,123	186	
83088M-10-2	SKYWORKS SOLUTIONS INC EQUITY		03/03/2020	RBC CAPITAL MARKETS LLC	08/27/2020	VARIOUS	289.000	30,259	37,926	30,259							7,667	7,667	128	
831865-20-9	A O SMITH CORP EQUITY		12/09/2020	Bear Stearns Securities Corp	12/18/2020	UBS SECURITIES LLC	500.000	28,507	27,819	28,507							(687)	(687)		
832696-40-5	J M SMUCKER CO/THE EQUITY		03/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	314.000	36,775	33,655	36,775							(3,120)	(3,120)	276	
842587-10-7	SOUTHERN CO/THE EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	2,589.000	156,623	139,519	156,623							(17,104)	(17,104)	1,657	
844741-10-8	SOUTHWEST AIRLINES CO EQUITY		09/18/2020	VARIOUS	12/04/2020	VARIOUS	1,388.000	60,684	52,888	60,684							(7,796)	(7,796)		
854502-10-1	STANLEY BLACK & DECKER INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	297.000	41,745	44,270	41,745							2,524	2,524	205	
855244-10-9	STARBUCKS CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,501.000	122,491	112,019	122,491							(10,472)	(10,472)	615	
863667-10-1	STRYKER CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	413.000	81,813	75,995	81,813							(5,818)	(5,818)	344	
871607-10-7	SYNOPSYS INC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	298.000	42,112	57,619	42,112							15,507	15,507		
871829-10-7	SYSCO CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	634.000	43,960	34,720	43,960							(9,241)	(9,241)	317	
872540-10-9	TJX COS INC/THE EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,568.000	96,833	81,606	96,833							(15,226)	(15,226)		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE INC EQUITY		03/17/2020	VARIOUS	12/04/2020	VARIOUS	717.000	81,415	112,757	81,415							31,342	31,342		
87612E-10-6	TARGET CORP EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,283.000	136,781	155,112	136,781							18,330	18,330	847	
879369-10-6	TELEFLEX INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	120.000	42,120	44,556	42,120							2,436	2,436	61	
882508-10-4	TEXAS INSTRUMENTS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	2,544.000	288,520	328,685	288,520							40,165	40,165	2,290	
883556-10-2	THERMO FISHER SCIENTIFIC INC EQUITY		09/22/2020	VARIOUS	10/20/2020	VARIOUS	1,160.000	373,574	445,816	373,574							72,242	72,242	331	
886547-10-8	TIFFANY & CO EQUITY		03/30/2020	VARIOUS	10/20/2020	VARIOUS	624.000	81,913	76,114	81,913							(5,799)	(5,799)	672	
892356-10-6	TRACTOR SUPPLY CO EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	462.000	42,197	65,798	42,197							23,601	23,601	295	
893641-10-0	TRANSDIGM GROUP INC EQUITY		09/18/2020	UBS SECURITIES LLC	12/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	49.000	24,770	29,677	24,770							4,907	4,907		
90184L-10-2	TWITTER INC EQUITY		09/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	10/20/2020	JP MORGAN SECURITIES LLC	775.000	31,991	35,915	31,991							3,924	3,924		
902494-10-3	TYSON FOODS INC EQUITY		03/30/2020	RBC CAPITAL MARKETS LLC	12/04/2020	VARIOUS	1,127.000	71,801	70,354	71,801							(1,447)	(1,447)	536	
902653-10-4	UDR INC EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	898.000	42,044	32,266	42,044							(9,778)	(9,778)	647	
907818-10-8	UNION PACIFIC CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	903.000	145,204	152,528	145,204							7,323	7,323	876	
913017-10-9	UNITED TECHNOLOGIES CORP EQUITY		01/10/2020	RBC CAPITAL MARKETS LLC	02/21/2020	UBS SECURITIES LLC	200.000	30,408	30,302	30,408							(106)	(106)	147	
91324P-10-2	UNITEDHEALTH GROUP INC EQUITY		08/05/2020	VARIOUS	08/27/2020	VARIOUS	2,708.000	722,029	824,402	722,029							102,373	102,373	4,344	
913903-10-0	UNIVERSAL HEALTH SERVICES INC EQUITY		03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	321.000	42,246	37,208	42,246							(5,038)	(5,038)		
92343V-10-4	VERIZON COMMUNICATIONS INC EQUITY		11/16/2020	VARIOUS	12/04/2020	VARIOUS	12,322.000	690,543	689,175	690,543							(1,369)	(1,369)	11,319	
92345Y-10-6	VERISK ANALYTICS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	527.000	80,998	89,631	80,998							8,634	8,634	212	
92532F-10-0	VERTEX PHARMACEUTICALS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	635.000	140,289	186,484	140,289							46,195	46,195		
92826C-83-9	VISA INC EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	4,569.000	805,296	890,482	805,296							85,187	85,187	1,371	
929160-10-9	VULCAN MATERIALS CO EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	336.000	43,699	41,077	43,699							(2,622)	(2,622)	165	
92939U-10-6	WEC ENERGY GROUP INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	796.000	79,490	70,033	79,490							(9,457)	(9,457)	503	
931142-10-3	WALMART INC EQUITY		07/17/2020	VARIOUS	08/27/2020	VARIOUS	3,949.000	462,133	510,408	462,133							48,275	48,275	3,993	
94106L-10-9	WASTE MANAGEMENT INC EQUITY		09/22/2020	VARIOUS	10/20/2020	VARIOUS	1,247.000	143,125	135,471	143,125							(7,653)	(7,653)	771	
95040Q-10-4	WELLTOWER INC EQUITY		03/03/2020	Bear Stearns Securities Corp	06/22/2020	MORGAN STANLEY & CO INTERNATIONAL PLC	562.000	42,210	28,871	25,667			16,543	(16,543)			3,204	3,204	343	
958102-10-5	WESTERN DIGITAL CORP EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	704.000	41,610	31,702	41,610							(9,907)	(9,907)	352	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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
962166-10-4	WEYERHAEUSER CO EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	1,541.000	41,742	38,456	41,742							(3,286)	(3,286)	524	
98389B-10-0	XCEL ENERGY INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,199.000	78,344	77,736	78,344							(608)	(608)	792	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC EQUITY		06/19/2020	VARIOUS	07/14/2020	VARIOUS	548.000	72,927	68,144	72,927							(4,783)	(4,783)	146	
98978V-10-3	ZOETIS INC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,343.000	170,519	187,517	170,519							16,997	16,997	239	
G0176J-10-9	ALLEGION PLC EQUITY	C	03/03/2020	JP MORGAN SECURITIES LLC	12/04/2020	VARIOUS	350.000	42,202	37,148	42,202							(5,055)	(5,055)	253	
G1151C-10-1	ACCENTURE PLC EQUITY	C	03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,545.000	268,038	331,893	268,038							63,855	63,855	1,236	
G29183-10-3	EATON CORP PLC EQUITY		03/17/2020	VARIOUS	07/14/2020	VARIOUS	1,068.000	89,963	94,679	89,963							4,716	4,716	1,148	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PL EQUITY	C	03/03/2020	Bear Stearns Securities Corp	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	1,110.000	41,992	38,808	41,992							(3,184)	(3,184)	577	
G5494J-10-3	LINDE PLC EQUITY	C	03/03/2020	JP MORGAN SECURITIES LLC	07/14/2020	VARIOUS	699.000	137,580	149,684	137,580							12,104	12,104	663	
G5960L-10-3	MEDTRONIC PLC EQUITY		03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	1,771.000	181,651	166,485	181,651							(15,166)	(15,166)	1,490	
G8994E-10-3	TRANE TECHNOLOGIES PLC EQUITY	C	03/03/2020	JP MORGAN SECURITIES LLC	07/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	420.000	42,460	40,959	42,460							(1,501)	(1,501)	445	
G96629-10-3	WILLIS TOWERS WATSON PLC EQUITY	C	12/09/2020	Bear Stearns Securities Corp	12/18/2020	VARIOUS	341.000	68,359	69,665	68,359							1,306	1,306	288	
H1467J-10-4	CHUBB LTD EQUITY	C	03/03/2020	Bear Stearns Securities Corp	07/14/2020	VARIOUS	652.000	98,390	84,251	98,390							(14,138)	(14,138)	998	
H2906T-10-9	GARMIN LTD EQUITY	C	03/03/2020	Bear Stearns Securities Corp	12/04/2020	VARIOUS	452.000	42,095	46,382	42,095							4,288	4,288	566	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD EQUITY		03/03/2020	Bear Stearns Securities Corp	08/27/2020	VARIOUS	525.000	42,045	27,599	16,884			25,161	(25,161)			10,715	10,715	410	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								40,947,082	45,569,636	40,717,164			229,917	(229,917)			4,852,480	4,852,480	210,736	
9799998. Total - Common Stocks								40,947,082	45,569,636	40,717,164			229,917	(229,917)			4,852,480	4,852,480	210,736	
9899999. Total - Preferred and Common Stocks								40,947,082	45,569,636	40,717,164			229,917	(229,917)			4,852,480	4,852,480	210,736	
9999999 - Totals								613,404,395	622,135,929	612,092,244		(1,082,232)	229,917	(1,312,149)			9,989,555	9,989,555	2,896,068	330,545

