ANNUAL STATEMENT

OF THE

BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE YEAR ENDED
DECEMBER 31, 2020

HEALTH

2020

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HEALTH ANNUAL STATEMENT

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

Blue Cross Blue Shield of Michigan Mutual Insurance Company

NAIC Group Code 0572 (Current) 0572 (Prior) NAIC Company Code 54291 Employer's ID Number 38-2069753

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

Licensed as business type: Non Profit Mutual Disability Insurance Co.

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 09/06/2013 Commenced Business 01/01/2014

Statutory Home Office 600 Lafayette East (Street and Number), Detroit, MI, US 48226 (City or Town, State, Country and Zip Code)

Main Administrative Office 600 Lafayette East (Street and Number)
Detroit, MI, US 48226 (City or Town, State, Country and Zip Code), 313-225-9000 (Area Code) (Telephone Number)

Mail Address 600 Lafayette East (Street and Number or P.O. Box), Detroit, MI, US 48226 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 600 Lafayette East (Street and Number)
Detroit, MI, US 48226 (City or Town, State, Country and Zip Code), 313-225-9000 (Area Code) (Telephone Number)

Internet Website Address http://bcbsm.com/

Statutory Statement Contact Kenneth A. Bluhm (Name), 313-225-9095 (Area Code) (Telephone Number)
kbluhm@bcbsm.com (E-mail Address), 800-556-4348 (FAX Number)

OFFICERS

President and CEO	1. DANIEL J. LOEPP	SVP Finance & Chief Risk Officer	3. PAUL L. MOZAK
Executive Vice President and CFO	2. MARK R. BARTLETT	EVP and President, Emerging Markets	4. TRICIA A. KEITH

OTHER

THOMAS L. SIMMER M.D.	Senior Vice President	SUSAN L. BARKELL	Senior Vice President	KENNETH R. DALLAFIOR	Executive Vice President
DARRELL E. MIDDLETON	Executive Vice President	LYNDA M. ROSSI	Executive Vice President	MICHELE A. SAMUELS	Senior Vice President
JEFFREY L. CONNOLLY	Senior Vice President	WILLIAM M. FANDRICK	Senior Vice President	TODD J. VAN TOL	Senior Vice President
LAURINE SYMULA PARMELY	Senior Vice President	WAYMOND E. HARRIS #	Vice President	JAMES D. GRANT M.D. #	Senior Vice President

DIRECTORS OR TRUSTEES

WILLIAM H. BLACK	DIANE R. GODDEERIS R.N., B.S.N.	TERRY W. BURNS
PATRICK J. DEVLIN	SARAH W. DOYLE	KERRY M. KAYSSERIAN D.D.S.
ROSALIND R. COOPERMAN #	ANNE M. MERVENNE	JOSEPH A. GARCIA
GARY H. TORGOW	MELVIN L. LARSEN	DANIEL J. LOEPP
F. REMINGTON SPRAGUE M.D.	GARY J. MCINERNEY	RAYMOND E. CURRY #
BRAD E. THOMPSON	RENEE C. AXT	SHAUNA RYDER DIGGS, M.D. #
PHILLIP PIERCE	GREGORY A. SUDDERTH	WILLIAM E. MEYERS
SUSANNE M. MITCHELL #	JAMES G. AGEE	YOUSIF B. GHAFARI
PETER B. AJLUNI D.O.	BERNARD J. SWARTOUT #	JANICE K. UHLIG #
BRIAN E. PETERS	CHRISTOPHER J. MAKSYM PHARM. D.	LINDA D. FORTE
RONALD J. BIEBER	ROBERT F. CASALOU	PAULA J. HERBART
JOSEPH M. STACKPOOLE #	DENNIS M. RAMUS M.D. #	

State of Michigan
County of Wayne 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.

Loepp, Daniel J.	Mark Bartlett	Mozak, Paul
DANIEL J. LOEPP President and CEO	MARK R. BARTLETT Executive Vice President and CFO	PAUL L. MOZAK Senior Vice President Finance & Chief Risk Officer

Subscribed and sworn to before me this 1st day of March

Vicki E. Hansen

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……

Vicki L. Hansen - Notary Public - Michigan
Acting in County of Wayne - Commission
Expires February 25, 2023

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Statement of Actuarial Opinion
Blue Cross Blue Shield of MI Mutual Insurance Company
December 31, 2020

TABLE of KEY INDICATORS

This Opinion is ☑ Unqualified ☐ Qualified ☐ Adverse ☐ Inconclusive

IDENTIFICATION SECTION
☑ Prescribed Wording Only ☐ Prescribed Wording with Additional Wording ☐ Revised Wording

SCOPE SECTION
☑ Prescribed Wording Only ☐ Prescribed Wording with Additional Wording ☐ Revised Wording

RELIANCE SECTION
☑ Prescribed Wording Only ☐ Prescribed Wording with Additional Wording ☐ Revised Wording

OPINION SECTION
☐ Prescribed Wording Only ☐ Prescribed Wording with Additional Wording ☑ Revised Wording

RELEVANT COMMENTS
☑ Revised Wording

☐ The Actuarial Memorandum includes "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice.

IDENTIFICATION SECTION

I, John J. Dunn, Vice President and Chief Actuary, am an employee of Blue Cross Blue Shield of Michigan Mutual Insurance Company and am a member of the American Academy of Actuaries. I was appointed on July 13th, 2016 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

SCOPE SECTION

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2020.

A.	Claims Unpaid (Page 3, Line 1);	867,400,814
B.	Accrued Medical Incentive Pool and Bonus Payments (Page 3, Line 2);	88,414,846
C.	Unpaid Claims Adjustment Expenses (Page 3, Line 3);	104,087,667
D.	Aggregate Health Policy Reserves (Page 3, Line 4) including unearned premium reserves, premium deficiency reserves and additional policy reserves from the Underwriting and Investment Exhibit, Part 2D;	191,004,919
E.	Aggregate Health Policy Reserves (Page 3, Line 5) including unearned	0
F.	Property/Casualty Unearned Premium Reserve (Page 3, Line 6);	0
G.	Aggregate Health Claim Reserves (Page 3, Line 7);	0
H.	Any other loss reserves, actuarial liabilities, or related items presented as liabilities in the annual statement;	
	1. Interim Advances from Providers (Page 3, Line 2303, Column 1)	42,520,497
I.	Specified actuarial items presented as assets in the annual statement	
	1. Interim Advances to Providers (Page 2, Part of Line 24 Column 1 and Line 2503 Column 1)	(267,220,262)
	2. Amount Recoverable from Reinsurance (Page 2, Line 16.1, Column	(35,008,423)
	3. Accrued Retrospective Premiums (Page 2, Line 15.3, Column 1)	(205,442,146)

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RELIANCE SECTION

In forming my opinion on accrued medical incentive pool and bonus payments, unpaid claims adjustment expenses, and interim payables to providers, I relied upon data prepared by Jac Amerell, VP & Controller; Kenneth Bluhm, Finance director; Adam Gnesin, Finance director; Mark Johnson, VP of Provider Contracting Support; Dennis Julian, Finance manager; Gemma Kraus, Finance manager; Carol Ellis, Finance manager; Atheer Kaddis, VP Pharmacy; Glen Perry, Pharmacy director; Elaine Taverna, Advantasure SVP; and Greg Pastor, Advantasure manager as certified in the attached statements. I evaluated that data for reasonableness and consistency. I also reconciled that data to the Underwriting and Investment Exhibit, Part 2B of the company's current annual statement. In other respects, my examination included review of the actuarial assumptions and actuarial methods used and tests of the calculations I considered necessary.

OPINION SECTION

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared;

C. Meet the requirements of the Insurance Laws and regulations of the state of Michigan;

D. Make a good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements;

E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year-end; and

F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit, Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

RELEVANT COMMENTS SECTION

The amounts on the balance sheet make good and sufficient provision for losses on senior segment policies. At the direction of the Michigan Director of Insurance and Financial Services, beginning in 2014, no provision is made for senior segment losses (SAP). The GAAP statement, however, provides for all years of expected senior segment losses; however, $0 liability is included in the 2020 GAAP statement.

John Dunn

John J. Dunn, F.S.A., M.A.A.A.
Senior Vice President and Chief Actuary
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette
Detroit, MI 48226
(313) 225-7700

2/19/2021

Date

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Annual Statement Actuarial Opinion Reliance Letter

We are providing this letter in connection with the Appointed Actuary reliance on specific financial information included in the Scope Section of the Actuarial Opinion for the year ended December 31, 2020.

We, therefore, are acknowledging our responsibility for establishing and maintaining effective internal controls over financial reporting and simultaneously ensuring accuracy and reasonableness of amounts included in this reliance letter.

Accordingly, we make the following representations. We either had personal knowledge of the matters contained in this reliance letter or our knowledge is based upon review of corporate records or discussions we have had with our staff. These representations are true to the best of my knowledge and belief for our area of responsibility:

1. We have reviewed for financial accuracy, completeness and reasonableness the following accounts and amounts as of December 31, 2020.

Unprocessed Claim Payments (Component of Claims unpaid, Annual Statement Page 3 Line 1)	$140,536,015
Unpaid Claim Adjustment Expenses (Annual Statement Page 3 Line 3)	$104,087,667
Accrued medical incentive pool and bonus amounts (Annual Statement Page 3 Line 2)	$ 88,414,846

2. There are no financially material transactions for which we have knowledge or ownership of in the accounting records underlying the above accounts that have not been recorded or properly discussed with the Controller's area.
3. Our area of responsibility has no knowledge of transactions or activities not already presented to accounting that would result in a material adjustment to the carrying values or classification of the above accounts.
4. We also affirm that the account balances used in the "GAAP" to "NAIC SAP" reconciliation for actuarial liabilities have been prepared using the current NAIC accounting practices and procedures or accounting practices prescribed or permitted by Michigan Office of Financial and Insurance Regulation.

Jac Amerell 2/16/2021

Jac J. Amerell, VP & Controller Date
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-9099

Adam Gnesin 2/16/2021

Adam Gnesin, Finance Director Date
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-9173

Dennis Julian 2/16/2021

Dennis Julian, Finance Manager Date
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-0374

Kenneth Bluhm 2/15/2021

Kenneth A. Bluhm, Finance Director Date
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-9095

Gemma Kraus 2/15/2021

Gemma Kraus, Finance Manager Date
Blue Cross Blue Shield of Michigan
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600 E. Lafayette, Detroit, MI 48226
(313) 983-2576

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Annual Statement Actuarial Opinion Reliance Letter

We are providing this letter in connection with the Appointed Actuary reliance on specific financial information included in the Scope Section of the Actuarial Opinion for the year ended December 31, 2020.

We, therefore, are acknowledging our responsibility for establishing and maintaining effective internal controls over financial reporting and simultaneously ensuring accuracy and reasonableness of amounts included in this reliance letter.

Accordingly, we make the following representations. We either had personal knowledge of the matters contained in this reliance letter or our knowledge is based upon review of corporate records or discussions we have had with our staff. These representations are true to the best of my knowledge and belief for our area of responsibility:

1. We have reviewed for financial accuracy, completeness and reasonableness the following accounts and amounts as of December 31, 2020.

   Provider Refunds Payable $ 510,903
   (Component of Aggregate Health Policy Reserves, Annual Statement Page 3 Line 4)

   Supplemental Refunds Payable $ 175,540
   (Component of Aggregate Health Policy Reserves, Annual Statement Page 3 Line 4)

   Supplemental Refunds Receivable $7,520,459
   (Component of Accrued Retrospective Premiums, Annual Statement Page 2 Line 15.3)

2. There are no financially material transactions for which we have knowledge or ownership of in the accounting records underlying the above accounts that have not been recorded or properly discussed with the Controller's area.

3. Our area of responsibility has no knowledge of transactions or activities not already presented to accounting that would result in a material adjustment to the carrying values or classification of the above accounts.

4. We also affirm that the account balances used in the "GAAP" to "NAIC SAP" reconciliation for actuarial liabilities have been prepared using the current NAIC accounting practices and procedures or accounting practices prescribed or permitted by Michigan Office of Financial and Insurance Regulation.

Jac Amerell
Jac J. Amerell
VP & Controller
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-9099

2/16/2021
Date

Adam Gnesin
Adam Gnesin
Finance Director
Blue Cross Blue Shield of Michigan
(313) 225-9173
600 E. Lafayette, Detroit, MI 48226
Mutual Insurance Company

2/15/2021
Date

Carol D. Ellis
Carol Ellis
Finance Manager
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-7492

2/15/2021
Date

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Annual Statement Actuarial Opinion Reliance Letter

We are providing this letter in connection with the Appointed Actuary reliance on specific financial information included in the Scope Section of the Actuarial Opinion for the year ended December 31, 2020.

We, therefore, are acknowledging our responsibility for establishing and maintaining effective internal controls over financial reporting and simultaneously ensuring accuracy and reasonableness of amounts included in this reliance letter.

Accordingly, we make the following representations. We either had personal knowledge of the matters contained in this reliance letter or our knowledge is based upon review of corporate records or discussions we have had with our staff. These representations are true to the best of my knowledge and belief for our area of responsibility:

1. We have reviewed for financial accuracy, completeness and reasonableness the following accounts and amounts as of December 31, 2020.

Ceded Reinsurance Receivable Calculated on Unpaid Basis (Component of Claims unpaid, Annual Statement Page 3 Line 1)	($10,430,612)
Ceded Reinsurance Receivable Calculated on Paid Basis (Annual Statement Page 2 Line 16.1)	$35,008,423

2. There are no financially material transactions for which we have knowledge or ownership of in the accounting records underlying the above accounts that have not been recorded or properly discussed with the Controller's area.

3. Our area of responsibility has no knowledge of transactions or activities not already presented to accounting that would result in a material adjustment to the carrying values or classification of the above accounts.

4. We also affirm that the account balances used in the "GAAP" to "NAIC SAP" reconciliation for actuarial liabilities have been prepared using the current NAIC accounting practices and procedures or accounting practices prescribed or permitted by Michigan Office of Financial and Insurance Regulation.

Jac Amerell

Jac J. Amerell, VP & Controller
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-9099

2/17/2021
Date

Adam Gnesin

Adam Gnesin, Finance Director
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-9173

2/16/2021
Date

Dennis Julian

Dennis Julian, Finance Manager
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-0374

2/16/2021
Date

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Annual Statement Actuarial Opinion Reliance Letter

We are providing this letter in connection with the Appointed Actuary reliance on specific financial information included in the Scope Section of the Actuarial Opinion for the year ended December 31, 2020.

We, therefore, are acknowledging our responsibility in determining effective internal controls over claims reported in the general ledger.

Accordingly, we make the following representations. We either had personal knowledge of the matters contained in this reliance letter or our knowledge is based upon review of corporate records or discussions we have had with our staff. These representations are true to the best of our knowledge and belief for our area of responsibility:

1. There are no financially significant transactions for which we have knowledge or ownership of in the accounting records of underlying claims that have not been recorded or properly discussed with the Controller's area.

2. Our area of responsibility has no knowledge of transactions or activities not already presented to accounting through day-to-day operations that would result in any material adjustment to the amounts or classification of claims reported in the general ledger.

3. We are unaware of any control weaknesses or failures in our area of responsibility that could have resulted in a material misstatement of the claims reported in the general ledger.

4. We are unaware of any control deficiency identified through the Model Audit Rule testing or survey responses relating to claims reporting that we believe could have resulted in a material misstatement.

Jac Amerell

Jac J. Amerell
VP & Controller
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-9099

2/16/2021
Date

Adam Gnesin

Adam Gnesin
Finance Director
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-9173

2/16/2021
Date

Dennis Julian

Dennis Julian
Finance Manager
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 225-0374

2/15/2021
Date

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Annual Statement Actuarial Opinion Reliance Letter

We are providing this letter in connection with the Appointed Actuary reliance on specific financial information included in the Scope Section of the Actuarial Opinion for the year ended December 31, 2020.

We hereby affirm that the estimates of gain/(loss) as of December 31, 2020 from future settlement of open hospital fiscal years and from hospital settlements under appeal, and of cost-based charge recoveries, are fairly and reasonably stated according to the best information available to us at the time the estimates were prepared.

Mark Johnson

Mark Johnson, Vice President
Provider Contracting Support
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
Tower 500 Renaissance Center
Detroit, MI 48243-1929
(313) 448-6412

2/10/2021

Date

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Annual Statement Actuarial Opinion Reliance Letter

We are providing this letter in connection with the Appointed Actuary reliance on specific financial information including the Scope Section of the Actuarial Opinion for the year ended December 31, 2020.

We, therefore, are acknowledging our responsibility for establishing and maintaining effective internal controls over financial reporting and simultaneously ensuring accuracy and reasonableness of amounts in this reliance letter.

Accordingly, we make the following representations. We either had personal knowledge of the matters contained in this reliance letter or our knowledge is based upon review of corporate records or discussions we've have had with our staff. These representations are true to the best of my knowledge and belief for our area of responsibility:

1. We hereby affirm that the data and analysis provided to support the Pharmacy Rebates portion of the Customer Savings Refund process are fairly and reasonably stated according to the best information available to us. This includes but is not limited to:
    - Pharmacy Rebates by Quarter
    - Pharmacy Rebates by Vendor
    - Pharmacy Rebates by Customer

2. There are no financially material transactions for which we have knowledge or ownership of in the accounting records underlying the above accounts that have not been recorded or properly discussed with the Controller's area.

3. Our area of responsibility has no knowledge of transactions or activities not already presented to accounting that would result in a material adjustment to the amounts or classification of pharmacy rebates reported in the general ledger.

4. We are unaware of any control weaknesses or failures in our area of responsibility that could have results in a material misstatement of the pharmacy rebates reported in the general ledger.

5. We are unaware of any control deficiency identified through Model Audit Rule testing that we believe could have resulted in a material misstatement.

Atheer Kaddis
_____
Atheer Kaddis
VP Pharmacy Services
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 448-4222

2/9/2021
_____
Date

Glen Perry
_____
Glen Perry
Director II, Pharmacy Contracting & Rebates
Blue Cross Blue Shield of Michigan
Mutual Insurance Company
600 E. Lafayette, Detroit, MI 48226
(313) 448-5949

2/9/2021
_____
Date

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Annual Statement Actuarial Opinion Reliance Letter

We are providing this letter in connection with the Appointed Actuary reliance on specific financial information included in the Scope Section of the Actuarial Opinion for the year ended December 31, 2020.

We hereby affirm that the data and analysis provided to support the estimation of 2020 final plan year risk adjustment for BCBSM and BCN Commercial Individual and Small Group Qualified Health Plans are fairly and reasonable stated according to the best information available to us at the time the estimates were prepared.

This includes but is not limited to

- Estimates of supplemental commercial risk adjustment program impacts for 2020 dates of service, expecting 2020 impacts to be similar to 2019
- Estimates of supplemental commercial risk adjustment program impacts for 2019 dates of service

Elaine Taverna

2/15/2021

Elaine Taverna, SVP, Risk Adjustment & Quality
Advantasure
1000 Town Center
Southfield, MI 48075
(248) 655-4425

Date

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Annual Statement Actuarial Opinion Reliance Letter

We are providing this letter in connection with the Appointed Actuary reliance on specified financial information included in the Scope Section of the Actuarial Opinion for the year ended December 31, 2020.

We hereby affirm that the data and analysis provided to support the estimation of 2020 final plan year risk adjustment for BCBSM and BCN Medicare Advantage are fairly and reasonably stated according to the best information available to us at the time the estimate were prepared.

Elaine Taverna

1/25/2021

Elaine Taverna, SVP, Risk Adjustment & Quality
Advantasure
1000 Town Center
Southfield, MI 48075
(248) 655-4425

Date

Gregory S Pastor

1/22/2021

Greg Pastor, Managing Director – Risk Adjustment
Advantasure
1000 Town Center
Southfield, MI 48075
(301) 520-5241

Date

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	2,580,071,161	0	2,580,071,161	2,187,940,950
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	7,353,323	0	7,353,323	7,211,403
	2.2 Common stocks	4,007,703,122	0	4,007,703,122	3,500,881,371
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	97,364,515	0	97,364,515	97,932,215
	4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 50,331,925 , Schedule E - Part 1), cash equivalents ($ 353,722,418 , Schedule E - Part 2) and short-term investments ($ 153,704,540 , Schedule DA)	557,758,883	0	557,758,883	317,444,441
6.	Contract loans, (including $ 0 premium notes)	0	0	0	0
7.	Derivatives (Schedule DB)	0	0	0	0
8.	Other invested assets (Schedule BA)	1,280,567,684	0	1,280,567,684	1,240,539,890
9.	Receivables for securities	0	0	0	475,293
10.	Securities lending reinvested collateral assets (Schedule DL)	7,938,413	0	7,938,413	3,916,705
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	8,538,757,101	0	8,538,757,101	7,356,342,268
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	21,737,686	0	21,737,686	17,749,591
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	93,691,686	1,166,857	92,524,829	59,080,467
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 205,442,146)	205,442,146	0	205,442,146	221,181,488
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	35,008,423	0	35,008,423	53,560,646
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17.	Amounts receivable relating to uninsured plans	439,707,799	13,607,161	426,100,638	524,736,901
18.1	Current federal and foreign income tax recoverable and interest thereon	64,231,428	0	64,231,428	166,650,017
18.2	Net deferred tax asset	227,902,820	94,713,406	133,189,414	95,191,888
19.	Guaranty funds receivable or on deposit	0	0	0	0
20.	Electronic data processing equipment and software	142,558,516	134,297,820	8,260,696	11,346,228
21.	Furniture and equipment, including health care delivery assets ($ 0)	14,874,085	14,874,085	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	100,691,020	0	100,691,020	104,861,368
24.	Health care ($ 337,606,059) and other amounts receivable	420,322,755	62,081,867	358,240,888	310,631,419
25.	Aggregate write-ins for other than invested assets	153,330,494	92,036,058	61,294,436	76,443,352
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,458,255,959	412,777,254	10,045,478,705	8,997,775,633
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28.	Total (Lines 26 and 27)	10,458,255,959	412,777,254	10,045,478,705	8,997,775,633
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	MISCELLANEOUS ACCOUNTS RECEIVABLE	313,332	313,332	0	0
2502.	PREPAID AND OTHER ASSETS	91,722,726	91,722,726	0	0
2503.	INTERIM ADVANCES TO PROVIDERS	49,534,903	0	49,534,903	54,179,811
2598.	Summary of remaining write-ins for Line 25 from overflow page	11,759,533	0	11,759,533	22,263,541
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	153,330,494	92,036,058	61,294,436	76,443,352

LIABILITIES, CAPITAL AND SURPLUS

		Current Year			Prior Year
		1	2	3	4
		Covered	Uncovered	Total	Total
1.	Claims unpaid (less $ 10,430,612 reinsurance ceded)	867,400,814	0	867,400,814	895,353,843
2.	Accrued medical incentive pool and bonus amounts	88,414,846	0	88,414,846	80,907,504
3.	Unpaid claims adjustment expenses	104,087,667	0	104,087,667	122,672,465
4.	Aggregate health policy reserves, including the liability of $ 33,519,351 for medical loss ratio rebate per the Public Health Service Act	191,004,919	0	191,004,919	174,393,979
5.	Aggregate life policy reserves	0	0	0	0
6.	Property/casualty unearned premium reserves	0	0	0	0
7.	Aggregate health claim reserves	0	0	0	0
8.	Premiums received in advance	222,386,023	0	222,386,023	196,173,698
9.	General expenses due or accrued	540,687,134	0	540,687,134	548,827,568
10.1	Current federal and foreign income tax payable and interest thereon (including $ 0 on realized capital gains (losses))	0	0	0	0
10.2	Net deferred tax liability	0	0	0	0
11.	Ceded reinsurance premiums payable	36,118,904	0	36,118,904	57,490,830
12.	Amounts withheld or retained for the account of others	75,499,609	0	75,499,609	47,648,808
13.	Remittances and items not allocated	9,018,632	0	9,018,632	8,335,205
14.	Borrowed money (including $ 220,000,000 current) and interest thereon $ 200,355 (including $ 200,355 current)	415,200,355	0	415,200,355	295,239,927
15.	Amounts due to parent, subsidiaries and affiliates	50,719,638	0	50,719,638	33,873,067
16.	Derivatives	0	0	0	0
17.	Payable for securities	5,811,994	0	5,811,994	8,148,882
18.	Payable for securities lending	7,938,413	0	7,938,413	3,916,705
19.	Funds held under reinsurance treaties (with $ 0 authorized reinsurers, $ 0 unauthorized reinsurers and $ 0 certified reinsurers)	0	0	0	0
20.	Reinsurance in unauthorized and certified ($ 0) companies	0	0	0	0
21.	Net adjustments in assets and liabilities due to foreign exchange rates	0	0	0	0
22.	Liability for amounts held under uninsured plans	785,684,836	0	785,684,836	421,206,084
23.	Aggregate write-ins for other liabilities (including $ 0 current)	606,365,461	0	606,365,461	771,468,498
24.	Total liabilities (Lines 1 to 23)	4,006,339,245	0	4,006,339,245	3,665,657,063
25.	Aggregate write-ins for special surplus funds	XXX	XXX	0	187,262,266
26.	Common capital stock	XXX	XXX	0	0
27.	Preferred capital stock	XXX	XXX	0	0
28.	Gross paid in and contributed surplus	XXX	XXX	0	0
29.	Surplus notes	XXX	XXX	0	0
30.	Aggregate write-ins for other than special surplus funds	XXX	XXX	0	0
31.	Unassigned funds (surplus)	XXX	XXX	6,039,139,460	5,144,856,304
32.	Less treasury stock, at cost:				
	32.1 0 shares common (value included in Line 26 $ 0)	XXX	XXX	0	0
	32.2 0 shares preferred (value included in Line 27 $ 0)	XXX	XXX	0	0
33.	Total capital and surplus (Lines 25 to 31 minus Line 32)	XXX	XXX	6,039,139,460	5,332,118,570
34.	Total liabilities, capital and surplus (Lines 24 and 33)	XXX	XXX	10,045,478,705	8,997,775,633
	DETAILS OF WRITE-INS				
2301.	POSTRETIREMENT LIABILITIES	504,766,102	0	504,766,102	662,417,152
2302.	LIABILITY FOR UNCASHED CHECKS	11,304,731	0	11,304,731	11,868,787
2303.	INTERIM ADVANCES FROM PROVIDERS	42,520,497	0	42,520,497	34,501,803
2398.	Summary of remaining write-ins for Line 23 from overflow page	47,774,131	0	47,774,131	62,680,756
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	606,365,461	0	606,365,461	771,468,498
2501.	RESERVE FOR ACA FEES DUE IN 2020	XXX	XXX	0	187,262,266
2502.		XXX	XXX		
2503.		XXX	XXX		
2598.	Summary of remaining write-ins for Line 25 from overflow page	XXX	XXX	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	XXX	XXX	0	187,262,266
3001.		XXX	XXX		
3002.		XXX	XXX		
3003.		XXX	XXX		
3098.	Summary of remaining write-ins for Line 30 from overflow page	XXX	XXX	0	0
3099.	Totals (Lines 3001 thru 3003 plus 3098)(Line 30 above)	XXX	XXX	0	0

STATEMENT OF REVENUE AND EXPENSES

		Current Year 1 Uncovered	Current Year 2 Total	Prior Year 3 Total
1.	Member Months	XXX	39,534,051	38,620,986
2.	Net premium income (including $ 0 non-health premium income)	XXX	9,342,602,648	9,250,620,006
3.	Change in unearned premium reserves and reserve for rate credits	XXX	(632,343)	(13,378,265)
4.	Fee-for-service (net of $ 0 medical expenses)	XXX	0	0
5.	Risk revenue	XXX	0	0
6.	Aggregate write-ins for other health care related revenues	XXX	0	0
7.	Aggregate write-ins for other non-health revenues	XXX	0	0
8.	Total revenues (Lines 2 to 7)	XXX	9,341,970,305	9,237,241,741
	Hospital and Medical:			
9.	Hospital/medical benefits	0	6,368,270,236	6,620,942,020
10.	Other professional services	0	164,979,889	165,674,142
11.	Outside referrals	0	0	0
12.	Emergency room and out-of-area	0	0	0
13.	Prescription drugs	0	1,129,757,998	1,046,614,947
14.	Aggregate write-ins for other hospital and medical	0	0	0
15.	Incentive pool, withhold adjustments and bonus amounts	0	96,996,647	90,377,240
16.	Subtotal (Lines 9 to 15)	0	7,760,004,770	7,923,608,349
	Less:			
17.	Net reinsurance recoveries	0	141,839,478	99,406,067
18.	Total hospital and medical (Lines 16 minus 17)	0	7,618,165,292	7,824,202,282
19.	Non-health claims (net)	0	0	0
20.	Claims adjustment expenses, including $ 227,400,403 cost containment expenses	0	467,940,790	382,372,391
21.	General administrative expenses	0	1,152,161,887	865,152,242
22.	Increase in reserves for life and accident and health contracts (including $ 0 increase in reserves for life only)	0	15,978,597	0
23.	Total underwriting deductions (Lines 18 through 22)	0	9,254,246,566	9,071,726,915
24.	Net underwriting gain or (loss) (Lines 8 minus 23)	XXX	87,723,739	165,514,826
25.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	0	173,551,401	459,847,581
26.	Net realized capital gains (losses) less capital gains tax of $ 16,012,732	0	16,106,134	47,553,401
27.	Net investment gains (losses) (Lines 25 plus 26)	0	189,657,535	507,400,982
28.	Net gain or (loss) from agents' or premium balances charged off [(amount recovered $ 0) (amount charged off $ 0)]	0	0	0
29.	Aggregate write-ins for other income or expenses	0	1,023,132	7,047,267
30.	Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	XXX	278,404,406	679,963,075
31.	Federal and foreign income taxes incurred	XXX	(37,068,774)	(225,380,088)
32.	Net income (loss) (Lines 30 minus 31)	XXX	315,473,180	905,343,163
	DETAILS OF WRITE-INS			
0601.		XXX		
0602.		XXX		
0603		XXX		
0698.	Summary of remaining write-ins for Line 6 from overflow page	XXX	0	0
0699.	Totals (Lines 0601 thru 0603 plus 0698)(Line 6 above)	XXX	0	0
0701.		XXX		
0702.		XXX		
0703		XXX		
0798.	Summary of remaining write-ins for Line 7 from overflow page	XXX	0	0
0799.	Totals (Lines 0701 thru 0703 plus 0798)(Line 7 above)	XXX	0	0
1401.				
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	0	0	0
2901.	INTEREST ON TAX REFUNDS	0	10,316,299	7,047,267
2902.	PREMIUM TAX CREDIT IMPAIRMENT	0	(20,053,523)	0
2903	MISCELLANEOUS INCOME	0	10,760,356	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	0	1,023,132	7,047,267

STATEMENT OF REVENUE AND EXPENSES (Continued)

		1 Current Year	2 Prior Year
	CAPITAL AND SURPLUS ACCOUNT		
33.	Capital and surplus prior reporting year	5,332,118,569	4,933,243,464
34.	Net income or (loss) from Line 32	315,473,180	905,343,163
35.	Change in valuation basis of aggregate policy and claim reserves	0	0
36.	Change in net unrealized capital gains (losses) less capital gains tax of $ 41,658,185	424,824,917	(59,104,682)
37.	Change in net unrealized foreign exchange capital gain or (loss)	0	(10,323)
38.	Change in net deferred income tax	(149,453,954)	(176,163,091)
39.	Change in nonadmitted assets	116,521,191	(128,768,988)
40	Change in unauthorized and certified reinsurance	0	0
41.	Change in treasury stock	0	0
42.	Change in surplus notes	0	0
43.	Cumulative effect of changes in accounting principles	0	0
44.	Capital Changes:		
	44.1 Paid in	0	0
	44.2 Transferred from surplus (Stock Dividend)	0	0
	44.3 Transferred to surplus	0	0
45.	Surplus adjustments:		
	45.1 Paid in	0	0
	45.2 Transferred to capital (Stock Dividend)	0	0
	45.3 Transferred from capital	0	0
46.	Dividends to stockholders	0	0
47.	Aggregate write-ins for gains or (losses) in surplus	(344,444)	(142,420,974)
48.	Net change in capital and surplus (Lines 34 to 47)	707,020,890	398,875,105
49.	Capital and surplus end of reporting period (Line 33 plus 48)	6,039,139,459	5,332,118,569
	DETAILS OF WRITE-INS		
4701.	CHANGES IN PENSION AND POSTRETIREMENT VALUATION	(19,007,682)	(151,976,540)
4702.	DEFERRED TAX ON NONADMITTED ASSETS	18,663,238	9,555,566
4703.			
4798.	Summary of remaining write-ins for Line 47 from overflow page	0	0
4799.	Totals (Lines 4701 thru 4703 plus 4798)(Line 47 above)	(344,444)	(142,420,974)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	9,344,549,767	9,267,198,914
2.	Net investment income	150,167,417	434,606,890
3.	Miscellaneous income	0	0
4.	Total (Lines 1 through 3)	9,494,717,184	9,701,805,804
5.	Benefit and loss related payments	7,733,211,300	7,710,695,040
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,343,035,203	2,032,632,808
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(123,474,631)	(201,912,215)
10.	Total (Lines 5 through 9)	8,952,771,872	9,541,415,633
11.	Net cash from operations (Line 4 minus Line 10)	541,945,312	160,390,171
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	3,419,215,364	3,776,689,487
	12.2 Stocks	313,092,926	347,933,178
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	494,679,710	208,876,584
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(828,823)	(191,792)
	12.7 Miscellaneous proceeds	475,293	14,084,080
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,226,634,470	4,347,391,537
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	3,806,076,644	3,574,484,137
	13.2 Stocks	448,149,021	340,751,719
	13.3 Mortgage loans	0	0
	13.4 Real estate	8,893,978	7,361,585
	13.5 Other invested assets	417,306,992	564,737,482
	13.6 Miscellaneous applications	6,358,596	475,293
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,686,785,231	4,487,810,216
14.	Net increase (decrease) in contract loans and premium notes	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(460,150,761)	(140,418,679)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	119,960,428	(130,000,004)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	38,559,466	(112,223,512)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	158,519,894	(242,223,516)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	240,314,444	(222,252,024)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	317,444,439	539,696,463
	19.2 End of year (Line 18 plus Line 19.1)	557,758,883	317,444,439

Note: Supplemental disclosures of cash flow information for non-cash transactions:

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Net premium income	9,342,602,648	4,433,847,272	392,342,027	154,097,631	32,499,254	571,932,680	3,616,310,710	0	141,573,074	0
2. Change in unearned premium reserves and reserve for rate credit	(632,343)	(18,006,588)	0	7,783	57,160	0	0	0	17,309,302	0
3. Fee-for-service (net of $ 0 medical expenses)	0	0	0	0	0	0	0	0	0	XXX
4. Risk revenue	0	0	0	0	0	0	0	0	0	XXX
5. Aggregate write-ins for other health care related revenues	0	0	0	0	0	0	0	0	0	XXX
6. Aggregate write-ins for other non-health care related revenues	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
7. Total revenues (Lines 1 to 6)	9,341,970,305	4,415,840,684	392,342,027	154,105,414	32,556,414	571,932,680	3,616,310,710	0	158,882,376	0
8. Hospital/medical benefits	6,368,270,236	2,865,705,297	298,783,847	3,016	24,013	377,004,514	2,607,639,365	0	219,110,184	XXX
9. Other professional services	164,979,889	136,957	0	125,920,375	25,740,456	1,939,184	11,242,914	0	3	XXX
10. Outside referrals	0	0	0	0	0	0	0	0	0	XXX
11. Emergency room and out-of-area	0	0	0	0	0	0	0	0	0	XXX
12. Prescription drugs	1,129,757,998	698,690,392	0	0	0	136,667,098	242,477,271	0	51,923,237	XXX
13. Aggregate write-ins for other hospital and medical	0	0	0	0	0	0	0	0	0	XXX
14. Incentive pool, withhold adjustments and bonus amounts	96,996,647	47,212,782	0	0	0	0	49,783,865	0	0	XXX
15. Subtotal (Lines 8 to 14)	7,760,004,770	3,611,745,428	298,783,847	125,923,391	25,764,469	515,610,796	2,911,143,415	0	271,033,424	XXX
16. Net reinsurance recoveries	141,839,478	0	0	0	0	0	(12,222,332)	0	154,061,810	XXX
17. Total medical and hospital (Lines 15 minus 16)	7,618,165,292	3,611,745,428	298,783,847	125,923,391	25,764,469	515,610,796	2,923,365,747	0	116,971,614	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including $ 227,400,403 cost containment expenses	467,940,791	256,360,034	18,546,240	416,310	59,300	21,206,670	167,821,757	0	3,530,480	0
20. General administrative expenses	1,152,161,888	713,927,021	56,464,375	1,159,366	165,141	57,965,563	317,028,600	0	5,451,822	0
21. Increase in reserves for accident and health contracts	15,978,597	15,978,597	0	0	0	0	0	0	0	XXX
22. Increase in reserves for life contracts	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
23. Total underwriting deductions (Lines 17 to 22)	9,254,246,568	4,598,011,080	373,794,462	127,499,067	25,988,910	594,783,029	3,408,216,104	0	125,953,916	0
24. Total underwriting gain or (loss) (Line 7 minus Line 23)	87,723,737	(182,170,396)	18,547,565	26,606,347	6,567,504	(22,850,349)	208,094,606	0	32,928,460	0
DETAILS OF WRITE-INS										
0501.										XXX
0502.										XXX
0503.										XXX
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0	XXX
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0602.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0603.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
0698. Summary of remaining write-ins for Line 6 from overflow page	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.										XXX
1302.										XXX
1303.										XXX
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	XXX
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	XXX

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS

	Line of Business	1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Ceded	4 Net Premium Income (Cols. 1 + 2 - 3)
1.	Comprehensive (hospital and medical)	4,433,847,272	0	0	4,433,847,272
2.	Medicare Supplement	392,342,027	0	0	392,342,027
3.	Dental only	154,097,631	0	0	154,097,631
4.	Vision only	32,499,254	0	0	32,499,254
5.	Federal Employees Health Benefits Plan	571,932,680	0	0	571,932,680
6.	Title XVIII - Medicare	3,602,824,736	13,485,973	0	3,616,310,709
7.	Title XIX - Medicaid	0	0	0	0
8.	Other health	389,136,834	(12,912,030)	234,651,730	141,573,074
9.	Health subtotal (Lines 1 through 8)	9,576,680,434	573,943	234,651,730	9,342,602,647
10.	Life	0	0	0	0
11.	Property/casualty	0	0	0	0
12.	Totals (Lines 9 to 11)	9,576,680,434	573,943	234,651,730	9,342,602,647

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - CLAIMS INCURRED DURING THE YEAR

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Payments during the year:										
1.1 Direct	7,716,117,313	3,583,609,896	305,349,609	117,962,526	25,442,361	511,843,715	2,898,167,709	0	273,741,497	0
1.2 Reinsurance assumed	11,393,594	0	0	0	0	0	11,393,594	0	0	0
1.3 Reinsurance ceded	174,042,780	0	0	0	0	0	0	0	174,042,780	0
1.4 Net	7,553,468,127	3,583,609,896	305,349,609	117,962,526	25,442,361	511,843,715	2,909,561,303	0	99,698,717	0
2. Paid medical incentive pools and bonuses	89,489,304	43,168,150	0	0	0	0	46,321,154	0	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	876,605,278	431,269,504	33,394,335	15,483,721	12,225,979	39,947,821	324,016,907	0	20,267,011	0
3.2 Reinsurance assumed	1,226,148	0	0	0	0	0	1,226,148	0	0	0
3.3 Reinsurance ceded	10,430,612	0	0	0	0	0	0	0	10,430,612	0
3.4 Net	867,400,814	431,269,504	33,394,335	15,483,721	12,225,979	39,947,821	325,243,055	0	9,836,399	0
4. Claim reserve December 31, current year from Part 2D:										
4.1 Direct	0	0	0	0	0	0	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
4.4 Net	0	0	0	0	0	0	0	0	0	0
5. Accrued medical incentive pools and bonuses, current year	88,414,845	34,705,735	0	0	0	0	53,709,110	0	0	0
6. Net healthcare receivables (a)	22,898,677	15,342,929	0	0	0	0	5,155,499	0	2,400,249	0
7. Amounts recoverable from reinsurers December 31, current year	35,008,423	0	0	0	0	0	0	0	35,008,423	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	906,815,791	435,003,822	39,960,097	7,522,856	11,903,872	36,180,742	355,669,569	0	20,574,833	0
8.2 Reinsurance assumed	397,411	0	0	0	0	0	397,411	0	0	0
8.3 Reinsurance ceded	11,859,359	0	0	0	0	0	0	0	11,859,359	0
8.4 Net	895,353,843	435,003,822	39,960,097	7,522,856	11,903,872	36,180,742	356,066,980	0	8,715,474	0
9. Claim reserve December 31, prior year from Part 2D:										
9.1 Direct	0	0	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
9.4 Net	0	0	0	0	0	0	0	0	0	0
10. Accrued medical incentive pools and bonuses, prior year	80,907,503	30,661,104	0	0	0	0	50,246,399	0	0	0
11. Amounts recoverable from reinsurers December 31, prior year	53,560,645	0	0	0	0	0	0	0	53,560,645	0
12. Incurred Benefits:										
12.1 Direct	7,663,008,123	3,564,532,649	298,783,847	125,923,391	25,764,468	515,610,794	2,861,359,548	0	271,033,426	0
12.2 Reinsurance assumed	12,222,331	0	0	0	0	0	12,222,331	0	0	0
12.3 Reinsurance ceded	154,061,811	0	0	0	0	0	0	0	154,061,811	0
12.4 Net	7,521,168,643	3,564,532,649	298,783,847	125,923,391	25,764,468	515,610,794	2,873,581,879	0	116,971,615	0
13. Incurred medical incentive pools and bonuses	96,996,646	47,212,781	0	0	0	0	49,783,865	0	0	0

(a) Excludes $ ..... loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other Health	10 Other Non-Health
1. Reported in Process of Adjustment:										
1.1 Direct	146,931,714	103,142,684	7,986,576	8,973	98,390	9,553,905	24,326,898	0	1,814,288	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
1.4 Net	146,931,714	103,142,684	7,986,576	8,973	98,390	9,553,905	24,326,898	0	1,814,288	0
2. Incurred but Unreported:										
2.1 Direct	729,673,564	328,126,820	25,407,759	15,474,748	12,127,589	30,393,916	299,690,009	0	18,452,723	0
2.2 Reinsurance assumed	1,226,148	0	0	0	0	0	1,226,148	0	0	0
2.3 Reinsurance ceded	10,430,612	0	0	0	0	0	0	0	10,430,612	0
2.4 Net	720,469,100	328,126,820	25,407,759	15,474,748	12,127,589	30,393,916	300,916,157	0	8,022,111	0
3. Amounts Withheld from Paid Claims and Capitations:										
3.1 Direct	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
3.4 Net	0	0	0	0	0	0	0	0	0	0
4. TOTALS:										
4.1 Direct	876,605,278	431,269,504	33,394,335	15,483,721	12,225,979	39,947,821	324,016,907	0	20,267,011	0
4.2 Reinsurance assumed	1,226,148	0	0	0	0	0	1,226,148	0	0	0
4.3 Reinsurance ceded	10,430,612	0	0	0	0	0	0	0	10,430,612	0
4.4 Net	867,400,814	431,269,504	33,394,335	15,483,721	12,225,979	39,947,821	325,243,055	0	9,836,399	0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2B - ANALYSIS OF CLAIMS UNPAID - PRIOR YEAR - NET OF REINSURANCE

Line of Business	Claims Paid During the Year		Claim Reserve and Claim Liability December 31 of Current Year		5	6
	1 On Claims Incurred Prior to January 1 of Current Year	2 On Claims Incurred During the Year	3 On Claims Unpaid December 31 of Prior Year	4 On Claims Incurred During the Year	Claims Incurred In Prior Years (Columns 1 + 3)	Estimated Claim Reserve and Claim Liability December 31 of Prior Year
1. Comprehensive (hospital and medical)	381,549,916	3,335,969,156	3,450,835	427,818,667	385,000,751	435,003,822
2. Medicare Supplement	36,986,438	268,363,171	443,250	32,951,086	37,429,688	39,960,097
3. Dental Only	12,939,915	105,022,611	64,026	15,419,694	13,003,941	7,522,856
4. Vision Only	10,870,828	14,571,533	442	12,225,538	10,871,270	11,903,872
5. Federal Employees Health Benefits Plan	38,391,523	473,452,192	871,638	39,076,184	39,263,161	36,180,741
6. Title XVIII - Medicare	252,899,683	2,651,506,122	3,695,490	321,547,565	256,595,173	356,066,980
7 Title XIX - Medicaid	0	0	0	0	0	0
8. Other health	(10,247,891)	126,098,582	224,217	9,612,182	(10,023,674)	8,715,476
9. Health subtotal (Lines 1 to 8)	723,390,412	6,974,983,367	8,749,898	858,650,916	732,140,310	895,353,844
10. Healthcare receivables (a)	0	149,252,105	0	0	0	0
11. Other non-health	0	0	0	0	0	0
12. Medical incentive pools and bonus amounts	77,705,370	11,783,935	7,876,483	80,538,361	85,581,853	80,907,503
13. Totals (Lines 9 - 10 + 11 + 12)	801,095,782	6,837,515,197	16,626,381	939,189,277	817,722,163	976,261,347

(a) Excludes $ 235,045,702 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Comprehensive (Hospital & Medical)

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	283,792	285,313	286,659	286,860	286,859
2. 2016	3,309,189	3,587,430	3,590,088	3,590,672	3,596,469
3. 2017	XXX	3,125,459	3,422,998	3,428,298	3,433,359
4. 2018	XXX	XXX	3,155,922	3,454,215	3,480,285
5. 2019	XXX	XXX	XXX	3,241,540	3,617,546
6. 2020	XXX	XXX	XXX	XXX	3,198,501

Section B - Incurred Health Claims - Comprehensive (Hospital & Medical)

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	285,973	285,551	286,685	286,860	286,859
2. 2016	3,653,868	3,588,778	3,590,627	3,590,701	3,596,469
3. 2017	XXX	3,441,777	3,426,484	3,428,604	3,433,360
4. 2018	XXX	XXX	3,525,340	3,456,366	3,480,298
5. 2019	XXX	XXX	XXX	3,754,965	3,617,641
6. 2020	XXX	XXX	XXX	XXX	3,718,076

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Comprehensive (Hospital & Medical)

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payment	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2016	4,429,244	3,596,469	193,365	5.4	3,789,834	85.6	0	0	3,789,834	85.6
2. 2017	4,225,717	3,433,359	210,369	6.1	3,643,728	86.2	15	2	3,643,745	86.2
3. 2018	4,418,099	3,480,285	192,736	5.5	3,673,021	83.1	542	59	3,673,622	83.1
4. 2019	4,441,907	3,617,546	194,792	5.4	3,812,338	85.8	5,985	652	3,818,975	86.0
5. 2020	4,415,841	3,198,501	182,482	5.7	3,380,983	76.6	459,433	50,032	3,890,448	88.1

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Medicare Supplement

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	51,147	51,814	52,064	52,206	52,205
2. 2016	401,543	449,249	449,737	449,922	450,084
3. 2017	XXX	342,767	382,215	382,609	382,723
4. 2018	XXX	XXX	330,164	369,146	369,652
5. 2019	XXX	XXX	XXX	317,949	354,153
6. 2020	XXX	XXX	XXX	XXX	268,363

Section B - Incurred Health Claims - Medicare Supplement

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	51,993	51,951	52,079	52,206	52,205
2. 2016	454,372	449,845	449,870	449,945	450,084
3. 2017	XXX	384,722	382,622	382,761	382,723
4. 2018	XXX	XXX	372,378	369,685	369,654
5. 2019	XXX	XXX	XXX	357,194	354,157
6. 2020	XXX	XXX	XXX	XXX	301,751