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
30959#-10-4	FRMRS INS OF COLUMBUS, INC		36889	31-0956373	8BI	NO		110,602,582		10,000.000	100.0
30959@-10-6	FRMRS INS CO ARIZONA		21598	95-2626387	8BI	NO		2,852,984		7,000.000	70.0
30959*-10-8	FRMRS INS CO, INC		21628	48-0609012	8BI	NO		102,588,335		9,340.000	90.0
30960@-10-3	FRMRS INS CO OREGON		21636	95-2655893	8BI	NO		485,712,882		20,800.000	80.0
30960*-10-5	FRMRS INS CO OF IDAHO		21601	95-2626385	8BI	NO		61,007,117		12,032.000	80.1
45200*-10-3	ILLINOIS FARMERS INS CO*		21679	36-2661515	8BI	NO		92,051,263		10,000.000	100.0
59528@-10-7	MID CENTURY INS OF TEXAS		28673	74-2448744	8BI	NO		37,912,375		3,003.000	100.0
595910-10-0	MID CENTURY INSURANCE CO		21687	95-6016640	8BI	NO		3,289,985,887		384,000.000	80.0
88243@-10-0	TEXAS FARMERS INS CO		21695	94-1663548	8BI	NO		86,592,643		2,159.226	86.3
99C000-06-6	FOREMOST INSURANCE CO GRAND RAPIDS		11185	38-1407533	8BI	NO		1,092,700,862		80.000	80.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer								5,362,006,930		XXX	XXX
11037M-10-5	BRISTOL WEST HOLDINGS, INC			13-3994449	8BII	NO		234,914,672		420.000	42.0
1599999. Subtotal - Common Stock - Non - Insurer								234,914,672		XXX	XXX
1899999. Total Common Stocks								5,596,921,602		XXX	XXX
1999999 - Totals								5,596,921,602		XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 4,168,558,948