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Medicare Supplement

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payment	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2016	284,121	450,084	24,310	5.4	474,394	167.0	0	0	474,394	167.0
2. 2017	456,581	382,723	23,415	6.1	406,138	89.0	11	1	406,150	89.0
3. 2018	439,540	369,652	20,453	5.5	390,105	88.8	109	12	390,226	88.8
4. 2019	417,356	354,153	19,068	5.4	373,221	89.4	323	35	373,579	89.5
5. 2020	392,342	268,363	15,311	5.7	283,674	72.3	32,951	3,588	320,213	81.6

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Dental Only

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	4,530	4,567	4,565	4,565	4,565
2. 2016	78,242	83,133	83,177	83,178	83,178
3. 2017	XXX	79,165	84,004	84,031	84,031
4. 2018	XXX	XXX	86,015	91,175	91,234
5. 2019	XXX	XXX	XXX	110,275	123,155
6. 2020	XXX	XXX	XXX	XXX	105,023

Section B - Incurred Health Claims - Dental Only

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	4,592	4,567	4,565	4,565	4,971
2. 2016	82,889	83,170	83,177	83,178	83,178
3. 2017	XXX	84,587	84,038	84,031	84,031
4. 2018	XXX	XXX	90,983	91,201	91,234
5. 2019	XXX	XXX	XXX	117,771	123,156
6. 2020	XXX	XXX	XXX	XXX	120,505

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Dental Only

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payment	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2016	111,889	83,178	4,458	5.4	87,636	78.3	0	0	87,636	78.3
2. 2017	106,757	84,031	5,166	6.1	89,197	83.6	0	0	89,197	83.6
3. 2018	114,563	91,234	5,057	5.5	96,291	84.1	0	0	96,291	84.1
4. 2019	134,849	123,155	6,632	5.4	129,787	96.2	64	7	129,858	96.3
5. 2020	154,105	105,023	5,992	5.7	111,015	72.0	15,420	1,679	128,114	83.1

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Vision Only

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	1,336	1,335	1,334	1,332	1,333
2. 2016	24,929	26,403	26,403	26,402	26,402
3. 2017	XXX	25,497	26,985	26,985	26,984
4. 2018	XXX	XXX	27,573	29,054	29,055
5. 2019	XXX	XXX	XXX	19,888	30,759
6. 2020	XXX	XXX	XXX	XXX	14,572

Section B - Incurred Health Claims - Vision Only

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	1,337	1,334	1,333	1,333	1,333
2. 2016	26,398	26,403	26,403	26,402	26,402
3. 2017	XXX	26,985	26,984	26,984	26,984
4. 2018	XXX	XXX	28,862	29,054	29,055
5. 2019	XXX	XXX	XXX	31,792	30,759
6. 2020	XXX	XXX	XXX	XXX	26,797

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Vision Only

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payment	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2016	32,629	26,402	1,414	5.4	27,816	85.2	0	0	27,816	85.2
2. 2017	29,077	26,984	1,659	6.1	28,643	98.5	0	0	28,643	98.5
3. 2018	31,555	29,055	1,611	5.5	30,666	97.2	0	0	30,666	97.2
4. 2019	33,891	30,759	1,684	5.5	32,443	95.7	0	0	32,443	95.7
5. 2020	32,556	14,572	831	5.7	15,403	47.3	12,226	1,331	28,960	89.0

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Federal Employees Health Benefits Plan Premium

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	36,417	37,195	37,167	37,130	37,130
2. 2016	391,669	430,662	430,631	430,586	430,454
3. 2017	XXX	405,966	444,338	447,637	447,418
4. 2018	XXX	XXX	439,450	474,769	474,908
5. 2019	XXX	XXX	XXX	478,698	517,302
6. 2020	XXX	XXX	XXX	XXX	473,452

Section B - Incurred Health Claims - Federal Employees Health Benefits Plan Premium

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	36,522	37,195	37,198	37,130	37,130
2. 2016	421,100	430,736	430,640	430,586	430,454
3. 2017	XXX	434,758	444,388	447,637	447,418
4. 2018	XXX	XXX	474,241	475,241	474,910
5. 2019	XXX	XXX	XXX	514,407	517,319
6. 2020	XXX	XXX	XXX	XXX	513,381

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Federal Employees Health Benefits Plan Premium

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payment	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2016	472,324	430,454	23,189	5.4	453,643	96.0	0	0	453,643	96.0
2. 2017	485,496	447,418	27,399	6.1	474,817	97.8	0	0	474,817	97.8
3. 2018	536,644	474,908	26,306	5.5	501,214	93.4	98	11	501,323	93.4
4. 2019	563,266	517,302	27,801	5.4	545,103	96.8	774	84	545,961	96.9
5. 2020	571,933	473,452	27,012	5.7	500,464	87.5	39,076	4,255	543,795	95.1

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Title XVIII

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	202,925	203,498	203,068	203,083	203,082
2. 2016	1,672,757	1,853,303	1,853,631	1,853,652	1,853,651
3. 2017	XXX	1,878,551	2,132,599	2,132,706	2,132,720
4. 2018	XXX	XXX	2,462,454	2,808,921	2,809,164
5. 2019	XXX	XXX	XXX	2,586,504	2,885,468
6. 2020	XXX	XXX	XXX	XXX	2,651,506

Section B - Incurred Health Claims - Title XVIII

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	203,442	203,977	203,069	203,083	203,082
2. 2016	1,879,039	1,854,027	1,853,833	1,853,652	1,853,651
3. 2017	XXX	2,112,343	2,132,869	2,132,889	2,132,720
4. 2018	XXX	XXX	2,803,861	2,811,359	2,809,165
5. 2019	XXX	XXX	XXX	2,939,950	2,885,512
6. 2020	XXX	XXX	XXX	XXX	2,976,705

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Title XVIII

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payment	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2016	2,179,675	1,853,651	99,973	5.4	1,953,624	89.6	0	0	1,953,624	89.6
2. 2017	2,506,270	2,132,720	130,282	6.1	2,263,002	90.3	9	1	2,263,012	90.3
3. 2018	3,195,485	2,809,164	155,319	5.5	2,964,483	92.8	44	5	2,964,532	92.8
4. 2019	3,379,099	2,885,468	155,369	5.4	3,040,837	90.0	8,427	918	3,050,182	90.3
5. 2020	3,616,311	2,651,506	151,274	5.7	2,802,780	77.5	370,472	40,344	3,213,596	88.9

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Other

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	3,725	3,725	3,725	3,725	3,726
2. 2016	260,461	263,495	263,495	263,495	263,495
3. 2017	XXX	223,984	225,927	225,927	225,927
4. 2018	XXX	XXX	248,093	263,238	263,238
5. 2019	XXX	XXX	XXX	172,342	162,094
6. 2020	XXX	XXX	XXX	XXX	126,099

Section B - Incurred Health Claims - Other

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	3,728	3,725	3,725	3,725	3,726
2. 2016	286,860	263,496	263,495	263,495	263,495
3. 2017	XXX	246,474	225,941	225,927	225,927
4. 2018	XXX	XXX	279,084	263,395	263,238
5. 2019	XXX	XXX	XXX	180,902	162,319
6. 2020	XXX	XXX	XXX	XXX	135,711

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Other

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payment	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2016	389,411	263,495	14,013	5.3	277,508	71.3	0	0	277,508	71.3
2. 2017	336,507	225,927	13,959	6.2	239,886	71.3	0	0	239,886	71.3
3. 2018	350,735	263,238	14,590	5.5	277,828	79.2	0	0	277,828	79.2
4. 2019	266,875	162,094	8,631	5.3	170,725	64.0	224	24	170,973	64.1
5. 2020	158,882	126,099	7,194	5.7	133,293	83.9	9,612	1,047	143,952	90.6

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS

($000 Omitted)

Section A - Paid Health Claims - Grand Total

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	583,872	587,447	588,582	588,901	588,900
2. 2016	6,138,790	6,693,675	6,697,162	6,697,907	6,703,733
3. 2017	XXX	6,081,389	6,719,066	6,728,193	6,733,162
4. 2018	XXX	XXX	6,749,671	7,490,518	7,517,536
5. 2019	XXX	XXX	XXX	6,927,196	7,690,477
6. 2020	XXX	XXX	XXX	XXX	6,837,516

Section B - Incurred Health Claims - Grand Total

Year in Which Losses Were Incurred	Sum of Cumulative Net Amount Paid and Claim Liability, Claim Reserve and Medical Incentive Pool and Bonuses Outstanding at End of Year				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	587,587	588,300	588,654	588,902	589,306
2. 2016	6,804,526	6,696,455	6,698,045	6,697,959	6,703,733
3. 2017	XXX	6,731,646	6,723,326	6,728,833	6,733,163
4. 2018	XXX	XXX	7,574,749	7,496,301	7,517,554
5. 2019	XXX	XXX	XXX	7,896,981	7,690,863
6. 2020	XXX	XXX	XXX	XXX	7,792,926

Section C - Incurred Year Health Claims and Claims Adjustment Expense Ratio - Grand Total

Years in which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payment	3 Claim Adjustment Expense Payments	4 (Col. 3/2) Percent	5 Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	6 (Col. 5/1) Percent	7 Claims Unpaid	8 Unpaid Claims Adjustment Expenses	9 Total Claims and Claims Adjustment Expense Incurred (Col. 5+7+8)	10 (Col. 9/1) Percent
1. 2016	7,899,293	6,703,733	360,722	5.4	7,064,455	89.4	0	0	7,064,455	89.4
2. 2017	8,146,405	6,733,162	412,249	6.1	7,145,411	87.7	35	4	7,145,450	87.7
3. 2018	9,086,621	7,517,536	416,072	5.5	7,933,608	87.3	793	87	7,934,488	87.3
4. 2019	9,237,243	7,690,477	413,977	5.4	8,104,454	87.7	15,797	1,720	8,121,971	87.9
5. 2020	9,341,970	6,837,516	390,096	5.7	7,227,612	77.4	939,190	102,276	8,269,078	88.5

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2D - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS ONLY

	1 Total	2 Comprehensive (Hospital & Medical)	3 Medicare Supplement	4 Dental Only	5 Vision Only	6 Federal Employees Health Benefits Plan	7 Title XVIII Medicare	8 Title XIX Medicaid	9 Other
1. Unearned premium reserves	5,364,747	5,148,091	0	178,921	37,735	0	0	0	0
2. Additional policy reserves (a)	15,978,597	15,248,943	0	673,547	56,107	0	0	0	0
3. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
4. Reserve for rate credits or experience rating refunds (including $ 0) for investment income	169,661,575	166,691,670	0	1,588,609	380,134	244,694	0	0	756,468
5. Aggregate write-ins for other policy reserves	0	0	0	0	0	0	0	0	0
6. Totals (gross)	191,004,919	187,088,704	0	2,441,077	473,976	244,694	0	0	756,468
7. Reinsurance ceded	0	0	0	0	0	0	0	0	0
8. Totals (Net)(Page 3, Line 4)	191,004,919	187,088,704	0	2,441,077	473,976	244,694	0	0	756,468
9. Present value of amounts not yet due on claims	0	0	0	0	0	0	0	0	0
10. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
11. Aggregate write-ins for other claim reserves	0	0	0	0	0	0	0	0	0
12. Totals (gross)	0	0	0	0	0	0	0	0	0
13. Reinsurance ceded	0	0	0	0	0	0	0	0	0
14. Totals (Net)(Page 3, Line 7)	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-INS									
0501.									
0502.									
0503.									
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0	0	0	0	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.									
1102.									
1103.									
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes $ 15,978,597 premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses		3	4	5
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses	General Administrative Expenses	Investment Expenses	Total
1. Rent ($ 39,468,895 for occupancy of own building)	5,697,714	10,861,967	43,305,893	99,766	59,965,340
2. Salary, wages and other benefits	142,871,904	201,474,142	502,277,773	5,253,796	851,877,615
3. Commissions (less $ 10,112,857 ceded plus $ 2,475,106 assumed)	0	0	151,541,937	0	151,541,937
4. Legal fees and expenses	0	3,915	15,343,895	0	15,347,810
5. Certifications and accreditation fees	933,049	0	0	0	933,049
6. Auditing, actuarial and other consulting services	42,906,552	260,295	141,007,210	84,361	184,258,418
7. Traveling expenses	1,452,014	797,642	10,268,207	34,754	12,552,617
8. Marketing and advertising	3,413,083	9,703	22,625,141	0	26,047,927
9. Postage, express and telephone	2,479,341	12,919,256	3,939,754	5,530	19,343,881
10. Printing and office supplies	2,139,384	223,566	4,359,817	4,966	6,727,733
11. Occupancy, depreciation and amortization	0	0	13,940,528	0	13,940,528
12. Equipment	0	0	0	0	0
13. Cost or depreciation of EDP equipment and software	7,822,760	7,214,480	158,439,618	1,977,885	175,454,743
14. Outsourced services including EDP, claims, and other services	134,798,767	129,279,440	275,550,039	1,239,953	540,868,199
15. Boards, bureaus and association fees	2,021,186	241,272	20,381,653	41,369	22,685,480
16. Insurance, except on real estate	0	0	10,565,303	0	10,565,303
17. Collection and bank service charges	0	0	0	0	0
18. Group service and administration fees	4,600,282	4,678,253	83,596,898	0	92,875,433
19. Reimbursements by uninsured plans	(130,444,449)	(137,981,980)	(660,918,447)	0	(929,344,876)
20. Reimbursements from fiscal intermediaries	0	0	0	0	0
21. Real estate expenses	0	0	0	0	0
22. Real estate taxes	0	0	4,689,872	0	4,689,872
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes	0	0	4,393	0	4,393
23.2 State premium taxes	0	0	48,282,022	0	48,282,022
23.3 Regulatory authority licenses and fees	0	0	196,401,558	0	196,401,558
23.4 Payroll taxes	6,708,816	10,558,436	21,558,823	207,520	39,033,595
23.5 Other (excluding federal income and real estate taxes)	0	0	0	0	0
24. Investment expenses not included elsewhere	0	0	0	0	0
25. Aggregate write-ins for expenses	0	0	85,000,000	0	85,000,000
26. Total expenses incurred (Lines 1 to 25)	227,400,403	240,540,387	1,152,161,887	8,949,900	(a) 1,629,052,577
27. Less expenses unpaid December 31, current year	45,693,497	58,394,171	540,687,133	0	644,774,801
28. Add expenses unpaid December 31, prior year	47,933,845	74,738,620	548,827,568	0	671,500,033
29. Amounts receivable relating to uninsured plans, prior year	73,982,755	99,139,179	398,614,967	0	571,736,901
30. Amounts receivable relating to uninsured plans, current year	59,479,798	62,916,747	303,704,094	0	426,100,639
31. Total expenses paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	215,137,795	220,662,404	1,065,391,448	8,949,900	1,510,141,547
DETAILS OF WRITE-INS					
2501. SOCIAL MISSION	0	0	85,000,000	0	85,000,000
2502.					
2503.					
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	0	0	85,000,000	0	85,000,000

(a) Includes management fees of $ 210,475,996 to affiliates and $ 78,451,808 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. government bonds	(a) 16,582,060	16,034,598
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 58,238,208	61,714,439
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 465,850	477,304
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	15,049,652	14,973,954
2.21	Common stocks of affiliates	36,000,000	36,000,000
3.	Mortgage loans	(c)	
4.	Real estate	(d) 0	39,468,895
5	Contract Loans		
6	Cash, cash equivalents and short-term investments	(e) 3,720,239	5,063,146
7	Derivative instruments	(f)	
8.	Other invested assets	26,826,803	26,826,803
9.	Aggregate write-ins for investment income	237,944	888,745
10.	Total gross investment income	157,120,755	201,447,884
11.	Investment expenses		(g) 8,742,381
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 207,520
13.	Interest expense		(h) 6,829,646
14.	Depreciation on real estate and other invested assets		(i) 9,144,718
15.	Aggregate write-ins for deductions from investment income		2,972,218
16.	Total deductions (Lines 11 through 15)		27,896,483
17.	Net investment income (Line 10 minus Line 16)		173,551,401
	DETAILS OF WRITE-INS		
0901.	SECURITY LENDING	102,175	111,013
0902.	SWEEP INTEREST INCOME	44,753	44,753
0903.	MISC INTERCOMPANY INCOME	91,016	732,979
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	237,944	888,745
1501.	INVESTMENT MANAGEMENT FEES		2,972,218
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		2,972,218

(a) Includes $ 7,291,277 accrual of discount less $ 18,219,565 amortization of premium and less $ 14,182,496 paid for accrued interest on purchases.

(b) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ 39,468,895 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 660,960 accrual of discount less $ 2,799,877 amortization of premium and less $ 2,648,329 paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ ..... amortization of premium.

(g) Includes $. ..... investment expenses and $ ..... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ ..... interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ ..... depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	16,435,478	(130,981)	16,304,497	78,420	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	47,720,940	(47,831,984)	(111,044)	(4,441)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	69,660	(522,310)	(452,650)	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	53,446,581	(37,315,730)	16,130,851	86,199,711	0
2.21	Common stocks of affiliates	0	0	0	270,119,398	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	(316,961)	0	(316,961)	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(759,675)	(26,576)	(786,251)	(42,577)	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	7,267,921	0	7,267,921	110,132,591	0
9.	Aggregate write-ins for capital gains (losses)	(2,305,584)	(3,611,913)	(5,917,497)	0	0
10.	Total capital gains (losses)	121,558,360	(89,439,494)	32,118,866	466,483,102	0
	DETAILS OF WRITE-INS					
0901.	CHANGE IN DEFERRED COMPENSATION LIABILITY	0	(3,611,913)	(3,611,913)	0	0
0902.	IMPAIRMENT AND SALES OF EQUIPMENT	(2,305,584)	0	(2,305,584)	0	0
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(2,305,584)	(3,611,913)	(5,917,497)	0	0

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	0	0	0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,166,857	0	(1,166,857)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	13,607,161	2,956,215	(10,650,946)
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	94,713,406	300,107,156	205,393,750
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	134,297,820	127,313,150	(6,984,670)
21.	Furniture and equipment, including health care delivery assets	14,874,085	11,871,445	(3,002,640)
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivable from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	62,081,867	12,517,389	(49,564,478)
25.	Aggregate write-ins for other than invested assets	92,036,058	74,533,090	(17,502,968)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	412,777,254	529,298,445	116,521,191
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	412,777,254	529,298,445	116,521,191
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	MISCELLANEOUS ACCOUNTS RECEIVABLE	313,332	1,402,821	1,089,489
2502.	PREPAID AND OTHER ASSETS	91,722,726	73,130,269	(18,592,457)
2503.	INTERIM ADVANCES TO PROVIDERS	0	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	92,036,058	74,533,090	(17,502,968)

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

Source of Enrollment	Total Members at End of					6
	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	Current Year Member Months
1. Health Maintenance Organizations	0	0	0	0	0	0
2. Provider Service Organizations	0	0	0	0	0	0
3. Preferred Provider Organizations	1,176,201	1,199,153	1,194,443	1,184,337	1,185,480	14,269,272
4. Point of Service	0	0	0	0	0	0
5. Indemnity Only	139,162	130,387	127,892	126,356	123,850	1,530,912
6. Aggregate write-ins for other lines of business	1,922,290	1,949,990	1,977,933	1,989,511	2,002,769	23,733,867
7. Total	3,237,653	3,279,530	3,300,268	3,300,204	3,312,099	39,534,051
DETAILS OF WRITE-INS						
0601. STOPLOSS	973	928	939	951	954	11,316
0602. DENTAL ONLY	768,685	784,222	819,870	844,662	867,161	9,901,976
0603. VISION ONLY	1,152,632	1,164,840	1,157,124	1,143,898	1,134,654	13,820,575
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	1,922,290	1,949,990	1,977,933	1,989,511	2,002,769	23,733,867

EXHIBIT 2 - ACCIDENT AND HEALTH PREMIUMS DUE AND UNPAID

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199999 Total individuals						
Group Subscribers:						
SMALL GROUP MARKET	950,696	134,721	11,778	138,114	138,114	1,097,195
EXPERIENCE RATED	54,184,754	198,228	20,510	550,223	550,223	54,403,492
0299997. Group subscriber subtotal	55,135,450	332,949	32,288	688,337	688,337	55,500,687
0299998. Premiums due and unpaid not individually listed						
0299999. Total group	55,135,450	332,949	32,288	688,337	688,337	55,500,687
0399999. Premiums due and unpaid from Medicare entities	38,990,206	372,887	(2,338,951)	478,521	478,521	37,024,142
0499999. Premiums due and unpaid from Medicaid entities						
0599999 Accident and health premiums due and unpaid (Page 2, Line 15)	94,125,656	705,836	(2,306,663)	1,166,858	1,166,858	92,524,829

EXHIBIT 3 - HEALTH CARE RECEIVABLES

1 Name of Debtor	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	7 Admitted
0199998. Aggregate Pharmaceutical Rebate Receivables Not Individually Listed	72,433,221	3,787,252	68,783,096	4,248,536	4,248,536	145,003,569
0199999. Total Pharmaceutical Rebate Receivables	72,433,221	3,787,252	68,783,096	4,248,536	4,248,536	145,003,569
0299998. Aggregate Claim Overpayment Receivables Not Individually Listed						
0299999. Total Claim Overpayment Receivables	0	0	0	0	0	0
0399998. Aggregate Loans and Advances to Providers Not Individually Listed	217,685,359	0	0	0	27,518,974	190,166,385
0399999. Total Loans and Advances to Providers	217,685,359	0	0	0	27,518,974	190,166,385
0499998. Aggregate Capitation Arrangement Receivables Not Individually Listed	17,630,344	0	0	0	15,194,238	2,436,105
0499999. Total Capitation Arrangement Receivables	17,630,344	0	0	0	15,194,238	2,436,105
0599998. Aggregate Risk Sharing Receivables Not Individually Listed						
0599999. Total Risk Sharing Receivables	0	0	0	0	0	0
0699998. Aggregate Other Receivables Not Individually Listed						
0699999. Total Other Receivables	0	0	0	0	0	0
0799999 Gross health care receivables	307,748,924	3,787,252	68,783,096	4,248,536	46,961,748	337,606,059

EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED

Type of Health Care Receivable	Health Care Receivables Collected During the Year		Health Care Receivables Accrued as of December 31 of Current Year		5	6
	1 On Amounts Accrued Prior to January 1 of Current Year	2 On Amounts Accrued During the Year	3 On Amounts Accrued December 31 of Prior Year	4 On Amounts Accrued During the Year	Health Care Receivables in Prior Years (Columns 1 + 3)	Estimated Health Care Receivables Accrued as of December 31 of Prior Year
1. Pharmaceutical rebate receivables	138,757,007	239,814,931	(3,536,535)	152,788,641	135,220,472	126,353,428
2. Claim overpayment receivables	0	0	0	0	0	0
3. Loans and advances to providers	179,819,613	0	0	217,685,359	179,819,613	179,819,613
4. Capitation arrangement receivables	0	0	0	17,630,344	0	0
5. Risk sharing receivables	0	0	0	0	0	0
6. Other health care receivables	0	0	0	0	0	0
7. Totals (Lines 1 through 6)	318,576,620	239,814,931	(3,536,535)	388,104,344	315,040,085	306,173,041

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.

EXHIBIT 4 - CLAIMS UNPAID AND INCENTIVE POOL, WITHHOLD AND BONUS (Reported and Unreported)

Aging Analysis of Unpaid Claims

1 Account	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 91 - 120 Days	6 Over 120 Days	7 Total
Claims Unpaid (Reported)						
0199999. Individually listed claims unpaid	0	0	0	0	0	0
0299999. Aggregate accounts not individually listed- uncovered	0	0	0	0	0	0
0399999. Aggregate accounts not individually listed-covered	93,202,559	22,381,600	11,406,133	6,497,305	13,444,116	146,931,713
0499999. Subtotals	93,202,559	22,381,600	11,406,133	6,497,305	13,444,116	146,931,713
0599999. Unreported claims and other claim reserves						730,899,713
0699999. Total amounts withheld						
0799999. Total claims unpaid						877,831,426
0899999 Accrued medical incentive pool and bonus amounts						88,414,845

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1	2	3	4	5	6	Admitted	
						7	8
Name of Affiliate	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Current	Non-Current
BLUE CARE NETWORK OF MICHIGAN	90,801,449	(433)	(2,493)	0	0	90,801,449	(2,926)
EMERGENT HOLDING INC	8,155,296	0	0	0	0	8,155,296	0
0199999. Individually listed receivables	98,956,745	(433)	(2,493)	0	0	98,956,745	(2,926)
0299999. Receivables not individually listed	1,558,380	178,822	0	0	0	1,558,380	178,822
0399999 Total gross amounts receivable	100,515,125	178,389	(2,493)	0	0	100,515,125	175,896

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
BLUE CARE NETWORK OF MICHIGAN	GENERAL & HOSPITAL SETTLEMENT	16,845,274	16,845,274	0
EMERGENT HOLDINGS INC	GENERAL	33,860,742	33,860,742	0
0199999. Individually listed payables		50,706,016	50,706,016	0
0299999. Payables not individually listed		13,622	13,622	0
0399999 Total gross payables		50,719,638	50,719,638	0

EXHIBIT 7 PART 1- SUMMARY OF TRANSACTIONS WITH PROVIDERS

Payment Method	1 Direct Medical Expense Payment	2 Column 1 as a % of Total Payments	3 Total Members Covered	4 Column 3 as a % of Total Members	5 Column 1 Expenses Paid to Affiliated Providers	6 Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups	0	0.0	0	0.0	0	0
2. Intermediaries	0	0.0	0	0.0	0	0
3. All other providers	0	0.0	0	0.0	0	0
4. Total capitation payments	0	0.0	0	0.0	0	0
Other Payments:						
5. Fee-for-service	41,815,514	0.5	XXX	XXX	0	41,815,514
6. Contractual fee payments	7,674,301,801	98.3	XXX	XXX	0	7,674,301,801
7. Bonus/withhold arrangements - fee-for-service	0	0.0	XXX	XXX	0	0
8. Bonus/withhold arrangements - contractual fee payments	89,489,305	1.1	XXX	XXX	0	89,489,305
9. Non-contingent salaries	0	0.0	XXX	XXX	0	0
10. Aggregate cost arrangements	0	0.0	XXX	XXX	0	0
11. All other payments	0	0.0	XXX	XXX	0	0
12. Total other payments	7,805,606,620	100.0	XXX	XXX	0	7,805,606,620
13. TOTAL (Line 4 plus Line 12)	7,805,606,620	100%	XXX	XXX	0	7,805,606,620

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1 NAIC Code	2 Name of Intermediary	3 Capitation Paid	4 Average Monthly Capitation	5 Intermediary's Total Adjusted Capital	6 Intermediary's Authorized Control Level RBC
	NONE				
9999999 Totals			XXX	XXX	XXX

EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED

	Description	1 Cost	2 Improvements	3 Accumulated Depreciation	4 Book Value Less Encumbrances	5 Assets Not Admitted	6 Net Admitted Assets
1.	Administrative furniture and equipment	25,412,763	0	10,538,678	14,874,085	14,874,085	0
2.	Medical furniture, equipment and fixtures						
3.	Pharmaceuticals and surgical supplies						
4.	Durable medical equipment						
5.	Other property and equipment						
6.	Total	25,412,763	0	10,538,678	14,874,085	14,874,085	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The Michigan Department of Insurance and Financial Services (DIFS) recognizes only statutory basis accounting practices prescribed or permitted by the State of Michigan for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Michigan Insurance Code. The DIFS adopted the National Association of Insurance Commissioners' Accounting Practices and Procedures Manual (NAIC SAP) as the basis for its statutory accounting practices. The Director of DIFS has the right to permit other specific practices that may deviate from the prescribed practices. The accompanying statutory basis financial statements of Blue Cross Blue Shield of Michigan Mutual Insurance Company ("the Company" or BCBSM) have been prepared, in conformity with accounting practices prescribed or permitted by DIFS.

Permitted Practices - The following are permitted practices approved by Michigan DIFS:

Social Mission Obligation - Effective January 1, 2014, the Company recognizes social mission payments to the Michigan Health Endowment Fund (MHEF) in the year payments are due rather than when ordinarily accrued in the year the obligation arises, which results in a one-year deferral of expense recognition. If social mission payments to the MHEF were not recognized in the year the payment is due, net income would increase by $0 for the periods ended December 31, 2020 and December 31, 2019, respectively. Statutory surplus would decrease by $85,000,000 and $85,000,000 as of December 31, 2020 and December 31, 2019, respectively.

Hospital Advances - Following the guidance of paragraph 16 of SSAP No. 84, Certain Health Care Receivables and Receivables Under Government Insured Plans, the Company admits net hospital advances attributable to self-funded contract claims to the extent of the unpaid hospital incurred claims owed by the Company to the hospital. Without the permitted practice, statutory surplus would have decreased by $49,534,903 and $54,179,811 as of December 31, 2020 and December 31, 2019, respectively. The permitted practice had no impact on net income for the periods ended December 31, 2020 and December 31, 2019.

A reconciliation of the Company's net income and statutory surplus between Michigan DIFS permitted practices and NAIC SAP as of December 31, 2020 and December 31, 2019 is as follows:

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) State basis (Page 4, Line 32, Columns 2 & 3)	XXX	XXX	XXX	$ 315,473,180	$ 905,343,163
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Social mission accrual expensed when payment is due	5	4	21	$ -	$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 315,473,180	$ 905,343,163
SURPLUS					
(5) State basis (Page 3, Line 33, Columns 3 & 4)	XXX	XXX	XXX	$ 6,039,139,460	$ 5,332,118,570
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Social mission accrual expensed when payment is due	5	3	9	$ 85,000,000	$ 85,000,000
Deferred tax impact on permitted practice	101	2	18	$ (17,850,000)	$ (17,850,000)
Nonadmitted deferred tax impact	101	2	18	$ 17,850,000	$ 17,850,000
Hospital advances for self-funded claims	84	2	25	$ 49,534,903	$ 54,179,811
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 5,904,604,557	$ 5,192,938,759

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of statutory-basis financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosures of contingent assets and liabilities as of the date of the statutory-basis financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from these estimates. The most significant estimates include assumptions used in pension and postretirement obligations; amounts recorded relating to the Affordable Care Act (ACA); liabilities for unpaid claims, specifically IBNR; and litigation-related contingencies.

C. Accounting Policy

Revenues – Premiums, which generally are billed in advance, are recognized as revenue during the respective periods of coverage. Premiums applicable to the unexpired portion of coverage are reflected in the accompanying statutory-basis statements of Admitted Assets, Liabilities, Capital and Surplus as Aggregate health policy reserves. Premiums received in advance of the billing due date are recorded as premiums received in advance.

Revenue from self-funded administrative service contracts (ASC) primarily consists of claim reimbursements and administrative fees for services provided, such as management of medical services, claims processing, and access to provider networks. Amounts due from ASC groups are equal to the amounts required to pay claims and administrative fees. Under the arrangement, the Company maintains the contract with hospitals and physicians and controls the reimbursement rates for medical services provided to customers. The Company also retains an element of credit risk to providers in the event reimbursement is not received from the group; therefore, claims paid by the Company and the corresponding reimbursement of claims, plus administrative fees are netted. Amounts due from ASC groups are equal to the amounts required to pay claims and administrative fees. For administrative services only (ASO) arrangements, amounts due generally only represent administrative fees outstanding. Administrative fees are earned as services are performed and are calculated based on the number of members in a group or the group's claim experience. Since benefit expenses for ASC arrangements are not the responsibility of the Company, claims paid by the Company and the corresponding reimbursement of claims are not reported in the accompanying statutory-basis financial statements.

As a BCBS Association licensee, to provide health care benefits to members traveling or residing outside the Company's service area, the Company participates in a national program with other Blue plans in a centralized electronic network for reciprocal claim processing and reimbursement which allows providers to submit claims to their local participating plan for reimbursement. Fee revenue under this program is earned as services are rendered. Claims paid to providers and reimbursements from other Plans are not included in the income statement.

NOTES TO FINANCIAL STATEMENTS

Administrative fee revenues related to ASC and ASO arrangements are included as a reduction of operating expenses, cost containment expenses, and other claim adjustment expenses. These fees are included in total underwriting deductions on the statutory-basis statements of revenues and expenses.

Real Estate – Real property occupied by the Company is stated at cost, less accumulated depreciation. Depreciation is calculated using the straight-line method over estimated useful lives ranging from 15 to 40 years for buildings. Statutory-basis investment income and operating expenses include rent for the Company's occupancy of this property.

Equipment and Furniture – Equipment is stated at cost and is depreciated using the straight-line method over estimated useful lives ranging from three to 10 years.

Under NAIC SAP, equipment is adjusted down by the nonadmitted portion in accordance with SSAP No. 19, Furniture, Fixtures, and Equipment; Leasehold Improvements Paid by the Reporting Entity as Lessee; Depreciation of Property and Amortization of Leasehold Improvements, and SSAP No. 20, Nonadmitted Assets.

Software and Cloud Based Service Contract Costs – Certain costs related to acquired and developed computer software for internal use and cloud based service contracts are capitalized as incurred. Capitalized costs are amortized, over a three to 10-year useful life, using the straight-line method. Under NAIC SAP, nonoperating system software costs are nonadmitted assets.

Long-Lived Assets – Long-lived assets held and used by the Company are reviewed for impairment based on market factors and operational considerations whenever events or changes in circumstances indicate that the carrying amount of an asset may not be recoverable. Long-lived assets "held for sale" are no longer depreciated. The Company writes down the carrying amount of the long-lived asset to its fair value at the time impairment has been determined.

Intangible Assets – The Company carries intangible assets consisting of customer contracts, provider networks, and trademarks resulting from the acquisition of subsidiaries. Under NAIC SAP, these intangible assets are treated as nonadmitted assets.

Michigan Taxes – The Insurance Provider Assessment (IPA) is a fixed-rate tax based on per member per month membership assessed on health insurers authorized to deliver, issue for delivery, or renew a policy in the state of Michigan (including HMOs).

Employee Benefit Plans – The Company's obligations related to its defined benefit pensions and postretirement health care and other postretirement defined benefits are estimated using actuarial determined methods.

In addition, the Company uses the following accounting policies:

1. Cash Equivalents and Short-term investments include commercial paper, certificates of deposits, money market mutual funds and other readily marketable investments with initial maturities less than one year for short-term investments and three months or less for cash equivalents. In general, cash equivalents and short-term investments are recorded at amortized cost, which approximates market value. Money market mutual funds are recorded at fair value or net asset value (NAV) per share.

2. Bonds classified as US government, all other government, loan-backed or structured securities, special revenue and assessment, industrial & miscellaneous or hybrid loans that have a NAIC designation of 1 or 2 are stated at amortized cost using the scientific effective interest method. Bonds with a NAIC designation of three or higher are carried at the lower of amortized cost or fair market value.

3. Common stocks are recorded at fair value except investments in stocks of subsidiaries and affiliates which are carried on an equity basis. Changes in unrealized appreciation and depreciation in the value of common stocks are reflected as direct increases or decreases in surplus.

4. Redeemable unaffiliated preferred stocks are stated at book value for NAIC designation 1 and 2 and lower of book value or market for NAIC classes 3 through 6. Perpetual unaffiliated preferred stocks are stated at fair value for NAIC designation 1 and 2 and lower of book value or market for NAIC designation 3 through 6. Changes in unrealized appreciation and depreciation in the value of preferred stocks are reflected as direct increases or decreases in surplus.

5. Mortgage Loans on Real Estate – Not Applicable.

6. Loan-backed securities with a NAIC designation of 1 or 2 are stated at amortized cost using the scientific effective interest method while those loan-backed securities with a NAIC designation of three or higher are carried at lower of amortized cost or fair market value. Premiums and discounts on loan-backed bonds and structured securities are amortized using the retrospective method based on anticipated prepayments at the date of purchase. Prepayment assumptions are obtained from broker-dealer survey values or internal estimates. Changes in estimated cash flows from the original purchase assumptions are accounted for using a prospective method. Should the present value of anticipated cash flows collected be less than the amortized cost basis, a determination will be made on whether the decline in value is other-than-temporary. If the Company has the ability and intent to hold the security to maturity, but does not expect recovery of the carrying value, the credit portion of the decline is recognized as an impairment loss.

7. The Company uses the equity method and follows NAIC SAP in valuing its subsidiaries and affiliated entities. In accordance with SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, a replacement of SSAP No. 88, the Company reports its investments in subsidiaries and affiliated entities inclusive of related goodwill balances. The Company's investments in subsidiaries and related goodwill are included in the common stock line of the Assets page while the investments in affiliates are included in the other invested assets line of the Assets page. As of December 31, 2020, and December 31, 2019, the breakdown of investments in subsidiaries and affiliates is shown below.

COMMON STOCK INVESTMENTS IN SUBSIDIARIES:	12/31/2020	12/31/19
Blue Care Network of Michigan	$ 1,908,517,682	$ 1,728,923,443
Life Secure Holding Corporation	42,505,069	38,389,160
Woodward Straights Insurance Company	100,643,627	71,765,860
Michigan Medicaid Holdings Company	63,894,738	58,791,043
Emergent Holdings, Inc.	1,093,233,061	1,040,805,274
Amount Included in common stock	$ 3,208,794,176	$ 2,938,674,780

OTHER INVESTED ASSETS:		
BMH (aka Amerihealth)	$ 547,034,215	$ 463,708,205
Emergent Holdings, Inc.	323,073,710	375,252,871
InnovateRx LLC	34,808	-
Kent Pharmacy NewCo LLC	5,000,000	-
NASCO	-	-
NDBH Holding Company, LLC	-	9,352,245
Amount Included in other invested assets	$ 875,142,733	$ 848,313,321
Total Investments in Subsidiaries and Affiliates	$ 4,083,936,909	$ 3,786,988,101

NOTES TO FINANCIAL STATEMENTS

8. The Company has ownership interests in partnerships and limited liability companies. The Company carries these investments based on the underlying U.S. GAAP equity of the investee. Such investments are included in other invested assets line of the Assets page.

9. The Company does not have derivatives at December 31, 2020.

10. The Company anticipates investment income as a factor in the premium deficiency reserve calculation.

11. Hospital and medical benefits are expensed as incurred. Liabilities for claims unpaid are actuarial estimates of outstanding claims, including claims incurred but not yet reported (IBNR). Estimates are based upon historical claims experience modified for current trends and changes in benefit coverage, which could vary as the claims are ultimately settled.

12. The Company has not modified its capitalization policy from prior year.

13. The Company receives pharmaceutical rebates from third-party pharmacy benefit managers. Rebate accruals are calculated using recent history of rebates received to develop an estimate.

D. Going Concern

The Company has no concern about its ability to continue as a going concern entity.

NOTE 2 Accounting Changes and Corrections of Errors

During the first quarter of 2020, and subsequent to the submission of BCBSM's annual statement for the year ended December 31, 2019, the Company made a reclassification affecting the Statement of Admitted Assets. The reclassification resulted in a $47,000,000 decrease in the amounts receivable relating to uninsured plans and a $47,000,000 increase in the premiums and consideration receivable. The reclassification has no impact to the net admitted assets, net income, total surplus, and net cash from operations of the statement of cash flows for the year ended December 31, 2019.

The effect of the reclassification to the Statement of Admitted Assets for the year ended December 31, 2019 is as follows:

STATEMENT OF ADMITTED ASSETS	As Presented in Audited Report	Health Annual Statement	Change
Premiums and considerations receivable	$ 280,261,955	$ 233,261,955	$ 47,000,000
Amount receivable related to uninsured plans	$ 524,736,901	$ 571,736,901	$ (47,000,000)
Total Admitted Assets	$ 8,997,775,633	$ 8,997,775,633	$ -

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

The following entities were accounted under statutory purchase method and resulted in goodwill:

Tessellate LLC, a subsidiary of Tesselate Holdings, LLC, is an innovative healthcare service company that collaborates with health plans and providers to deliver high-quality provider and member-centric solutions.

ikaSystems Corporation, a subsidiary of Advantasure Inc., is a provider of enterprise-level web-based technology to the health care payor industry.

In November 2020, the Company sold its interest in NDBH Holding Company, LLC which owns New Directions Behavioral Health, LLC, a provider of managed behavioral health services, employee assistance program services, consulting and health coaching designed to improve well-being and reduce costs. Please refer to Note 6.

The goodwill was pushed down to the acquired entities and is amortized over 10 years. Goodwill shall be reviewed as triggering events occur for impairment at the subsidiary level. No events or changes in circumstances occurred requiring a goodwill impairment review in 2020 and 2019. The net remaining goodwill after amortization was $237,225,927 and $288,777,641 at year-end 2020 and 2019, respectively.

The goodwill limitation calculated based on SSAP No. 68, at December 31, 2020 and December 31, 2019 was $588,383,376 and $533,958,458, respectively The goodwill balance did not exceed the goodwill limitation and therefore, did not reduce the statutory value of Tessellate and ikaSystems at December 31, 2020.

The following table reflects transactions accounted for as statutory purchases and the resulting balances as of December 31, 2020:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original Amount of Admitted Goodwill	5 Admitted Goodwill as of the Reporting Date	6 Amount of Goodwill Amortized During the Reporting Period	7 Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
EMHI - Tessellate Holdings, LLC and Advantasure, i	12/31/2015	$ 481,929,241	$ 448,537,071	$ 237,225,927	$ 47,476,627	23.0%

The following table reflects transactions accounted for as statutory purchases and the resulting balances as of December 31, 2019:

1 Purchased Entity	2 Acquisition Date	3 Cost of Acquired Entity	4 Original Amount of Admitted Goodwill	5 Admitted Goodwill as of the Reporting Date	6 Amount of Goodwill Amortized During the Reporting Period	7 Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
EMHI - Tessellate Holdings, LLC and Advantasure, inc (formerly ikaSystems)	12/31/2015	$ 481,929,241	$ 448,537,071	$ 284,702,554	$ 47,476,627	27.0%
NDBH Holding Company LLC	06/30/2015	$ 12,120,000	$ 7,409,249	$ 4,075,087	$ 740,925	44.0%
				$ 288,777,641	$ 48,217,552	

NOTES TO FINANCIAL STATEMENTS

NOTE 4 Discontinued Operations

NOT APPLICABLE

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

NOT APPLICABLE

B. Debt Restructuring

NOT APPLICABLE

C. Reverse Mortgages

NOT APPLICABLE

D. Loan-Backed Securities

(1) Prepayment assumptions are obtained from broker-dealer survey values or internal estimates. Changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

(2) Other-Than-Temporary Impairments

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss	3 Fair Value 1 - 2
OTTI recognized 1st Quarter			
a. Intent to sell	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ -	$ -	$ -
c. Total 1st Quarter	$ -	$ -	$ -
OTTI recognized 2nd Quarter			
d. Intent to sell	$ -	$ -	$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 12,020,758	$ 84,710	$ 11,936,048
f. Total 2nd Quarter	$ 12,020,758	$ 84,710	$ 11,936,048
OTTI recognized 3rd Quarter			
g. Intent to sell			$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 5,408,619	$ 20,670	$ 5,387,949
i. Total 3rd Quarter	$ 5,408,619	$ 20,670	$ 5,387,949
OTTI recognized 4th Quarter			
j. Intent to sell	$ -	$ -	$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 1,253,286	$ 169	$ 1,253,117
l. Total 4th Quarter	$ 1,253,286	$ 169	$ 1,253,117
m. Annual Aggregate Total		$ 105,549	

(3) Individual Recognized Loan-backed and Structured Security Impairment Loss

The table below reflects the loan-backed and structured securities impairment losses as of December 31, 2019. These securities were impaired on the basis that either the present value of the cash flows expected to be collected is less than the amortized cost basis or it is probable that the security will be sold before the recovery occurs.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
36179V-FS-4	$ 1,692,270	$ 1,675,417	$ 16,852	$ 1,675,817	$ 1,675,817	06/30/2020
36179V-KM-1	$ 424,462	$ 423,877	$ 585	$ 423,877	$ 423,877	06/30/2020
3140K8-SZ-5	$ 2,127,953	$ 2,127,880	$ 73	$ 2,127,880	$ 2,127,880	06/30/2020
3140QD-FP-4	$ 1,592,573	$ 1,582,899	$ 9,684	$ 1,582,899	$ 1,582,899	06/30/2020
3140X6-CG-4	$ 4,717,723	$ 4,661,824	$ 55,899	$ 4,661,824	$ 4,661,824	06/30/2020
31418D-P5-5	$ 1,465,778	$ 1,464,161	$ 1,617	$ 1,464,161	$ 1,464,161	06/30/2020
3140KH-VM-0	$ 1,060,828	$ 1,052,817	$ 8,010	$ 1,052,817	$ 1,052,817	09/30/2020
3140X7-TY-5	$ 662,497	$ 656,202	$ 6,295	$ 656,202	$ 656,202	09/30/2020
36179V-KM-1	$ 410,256	$ 406,274	$ 3,983	$ 406,274	$ 406,274	09/30/2020
3140KL-YJ-5	$ 1,873,181	$ 1,871,777	$ 1,404	$ 1,871,777	$ 1,871,777	09/30/2020
31418D-P5-5	$ 1,401,857	$ 1,400,878	$ 978	$ 1,400,878	$ 1,400,878	09/30/2020
3140QD-FP-4	$ 1,253,286	$ 1,253,117	$ 169	$ 1,253,117	$ 1,253,117	12/31/2020
Total	XXX	XXX	$ 105,549	XXX	XXX	XXX

(4) All impaired securities (fair value is less than cost or amortized cost) for which other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months $ 438,691
2. 12 Months or Longer

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months $ 31,886,538
2. 12 Months or Longer

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) The Company has no dollar repurchase agreements.

The Company, in the normal course of business, enters into securities lending agreements with various counter parties. Under these agreements, the Company lends equity and bond securities in exchange for collateral, approximating 102% of the value of the securities loaned. These agreements are primarily overnight in nature and subject to renewal or termination. Non-cash collateral is maintained in a separate account until the transaction is completed. Cash received as collateral from borrowers is reinvested in a money market fund and the offsetting liability is included in Security Lending Payable. The fair value of the cash and non-cash collateral at the December 31, 2020 and 2019 was $13,823,873 and $14,600,755, respectively. The Company has no pledged assets under its security lending transaction agreement.

(2) Security Lending Transaction Assets Pledged as Collateral and Not Reported Separately in the Statement of Financial Position

NOT APPLICABLE

(3) Collateral Received That Can Be Sold or Re-pledged

a. Aggregate Amount Collateral Received

	Fair Value
1. Securities Lending	
(a) Open	$ 7,938,413
(b) 30 Days or Less	-
(c) 31 to 60 Days	-
(d) 61 to 90 Days	-
(e) Greater Than 90 Days	-
(f) Subtotal	$ 7,938,413
(g) Securities Received	-
(h) Total Collateral Received	$ 7,938,413
2. Dollar Repurchase Agreement	
(a) Open	-
(b) 30 Days or Less	-
(c) 31 to 60 Days	-
(d) 61 to 90 Days	-
(e) Greater Than 90 Days	-
(f) Subtotal	$ -
(g) Securities Received	-
(h) Total Collateral Received	$ -

b. Of the total $7,938,413 collateral received, none has been sold or re-pledged at December 31, 2020.

c. Source and Use of Collateral Received Permitted to Sell or Repledge – The Company receives cash and noncash collateral in an amount in excess of the fair value of the securities lent. The Company reinvests the cash collateral into a money market fund.