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
02589@-10-3	FARMERS SPECIALTY INSURANCE CO	FOREMOST INSURANCE CO GRAND RAPIDS		188,000.000	80.0
30957#-10-6	FARMERS NEW CENTURY INS. CO	ILLINOIS FARMERS INS CO		150,000.000	100.0
31313@-10-5	FOREMOST CORP OF AMERICA	FOREMOST INSURANCE CO GRAND RAPIDS		80.000	80.0
34551@-10-0	FOREMOST PROPERTY & CASUALTY INS CO	FOREMOST INSURANCE CO GRAND RAPIDS		188,000.000	80.0
34552#-10-7	FOREMOST SIGNATURE INSURANCE CO	FOREMOST INSURANCE CO GRAND RAPIDS		288,000.000	80.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
Regions Financial Corporation (Amsouth Bank)	1900 5th Avenue North, 15th Fl. Birmingham, AL 35203					343,998	XXX
Bank of America	2000 Clayton RD - 5th floor, Concord, Ca 94520					(14,124,166)	XXX
Bank of Oklahoma	One Williams Center, Tulsa, OK 74192					8,935,398	XXX
Bank of West	2200 E. Lincoln Way, Cheyenne, WY 82001					2,236	XXX
BB&T Bank	434 Fayetteville St Mall, Raleigh, NC 27601-1701					9,005	XXX
Citibank	1 Penn Way, New Castle, DE 19720					(120,781,508)	XXX
Comerica Bank	611 Anton Blvd. Suite 400, Costa Mesa, CA 92626-4462					3,770	XXX
Commerce Bank	1000 Walnut, Kansas City, MO 64106-3686					25,645	XXX
Fifth Third Bank	251 N. Illinois St., Suite 1200, Indianapolis, IN 46204					(30,580)	XXX
Huntington Bank	P.O. Box 5065, Cleveland, OH 44101					7,757	XXX
JP Morgan Chase Bank	JJ 420 West Van Buren St., 10th Fl., Chicago, ILL 60606					77,199,420	XXX
Key Bank	303 Broadway ST., Suite 1700, Cincinnati, OH 45202-4253					230,429	XXX
M&T Bank	25 South Charles St. 19th Fl., Baltimore, MD 21201					46,097	XXX
Old Second National Bank of Aurora	37 S. River Street, Aurora, IL 60506					(19,178)	XXX
PNC Bank	620 Liberty Ave., Pittsburgh, PA 15265					171,632	XXX
ProAmerica Bank	888 West 6th Street, 2nd Fl, Los Angeles, CA 90017					2,366,821	XXX
Union Bank	222 W Adams St. #1850, Chiago, ILL 60606					257,764	XXX
U.S. Bank	P.O. Box 524, St. Louis, MO 63166--0524					179,526	XXX
Wells Fargo Bank	3440 Flair Drive 5th Fl., El Monte, Ca 91731					(7,799,417)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(52,975,351)	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			(52,975,351)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(52,975,351)	XXX