(4) Securities lending transactions administered by an affiliated agent

NOT APPLICABLE

(5) Collateral Reinvestment of Collateral Received That Can Be Sold and Re-Pledged

a. Aggregate Amount Collateral Reinvested

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open	$ 7,938,413	$ 7,938,413
(b) 30 Days or Less	-	-
(c) 31 to 60 Days	-	-
(d) 61 to 90 Days	-	-
(e) 91 to 120 Days	-	-
(f) 121 to 180 Days	-	-
(g) 181 to 365 Days	-	-
(h) 1 to 2 years	-	-
(i) 2 to 3 years	-	-
(j) Greater than 3 years	-	-
(k) Subtotal	$ 7,938,413	$ 7,938,413
(l) Securities Received	-	-
(m) Total Collateral Reinvested	$ 7,938,413	$ 7,938,413
2. Dollar Repurchase Agreement		
(a) Open	-	-
(b) 30 Days or Less	-	-
(c) 31 to 60 Days	-	-
(d) 61 to 90 Days	-	-
(e) 91 to 120 Days	-	-
(f) 121 to 180 Days	-	-
(g) 181 to 365 Days	-	-
(h) 1 to 2 years	-	-
(i) 2 to 3 years	-	-
(j) Greater than 3 years	-	-
(k) Subtotal	$ -	$ -
(l) Securities Received	-	-
(m) Total Collateral Reinvested	$ -	$ -

b. Sources of Liquidity to Manage Mismatch Between Collateral to be Returned and Invested Assets

NOT APPLICABLE

(6) Collateral Received Not Permitted By Contract to Sell or Re-Pledge

NOT APPLICABLE

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date.

NOT APPLICABLE

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

NOT APPLICABLE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

NOT APPLICABLE

H. Repurchase Agreements Transactions Accounted for as a Sale

NOT APPLICABLE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

NOT APPLICABLE

J. Real Estate

NOT APPLICABLE

K. Low Income Housing tax Credits (LIHTC)

NOT APPLICABLE

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	1 Total Gross (Admitted & Non-admitted) Restricted from Current Year	2 Total Gross (Admitted & Non-admitted) Restricted from Prior Year	3 Increase/ (Decrease) (1 minus 2)	4 Total Current Year Non-admitted Restricted	5 Total Current Year Admitted Restricted (1 minus 4)	6 Gross (Admitted & Non-admitted) Restricted to Total Assets (a)	7 Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not shown	-	-	-	-	-	0.000%	0.000%
b. Collateral held under security lending agreements	$ 7,938,413	$ 3,916,705	$ 4,021,708	-	$ 7,938,413	0.076%	0.079%
c. Subject to repurchase agreements	-	-	-	-	-	0.000%	0.000%
d. Subject to reverse repurchase agreements	-	-	-	-	-	0.000%	0.000%
e. Subject to dollar repurchase agreements	-	-	-	-	-	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	0.000%	0.000%
g. Placed under option contracts	-	-	-	-	-	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	0.000%	0.000%
i. FHLB capital stock	$ 51,210,000	$ 51,210,000	-	-	$ 51,210,000	0.490%	0.510%
j. On deposit with states	$ 300,343	$ 303,157	$ (2,814)	-	$ 300,343	0.003%	0.003%
k. On deposit with other regulatory bodies	-	-	-	-	-	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 763,213,919	$ 364,878,052	$ 398,335,867	-	$ 763,213,919	7.298%	7.598%
m. Pledged as collateral not captured in other categories	-	-	-	-	-	0.000%	0.000%
n. Other restricted assets	-	-	-	-	-	0.000%	0.000%
o. Total Restricted Assets	$ 822,662,675	$ 420,307,914	$ 402,354,761	$ -	$ 822,662,675	7.866%	8.189%

(a) Column 1 divided by Asset Page, Column 1, Line 28
(b) Column 5 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

NOT APPLICABLE

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

NOT APPLICABLE

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
a. Cash, Cash Equivalents and Short-Term Investments	-	-	0.000%	0.000%
b. Schedule D, Part 1	-	-	0.000%	0.000%
c. Schedule D, Part 2, Section 1	-	-	0.000%	0.000%
d. Schedule D, Part 2, Section 2	-	-	0.000%	0.000%
e. Schedule B	-	-	0.000%	0.000%
f. Schedule A	-	-	0.000%	0.000%
g. Schedule BA, Part 1	-	-	0.000%	0.000%
h. Schedule DL, Part 1	$ 7,938,413	$ 7,938,413	0.076%	0.079%
i. Other	-	-	0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 7,938,413	$ 7,938,413	0.076%	0.079%

* Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

NOTES TO FINANCIAL STATEMENTS

	1 Amount	2 % of Liability to Total Liabilities *
k. Recognized Obligation to Return Collateral Asset	$ 7,938,413	0.198%

* Column 1 divided by Liability Page, Line 24 (Column 3)

M. Working Capital Finance Investments

NOT APPLICABLE

N. Offsetting and Netting of Assets and Liabilities

NOT APPLICABLE

O. 5GI Securities

NOT APPLICABLE

P. Short Sales

NOT APPLICABLE

Q. Prepayment Penalty and Acceleration Fees

	General Account
1. Number of CUSIPs	99
2. Aggregate Amount of Investment Income	$ 4,444,425

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

The Company is affiliated with the following joint ventures and limited liability companies:

BMH, LLC – The Company owns a 38.7% interest in BMH, LLC. The remaining 61.3% of BMH, LLC is owned by Independence Blue Cross. BMH, LLC operates as AmeriHealth Caritas Health Plan (ACHP) and provides health care solutions for Medicaid beneficiaries.

BH Assets Corporation (Bloom Health), formerly known as, Bloom Health Corporation - In 2020, Bloom Health was liquidated and the Company received $1.9 million for its share of ownership interest. Prior to 2020, the Company owned a 28.7% interest in Bloom Health, a healthcare technology company that provides innovative defined contribution and private exchange products for Blues plans.

InnovateRx, LLC - The Company owns 10.0% interest in InnovateRx, LLC to promote the sustainable availability of affordable, essential outpatient generic drugs.

Kent Pharmacy NewCo LLC - The Company owns 20.0% interest in Kent Pharmacy to provide prescription drug services and alternative affordable solutions to its Members and third parties.

National Account Service Company LLC (NASCO) - The Company owns a 19.5% interest in NASCO which operates a national claims processing system for several Blue Cross Blue Shield plans.

NDBH Holding Company, LLC (NDBH) – In November 2020, the Company sold its interest for $18 million and recorded a realized gain of approximately $6.6 million. Prior to 2020, the Company owned a 10% interest in NDBH. NDBH provides behavioral health services to specific customers of the Company, and provides care management functions related to psychiatric, substance abuse and autism treatment.

B. In 2020 and 2019, there were no impairments of the Company's investments in joint ventures, partnerships or limited liability companies.

NOTE 7 Investment Income

A. Investment income due and accrued with amounts that are over 90 days past due will be non-admitted.

B. Investment income receivable non-admitted at December 31, 2020 and December 31, 2019 was $0.

In accordance with the Company's impairment policy, securities that have a fair market value that is below amortized cost are considered impaired and are analyzed and reviewed by management to determine if the impairment is other-than-temporary impairment (OTTI).

The determination of when a decline in value of a marketable security is OTTI requires significant judgment. The Company has a consistent and systematic process for recognizing impairments on internally managed securities that sustain other-than-temporary declines in value. The decision to impair incorporates both quantitative and qualitative information.

For securities that are deemed to be OTTI, the security is adjusted to fair value and the resulting losses are recognized in realized losses in the statutory-basis statements of revenues and expenses. The new cost basis of the impaired securities is not increased for future recoveries in value.

For investments managed by outside investment managers, OTTI is presumed to exist when market values are below cost because the Company cannot assert the "intent and ability to hold to recovery." As of December 31, 2020, and December 31, 2019, the write-down of debt securities, including loan-back and structured securities, resulted in $47,990,539 and $11,254,820, respectively. For the periods ending December 31, 2020 and December 31, 2019, OTTI losses of $37,836,980 and $6,809,583, respectively, were recorded for equity securities.

NOTE 8 Derivative Instruments

NOT APPLICABLE

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at December 31, 2020 are as follows:

1.

	12/31/2020			12/31/2019			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	357,582,452	57,889,706	415,472,158	437,464,129	69,328,763	506,792,892	(79,881,677)	(11,439,057)	(91,320,734)
(b) Statutory Valuation Allowance Adjustment	-	-	-	-	-	-	-	-	-
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	357,582,452	57,889,706	415,472,158	437,464,129	69,328,763	506,792,892	(79,881,677)	(11,439,057)	(91,320,734)
(d) Deferred Tax Assets Nonadmitted	94,713,406	-	94,713,406	271,703,154	28,404,002	300,107,156	(176,989,748)	(28,404,002)	(205,393,750)
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	262,869,046	57,889,706	320,758,752	165,760,975	40,924,761	206,685,736	97,108,071	16,964,945	114,073,016
(f) Deferred Tax Liabilities	116,325,019	71,244,319	187,569,338	70,569,087	40,924,761	111,493,848	45,755,932	30,319,558	76,075,490
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	146,544,027	(13,354,613)	133,189,414	95,191,888	-	95,191,888	51,352,139	(13,354,613)	37,997,526

2.

	12/31/2020			12/31/2019			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	117,176,682	16,012,732	133,189,414	-	-	-	117,176,682	16,012,732	133,189,414
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	-	-	-	95,191,888	-	95,191,888	(95,191,888)	-	(95,191,888)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	-	-	-	95,191,888	-	95,191,888	(95,191,888)	-	(95,191,888)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX		XXX	XXX		XXX	XXX	
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	145,692,364	41,876,974	187,569,338	70,569,087	40,924,761	111,493,848	75,123,277	952,213	76,075,490
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	262,869,046	57,889,706	320,758,752	165,760,975	40,924,761	206,685,736	97,108,071	16,964,945	114,073,016

Under the Federal Internal Revenue Code, ordinary losses can be carried back two years for entities taxed as nonlife insurance companies, while capital losses for entities taxed both as nonlife and life insurance companies can be carried back three years. For losses arising in tax years after 2017, entities taxed as life insurance companies are not permitted to carryback ordinary losses.

3.

	2020	2019
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	15.000%	15.000%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 6,040,913,446	$ 5,333,580,061

4.

	12/31/2020		12/31/2019		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies: (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 357,582,452	$ 57,889,706	$ 437,464,129	$ 69,328,763	$ (79,881,677)	$ (11,439,057)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 262,869,046	$ 57,889,706	$ 165,760,975	$ 40,924,761	$ 97,108,071	$ 16,964,945
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

NOTES TO FINANCIAL STATEMENTS

B. In 2020, there are no temporary differences for which a DTL has not been established.

C. Current income taxes incurred consist of the following major components:

	(1) 12/31/2020	(2) 12/31/2019	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (37,068,774)	$ (225,380,088)	$ 188,311,314
(b) Foreign	-	-	-
(c) Subtotal	$ (37,068,774)	$ (225,380,088)	$ 188,311,314
(d) Federal income tax on net capital gains	$ 16,012,732	$ 7,751,929	$ 8,260,803
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ (21,056,042)	$ (217,628,159)	$ 196,572,117
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ 5,474,743	$ 2,018,173	$ 3,456,570
(2) Unearned premium reserve	$ 7,406,732	$ 6,309,323	$ 1,097,409
(3) Policyholder reserves	-	-	-
(4) Investments	-	-	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed Assets	$ 61,010,983	$ 35,868,840	$ 25,142,143
(8) Compensation and benefits accrual	$ 75,552,488	$ 60,027,429	$ 15,525,059
(9) Pension accrual	$ 121,667,754	$ 135,507,856	$ (13,840,102)
(10) Receivables - nonadmitted	-	-	-
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	$ 95,191,888	$ (95,191,888)
(13) Other (including items <5% of total ordinary tax assets)	$ 86,469,752	$ 102,540,620	$ (16,070,868)
(99) Subtotal	$ 357,582,452	$ 437,464,129	$ (79,881,677)
(b) Statutory valuation allowance adjustment	-	-	-
(c) Nonadmitted	$ 94,713,406	$ 271,703,154	$ (176,989,748)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 262,869,046	$ 165,760,975	$ 97,108,071
(e) Capital:			
(1) Investments	$ 57,889,706	$ 69,328,763	$ (11,439,057)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	-	-	-
(4) Other (including items <5% of total ordinary tax assets)	-	-	-
(99) Subtotal	$ 57,889,706	$ 69,328,763	$ (11,439,057)
(f) Statutory valuation allowance adjustment	-	-	-
(g) Nonadmitted		$ 28,404,002	$ (28,404,002)
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	57,889,706	40,924,761	16,964,945
(i) Admitted deferred tax assets (2d + 2h)	$ 320,758,752	$ 206,685,736	$ 114,073,016
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	-	-	-
(2) Fixed Assets	$ 20,332,828	$ 54,322,960	$ (33,990,132)
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	-	-	-
(5) Other (including items <5% of total ordinary tax liabilities)	$ 95,992,191	$ 16,246,127	$ 79,746,064
(99) Subtotal	$ 116,325,019	$ 70,569,087	$ 45,755,932
(b) Capital:			
(1) Investments	$ 71,244,319	$ 40,924,761	$ 30,319,558
(2) Real estate	-	-	-
(3) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 71,244,319	$ 40,924,761	$ 30,319,558
(c) Deferred tax liabilities (3a99 + 3b99)	$ 187,569,338	$ 111,493,848	$ 76,075,490
4. Net deferred tax assets/liabilities (2i - 3c)	$ 133,189,414	$ 95,191,888	$ 37,997,526

Statutory accounting principles requires tax assets and liabilities to reflect the applicable tax rate in effect when the assets and liabilities are utilized. The Company's deferred tax assets (DTA) and deferred tax liabilities (DTLs) are measured at the 21 percent corporate tax rate.

The change in net deferred income taxes is reflected in C (2) through C (4) above. This analysis is exclusive of non-admitted assets as the change in non-admitted assets is reported separately from the change in net deferred income taxes in the surplus section of the Annual Statement.

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The following reconciliation provides the items causing the difference:

	12/31/2020		12/31/19	
	Amount	Percent	Amount	Percent
Provision computed at staturory rate	$ 61,827,599	21.0%	$ 144,420,151	21.0%
Health insurer fee	34,368,194	11.7%	-	0.0%
Executive compensation limitation	13,593,962	4.6%	12,963,910	1.9%
Income from Affiliates	(7,560,000)	-2.6%	(60,316,830)	-8.8%
Return to Provision	(1,177,245)	-0.4%	(132,163,553)	-19.2%
Deferred Tax Adjustment	25,563,538	8.7%	-	0.0%
Other	1,781,864	0.6%	(6,368,747)	-0.9%
Federal income tax incurred	128,397,912	43.6%	(41,465,069)	-6.0%
Tax on realized capital gains	(16,012,732)		(7,751,929)	
Deferred to surplus	(149,453,954)		(176,163,091)	
Total statutory income taxes	(37,068,774)		(225,380,089)	

NOTES TO FINANCIAL STATEMENTS

E. Loss Carry Forwards and Credit Carry Forwards

1. At December 31, 2020 and 2019, the Company had no unused federal net operating loss carry forward amounts which can be used to offset future tax liabilities.

2. As a Blue Cross Blue Shield organization, the Company is afforded a special deduction under IRC section 833(b) for additional claims and administrative expenses until tax surplus exceeds 25 percent of annual underwritten and cost-plus claims and related administrative expenses. To qualify for the special deduction on an annual basis, the Company is required to satisfy a tax Medical Loss Ratio (MLR) of 85 percent or higher. The tax MLR calculation follows the rules as prescribed under the Affordable Care Act for MLR purposes in determining premium rebates for commercial insurance contracts.

The Company's financial results reflect a year-end best estimate for the 2020 tax MLR of 84.61% which is below the 85% threshold required to qualify for the IRC Section 833(b) Special Deduction. The final ratio will not be determined until the MLR filing for commercial rebate purposes is filed with the CMS on July 31, 2021. If the final underwriting results in the CMS submission are approximately $48 million lower than current projections, the Company's 2020 Tax MLR would meet the 85% threshold needed to qualify for the Special Deduction. Qualifying for the Special Deduction would reduce 2020 tax expense by approximately $135 million.

3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code at December 31, 2020.

F. The Company and its Taxable Subsidiaries

The Company and its qualifying taxable subsidiaries file a consolidated federal income tax return. Each taxable subsidiary is responsible for its own federal tax liability, and the Company has a master tax-sharing agreement in place with each respective subsidiary.

G. Income Tax Loss Contingencies for Uncertain Tax Positions

Under SSAP No. 5R, the Company is required to evaluate all tax positions as to their relative uncertainty and certainty. The Company recognizes accrued interest and penalties related to uncertain income tax positions in federal income tax expense. For periods ended December 31, 2020, and 2019, $22,902 and $303,641, respectively, were accrued for uncertain tax positions, with the cumulative accrued balance totaling $1,115,991 and $1,093,089 at December 31, 2020 and 2019, respectively. The Company does not expect a significant change in uncertain tax positions within the next 12 months.

H. Repatriation Transition Tax (RTT)

NOT APPLICABLE

I. Alternative Minimum Tax (AMT) Credit

The Tax Cuts and Jobs Act (the "Act"), was enacted into law on December 22, 2017. The Act reduced the U.S. federal corporate tax rate from 35 percent to 21 percent and provided a limitation of the net operating loss carryforwards. The Act also repealed the corporate AMT for tax years beginning after December 31, 2017 and provides any existing AMT credit carryovers are creditable or refundable for tax years 2018 through 2021. The refundable AMT credit is reported as a deferred tax asset on the Company's 2019 statutory basis financial statements.

The 2020 Coronavirus Aid, Relief, and Economic Security (CARES) Act accelerated the refund of AMT credits, permitting the Company to claim a full refund of the remaining credits. As a result of receiving a full refund during the year, the Company no longer has a deferred tax asset for AMT credits as of December 31, 2020.

As of December 31, 2020, the AMT amount recognized as recoverable and as a deferred tax asset are as follows:

		Amount
(1)	Gross AMT Credit Recognized as:	
	a. Current year recoverable	$ 242,916,570
	b. Deferred tax asset (DTA)	
(2)	Beginning Balance of AMT Credit Carryforward	$ 95,191,888
(3)	Amounts Recovered	$ 242,916,570
(4)	Adjustments	$ (147,724,682)
(5)	Ending Balance of AMT Credit Carryforward (5=2-3-4)	-
(6)	Reduction for Sequestration	-
(7)	Nonadmitted by Reporting Entity	-
(8)	Reporting Entity Ending Balance (8=5-6-7)	-

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A-B The Company has agreements with each of its subsidiaries and affiliates under which both or either parties may provide services to each other. Unless otherwise required under IRC guidelines, the agreements provide for monthly payments and a year-end settlement based on the actual cost of services performed. All related-party receivable and payable balances are recorded as either amounts due to or from subsidiaries and affiliates.

All inter-company receivables are primarily due to management and administrative services performed by the Company.

Inter-company payables of $50,719,638 and $33,873,067, in 2020 and 2019, respectively, are attributable to administrative services and hospital settlement recoveries. Under their agreement, BCNM's portion of underpayments due to hospitals or overpayment recoveries from hospitals will be established as a receivable or payable by the Company as applicable.

Also, the Company has service contracts with its affiliates, NASCO, LLC, and BMH, LLC. Note 6 provides details of the Company's ownership percentage in its affiliates, as well as the nature of their business.

A summary of intercompany transactions that occurred in 2020 and 2019 between the parent and its subsidiaries and affiliates are as follows:

Dividends – WSIC paid cash dividends of $36,000,000 and $37,223,000, in 2020 and 2019, respectively. No dividends were received from Emergent Holdings, Inc. (EMHI) in 2020. The Company received a $250,000,000 dividend from EMHI in 2019.

Capital Contributions – No capital contribution was made to BMH, LLC in 2020. In December 2019, the Company made additional capital contributions to AmeriHealth Caritas Health Plan, a subsidiary of BMH, LLC, totaling $93,363,400 which represents 38.74% of total amount requested. No capital contributions were made in 2020 or 2019 into NASCO.

As discussed in Note 6, the Company owns an interest in InnovateRx LLC and Kent Pharmacy LLC. During 2020, the Company made capital contributions to each in the amount of $1,410,633 and $5,000,000, respectively.

NOTES TO FINANCIAL STATEMENTS

Reinsurance Agreements – The Company has the following reinsurance with its subsidiaries:

BCNM – On January 1, 2014, the Company entered into a modified stop loss reinsurance contract with its subsidiary BCNM, whereby the Company will indemnify BCNM for liabilities that accrue as a result of loss under BCNM's group commercial and Medicare Advantage policies that are in force at the inception of the contract or renewed during the term of the contract. Under the agreement, the attachment point is $300,000 per insured risk. The contract automatically renews each year. As of December 31, 2020, and 2019, the Company recorded reinsurance revenue of $4,397,272 and ($773,075), respectively and reinsurance (payable) recoverable of ($756,468) and ($18,065,770), respectively.

WSIC –Effective September 1, 2019, the Company entered into a 75% quota share reinsurance agreement with Woodward Straits Insurance Company (WSIC) whereby WSIC reinsures the Company's self-insured group Specific Stop Loss program. The agreement is renewable annually. As of December 31, 2020, and 2019, the Company ceded approximately $154,061,810 and $104,758,313 of its specific stop loss claims and $234,651,730 and $133,856,020, respectively of its premiums. The ceded claims and premium amounts are recorded as reinsurance recoveries and premium reduction, respectively in the Statement of Revenue and Expenses. In 2020 and 2019, the Company also ceded approximately $10,122,857 and $5,622,687, respectively, of commissions which is recorded as a reduction to operating expenses.

C. Transactions with related party who are not reported on Schedule Y

NOT APPLICABLE

D. Loans – The Company has the following loans with its subsidiaries:

In November 2019, as part of EMHI capital restructuring, EMHI replaced all existing BCBSM credit facilities with a new line of credit at the EMHI level and additional downstream credit facilities for each EMHI subsidiary, as well as replacing Tessellate external debt with BCBSM financing. This capital restructuring was intended to enhance the existing sweep account structure with BCBSM and maximize capital efficiency at EMHI. As of December 31, 2020 and 2019, the outstanding balance related to the revolving credit was $323,073,710 and $375,252,871, respectively.

The Company had an unsecured intercompany revolving line of credit with ikaSystems, which was established for liquidity and other general corporate purposes. The loan was limited to $49,000,000 or 3% of the Company's prior year-end admitted assets. Interest accrues monthly on the outstanding principal and was equal to the 'Libor Rate" plus 2%. The loan balance of $49,509,119, including interest, was paid off in November 2019.

The Company had an unsecured intercompany revolving line of credit with COBX, which was established for liquidity and other general corporate purposes. The loan was limited to $150,000,000 or 3% of the Company's prior year-end admitted assets. Interest accrues monthly on the outstanding principal and was equal to the 'Libor Rate' plus 2%. The loan balance of $107,743,752, including interest, was paid off in November 2019.

E. Management Agreements and Service Contracts - The Company performs various claims processing and management services for its subsidiaries and affiliates. During 2020 and 2019, the value for these services performed for its subsidiaries and affiliates totaled $2,303,087,812 and $2,320,859,812, respectively.

F. The Company has provided several guarantees for its subsidiaries which are also disclosed in Note 14:

In accordance with the Blue Cross Blue Shield Association (BCBSA) guidelines, the Company guarantees, to the full extent of its assets, all the contractual and financial obligations of BCNM and BCC as well as a proportional share of NextBlue of Noth Dakota and Vermont Blue Advantage contractual and financial obligations to its customers.

Life Secure – The Company has given LifeSecure Insurance Company (LifeSecure), a subsidiary of LifeSecure Holdings, Inc., the following guarantees: (a) of any claims, losses or return of premiums under LifeSecure's directly written business issued on or after March 30, 2007, (b) to take all actions necessary to ensure that LifeSecure is compliant with the state of Rhode Island, California, Maine, and New Jersey's statutory requirements, and (c) the total benefit liabilities under the American Fidelity Assurance company (AFA) reinsurance transaction.

BMH, LLC – The Company guarantees its proportionate share of a line of credit loan with PNC Bank.

G. All, or the majority, of the outstanding shares of Emergent Holdings, Inc., LifeSecure Holdings Corporation, Blue Care Network of Michigan, and Woodward Straits Insurance Company are owned by Blue Cross Blue Shield of Michigan Mutual Insurance Company.

H. Ownership in Upstream Intermediate Entity

NOT APPLICABLE

I. Investments in Subsidiary, Controlled and Affiliated Entities Exceeding 10% of Admitted Assets of the Reporting Entity

As disclosed above, the Company owns 100% of Blue Care Network of Michigan (BCNM), whose carrying value exceeds 10% of the admitted assets of BCBSM at December 31, 2020. The Company carries BCNM value at statutory equity. BCNM total assets as of December 31, 2020 and 2019 were $2,872,294,346 and $2,649,229,447, respectively.

As disclosed above, the Company owns 100% of Emergent Holdings, Inc. (EMHI), whose carrying value exceeds 10% of the admitted assets of BCBSM at December 31, 2020. The Company carries EMHI value at statutory equity. EMHI total assets as of December 31, 2020 and 2019 were approximately $4,857,317,791 and $4,573,507,856, respectively.

J. Impairment in Investments in Subsidiary, Controlled or Affiliate Entities

NOT APPLICABLE

K. Investment in a Foreign Insurance Subsidiary

NOT APPLICABLE

L. Investment in a Downstream Noninsurance Holding Company – The Company utilizes the look-through approach, in accordance with SSAP No. 97, to value its investment in NASCO, Emergent Holdings, Inc., Michigan Medicaid Holdings Company, and LifeSecure Holding Company. Note 1 discloses the Company's carrying values for these investments at December 31, 2020 and 2019. The Company uses these entities' audited financial statements, if and when available, in determining their carrying values.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities		$ -	$ -	$ -
Total SSAP No. 97 8a Entities	XXX	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities				
Emergent Holdings, Inc.	100.0%	$ 1,093,233,061	$ 1,093,233,061	$ -
BMH, LLC	38.7%	$ 547,034,215	$ 547,034,215	$ -
NASCO Corporartion	19.5%	$ -	$ -	$ -
Total SSAP No. 97 8b(ii) Entities	XXX	$ 1,640,267,276	$ 1,640,267,276	$ -
c. SSAP No. 97 8b(iii) Entities				
Life Secure Holding Co.	80.0%	$ 42,505,069	$ 42,505,069	$ -
Michigan Medicaid Holding Co.	100.0%	$ 63,894,738	$ 63,894,738	$ -
Total SSAP No. 97 8b(iii) Entities	XXX	$ 106,399,807	$ 106,399,807	$ -
d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 1,746,667,083	$ 1,746,667,083	$ -
f. Aggregate Total (a+ e)	XXX	$ 1,746,667,083	$ 1,746,667,083	$ -

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing *	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resub-mission Required Y/N	Code **
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ -	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Emergent Holdings, Inc.	S2	05/19/2020	$ 1,041,650,384	Y	N	
BMH, LLC not required ***						
NASCO Corporation not required ***						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ 1,041,650,384	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Life Secure Holding Co. waived	S2					
Michigan Medicaid Holding Co. waived	S2					
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ -	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ -	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 1,041,650,384	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 1,041,650,384	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing
** I - Immaterial or M - Material
*** No NAIC Filing is required for assets in affiliates reported as Other Long-Term Invested Assets

N. Investment in Insurance SCAs

(1) Florida True Health, Inc. (FTH), a subsidiary of BMH, LLC, accounting practices for electronic data processing assets and pharmacy rebate receivables differ from the NAIC statutory accounting practices and procedures. Specifically, electronic data processing equipment are non-admitted assets pursuant to Florida statue; while in NAIC SAP, EDP equipment less than three percent of statutory capital and surplus for the most recently filed statement (adjusted to exclude EDP and deferred taxes) is designated as an admitted asset. In addition, pharmacy rebate receivables due from PerformRx, LLC, an affiliated company, is a nonadmitted asset pursuant to Florida statue; while in NAIC SAP, amounts less than 90 days old owed to FTH from affiliates are admitted assets.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC Statutory Accounting Practices and Procedures (NAIC SAP), the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual.

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
Florida True Health, Inc.	$ -	$ 32,014	$ 21,248,082	$ 21,280,097

* Per AP&P Manual (without permitted or prescribed practices)

(3) The monetary effect of the prescribed or permitted practices would not trigger a regulatory event.

NOTES TO FINANCIAL STATEMENTS

O. SCA or SSAP 48 Entity Loss Tracking

National Account Services Company, LLC, as a non-insurance company performing insurance services, is valued using their audited GAAP financials adjusted for SAP nonadmitted assets. The nonadmitted assets reduce the Company's equity in NASCO to zero.

NOTE 11 Debt

A. The carrying value of the outstanding debt as of December 31, 2020 and December 31, 2019 is as follows:

	12/31/2020	12/31/2019
Federal Home Loan Bank of Indianapolis (FHLBI): 0.30% –0.61% due 2021 (includes accrued interest)	$220,200,355	$150,239,927
FHLBI: 1.02% – 2.37% due 2022-2024	195,000,000	145,000,000
Total	$415,200,355	$295,239,927

The Company paid the current principal and interest due of its outstanding debt to FHLBI in 2020 totaling $676,773,088 and incurred additional borrowings totaling $790,000,000 to ensure a liquidity position during the pandemic.

Total debt interest expense for period ended December 31, 2020 and December 31, 2019 was $6,733,516 and $6,415,072, respectively.

The Company is required to maintain a collateral security with FHLBI in accordance with the FHLBI collateral rules and requirement. All FHLBI debt is collateralized by government and agency mortgaged-backed securities at 103%–114% of the outstanding loan balance.

The Company used a discounted cash flow method in determining fair value of outstanding debt and estimates fair value based on its own assumptions about future cash flows and appropriate adjusted discount factors.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Nature of the Agreement

The Company is a member of the Federal Home Loan Bank of Indianapolis (FHLBI). Through its membership, the Company has short-term, long-term and line of credit borrowing privileges. It is part of the Company's strategy to utilize these funds for operations. The Company's total approved borrowing is based on BCBSM's financial condition, collateral availability, and adherence to all requirements of the advances, pledge, and security agreement.

(2) FHLB Capital Stock

a. Aggregate Totals

	Total
1. Current Year	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	$ 3,802,000
(c) Activity Stock	$ 14,873,000
(d) Excess Stock	$ 32,535,000
(e) Aggregate Total (a+b+c+d)	$ 51,210,000
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,000,000,000
	Total
2. Prior Year-end	
(a) Membership Stock - Class A	
(b) Membership Stock - Class B	$ 3,440,500
(c) Activity Stock	$ 9,834,500
(d) Excess Stock	$ 37,935,000
(e) Aggregate Total (a+b+c+d)	$ 51,210,000
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,000,000,000

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 3,802,000	$ 3,802,000	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total Collateral Pledged	$ 838,223,960	$ 763,213,919	$ 415,220,355
2. Prior Year-end Total Collateral Pledged	$ 376,522,535	$ 364,878,052	$ 295,239,927

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total Maximum Collateral Pledged	$ 1,048,690,295	$ 959,194,442	$ 935,327,755
2. Prior Year-end Total Maximum Collateral Pledged	$ 514,067,947	$ 530,794,532	$ 425,361,604

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	Total	Funding Agreements Reserves Established
1. Current Year		
(a) Debt	$ 415,200,355	XXX
(b) Funding Agreements	-	
(c) Other	-	XXX
(d) Aggregate Total (a+b+c)	$ 415,200,355	$ -
2. Prior Year end		
(a) Debt	$ 295,239,927	XXX
(b) Funding Agreements	-	
(c) Other	-	XXX
(d) Aggregate Total (a+b+c)	$ 295,239,927	$ -

b. Maximum Amount During Reporting Period (Current Year)

	Total
1. Debt	$ 935,327,755
2. Funding Agreements	-
3. Other	-
4. Aggregate Total (Lines 1+2+3)	$ 935,327,755

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The Company sponsors two tax-qualified defined benefit pension plans administered under a single master trust as follows:

Retirement Account Plan — Non-represented employees who meet specified age and service requirements participate in this plan, which is a cash balance arrangement. Pension benefits of participants in this plan become vested after three years of service. Participants have an initial account balance to which interest and earnings credits are added. Participants employed prior to January 1, 1999, have an initial account balance based on their accrued benefit under a prior defined benefit plan the Company sponsored for nonrepresented employees, while nonrepresented participants hired after January 1, 1999, have an initial account balance of zero. Subject to an annual 4% minimum, interest is credited quarterly based on the yield on a one-year Treasury constant maturities for the August immediately preceding the plan year. Annual earnings credits ranging from 3% to 10% based on age and date of hire are credited on a monthly basis. Employees can elect to receive the lump sum value of their vested account balance upon termination or can elect monthly payments or a lump sum upon retirement age.

Represented Employees' Retirement Income Plan — Represented employees who meet specified age and service requirements participate in this plan, which for represented employees hired prior to January 1, 2009, is a final average pay plan and for post January 1, 2009, new hires is a cash balance plan. Participants benefiting under the cash balance provisions vest after three years of service while participants benefiting under the final average pay provisions vest after five years of service. Under the final average pay provisions, the monthly benefit is 1.4% of average monthly earnings multiplied by years of credited service. For post January 1, 2009 represented new hires, the plan provides an account balance that grows through earnings and interest credits similar to the plan for nonrepresented employees. Each month represented employees benefiting under the cash balance provisions receive earning credits of 6.4% of defined monthly adjusted pay. Subject to annual 4% minimum, interest is credited quarterly and is based on the yield of the one-year Treasury constant maturities for the August immediately preceding the plan year. Represented participants participating under the plan's cash balance provisions can elect to receive the lump sum value of their vested account balance upon termination or monthly payments or a lump sum at retirement age. Represented employees participating under the final average pay provision of the represented employee plan are required to elect from various monthly payment options upon retirement.

Nonqualified Plans — Retirement benefits are provided for a group of key employees under nonqualified defined benefit pension plans. The general purpose of the plans is to provide additional retirement benefits to participants who are subject to the contribution and benefit limitations contained in the IRC. Benefits under the plans are unfunded and paid out of the general assets of the Company. The PBO for these plans was $168,968,274 and $145,737,357 as of December 31, 2020 and 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

A summary of assets, obligations, and assumptions of the pension and other postretirement benefit plans at plan measurement dates of December 31, 2020 and 2019 and as recorded as of December 31, 2020 and 2019, are as follows:

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	-	-	$ 1,841,797,029	$ 1,644,539,499
2. Service cost	-	-	$ 59,442,300	$ 60,996,983
3. Interest cost	-	-	$ 61,541,087	$ 69,928,840
4. Contribution by plan participants			-	-
5. Actuarial gain (loss)	-	-	$ 118,030,170	$ 158,776,235
6. Foreign currency exchange rate changes			-	-
7. Benefits paid	-	-	$ (74,867,126)	$ (92,444,528)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	-	-
10. Benefit obligation at end of year	-	-	$ 2,005,943,460	$ 1,841,797,029

b. Postretirement Benefits

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$ 473,378,345	$ 270,892,152	$ 241,130,769	$ 230,841,386
2. Service cost	$ 6,895,865	$ 9,025,397	$ 6,575,420	$ 5,640,785
3. Interest cost	$ 14,692,001	$ 12,496,278	$ 8,066,221	$ 9,032,654
4. Contribution by plan participants	-	-	-	-
5. Actuarial gain (loss)	$ (22,311,127)	$ (10,331,344)	$ (2,819,469)	$ 5,402,198
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	$ (14,828,651)	$ (19,945,857)	$ (14,032,870)	$ (11,957,756)
8. Plan amendments	-	$ 213,413,221	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	-	-
10. Benefit obligation at end of year	$ 457,826,433	$ 475,549,847	$ 238,920,071	$ 238,959,267

c. Special or Contractual Benefits Per SSAP No. 11

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	$ -	$ -	$ -	$ -
2. Service cost	-	-	-	-
3. Interest cost	-	-	-	-
4. Contribution by plan participants	-	-	-	-
5. Actuarial gain (loss)	-	-	-	-
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	-	-
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	-	-
10. Benefit obligation at end of year	$ -	$ -	$ -	$ -

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
(2) Change in plan assets						
a. Fair value of plan assets at beginning of year	$ 1,313,939,143	$ 1,186,494,411	$ 614,600,000	$ -	$ -	$ -
b. Actual return on plan assets	$ 132,408,426	$ 215,119,376	$ 11,847,111	-	-	-
c. Foreign currency exchange rate changes	-	-	-	-	-	-
d. Reporting entity contribution	$ 268,200,000		$ 2,145,955	$ 614,600,000		
e. Plan participants' contributions	-	-	-	-	-	-
f. Benefits paid	$ (69,742,955)	$ (87,674,644)	$ (28,861,521)	-	-	-
g. Business combinations, divestitures and settlements	-	-	-	-	-	-
h. Fair value of plan assets at end of year	$ 1,644,804,614	$ 1,313,939,143	$ 599,731,545	$ 614,600,000	$ -	$ -

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Components:				
1. Prepaid benefit costs	$ 227,676,318	$ 11,812,970	$ 176,157,895	$ 185,810,222
2. Overfunded plan assets	$ (227,676,318)	$ (11,812,970)	$ (129,545,597)	$ (151,160,069)
3. Accrued benefit costs	$ 112,162,302	$ 101,778,580	$ 170,455,460	$ 168,611,128
4. Liability for pension benefits	$ 248,976,544	$ 426,079,306	$ (26,828,203)	$ (34,051,861)
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	-	-	$ (46,612,298)	$ (34,650,153)
2. Liabilities recognized	$ 361,138,846	$ 527,857,886	$ 143,627,257	$ 134,559,267
c. Unrecognized liabilities	-	-	-	-

	Pension Benefits		Postretirement Benefits	
Additional Information:	2020	2019	2020	2019
Projected Benefit Obligation	$ 2,005,943,460	$ 1,841,797,029	$ 696,746,504	$ 714,509,114
Fair value of plan assets	$ 1,644,804,614	$ 1,313,939,143	$ 599,731,545	$ 614,600,000
Unfunded status	$ 361,138,846	$ 527,857,886	$ 97,014,959	$ 99,909,114
Transition amount not booked yet	-	-	-	-
Net Liability	$ 361,138,846	$ 527,857,886	$ 97,014,959	$ 99,909,114

NOTES TO FINANCIAL STATEMENTS

Accrued pension and postretiement expense liabilities	$ 361,138,846	$ 527,857,886	$ 143,627,256	$ 134,559,267
Information for pension and postretirment obligations in excess of plan assets:				
Projected benefit obligation	$ 2,005,943,460	$ 1,841,797,029	$ 696,746,504	$ 714,509,114
Accumulated benefit obligation	$ 1,889,223,442	$ 1,731,603,043	N/A	N/A

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
(4) Components of net periodic benefit cost						
a. Service cost	$ 59,442,300	$ 60,996,983	$ 13,471,285	$ 14,666,182	-	-
b. Interest cost	$ 61,541,087	$ 69,928,840	$ 22,758,222	$ 21,528,932	-	-
c. Expected return on plan assets	$ (80,202,944)	$ (75,473,946)	$ (8,978,174)	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	$ 26,520,469	$ 27,041,886	$ 1,292,922	$ 4,036,295	-	-
f. Prior service cost or credit	$ 543,633	$ 551,182	$ (14,592,228)	$ (29,185,220)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h. Total net periodic benefit cost	$ 67,844,545	$ 83,044,945	$ 13,952,027	$ 11,046,189	-	-

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Items not yet recognized as a component of net periodic cost - prior year	$ 437,892,276	$ 446,354,539	$ 117,417,620	$ (116,215,380)
b. Net transition asset or obligation recognized	-	-	-	$ -
c. Net prior service cost or credit arising during the period	-	-	-	$ 213,413,221
d. Net prior service cost or credit recognized	$ (543,633)	$ (551,182)	$ 14,592,228	$ 29,185,220
e. Net gain and loss arising during the period	$ 65,824,688	$ 19,130,805	$ (27,999,533)	$ (4,929,146)
f. Net gain and loss recognized	$ (26,520,469)	$ (27,041,886)	$ (1,292,922)	$ (4,036,295)
g. Items not yet recognized as a component of net periodic cost - current year	$ 476,652,862	$ 437,892,276	$ 102,717,393	$ 117,417,620

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Net transition asset or obligation				
b. Net prior service cost or credit	$ 608,362	$ 1,151,995	$ 29,722,422	$ 15,130,194
c. Net recognized gains and losses	$ 476,044,500	$ 436,740,281	$ 72,994,971	$ 102,287,426

(7) Weighted-average assumptions used to determine net periodic benefit cost as of December 31, 2020:

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Weighted average discount rate	3.420%	4.420%	3.520%	4.450%
b. Expected long-term rate of return on plan assets	6.000%	6.750%	0.000%	0.000%
c. Rate of compensation increase	4.830%	4.820%	5.000%	5.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	4.000%	4.000%	0.000%	0.000%

Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2020

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
e. Weighted average discount rate	2.920%	3.420%	2.970%	3.520%
f. Rate of compensation increase	4.530%	4.820%	5.000%	5.000%
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	4.000%	4.000%	0.000%	0.000%

For net periodic benefit cost measurement purposes, a 5.54 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2020. The rate was assumed to decrease gradually to 4.70 percent for 2025 and remain at that level thereafter.

For projected benefit obligation measurement purposes, a 5.05 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2021. The rate was assumed to decrease gradually to 4.78 percent for 2025 and remain at that level thereafter.

(8) The amount of accumulated benefit obligation for defined benefit pension plans was $1,889,223,442 for the current year and $1,731,603,043 for the prior year.

(9) Postretirement Benefits – The Company provides certain health care and selected other benefits to certain employees and dependents of employees who retire from active employment or who become disabled. Post-retirement health care and other post-retirement benefits are offered for employees and retirees represented under a collectively bargained union contract and for nonunionized employees and retirees. Eligibility requirements vary based on hire date, years of service and retirement age. Represented employees hired after January 1, 2009 are not eligible for postretirement health care. All participants in both plans are required to enroll in the Medicare Advantage program upon reaching age 65.

Postretirement health care benefits are subject to revision at the discretion of BCBSM. In 2019, the Company established two trusts to fund retiree medical benefits. In 2020, the Company received positive determination letters recognizing both trusts as tax-exempt 501(c)(9) entities. The purpose of the trusts is to fund retiree medical payments. Plan sponsorship, and the determination of plan benefit design, continues to reside with the Company. Similar to pension trust assets, the assets in the retiree medical trusts are restricted and cannot revert back to the Company for any purpose. The initial trust funding in 2019 was $510,200,000 and $104,400,000 for the bargaining and nonbargaining plans respectively. Prior to 2019, the Company's postretirement health care and other post-retirement benefit plans were unfunded.

NOTES TO FINANCIAL STATEMENTS

(10) The following estimated future defined benefit pension plan payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Amount
a. 2021	$ 103,090,000
b. 2022	$ 107,070,000
c. 2023	$ 105,050,000
d. 2024	$ 104,590,000
e. 2025	$ 106,700,000
f. 2026 through 2030	$ 572,240,000

(11) The Company contributed $268,200,000 in 2020 and $0 in 2019 to its defined benefit pension plans. As of December 31, 2020, the Company expects to contribute $0 in required contributions to its defined benefit pension plans in 2021.

(12) Plan Asset Amounts and Types

NOT APPLICABLE

(13) Alternate Amortization Method

NOT APPLICABLE

(14) Substantive Commitment

NOT APPLICABLE

(15) Special or Contractual Termination Benefits

NOT APPLICABLE

(16) Other Significant Changes in the Benefit Obligation or Plan Assets

In June of 2016, the Company announced and communicated to certain non-grandfathered plan participants in the non-union and union retiree health plans, design changes to move the benefit design from a traditional defined benefit model to a defined contribution stipend based benefit model effective January 1, 2017. The design changes for the non-union plan were implemented as scheduled but the design changes for the union plan were delayed and remained deferred through the 2019 benefit year. With respect to the union retiree health plan, the delay in the effective date was due to many factors, including but not limited to, ACA marketplace uncertainty and the desire to achieve a long-term benefit design solution with retiree participants and stakeholders.

In September of 2019, the Company amended the stipend-based union retiree medical plan to reflect a defined benefit design.

The amendment increased the accumulated postretirement liability of the union retiree plan by $213,413,221 which is being amortized over a period of approximately 8 years as a component of net period postretirement benefit cost over the average remaining number of years of service of the participants.

(17) Accumulated Postretirement and Pension Benefit Obligation

Refer to Sections 3 and 9

(18) Transitional Guidance Surplus Impact

NOT APPLICABLE

B. Pension and Retiree Medical Trusts Investment Policy

Plan assets for both the non-represented and represented employee's pension plans are held in a single master trust with State Street Bank. Plan assets for the retiree medical trusts are held with Northern Trust. Each pension plan owns its allocable share of all master trust assets. Master trust assets are for the exclusive benefit of participants and can only be used to pay plan benefits and trust payable administrative expenses. Pension plan assets in the master trust are currently managed by external investment managers with assets allocated to equity, fixed-income securities, cash, and liquid alternative investments based on the pension investment policy statement.

The Company's trust asset allocation considers risk and return objectives, characteristics of pension and medical liabilities, capital market expectations, and asset-liability projections. The trust investment policies are long-term oriented and consistent with the Company's risk posture and is periodically reviewed by the Finance Committee. The Finance Committee has asset administration and fiduciary responsibilities with respect to the trust assets. The pension trust asset allocation is currently transitioning to an allocation that will reduce balance sheet and funding volatility for the Company, while ensuring the maintenance of trust assets sufficient to cover plan benefits and expenses.

The ultimate target allocation under the Company's investment policy for the pension trust is 60% long duration fixed income securities and 40% return-seeking assets. Return-seeking assets under the policy are defined as any asset class other than long duration fixed income securities and cash equivalents. The return-seeking allocation currently includes publicly traded equities, publicly traded high-yield fixed income securities, multi-strategy hedge funds and fund-of-fund private equity. As of December 31, 2020, the actual allocation of plan assets was approximately 47% long-duration fixed income securities cash and 53% return-seeking assets. The ultimate target asset allocation is expected to occur by the end of 2024 but could take more or less time, dependent on market conditions.

The investment policy for the medical trusts, which were funded in December of 2019, was implemented in 2020. Investment allocations consider risk and return objectives, hedge interest rate risk on plan liabilities and designed to preserve the availability of funds to pay benefits. Medical trust target allocations include a 40-60% allocation to return-seeking assets and the balance to long duration and municipal bonds.

C. The fair value of each class of plan assets

The fair values of the Company's Pension and Postretirement Trust Investments are based on quoted market prices, where available. These fair values are obtained primarily from either the custodian banks or third-party pricing services, which generally use Level 1 or Level 2 inputs for the determination of fair value in accordance with SSAP guidance.

The Company obtains only one quoted price for each security from either the custodian banks or third-party pricing, which are derived through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available market observable information. For securities not actively traded, the third-party pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes, benchmark yields, credit spreads, default rates, and prepayment speeds.

NOTES TO FINANCIAL STATEMENTS

In certain circumstances, it may not be possible to derive pricing model inputs from observable market activity, and therefore, such inputs are estimated internally. Such securities are designated Level 3.

The aforementioned techniques were used to estimate the fair value and determine the classification of assets pursuant to the valuation hierarchy. Below are the specific techniques used for the Company's various investment categories.

Commingled and Collective Investment Trusts — Consist of international equity securities. Valuation is recorded at net asset value and is based on the underlying investments in the funds, which consist primarily of securities with quoted market prices in active markets. As a result, such funds have been classified as Level 2 investments.

Common Stocks — Consist of actively traded, exchange-listed common stock and mutual fund investments, as well as privately held mutual funds and other private equity investments. The valuation for exchange-traded securities are based on unadjusted quoted prices for these securities or funds in an active market. These securities are classified as Level 1. Certain private equity investments, included in Level 3 category, are valued using external pricing, supplemented by internal review and analysis.

Common Stock Exchange Traded Funds - Exchange traded securities that track the S&P 500 U.S. stock index. Shares in the exchange traded fund are highly liquid, actively traded on public exchanges, have readily ascertainable pricing and for these reasons are classified as Level 1.

Industrial and Miscellaneous — Consist of corporate bonds and notes. Valuation is determined using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the security is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustment for certain risks that may not be observable, such as credit and liquidity risk or a broker quote, if available. These securities are classified as Level 2.

Cash Equivalents — Consist of commercial paper, discount notes, money market mutual funds, mutual fund investments and other investments with original maturities of one year or less. Valuation is based on unadjusted quoted prices. These securities are classified as Level 1. Valuation for commercial paper and other securities is based on inputs derived from observable market data and are classified as Level 2.

Limited Liability Companies — Consist of interests in limited liability companies holding fixed income securities and interests in limited liability companies providing large cap U.S. equity exposure. For limited liability companies holding fixed income securities, valuations are based on unobservable inputs and is provided by the fund managers and classified as Level 2. For interests in limited liability companies providing large cap U.S. equity exposure, valuations are recorded at NAV based on the underlying investments held by the limited liability companies. The underlying investments in the limited liability companies providing U.S. large cap equity exposure have readily determinable and observable market prices and interests in these limited liability companies are classified as Level 2.

Limited Partnerships — Consist of private equity funds and six hedge funds structured as limited liability partnerships. Valuation is based on unobservable inputs and is provided by the fund managers. These securities have been classified as Level 3.

U.S. Government — Consist of certain U.S. government securities and bonds issued by U.S. government backed agencies. U.S. Government securities are valued based on observable inputs such as the U.S. Treasury yield curve and/or similar assets in markets that are active and are classified as Level 2.

U.S. Government Agency Obligations — Consist of debt issued by government agencies. In situations where valuations of U.S. government agency securities are based on unadjusted quoted prices in an active market and there is transparency into the specific pricing of the individual securities, these securities are classified as Level 2.

All Other Government — Consists of government securities and bonds issued by foreign government-backed agencies. Valuation is based on prices by a pricing service using a composite yield curve. These securities are classified as Level 2.

Hybrid Securities — Consist of convertible corporate bonds and notes. Valuation is based on inputs derived directly from observable market data, such as discounted cash flows. These securities are not consistently or actively traded and are classified as Level 2.

State Governments — Consist of long-term notes and bonds issued by state and local governments. Valuation is based on inputs derived directly from observable market data and are classified as Level 2.

Special Revenue and Assessments — Consist of real estate investment trusts (REITS), bonds and debt backed by noncorporate entities. REITS are exchange-traded securities and prices are based on unadjusted quoted prices for these securities in an active market. These securities are classified as Level 1. For some bonds and debt backed securities in this category, valuations are based on inputs derived directly from observable market data, such as discounted cash flows. These securities are not consistently or actively traded and are classified as Level 2. Certain debt securities backed by noncorporate entities are included in the Level 3 category, as they are very illiquid and are valued using unobservable inputs and estimates.

Other Asset Backed — Consist of debt issued by non-corporate entities. Valuation is based on inputs derived directly from observable inputs but are not consistently traded. These securities are classified as Level 2. Some securities in this category are classified as Level 3 because they are illiquid and valued using unobservable inputs and estimates.

NOTES TO FINANCIAL STATEMENTS

(1) The fair values measurements of pension plan and retiree medical trusts' assets as of December 31, 2020:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
PENSION PLANS:				
Commingled pension trust	$ -	$ 316,404,716	$ -	$ 316,404,716
Common stock ETFs	148,334,672	-	-	$ 148,334,672
Common stocks	79,439,126	-	490,302	$ 79,929,428
Industrial and miscellaneous	-	505,243,933	764,107	$ 506,008,040
Cash equivalents	108,494,988	6,996,549	-	$ 115,491,537
Limited liability companies	-	136,464,699	-	$ 136,464,699
Limited partnership	-	-	207,863,662	$ 207,863,662
U.S. government	-	77,685,964	-	$ 77,685,964
U.S. government agency obligations	-	4,679,475	-	$ 4,679,475
All other government	-	12,792,654	-	$ 12,792,654
State governments	-	15,012,262	-	$ 15,012,262
Special revenue and assessments	873,482	7,636,081	964,222	$ 9,473,785
Other asset backed	-	13,883,252	-	$ 13,883,252
Derivatives	(12,140)	669,780	-	$ 657,640
Insurance annuity contract	-	122,828	-	$ 122,828
	-	122,828	-	$ 122,828
Total Pension Plan Assets	$ 337,130,128	$ 1,097,715,021	$ 210,082,293	$ 1,644,927,442
POSTRETIREMENT PLANS:				
Commingled pension trust	$ -	$ 90,996,233	$ -	$ 90,996,233
Common stock ETFs	81,464,567	-	-	$ 81,464,567
Common stocks	57,075,879	-	-	$ 57,075,879
Industrial and miscellaneous	-	239,386,884	-	$ 239,386,884
Cash equivalents	52,517,944	-	-	$ 52,517,944
U.S. government	-	52,808,023	-	$ 52,808,023
All other government	-	4,040,659	-	$ 4,040,659
Hybrid securities	-	799,680	-	$ 799,680
State governments	-	17,919,650	-	$ 17,919,650
Special revenue and assessments	-	1,946,484	484,751	$ 2,431,235
Other asset backed	-	290,791	-	$ 290,791
Total Postretirement Plan Assets	$ 191,058,390	$ 408,188,404	$ 484,751	$ 599,731,545
Total Combined Plan Assets	$ 528,188,518	$ 1,505,780,597	$ 210,567,044	$ 2,244,536,159

(2) Fair value measurements of pension plan assets at December 31, 2019:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
PENSION PLANS:				
Commingled pension trust	$ -	$ 221,536,965	$ -	$ 221,536,965
Common Stocks	55,549,696	347,185	21,523	55,918,404
Industrial and miscellaneous		451,994,006		451,994,006
Cash equivalents	23,893,440	23,159,531		47,052,971
Limited liability companies		216,865,359		216,865,359
Limited partnership			170,214,216	170,214,216
U.S. government		96,999,876		96,999,876
U.S. government agency obligations		4,308,650		4,308,650
All other government		13,068,731		13,068,731
Hybrid securities		4,509,219		4,509,219
State governments		14,509,201		14,509,201
Special revenue and assessments	1,206,330	6,429,123	49,288	7,684,741
Other asset backed		7,997,192	1,162,195	9,159,387
Derivatives	(9,793)	6,205		(3,588)
Insurance annuity contract		121,005		121,005
POSTRETIREMENT PLANS:				
Cash Equivalents	$ 614,600,000	$ -	$ -	$ 614,600,000
Total Combined Plan Assets	$ 695,239,673	$ 1,061,852,248	$ 171,447,222	$ 1,928,539,143

D. See narrative in Section B above.

E. Defined Contribution Plan

Represented employees of the Company who have completed three months of continuous service are automatically enrolled in the savings plan for represented employees. Non-represented employees are enrolled in the savings plan established for non-represented employees immediately upon employment. Both savings plans are tax-qualified under Section 401(k) of the IRC. For both non-represented and represented employees, the Company matches 50% of employee contributions up to 10% of biweekly adjusted W-2 wages after one year of continuous service. The IRC 401(k) limits on elective employee deferrals were $19,500 and $19,000 for 2020 and 2019, respectively. The law also allows catch-up contributions for employees who are age 50 or older as of December 31 in the amount of $6,500 and $6,000 for 2020 and 2019, respectively. Catch-up contributions are not matched by the Company. The Company's expense for matching contributions totaled approximately $24,196,209 and $22,888,853 for 2020 and 2019, respectively.

F. Multiemployer Plans

NOT APPLICABLE

G. Consolidated Company Plans

Effective January 1, 2009, all employees of BCNM became employees of the Company. As part of the employee transfer, the Company assumed responsibility for administering and funding pension and other postretirement benefits for the former BCNM employees and retirees. Current pension and postretirement costs are reimbursed to the Company from BCNM on a pay-as-you-go basis. Intercompany cash transfers of $17,460,681 and $16,147,535 in 2020 and 2019, respectively, were made between BCNM and the Company for pension costs. Also, BCNM paid the Company $1,264,409 and $984,570 in 2020 and 2019, respectively, for its share of the post-retiree health care costs.

NOTES TO FINANCIAL STATEMENTS

Effective January 1, 2017, all COBX employees became participants of the Company retirement plan. The Company assumed responsibility for administering and funding the pension and other postretirement benefits for the COBX employees and retirees. Current pension and postretirement costs are reimbursed to the Company from COBX on a pay-as-you-go basis. Intercompany cash transfers of $3,118,483 and $1,462,447 in 2020 and 2019, respectively, were made between COBX and the Company for pension costs. Also, COBX paid the Company $361,443 and $88,045 in 2020 and 2019, respectively, for its share of the post-retiree health care costs.

H. Postemployment Benefits and Compensated Absences

All eligible employees after completing 12 months of service, in the event of disability, are eligible to receive income replacement benefits. The income benefit is 60% of monthly compensation reduced by primary benefits from Social Security, workers' compensation and other retirement benefits and long-term disability income benefits. Benefits are subject to a waiting period of up to six months. For employees employed before September 1, 2002, if disability occurs before age 60, benefits continue until death or recovery from disability. If disability occurs on or after age 60, and before age 65, disability benefits will be payable for up to 10 years. If disability occurs on or after participant attains age 65, benefits will be payable for five years. For employees employed on and after September 1, 2002 the duration of benefits will not exceed the total of the participant's active years of service. The Company utilizes a VEBA to administer and fund the benefits under this program.

I. Medicare Prescription Drug Improvement and Modernization Act of 2003

1) Under the Medicare Prescription Drug Improvement and Modernization Act of 2003 (Act), the Company determined that the prescription drug benefits provided by the Company's postretirement health care plan are actuarially equivalent to the benefits provided under the Medicare Part D program, which entitles the Company to the federal subsidies described in the Act.

2) Not Applicable

3) Gross Benefit Payments - The Company's gross benefit payments for 2020 and 2019 were $29,551,331 and $32,528,287, respectively, including the prescription drug benefit, and estimates future payments to be $380,250,000. The Company's subsidy related to the Medicare Prescription Drug, Improvement and Modernization Act of 2003 was $689,810 and $624,674 for 2020 and 2019, respectively and estimates future subsidies to be $6,990,000. The gross future benefit payments expected to be paid and anticipated future subsidies are as follows:

	Postretirement Benefits	
Years Ending December 31	Future Benefit Payments	Anticipated Future Subsidies
a. 2021	$ 37,950,000	$ 640,000
b. 2022	35,220,000	660,000
c. 2023	36,140,000	690,000
d. 2024	36,950,000	700,000
e. 2025	37,690,000	710,000
f. 2026- 2030	196,300,000	3,590,000
Total	$ 380,250,000	$ 6,990,000

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

Blue Cross Blue Shield of Michigan Mutual Insurance Company is a nonprofit mutual insurance company under Chapter 58 of the Michigan Insurance Code. The Company must maintain adequate subscribers' reserves to comply with Section 403 of the Michigan Insurance Code, which requires authorized insurers to be safe, reliable, and entitled to public confidence. As set forth in section 500.410, the Director of Michigan DIFS is authorized to take into account the NAIC RBC requirements when evaluating if an insurer is in compliance with the "safe and reliable" requirement of Section 403. At December 31, 2020 and 2019 the Company's policyholder reserves are in compliance with the requirements set forth in the Michigan Insurance Code.

A. BCBSM has no common stock outstanding.

B. BCBSM has no preferred stock outstanding.

C. Dividend restrictions
NOT APPLICABLE

D. Dividend payments
NOT APPLICABLE

E. Profits Paid as Ordinary Dividends to Stockholders
NOT APPLICABLE

F. Surplus Restriction
NOT APPLICABLE

G. Total amount of advances to surplus not repaid
NOT APPLICABLE

H. Amount of stock held by BCBSM for special purposes
NOT APPLICABLE

I. Special surplus funds changes
NOT APPLICABLE

J, The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $2,573,988,856.

K. Surplus debentures of similar obligations
NOT APPLICABLE

L. Impact of any restatement due to prior quasi-reorganizations
NOT APPLICABLE

M. Effective dates of all quasi-reorganizations in the prior 10 years
NOT APPLICABLE

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitment or contingent commitment to a subsidiary, joint venture, partnership, or limited liability company.

The Company has outstanding commitments for additional investments to its joint ventures and partnership interests in the amount of $206,148,646 at December 31, 2020.

BMH - As a 38.74% equity owner in BMH, the Company has agreed to guarantee its proportionate share of a line of credit loan outstanding with PNC Bank, National Association, administrative agent for lenders. The line of credit was amended and restated on May 8, 2020 and provides for borrowing up to $700,000,000 and is for a one-year term. BMH has an option to request up to an additional $250,000,000 in credit; however, the Lenders have no obligation to facilitate the request. The outstanding LOC debt balance with PNC Bank was $0 as of December 31, 2020 and December 31, 2019.

BCNM and BCC - In accordance with the Blue Cross Blue Shield Association (BCBSA) guidelines, the Company guarantees to the full extent of its assets, all of the contractual and financial obligations of BCNM and BCC to its customers.

Covantage Health Partners, Inc. - In accordance with the BCBSA guidelines, the Company guarantees to the full extent of its assets, its proportional share of the contractual and financial obligations of NextBlue of North Dakota Insurance Company (Next Blue) and Vermont Blue Advantage Inc. (VBA) to its customers.

LifeSecure Holdings, Inc. - The Company executed a guarantee for LifeSecure Insurance Company (LifeSecure), a subsidiary of LifeSecure Holdings, Inc. effective April 24, 2014. In order for LifeSecure to write coverage nationwide, the Company guarantees to pay any claims, losses or return of premiums under LifeSecure's directly written business issued on or after March 30, 2007 in the event that LifeSecure is unable, in whole or in part, to pay such claims, losses or return of premiums. This guarantee does not include business directly written by another insurer which was acquired by LifeSecure in accordance with a reinsurance agreement.

In addition, the Company shall take all actions reasonably necessary to ensure that LifeSecure is in compliance with the states of Rhode Island, California, Maine, and New Jersey's statutory requirements, including maintaining a level of capital and surplus at or above the greater of the RBC at 250% authorized control level or the statutory minimum capital and surplus required by the applicable provisions of the insurance codes of the respective states. At December 31, 2020, LifeSecure minimum capital and surplus threshold based on the above requirement is $20,597,100.

The Company executed a financial guaranty agreement with American Fidelity Assurance Company (AFA) to facilitate a reinsurance transaction between LifeSecure and AFA. The Company's maximum guaranty represents the total benefit liabilities under the reinsurance contract.

(2) In the event of default for the following guarantees, the Company's obligation would be as follows:

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	(3) Ultimate financial statement impact if action under the guarantee is required	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
Guarantee proportionate share of BMH line of credit loan outstanding with PNC Bank		Capital contribution to the subsidiary	$ -	BMH, LLC is in compliance with its financial covenants relating to this credit line as of December 31, 2020
Guarantee all the contractual and financial obligations of BCNM and its subsidiaries		Capital contribution to the subsidiary	$ 963,776,664	BCNM are in compliance with their obligations as of December 31, 2020
Guarantee all the contractual and financial obligations of BCC		Capital contribution to the subsidiary	$ 243,442,915	BCC is in compliance with its obligations as of December 31, 2020
Guarantee proportionate share of the contractual and financial obligations of NextBlue		Capital contribution to the subsidiary	$ 1,005,993	Next Blue is in compliance with its obligations as of December 31, 2020
Guarantee proportionate share of the contractual and financial obligations of VBA		Capital contribution to the subsidiary	$ 1,087,716	VBA is in compliance with its obligations as of December 31, 2020
Guarantee all the claims, losses or return of premiums for LifeSecure post 3/30/2007 directly written coverage		Capital contribution to the subsidiary	$ 184,196,515	LifeSecure is compliant with its directly written coverage as of December 31, 2020
Guarantee LifeSecure's compliance with the statutory requirements of Rhode Island, California and New Jersey		Capital contribution to the subsidiary	$ 20,597,100	LifeSecure is complaint with its statutory requirements as of December 31, 2020
Guarantee LifeSecure's reinsurance agreement with American Fidelity Assurance Company		Capital contribution to the subsidiary	$ 132,367,678	LifeSecure is compliant with the reinsurance agreement covenants as of December 31, 2020
Total	$ -	XXX	$ 1,546,474,581	XXX

NOTES TO FINANCIAL STATEMENTS

The subsidiaries have the following assets available to fulfill the respective Company guarantees mentioned above.

Subsidiary	12/31/2020
BCNM	$ 2,872,294,346
BCC	377,630,507
LifeSecure	523,401,648
NextBlue	4,464,376
VBA	4,144,329
Total	$ 3,781,935,206

(3)

	Amount
a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 1,546,474,581
b. Current Liability Recognized in F/S:	
1. Noncontingent Liabilities	
2. Contingent Liabilities	
c. Ultimate Financial Statement Impact if action under the guarantee is required:	
1. Investments in SCA	$ 1,546,474,581
2. Joint Venture	
3. Dividends to Stockholders (capital contribution)	
4. Expense	
5. Other	
6. Total (Should equal (3)a.)	$ 1,546,474,581

B. Assessments

(1) Guaranty Fund Assessments

Organized as a nonprofit mutual disability insurer, the Company is subject to guaranty fund assessments by the Michigan Life and Health and Guaranty Association (MLHGA). Assessments are levied on insurance companies to ensure policyholder obligations of insolvent insurance companies are paid. In Michigan assessments are allowed to offset future premium taxes. There are no assessments accrued or levied on BCBSM at December 31, 2020 and 2019.

(2) Guaranty fund liabilities and assets related to assessment for insolvencies of entities that wrote long-term contracts

NOT APPLICABLE

C. Gain Contingencies

NOT APPLICABLE

D. Claims related extra contractual obligations and bad faith losses stemming from lawsuits

NOT APPLICABLE

E. Joint and Several Liabilities

NOT APPLICABLE

F. All Other Contingencies

COVID-19

The effects of the COVID-19 pandemic continue to emerge. The virus resulted in 2020 being a year marked by economic disruption and volatility as efforts to prevent the spread of the virus necessitated the closure of nonessential businesses resulting in an economic slowdown and high unemployment in Michigan and across the U.S.. This disruption resulted in the Company experiencing some membership losses in employer provided and individual coverage with offsetting gains in Medicaid membership. Despite the record high unemployment rate in 2020, companies continued to provide health benefits to furloughed employees and the Company's overall health membership base remained stable, maintaining approximately 47 percent of the Michigan market.

In second quarter of 2020, COVID-19 significantly disrupted the healthcare marketplace as hospitals halted elective medical procedures to focus efforts on treating COVID infected patients and non-COVID individuals delayed receiving medical treatment. The deferral of care offset by the medical costs of COVID testing and treatment, resulted in the company posting significant underwriting gains in the second quarter. Utilization started to return to normal levels in the third quarter and by the fourth quarter, utilization levels indicated a pent-up demand in care. The relatively high unemployment rate and contracted economy has resulted in depressed underwriting results in the Company's workers compensation companies.

It is anticipated that the effects of COVID-19 will subject the Company's financial results to a higher degree of volatility and uncertainty for the foreseeable future as a number of significant variables and uncertainties will impact benefit trends and the Company's ability to set premium rates. Significant uncertainty remains regarding the severity and duration of the pandemic, continued actions taken to mitigate the spread of COVID-19, including the success of vaccination efforts and new therapeutic treatments.

The Company has taken several proactive steps to collaborate with customers, providers and other stakeholders to navigate the complexities of COVID-19, including expanding telehealth access across an expanded set of service areas and including behavioral health services, supporting our most vulnerable members by delivering in-person welfare check-ins, suspending inpatient and post-acute prior authorizations and extending authorization approvals for 180 days, procuring PPE and donating to the State of Michigan to help address significant shortages at hospitals and health care facilities. The Company has also provided premium refunds to its Commercial and Medicare Advantage customers and offered extended grace periods to customers facing financial difficulties due to the pandemic.

The safety, health and wellbeing of our employees remains a top priority. Steps taken to protect our workforce and assure continued critical operations were implemented to reduce employee and visitor counts within our facilities. We have imposed employee travel restrictions and directed all employees to work remotely from home if possible.

The Company's financial condition, liquidity and statutory surplus are strong, and management has plans in place to successfully navigate through this crisis. If required, the Company and its subsidiaries have established pledged-collateral credit facilities with the Federal Home Loan Bank of Indianapolis up to $2,450,000,000.

Hospital Contracts — Two civil lawsuits challenging the use of most favored nations (MFN) clauses in hospital contracts are pending that seek monetary relief. The Company has reached a settlement in one case, admitting no wrongdoing, that has received approval from the Court. With respect to the remaining lawsuit, it is not yet possible to make an assessment regarding probability of an adverse outcome, nor estimate a range of potential loss in the remaining case.

NOTES TO FINANCIAL STATEMENTS

Customer Disputes — The Company is currently involved in disputes regarding local self-funded group customers that allege the Company charged the groups provider network and other fees without their knowledge. The groups allege breach of contract and fiduciary duty. These cases are in various stages of development.

Reimbursement Dispute – The Company is currently involved in a dispute with a provider regarding reimbursement for certain Medicare Advantage claims. The lawsuit alleges BCBSM breached the applicable contract. It is not yet possible to make an assessment regarding probability of an adverse outcome, nor estimate a range of potential loss.

BCBSA Litigation — Numerous antitrust class actions have been filed against BCBSA and every Plan. The cases were originally filed in 2012. The cases were consolidated into two, a provider case and a subscriber case. The cases are currently pending in United States District Court for the Northern District of Alabama. The cases allege that numerous BCBSA rules and/or regulations violate the Sherman Antitrust Act and related state laws. The Court issued its Opinion on April 5th, 2018 holding that the Exclusive Service Areas and National Best Efforts will be analyzed under the per se standard and the Blue Card program will be analyzed under the Rule of Reason. Defendants' appealed this decision, but the Court of Appeals declined to take the appeal, thereby sending it back to the trial court for further proceedings. If this matter goes to trial, the trial is anticipated to take place in 2021. The Company has accrued its best estimate of risk of loss associated with a possible settlement in the subscriber case. It is not yet possible to make an assessment regarding probability of an adverse outcome, nor estimate a range of potential loss in the provider case.

Medicare Advantage Star Rating- The Centers for Medicare & Medicaid Services utilizes a 5-star rating system to measure the overall quality of a Medicare Advantage product offered by a health plan. The categories of measurement include, health of enrolled beneficiaries, medical management, member experience and customer service. Star rankings are awarded on a scale of 1 to 5 with 1 being poor and 5 being excellent. If a Plan achieves a rating of 4 or 5, it is awarded an additional bonus payment of 5 percent which can be used to enhance benefits provided or lower premiums charged to members.

In October 2020, the Company was assigned a star rating of 3.5, which will reduce its Medicare Advantage premium revenue for the 2022 contract year.

Other Legal Matters — The Company is a defendant in numerous other lawsuits and involved in other matters arising in the normal course of business primarily related to subscribers' benefits, breach of contracts, provider reimbursement issues and provider participation arrangements. The Company's management, as of December 31, 2020, estimates that these matters will be resolved without a material adverse effect on the Company's future financial position or results of operations.

Where available information indicates that it is probable that a loss has been incurred as of the date of the statutory-basis financial statements and the amount of the loss can be reasonably estimated, the Company will accrue the estimated loss. As of December 31, 2020, and 2019, the Company recorded in General Expenses Due or Accrued of the Liabilities, Capital, and Surplus $141,015,000 and $185,456,000, respectively, for all probable and reasonably estimable losses.

The statements of revenue and expenses for the periods ended December 31, 2020 and December 31, 2019 includes approximately $2,675,000 and $118,550,000, respectively, related to legal losses and settlements.

NOTE 15 Leases

A. Lessee Operating Lease:

(1) The Company leases certain vehicles, office and computer equipment and office space under various non-cancelable operating leases. Rental expense for the periods ending December 31, 2020 and 2019 was approximately $27,479,009 and $21,350,151, respectively.

(2) a. At December 31, 2020, the minimum aggregate rental commitments are as follows:

	Operating Leases
1. 2021	$ 26,741,305
2. 2022	$ 22,128,390
3. 2023	$ 17,367,973
4. 2024	$ 17,238,323
5. 2025	$ 16,585,844
6. 2026 and thereafter	$ 15,168,342
7. Total	$ 115,230,177

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

NOT APPLICABLE

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

NOT APPLICABLE

B. Transfer and Servicing of Financial Assets

The Company, in the normal course of business, enters into security lending agreements with various counterparties. Under these agreements, the Company lends equity and bond securities in exchange for collateral, approximating at least 102% of the value of the securities loaned. Cash collateral is reinvested in a money market fund, while non-cash collateral is maintained in a separate account until the transaction is complete. The security lending agreements are primarily overnight in nature and subject to renewal or termination.

Fair value of loaned securities as of December 31, 2020 and December 31, 2019, consists of the following:

	12/31/2020	12/31/2019
Bonds	$ 11,849,810	$ 5,577,510
Equity	1,675,144	8,876,367
Total	$ 13,524,954	$ 14,453,877

Collateral received as of December 31, 2020 and December 31, 2019, consists of the following:

	12/31/2020	12/31/2019
Cash Collateral	$ 7,938,413	$ 3,916,705
Non-cash Collateral	5,885,459	10,684,051
Total	$ 13,823,873	$ 14,600,756

NOTES TO FINANCIAL STATEMENTS

Reinvested cash collateral as of December 31, 2020 and December 31, 2019, consists of the following:

	12/31/2020	
	Book/Adjusted Carrying Value	Fair Value
State Street Navigator Securities Lending Prime Portfolio	$ 7,938,413	$ 7,938,413
Total reinvested	$ 7,938,413	$ 7,938,413

	12/31/2019	
	Book/Adjusted Carrying Value	Fair Value
State Street Navigator Securities Lending Prime Portfolio	$ 3,916,705	$ 3,916,705
Total reinvested	$ 3,916,705	$ 3,916,705

C. Wash Sales

(1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the yields on the investments.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2020 and reacquired within 30 days of the sale date

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	1	$ 997,009	$ 928,180	$ (68,829)
Bonds	3	1	$ 508,833	$ 282,169	$ (226,664)

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans for the period ended December 31, 2020, are as follows:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative Expenses (including administrative fees) in excess of actual expenses	$ (330,417)		$ (330,417)
b. Total net other income or expenses (including interest paid to or received from plans)	-	-	-
c. Net gain or (loss) from operations	$ (330,417)	$ -	$ (330,417)
d. Total claim payment volume	$ 2,830,480		$ 2,830,480

The gain(loss) from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans for the period ended December 31, 2019, are as follows:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative Expenses (including administrative fees) in excess of actual expenses	$ (276,918)	$ -	$ (276,918)
b. Total net other income or expenses (including interest paid to or received from plans)	-	-	-
c. Net gain or (loss) from operations	$ (276,918)	$ -	$ (276,918)
d. Total claim payment volume	$ 2,001,761	$ -	$ 2,001,761

B. ASC Plans:

The gain(loss) from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans (ASC with stop loss coverage) for the period ended December 31, 2020, are as follows:

	ASC Plans without Stop Loss*	ASC Plans with Stop Loss	Total ASC
a. Gross reimbursement for medical cost incurred	$ 6,550,356,673	$ 8,040,264,540	$ 14,590,621,213
b. Gross administrative fees accrued	$ 328,787,466	$ 599,089,436	$ 927,876,902
c. Other income or expenses (including interest paid to or received from plans)	-	-	-
d. Gross expenses incurred (claims and administrative)	$ 7,064,122,597	$ 8,837,618,171	$ 15,901,740,768
e. Total net gain or loss from operations	$ (184,978,458)	$ (198,264,195)	$ (383,242,653)

NOTES TO FINANCIAL STATEMENTS

Net Underwriting Gain(Loss)	Insured	ASO/ASC*	Total
Premium fees and reimbursements	$ 9,341,970,304	$ 15,519,966,089	$ 24,861,936,394
Claims Incurred	$ 7,618,165,292	$ 14,590,621,213	$ 22,208,786,505
Premium deficiency charge	$ 15,978,597	-	$ 15,978,597
Administrative expenses	$ 1,236,529,608	$ 1,312,917,946	$ 2,549,447,554
Underwriting Gain (Loss)	$ 471,296,808	$ (383,573,070)	$ 87,723,738

*Includes ASC claims and reimbursements of $2,080,722,728 attributable to members of other Blue Cross plans.

The gain(loss) from operations from Administrative Services Contract (ASC) uninsured plans and the uninsured portion of partially insured plans (ASC with stop loss coverage) for the period ended December 31, 2019, are as follows:

	ASC Plans without Stop Loss*	ASC Plans with Stop Loss	Total ASC
a. Gross reimbursement for medical cost incurred	$ 6,408,547,247	$ 8,422,932,141	$ 14,831,479,387
b. Gross administrative fees accrued	$ 303,535,543	$ 618,058,487	$ 921,594,030
c. Other income or expenses (including interest paid to or received from plans)	-	-	-
d. Gross expenses incurred (claims and administrative)	$ 6,816,387,299	$ 9,212,989,408	$ 16,029,376,707
e. Total net gain or loss from operations	$ (104,304,509)	$ (171,998,781)	$ (276,303,290)

Net Underwriting Gain(Loss)	Insured	ASO/ASC*	Total
Premium fees and reimbursements	$ 9,237,241,741	$ 15,754,320,319	$ 24,991,562,061
Claims Incurred	$ 7,824,202,281	$ 14,831,479,387	$ 22,655,681,668
Administrative expenses	$ 970,944,426	$ 1,199,421,140	$ 2,170,365,565
Underwriting Gain (Loss)	$ 442,095,035	$ (276,580,208)	$ 165,514,827

*Includes ASC claims and reimbursements of $2,106,257,509 attributable to members of other Blue Cross plans.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

1. Medicare Part D cost-based reimbursements for the years 2020 and 2019 consisted of $28,387,355 and $24,225,223, respectively, for coverage gap discount; $15,684,705 and $14,199,343, respectively, for low income subsidy (cost sharing portion); and $111,788,993 and $102,759,443, respectively, for reinsurance payments.

2. As of December 31, 2020 and 2019, respectively, BCBSM had recorded receivables from the following payors whose account balances were greater than 10% of BCBSM's amounts receivable from uninsured accident and health plans or $10,000:

	2020	2019
Centers for Medicare & Medicaid Services (CMS)	$ 31,064,263	$ 29,492,601

3. In connection with the Medicare Part D cost-based reimbursement portion of the contract, BCBSM has recorded allowances and reserves for adjustment of recorded reimbursement advances in the amount of $389,063 and $3,470,223, as of December 31, 2020 and 2019, respectively.

4. Adjustments to revenue resulting from an audit of receivables related to revenues recorded in the prior period

The Company recognized $14,534,919 of revenue adjustment resulting from an audit of receivables related to revenues recorded in the prior period.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

NOT APPLICABLE

NOTE 20 Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

1. Items Measured and Reported at Fair Value by Levels 1, 2 and 3

The fair values of the Company's securities are based on quoted market prices, where available. These fair values are obtained primarily from custodian banks or third-party pricing services, which generally use Level 1 or Level 2 inputs for the determination of fair value in accordance with SSAP guidance.

The Company obtains only one quoted price for each security, which are derived through recently reported trades for identical or similar securities making adjustments through the reporting date based upon available market observable information. For securities not actively traded, the third-party pricing services may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, broker quotes, benchmark yields, credit spreads, default rates, and prepayment speeds.

In certain circumstances, it may not be possible to derive pricing model inputs from observable market activity, and therefore, such inputs are estimated internally. Such securities are designated Level 3.

The following techniques were used to estimate the fair value and determine the classification of assets pursuant to the valuation hierarchy:

Bonds consist of:

U.S. Government—Consist of certain U.S. government securities and bonds issued by U.S. government-backed agencies. U.S. Government securities are valued based on observable inputs such as the U.S. Treasury yield curve and/or similar assets in markets that are active and are classified as Level 2.

All Other Government—Consists of government securities and bonds issued by foreign government-backed agencies. Valuation is based on prices by a pricing service using a composite yield curve. These securities are classified as Level 2.

NOTES TO FINANCIAL STATEMENTS

Special Revenue and Assessments—Consist of real estate investment trusts (REITS), bonds and debt backed by noncorporate entities. REITS are exchange-traded securities and prices are based on unadjusted quoted prices for these securities in an active market. These securities are classified as Level 1. For some bonds and debt backed securities in this category, valuations are based on inputs derived directly from observable market data, such as discounted cash flows. These securities are not consistently or actively traded and are classified as Level 2. Certain debt securities backed by noncorporate entities are included in the Level 3 category, as they are very illiquid and are valued using unobservable inputs and estimates.

Industrial and Miscellaneous—Consist of corporate notes and bonds. Valuation is determined using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the security is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustment for certain risks that may not be observable, such as credit and liquidity risk or a broker quote, if available. These securities are classified as Level 2.

Hybrid Securities—Consist of convertible corporate notes and bonds. Valuation is based on inputs derived directly from observable market data, such as discounted cash flows. These securities are not consistently or actively traded and are classified as Level 2.

Preferred Stocks—Consist of privately traded, nonexchange-listed equity securities. Valuation of non-actively traded stocks are based on inputs derived directly from observable market data, such as discounted cash flows and are classified as Level 3. Securities that are consistently or actively traded are classified as Level 2.

Common Stocks—Consist of actively traded exchange-listed common stock and mutual fund investments, as well as privately held mutual funds and other private equity investments. The valuation for exchange-traded securities are based on unadjusted quoted prices for these securities, or funds in an active market. These securities are classified as Level 1. Certain private equity investments, included in Level 3 category, are valued using external pricing, supplemented by internal review and analysis.

Mutual Funds—Consist of registered mutual funds actively traded on an open exchange. These securities are classified as Level 1.

Cash Equivalents and Short-Term Investments—Consist of commercial paper, discount notes, money market mutual funds, and other investments with original maturities of one year or less. Valuation is based on unadjusted quoted prices. These securities are classified as Level 1. Valuation for commercial paper and other securities is based on inputs derived from observable market data and are classified as Level 2.

Exempt Money Market Funds—Consist of money market funds that invest in one of the following: securities that are direct obligations of the U.S. government, securities that are backed by the full faith and credit of the U.S. government or collateralized repurchase agreements composed of such obligations. The Securities Valuation Office of the National Association of Insurance Commissioners maintains the list of money market funds that are eligible for classification as Exempt Money Market Funds. These securities are classified as Level 1.

State Street Navigator Securities Lending—Consists of the cash collateral posted on securities lending transactions and reinvested in money market securities. These securities are classified as Level 1.

The Company's assets and liabilities measured and recorded at fair value as of December 31, 2020, are as follows:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock Industrial and Miscellaneous	$ 724,775,693	$ -	$ 29,682,550	$ -	$ 754,458,243
Mutual Funds	44,450,706	-	-	-	44,450,706
Exempt Money Market Mutual Funds	58,745,000	-	-	-	58,745,000
All Other Money Market Mutual Funds	245,830,925	-	-	-	245,830,925
Securities Lending Collateral	7,938,413	-	-	-	7,938,413
Total assets at fair value/NAV	$ 1,081,740,737	$ -	$ 29,682,550	$ -	$ 1,111,423,287

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Payable for Securities Lending	$ 7,938,413	$ -	$ -	$ -	$ 7,938,413
Total liabilities at fair value	$ 7,938,413	$ -	$ -	$ -	$ 7,938,413

The Company's assets and liabilities measured and recorded at fair value as of December 31, 2019, are as follows:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Industrial and Miscellaneous	$ 494,951,416	$ -	$ 28,256,978	$ -	$ 523,208,394
Mutual Funds	38,998,196	-	-	-	38,998,196
Exempt Money Market Mutual Funds	320,670,021	-	-	-	320,670,021
Money Market Mutual Funds	27,769,366	-	-	-	27,769,366
Securities Lending Collateral	3,916,705	-	-	-	3,916,705
Total assets at fair value/NAV	$ 886,305,704	$ -	$ 28,256,978	$ -	$ 914,562,682

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Payable for Securities Lending	$ 3,916,705	$ -	$ -	$ -	$ 3,916,705
Total liabilities at fair value	$ 3,916,705	$ -	$ -	$ -	$ 3,916,705

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
a. Assets										
Private Equity Fund	$ 28,256,978	$ -	$ -	$ -	$ 1,425,572	$ -	$ -	$ -	$ -	$ 29,682,550
Total Assets	$ 28,256,978	$ -	$ -	$ -	$ 1,425,572	$ -	$ -	$ -	$ -	$ 29,682,550

NOTES TO FINANCIAL STATEMENTS

(3) Policy on Transfers Into and Out of Level 3

Transfers between levels may occur due to changes in the availability of market observable inputs. Transfers in and/or out of any level are assumed to occur at the end of the period. Certain private equity investments and fixed income investments, included in the level 3 category, are valued using external pricing, supplemented by internal review and analysis. After all valuations are received and review completed, if the inputs used by the vendors were determined to not contain sufficient observable market information BCBSM reclassified the affected securities as level 3.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Transfers into Level 3 - Assets and liabilities are transferred into Level 3 when a significant input can no longer be corroborated with market observable data. This occurs when market activity related to particular securities becomes unobservable. Transfers into Level 3 are reflected as if they had occurred at the end of the period.

(5) Derivative Fair Values

NOT APPLICABLE

B. Other Fair Value Disclosures

NOT APPLICABLE

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The table below reflects the fair values and admitted values of all admitted assets and liabilities as of December 31, 2020 that are financial instruments excluding those accounted for under the equity method (subsidiaries and joint ventures). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	$ 2,761,789,112	$ 2,580,071,161	-	$ 2,761,789,112	-	-	-
Preferred Stock	$ 8,829,342	$ 7,353,325	-	$ 8,829,342	-	-	-
Common Stock	$ 798,908,949	$ 798,908,949	$ 769,226,399	-	$ 29,682,550	-	-
Cash Equivalents and Short Term Investments	$ 507,578,284	$ 507,426,956	$ 304,575,925	$ 203,002,358	-	-	-
Securities Lending Collateral	$ 7,938,413	$ 7,938,413	$ 7,938,413	-	-	-	-
Liabilities:							
Debt	$ 420,079,695	$ 415,200,355	$ -	-	$ 420,079,695	-	-
Payables for Securities Lending	$ 7,938,413	$ 7,938,413	$ 7,938,413	-	-	-	-

The table below reflects the fair values and admitted values of all admitted assets and liabilities as of December 31, 2019 that are financial instruments excluding those accounted for under the equity method (subsidiaries and joint ventures). The fair values are also categorized into the three-level fair value hierarchy as described above in Note 20A.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 2,277,490,674	$ 2,187,940,950	-	$ 2,277,490,674	-	-	-
Preferred Stock	$ 7,575,775	$ 7,211,402	-	$ 7,575,775	-	-	-
Common Stock	$ 562,206,590	$ 562,206,590	$ 533,949,612	-	$ 28,256,978	-	-
Cash Equivalents and Short Term Investments	$ 395,651,717	$ 395,649,358	$ 348,439,387	$ 47,212,330	-	-	-
Securities Lending Collateral	$ 3,916,705	$ 3,916,705	$ 3,916,705	-	-	-	-
Liabilities							
Debt	$ 295,095,563	$ 295,239,927	-	-	$ 295,095,563	-	-
Payables for Securities Lending	$ 3,916,705	$ 3,916,705	$ 3,916,705	-	-	-	-

D. Not Practicable to Estimate Fair Value

The Company held no securities at December 31, 2020 and December 31, 2019 where it was not practicable to determine the fair value of the investment.

E. Information about investments Measured Using Net Asset Value per Share (NAV)

NOT APPLICABLE

NOTE 21 Other Items

A. Unusual or Infrequent Items

COVID-19 Premium Refunds

As referenced in Note 14, the Company has taken several proactive steps in support of its customers during the COVID-19 pandemic. The Company provided premium refunds to its Commercial and Medicare Advantage customers of approximately $76,600,000, which were recorded as immediate reductions to premium revenues as provided in INT 20-08 - COVID-19 Premium Refunds, Limited-Time Exception, Rate reductions and Policyholder Dividends. There are no outstanding premium refunds payable at December 31, 2020.

B. Troubled Debt Restructuring: Debtors

NOT APPLICABLE

NOTES TO FINANCIAL STATEMENTS

C. Other Disclosures

Social Mission Obligation – As part of the Company's transition to a non-profit mutual insurance company in 2014, the Company entered into a Community Health Investment Agreement (CHIA) with the State of Michigan whereby the Company committed to use its best efforts to make annual social mission payments to the Michigan Health Endowment Fund (MHEF) for the continued improvement of public health and community health care, including quality, cost, and access for the people of the State of ichigan. Such social mission payments are calculated based on prior fiscal year's consolidated revenues. The Company's commitment is to make aggregate payments of up to $1.56 billion over 18 years and considers these payments to be an ordinary and necessary business expense. Future annual payments range from $85,000,000 to $100,000,000 depending on revenue levels. Payments under the commitment can be made by the Company or its subsidiaries.

In March 2020, the Company made an $85,000,000 payment to the MHEF. To-date, payments to the MHEF from the Company and its subsidiaries total $525,000,000.

As discussed in Note 1, effective January 1, 2014, the Company was granted a permitted practice to recognize social mission expense, for financial statement purposes, in the year payment is due rather than the measurement year for revenue and RBC.

D. Business Interruption Insurance Recoveries

NOT APPLICABLE

E. State Transferable and Non-transferable Tax Credits

(3) Impairment Loss

In 2020, the Company determined that $20,000,000 of non-transferable state tax credits would not be available to offset the Company's State of Michigan premium tax liability. As a result, The Company recorded a $20,000,000 impairment loss, which was recorded as a reduction to other income.

F. Subprime Mortgage Related Risk Exposure

NOT APPLICABLE

G. Retained Assets

NOT APPLICABLE

H. Insurance-Linked Securities (ILS) Contracts

NOT APPLICABLE

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

(1) Amount of admitted balance that could be realized from an investment vehicle	$10,706,000
(2) Percentage Bonds	23.7%
(3) Percentage Stocks	75.8%
(4) Percentage Mortgage Loans	0.0%
(5) Percentage Real Estate	0.0%
(6) Percentage Cash and Short-Term Investments	0.5%
(7) Percentage Derivatives	0.0%
(8) Percentage Other Invested Assets	0.0%

NOTE 22 Events Subsequent

Management has evaluated all events subsequent to the Statement of Admitted Assets, Liabilities, and Surplus date of December 31, 2020, through the date of its Annual Statement filing of March 1, 2021.

Type I - Recognized Subsequent Events:

Management has determined that there are no Type I subsequent events that require disclosure under SSAP No. 9.

Type II - Nonrecognized Subsequent Events:

In 2020, the Company was subject to an annual health insurer fee under Section 9010 of ACA. The Continuing Appropriations Act of 2018 suspended the assessment and collection for the calendar year 2019. The assessment of the fee resumed in 2020 and was repealed for years after 2020.

The final annual health insurance industry fee for calendar year 2020 was paid on September 30, 2020.

	Current Year	Prior Year
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?		Yes
B. ACA fee assessment payable for the upcoming year	$ -	$ 187,000,000
C. ACA fee assessment paid	$ 163,658,066	$ -
D. Premium written subject to ACA 9010 assessment	$ -	$ 9,361,000,000
E. Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	$ -	$ 5,333,580,061
F. Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	$ -	$ 5,146,580,061
G. Authorized Control Level (Five-Year Historical Line 15)	$ -	$ 749,621,495
H. Would reporting the ACA assessment as of Dec. 31, 2020 have triggered an RBC action level (YES/NO)?	No	No

NOTES TO FINANCIAL STATEMENTS

NOTE 23 Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X)

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credit?

Yes ( ) No (X)

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured polices?

Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $45,439,034

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken for such new agreements or amendments?

B. Uncollectible Reinsurance

NOT APPLICABLE

C. Commutation of Reinsurance Reflected in Income and Expenses.

NOT APPLICABLE

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

NOT APPLICABLE

E. Reinsurance Credit

NOT APPLICABLE

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. The company establishes a liability for experience rated group contracts and portions of Medicare Part D prescription drug contracts as a result of favorable experience based on an actuarial estimate of underwriting gains which will be returned to customers, either as cash refunds or future rate reductions. Liabilities for experience contracts were $169,661,576 and $174,393,979 at December 31, 2020 and December 31, 2019, respectively.

The Company participates in the Federal Employee Health Benefit Program (FEHBP), commonly known as the Federal Employee Plan (FEP) contract with other Blue Cross Blue Shield (BCBS) plans. Each BCBS plan who participates in the FEP contract has an unrestricted right to draw funds held in the line of credit account (LOCA), maintained by the U.S. Treasury, for any valid claim or expense. The U.S. Treasury maintains a rate stabilization reserve (RSR) that represents the cumulative premiums deposited in excess of the cumulative expenses charged over the life of the FEP contract.

The Company's portion of the FEP RSR balance maintained at the U.S. Treasury was $126,034,023 and $121,265,032 as of December 31, 2020 and 2019, respectively.

The Company reports, on a net basis, the receivable and liability recorded in the balance sheet.

B. Under terms of most of the experience-rated contracts, recovery, if any, of underwriting losses through future rate increases is not recognized until received. The Company records accrued retrospective premium as an adjustment to earned premium.

C. During contract years 2020 and 2019, net premiums written that are subject to retrospective rating features were $1,808,741,163 and $1,823,448,726, respectively, which represents 19.36% and 19.71%, respectively, of total net premiums written for both years.

NOTES TO FINANCIAL STATEMENTS

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

	1 Individual	2 Small Group Employer	3 Large Group Employer	4 Other Categories with Rebates	5 Total
Prior Reporting Year					
(1) Medical loss ratio rebates incurred	$ 27,263,928	$ (6,121,754)	-	-	$ 21,142,174
(2) Medical loss ratio rebates paid	-	$ 7,264	-	-	$ 7,264
(3) Medical loss ratio rebates unpaid	$ 27,263,928	-	-	-	$ 27,263,928
(4) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(5) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(6) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	$ 27,263,928
Current Reporting Year-to-Date					
(7) Medical loss ratio rebates incurred	$ 26,660,041	-	-	-	$ 26,660,041
(8) Medical loss ratio rebates paid	$ 20,404,618	-	-	-	$ 20,404,618
(9) Medical loss ratio rebates unpaid	$ 33,519,351	-	-	-	$ 33,519,351
(10) Plus reinsurance assumed amounts	XXX	XXX	XXX	XXX	
(11) Less reinsurance ceded amounts	XXX	XXX	XXX	XXX	
(12) Rebates unpaid net of reinsurance	XXX	XXX	XXX	XXX	$ 33,519,351

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [X] No [ ]

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	Amount
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment (including high risk pool payments)	$ 119,215,255
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ (265,220)
3. Premium adjustments payable due to ACA Risk Adjustment (including high risk pool premium)	-
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ (103,708,896)
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ 248,141
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	-
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	-
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	-
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance – not reported as ceded premium	-
5. Ceded reinsurance premiums payable due to ACA Reinsurance	-
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	-
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	-
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	-
9. ACA Reinsurance contributions – not reported as ceded premium	-
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	-
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	-
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	$ (27,543,793)
4. Effect of ACA Risk Corridors on change in reserves for rate credits	-

NOTES TO FINANCIAL STATEMENTS

(3) Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance.

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	Payable	Receivable	Payable	Receivable	Payable	Receivable	Payable	Ref	Receivable	Payable
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable (including high risk pool payments)	$ 125,965,831		$ 110,456,557		$ 15,509,274	$ -	$ (15,199,304)		A	$ 309,970	$ -
2. Premium adjustments (payable) (including high risk pool premium)	-		-		-	-	-		B	-	-
3. Subtotal ACA Permanent Risk Adjustment Program	$ 125,965,831	$ -	$ 110,456,557	$ -	$ 15,509,274	$ -	$ (15,199,304)	$ -		$ 309,970	$ -
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	-	-	-	-	-	-	-	-	C	-	-
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-	D	-	-
3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-	E	-	-
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	-	-	-	-	-	-	-	-	F	-	-
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	G	-	-
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
7. Subtotal ACA Transitional Reinsurance Program	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	$ -
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	-		$ 27,543,793		$ (27,543,793)	$ -	$ 27,543,793		I	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-				-	-	-		J	-	-
3. Subtotal ACA Risk Corridors Program	$ -	$ -	$ 27,543,793	$ -	$ (27,543,793)	$ -	$ 27,543,793	$ -		$ -	$ -
d. Total for ACA Risk Sharing Provisions	$ 125,965,831	$ -	$ 138,000,350	$ -	$ (12,034,519)	$ -	$ 12,344,489	$ -		$ 309,970	$ -

Explanations of Adjustments

A. Prior year accrual adjustment

B.