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

1.	January	423,804,135	4.	April	(12,891,372)	7.	July	93,886,213	10.	October	(74,943,628)
2.	February	313,199,772	5.	May	70,182,253	8.	August	107,044,425	11.	November	(23,835,145)
3.	March	132,381,357	6.	June	36,682,363	9.	September	(108,685,486)	12.	December	(52,975,351)

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 0 01/26/2021		12/31/2020		01/26/2021	91,630,033		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						91,630,033		
0599999. Total - U.S. Government Bonds						91,630,033		
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						91,630,033		
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						91,630,033		
09248U-71-8	BLCKRCK LIQ FND T-FND-INST FUND		12/24/2020	0.027		388,727,701	6,626	1,206
90262Y-87-7	UBS SELECT TREASURY PREF FUND		12/28/2020	0.011		228,025,672	1,678	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						616,753,373	8,304	1,206
8899999 - Total Cash Equivalents						708,383,406	8,304	1,206

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 91,630,033 1B ...$ 1C ..$ 1D ..$ 1E ..$ 1F ...$ 1G ..$

2A ..$ 2B ...$ 2C ..$

3A ..$ 3B ...$ 3C ..$

4A ..$ 4B ...$ 4C ..$

5A ..$ 5B ...$ 5C ..$

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						
5.	California CA	B	Workers Comp.; Benefit of all Policyhold.	2,086,334	2,122,685	573,895,722	589,689,026
6.	Colorado CO						
7.	Connecticut CT	B	Workers Comp.			99,875	106,039
8.	Delaware DE	B	Workers Comp.			110,507	111,641
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Workers Comp.			85,326	88,257
12.	Hawaii HI						
13.	Idaho ID	B	Workers Comp.			325,320	348,726
14.	Illinois IL	B	Workers Comp.			33,052,420	34,418,333
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS	B	Workers Comp.			9,821,526	10,188,664
18.	Kentucky KY	B	Workers Comp.			99,930	102,278
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD	B	Workers Comp.			8,800,986	9,013,498
22.	Massachusetts MA	B	Workers Comp.			179,320	183,973
23.	Michigan MI	B	Workers Comp.			6,907,435	7,009,229
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT	B	Workers Comp.			95,108	95,475
28.	Nebraska NE	B	Workers Comp.			4,427,387	4,729,896
29.	Nevada NV	B	Ben. of State Policyhold.; Workers Comp.			299,795	312,215
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Ben. of State Policyhold.; Workers Comp.			851,682	859,725
33.	New York NY	B	Workers Comp.			100,113	100,500
34.	North Carolina NC	B	Ben. of State Policyhold.			15,161,533	15,461,775
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK	B	Benefit of all Policyhold.	299,789	306,834		
38.	Oregon OR	B	Ben. of State Policyhold.; Workers Comp.			23,567,960	24,515,942
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	Benefit of all Policyhold.	125,055	125,171		
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX	B	Benefit of all Policyhold.	80,301	81,900		
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	2,591,479	2,636,590	677,881,945	697,335,192
	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				