C.

D.

E.

F.

G.

H.

I. Receipt of prior year risk corridor funds not accrued

J.

NOTES TO FINANCIAL STATEMENTS

(4) Roll-Forward of Risk Corridors Asset and Liability Balances by Program Benefit Year

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1 - 3)	Prior Year Accrued Less Payments (Col 2 - 4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	Payable	Receivable	Payable	Receivable	Payable	Receivable	Payable	Ref	Receivable	Payable
a. 2014											
1. Accrued retrospective premium	-	-		-	-	-	-	-	A	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-	-		-	-	-	-	-	B	$ -	$ -
b. 2015											
1. Accrued retrospective premium	-	-	$ 22,247,616	-	$ (22,247,616)	-	$ 22,247,616	-	C	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	D	$ -	$ -
c. 2016											
1. Accrued retrospective premium	-	-	$ 5,296,177	-	$ (5,296,177)	-	$ 5,296,177	-	E	$ -	$ -
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	F	$ -	$ -
d. Total for Risk Corridors	-	-	$ 27,543,793	-	$ (27,543,793)	-	$ 27,543,793	-		$ -	$ -

Explanations of Adjustments

A.

B.

C. Receipt of 2015 risk corridor funds not accrued

D.

E. Receipt of 2016 risk corridor funds not accrued

F.

24E(4)d (Columns 1 through 10) should equal 24E(3)c3 (Column 1 through 10 respectively)

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1 Estimated Amount to be Filed or Final Amount Filed with CMS	2 Non-Accrued Amounts for Impairment or Other Reasons	3 Amounts received from CMS	4 Asset Balance (Gross of Non-admissions) (1-2-3)	5 Non-admitted Amount	6 Net Admitted Asset (4 - 5)
a. 2014	$ -		$ -	$ -		$ -
b. 2015	$ 22,247,616		$ 22,247,616	$ -		$ -
c. 2016	$ 5,296,177		$ 5,296,177	$ -		$ -
d. Total (a + b + c)	$ 27,543,793	$ -	$ 27,543,793	$ -	$ -	$ -

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

Risk Corridor Supreme Court Decision

The Risk Corridor program as set forth in 42 U.S.C. § 1342 of the Affordable Care Act was originally structured to stabilize the insurance market by requiring that health plans with gains above a certain threshold pay the government the excess and that the government pay plans for losses exceeding a certain threshold. When it became clear that early losses under the program exceeded gains, the Government enacted subsequent federal appropriations legislation that limited payments to insurers to amounts collected thus making the program budget neutral. The budget neutrality requirements resulted in approximately $12.3 billion in unpaid Risk Corridor balances owed to health plans in the United States, which resulted in numerous federal lawsuits against the federal government seeking payment.

On April 27, 2020 in an 8-1 decision in Maine Community Health Options v. United States, No. 18-1023, the United States Supreme Court ruled that (1) the Risk Corridors statute created a government obligation to pay insurers the full amount due under 42 U.S.C. § 1342's formula; (2) Congress did not impliedly repeal that obligation through its appropriations riders; and (3) insurers may sue the government for the resulting damages in the Court of Federal Claims under the Tucker Act. The Supreme Court decision did not result in immediate payment of the funds as insurers were required to sue the federal government in the U.S Court of Federal Claims. The Company formally sued the federal government for its outstanding Risk Corridor funds in August and received its outstanding risk corridor funds of $27,453,793 from the federal government.

The Risk Corridor amounts were recognized in the Company's financial statements as premium revenue when received in November 2020.

On December 30th, the Center for Consumer Information and Insurance Oversight (CCIIO) issued final guidance instructing health insurers that for Medical Loss Ratio and Rebate purposes as set forth in 45 C.F.R. Part 158 of the Affordable Care Act, insurers are required to recalculate MLR ratios and rebate amounts for the years 2015 through 2018. If greater rebates result for any year due to the inclusion of the Risk Corridor funds, revised MLR filings and rebate disbursements are required to be filed with CCIIO within 150 days from the issuance of the final guidance or receipt of the Risk Corridor funds, whichever is later.

The receipt of the Risk Corridor funds by the Company will not result in any additional rebates being paid to enrollees.

NOTE 25 Change in Incurred Claims and Claim Adjustment Expenses

Claims unpaid reserve liability as of December 31, 2019 were $895,353,844. The Company paid $723,390,412 during 2020 for claims incurred in prior years. Reserves remaining for prior years as of December 31, 2020 were $8,749,898. This estimate is based upon historical claims experience modified for current trends and changes in benefit coverage, which could vary as the claims are ultimately settled. Processing expenses related to claims is accrued based on an estimate of expenses to process such claims. Revisions in actuarial estimates are reported in the period in which they arise. There has been $163,213,532 favorability (unfavorability) in prior-year development since December 31, 2019 to December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

NOTE 26 Intercompany Pooling Arrangements

NOT APPLICABLE

NOTE 27 Structured Settlements

NOT APPLICABLE

NOTE 28 Health Care Receivables

A. Pharmaceutical Rebate Receivables

Date	Estimated Pharmacy Rebates as Reported on Financial Statements	Pharmacy Rebates as Billed or Otherwise Confirmed	Actual Rebates Received Within 90 Days of Billing	Actual Rebates Received Within 91 to 180 Days of Billing	Actual Rebates Received More Than 180 Days After Billing
12/31/2020	$ 174,885,000				
09/30/2020	$ 174,508,000	$ 141,687,000	$ 96,960,000		
06/30/2020	$ 144,425,000	$ 153,162,000	$ 149,037,000		
03/31/2020	$ 164,183,000	$ 156,346,000	$ 152,195,000	$ 3,086,000	
12/31/2019	$ 162,547,000	$ 180,678,000	$ 179,122,000	$ 1,084,000	$ 472,000
09/30/2019	$ 139,230,000	$ 136,127,000	$ 134,562,000	$ 1,073,000	$ 492,000
06/30/2019	$ 119,394,000	$ 132,756,000	$ 129,600,000	$ 2,999,000	$ 157,000
03/31/2019	$ 128,206,000	$ 123,033,000	$ 121,189,000	$ 1,764,000	$ 80,000
12/31/2018	$ 123,981,000	$ 118,453,000	$ 116,940,000	$ 810,000	$ 703,000
09/30/2018	$ 113,000,000	$ 114,126,000	$ 109,096,000	$ 4,999,000	$ 31,000
06/30/2018	$ 107,250,000	$ 109,416,000	$ 104,786,000	$ 1,129,000	$ 3,501,000
03/31/2018	$ 108,400,000	$ 105,364,000	$ 94,922,000	$ 3,218,000	$ 7,224,000

B. Risk-Sharing Receivables

NOT APPLICABLE

NOTE 29 Participating Policies

NOT APPLICABLE

NOTE 30 Premium Deficiency Reserves

Under SSAP No.54R, Individual and Group Accident and Health Contracts, a liability for premium deficiency losses is recognized when it is probable that expected claim losses and allocable administrative expenses will exceed future premiums on existing health and other contracts. For purposes of premium deficiency losses, contracts are grouped in a manner consistent with the Company's method of acquiring, servicing, and measuring the profitability of such contracts. A premium deficiency reserve was established for the Company's Commercial Individual contracts which are considered short duration insurance contracts. As such, the premium deficiency reserve liability recorded in 2020 represents a 1-year timeframe.

1. Liability carried for premium deficiency reserves	$15,978,600
2. Date of the most recent evaluation of this liability	12/31/2020
3. Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

NOTE 31 Anticipated Salvage and Subrogation

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by $17,624,199 and $12,609,281 for 2020 and 2019, respectively.

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
DELOITTE & TOUCHE, SUITE 3900, 200 RENAISSANCE CENTER, DETROIT, MI 48243-1704

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
JOHN DUNN FSA MAAA SR. VICE PRESDENT AND CHIEF ACTUARY BLUE CROSS BLUE SHIELD OF MICHIGAN, 600 E. LAFAYETTE, MC 0710, DETROIT, MI 48226

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No [ ]

12.11 Name of real estate holding company ALIDADE CAPITAL FUND IV LP; BROOKFIELD STRATEGIC PARTNERS III LP; WCP EDGEWATER LP

12.12 Number of parcels involved 38

12.13 Total book/adjusted carrying value $ 33,593,538

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
			0
			0
			0

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $
- 20.12 To stockholders not officers $
- 20.13 Trustees, supreme or grand (Fraternal Only) $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers $
- 20.22 To stockholders not officers $
- 20.23 Trustees, supreme or grand (Fraternal Only) $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others $
- 21.22 Borrowed from others $
- 21.23 Leased from others $
- 21.24 Other $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses $
- 22.23 Other amounts paid $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
REFER TO NOTE 17

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 5,885,459

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 7,938,413
24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 7,938,413
24.093 Total payable for securities lending reported on the liability page. $ 7,938,413

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21 Subject to repurchase agreements $
25.22 Subject to reverse repurchase agreements $
25.23 Subject to dollar repurchase agreements $
25.24 Subject to reverse dollar repurchase agreements $
25.25 Placed under option agreements $
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $
25.27 FHLB Capital Stock $ 51,210,000
25.28 On deposit with states $ 300,343
25.29 On deposit with other regulatory bodies $
25.30 Pledged as collateral - excluding collateral pledged to an FHLB $
25.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 763,213,919
25.32 Other $

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:
26.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
26.42 Permitted accounting practice Yes [ ] No [ ]
26.43 Other accounting guidance Yes [ ] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
STATE STREET BANK AND TRUST	801 PENNSYLVANIA KANSAS CITY, MO 64105
FEDERAL HOME LOAN BANK OF INDIANAPOLIS	8250 WOODFIELD CROSSING, INDIANAPOLIS, IN 46240
FIDELITY INVESTMENTS	100 MAGELAN WAY, COVINGTON, KY 41015
JP MORGAN	383 MADISON AVENUE, 4TH FLOOR, NEW YORK, NY 10179

GENERAL INTERROGATORIES

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
LOS ANGELES CAPITAL MGMT & EQUITY RESEARCH INC	U
SNYDER CAPITAL MANAGEMENT, LP	U
ARROWSTREET CAPITAL LIMITED PARTNERSHIP	U
AEGON USA INVESTMENT MANAGEMENT	U
DAVID HAUSER	I
MATTHEW LAUHOFF	I
RYDER CAMPBELL	I
CHARLES SCHERVISH	I
AARON WAGNER	I
MATT THOMASON	I
CHRIS INGLE	I
VICTOR BANJO	I

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
119033	LOS ANGELES CAPITAL MGMT & EQUITY RESEARCH INC	549300DZCL1LRBNVU327	SEC	NO
108518	SNYDER CAPITAL MANAGEMENT, LP	801-54641	SEC	NO
111298	ARROWSTREET CAPITAL LIMITED PARTNERSHIP	L03UDTZUGORICVPFGQ53	SEC	NO
114537	AEGON USA INVESTMENT MANAGEMENT	4DJIF67XTB552L0E3L78	SEC	NO

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [X] No [ ]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
316146-10-9	FID INV GR BOND	6,426,906
024526-77-4	ABF SM CAP VALUE R6	97,209
90262H-63-5	UBS US SMALL GROWTH P	597,916
378690-82-0	GLENMEDE SMCAP EQ IS	589,362
315911-74-3	FID EXT MKT IDX IPR	499,048
315911-72-7	FID INTERNATIONAL INDEX IPR	1,235,146
74256W-58-4	PIF MIDCAP FUND R6	1,767,672
316066-84-4	FID VALUE K	385,291
411512-52-8	HARBOR CAP APP RET	2,588,498
315794-83-4	FID FREEDOM INC K	1,469,595
779546-30-8	TRP DIV GROWTH I	1,149,389
315911-75-0	FID 500 INDEX IPR	3,835,119
315794-81-8	FID FREEDOM 2010 K	576,582
315794-79-2	FID FREEDOM 2015 K	2,781,653
315794-78-4	FID FREEDOM 2020 K	5,623,628
315794-77-6	FID FREEDOM 2025 K	3,078,219
315794-76-8	FID FREEDOM 2030 K	5,625,595
315794-75-0	FID FREEDOM 2035 K	2,115,918
315794-74-3	FID FREEDOM 2040 K	417,113
01853W-70-9	AB GLOBAL BOND Z	643,167
701769-40-8	PARNASSUS EQUITY IS	1,609,361
47803W-70-3	JH DSCPL VAL MDCP R6	154,146
00141B-84-0	INVESTCO DIVRS DIV R6	330,734
31618H-36-6	FID INTL CAP APPR K6	853,442
29.2999 - Total		44,450,709

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
AB GLOBAL BOND Z	JAPAN GOVERNMENT TEN YEAR BOND 0.9%, 6/20/22	25,084	12/31/2020
AB GLOBAL BOND Z	JAPAN GOVERNMENT TEN YEAR BOND 0.1%, 3/20/30	16,465	12/31/2020
AB GLOBAL BOND Z	U.S. TREASURY BONDS 1.125%, 5/15/40	15,372	12/31/2020
AB GLOBAL BOND Z	CANADIAN GOVERNMENT BOND 1.25%, 6/01/30	14,986	12/31/2020
AB GLOBAL BOND Z	ITALY BUONI POLIENNALI DEL TESORO 1.8%, 3/01/41	12,670	12/31/2020
FIDELITY FREEDOM K 2040	FIDELITY SERIES EMERGING MKTS OPPORTUNITIES FUND	60,523	12/31/2020
FIDELITY FREEDOM K 2040	FIDELITY SPARTAN LARGE CAP VALUE INDEX	59,772	12/31/2020
FIDELITY FREEDOM K 2040	FIDELITY BLUE CHIP GROWTH FUND	46,258	12/31/2020
FIDELITY FREEDOM K 2040	FIDELITY LARGE CAP STOCK FUND	31,617	12/31/2020
FIDELITY FREEDOM K 2040	FIDELITY SPARTAN LARGE CAP GROWTH INDEX	28,864	12/31/2020
FIDELITY FREEDOM 2030 K	FIDELITY SERIES INVESTMENT GRADE BOND FUND	1,106,555	12/31/2020
FIDELITY FREEDOM 2030 K	FIDELITY SERIES EMERGING MKTS OPPORTUNITIES FUND	668,883	12/31/2020
FIDELITY FREEDOM 2030 K	FIDELITY SERIES INTRINSIC OPPORTUNITIES FUND	321,221	12/31/2020
FIDELITY FREEDOM 2030 K	FIDELITY SERIES GROWTH COMPANY FUND	317,284	12/31/2020
FIDELITY FREEDOM 2030 K	FIDELITY SERIES INFLTN PROTECTED BOND INDEX FUND	305,470	12/31/2020
FIDELITY FREEDOM 2035 K	FIDELITY SERIES EMERGING MKTS OPPORTUNITIES FUND	286,072	12/31/2020
FIDELITY FREEDOM 2035 K	FIDELITY SPARTAN LARGE CAP VALUE INDEX	269,356	12/31/2020
FIDELITY FREEDOM 2035 K	FIDELITY BLUE CHIP GROWTH FUND	209,053	12/31/2020
FIDELITY FREEDOM 2035 K	FIDELITY LARGE CAP STOCK FUND	142,401	12/31/2020
FIDELITY FREEDOM 2035 K	FIDELITY SPARTAN LARGE CAP GROWTH INDEX	130,129	12/31/2020
FIDELITY FREEDOM 2025 K	FIDELITY SERIES INVESTMENT GRADE BOND FUND	703,373	12/31/2020
FIDELITY FREEDOM 2025 K	FIDELITY SERIES EMERGING MKTS OPPORTUNITIES FUND	339,220	12/31/2020
FIDELITY FREEDOM 2025 K	FIDELITY SERIES INFLTN-PROTECTED BOND INDEX FUND	190,234	12/31/2020
FIDELITY FREEDOM 2025 K	FIDELITY SERIES INTRINSIC OPPORTUNITIES FUND	151,448	12/31/2020
FIDELITY FREEDOM 2025 K	FIDELITY SERIES GOVERNMENT MONEY MARKET FUND	149,909	12/31/2020
FIDELITY FREEDOM 2020 K	FIDELITY SERIES INVESTMENT GRADE BOND FUND	1,428,964	12/31/2020
FIDELITY FREEDOM 2020 K	FIDELITY SERIES EMERGING MRKTS OPPORTUNITIES FUND	579,234	12/31/2020
FIDELITY FREEDOM 2020 K	FIDELITY SERIES GOVERNMENT MONEY MARKET FUND	407,151	12/31/2020
FIDELITY FREEDOM 2020 K	FIDELITY SERIES INFLTN-PROTECTED BOND INDEX FUND	391,967	12/31/2020
FIDELITY FREEDOM 2020 K	FIDELITY SERIES INTRINSIC OPPORTUNITIES FUND	240,691	12/31/2020
FIDELITY FREEDOM 2015 K	FIDELITY SERIES INVESTMENT GRADE BOND FUND	808,905	12/31/2020
FIDELITY FREEDOM 2015 K	FIDELITY SERIES GOVERNMENT MONEY MARKET FUND	286,232	12/31/2020
FIDELITY FREEDOM 2015 K	FIDELITY SERIES EMERGING MRKTS OPPORTUNITIES FUND	259,806	12/31/2020
FIDELITY FREEDOM 2015 K	FIDELITY SERIES INFLTN-PROTECTED BOND INDEX FUND	228,652	12/31/2020
FIDELITY FREEDOM 2015 K	FIDELITY SERIES INTRINSIC OPPORTUNITIES FUND	122,671	12/31/2020
FIDELITY FREEDOM 2010 K	FIDELITY SERIES INVESTMENT GRADE BOND FUND	189,349	12/31/2020
FIDELITY FREEDOM 2010 K	FIDELITY SERIES GOVERNMENT MONEY MARKET FUND	78,184	12/31/2020
FIDELITY FREEDOM 2010 K	FIDELITY SERIES INFLTN PROTECTED BOND INDEX FUND	54,775	12/31/2020
FIDELITY FREEDOM 2010 K	FIDELITY SERIES EMERGING MRKTS OPPORTUNITIES FUND	47,914	12/31/2020
FIDELITY FREEDOM 2010 K	FIDELITY SERIES SHORT-TERM CREDIT FUND	18,508	12/31/2020
FIDELITY FREEDOM INC K	FIDELITY SERIES INVESTMENT GRADE BOND FUND	560,797	12/31/2020
FIDELITY FREEDOM INC K	FIDELITY SERIES GOVERNMENT MONEY MARKET FUND	273,051	12/31/2020
FIDELITY FREEDOM INC K	FIDELITY SERIES INFLTN PROTECTED BOND INDEX FUND	174,882	12/31/2020
FIDELITY FREEDOM INC K	FIDELITY SERIES EMERGING MKTS OPPORTUNITIES FUND	98,904	12/31/2020
FIDELITY FREEDOM INC K	FIDELITY SERIES SHORT-TERM CREDIT FUND	68,189	12/31/2020
FIDELITY 500 INDEX IPR	APPLE INC	256,953	12/31/2020
FIDELITY 500 INDEX IPR	MICROSOFT CORP	203,261	12/31/2020
FIDELITY 500 INDEX IPR	AMAZOM.COM INC	168,745	12/31/2020
FIDELITY 500 INDEX IPR	FACEBOOK INC	80,537	12/31/2020
FIDELITY 500 INDEX IPR	TESLA INC.	65,197	12/31/2020
FIDELITY INVESTMENT GRADE BOND	U.S. TREASURY NOTE .125% 06/30/22	795,651	12/31/2020
FIDELITY INVESTMENT GRADE BOND	U.S. TREASURY BILL 1.25% 05/15/50	397,825	12/31/2020
FIDELITY INVESTMENT GRADE BOND	U.S. TREASURY NOTE .125 % 08/31/22	297,566	12/31/2020
FIDELITY INVESTMENT GRADE BOND	U.S. TREASURY NOTE .875% 11/15/30	242,937	12/31/2020
FIDELITY INVESTMENT GRADE BOND	U.S. TREASURY BILL 1.375% 08/15/50	151,675	12/31/2020
FIDELITY INTERNATIONAL INDEX IPR	NESTLE S.A.	25,938	12/31/2020
FIDELITY INTERNATIONAL INDEX IPR	ROCHE HOLDING AG	18,527	12/31/2020
FIDELITY INTERNATIONAL INDEX IPR	NOVARTIS, AG	16,057	12/31/2020
FIDELITY INTERNATIONAL INDEX IPR	ASML HOLDINGS NV	16,057	12/31/2020
FIDELITY INTERNATIONAL INDEX IPR	LVMH MOET HENNESSY LUIS VULTON	13,587	12/31/2020
HARBOR CAPITAL APPRECIATION	AMAZOM.COM INC	200,091	12/31/2020
HARBOR CAPITAL APPRECIATION	APPLE INC	193,102	12/31/2020
HARBOR CAPITAL APPRECIATION	TESLA INC.	173,429	12/31/2020
HARBOR CAPITAL APPRECIATION	MICROSOFT CORP	102,246	12/31/2020
HARBOR CAPITAL APPRECIATION	FACEBOOK INC	102,246	12/31/2020
PARNASSUS EQUITY	MICROSOFT CORP	91,734	12/31/2020
PARNASSUS EQUITY	AMAZON.COM INC	82,077	12/31/2020
PARNASSUS EQUITY	COMCAST CORP - CLASS A	69,203	12/31/2020
PARNASSUS EQUITY	DANAHER CORP	64,374	12/31/2020
PARNASSUS EQUITY	APPLIED MATERIALS INC	62,765	12/31/2020
PIF MIDCAP FUND R6	TRANSDIGM GROUP INC	79,722	12/31/2020
PIF MIDCAP FUND R6	BROOKFIELD ASSET MANAGEMENT INC CLASS A	73,889	12/31/2020
PIF MIDCAP FUND R6	COPART INC	53,384	12/31/2020
PIF MIDCAP FUND R6	AUTODESK INC	52,500	12/31/2020
PIF MIDCAP FUND R6	CARMAX INC	48,788	12/31/2020
TRP DIV GROWTH I	MICROSOFT CORP	60,343	12/31/2020
TRP DIV GROWTH I	APPLE INC	54,251	12/31/2020
TRP DIV GROWTH I	T. ROWE PRICE GOVERNMENT RESERVE FUND	37,125	12/31/2020
TRP DIV GROWTH I	VISA INC CLASS A	33,792	12/31/2020
TRP DIV GROWTH I	JP MORGAN CHASE & CO.	30,229	12/31/2020
UBS US SMALL GROWTH P	GENERAC HOLDINGS INC	14,948	12/31/2020
UBS US SMALL GROWTH P	VITAL FARMS INC	12,975	12/31/2020
UBS US SMALL GROWTH P	CHEGG INC	10,882	12/31/2020
UBS US SMALL GROWTH P	INSPIRE MEDICAL SYSTEMS INC	10,822	12/31/2020
UBS US SMALL GROWTH P	SILK ROAD MEDICAL INC	10,404	12/31/2020
ABF SM CAP VALUE R6	DIODES INC	1,555	12/31/2020
ABF SM CAP VALUE R6	KBR INC	1,069	12/31/2020
ABF SM CAP VALUE R6	EVERCORE INC	1,069	12/31/2020
ABF SM CAP VALUE R6	II-VI INC	1,069	12/31/2020
ABF SM CAP VALUE R6	ENSTAR GROUP INC	875	12/31/2020

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
	HANNON ARMSTRONG SUSTAINED INFRASTRUCT CAPITAL INC		
GLENMEDE SMCAP EQ IS		12,082	12/31/2020
GLENMEDE SMCAP EQ IS	II-VI INC	11,669	12/31/2020
GLENMEDE SMCAP EQ IS	NCR CORP	11,198	12/31/2020
GLENMEDE SMCAP EQ IS	ASBURY AUTOMOTIVE GROUP	11,139	12/31/2020
GLENMEDE SMCAP EQ IS	SPS COMMERCE INC	10,550	12/31/2020
FID VALUE K	THE AES CORP	4,238	12/31/2020
FID VALUE K	NIELSEN HOLDINGS PLC	3,853	12/31/2020
FID VALUE K	CAESARS ENTERTAINMENT INC	42	12/31/2020
FID VALUE K	VISTRA CORP	35	12/31/2020
FID VALUE K	SENSATA TECHNOLOGIES INC	3,468	12/31/2020
FID EXT MKT IDX IPR	SQUARE INC	5,989	12/31/2020
FID EXT MKT IDX IPR	UBER TECHNOLOGIES INC	4,990	12/31/2020
FID EXT MKT IDX IPR	ZOOM VIDEO COMMUNICATIONS INC	4,990	12/31/2020
FID EXT MKT IDX IPR	TWILIO INC	3,493	12/31/2020
FID EXT MKT IDX IPR	SNAP INC	3,493	12/31/2020
JH DSCPL VAL MDCP R6	JOHNSON & JOHNSON INC	5,380	12/31/2020
JH DSCPL VAL MDCP R6	JPMORGAN CHASE & CO.	5,226	12/31/2020
JH DSCPL VAL MDCP R6	BERKSHIRE HATHAWAY INC	5,118	12/31/2020
JH DSCPL VAL MDCP R6	CISCO SYSTEMS INC	4,100	12/31/2020
JH DSCPL VAL MDCP R6	BANK OF AMERICA CORP	4,069	12/31/2020
INVESCO DIVRS DIV R6	GENERAL MILLS INC	10,947	12/31/2020
INVESCO DIVRS DIV R6	PROCTOR & GAMBLE CO.	10,517	12/31/2020
INVESCO DIVRS DIV R6	THE HARTFORD FINANCIAL SERVICE GROUP	9,227	12/31/2020
INVESCO DIVRS DIV R6	ENTERGY CORP	9,095	12/31/2020
INVESCO DIVRS DIV R6	DOMINION ENERGY INC	8,334	12/31/2020
FID INTL CAP APPR K6	TAIWAN SEMICONDUCTOR MFG CO LTD	22,189	12/31/2020
FID INTL CAP APPR K6	SAMSUNG ELECTRONICS CO LTD	21,336	12/31/2020
FID INTL CAP APPR K6	TENCENT HOLDINGS LTD	21,336	12/31/2020
FID INTL CAP APPR K6	NESTLE SA	18,776	12/31/2020
FID INTL CAP APPR K6	ALIBABA GROUP HOLDING LTD	15,362	12/31/2020

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	2,580,071,161	2,761,789,112	181,717,951
30.2 Preferred stocks	7,353,323	8,829,341	1,476,018
30.3 Totals	2,587,424,484	2,770,618,453	183,193,969

30.4 Describe the sources or methods utilized in determining the fair values:
REFER TO NOTE 20

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [X] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 4,286,810

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Blue Cross Blue Shield Association	4,171,552

38.1 Amount of payments for legal expenses, if any? $ 12,499,499

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Shearman & Sterling LLP	4,234,043

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 326,282

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - HEALTH INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only. $ 392,342,028

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $

1.31 Reason for excluding

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above $

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. $ 298,783,850

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 64,223,407

1.62 Total incurred claims $ 56,935,790

1.63 Number of covered lives 26,032

All years prior to most current three years:

1.64 Total premium earned $ 328,118,621

1.65 Total incurred claims $ 241,848,060

1.66 Number of covered lives 98,369

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	9,342,602,648	9,250,620,008
2.2	Premium Denominator	9,342,602,648	9,250,620,006
2.3	Premium Ratio (2.1/2.2)	1.000	1.000
2.4	Reserve Numerator	1,146,820,577	1,150,655,321
2.5	Reserve Denominator	1,146,820,579	1,150,655,326
2.6	Reserve Ratio (2.4/2.5)	1.000	1.000

3.1 Has the reporting entity received any endowment or gift from contracting hospitals, physicians, dentists, or others that is agreed will be returned when, as and if the earnings of the reporting entity permits? Yes [ ] No [X]

3.2 If yes, give particulars:

4.1 Have copies of all agreements stating the period and nature of hospitals', physicians', and dentists' care offered to subscribers and dependents been filed with the appropriate regulatory agency? Yes [X] No [ ]

4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes [X] No [ ]

5.1 Does the reporting entity have stop-loss reinsurance? Yes [ ] No [X]

5.2 If no, explain:

BLUE CROSS BLUE SHIELD OF MICHIGAN DOES NOT UTILIZE STOP-LOSS REINSURANCE DUE TO THE SIZE AND STABILITY OF THE BUSINESS AND SUFFICIENT LEVELS OF CAPITALIZATION. BLUE CROSS BLUE SHIELD OF MICHIGAN HAS A REINSURANCE AGREEMENT WITH WSIC, A WHOLLY OWNED CAPTIVE INSURANCE COMPANY.

5.3 Maximum retained risk (see instructions)

5.31 Comprehensive Medical $

5.32 Medical Only $

5.33 Medicare Supplement $

5.34 Dental & Vision $

5.35 Other Limited Benefit Plan $

5.36 Other $

6. Describe arrangement which the reporting entity may have to protect subscribers and their dependents against the risk of insolvency including hold harmless provisions, conversion privileges with other carriers, agreements with providers to continue rendering services, and any other agreements:

BCBSM IS A MEMBER OF THHE MICHIGAN LIFE AND HEALTH INSURANCE GUARANTY ASSOCIATION.

7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes [ ] No [X]

7.2 If no, give details

CLAIMS LIABILITIES ARE BASED ON PAID/INCURRED CLAIMS TRIANGULATION.

8. Provide the following information regarding participating providers:

8.1 Number of providers at start of reporting year 66,178

8.2 Number of providers at end of reporting year 69,575

9.1 Does the reporting entity have business subject to premium rate guarantees? Yes [ ] No [X]

9.2 If yes, direct premium earned:

9.21 Business with rate guarantees between 15-36 months $

9.22 Business with rate guarantees over 36 months $

GENERAL INTERROGATORIES

10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes [X] No [ ]

10.2 If yes:

10.21 Maximum amount payable bonuses $ 165,663,047
10.22 Amount actually paid for year bonuses $ 89,489,305
10.23 Maximum amount payable withholds $
10.24 Amount actually paid for year withholds $

11.1 Is the reporting entity organized as:

11.12 A Medical Group/Staff Model, Yes [ ] No [X]
11.13 An Individual Practice Association (IPA), or, Yes [ ] No [X]
11.14 A Mixed Model (combination of above)? Yes [ ] No [X]

11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes [X] No [ ]
11.3 If yes, show the name of the state requiring such minimum capital and surplus. MICHIGAN
11.4 If yes, show the amount required. $ 7,000,000
11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes [ ] No [X]
11.6 If the amount is calculated, show the calculation

12. List service areas in which reporting entity is licensed to operate:

1 Name of Service Area
MICHIGAN

13.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

13.2 If yes, please provide the amount of custodial funds held as of the reporting date. $

13.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

13.4 If yes, please provide the balance of funds administered as of the reporting date. $

14.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [X] No [ ] N/A [ ]
14.2 If the answer to 14.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit 5 Letters of Credit	6 Trust Agreements	7 Other
WOODWARD STRAITS INSURANCE COMPANY	15649	MI	0	0	0	0

15. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

15.1 Direct Premium Written $
15.2 Total Incurred Claims $
15.3 Number of Covered Lives

*Ordinary Life Insurance Includes
Term(whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

16. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [ ] No [X]

16.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [X] No [ ]

FIVE-YEAR HISTORICAL DATA

		1 2020	2 2019	3 2018	4 2017	5 2016
	Balance Sheet (Pages 2 and 3)					
1.	Total admitted assets (Page 2, Line 28)	10,045,478,705	8,997,775,633	8,990,372,003	8,488,961,943	7,543,664,781
2.	Total liabilities (Page 3, Line 24)	4,006,339,245	3,665,657,063	4,057,128,539	4,237,314,853	4,111,182,502
3.	Statutory minimum capital and surplus requirement	7,000,000	7,000,000	7,000,000	7,000,000	7,000,000
4.	Total capital and surplus (Page 3, Line 33)	6,039,139,460	5,332,118,570	4,933,243,464	4,251,647,090	3,432,482,279
	Income Statement (Page 4)					
5.	Total revenues (Line 8)	9,341,970,305	9,237,241,741	9,086,620,608	8,146,403,585	7,899,293,106
6.	Total medical and hospital expenses (Line 18)	7,618,165,292	7,824,202,282	7,568,371,595	6,624,287,684	6,783,120,301
7.	Claims adjustment expenses (Line 20)	467,940,790	382,372,391	444,256,538	372,995,215	341,984,186
8.	Total administrative expenses (Line 21)	1,152,161,887	865,152,242	879,877,005	1,035,364,476	1,245,357,274
9.	Net underwriting gain (loss) (Line 24)	87,723,739	165,514,826	194,115,471	113,756,210	(471,168,655)
10.	Net investment gain (loss) (Line 27)	189,657,535	507,400,983	124,920,886	196,340,512	173,573,438
11.	Total other income (Lines 28 plus 29)	1,023,132	7,047,267	9,063,260	56,914,403	27,291,837
12.	Net income or (loss) (Line 32)	315,473,180	905,343,163	559,452,541	295,232,060	(226,073,622)
	Cash Flow (Page 6)					
13.	Net cash from operations (Line 11)	541,945,312	160,390,172	644,595,906	506,247,978	(495,206,851)
	Risk-Based Capital Analysis					
14.	Total adjusted capital	6,040,913,446	5,333,580,061	4,934,490,593	4,252,664,412	3,433,610,744
15.	Authorized control level risk-based capital	814,221,971	749,621,495	723,000,898	653,515,992	628,062,806
	Enrollment (Exhibit 1)					
16.	Total members at end of period (Column 5, Line 7)	3,312,099	3,237,653	1,321,996	1,279,204	1,329,829
17.	Total members months (Column 6, Line 7)	39,534,051	38,620,987	15,928,125	15,336,848	16,247,558
	Operating Percentage (Page 4) (Item divided by Page 4, sum of Lines 2, 3 and 5) x 100.0					
18.	Premiums earned plus risk revenue (Line 2 plus Lines 3 and 5)	100.0	100.0	100.0	100.0	100.0
19.	Total hospital and medical plus other non-health (Lines 18 plus Line 19)	81.5	84.7	83.3	81.3	85.9
20.	Cost containment expenses	2.4	2.4	2.1	2.1	1.9
21.	Other claims adjustment expenses	2.6	2.4	2.8	2.5	2.4
22.	Total underwriting deductions (Line 23)	99.1	98.2	97.9	98.6	106.0
23.	Total underwriting gain (loss) (Line 24)	0.9	1.8	2.1	1.4	(6.0)
	Unpaid Claims Analysis (U&I Exhibit, Part 2B)					
24.	Total claims incurred for prior years (Line 13, Col. 5)	817,722,163	757,514,495	647,512,165	562,094,322	587,585,950
25.	Estimated liability of unpaid claims-[prior year (Line 13, Col. 6)]	976,261,347	830,292,811	653,890,499	669,451,922	608,992,803
	Investments In Parent, Subsidiaries and Affiliates					
26.	Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
27.	Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
28.	Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	3,208,794,173	2,938,674,776	3,015,925,720	2,641,039,025	2,185,118,950
29.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
30.	Affiliated mortgage loans on real estate	0	0	0	0	0
31.	All other affiliated	875,142,733	848,313,321	603,601,052	517,313,657	583,196,683
32.	Total of above Lines 26 to 31	4,083,936,906	3,786,988,097	3,619,526,772	3,158,352,682	2,768,315,633
33.	Total investment in parent included in Lines 26 to 31 above.	0	0	0	0	0

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

STATEMENT AS OF DECEMBER 31, 2020 OF THE BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY 2. DETROIT, MI (LOCATION)

NAIC Group Code 0572 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2020 NAIC Company Code 54291

	1	Comprehensive (Hospital & Medical) 2	3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	3,237,654	43,865	734,645	134,945	1,152,632	768,685	96,961	263,308	0	42,613
2. First Quarter	3,279,529	46,244	739,945	131,001	1,164,840	784,222	98,603	272,839	0	41,835
3. Second Quarter	3,300,268	46,111	736,112	128,561	1,157,124	819,870	98,826	271,948	0	41,716
4. Third Quarter	3,300,204	45,537	725,853	126,923	1,143,898	844,662	99,546	271,835	0	41,950
5. Current Year	3,312,099	44,629	728,803	124,400	1,134,654	867,161	99,569	271,683	0	41,200
6. Current Year Member Months	39,534,049	553,416	8,761,115	1,540,158	13,820,575	9,901,976	1,189,517	3,266,192	0	501,100
Total Member Ambulatory Encounters for Year:										
7 Physician	0	0	0	0	0	0	0	0	0	0
8. Non-Physician	0	0	0	0	0	0	0	0	0	0
9. Total	0	0	0	0	0	0	0	0	0	0
10. Hospital Patient Days Incurred	0	0	0	0	0	0	0	0	0	0
11. Number of Inpatient Admissions	0	0	0	0	0	0	0	0	0	0
12. Health Premiums Written (b)	9,576,680,434	419,381,478	4,014,465,794	392,342,027	32,499,254	154,097,631	571,932,680	3,602,824,736	0	389,136,834
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	9,558,738,788	435,360,075	3,980,480,609	392,342,027	32,556,413	154,105,414	571,932,680	3,602,824,736	0	389,136,834
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	7,805,606,619	328,636,604	3,298,141,443	305,349,609	25,442,361	117,962,526	511,843,715	2,944,488,864	0	273,741,497
18 Amount Incurred for Provision of Health Care Services	7,760,004,770	326,113,509	3,285,631,919	298,783,847	25,764,469	125,923,392	515,610,795	2,911,143,414	0	271,033,425

(a) For health business: number of persons insured under PPO managed care products 1,185,480 and number of persons insured under indemnity only products 123,850 .
(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 3,659,095,667

STATEMENT AS OF DECEMBER 31, 2020 OF THE BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY 2. DETROIT, MI (LOCATION)

NAIC Group Code 0572 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2020 NAIC Company Code 54291

	1	Comprehensive (Hospital & Medical) 2	3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	3,237,654	43,865	734,645	134,945	1,152,632	768,685	96,961	263,308	0	42,613
2. First Quarter	3,279,529	46,244	739,945	131,001	1,164,840	784,222	98,603	272,839	0	41,835
3. Second Quarter	3,300,268	46,111	736,112	128,561	1,157,124	819,870	98,826	271,948	0	41,716
4. Third Quarter	3,300,204	45,537	725,853	126,923	1,143,898	844,662	99,546	271,835	0	41,950
5. Current Year	3,312,099	44,629	728,803	124,400	1,134,654	867,161	99,569	271,683	0	41,200
6. Current Year Member Months	39,534,049	553,416	8,761,115	1,540,158	13,820,575	9,901,976	1,189,517	3,266,192	0	501,100
Total Member Ambulatory Encounters for Year:										
7 Physician	0	0	0	0	0	0	0	0	0	0
8. Non-Physician	0	0	0	0	0	0	0	0	0	0
9. Total	0	0	0	0	0	0	0	0	0	0
10. Hospital Patient Days Incurred	0	0	0	0	0	0	0	0	0	0
11. Number of Inpatient Admissions	0	0	0	0	0	0	0	0	0	0
12. Health Premiums Written (b)	9,576,680,434	419,381,478	4,014,465,794	392,342,027	32,499,254	154,097,631	571,932,680	3,602,824,736	0	389,136,834
13. Life Premiums Direct	0	0	0	0	0	0	0	0	0	0
14. Property/Casualty Premiums Written	0	0	0	0	0	0	0	0	0	0
15. Health Premiums Earned	9,558,738,788	435,360,075	3,980,480,609	392,342,027	32,556,413	154,105,414	571,932,680	3,602,824,736	0	389,136,834
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	7,805,606,619	328,636,604	3,298,141,443	305,349,609	25,442,361	117,962,526	511,843,715	2,944,488,864	0	273,741,497
18 Amount Incurred for Provision of Health Care Services	7,760,004,770	326,113,509	3,285,631,919	298,783,847	25,764,469	125,923,392	515,610,795	2,911,143,414	0	271,033,425

(a) For health business: number of persons insured under PPO managed care products 1,185,480 and number of persons insured under indemnity only products 123,850 .

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 3,659,095,667

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
95610	38-2359234	01/01/2014	BLUE CARE NETWORK OF MICHIGAN	MI	OTH/G	CMM	(12,912,030)	0	0	0	0	0
0299999. U.S. Affiliates - Other							(12,912,030)	0	0	0	0	0
0399999. Total - U.S. Affiliates							(12,912,030)	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							(12,912,030)	0	0	0	0	0
77780	47-0095156	01/01/2017	BLUE CROSS AND BLUE SHIELD OF NEBRASKA	NE	QA/G	MR	13,485,973	0	0	0	0	0
0899999. U.S. Non-Affiliates							13,485,973	0	0	0	0	0
1099999. Total - Non-Affiliates							13,485,973	0	0	0	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)							573,943	0	0	0	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							573,943	0	0	0	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates					0	0
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	0
1099999. Total Life and Annuity - Non-Affiliates					0	0
1199999. Total Life and Annuity					0	0
15649	47-2221114	07/01/2015	WOODWARD STRAITS INSURANCE COMPANY	MI	35,008,423	10,430,612
1299999. Accident and Health - U.S. Affiliates - Captive					35,008,423	10,430,612
1499999. Total Accident and Health - U.S. Affiliates					35,008,423	10,430,612
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					35,008,423	10,430,612
2199999. Total Accident and Health - Non-Affiliates					0	0
2299999. Total Accident and Health					35,008,423	10,430,612
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					35,008,423	10,430,612
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	0
9999999 Totals - Life, Annuity and Accident and Health					35,008,423	10,430,612

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
15649	47-2221114	07/01/2015	WOODWARD STRAITS COMPANY	MI	QA/G	SLEL	234,651,730	0	0	0	0	0	0
0199999. General Account - Authorized U.S. Affiliates - Captive							234,651,730	0	0	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							234,651,730	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							234,651,730	0	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							0	0	0	0	0	0	0
1199999. Total General Account Authorized							234,651,730	0	0	0	0	0	0
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
2299999. Total General Account Unauthorized							0	0	0	0	0	0	0
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							234,651,730	0	0	0	0	0	0
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							234,651,730	0	0	0	0	0	0
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							0	0	0	0	0	0	0
9999999 - Totals							234,651,730	0	0	0	0	0	0

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business ($000 Omitted)

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums	234,652	133,856	79,765	78,054	39,928
2. Title XVIII - Medicare	0	0	0	0	0
3. Title XIX - Medicaid	0	0	0	0	0
4. Commissions and reinsurance expense allowance	0	0	0	0	0
5. Total hospital and medical expenses	0	0	0	0	0
B. BALANCE SHEET ITEMS					
6. Premiums receivable	0	0	0	0	0
7. Claims payable	10,431	11,859	2,853	4,244	4,495
8. Reinsurance recoverable on paid losses	35,008	53,561	16,039	20,058	39,643
9. Experience rating refunds due or unpaid	0	0	0	0	0
10. Commissions and reinsurance expense allowances due	1,645	2,513	666	598	288
11. Unauthorized reinsurance offset	0	0	0	0	0
12. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
13. Funds deposited by and withheld from (F)	0	0	0	0	0
14. Letters of credit (L)	0	0	0	0	0
15. Trust agreements (T)	0	0	0	0	0
16. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Multiple Beneficiary Trust	0	0	0	0	0
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	0	0	0	0	0
20. Trust agreements (T)	0	0	0	0	0
21. Other (O)	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	8,538,757,101	0	8,538,757,101
2.	Accident and health premiums due and unpaid (Line 15)	297,966,975	0	297,966,975
3.	Amounts recoverable from reinsurers (Line 16.1)	35,008,423	(35,008,423)	0
4.	Net credit for ceded reinsurance	XXX	47,084,098	47,084,098
5.	All other admitted assets (Balance)	1,173,746,206	0	1,173,746,206
6.	Total assets (Line 28)	10,045,478,705	12,075,675	10,057,554,380
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7.	Claims unpaid (Line 1)	867,400,814	10,430,612	877,831,426
8.	Accrued medical incentive pool and bonus payments (Line 2)	88,414,846	0	88,414,846
9.	Premiums received in advance (Line 8)	222,386,023	0	222,386,023
10.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers (Line 19 first inset amount plus second inset amount)	0	0	0
11.	Reinsurance in unauthorized companies (Line 20 minus inset amount)	0	0	0
12.	Reinsurance with Certified Reinsurers (Line 20 inset amount)	0	0	0
13.	Funds held under reinsurance treaties with Certified Reinsurers (Line 19 third inset amount)	0	0	0
14.	All other liabilities (Balance)	2,828,137,562	1,645,063	2,829,782,625
15.	Total liabilities (Line 24)	4,006,339,245	12,075,675	4,018,414,920
16.	Total capital and surplus (Line 33)	6,039,139,460	XXX	6,039,139,460
17.	Total liabilities, capital and surplus (Line 34)	10,045,478,705	12,075,675	10,057,554,380
	NET CREDIT FOR CEDED REINSURANCE			
18.	Claims unpaid	10,430,612		
19.	Accrued medical incentive pool	0		
20.	Premiums received in advance	0		
21.	Reinsurance recoverable on paid losses	35,008,423		
22.	Other ceded reinsurance recoverables	0		
23.	Total ceded reinsurance recoverables	45,439,035		
24.	Premiums receivable	0		
25.	Funds held under reinsurance treaties with authorized and unauthorized reinsurers	0		
26.	Unauthorized reinsurance	0		
27.	Reinsurance with Certified Reinsurers	0		
28.	Funds held under reinsurance treaties with Certified Reinsurers	0		
29.	Other ceded reinsurance payables/offsets	(1,645,063)		
30.	Total ceded reinsurance payables/offsets	(1,645,063)		
31.	Total net credit for ceded reinsurance	47,084,098		

SCHEDULE T PREMIUMS AND OTHER CONSIDERATIONS

Allocated by States and Territories

		1	Direct Business Only							
			2	3	4	5	6	7	8	9
States, etc.		Active Status (a)	Accident & Health Premiums	Medicare Title XVIII	Medicaid Title XIX	Federal Employees Health Benefits Plan Premiums	Life & Annuity Premiums & Other Considerations	Property/ Casualty Premiums	Total Columns 2 Through 7	Deposit-Type Contracts
1. Alabama	AL	N	0	0	0	0	0	0	0	0
2. Alaska	AK	N	0	0	0	0	0	0	0	0
3. Arizona	AZ	N	0	0	0	0	0	0	0	0
4. Arkansas	AR	N	0	0	0	0	0	0	0	0
5. California	CA	N	0	0	0	0	0	0	0	0
6. Colorado	CO	N	0	0	0	0	0	0	0	0
7. Connecticut	CT	N	0	0	0	0	0	0	0	0
8. Delaware	DE	N	0	0	0	0	0	0	0	0
9. District of Columbia	DC	N	0	0	0	0	0	0	0	0
10. Florida	FL	N	0	0	0	0	0	0	0	0
11. Georgia	GA	N	0	0	0	0	0	0	0	0
12. Hawaii	HI	N	0	0	0	0	0	0	0	0
13. Idaho	ID	N	0	0	0	0	0	0	0	0
14. Illinois	IL	N	0	0	0	0	0	0	0	0
15. Indiana	IN	N	0	0	0	0	0	0	0	0
16. Iowa	IA	N	0	0	0	0	0	0	0	0
17. Kansas	KS	N	0	0	0	0	0	0	0	0
18. Kentucky	KY	N	0	0	0	0	0	0	0	0
19. Louisiana	LA	N	0	0	0	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0	0	0	0
21. Maryland	MD	N	0	0	0	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0	0	0	0
23. Michigan	MI	L	5,401,923,018	3,602,824,736	0	571,932,680	0	0	9,576,680,434	0
24. Minnesota	MN	N	0	0	0	0	0	0	0	0
25. Mississippi	MS	N	0	0	0	0	0	0	0	0
26. Missouri	MO	N	0	0	0	0	0	0	0	0
27. Montana	MT	N	0	0	0	0	0	0	0	0
28. Nebraska	NE	N	0	0	0	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0	0	0	0
30. New Hampshire	NH	N	0	0	0	0	0	0	0	0
31. New Jersey	NJ	N	0	0	0	0	0	0	0	0
32. New Mexico	NM	N	0	0	0	0	0	0	0	0
33. New York	NY	N	0	0	0	0	0	0	0	0
34. North Carolina	NC	N	0	0	0	0	0	0	0	0
35. North Dakota	ND	N	0	0	0	0	0	0	0	0
36. Ohio	OH	N	0	0	0	0	0	0	0	0
37. Oklahoma	OK	N	0	0	0	0	0	0	0	0
38. Oregon	OR	N	0	0	0	0	0	0	0	0
39. Pennsylvania	PA	N	0	0	0	0	0	0	0	0
40. Rhode Island	RI	N	0	0	0	0	0	0	0	0
41. South Carolina	SC	N	0	0	0	0	0	0	0	0
42. South Dakota	SD	N	0	0	0	0	0	0	0	0
43. Tennessee	TN	N	0	0	0	0	0	0	0	0
44. Texas	TX	N	0	0	0	0	0	0	0	0
45. Utah	UT	N	0	0	0	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0	0	0	0
47. Virginia	VA	N	0	0	0	0	0	0	0	0
48. Washington	WA	N	0	0	0	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0	0	0	0
50. Wisconsin	WI	N	0	0	0	0	0	0	0	0
51. Wyoming	WY	N	0	0	0	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0	0	0
58. Aggregate other alien	OT	XXX	0	0	0	0	0	0	0	0
59. Subtotal		XXX	5,401,923,018	3,602,824,736	0	571,932,680	0	0	9,576,680,434	0
60. Reporting entity contributions for Employee Benefit Plans		XXX	0	0	0	0	0	0	0	0
61. Total (Direct Business)		XXX	5,401,923,018	3,602,824,736	0	571,932,680	0	0	9,576,680,434	0
DETAILS OF WRITE-INS										
58001.		XXX								
58002.		XXX								
58003.		XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	0	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 1
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 56

(b) Explanation of basis of allocation by states, premiums by state, etc.

ALL PREMIUMS WRITTEN IN MICHIGAN

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

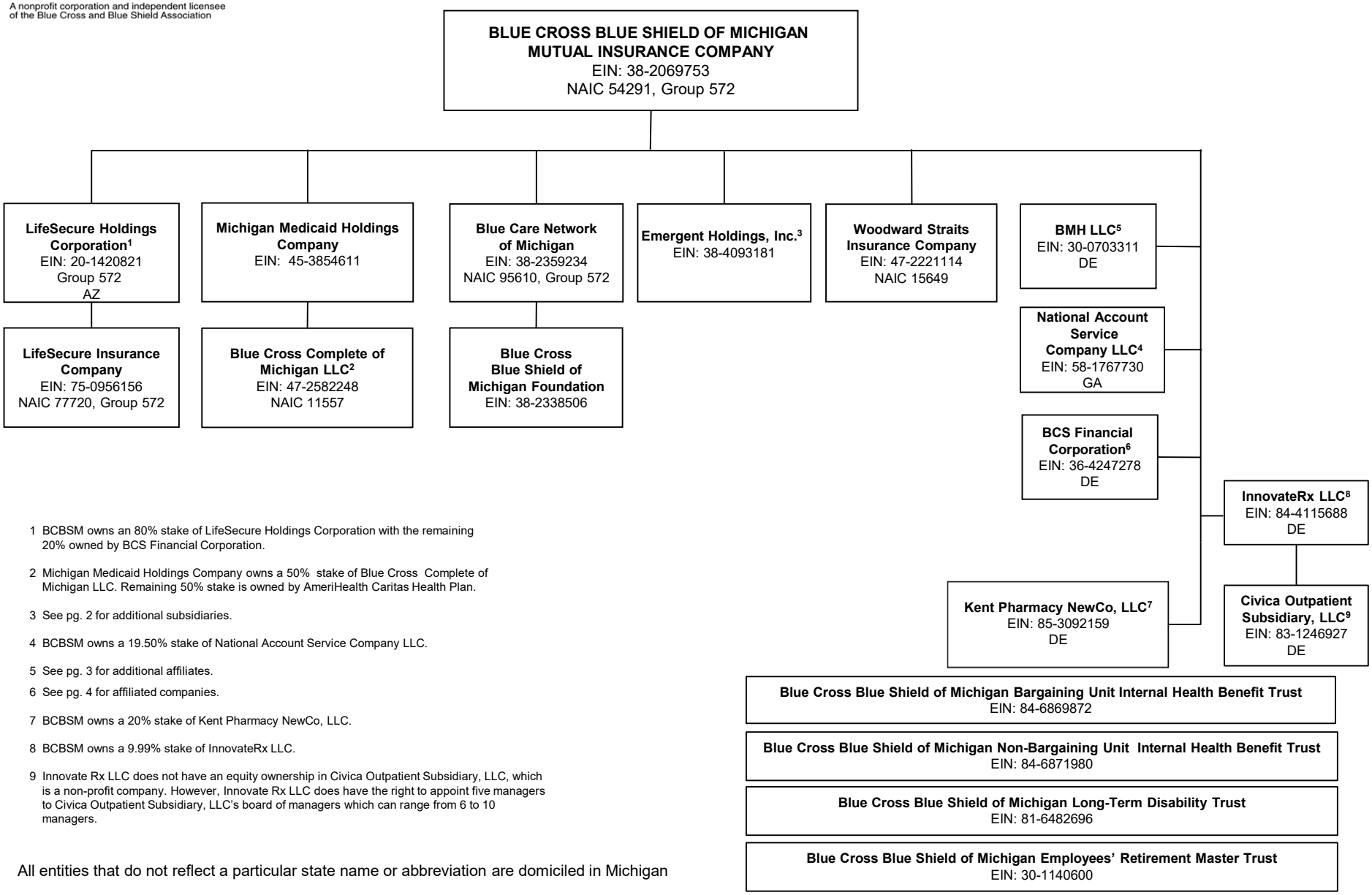
States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI						
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
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 Other Alien	OT						
59. Total							

NONE

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 BCBSM owns an 80% stake of LifeSecure Holdings Corporation with the remaining 20% owned by BCS Financial Corporation.

2 Michigan Medicaid Holdings Company owns a 50% stake of Blue Cross Complete of Michigan LLC. Remaining 50% stake is owned by AmeriHealth Caritas Health Plan.

3 See pg. 2 for additional subsidiaries.

4 BCBSM owns a 19.50% stake of National Account Service Company LLC.

5 See pg. 3 for additional affiliates.

6 See pg. 4 for affiliated companies.

7 BCBSM owns a 20% stake of Kent Pharmacy NewCo, LLC.

8 BCBSM owns a 9.99% stake of InnovateRx LLC.

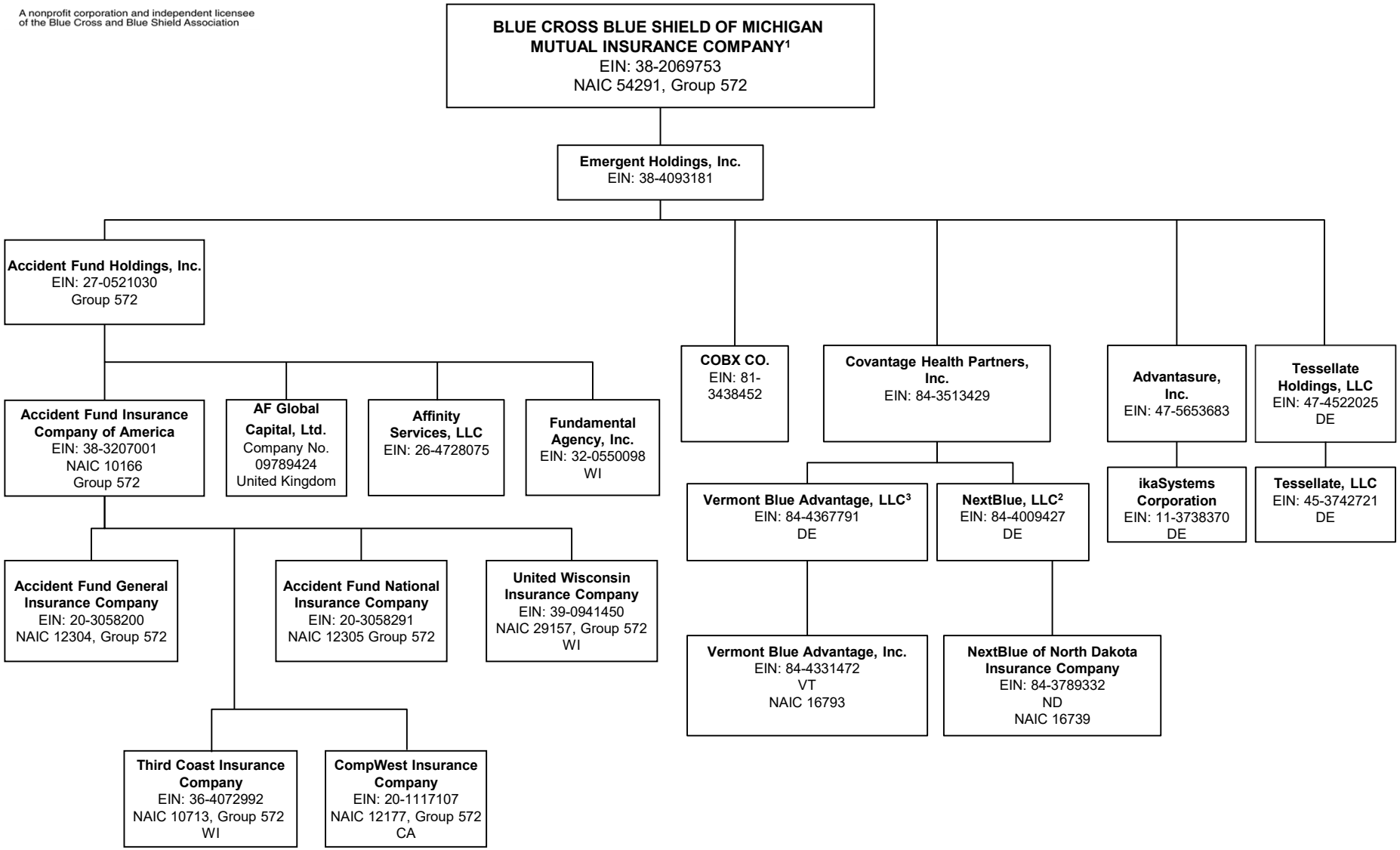
9 Innovate Rx LLC does not have an equity ownership in Civica Outpatient Subsidiary, LLC, which is a non-profit company. However, Innovate Rx LLC does have the right to appoint five managers to Civica Outpatient Subsidiary, LLC's board of managers which can range from 6 to 10 managers.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



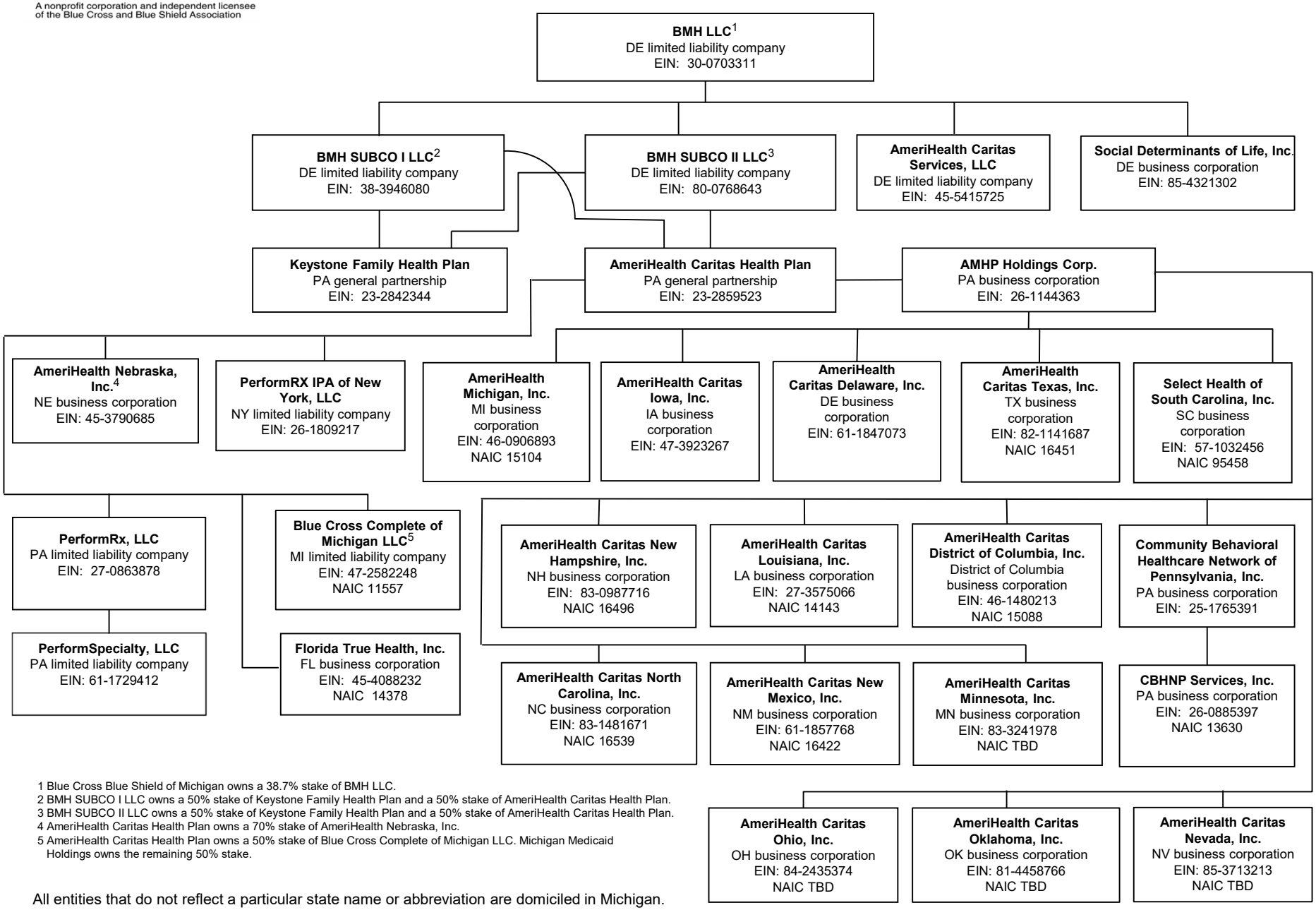
1 See page 1 for additional subsidiaries and affiliates
2 Covantage Health Partners, Inc. owns a 51% stake in NextBlue, LLC
3 Covantage Health Partners, Inc. owns a 51% stake in Vermont Blue Advantage LLC

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



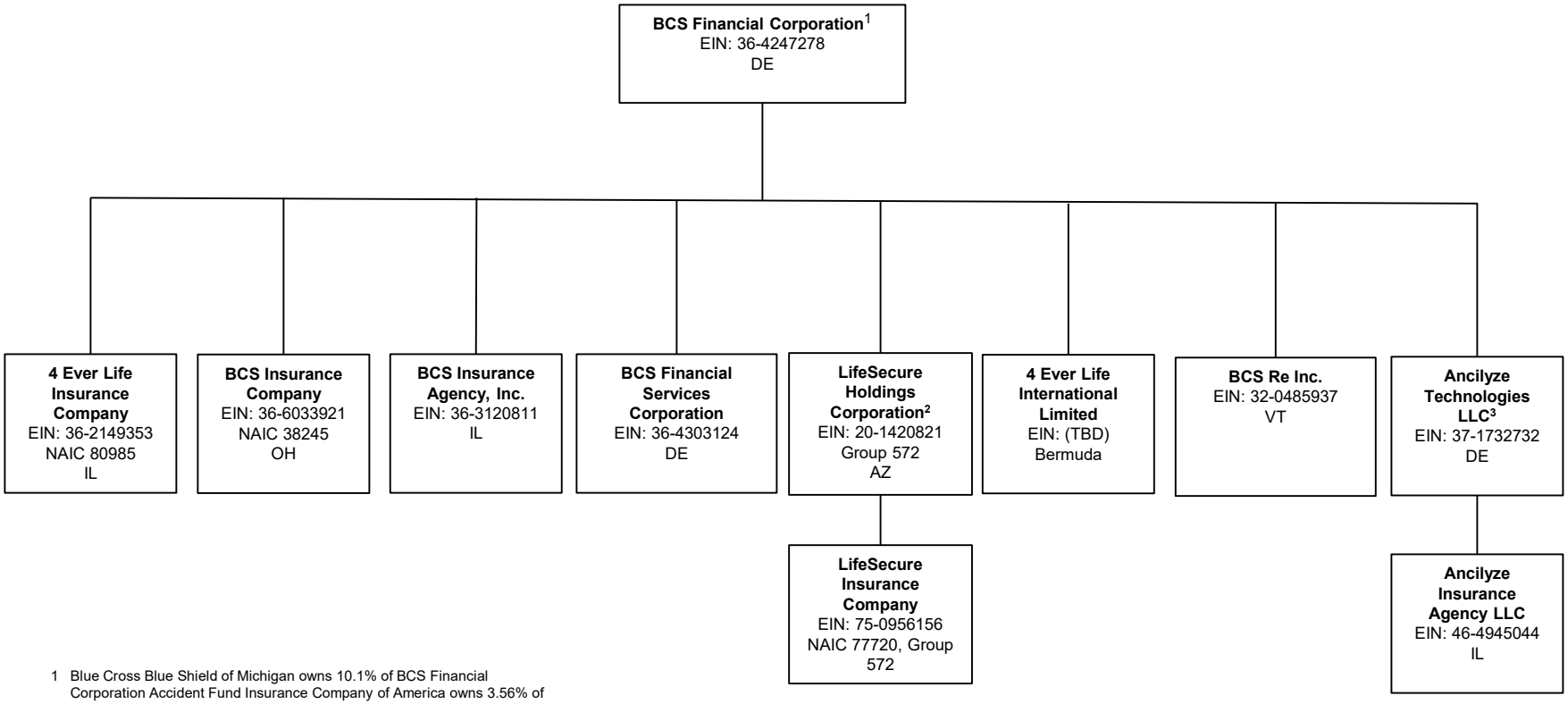
1 Blue Cross Blue Shield of Michigan owns a 38.7% stake of BMH LLC.
2 BMH SUBCO I LLC owns a 50% stake of Keystone Family Health Plan and a 50% stake of AmeriHealth Caritas Health Plan.
3 BMH SUBCO II LLC owns a 50% stake of Keystone Family Health Plan and a 50% stake of AmeriHealth Caritas Health Plan.
4 AmeriHealth Caritas Health Plan owns a 70% stake of AmeriHealth Nebraska, Inc.
5 AmeriHealth Caritas Health Plan owns a 50% stake of Blue Cross Complete of Michigan LLC. Michigan Medicaid Holdings owns the remaining 50% stake.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

Blue Cross Blue Shield of Michigan

A nonprofit corporation and independent licensee of the Blue Cross and Blue Shield Association

SUBSIDIARY & AFFILIATE ORGANIZATION CHART



1 Blue Cross Blue Shield of Michigan owns 10.1% of BCS Financial Corporation Accident Fund Insurance Company of America owns 3.56% of BCS Financial Corporation.

2 BCS Financial owns a 20% stake in LifeSecure Holdings Corporation with the remaining 80% owned by BCBSM

3 BCS Financial Corporation owns 50% of Ancilyze Technologies LLC.

All entities that do not reflect a particular state name or abbreviation are domiciled in Michigan.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
	Blue Cross Blue Shield of Michigan Mutual Insurance Company	54291	38-2069753				Blue Cross Blue Shield of Michigan Mutual Insurance Company	MI	RE	State of Michigan	Legal	0.000		N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-4093181				Emergent Holdings, Inc.	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Y	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	27-0521030				Accident Fund Holdings, Inc.	MI	DS	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	AA-0000000				AF Global Capital, Ltd.	GBR	DS	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	13
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10166	38-3207001				Accident Fund Insurance Company of America	MI	DS	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	26-4728075				Affinity Services, LLC	MI	DS	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	32-0550098				Fundamental Agency, Inc.	WI	DS	Accident Fund Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	29157	39-0941450				United Wisconsin Insurance Company	WI	DS	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12304	20-3058200				Accident Fund General Insurance Company	MI	DS	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12305	20-3058291				Accident Fund National Insurance Company	MI	DS	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	10713	36-4072992				Third Coast Insurance Company	WI	DS	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	12177	20-1117107				CompWest Insurance Company	CA	DS	Accident Fund Insurance Company of America	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	20-1420821				LifeSecure Holdings Corporation	AZ	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	80.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Y	7
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	77720	75-0956156				LifeSecure Insurance Company	MI	DS	LifeSecure Holdings Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	7
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	95610	38-2359234				Blue Care Network of Michigan	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-3854611				Michigan Medicaid Holdings Company	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Y	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	11557	47-2582248				Blue Cross Complete of Michigan LLC	MI	DS	Michigan Medicaid Holdings Company	Ownership	50.000	BCBSM and IBC MH LLC	N	5
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	38-2338506				Blue Cross and Blue Shield of Michigan Foundation	MI	DS	Blue Care Network of Michigan	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	15649	47-2221114				Woodward Straits Insurance Company	MI	DS	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-3438452				COBX Co	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-5653683				Advantasure, Inc.	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-3513429				Covantage Health Partners, Inc	MI	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4009427				NextBlue, LLC	DE	NIA	Covantage Health Partners, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	16739	84-3789332				NextBlue of North Dakota Insurance Company	ND	IA	NextBlue, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4367791				Vermont Blue Advantage, LLC	DE	NIA	Covantage Health Partners, Inc.	Ownership	51.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	16793	84-4331472				Vermont Blue Advantage, Inc	VT	IA	Vermont Blue Advantage, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	9

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	11-3738370				ikaSystems Corporation	DE	NIA	Advantasure, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	58-1767730				NASCO Corporation	GA	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	19.500	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	47-4522025				Tessellate Holdings, LLC	DE	NIA	Emergent Holdings, Inc.	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	45-3742721				Tessellate, LLC	DE	NIA	Tessellate Holdings, LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-4115688				InnovateRX LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	9.990	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	83-1246927				Civica Outpatient Subsidiary, LLC	DE	NIA	InnovateRX LLC	Management	0.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0573	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	85-3092159				Kent Pharmacy NewCo, LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	20.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-6869872				Blue Cross Blue Shield of Michigan Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management	0.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	10
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	84-6871980				Blue Cross Blue Shield of Michigan Non-Bargaining Unit Internal Health Benefit Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management	0.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	10
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	81-6482696				Blue Cross Blue Shield of Michigan Long-Term Disability Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management	0.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	11
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	30-1140600				Blue Cross Blue Shield of Michigan Employees' Retirement Master Trust	MI	OTH	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Management	0.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	12
0572	Blue Cross Blue Shield of Michigan Mutual Insurance Company	00000	30-0703311				BMH LLC	DE	NIA	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Ownership	38.740	BCBSM and IBC MH LLC	N	
		00000	38-3946080				BMH SUBCO I LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	80-0768643				BMH SUBCO II LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	45-5415725				AmeriHealth Caritas Services, LLC	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	23-2859523				AmeriHealth Caritas Health Plan	PA	NIA	BMH SUBCO I LLC	Ownership	50.000	BCBSM and IBC MH LLC	N	3
		00000	23-2859523				AmeriHealth Caritas Health Plan	PA	NIA	BMH SUBCO II LLC	Ownership	50.000	BCBSM and IBC MH LLC	N	3
		14143	27-3575066				AmeriHealth Caritas Louisiana, Inc.	LA	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	85-4321302				Social Determinants of Life, Inc	DE	NIA	BMH LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		95458	57-1032456				Select Health of South Carolina, Inc.	SC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	47-3923267				AmeriHealth Caritas Iowa, Inc	IA	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	26-1809217				Perform RX IPA of New York, LLC	NY	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	26-1144363				AMHP Holdings Corp	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	25-1765391				Community Behavioral Healthcare Network of Pennsylvania, Inc.	PA	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		13630	26-0885397				CBHNP Services, Inc.	PA	IA	Community Behavioral Healthcare Network of Pennsylvania, Inc.	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		14378	45-4088232				Florida True Health, Inc.	FL	IA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	61-1847073				AmeriHealth Caritas Delaware, Inc.	DE	NIA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		15088	46-1482013				AmeriHealth District of Columbia, Inc.	DC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		15104	46-0906893				AmeriHealth Michigan, Inc.	MI	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	83-3241978				AmeriHealth Caritas Minnesota, Inc	MN	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		16496	83-0987716				AmeriHealth Caritas New Hampshire, Inc	NH	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	84-2435374				AmeriHealth Caritas Ohio	OH	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		16451	82-1141687				AmeriHealth Caritas Texas, Inc.	TX	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	45-3790685				AmeriHealth Nebraska, Inc.	NE	IA	AmeriHealth Caritas Health Plan	Ownership	70.000	BCBSM and IBC MH LLC	N	4
		16539	83-1481671				AmeriHealth Caritas North Carolina, Inc.	NC	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		16422	61-1857768				AmeriHealth Caritas New Mexico, Inc	NM	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	81-4458766				AmeriHealth Caritas Oklahoma, Inc.	OK	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	85-3713213				AmeriHealth Caritas Nevada, Inc.	NV	IA	AMHP Holdings Corp	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	27-0863878				PerformRx, LLC	PA	NIA	AmeriHealth Caritas Health Plan	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	61-1729412				PerformSpecialty, LLC	PA	NIA	PerformRx, LLC	Ownership	100.000	BCBSM and IBC MH LLC	N	2
		00000	23-2842344				Keystone Family Health Plan	PA	NIA	BMH SUBCO I LLC	Ownership	50.000	BCBSM and IBC MH LLC	N	3
		00000	23-2842344				Keystone Family Health Plan	PA	NIA	BMH SUBCO II LLC	Ownership	50.000	BCBSM and IBC MH LLC	N	3
		11557	47-2582248				Blue Cross Complete of Michigan LLC	MI	IA	AmeriHealth Caritas Health Plan	Ownership	50.000	BCBSM and IBC MH LLC	N	5
		00000	36-4247278				BCS Financial Corporation	DE	NIA	BCBSM and Accident Fund Insurance Company of America	Ownership	13.660	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	
		80985	36-2149353				4 Ever Life Insurance Company	IL	IA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		38245	36-6033921				BCS Insurance Company	OH	IA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	36-3120811				BCS Insurance Agency, Inc.	IL	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	36-4303124				BCS Financial Services Corporation	DE	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	20-1420821				LifeSecure Holdings Corporation	AZ	DS	BCS Financial Corporation	Ownership	20.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	Y	7
		00000	AA-0000000				4 Ever Life International Limited	BMU	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	32-0485937				BCS Re Inc.	VT	NIA	BCS Financial Corporation	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	6
		00000	37-1732732				Ancilyze Technologies LLC	DE	NIA	BCS Financial Corporation	Ownership	50.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	8
		00000	46-4945044				Ancilyze Insurance Agency LLC	IL	NIA	Ancilyze Technologies LLC	Ownership	100.000	Blue Cross Blue Shield of Michigan Mutual Insurance Company	N	8
												0.000			
												0.000			
												0.000			
												0.000			
												0.000			

Asterisk	Explanation
1	BCBSM owns 9.9% of the entity in column 8
2	BCBSM owns 38.74% of the entity in column 8
3	BCBSM owns 19.37% of the entity in column 8
4	BCBSM owns 27.12% of the entity in column 8
5	Michigan Medicaid Holding Company and AmeriHealth Caritas Health Plan each own 50% of Blue Cross Complete of Michigan, LLC
6	BCBSM owns 13.66% of the entity in column 8
7	BCBSM and BCS Financial Corporation owns LifeSecure Holdings Corporation 80% and 20% respectively
8	BCBSM owns 6.83% of the entity in column 8
9	BCBSM owns 51% of the entity in column 8
10	OTH - Employee Benefit Trusts established in 2019
11	OTH - Employee Benefit Trust established in 2016
12	OTH - Employee Benefit Trust established in 1997
13	AA-0000000 indicates that AF Global Capital, Ltd. Is an alien company. The actual identification number for the Company as noted in Schedule Y Organization Chart is 09789424

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
54291	38-2069753	BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUA	36,000,000	(6,410,633)	0	0	2,303,087,812	(66,069,791)		58,360,777	2,324,968,165	44,682,566
95610	38-2359234	BLUE CARE NETWORK OF MICHIGAN	0	0	0	0	(2,516,370,989)	(4,409,776)		0	(2,520,780,765)	801,841
	27-0521030	ACCIDENT FUND HOLDINGS, INC.	19,500,000	0	0	0	(9,288,627)	0		0	10,211,373	0
10166	38-3207001	ACCIDENT FUND INSURANCE COMPANY OF AMERI	(75,400,000)	0	0	0	98,379,582	0	*	0	22,979,582	1,908,716,630
12304	20-3058200	ACCIDENT FUND GENERAL INSURANCE COMPANY	0	0	0	0	(63,465,195)	0	*	0	(63,465,195)	(552,141,541)
12305	20-3058291	ACCIDENT FUND NATIONAL INSURANCE COMPANY	0	0	0	0	(41,088,920)	0	*	0	(41,088,920)	(381,732,241)
10713	36-4072992	THIRD COAST INSURANCE COMPANY	0	0	0	0	(6,890,881)	0	*	0	(6,890,881)	(141,398,977)
29157	39-0941450	UNITED WISCONSIN INSURANCE COMPANY	0	0	0	0	5,180,718	0	*	0	5,180,718	(474,817,224)
11557	47-2582248	BLUE CROSS COMPLETE OF MICHIGAN LLC	0	0	0	0	(146,455,060)	0		0	(146,455,060)	0
	38-2338506	BLUE CROSS BLUE SHIELD OF MICHIGAN FOUND	0	0	0	0	(1,732,605)	0		0	(1,732,605)	0
12177	20-1117107	COMPWEST INSURANCE COMPANY	0	0	0	0	(18,363,200)	0	*	0	(18,363,200)	(358,626,647)
77720	75-0956156	LIFESECURE INSURANCE COMPANY	0	0	0	0	(4,087,161)	0		0	(4,087,161)	0
	58-1767730	NASCO CORPORATION	0	0	0	0	64,890,058	0		0	64,890,058	0
	27-0863878	PERFORMRX, LLC	0	0	0	0	8,156,529	0		0	8,156,529	0
	45-3742721	TESSELLATE, LLC	0	0	0	0	173,767,454	0		(114,905,040)	58,862,414	0
	47-2221114	WOODWARD STRAITS INSURANCE COMPANY	(36,000,000)	0	0	0	(9,163,132)	70,479,567		0	25,316,435	(45,484,407)
		AF GLOBAL CAPITAL, LTD	0	0	0	0	(93,447)	0		0	(93,447)	0
	47-5653683	VISIANT HOLDINGS, INC	0	0	0	0	(106,426,949)	0		182,724,026	76,297,077	0
	11-3738370	IKASYSTEMS CORPORATION	0	0	0	0	49,034,351	0		(38,689,249)	10,345,102	0
	81-3438452	COBX CO	0	0	0	0	87,838,102	0		(47,562,324)	40,275,778	0
	61-1729412	PERFORMSPECIALTY, LLC	0	0	0	0	46,661,628	0		0	46,661,628	0
	26-4728075	AFFINITY SERVICES, LLC	0	0	0	0	(14,870)	0		0	(14,870)	0
	45-5415725	AMERIHEALTH CARITAS SERVICES LLC	0	0	0	0	91,674,968	0		0	91,674,968	0
	32-0550098	FUNDAMENTAL AGENCY, INC	0	0	0	0	110,174	0		0	110,174	0
	38-4093181	EMERGENT HOLDINGS INC	55,900,000	(12,497,040)	0	0	(418,638)	0		(53,165,462)	(10,181,140)	0
	84-3513429	COVANTAGE HEALTH PARTNERS	0	0	0	0	(3,758,372)	0	*	13,237,272	9,478,900	0
16793	84-4331472	VERMONT BLUE ADVANTAGE, INC	0	6,615,720	0	0	(591,830)	0		0	6,023,890	0
16739	84-3789332	NEXTBLUE OF NORTH DAKOTA INSURANCE COMPA	0	5,881,320	0	0	(571,500)	0		0	5,309,820	0
	85-3092159	KENT PHARMACY NEWCO., LLC	0	5,000,000	0	0	0	0		0	5,000,000	0
	84-4115688	INNOVATERX, LLC	0	1,410,633	0	0	0	0		0	1,410,633	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will an actuarial opinion be filed by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
7.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
10.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Supplemental Life data due March 1 be filed with the state of domicile and the NAIC?	NO
13.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
14.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 on Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
15.	Will the actuarial opinion on non-guaranteed elements as required in Interrogatory 3 to Exhibit 5 to Life Supplement be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	YES
17.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
18.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
19.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
	APRIL FILING	
20.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
21.	Will the Supplemental Life data due April 1 be filed with the state of domicile and the NAIC?	NO
22.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
23.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
24.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
25.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1?	YES
	AUGUST FILING	
26.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

12.
13.
14.
15.
17.
18.
19.
20.
21.

Bar Codes:

12. Life Supplement [Document Identifier 205]

5 4 2 9 1 2 0 2 0 2 0 5 0 0 0 0 0

13. SIS Stockholder Information Supplement [Document Identifier 420]

5 4 2 9 1 2 0 2 0 4 2 0 0 0 0 0 0

14. Participating Opinion for Exhibit 5 [Document Identifier 371]

5 4 2 9 1 2 0 2 0 3 7 1 0 0 0 0 0

15. Non-Guaranteed Opinion for Exhibit 5 [Document Identifier 370]

5 4 2 9 1 2 0 2 0 3 7 0 0 0 0 0 0

17. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

5 4 2 9 1 2 0 2 0 2 2 4 0 0 0 0 0

18. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

5 4 2 9 1 2 0 2 0 2 2 5 0 0 0 0 0

19. Relief from the Requirements for Audit Committees [Document Identifier 226]

5 4 2 9 1 2 0 2 0 2 2 6 0 0 0 0 0

20. Long-Term Care Experience Reporting Forms [Document Identifier 306]

5 4 2 9 1 2 0 2 0 3 0 6 0 0 0 0 0

21. Life Supplement [Document Identifier 211]

5 4 2 9 1 2 0 2 0 2 1 1 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	COMPANY OWNED AUTOMOBILE	0	0	0	0
2505.	COMPANY OWNED LIFE INSURANCE (COLI)	10,705,919	0	10,705,919	8,887,833
2506.	STATE TAX REFUND RECEIVABLE	1,053,614	0	1,053,614	13,375,708
2597.	Summary of remaining write-ins for Line 25 from overflow page	11,759,533	0	11,759,533	22,263,541

Additional Write-ins for Liabilities Line 23

		Current Year			Prior Year
		1 Covered	2 Uncovered	3 Total	4 Total
2304.	ACCOUNTS PAYABLE TO HEALTH CARE VENDORS	313,907	0	313,907	986,758
2305.	ACCOUNT PAYABLE TO OTHER PLANS	23,369,035	0	23,369,035	31,850,872
2306.	ACCRUED LONG -TERM DISABILITY	24,091,189	0	24,091,189	29,843,126
2397.	Summary of remaining write-ins for Line 23 from overflow page	47,774,131	0	47,774,131	62,680,756

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	COMPANY OWNED AUTOMOBILE	0	0	0
2505.	COMPANY OWNED LIFE INSURANCE (COLI)	0	0	0
2506.	STATE TAX REFUND RECEIVABLE	0	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	562,135,550	6.583	562,135,550	0	562,135,550	6.583
1.02 All other governments	3,653,551	0.043	3,653,551	0	3,653,551	0.043
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.000	0	0	0	0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	609,159,082	7.134	609,159,082	0	609,159,082	7.134
1.06 Industrial and miscellaneous	1,402,622,964	16.427	1,402,622,964	0	1,402,622,964	16.427
1.07 Hybrid securities	2,500,000	0.029	2,500,000	0	2,500,000	0.029
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	2,580,071,147	30.216	2,580,071,147	0	2,580,071,147	30.216
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	7,353,323	0.086	7,353,323	0	7,353,323	0.086
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	7,353,323	0.086	7,353,323	0	7,353,323	0.086
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	671,854,644	7.868	671,854,644	0	671,854,644	7.868
3.02 Industrial and miscellaneous Other (Unaffiliated)	82,603,612	0.967	82,603,612	0	82,603,612	0.967
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	3,208,794,173	37.579	3,208,794,173	0	3,208,794,173	37.579
3.05 Mutual funds	44,450,709	0.521	44,450,709	0	44,450,709	0.521
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	4,007,703,138	46.935	4,007,703,138	0	4,007,703,138	46.935
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	97,364,514	1.140	97,364,515	0	97,364,515	1.140
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	97,364,514	1.140	97,364,515	0	97,364,515	1.140
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	50,331,925	0.589	50,331,925	0	50,331,925	0.589
6.02 Cash equivalents (Schedule E, Part 2)	353,722,418	4.143	353,722,418	0	353,722,418	4.143
6.03 Short-term investments (Schedule DA)	153,704,540	1.800	153,704,540	0	153,704,540	1.800
6.04 Total cash, cash equivalents and short-term investments	557,758,883	6.532	557,758,883	0	557,758,883	6.532
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	1,280,567,684	14.997	1,280,567,684	0	1,280,567,684	14.997
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	7,938,413	0.093	7,938,413	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	7,938,413	7,938,413	0.093
13. Total invested assets	8,538,757,102	100.000	8,538,757,103	7,938,413	8,538,757,103	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		97,932,215
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	8,893,978	8,893,978
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(316,961)
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	9,144,718	
	8.2 Totals, Part 3, Column 9	0	9,144,718
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		97,364,514
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		97,364,514

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		1,240,539,890
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	6,991,840	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	410,315,152	417,306,992
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	95,724,853	
	5.2 Totals, Part 3, Column 9	14,407,738	110,132,591
6.	Total gain (loss) on disposals, Part 3, Column 19		7,267,921
7.	Deduct amounts received on disposals, Part 3, Column 16		494,679,710
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,280,567,684
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,280,567,684

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,696,033,724
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,254,225,665
3.	Accrual of discount		7,291,295
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	73,378	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	382,356,328	
	4.4. Part 4, Column 11	(26,196,581)	356,233,125
5.	Total gain (loss) on disposals, Part 4, Column 19		117,672,631
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,736,752,715
7.	Deduct amortization of premium		18,219,565
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	28,363,302	
	9.2. Part 2, Section 1, Column 17	520,841	
	9.3. Part 2, Section 2, Column 14	27,430,295	
	9.4. Part 4, Column 13	29,486,539	85,800,977
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		4,444,425
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,595,127,608
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		6,595,127,608

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	562,135,550	624,835,121	561,224,482	556,027,400
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	3,653,551	4,052,312	3,665,252	3,662,000
	4. Totals	565,789,101	628,887,433	564,889,734	559,689,400
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	609,159,082	634,925,236	612,661,391	590,640,830
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	1,232,861,243	1,313,433,721	1,236,541,820	1,218,393,804
	9. Canada	37,223,108	40,467,031	37,186,463	37,004,000
	10. Other Countries	135,038,613	144,075,849	134,999,403	135,983,582
	11. Totals	1,405,122,964	1,497,976,601	1,408,727,686	1,391,381,386
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,580,071,147	2,761,789,270	2,586,278,811	2,541,711,616
PREFERRED STOCKS	14. United States	7,353,323	8,829,341	7,353,323	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	7,353,323	8,829,341	7,353,323	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	7,353,323	8,829,341	7,353,323	
COMMON STOCKS	20. United States	787,379,956	787,379,956	588,827,537	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	11,529,009	11,529,009	6,054,690	
	23. Totals	798,908,965	798,908,965	594,882,227	
Parent, Subsidiaries and Affiliates	24. Totals	3,208,794,173	3,208,794,173	956,312,557	
	25. Total Common Stocks	4,007,703,138	4,007,703,138	1,551,194,784	
	26. Total Stocks	4,015,056,461	4,016,532,479	1,558,548,107	
	27. Total Bonds and Stocks	6,595,127,608	6,778,321,749	4,144,826,918	

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	3,586,751	263,819,414	142,587,340	12,841,205	139,300,839	XXX	562,135,549	20.2	611,511,879	27.4	562,135,550	(1)
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	3,586,751	263,819,414	142,587,340	12,841,205	139,300,839	XXX	562,135,549	20.2	611,511,879	27.4	562,135,550	(1)
2. All Other Governments												
2.1 NAIC 1	0	0	248,995	0	243,927	XXX	492,922	0.0	271,812	0.0	492,922	0
2.2 NAIC 2	0	815,796	0	962,000	1,382,832	XXX	3,160,628	0.1	2,550,978	0.1	3,160,628	0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	815,796	248,995	962,000	1,626,759	XXX	3,653,550	0.1	2,822,790	0.1	3,653,550	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	0	0.0		0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX	0	0.0	0	0.0		0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	98,560,321	211,563,242	136,013,536	78,780,175	89,426,573	XXX	614,343,847	22.1	628,787,472	28.1	614,343,846	1
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	98,560,321	211,563,242	136,013,536	78,780,175	89,426,573	XXX	614,343,847	22.1	628,787,472	28.1	614,343,846	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	67,327,458	125,788,589	70,759,899	40,348,791	47,497,391	XXX	351,722,128	12.6	284,473,801	12.7	316,290,683	35,431,445
6.2 NAIC 2	320,883,070	303,955,637	130,400,441	43,971,766	59,243,446	XXX	858,454,360	30.8	393,075,831	17.6	763,185,698	95,268,662
6.3 NAIC 3	23,143,029	101,108,236	69,301,649	9,536,097	10,231,823	XXX	213,320,834	7.7	142,845,074	6.4	115,808,649	97,512,185
6.4 NAIC 4	13,599,354	79,569,176	46,059,085	1,190,641	338,802	XXX	140,757,058	5.1	129,967,875	5.8	40,013,143	100,743,915
6.5 NAIC 5	2,836,529	19,682,827	9,467,544	0	0	XXX	31,986,900	1.1	36,694,497	1.6	3,752,379	28,234,521
6.6 NAIC 6	573,029	1,760,846	0	0	1,714,090	XXX	4,047,965	0.1	1,888,574	0.1	1,610,764	2,437,201
6.7 Totals	428,362,469	631,865,311	325,988,618	95,047,295	119,025,552	XXX	1,600,289,245	57.5	988,945,652	44.2	1,240,661,316	359,627,929
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	582,821	0.0		0
7.6 NAIC 6	2,500,000	0	0	0	0	XXX	2,500,000	0.1	2,500,000	0.1	2,500,000	0
7.7 Totals	2,500,000	0	0	0	0	XXX	2,500,000	0.1	3,082,821	0.1	2,500,000	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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) 169,474,530	601,171,245	349,609,770	131,970,171	276,468,730	0	1,528,694,446	54.9	XXX	XXX	1,493,263,001	35,431,445
11.2 NAIC 2	(d) 320,883,070	304,771,433	130,400,441	44,933,766	60,626,278	0	861,614,988	31.0	XXX	XXX	766,346,326	95,268,662
11.3 NAIC 3	(d) 23,143,029	101,108,236	69,301,649	9,536,097	10,231,823	0	213,320,834	7.7	XXX	XXX	115,808,649	97,512,185
11.4 NAIC 4	(d) 13,599,354	79,569,176	46,059,085	1,190,641	338,802	0	140,757,058	5.1	XXX	XXX	40,013,143	100,743,915
11.5 NAIC 5	(d) 2,836,529	19,682,827	9,467,544	0	0	0	(c) 31,986,900	1.1	XXX	XXX	3,752,379	28,234,521
11.6 NAIC 6	(d) 3,073,029	1,760,846	0	0	1,714,090	0	(c) 6,547,965	0.2	XXX	XXX	4,110,764	2,437,201
11.7 Totals	533,009,541	1,108,063,763	604,838,489	187,630,675	349,379,723	0	(b) 2,782,922,191	100.0	XXX	XXX	2,423,294,262	359,627,929
11.8 Line 11.7 as a % of Col. 7	19.2	39.8	21.7	6.7	12.6	0.0	100.0	XXX	XXX	XXX	87.1	12.9
12. Total Bonds Prior Year												
12.1 NAIC 1	73,968,950	540,841,827	480,365,230	153,489,812	276,379,145	0	XXX	XXX	1,525,044,964	68.2	1,496,614,656	28,430,308
12.2 NAIC 2	72,844,357	176,665,169	81,497,756	27,180,716	37,438,811	0	XXX	XXX	395,626,809	17.7	344,198,439	51,428,370
12.3 NAIC 3	14,017,070	63,991,130	55,657,698	4,674,454	4,504,722	0	XXX	XXX	142,845,074	6.4	69,333,044	73,512,030
12.4 NAIC 4	12,418,952	68,724,719	46,910,236	1,779,421	134,547	0	XXX	XXX	129,967,875	5.8	40,618,002	89,349,873
12.5 NAIC 5	5,001,610	21,128,818	10,376,471	425,069	345,350	0	XXX	XXX	(c) 37,277,318	1.7	10,313,636	26,963,682
12.6 NAIC 6	2,500,000	938,584	732,465	0	217,525	0	XXX	XXX	(c) 4,388,574	0.2	3,803,652	584,922
12.7 Totals	180,750,939	872,290,247	675,539,856	187,549,472	319,020,100	0	XXX	XXX	(b) 2,235,150,614	100.0	1,964,881,429	270,269,185
12.8 Line 12.7 as a % of Col. 9	8.1	39.0	30.2	8.4	14.3	0.0	XXX	XXX	100.0	XXX	87.9	12.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	163,526,671	577,664,039	347,378,204	129,989,887	274,704,200	0	1,493,263,001	53.7	1,496,614,656	67.0	1,493,263,001	XXX
13.2 NAIC 2	292,361,411	261,698,732	115,836,445	41,398,699	55,051,040	0	766,346,327	27.5	344,198,439	15.4	766,346,327	XXX
13.3 NAIC 3	12,570,890	56,359,824	32,553,202	6,681,473	7,643,260	0	115,808,649	4.2	69,333,044	3.1	115,808,649	XXX
13.4 NAIC 4	9,547,680	19,152,418	9,946,602	1,027,641	338,802	0	40,013,143	1.4	40,618,002	1.8	40,013,143	XXX
13.5 NAIC 5	230,088	2,398,485	1,123,806	0	0	0	3,752,379	0.1	10,313,636	0.5	3,752,379	XXX
13.6 NAIC 6	2,549,957	789,928	0	0	770,880	0	4,110,765	0.1	3,803,652	0.2	4,110,765	XXX
13.7 Totals	480,786,697	918,063,426	506,838,259	179,097,700	338,508,182	0	2,423,294,264	87.1	1,964,881,429	87.9	2,423,294,264	XXX
13.8 Line 13.7 as a % of Col. 7	19.8	37.9	20.9	7.4	14.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	17.3	33.0	18.2	6.4	12.2	0.0	87.1	XXX	XXX	XXX	87.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	5,947,859	23,507,206	2,231,566	1,980,284	1,764,530	0	35,431,445	1.3	28,430,308	1.3	XXX	35,431,445
14.2 NAIC 2	28,521,659	43,072,701	14,563,996	3,535,067	5,575,238	0	95,268,661	3.4	51,428,370	2.3	XXX	95,268,661
14.3 NAIC 3	10,572,139	44,748,412	36,748,447	2,854,624	2,588,563	0	97,512,185	3.5	73,512,030	3.3	XXX	97,512,185
14.4 NAIC 4	4,051,674	60,416,758	36,112,483	163,000	0	0	100,743,915	3.6	89,349,873	4.0	XXX	100,743,915
14.5 NAIC 5	2,606,441	17,284,342	8,343,738	0	0	0	28,234,521	1.0	26,963,682	1.2	XXX	28,234,521
14.6 NAIC 6	523,072	970,918	0	0	943,210	0	2,437,200	0.1	584,922	0.0	XXX	2,437,200
14.7 Totals	52,222,844	190,000,337	98,000,230	8,532,975	10,871,541	0	359,627,927	12.9	270,269,185	12.1	XXX	359,627,927
14.8 Line 14.7 as a % of Col. 7	14.5	52.8	27.3	2.4	3.0	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	1.9	6.8	3.5	0.3	0.4	0.0	12.9	XXX	XXX	XXX	XXX	12.9

(a) Includes $ 308,082,579 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ ..... current year, $ 1,653,960 prior year of bonds with 5GI designations and $ ..... current year, $ 2,985,775 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 $ 27,622,702 ; NAIC 2 $ 172,286,395 ; NAIC 3 $ 2,373,161 ; NAIC 4 $ 423,273 ; NAIC 5 $ 0 ; NAIC 6 $ 145,500

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	3,586,751	263,819,414	142,587,340	12,841,205	139,300,840	XXX	562,135,550	20.2	611,511,879	27.4	562,135,550	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	3,586,751	263,819,414	142,587,340	12,841,205	139,300,840	XXX	562,135,550	20.2	611,511,879	27.4	562,135,550	0
2. All Other Governments												
2.01 Issuer Obligations	0	815,796	248,995	962,000	1,626,759	XXX	3,653,550	0.1	2,822,790	0.1	3,653,550	0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	815,796	248,995	962,000	1,626,759	XXX	3,653,550	0.1	2,822,790	0.1	3,653,550	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	4,139,593	0	12,680,102	2,616,983	6,565,621	XXX	26,002,299	0.9	24,253,944	1.1	26,002,299	0
5.02 Residential Mortgage-Backed Securities	93,437,878	200,190,104	100,527,449	76,163,191	82,860,953	XXX	553,179,575	19.9	570,193,730	25.5	553,179,574	1
5.03 Commercial Mortgage-Backed Securities	0	5,063,871	0	0	0	XXX	5,063,871	0.2	0	0.0	5,063,871	0
5.04 Other Loan-Backed and Structured Securities	982,850	6,309,267	22,805,985	0	0	XXX	30,098,102	1.1	34,339,798	1.5	30,098,102	0
5.05 Totals	98,560,321	211,563,242	136,013,536	78,780,174	89,426,574	XXX	614,343,847	22.1	628,787,472	28.1	614,343,846	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	427,653,273	618,646,881	323,475,100	95,047,295	119,025,550	XXX	1,583,848,099	56.9	940,258,582	42.1	1,228,002,554	355,845,545
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities	0	10,145,245	2,513,518	0	0	XXX	12,658,763	0.5	48,687,070	2.2	12,658,763	0
6.04 Other Loan-Backed and Structured Securities	709,197	3,073,186	0	0	0	XXX	3,782,383	0.1	0	0.0	0	3,782,383
6.05 Totals	428,362,470	631,865,312	325,988,618	95,047,295	119,025,550	XXX	1,600,289,245	57.5	988,945,652	44.2	1,240,661,317	359,627,928
7. Hybrid Securities												
7.01 Issuer Obligations	2,500,000	0	0	0	0	XXX	2,500,000	0.1	3,082,821	0.1	2,500,000	0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	2,500,000	0	0	0	0	XXX	2,500,000	0.1	3,082,821	0.1	2,500,000	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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		0	0.0	0	0.0		0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	437,879,617	883,282,091	478,991,537	111,467,483	266,518,770	XXX	2,178,139,498	78.3	XXX	XXX	1,822,293,953	355,845,545
11.02 Residential Mortgage-Backed Securities	93,437,878	200,190,104	100,527,449	76,163,191	82,860,953	XXX	553,179,575	19.9	XXX	XXX	553,179,574	1
11.03 Commercial Mortgage-Backed Securities	0	15,209,116	2,513,518	0	0	XXX	17,722,634	0.6	XXX	XXX	17,722,634	0
11.04 Other Loan-Backed and Structured Securities	1,692,047	9,382,453	22,805,985	0	0	XXX	33,880,485	1.2	XXX	XXX	30,098,102	3,782,383
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	533,009,542	1,108,063,764	604,838,489	187,630,674	349,379,723	0	2,782,922,192	100.0	XXX	XXX	2,423,294,263	359,627,929
11.09 Line 11.08 as a % of Col. 7	19.2	39.8	21.7	6.7	12.6	0.0	100.0	XXX	XXX	XXX	87.1	12.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	113,367,832	679,937,983	481,683,560	81,615,313	225,325,328	XXX	XXX	XXX	1,581,930,016	70.8	1,311,660,830	270,269,186
12.02 Residential Mortgage-Backed Securities	67,383,107	185,242,947	117,938,745	105,934,159	93,694,772	XXX	XXX	XXX	570,193,730	25.5	570,193,731	(1)
12.03 Commercial Mortgage-Backed Securities	0	7,109,317	41,577,753	0	0	XXX	XXX	XXX	48,687,070	2.2	48,687,071	(1)
12.04 Other Loan-Backed and Structured Securities	0	0	34,339,798	0	0	XXX	XXX	XXX	34,339,798	1.5	34,339,798	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	180,750,939	872,290,247	675,539,856	187,549,472	319,020,100	0	XXX	XXX	2,235,150,614	100.0	1,964,881,430	270,269,184
12.09 Line 12.08 as a % of Col. 9	8.1	39.0	30.2	8.4	14.3	0.0	XXX	XXX	100.0	XXX	87.9	12.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	386,365,969	696,354,939	380,991,308	102,934,509	255,647,228	XXX	1,822,293,953	65.5	1,311,660,830	58.7	1,822,293,953	XXX
13.02 Residential Mortgage-Backed Securities	93,437,878	200,190,104	100,527,449	76,163,191	82,860,953	XXX	553,179,575	19.9	570,193,731	25.5	553,179,575	XXX
13.03 Commercial Mortgage-Backed Securities	0	15,209,116	2,513,518	0	0	XXX	17,722,634	0.6	48,687,071	2.2	17,722,634	XXX
13.04 Other Loan-Backed and Structured Securities	982,850	6,309,267	22,805,985	0	0	XXX	30,098,102	1.1	34,339,798	1.5	30,098,102	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	480,786,697	918,063,426	506,838,260	179,097,700	338,508,181	0	2,423,294,264	87.1	1,964,881,430	87.9	2,423,294,264	XXX
13.09 Line 13.08 as a % of Col. 7	19.8	37.9	20.9	7.4	14.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	17.3	33.0	18.2	6.4	12.2	0.0	87.1	XXX	XXX	XXX	87.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	51,513,648	186,927,152	98,000,229	8,532,974	10,871,542	XXX	355,845,545	12.8	270,269,186	12.1	XXX	355,845,545
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	(1)	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	(1)	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	709,197	3,073,186	0	0	0	XXX	3,782,383	0.1	0	0.0	XXX	3,782,383
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	52,222,845	190,000,338	98,000,229	8,532,974	10,871,542	0	359,627,928	12.9	270,269,184	12.1	XXX	359,627,928
14.09 Line 14.08 as a % of Col. 7	14.5	52.8	27.3	2.4	3.0	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	1.9	6.8	3.5	0.3	0.4	0.0	12.9	XXX	XXX	XXX	XXX	12.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	11,724,172	11,724,172	0	0	0
2. Cost of short-term investments acquired	366,675,101	366,675,101	0	0	0
3. Accrual of discount	385,217	385,217	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(688,532)	(688,532)	0	0	0
6. Deduct consideration received on disposals	221,697,710	221,697,710	0	0	0
7. Deduct amortization of premium	2,667,132	2,667,132	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	26,576	26,576	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	153,704,540	153,704,540	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	153,704,540	153,704,540	0	0	0

(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	383,924,877	35,485,491	348,439,386	0
2. Cost of cash equivalents acquired	9,727,416,176	302,048,081	9,425,368,095	0
3. Accrual of discount	277,307	277,307	0	0
4. Unrealized valuation increase (decrease)	(42,572)	0	(42,572)	0
5. Total gain (loss) on disposals	(71,143)	(82)	(71,061)	0
6. Deduct consideration received on disposals	9,757,647,922	288,530,000	9,469,117,922	0
7. Deduct amortization of premium	134,305	134,305	0	0
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	353,722,418	49,146,492	304,575,926	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	353,722,418	49,146,492	304,575,926	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of 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
Tower Service Center		Detroit	MI	12/31/1998	12/31/2014	45,146,433		23,206,449	20,122,489	2,306,401			(2,306,401)		638,598	8,369,842
Bricktown Customer Service		Detroit	MI	12/31/1999	12/31/2014	36,635,818		18,763,756	10,209,633	890,928			(890,928)			125,561
Tower Parking Deck		Detroit	MI	09/28/2006	12/31/2014	43,508,141		22,470,416	13,195,514	1,560,529			(1,560,529)			390,836
Cornice Slate Building		Detroit	MI	09/30/2013	12/31/2014	5,279,834		3,597,308	2,121,000	268,574			(268,574)		86,714	121,145
Lyon Meaows		New Hudson	MI	12/31/1988	04/16/2013	20,177,126		7,222,820	9,075,138	892,771			(892,771)			1,430,255
Jefferson Facility		Detroit	MI	12/31/1990	12/31/2014	27,317,026		8,190,557	12,469,274	1,373,823			(1,373,823)			1,062,628
Grand Rapids Office		Grand Rapids	MI	12/31/1990	12/31/2014	5,540,322		1,229,972	3,273,918	176,756			(176,756)			582,889
Marquette Office		Marquette	MI	12/31/1993	04/16/2013	2,107,065		881,001	1,254,462	121,817			(121,817)			209,153
Capitol Avenue Building		Lansing	MI	11/23/2009	04/16/2013	27,487,562		11,802,235	13,477,018	1,553,119			(1,553,119)		708	1,490,455
0299999. Property occupied by the reporting entity - Administrative						213,199,327	0	97,364,514	85,198,446	9,144,718	0	0	(9,144,718)	0	726,020	13,782,764
0399999. Total Property occupied by the reporting entity						213,199,327	0	97,364,514	85,198,446	9,144,718	0	0	(9,144,718)	0	726,020	13,782,764
0699999 - Totals						213,199,327	0	97,364,514	85,198,446	9,144,718	0	0	(9,144,718)	0	726,020	13,782,764

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
Tower Service Center	Detroit	MI	12/31/1998	Various			23,206,449	5,613,797
Bricktown Customer Service	Detroit	MI	12/31/1999	Various			18,763,756	1,097,714
Tower Parking Deck	Detroit	MI	09/28/2006	Various			22,470,416	
Cornice Slate Building	Detroit	MI	09/30/2013	Various			3,597,308	
Lyon Meaows	New Hudson	MI	12/31/1988	Various			7,222,820	1,143,289
Jefferson Facility	Detroit	MI	12/31/1990	Various			8,190,557	1,006,045
Grand Rapids Office	Grand Rapids	MI	12/31/1990	Various			1,229,972	
Marquette Office	Marquette	MI	12/31/1993	Various			881,001	
Capitol Avenue Building	Lansing	MI	11/23/2009	Various			11,802,235	33,133
0199999. Acquired by Purchase					0	0	97,364,514	8,893,978
0399999 - Totals					0	0	97,364,514	8,893,978

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
Tower Service Center	Detroit	MI	12/31/2020	Various	688						0		688			(688)	(688)		
Lyon Meadows	New Hudson	MI	12/31/2020	Various	4,504						0		4,504			(4,504)	(4,504)		
Grand Rapids Office	Grand Rapids	MI	12/31/2020	Various	11						0		11			(11)	(11)		
Capitol Avenue Building	Lansing	MI	12/31/2020	Various	311,758						0		311,758			(311,758)	(311,758)		
0199999. Property Disposed					316,961	0	0	0	0	0	0	0	316,961	0	0	(316,961)	(316,961)	0	0
0399999 - Totals					316,961	0	0	0	0	0	0	0	316,961	0	0	(316,961)	(316,961)	0	0

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
	Energy Capital Partners IV LP		Summit	NJ	Direct		08/17/2018	3	7,769,727	9,656,790	9,656,790	30,372					210,536	21,584,600	4.110
	NGP Natural Resources XII LP		Irving	TX	Direct		01/24/2019		11,299,281	10,073,395	10,073,395	(1,068,568)					10,283	8,676,819	0.465
0199999. Oil and Gas Production - Unaffiliated									19,069,008	19,730,185	19,730,185	(1,038,196)	0	0	0	0	220,819	30,261,419	XXX
	Davidson Kempner Special Opportunites Fund III LP		New York	NY	Direct		09/25/2015		747,166	1,563,353	1,563,353	(75,436)					0	1,722,115	0.470
	Harbert Credit Solutions Fund IV LP		Birmingham	AL	Direct		02/16/2017	2	8,874,501	9,015,074	9,015,074	581,875					986,579	6,112,118	5.300
	Harbert Mezzanine Partners III LP		Birmingham	AL	Direct		01/05/2015	2	3,490,125	2,697,064	2,697,064	(148,629)					483,577	422,088	2.790
	Vista Credit Partners III LP		San Francisco	CA	Direct		09/10/2020		651,319	669,145	669,145	9,042					76	14,349,102	2.280
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									13,763,111	13,944,636	13,944,636	366,852	0	0	0	0	1,470,232	22,605,423	XXX
	Arrowstreet ACWI EX US Fund-NHIT		Boston	MA	Direct		07/16/2018		80,000,000	106,267,829	106,267,829	15,737,560					0	0	3.460
	MCP X AIV LP		Chicago	IL	Direct		12/04/2012	3	168,849	355,099	355,099	120,273					21,926	0	2.070
	MCP X AIV-II LP		Chicago	IL	Direct		12/15/2014	3	19,298	1,016,791	1,016,791	466,870					1,253,030	0	2.070
1999999. Joint Venture Interests - Common Stock - Unaffiliated									80,188,147	107,639,719	107,639,719	16,324,703	0	0	0	0	1,274,956	0	XXX
	BMH LLC		Harrisburg	PA	Direct		11/30/2011		398,458,368	547,034,215	547,034,215	83,311,797					0	0	38.740
	Kent Pharmacy LLC		Detroit	MI	DIrect		10/14/2020		5,000,000	5,000,000	5,000,000	0					0	0	20.000
	National Account Service Company LLC		Atlanta	GA	Direct		12/31/1991		21,538,439	0	0	0					0	0	19.500
	Innovate Rx LLC		Chicago	IL	Direct		11/05/2019		1,410,633	34,808	34,808	(1,375,826)					0	0	9.990
2099999. Joint Venture Interests - Common Stock - Affiliated									426,407,440	552,069,023	552,069,023	81,935,971	0	0	0	0	0	0	XXX
	Alidade Capital Fund IV LP		Bloomfield Hills	MI	Direct		08/30/2017		10,084,460	10,129,562	10,129,562	169,251					659,989	0	6.670
	Brookfield Strategic Real Estate Partners III LP		Toronto, ON		Direct		04/12/2019	3	15,862,128	15,581,736	15,581,736	(193,298)					223,233	14,363,805	0.200
	WCP Edgewater LP		Wilton	CT	Direct		08/12/2019		7,700,000	7,882,240	7,882,240	224,476					0	2,300,000	16.330
2199999. Joint Venture Interests - Real Estate - Unaffiliated									33,646,588	33,593,538	33,593,538	200,429	0	0	0	0	883,222	16,663,805	XXX
	Arboretum Ventures V LP		ANN ARBOR	MI	Direct		05/31/2019	1	1,175,000	1,162,149	1,162,149	25,425					0	3,825,000	1.990
	Arrowgrass Partnership LP		MARYLEBONE, LON		Direct		11/28/2018	13	13,115,357	8,981,231	8,981,231	(256,887)					0	0	2.250
	BCBS Venture Partners LP		CHICAGO	IL	Direct		08/31/2008		4,118,343	4,426,033	4,426,033	(6,063,321)					1,838,038	375,000	8.530
	BCBS Venture Partners II LP		CHICAGO	IL	Direct		08/31/2011		9,263,234	13,102,750	13,102,750	(1,059,926)					2,628,818	690,000	7.870
	BCBS Venture Partners III LP		CHICAGO	IL	Direct		12/17/2015		13,614,049	18,157,693	18,157,693	5,211,906					4,552,326	6,430,000	7.410
	BCBS Venture Partners IV LP		CHICAGO	IL	Direct		09/09/2019		2,857,312	2,569,805	2,569,805	(241,560)					0	17,200,000	6.380
	Detroit Investment Fund LP		DETROIT	MI	Direct		12/31/1995		4,711,934	5,011,316	5,011,316	190,926					0	0	8.770
	Dyal Capital Partners IV		DALLAS	TX	Direct		02/26/2018		13,998,099	14,578,601	14,578,601	186,941					191,373	36,953,558	1.950
	Dyal Capital Partners V		DALLAS	TX	Direct		12/10/2020		1,375,000	1,375,000	1,375,000	0					0	23,625,000	1.540
	Health Catalyst Capital LP		NEW YORK	NY	Direct		03/10/2017		4,133,820	4,661,605	4,661,605	278,837					0	850,000	4.860
	Health Catalyst Capital II LP		NEW YORK	NY	Direct		06/25/2019		1,356,727	1,237,835	1,237,835	(22,209)					12,443	3,640,000	4.620
	Health Enterprise Partners II LP		NEW YORK	NY	Direct		09/11/2012		2,897,241	4,019,627	4,019,627	158,415					199,272	610,000	3.629
	Health Enterprise Partners III LP		NEW YORK	NY	Direct		06/19/2018		7,516,555	7,232,432	7,232,432	581,990					0	7,500,000	8.370
	Health Intelligence Company LLC		CHICAGO	IL	Direct		12/31/2010		5,226,604	6,067,080	6,067,080	685,406					0	0	8.010
	HLM Venture Partners II LP		BOSTON	MA	Direct		12/31/2005	1	593,396	80,591	80,591	(371,496)					223,626	75,000	2.315
	HLM Venture Partners III LP		BOSTON	MA	Direct		09/30/2011	1	0	4,063,741	4,063,741	(52,388)					1,238,895	0	4.992
	Mesirow Financial Capital Partners IX LP		CHICAGO	IL	Direct		12/31/2005	3	8,220,084	297,618	297,618	(30,160)					0	675,000	10.271
	Mesirow Financial Capital Partners X LP		CHICAGO	IL	Direct		12/31/2010	3	529,551	460,605	460,605	(382,978)					0	150,000	2.074
	PIMCO Bravo Fund LP		NEWPORT BEACH	CA	Direct		02/28/2011		1	69,886	69,886	(156,077)					27,465	0	0.640
	PIMCO Bravo Fund II LP		NEWPORT BEACH	CA	Direct		03/19/2013		241,615	4,230,312	4,230,312	(816,735)					0	1,875,000	0.273
	Renaissance Capital Partner Fund I LP		DETROIT	MI	Direct		12/23/2008		2,787,597	8,401,671	8,401,671	1,202,290					2,451,180	0	13.450
	Renaissance Capital Partner Fund II LP		DETROIT	MI	Direct		05/15/2012		4,730,189	7,671,071	7,671,071	849,987					202,235	240,000	7.620
	Renaissance Capital Partner Fund III LP		DETROIT	MI	Direct		04/03/2017		2,660,797	3,278,720	3,278,720	440,690					54,163	3,240,000	7.360
	Renaissance Capital Partner Fund IV LP		DETROIT	MI	Direct		07/17/2020		240,000	208,175	208,175	(31,825)					0	5,760,000	11.760
	RLJ Equity Partners Fund II LP		BETHESDA	MD	Direct		01/08/2019	3	3,706,326	4,467,426	4,467,426	1,436,704					0	6,281,197	4.730
	Templeton Strategic Emerging Markets Fund IV LP		FORT LAUDERDALE	FL	Direct		12/31/2012		11,085,652	16,179,199	16,179,199	3,160,734					224,350	137,017	13.917
	Twin Tree Capital Master Fund LP		DALLAS	TX	Direct		08/07/2019	9	30,000,000	36,097,718	36,097,718	5,625,138					0	0	4.241
	Universa Investments LP		MIAMI	FL	Direct		02/08/2017	9	0	1,711,486	1,711,486	1,711,486					0	0	46.860
	Victory Park Credit Opportunities LP		CHICAGO	IL	Direct		07/23/2012		7,279,318	416,129	416,129	(50,819)					0	0	26.782

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
	VPC Fund II LP		CHICAGO	IL	Direct		07/31/2011		9,524,907	6,995,761	6,995,761	(982,715)					0	0	6.531
	Vista Equity Partners VII		CHICAGO	IL	Direct		06/26/2019	3	14,502,397	15,093,493	15,093,493	837,182					41,420	15,526,427	0.404
	Windrose Health Partners III LP		NEW YORK	NY	Direct		04/09/2012		17,938,434	20,775,747	20,775,747	(12,437,775)					1,341,442	60,000	13.830
	Windrose Health Partners IV LP		NEW YORK	NY	Direct		09/30/2016		8,215,927	7,434,364	7,434,364	(1,692,092)					178,008	900,000	2.990
2599999. Joint Venture Interests - Other - Unaffiliated									207,615,466	230,516,870	230,516,870	(2,064,906)	0	0	0	0	15,405,054	136,618,199	XXX
	Emergent Holdings INC		DETROIT	MI	Direct		11/19/2019		323,073,710	323,073,710	323,073,710						6,192,615		100.000
3099999. Collateral Loans - Affiliated									323,073,710	323,073,710	323,073,710	0	0	0	0	0	6,192,615	0	XXX
	InnovateRx LLC		CHICAGO	IL	Direct		11/05/2019												9.990
3299999. Non-collateral Loans - Affiliated										0	0	0	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									354,282,320	405,424,948	405,424,948	13,788,882	0	0	0	0	19,254,283	206,148,846	XXX
4999999. Total - Affiliated									749,481,150	875,142,733	875,142,733	81,935,971	0	0	0	0	6,192,615	0	XXX
5099999 - Totals									1,103,763,470	1,280,567,681	1,280,567,681	95,724,853	0	0	0	0	25,446,898	206,148,846	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ...$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ...$ 0 1G ..$ 0
2A ..$ 0 2B ...$ 0 2C ..$ 0
3A ..$ 0 3B ...$ 0 3C ..$ 0
4A ..$ 0 4B ...$ 0 4C ..$ 0
5A ..$ 0 5B ...$ 0 5C ..$ 0
6 ....$ 0

SCHEDULE 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
	Energy Capital Partners IV LP	Summit	NJ	Direct	08/17/2018	3		1,645,058		4.110
	NGP Natural Resources XII LP	Iving	TX	Direct	01/24/2019			1,890,435		0.465
0199999. Oil and Gas Production - Unaffiliated							0	3,535,493	0	XXX
	Harbert Credit Solutions Fund IV LP	Birmingham	AL	Direct	02/16/2017	2		331,228		5.300
	Harbert Mezzanine Partners III LP	Birmingham	AL	Direct	01/05/2015	2		39,281		2.790
	Vista Credit Partners III LP	San Francisco	CA	Direct	09/10/2020		81,017	1,220,349		2.280
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							81,017	1,590,858	0	XXX
	BMH LLC	Harrisburg	PA	Direct	11/30/2011			14,213		38.740
	Kent Pharmacy LLC	Detroit	MI	Direct	10/14/2020		5,000,000			20.000
	Innovate Rx LLC	Chicago	IL	Direct	11/05/2019		375,000	1,035,633		9.990
2099999. Joint Venture Interests - Common Stock - Affiliated							5,375,000	1,049,846	0	XXX
	Alidade Capital Fund IV LP	Bloomfield Hills	MI	DIrect	08/30/2017			2,400,000		6.670
	Brookfield Strategic Real Estate Partners III LP	Toronto, ON		Direct	04/12/2019	3		8,085,274		0.200
	WCP Edgewater LP	Wilton	CT	Direct	08/12/2019			500,000		16.330
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	10,985,274	0	XXX
	Arboretum Ventures V LP	ANN ARBOR	MI	Direct	05/31/2019			1,080,000		1.990
	BCBS Venture Partners LP	CHICAGO	IL	Direct	08/31/2008			29,871		8.530
	BCBS Venture Partners II LP	CHICAGO	IL	Direct	08/31/2011			935,738		7.870
	BCBS Venture Partners III LP	CHICAGO	IL	Direct	12/17/2015			4,017,831		7.410
	BCBS Venture Partners IV LP	CHICAGO	IL	Direct	09/09/2019		165,823	3,180,283		6.380
	Dyal Capital Partners IV	DALLAS	TX	Direct	02/26/2018			10,838,360		1.950
	Dyal Capital Partners V	DALLAS	TX	Direct	12/10/2020		1,250,000	125,000		1.540
	Health Catalyst Capital LP	NEW YORK	NY	Direct	03/10/2017			1,016,745		4.860
	Health Catalyst Capital II LP	NEW YORK	NY	Direct	06/25/2019			2,121,341		4.620
	Health Enterprise Partners II LP	NEW YORK	NY	Direct	09/11/2012			158,676		3.629
	Health Enterprise Partners III LP	NEW YORK	NY	Direct	06/19/2018			2,215,030		8.370
	Renaissance Capital Partner Fund II LP	DETROIT	MI	Direct	05/15/2012			120,000		7.620
	Renaissance Capital Partner Fund III LP	DETROIT	MI	Direct	04/03/2017			1,080,000		7.360
	Renaissance Capital Partner Fund IV LP	DETROIT	MI	Direct	07/17/2020		120,000	120,000		11.760
	RLJ Equity Partners Fund II LP	BETHESDA	MD	Direct	01/08/2019			350,216		4.730
	Vista Equity Partners VII	CHICAGO	IL	Direct	06/26/2019			7,288,326		0.404
	Windrose Health Partners III LP	NEW YORK	NY	Direct	04/09/2012			1,528,120		13.830
	Windrose Health Partners IV LP	NEW YORK	NY	Direct	09/30/2016			1,188,044		2.990
2599999. Joint Venture Interests - Other - Unaffiliated							1,535,823	37,393,580	0	XXX
	Emergent Holdings INC				11/29/2019			355,760,101		100.000
3099999. Collateral Loans - Affiliated							0	355,760,101	0	XXX
4899999. Total - Unaffiliated							1,616,840	53,505,205	0	XXX
4999999. Total - Affiliated							5,375,000	356,809,947	0	XXX
5099999 - Totals							6,991,840	410,315,152	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
	Energy Capital Partners IV LP	Summit	NJ	Direct	08/17/2018	11/02/2020	2,519,143	7,948				7,948		2,527,091	2,527,091			0	55,095
	NGP Natural Resources XII LP	Irving	TX	Direct	01/24/2019	12/28/2020	26,435	(2,535)				(2,535)		23,900	23,900			0	24
0199999. Oil and Gas Production - Unaffiliated							2,545,578	5,413	0	0	0	5,413	0	2,550,991	2,550,991	0	0	0	55,119
	Davidson Kempner Special Opportunites Fund III LP	New York	NY	Direct	09/25/2015	11/20/2020	336,297	(15,480)				(15,480)		320,817	320,817			0	0
	Harbert Mezzanine Partners III LP	Birmingham	AL	Direct	01/05/2015	12/28/2020	189,974	(9,922)				(9,922)		180,052	180,052			0	32,283
	Vista Credit Partners III LP	San Francisco	CA	Direct	09/10/2020	12/23/2020	641,263	8,784				8,784		650,047	650,047			0	73
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							1,167,534	(16,618)	0	0	0	(16,618)	0	1,150,916	1,150,916	0	0	0	32,356
	MCP X AIV LP	Chicago	IL	Direct	12/04/2012	10/21/2020	1,636	838				838		2,473	2,473			0	153
	MCP X AIV-II LP	Chicago	IL	Direct	12/15/2014	10/21/2020	99,173	84,195				84,195		183,369	183,369			0	225,972
1999999. Joint Venture Interests - Common Stock - Unaffiliated							100,809	85,033	0	0	0	85,033	0	185,842	185,842	0	0	0	226,125
	NDBH Holding Company LLC	Little Rock	AR	Navigy Holdings, Inc.	07/31/2015	11/30/2020	9,352,245	2,017,751				2,017,751		9,198,742	18,000,000		6,630,005	6,630,005	0
2099999. Joint Venture Interests - Common Stock - Affiliated							9,352,245	2,017,751	0	0	0	2,017,751	0	9,198,742	18,000,000	0	6,630,005	6,630,005	0
	Brookfield Strategic Real Estate Partners III LP	Toronto, ON		Direct	04/12/2019	10/08/2020	21,239	(260)				(260)		20,979	20,979			0	301
2199999. Joint Venture Interests - Real Estate - Unaffiliated							21,239	(260)	0	0	0	(260)	0	20,979	20,979	0	0	0	301
	Arrowgrass Partnership LP	MARYLEBONE, LON		Direct	11/28/2018	08/31/2020	32,203,757	(895,499)				(895,499)		31,308,259	31,308,259			0	0
	BCBS Venture Partners II LP	CHICAGO	IL	Direct	08/31/2011	11/15/2020	4,028	(301)				(301)		3,727	3,727			0	748
	BCBS Venture Partners III LP	CHICAGO	IL	Direct	12/17/2015	07/16/2020	52,383	21,089				21,089		73,472	73,472			0	18,420
	BCBS Venture Partners IV LP	CHICAGO	IL	Direct	05/07/2020	11/09/2020	534,740	(45,946)				(45,946)		488,794	488,794			0	0
	Dyal Capital Partners IV	DALLAS	TX	Direct	02/26/2018	10/29/2020	759,641	9,867				9,867		769,508	769,508			0	10,101
	Health Catalyst Capital II LP	NEW YORK	NY	Direct	06/25/2019	10/22/2020	1,633,415	(28,789)				(28,789)		1,604,626	1,604,626			0	16,131
	Health Intelligence Company LLC	CHICAGO	IL	Direct	12/31/2010	12/18/2020	215,319	27,423				27,423		242,742	242,742			0	0
	HLM Venture Partners II LP	BOSTON	MA	Direct	12/31/2005	09/29/2020	1,363,268	(1,120,246)				(1,120,246)		243,022	243,022			0	674,344
	HLM Venture Partners III LP	BOSTON	MA	Direct	09/30/2011	06/09/2020	(93,098)	1,185				1,185		(91,913)	(91,913)			0	0
	Mesirow Financial Capital Partners IX LP	CHICAGO	IL	Direct	12/31/2005	06/12/2020	512,121	(47,121)				(47,121)		465,000	465,000			0	0
	Mesirow Financial Capital Partners X LP	CHICAGO	IL	Direct	12/31/2010	03/30/2020	55,380	(25,142)				(25,142)		30,238	30,238			0	0
	PIMCO Bravo Fund II LP	NEWPORT BEACH	CA	Direct	03/19/2013	12/23/2020	1,946,844	(315,047)				(315,047)		1,631,798	1,631,798			0	0
	Renaissance Capital Partner Fund I LP	DETROIT	MI	Direct	12/23/2008	12/18/2020	358,977	59,949				59,949		418,926	418,926			0	122,221
	Renaissance Capital Partner Fund II LP	DETROIT	MI	Direct	05/15/2012	12/04/2020	150,374	18,738				18,738		169,112	169,112			0	4,458
	Renaissance Capital Partner Fund III LP	DETROIT	MI	Direct	04/03/2017	12/17/2020	85,869	13,334				13,334		99,203	99,203			0	1,639
	Templeton Strategic Emerging Markets Fund IV LP	FORT LAUDERDALE	FL	Direct	12/31/2012	12/22/2020	307,987	74,776				74,776		382,762	382,762			0	5,308
	Universa Investments LP	MIAMI	FL	Direct	02/08/2017	07/31/2020	6,633,013	9,766,987				9,766,987		16,400,000	23,428,571		7,028,571	7,028,571	0
	Victory Park Credit Opportunities LP	CHICAGO	IL	Direct	07/23/2012	12/22/2020	102,162	(11,118)				(11,118)		91,044	91,044			0	0
	VPC Fund II LP	CHICAGO	IL	Direct	07/31/2011	12/22/2020	389,914	(48,026)				(48,026)		341,888	341,888			0	0
	Vista Equity Partners VII	CHICAGO	IL	Direct	06/26/2019	09/10/2020	142,793	8,385				8,385		151,178	151,178			0	415
	Windrose Health Partners I LP	NEW YORK	NY	Direct	05/31/2001	04/27/2020	44,397	300,463				300,463		0	0		(344,860)	(344,860)	46,002
	Windrose Health Partners II LP	NEW YORK	NY	Direct	12/15/2006	12/23/2020	80,576	6,095,067				6,095,067		129,848	129,848		(6,045,795)	(6,045,795)	0
	Windrose Health Partners III LP	NEW YORK	NY	Direct	04/09/2012	01/07/2020	3,855,773	(1,443,907)				(1,443,907)		2,411,866	2,411,866			0	155,729
	Windrose Health Partners IV LP	NEW YORK	NY	Direct	09/30/2016	11/16/2020	537,749	(99,702)				(99,702)		438,048	438,048			0	10,489
2599999. Joint Venture Interests - Other - Unaffiliated							51,877,382	12,316,419	0	0	0	12,316,419	0	57,803,148	64,831,719	0	637,916	637,916	1,066,005
	Emergent Holdings Inc	DETROIT	MI	Direct	11/29/2019	12/31/2019						0		407,939,263	407,939,263			0	
3099999. Collateral Loans - Affiliated							0	0	0	0	0	0	0	407,939,263	407,939,263	0	0	0	0
4899999. Total - Unaffiliated							55,712,542	12,389,987	0	0	0	12,389,987	0	61,711,876	68,740,447	0	637,916	637,916	1,379,906
4999999. Total - Affiliated							9,352,245	2,017,751	0	0	0	2,017,751	0	417,138,005	425,939,263	0	6,630,005	6,630,005	0
5099999 - Totals							65,064,787	14,407,738	0	0	0	14,407,738	0	478,849,881	494,679,710	0	7,267,921	7,267,921	1,379,906

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-FT-0	TREASURY BOND				1.A	633,179	146.7188	770,273	525,000	622,986	0	(5,072)	0	0	4.500	2.960	FA	8,924	23,625	12/14/2018	02/15/2036
912810-QL-5	TREASURY BOND 4.25 11/15/40	CF			1.A	3,776,486	150.2031	4,220,708	2,810,000	3,740,634	0	(35,852)	0	0	4.250	2.186	MN	15,505	119,425	01/10/2020	11/15/2040
912810-QL-5	TREASURY BOND 4.25 11/15/40				1.A	188,152	150.2031	210,284	140,000	186,366	0	(1,786)	0	0	4.250	2.186	MN	773	5,950	01/10/2020	11/15/2040
912810-QT-8	TREASURY BOND 3.12 11/15/41	CF			1.A	34,503,447	130.7500	39,159,625	29,950,000	34,342,015	0	(159,854)	0	0	3.125	2.241	MN	121,517	935,938	01/31/2020	11/15/2041
912810-QT-8	TREASURY BOND 3.12 11/15/41				1.A	5,133,435	130.7500	5,622,250	4,300,000	5,107,262	0	(26,173)	28,079	0	3.125	1.978	MN	17,446	122,656	06/30/2020	11/15/2041
912810-RB-6	TREASURY BOND 2.87 05/15/43	CF			1.A	39,043,051	126.4375	45,517,500	36,000,000	38,658,079	0	(91,562)	0	0	2.875	2.437	MN	134,378	1,035,000	11/20/2019	05/15/2043
912810-RK-6	TREASURY BOND 2.5 02/15/45	CF			1.A	23,443,755	119.2813	26,699,915	22,384,000	23,323,837	0	(28,999)	0	0	2.500	2.273	FA	211,371	559,600	08/02/2019	02/15/2045
912810-RK-6	TREASURY BOND 2.5 02/15/45				1.A	1,595,264	119.2813	1,491,016	1,250,000	1,589,946	0	(5,318)	0	0	2.500	1.198	FA	11,804	15,625	07/23/2020	02/15/2045
912810-RZ-3	TREASURY BOND 2.75 11/15/47	CF			1.A	3,456,471	125.5469	4,676,621	3,725,000	3,471,211	0	5,956	0	0	2.750	3.126	MN	13,300	102,438	01/22/2019	11/15/2047
912810-SA-7	TREASURY BOND 3 02/15/48	CF			1.A	3,844,447	131.2969	5,081,189	3,870,000	3,845,705	0	565	0	0	3.000	3.034	FA	43,853	116,100	08/21/2018	02/15/2048
912810-SC-3	TREASURY BOND 3.12 05/15/48				1.A	5,760,027	134.2969	8,057,813	6,000,000	5,770,842	0	5,059	0	0	3.125	3.339	MN	24,344	187,500	10/24/2018	05/15/2048
912810-SC-3	TREASURY BOND 3.12 05/15/48	CF			1.A	3,400,126	134.2969	4,784,998	3,563,000	3,407,420	0	3,414	0	0	3.125	3.370	MN	14,456	111,344	11/07/2018	05/15/2048
912810-SN-9	TREASURY BOND				1.A	9,134,536	90.7656	9,259,001	10,201,000	9,138,291	0	3,755	0	0	1.250	1.702	MN	16,555	60,881	11/13/2020	05/15/2050
912810-SP-4	TREASURY BOND				1.A	6,625,516	93.6406	6,692,495	7,147,000	6,626,397	0	892	770	0	1.375	1.688	FA	37,119	0	12/28/2020	08/15/2050
912810-SQ-2	TREASURY BOND				1.A	5,074,718	94.6875	5,079,984	5,365,000	5,076,258	0	1,696	184	0	1.125	1.441	FA	22,798	0	11/13/2020	08/15/2040
912810-SS-8	TREASURY BOND				1.A	4,019,971	99.5938	3,983,750	4,000,000	4,019,833	0	(138)	26,386	0	1.625	1.576	MN	8,439	0	11/30/2020	11/15/2050
912810-ST-6	TREASURY BOND				1.A	3,214,966	98.9219	3,214,961	3,250,000	3,214,961	0	42	21,791	0	1.375	1.399	MN	5,802	0	11/30/2020	11/15/2040
912828-2A-7	TREASURY NOTE	CF			1.A	6,217,575	105.8594	7,148,578	6,752,900	6,345,480	0	66,319	0	0	1.500	2.662	FA	38,260	101,294	01/23/2019	08/15/2026
912828-2A-7	TREASURY NOTE				1.A	2,808,397	105.8594	3,225,641	3,047,100	2,865,524	0	29,571	0	0	1.500	2.648	FA	17,264	45,707	01/23/2019	08/15/2026
912828-3U-2	TREASURY NOTE 2.37 01/31/23	CF			1.A	4,240,641	104.6406	4,494,315	4,295,000	4,271,185	0	10,964	0	0	2.375	2.650	JJ	42,687	102,006	02/22/2018	01/31/2023
912828-3W-8	TREASURY NOTE 2.75 02/15/28	CF			1.A	36,827,258	114.6563	42,700,281	37,242,000	36,924,090	0	39,535	0	0	2.750	2.883	FA	386,841	1,024,155	08/31/2018	02/15/2028
912828-4A-5	TREASURY NOTE 2.62 02/28/23	CF			1.A	5,431,873	105.3438	5,720,166	5,430,000	5,430,769	0	(387)	0	0	2.625	2.617	FA	48,431	142,538	03/27/2018	02/28/2023
912828-4L-1	TREASURY NOTE 2.75 04/30/23	CF			1.A	3,036,073	106.0469	3,218,523	3,035,000	3,035,525	0	(243)	0	0	2.750	2.741	AO	14,295	83,463	06/28/2018	04/30/2023
912828-4U-1	TREASURY NOTE	CF			1.A	12,643,039	106.1563	13,497,767	12,715,000	12,677,076	0	14,469	0	0	2.625	2.749	JD	167,806	166,884	08/22/2018	06/30/2023
912828-4V-9	TREASURY NOTE 2.87 08/15/28	CF			1.A	41,056,903	116.1563	48,786,787	42,001,000	41,242,971	0	86,590	0	0	2.875	3.143	FA	456,105	1,207,529	11/15/2018	08/15/2028
912828-4X-5	TREASURY NOTE 2.75 08/31/23	CF			1.A	2,614,105	106.8906	2,820,843	2,639,000	2,625,109	0	4,937	0	0	2.750	2.956	FA	24,659	72,573	09/20/2018	08/31/2023
912828-4Z-0	TREASURY NOTE 2.75 08/31/25	CF			1.A	21,209,488	111.1875	23,838,600	21,440,000	21,279,392	0	31,631	0	0	2.750	2.922	FA	200,334	589,600	10/02/2018	08/31/2025
912828-5C-0	TREASURY NOTE	CF			1.A	7,957,223	112.5313	9,002,500	8,000,000	7,969,712	0	5,801	0	0	3.000	3.086	MS	61,319	240,000	10/24/2018	09/30/2025
912828-5D-8	TREASURY NOTE 2.87 09/30/23	CF			1.A	35,328,611	107.4219	38,134,767	35,500,000	35,401,863	0	33,493	0	0	2.875	2.980	MS	260,764	1,020,625	12/20/2018	09/30/2023
912828-5D-8	TREASURY NOTE 2.87 09/30/23				1.A	3,537,478	107.4219	3,813,477	3,550,000	3,542,975	0	2,374	0	0	2.875	2.949	MS	26,076	102,063	03/27/2019	09/30/2023
912828-5J-5	TREASURY NOTE	CF			1.A	13,035,469	112.7188	14,653,438	13,000,000	13,025,304	0	(4,874)	0	0	3.000	2.956	AO	66,796	390,000	11/28/2018	10/31/2025
912828-5K-2	TREASURY NOTE				1.A	1,025,333	107.6563	1,108,859	1,030,000	1,027,249	0	912	0	0	2.875	2.973	AO	5,072	29,613	11/01/2018	10/31/2023
912828-5K-2	TREASURY NOTE	CF			1.A	4,538,623	107.6563	4,898,359	4,550,000	4,543,244	0	2,223	0	0	2.875	2.929	AO	22,404	130,813	11/02/2018	10/31/2023
912828-5M-8	TREASURY NOTE				1.A	1,865,091	118.3906	2,127,479	1,797,000	1,853,469	0	(6,376)	0	0	3.125	2.679	MN	7,291	56,156	04/29/2019	11/15/2028
912828-5M-8	TREASURY NOTE	CF			1.A	27,259,179	118.3906	31,148,572	26,310,000	27,093,341	0	(88,340)	0	0	3.125	2.702	MN	106,748	822,188	03/13/2019	11/15/2028
912828-5U-0	TREASURY NOTE				1.A	1,703,570	107.3281	1,824,578	1,700,000	1,702,226	0	(706)	0	0	2.625	2.579	JD	123	44,625	01/23/2019	12/31/2023
912828-5U-0	TREASURY NOTE	CF			1.A	1,765,364	107.3281	1,815,992	1,692,000	1,748,439	0	(16,925)	0	0	2.625	1.483	JD	22,330	22,208	01/24/2020	12/31/2023
912828-5Z-9	TREASURY NOTE	CF			1.A	3,453,548	107.1250	3,693,670	3,448,000	3,451,525	0	(1,099)	0	0	2.500	2.465	JJ	36,073	86,200	02/26/2019	01/31/2024
912828-J2-7	TREASURY NOTE 2 02/15/25	CF			1.A	14,637,891	107.0625	16,059,375	15,000,000	14,826,974	0	39,541	0	0	2.000	2.295	FA	113,315	300,000	12/30/2015	02/15/2025
912828-L5-7	TREASURY NOTE 1.75 09/30/22	CF			1.A	2,691,563	102.8125	2,775,938	2,700,000	2,697,679	0	1,285	0	0	1.750	1.800	MS	12,072	47,250	01/22/2016	09/30/2022
912828-L5-7	TREASURY NOTE 1.75 09/30/22				1.A	6,550,176	102.8125	6,965,547	6,775,000	6,672,109	0	56,577	0	0	1.750	2.643	MS	30,292	118,563	10/16/2019	09/30/2022
912828-M5-6	TREASURY NOTE 2.25 11/15/25	CF			1.A	9,226,956	109.2188	9,753,234	8,930,000	9,084,662	0	(30,099)	0	0	2.250	1.876	MN	26,087	200,925	02/05/2016	11/15/2025
912828-N3-0	TREASURY NOTE 2.12 12/31/22	CF			1.A	5,770,130	103.9688	6,092,569	5,860,000	5,822,237	0	18,226	0	0	2.125	2.458	JD	62,606	62,263	01/25/2018	12/31/2022
912828-PX-2	TREASURY NOTE 3.62 02/15/21	SD			1.A	307,160	100.3906	301,172	300,000	300,343	0	(2,815)	0	0	3.625	2.665	FA	4,108	10,875	07/11/2018	02/15/2021
912828-R2-8	TREASURY NOTE 1.62 04/30/23	CF			1.A	24,980,469	103.4375	25,859,375	25,000,000	24,981,717	0	7,539	0	0	1.625	1.657	AO	69,579	406,250	07/19/2019	04/30/2023
912828-VM-9	TREASURY INFL IX N/B	CF			1.A	5,979,344	105.9688	7,114,106	6,713,400	6,706,037	78,420	2,879	0	0	0.375	0.424	JJ	11,630	24,832	08/02/2013	07/15/2023
912828-W7-1	TREASURY NOTE 2.12 03/31/24	CF			1.A	4,521,647	106.2500	4,852,438	4,567,000	4,536,547	0	8,923	0	0	2.125	2.339	MS	24,795	97,049	04/24/2019	03/31/2024
912828-X7-0	TREASURY NOTE	CF			1.A	10,382,695	105.9844	11,128,360	10,500,000	10,419,421	0	23,046	0	0	2.000	2.240	AO	35,967	210,000	05/21/2019	04/30/2024
912828-X8-8	US TREASURY N/B	CF			1.A	11,072,596	111.5313	12,294,090	11,023,000	11,057,033	0	(4,927)	0	0	2.375	2.322	MN	33,990	261,796	10/04/2017	05/15/2027
912828-XB-1	TREASURY NOTE 2.12 05/15/25				1.A	5,724,141	107.9219	6,475,313	6,000,000	5,807,438	0	40,756	0	0	2.125	2.912	MN	16,554	127,500	11/30/2018	05/15/2025
912828-XX-3	TREASURY NOTE 2 06/30/24	CF			1.A	15,154,102	106.2188	16,463,906	15,500,000	15,294,204	0	55,028	0	0	2.000	2.395	JD	155,856	310,000	09/16/2019	06/30/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-XZ-8	TREASURY NOTE 2.75 06/30/25	CF			1.A	5,382,915	110.8906	5,977,004	5,390,000	5,385,271	0	974	0	0	2.750	2.771	JD	74,522	74,113	08/22/2018	06/30/2025
912828-Y6-1	TREASURY NOTE 2.75 07/31/23	CF			1.A	8,003,263	106.6875	8,537,134	8,002,000	8,002,631	0	(266)	0	0	2.750	2.746	JJ	92,088	220,055	08/31/2018	07/31/2023
912828-Y7-9	TREASURY NOTE 2.87 07/31/25	CF			1.A	8,733,609	111.6250	9,700,213	8,690,000	8,719,598	0	(5,999)	0	0	2.875	2.795	JJ	104,552	249,838	08/15/2018	07/31/2025
912828-YS-3	TREASURY NOTE	CF			1.A	7,403,718	108.0625	7,888,563	7,300,000	7,394,964	0	(8,754)	0	0	1.750	1.592	MN	16,586	127,750	02/13/2020	11/15/2029
912828-YY-0	TREASURY NOTE				1.A	1,768,711	105.9063	1,853,359	1,750,000	1,765,280	0	(3,431)	0	0	1.750	1.524	JD	85	30,625	01/31/2020	12/31/2024
912828-YZ-7	TREASURY NOTE				1.A	3,314,961	101.5000	3,298,750	3,250,000	3,286,409	0	(28,552)	0	0	1.625	0.497	JD	146	52,813	03/18/2020	12/31/2021
912828-Z2-9	TREASURY NOTE	CF			1.A	3,126,521	102.7813	3,134,828	3,050,000	3,105,037	0	(21,484)	0	0	1.500	0.608	JJ	21,135	22,875	03/12/2020	01/15/2023
912828-Z2-9	TREASURY NOTE				1.A	768,721	102.7813	770,859	750,000	763,465	0	(5,256)	0	0	1.500	0.612	JJ	5,197	5,625	03/12/2020	01/15/2023
912828-Z8-6	TREASURY NOTE	CF			1.A	2,363,704	102.6250	2,373,716	2,313,000	2,349,971	0	(13,733)	0	0	1.375	0.616	FA	12,013	15,902	03/13/2020	02/15/2023
91282C-AT-8	TREASURY NOTE				1.A FE	3,505,050	99.5625	3,519,534	3,535,000	3,505,862	0	812	0	0	0.250	0.423	AO	1,514	0	11/12/2020	10/31/2025
91282C-AU-5	TREASURY NOTE				1.A FE	460,495	99.1875	461,222	465,000	460,560	0	65	0	0	0.500	0.643	AO	398	0	11/24/2020	10/31/2027
91282C-AV-3	TREASURY NOTE				1.A FE	7,349,820	99.6563	7,344,666	7,370,000	7,349,909	0	94	2,838	0	0.875	0.900	MN	8,373	0	12/16/2020	11/15/2030
91282C-AW-1	TREASURY NOTE				1.A FE	1,401,586	100.2813	1,403,938	1,400,000	1,401,531	0	(55)	0	0	0.250	0.212	MN	454	0	11/24/2020	11/15/2023
91282C-AZ-4	TREASURY NOTE				1.A FE	240,150	100.1406	240,337	240,000	240,150	0	0	0	0	0.375	0.362	MN	79	0	12/29/2020	11/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						561,224,482	XXX	624,835,121	556,027,400	562,135,550	78,420	6,868	80,048	0	XXX	XXX	XXX	3,654,055	12,853,221	XXX	XXX
0599999. Total - U.S. Government Bonds						561,224,482	XXX	624,835,121	556,027,400	562,135,550	78,420	6,868	80,048	0	XXX	XXX	XXX	3,654,055	12,853,221	XXX	XXX
195325-BQ-7	COLOMBIA (REPUBLIC OF) 4 02/26/24		C	1,2	2.C FE	258,500	108.1135	270,284	250,000	254,431	0	(1,430)	0	0	4.000	3.354	FA	3,472	10,000	01/22/2018	02/26/2024
195325-BQ-7	COLOMBIA (REPUBLIC OF) 4 02/26/24		C	1,2	2.C FE	49,425	108.1135	54,057	50,000	49,633	0	106	0	0	4.000	4.250	FA	694	2,000	12/27/2018	02/26/2024
195325-CU-7	COLOMBIA REPUBLIC OF (GOVERNM 5 06/15/45		C	1,2	2.C FE	530,250	122.4191	612,096	500,000	528,464	0	(641)	0	0	5.000	4.605	JD	1,111	25,000	01/24/2018	06/15/2045
195325-CU-7	COLOMBIA REPUBLIC OF (GOVERNM 5 06/15/45		C	1,2	2.C FE	47,438	122.4191	61,210	50,000	47,531	0	48	0	0	5.000	5.365	JD	111	2,500	12/27/2018	06/15/2045
46513J-XM-8	STATE OF ISRAEL		C		1.E FE	248,903	108.2994	270,749	250,000	248,995	0	92	0	0	2.500	2.550	JJ	2,882	3,125	01/08/2020	01/15/2030
46513J-XN-6	STATE OF ISRAEL		C		1.E FE	243,815	110.6269	276,567	250,000	243,927	0	112	0	0	3.375	3.509	JJ	3,891	4,219	01/08/2020	01/15/2050
698299-BE-3	PANAMA REPUBLIC OF (GOVER 3.75 03/16/25		C	1,2	2.B FE	519,845	110.6250	553,125	500,000	511,732	0	(2,572)	0	0	3.750	3.149	MS	5,469	18,750	10/20/2017	03/16/2025
91087B-AB-6	MEXICO (UNITED MEXICAN STATES) (GO		C		2.B FE	805,076	114.1858	970,579	850,000	806,838	0	816	0	0	4.350	4.687	JJ	17,050	36,975	12/27/2018	01/15/2047
91087B-AM-2	MEXICO (UNITED MEXICAN STATES) (GO		C	1,2	2.B FE	962,000	102.2500	983,645	962,000	962,000	0	0	0	0	2.659	2.659	MN	2,629	0	11/17/2020	05/24/2031
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						3,665,252	XXX	4,052,312	3,662,000	3,653,551	0	(3,469)	0	0	XXX	XXX	XXX	37,309	102,569	XXX	XXX
1099999. Total - All Other Government Bonds						3,665,252	XXX	4,052,312	3,662,000	3,653,551	0	(3,469)	0	0	XXX	XXX	XXX	37,309	102,569	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
516391-DU-0	LANSING MICH BRD WTR & LT UTIL SYS			1	1.D FE	750,000	109.1960	818,970	750,000	750,000	0	0	0	0	3.525	3.525	JJ	13,219	14,100	12/13/2019	07/01/2041
040654-YD-1	ARIZONA ST TRANSPRTN BRD HIGHWAY			1	1.B FE	500,000	107.0100	535,050	500,000	500,000	0	0	0	0	3.166	3.166	JJ	7,915	6,112	01/10/2020	07/01/2038
797400-LP-1	SAN DIEGO COUNTY REGIONAL TRANSPOR			1	1.A FE	500,000	105.2220	526,110	500,000	500,000	0	0	0	0	3.248	3.248	AO	4,060	12,721	12/06/2019	04/01/2048
196479-6Z-7	COLORADO ST HSG & FIN AUTH			1	1.A FE	899,928	101.9410	917,395	899,928	899,928	0	0	0	0	3.180	3.180	MON	2,385	28,618	07/12/2019	08/01/2049
196480-CV-7	COLORADO ST HSG & FIN AUTH			1	1.A FE	892,072	104.8680	908,250	866,089	888,693	0	(2,528)	0	0	3.600	3.219	MON	2,598	31,179	08/14/2019	08/01/2049
196480-EX-1	COLORADO ST HSG & FIN AUTH			1	1.A FE	964,065	101.1210	974,872	964,065	964,065	0	0	0	0	2.907	2.907	MON	2,335	26,624	11/21/2019	01/01/2050
59334D-LS-1	MIAMI-DADE CNTY FL WTR&SWR REVENUE			1	1.D FE	750,000	107.6280	807,210	750,000	750,000	0	0	0	0	3.490	3.490	AO	6,544	23,630	10/24/2019	10/01/2042
594712-UF-6	MICHIGAN STATE UNIVERSITY			1	1.C FE	500,000	114.4090	572,045	500,000	500,000	0	0	0	0	4.496	4.496	FA	8,492	22,480	02/08/2019	08/15/2048
60416Q-HR-8	MINNESOTA ST HSG FIN AGY HOMEOWNED			1	1.A FE	975,128	103.4170	1,008,449	975,128	975,128	0	0	0	0	3.230	3.230	MON	2,625	31,497	07/17/2019	08/01/2049
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNER			1	1.A FE	2,234,655	102.1660	2,283,057	2,234,655	2,234,655	0	0	0	0	3.020	3.020	MON	5,624	68,424	11/14/2019	12/01/2049
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNER			1	1.A FE	2,968,469	101.1290	3,001,983	2,968,469	2,968,469	0	0	0	0	1.920	1.920	MON	4,750	15,990	08/07/2020	09/01/2050
64971X-AX-6	NEW YORK CITY NY TRANSITIO 2.94 08/01/26				1.A FE	1,993,300	109.8560	2,197,120	2,000,000	1,995,547	0	718	0	0	2.940	2.983	FA	24,500	58,800	09/29/2017	08/01/2026
235036-4V-9	DALLAS-FORT WORTH TX INTERNATIONAL			1	1.E FE	504,120	104.5430	522,715	500,000	503,617	0	(350)	0	0	3.344	3.249	MN	2,787	16,720	08/08/2019	11/01/2045
30312C-AF-0	FRETE 2019-ML06 TRUST				1.B FE	2,037,985	109.8400	2,173,539	1,978,822	2,034,775	0	(2,751)	0	0	2.543	2.336	MON	4,193	50,321	10/23/2019	06/25/2037
92812U-M2-1	VIRGINIA ST HSG DEV AUTH COMWL			2	1.A FE	2,895,946	106.3340	3,079,376	2,895,946	2,895,946	0	0	0	0	4.250	4.250	MON	10,256	123,078	10/18/2013	10/25/2043
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH CMWLTH MT				1.A FE	2,501,883	99.7290	2,495,103	2,501,883	2,501,883	0	0	0	0	2.950	2.950	MON	6,150	73,806	10/22/2019	10/01/2049
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH			1	1.A FE	3,689,268	98.6130	3,638,098	3,689,268	3,689,268	0	0	0	0	2.850	2.850	MON	8,762	87,620	01/29/2020	12/25/2049
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH			1	1.A FE	450,266	98.6130	454,762	461,159	450,325	0	59	10,893	0	2.850	2.971	MON	1,095	10,952	01/29/2020	12/25/2049
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						26,007,085	XXX	26,914,104	25,935,412	26,002,299	0	(4,852)	10,893	0	XXX	XXX	XXX	118,290	702,672	XXX	XXX
3138WP-LH-5	FNMA 30YR			4	1.A	2,293,273	106.8023	2,392,448	2,240,072	2,286,239	0	(4,354)	0	0	3.000	2.639	MON	5,600	67,209	04/16/2015	04/01/2043

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
3140FT-KA-8	FNMA 30YR	CF		4	1.A	8,526,839	108.9387	9,273,087	8,512,209	8,525,111	0	(2,054)	0	0	3.500	3.472	MON	24,827	297,951	01/15/2019	02/01/2047
3140GS-RV-6	FNMA 30YR			4	1.A	1,775,814	106.1420	1,932,749	1,820,910	1,790,330	0	14,491	0	0	3.500	4.006	MON	5,311	63,749	11/01/2018	10/01/2047
3140GS-RX-2	FNMA 30YR			4	1.A	2,221,930	106.1420	2,418,291	2,278,355	2,235,719	0	13,994	0	0	3.500	4.039	MON	6,645	79,756	11/01/2018	10/01/2047
3140H6-CF-4	FNMA 30YR	CF		4	1.A	2,518,000	108.2508	2,655,630	2,453,219	2,516,766	0	(4,626)	0	0	4.000	3.188	MON	8,177	98,141	03/12/2019	01/01/2048
3140J7-2S-3	FNMA 30YR	CF		4	1.A	11,983,954	108.6274	13,326,016	12,267,644	12,019,886	0	32,607	0	0	3.000	3.368	MON	30,669	368,049	01/08/2019	02/01/2048
3140J9-HP-9	FNMA 30YR	CF		4	1.A	3,725,679	109.0392	4,074,547	3,736,772	3,727,733	0	1,930	0	0	3.500	3.553	MON	10,899	130,794	12/26/2018	06/01/2048
3140J9-UT-6	FNMA 30YR	CF		4	1.A	3,869,372	108.2508	4,094,578	3,782,493	3,863,029	0	(6,380)	0	0	4.000	3.097	MON	12,608	151,312	02/27/2019	05/01/2048
3140J9-XH-9	FNMA 30YR			4	1.A	316,708	106.4107	337,223	316,907	316,762	0	52	0	0	3.000	3.012	MON	792	9,508	03/25/2019	07/01/2047
3140JV-EA-6	FNMA 30YR UMBS	CF		4	1.A	2,620,580	105.9490	2,685,427	2,534,640	2,587,595	0	(32,155)	0	0	3.500	2.706	MON	7,393	88,734	08/08/2019	08/01/2049
3140JV-EA-6	FNMA 30YR UMBS	CF		4	1.A	4,938,123	105.9490	5,068,743	4,784,133	4,879,866	0	(56,658)	0	0	3.500	2.739	MON	13,954	167,486	08/13/2019	08/01/2049
3140JV-M3-3	FNMA 30YR UMBS	CF		4	1.A	11,735,377	107.8776	12,579,750	11,661,129	11,710,147	0	(24,374)	0	0	3.000	2.908	MON	29,153	349,836	07/16/2019	07/01/2049
3140JV-SJ-2	FNMA 30YR UMBS	CF		4	1.A	13,003,452	105.9491	13,359,554	12,609,408	12,825,415	0	(174,863)	0	0	3.500	2.801	MON	36,777	441,396	09/11/2019	09/01/2049
3140JW-A2-6	FNMA 15YR UMBS			4	1.A	1,393,022	106.0369	1,422,307	1,341,332	1,378,293	0	(11,966)	0	0	3.500	2.547	MON	3,912	46,947	08/27/2019	07/01/2034
3140JX-SG-4	FNMA 15YR UMBS			4	1.A	1,231,035	104.9555	1,257,841	1,198,452	1,222,671	0	(8,088)	0	0	3.000	2.167	MON	2,996	35,956	10/31/2019	10/01/2034
3140K3-BY-7	FNMA 15YR UMBS	CF		4	1.A	7,009,186	104.3502	7,210,449	6,909,857	6,987,688	0	(21,498)	0	0	2.500	2.240	MON	14,396	143,963	01/16/2020	01/01/2035
3140K3-WD-0	FNMA 30YR UMBS			4	1.A	1,799,193	106.1379	1,809,803	1,705,144	1,745,384	0	(53,810)	0	0	3.000	2.419	MON	4,263	25,577	05/29/2020	03/01/2050
3140K4-TV-2	FNMA 30YR UMBS	CF		4	1.A	5,534,775	105.6130	5,487,065	5,195,447	5,319,606	0	(215,169)	0	0	3.500	2.151	MON	15,153	106,118	04/30/2020	03/01/2050
3140K5-AM-9	FNMA 30YR UMBS	CF		4	1.A	4,963,516	105.1330	5,054,036	4,807,279	4,858,453	0	(105,063)	0	0	3.000	2.679	MON	12,018	108,171	02/26/2020	02/01/2050
3140K5-AM-9	FNMA 30YR UMBS			4	1.A	2,978,109	105.1330	3,032,422	2,884,367	2,915,072	0	(63,038)	0	0	3.000	2.679	MON	7,211	64,903	02/26/2020	02/01/2050
3140K7-5Q-2	FNMA 30YR UMBS	CF		4	1.A	16,094,728	106.0558	16,489,675	15,548,114	15,983,881	0	(110,847)	0	0	3.500	2.557	MON	45,349	453,516	01/17/2020	01/01/2050
3140K7-5Q-2	FNMA 30YR UMBS			4	1.A	1,177,747	106.0558	1,206,647	1,137,748	1,169,635	0	(8,111)	0	0	3.500	2.557	MON	3,318	33,186	01/17/2020	01/01/2050
3140K7-CM-3	FNMA 15YR UMBS	CF		4	1.A	6,031,285	104.3800	6,242,783	5,980,822	6,017,780	0	(13,505)	0	0	2.500	2.343	MON	12,460	137,082	12/17/2019	12/01/2034
3140K7-CM-3	FNMA 15YR UMBS			4	1.A	730,760	104.3800	756,385	724,646	729,123	0	(1,636)	0	0	2.500	2.343	MON	1,510	16,609	12/17/2019	12/01/2034
3140K8-SY-8	FNMA 30YR UMBS			4	1.A	9,572,057	108.2521	9,612,475	8,879,716	9,180,527	0	(391,530)	0	0	4.000	3.113	MON	29,599	147,997	06/11/2020	03/01/2050
3140K8-SZ-5	FNMA 30YR UMBS			4	1.A	1,734,287	108.0085	1,744,073	1,614,756	1,722,878	0	(11,408)	62	0	4.000	1.901	MON	5,383	26,917	06/16/2020	03/01/2050
3140K8-Y7-0	FNMA 30YR UMBS	CF		4	1.A	5,515,962	107.3087	5,665,912	5,280,011	5,396,952	0	(119,010)	0	0	3.500	2.670	MON	15,400	154,036	02/06/2020	02/01/2050
3140KD-CD-0	FNMA 15YR UMBS			4	1.A	2,973,168	104.5520	2,954,326	2,825,701	2,952,655	0	(20,513)	0	0	2.500	1.630	MON	5,887	35,325	06/09/2020	06/01/2035
3140KG-C2-7	FNMA 30YR UMBS			4	1.A	9,381,259	103.9123	9,395,931	9,042,177	9,378,790	0	(2,469)	0	0	2.000	1.736	MON	15,070	30,141	09/11/2020	09/01/2050
3140KH-T4-3	FNMA 30YR UMBS			4	1.A	10,866,794	107.6209	11,114,885	10,327,811	10,861,229	0	(5,565)	0	0	2.500	2.089	MON	21,516	86,065	07/16/2020	08/01/2050
3140KH-U5-8	FNMA 30YR UMBS			4	1.A	15,697,684	105.6157	15,789,734	14,950,175	15,650,090	0	(47,594)	0	0	2.500	1.899	MON	31,146	155,732	07/22/2020	08/01/2050
3140KH-VM-0	FNMA 30YR UMBS			4	1.A	4,715,405	105.4945	4,677,060	4,433,465	4,713,847	0	(1,558)	0	0	3.000	2.455	MON	11,084	33,251	08/18/2020	08/01/2050
3140KH-VM-0	FNMA 30YR UMBS			4	1.A	1,039,958	105.4945	1,039,347	985,214	1,038,756	0	(1,202)	7,910	0	3.000	2.529	MON	2,463	7,389	08/18/2020	08/01/2050
3140KL-YJ-5	FNMA 30YR UMBS			4	1.A	1,842,395	105.6301	1,851,002	1,752,344	1,842,246	0	(150)	1,399	0	2.500	2.019	MON	3,651	7,301	09/18/2020	09/01/2050
3140KL-YJ-5	FNMA 30YR UMBS			4	1.A	5,176,492	105.6301	5,196,730	4,919,743	5,173,519	0	(2,974)	0	0	2.500	2.017	MON	10,249	20,499	09/18/2020	09/01/2050
3140KM-U3-2	FNMA 30YR UMBS			4	1.A	3,164,229	108.1038	3,232,748	2,990,412	3,162,935	0	(1,295)	0	0	2.500	2.070	MON	6,230	12,460	09/15/2020	09/01/2050
3140KN-P2-8	FNMA 30YR UMBS			4	1.A	8,593,500	106.5989	8,692,020	8,153,951	8,586,970	0	(6,530)	0	0	2.500	1.914	MON	16,987	33,975	10/01/2020	10/01/2050
3140KP-PL-1	FNMA 30YR UMBS			4	1.A	10,084,385	104.6755	10,155,987	9,702,355	10,082,166	0	(2,218)	0	0	2.000	1.707	MON	16,171	16,171	10/15/2020	11/01/2050
3140KP-PM-9	FNMA 30YR UMBS			4	1.A	5,651,264	104.1962	5,685,846	5,456,863	5,650,339	0	(925)	0	0	2.000	1.721	MON	9,095	9,095	10/14/2020	10/01/2050
3140KQ-ND-9	FNMA 30YR UMBS			4	1.A	12,607,625	106.6017	12,743,058	11,953,896	12,602,763	0	(4,862)	0	0	2.500	2.097	MON	24,904	49,808	10/08/2020	10/01/2050
3140KS-AF-4	FNMA 30YR UMBS			4	1.A	6,121,015	104.6759	6,181,224	5,905,109	6,120,281	0	(734)	0	0	2.000	1.675	MON	9,842	0	11/12/2020	11/01/2050
3140KS-BC-0	FNMA 30YR UMBS			4	1.A	5,105,995	104.2326	5,148,355	4,939,294	5,105,578	0	(417)	0	0	2.000	1.761	MON	8,232	0	11/13/2020	11/01/2050
3140Q9-G7-2	FNMA 30YR			4	1.A	1,869,287	105.6529	2,095,096	1,983,000	1,896,026	0	25,442	0	0	3.000	3.988	MON	4,958	59,494	11/13/2018	07/01/2048
3140QD-E9-1	FNMA 30YR UMBS			4	1.A	6,505,683	106.5249	6,529,235	6,129,305	6,512,602	0	6,919	0	0	3.500	1.983	MON	17,877	53,631	08/25/2020	04/01/2050
3140QD-FP-4	FNMA 30YR UMBS			4	1.A	1,261,159	106.7065	1,253,117	1,174,359	1,253,117	0	(8,042)	7,883	0	4.000	1.639	MON	3,915	23,490	05/21/2020	04/01/2050
3140QD-WT-7	FNMA 30YR UMBS			4	1.A	1,927,593	107.4299	1,924,098	1,791,027	1,928,650	0	1,058	0	0	3.500	2.138	MON	5,224	20,895	07/17/2020	06/01/2050
3140QE-CK-6	FNMA 30YR UMBS			4	1.A	6,619,523	105.7350	6,487,264	6,135,401	6,609,270	0	(10,252)	0	0	3.500	1.608	MON	17,895	53,685	08/21/2020	07/01/2050
3140X4-UU-8	FNMA 15YR UMBS SUPER	CF		4	1.A	6,542,985	104.9552	6,708,912	6,392,170	6,497,403	0	(43,708)	0	0	3.000	2.307	MON	15,980	191,797	09/26/2019	09/01/2034
3140X5-XR-9	FNMA 15YR UMBS SUPER	CF		4	1.A	4,356,118	104.8881	4,316,152	4,115,005	4,255,985	0	(100,133)	0	0	3.000	1.579	MON	10,288	72,017	04/23/2020	02/01/2035
3140X6-CG-4	FNMA 30YR UMBS SUPER			4	1.A	4,350,720	108.4882	4,474,549	4,124,456	4,338,086	0	(12,634)	52,136	0	3.500	2.686	MON	12,030	84,208	05/08/2020	04/01/2050
3140X7-DQ-9	FNMA 30YR UMBS SUPER			4	1.A	5,528,180	108.5833	5,614,082	5,170,299	5,371,705	0	(156,476)	0	0	4.000	2.825	MON	17,234	86,179	06/30/2020	03/01/2050
3140X7-RJ-0	FNMA 30YR UMBS SUPER			4	1.A	13,605,446	107.9888	13,619,794	12,612,232	13,578,329	0	(27,117)	0	0	3.500	0.645	MON	36,786	110,357	08/21/2020	03/01/2050

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
3140X7-TY-5	FNMA 30YR UMBS SUPER			4	1.A	652,992	105.6226	656,710	621,752	651,571	0	(1,421)	6,259	0	3.000	2.402	MON	1,554	4,663	08/27/2020	08/01/2050
3140X7-TY-5	FNMA 30YR UMBS SUPER			4	1.A	7,218,398	105.6226	7,190,579	6,807,802	7,208,714	0	(9,684)	0	0	3.000	2.272	MON	17,020	51,059	08/27/2020	08/01/2050
3140X8-C6-2	FNMA 30YR UMBS SUPER			4	1.A	1,047,269	106.6604	1,062,564	996,213	1,022,294	0	(24,975)	0	0	2.500	2.125	MON	2,075	2,075	10/27/2020	11/01/2050
3140X8-PS-0	FNMA 15YR UMBS SUPER			4	1.A	5,195,187	106.3623	5,298,071	4,981,153	5,193,710	0	(1,477)	0	0	2.000	1.235	MON	8,302	0	11/19/2020	12/01/2035
31418C-4Q-4	FNMA 30YR			4	1.A	762,413	104.8671	842,571	803,465	775,652	0	12,434	0	0	3.000	4.581	MON	2,009	24,109	10/24/2018	10/01/2048
31418C-4Y-7	FNMA 30YR			4	1.A	385,009	111.1479	409,318	368,264	383,620	0	(875)	0	0	5.000	2.825	MON	1,534	18,415	11/27/2018	12/01/2048
31418C-FD-1	FNMA 30YR	CF		4	1.A	4,530,184	106.1880	4,820,301	4,539,404	4,531,947	0	1,843	0	0	3.000	3.033	MON	11,349	136,197	03/25/2019	01/01/2047
31418C-FD-1	FNMA 30YR			4	1.A	269,568	106.1880	287,428	270,678	271,145	0	(64)	0	0	3.000	2.965	MON	677	8,893	03/25/2019	01/01/2047
31418C-Z8-0	FNMA 30YR 3.5 09/01/48			4	1.A	1,337,302	106.9426	1,435,642	1,342,441	1,338,784	0	1,357	0	0	3.500	3.635	MON	3,915	46,996	08/23/2018	09/01/2048
31418D-CX-8	FNMA 30YR	CF		4	1.A	2,834,276	104.8249	3,009,110	2,870,607	2,845,462	0	11,020	0	0	3.000	3.540	MON	7,177	86,139	04/30/2019	05/01/2049
31418D-CX-8	FNMA 30YR			4	1.A	3,641,826	104.8249	3,868,856	3,690,780	3,656,894	0	14,843	0	0	3.000	3.567	MON	9,227	110,750	05/02/2019	05/01/2049
31418D-CX-8	FNMA 30YR			4	1.A	1,315,661	104.8249	1,375,593	1,312,277	1,314,684	0	(994)	0	0	3.000	2.888	MON	3,281	39,378	06/04/2019	05/01/2049
31418D-FK-3	FNMA 15YR UMBS			4	1.A	1,544,234	106.2056	1,583,884	1,491,338	1,531,707	0	(11,487)	0	0	3.500	2.013	MON	4,350	52,205	07/30/2019	08/01/2034
31418D-P5-5	FNMA 15YR UMBS			4	1.A	1,309,959	105.7451	1,315,173	1,243,720	1,303,279	0	(6,680)	2,360	0	3.000	1.753	MON	3,109	18,657	06/05/2020	06/01/2035
31418D-QJ-4	FNMA 30YR UMBS			4	1.A	5,043,035	107.1494	5,028,047	4,692,559	4,852,836	0	(190,198)	0	0	4.000	2.880	MON	15,642	93,861	06/03/2020	06/01/2050
31418D-QJ-4	FNMA 30YR UMBS	CF		4	1.A	5,403,251	107.1494	5,387,193	5,027,742	5,199,467	0	(203,784)	0	0	4.000	2.880	MON	16,759	100,566	06/03/2020	06/01/2050
36179V-FS-4	GNMA2 30YR			4	1.A	3,445,991	107.1698	3,419,008	3,190,271	3,278,227	0	(167,764)	0	0	4.500	3.315	MON	11,964	71,789	05/19/2020	02/20/2050
36179V-FS-4	GNMA2 30YR			4	1.A	1,240,611	107.1698	1,243,276	1,160,099	1,233,340	0	(7,271)	12,477	0	4.500	1.880	MON	4,350	26,105	05/19/2020	02/20/2050
36179V-HW-3	GNMA2 30YR			4	1.A	2,036,688	108.9004	2,061,422	1,892,943	1,937,077	0	(99,611)	0	0	5.000	4.013	MON	7,887	63,092	04/14/2020	03/20/2050
36179V-KM-1	GNMA2 30YR			4	1.A	11,464,303	106.3999	11,436,743	10,748,834	11,104,251	0	(360,053)	0	0	3.500	2.901	MON	31,351	188,100	05/13/2020	04/20/2050
36179V-KM-1	GNMA2 30YR			4	1.A	384,323	106.3999	387,686	364,367	383,206	0	(1,117)	4,298	0	3.500	2.579	MON	1,063	6,377	05/13/2020	04/20/2050
36179V-KM-1	GNMA2 30YR	CF		4	1.A	10,704,284	106.3999	10,661,371	10,020,100	10,358,053	0	(346,231)	0	0	3.500	2.889	MON	29,225	233,798	04/08/2020	04/20/2050
36179V-KN-9	GNMA2 30YR			4	1.A	480,461	106.6585	480,330	450,344	464,405	0	(16,056)	0	0	4.000	3.370	MON	1,501	10,509	04/20/2020	04/20/2050
36179V-KN-9	GNMA2 30YR			4	1.A	2,012,617	106.6585	2,017,388	1,891,446	1,947,906	0	(64,711)	0	0	4.000	3.397	MON	6,305	50,441	04/13/2020	04/20/2050
3128M8-3K-8	FGOLD 30YR GIANT 4.5 10/01/41	CF		4	1.A	5,410,953	111.0293	5,589,413	5,034,177	5,342,814	0	(7,602)	0	0	4.500	2.325	MON	18,878	226,560	05/09/2014	10/01/2041
3128M9-ZS-4	FGOLD 30YR GIANT 4.5 10/01/41			4	1.A	1,464,209	111.1597	1,497,944	1,347,560	1,455,229	0	(7,124)	0	0	4.500	2.341	MON	5,053	60,647	12/03/2014	10/01/2041
3128MJ-6S-4	FGOLD 30YR GIANT	CF		4	1.A	4,914,520	104.7397	5,191,253	4,956,339	4,922,576	0	8,587	0	0	3.000	3.421	MON	12,391	148,726	04/02/2019	04/01/2049
3128MJ-YB-0	FGOLD 30YR GIANT 3 05/01/46	CF		4	1.A	12,286,195	105.7685	13,231,641	12,510,006	12,320,465	0	37,327	0	0	3.000	3.354	MON	31,275	375,352	02/21/2019	05/01/2046
3128MJ-ZF-0	FGOLD 30YR GIANT	CF		4	1.A	6,162,096	105.7687	6,677,196	6,313,016	6,189,515	0	29,385	0	0	3.000	3.412	MON	15,783	189,413	01/24/2019	01/01/2047
3128PQ-QV-6	FGOLD 15YR 4 01/01/25	CF		4	1.A	1,403,216	105.7099	1,403,929	1,328,096	1,363,184	0	(6,876)	0	0	4.000	2.061	MON	4,427	53,128	07/09/2013	01/01/2025
3128PU-P5-5	FGOLD 15YR 4 04/01/26			4	1.A	121,424	106.3292	125,826	118,336	119,960	0	(267)	0	0	4.000	3.218	MON	394	4,734	04/08/2011	04/01/2026
3128PU-P5-5	FGOLD 15YR 4 04/01/26	CF		4	1.A	7,154,369	106.3292	7,401,520	6,960,948	7,062,608	0	(16,723)	0	0	4.000	3.169	MON	23,203	278,474	04/12/2011	04/01/2026
3128PU-XV-9	FGOLD 15YR 4 04/01/26	CF		4	1.A	6,662,043	106.3997	6,897,629	6,482,754	6,568,231	0	(13,027)	0	0	4.000	3.279	MON	21,609	259,343	04/13/2011	04/01/2026
312939-BN-0	FGOLD 30YR 5 02/01/40	CF		4	1.A	5,530,489	112.3773	5,785,615	5,148,383	5,490,712	0	(24,375)	0	0	5.000	2.815	MON	21,452	256,978	08/15/2013	02/01/2040
312939-NP-2	FGOLD 30YR	CF		4	1.A	7,664,783	113.1332	8,055,894	7,120,716	7,620,013	0	(8,847)	0	0	5.000	2.771	MON	29,670	356,049	09/12/2013	03/01/2040
312940-EK-1	FGOLD 30YR 5 04/01/40	CF		4	1.A	8,463,858	112.3253	8,856,646	7,884,817	8,357,001	0	(18,216)	0	0	5.000	3.059	MON	32,853	394,259	09/12/2013	04/01/2040
31307E-MT-8	FGOLD 15YR 3.5 09/01/28	CF		4	1.A	8,521,655	106.6083	8,665,572	8,128,422	8,436,332	0	(116,878)	0	0	3.500	2.109	MON	23,708	284,512	09/19/2013	09/01/2028
3132DV-3Q-6	FHLMC 30YR UMBS SUPER			4	1.A	3,531,684	108.2691	3,638,390	3,360,508	3,511,342	0	(20,331)	0	0	4.500	1.885	MON	12,602	151,095	07/26/2019	08/01/2049
3132GF-AD-9	FGOLD 30YR	CF		4	1.A	8,671,593	113.1794	9,054,854	8,000,444	8,910,236	0	(195,456)	0	0	5.000	2.442	MON	33,335	400,025	08/08/2013	07/01/2041
3132L9-FC-4	FHLMC GOLD 30YR CASH ISSUANCE	CF		4	1.A	12,548,224	106.2729	13,337,140	12,549,894	12,548,655	0	450	0	0	3.500	3.503	MON	36,604	439,337	01/29/2019	12/01/2047
31335B-C2-0	FHLMC GOLD 30YR GIANT			4	1.A	1,145,995	107.1622	1,255,338	1,171,437	1,149,331	0	3,322	0	0	3.000	3.378	MON	2,929	35,146	01/02/2019	12/01/2046
31335B-P8-3	FHLMC GOLD 30YR GIANT	CF		4	1.A	9,164,034	108.1192	10,183,758	9,419,009	9,200,724	0	32,943	0	0	3.000	3.445	MON	23,548	282,580	12/20/2018	02/01/2048
3133A8-B2-2	FHLMC 30YR UMBS			4	1.A	11,535,951	105.6909	11,607,537	10,982,534	11,864,747	0	328,796	0	0	2.500	1.894	MON	45,761	114,402	07/22/2020	08/01/2050
3133A9-CS-2	FHLMC 30YR UMBS			4	1.A	17,909,959	107.5266	18,227,005	16,951,159	17,899,010	0	(10,949)	0	0	2.500	2.051	MON	35,315	141,260	08/13/2020	09/01/2050
31418C-WT-7	FNMA Pool MA3357				1.A	3,142,374	107.3723	3,314,611	3,087,025	3,142,374	0	0	0	0	0.000	0.000	MON	10,290	196,805	04/27/2018	05/01/2048
31418D-BF-8	FNMA Pool MA3637				1.A	1,781,816	105.9367	1,868,474	1,763,765	1,781,816	0	0	0	0	0.000	0.000	MON	5,144	105,598	05/03/2019	04/01/2049
3140HE-T9-3	FNMA Pool BK1475				1.A	955,576	107.3443	997,394	929,154	955,576	0	0	0	0	0.000	0.000	MON	3,097	60,883	05/07/2019	05/01/2048
3140J9-XH-9	FNMA Pool BM5179				1.A	3,532,651	105.4800	3,751,740	3,556,826	3,532,651	0	0	0	0	0.000	0.000	MON	8,892	135,016	05/07/2019	07/01/2047
3140JH-EU-3	FNMA Pool BN1046				1.A	1,495,334	109.0500	1,563,129	1,433,406	1,495,334	0	0	0	0	0.000	0.000	MON	5,375	85,021	05/07/2019	10/01/2048
3137FK-SH-0	FHLMC K086 A2				1.A	8,919,811	120.3428	9,983,265	8,295,690	8,919,811	0	0	0	0	0.000	0.000	MON	26,678	320,130	05/14/2019	11/25/2051
3138AF-C2-4	FNMA Pool AI1888				1.A	3,564,560	112.6430	3,670,025	3,258,103	3,564,560	0	0	0	0	0.000	0.000	MON	12,218	176,070	04/17/2015	05/01/2041

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
3132JA-UB-9	FHLMC Q19177				1.A	12,013,664	109.0447	13,026,983	11,946,465	12,013,664	0	0	0	0	0.000	0.000	MON	34,844	470,599	08/12/2013	06/01/2043
3128M9-D7-4	FHLMC G07026				1.A	2,027,969	112.4840	2,134,791	1,897,862	2,027,969	0	0	0	0	0.000	0.000	MON	7,117	104,172	11/15/2013	06/01/2042
3128M9-S4-5	FHLMC G07439				1.A	3,800,006	116.5527	3,981,690	3,416,215	3,800,006	0	0	0	0	0.000	0.000	MON	14,234	202,702	12/02/2014	03/01/2042
31307H-NG-8	FHLMC J28491				1.A	4,564,256	106.9890	4,651,247	4,347,407	4,564,256	0	0	0	0	0.000	0.000	MON	10,869	149,924	04/08/2016	06/01/2029
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						551,207,734	XXX	568,976,181	530,650,418	547,994,811	0	(3,279,835)	94,784	0	XXX	XXX	XXX	1,471,661	12,970,978	XXX	XXX
12630D-AY-0	COMM_14-CR14 4.23 02/10/47				1.A FM	5,170,039	109.9950	5,505,250	5,005,000	5,063,871	0	(19,136)	0	0	4.236	3.801	MON	17,668	212,012	12/13/2018	02/10/2047
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						5,170,039	XXX	5,505,250	5,005,000	5,063,871	0	(19,136)	0	0	XXX	XXX	XXX	17,668	212,012	XXX	XXX
3137FG-R3-1	FHMS_K078	CF			1.A	1,661,426	119.3160	1,789,740	1,500,000	1,637,585	0	(17,047)	0	0	3.854	2.475	MON	4,818	57,810	07/31/2019	06/25/2028
3137FJ-Z9-3	FHMS_K084	CF			1.A	4,282,344	117.8680	4,714,720	4,000,000	4,250,072	0	(15,898)	0	0	3.780	2.872	MON	12,600	151,200	05/16/2019	10/25/2028
3137FK-ZZ-2	FHMS_K088	CF			1.A	3,196,172	119.2540	3,577,620	3,000,000	3,166,732	0	(18,467)	0	0	3.690	2.903	MON	9,225	110,700	05/17/2019	01/25/2029
3137FL-N3-4	FHMS_K734	CF			1.A	3,630,707	111.3710	3,953,671	3,550,000	3,611,248	0	(11,747)	0	0	3.208	2.823	MON	9,490	113,884	04/24/2019	02/25/2026
3137FL-N3-4	FHMS_K734				1.A	511,367	111.3710	556,855	500,000	508,626	0	(1,655)	0	0	3.208	2.823	MON	1,337	16,040	04/24/2019	02/25/2026
3137FL-YV-0	FHMS K092	CF			1.A	4,634,919	116.8550	5,258,475	4,500,000	4,615,571	0	(12,324)	0	0	3.298	2.944	MON	12,368	148,410	05/21/2019	04/25/2029
3137FM-CR-1	FHMS K093	CF			1.A	6,179,946	114.2360	6,854,160	6,000,000	6,152,525	0	(14,727)	0	0	2.982	2.245	MON	14,910	178,920	06/13/2019	05/01/2029
3137FM-TY-8	FHMS K094	CF			1.A	6,179,652	113.7410	6,824,460	6,000,000	6,155,742	0	(16,556)	0	0	2.903	2.557	MON	14,515	174,180	07/09/2019	06/25/2029
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						30,276,533	XXX	33,529,701	29,050,000	30,098,101	0	(108,421)	0	0	XXX	XXX	XXX	79,263	951,144	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						612,661,391	XXX	634,925,236	590,640,830	609,159,082	0	(3,412,244)	105,677	0	XXX	XXX	XXX	1,686,882	14,836,806	XXX	XXX
001055-AP-7	AFLAC INCORPORATED				1.G FE	1,155,284	110.3812	1,238,477	1,122,000	1,146,707	0	(5,601)	2,586	0	3.250	2.693	MS	10,737	36,465	06/26/2019	03/17/2025
001055-AY-8	AFLAC INCORPORATED			1,2	1.G FE	1,248,510	138.7874	1,387,874	1,000,000	1,243,442	0	(5,068)	0	0	4.750	3.384	JJ	21,903	23,750	01/15/2020	01/15/2049
001055-BJ-0	AFLAC INCORPORATED			1,2	1.G FE	997,420	117.3663	1,173,663	1,000,000	997,542	0	122	0	0	3.600	3.631	AO	9,000	18,000	03/30/2020	04/01/2030
00108W-AH-3	AEP TEXAS INC			1,2	1.G FE	996,700	117.5175	1,175,175	1,000,000	997,296	0	304	0	0	3.950	3.992	JD	3,292	39,500	01/17/2019	06/01/2028
0010EP-AN-8	AEP TEXAS INC			1,2	1.G FE	796,944	112.2730	820,716	731,000	793,153	0	(3,790)	0	0	3.850	1.871	AO	7,036	14,072	09/16/2020	10/01/2025
001846-AA-2	ANGI GROUP LLC			1,2	3.C FE	210,038	100.7500	211,575	210,000	210,038	0	0	0	0	3.875	3.870	MS	2,961	0	12/15/2020	09/15/2028
001846-AA-2	ANGI GROUP LLC			1,2	3.C FE	113,850	100.7500	115,863	115,000	113,880	0	30	1,150	0	3.875	4.022	MS	1,622	0	08/13/2020	09/15/2028
00206R-CM-2	AT&T INC			1,2	2.B FE	10,723,847	103.4501	10,638,808	10,284,000	10,630,871	0	(92,976)	0	0	3.000	0.455	JD	857	154,260	10/30/2020	06/30/2022
00206R-DH-2	AT&T INC 5.15 03/15/42				2.B FE	882,072	127.4683	1,179,082	925,000	884,089	0	993	0	0	5.150	5.505	MS	14,027	47,638	12/27/2018	03/15/2042
00206R-DQ-2	AT&T INC			1,2	2.B FE	698,541	116.9209	701,525	600,000	697,793	0	(748)	0	0	4.250	1.372	MS	8,500	0	12/10/2020	03/01/2027
00206R-FW-7	AT&T INC			1,2	2.B FE	247,820	124.7569	249,514	200,000	246,817	0	(1,003)	0	0	4.900	3.051	FA	3,729	4,900	07/16/2020	08/15/2037
00206R-FY-3	AT&T INC				2.B FE	963,360	100.9752	964,313	955,000	962,398	0	(962)	0	0	1.111	0.748	FMAN	1,356	2,879	11/05/2020	02/15/2023
00206R-GF-3	AT&T INC				2.B FE	110,027	107.2476	107,248	100,000	106,527	0	(3,500)	0	0	7.850	1.494	JJ	3,620	3,925	06/04/2020	01/15/2022
00206R-HN-5	AT&T INC				2.B FE	2,405,660	117.1990	2,343,980	2,000,000	2,338,668	0	(66,992)	0	0	9.150	0.924	FA	76,250	91,500	07/29/2020	02/01/2023
00206R-HP-0	AT&T INC			1	2.B FE	480,933	110.4326	496,947	450,000	472,362	0	(7,232)	0	0	4.050	2.301	JD	810	18,225	10/21/2019	12/15/2023
00206R-KD-3	AT&T INC			1,2	2.B FE	499,760	101.3835	506,918	500,000	499,760	0	0	0	0	3.100	3.103	FA	6,329	0	07/27/2020	02/01/2043
00206R-KF-8	AT&T INC			1,2	2.B FE	734,532	99.1029	743,272	750,000	734,564	0	32	14,988	0	3.500	3.571	FA	10,719	0	07/27/2020	02/01/2061
00206R-MC-3	AT&T INC			1,2	2.B FE	581,149	100.3417	580,978	579,000	580,978	0	(170)	27,840	0	3.500	3.241	MS	5,798	0	09/18/2020	09/15/2053
00206R-MD-1	AT&T INC			1,2	2.B FE	2,363,795	100.1497	2,363,533	2,360,000	2,363,533	0	(262)	36,218	0	3.550	3.465	MS	23,970	0	09/18/2020	09/15/2055
00206R-MF-6	AT&T INC			1,2	2.B FE	1,517,622	102.8265	1,521,832	1,480,000	1,517,440	0	(182)	0	0	2.550	2.318	JD	2,516	0	12/07/2020	12/01/2033
00206R-MG-4	AT&T INC			2	2.B FE	462,119	104.4082	460,440	441,000	462,092	0	(27)	0	0	3.800	3.564	JD	1,117	0	12/07/2020	12/01/2057
002824-BA-7	ABBOTT LABORATORIES				1.G FE	191,783	102.7500	196,253	191,000	191,475	0	(308)	0	0	2.550	2.338	MS	1,434	2,435	03/16/2020	03/15/2022
002824-BG-4	ABBOTT LABORATORIES			1,2	1.G FE	2,241,750	137.7212	2,341,260	1,700,000	2,222,146	0	(19,604)	0	0	4.750	2.361	MN	6,953	80,750	04/20/2020	11/30/2036
00287Y-AM-1	ABBVIE INC 4.4 11/06/42				2.B FE	872,543	125.4212	940,659	750,000	870,270	0	(2,273)	0	0	4.400	3.358	MN	5,042	16,500	05/20/2020	11/06/2042
00287Y-AR-0	ABBVIE INC 4.5 05/14/35			1,2	2.B FE	303,805	125.6804	314,201	250,000	302,295	0	(1,510)	3,823	0	4.500	2.730	MN	1,469	5,625	07/06/2020	05/14/2035
00287Y-AU-3	ABBVIE INC			1,2	2.B FE	2,021,220	100.5974	2,011,948	2,000,000	2,006,466	0	(14,754)	0	0	2.300	1.164	MN	6,006	46,000	05/05/2020	05/14/2021
00287Y-AV-1	ABBVIE INC 4.3 05/14/36			1,2	2.B FE	1,349,836	123.2595	1,417,484	1,150,000	1,341,494	0	(8,342)	0	0	4.300	2.912	MN	6,456	49,450	03/04/2020	05/14/2036
00287Y-AV-1	ABBVIE INC 4.3 05/14/36			1,2	2.B FE	378,884	123.2595	431,408	350,000	377,675	0	(1,210)	31,935	0	4.300	3.624	MN	1,965	15,050	03/04/2020	05/14/2036
00287Y-AW-9	ABBVIE INC			1,2	2.B FE	982,586	127.0167	1,397,184	1,100,000	986,563	0	2,123	0	0	4.450	5.185	MN	6,391	48,950	01/31/2019	05/14/2046
00287Y-BV-0	ABBVIE INC			1,2	2.A FE	1,219,092	110.5298	1,326,358	1,200,000	1,218,720	0	(372)	0	0	2.950	2.654	MN	3,933	17,700	11/19/2020	11/21/2026

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
00287Y-BX-6	ABBVIE INC			1,2	2.A FE	1,089,500	112.3209	1,123,209	1,000,000	1,084,683	0	(4,817)	0	0	3.200	2.122	MN	3,556	16,000	11/19/2020	11/21/2029
00287Y-CS-6	ABBVIE INC			1,2	2.A FE	13,424,911	103.1223	13,344,026	12,940,000	13,326,289	0	(98,622)	0	0	3.450	0.564	MS	131,449	0	11/19/2020	03/15/2022
00404A-AM-1	ACADIA HEALTHCARE CO INC			1,2	4.C FE	1,088,402	102.3750	1,085,175	1,060,000	1,085,175	0	(3,227)	4,152	0	6.500	(0.334)	MS	22,967	0	12/15/2020	03/01/2024
00404A-AP-4	ACADIA HEALTHCARE CO INC			1,2	4.C FE	688,000	106.2500	731,000	688,000	688,000	0	0	5,679	0	5.000	4.994	AO	7,358	0	09/30/2020	04/15/2029
00507V-AM-1	ACTIVISION BLIZZARD INC			1,2	2.A FE	749,378	113.1243	751,145	664,000	744,115	0	(5,263)	0	0	3.400	1.366	JD	1,003	11,288	07/27/2020	06/15/2027
00507V-AN-9	ACTIVISION BLIZZARD INC 4.5 06/15/47			1,2	2.A FE	569,832	130.3593	782,156	600,000	571,021	0	533	0	0	4.500	4.825	JD	1,200	27,000	09/28/2018	06/15/2047
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	490,804	98.1608	490,804	500,000	490,804	0	68	7,334	0	1.350	1.391	MS	2,644	0	08/05/2020	09/15/2030
00507V-AQ-2	ACTIVISION BLIZZARD INC			1,2	2.A FE	967,901	96.7901	967,901	1,000,000	967,901	0	11	29,360	0	2.500	2.513	MS	9,792	0	08/05/2020	09/15/2050
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.B FE	415,209	107.5000	440,750	410,000	414,884	0	(325)	0	0	6.125	5.870	FA	10,603	0	07/17/2020	08/01/2028
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.B FE	381,251	107.5000	395,600	368,000	380,562	0	(689)	549	0	6.125	5.566	FA	9,517	0	07/22/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4.B FE	76,000	102.7500	78,090	76,000	76,000	0	0	0	0	4.625	4.625	FA	0	0	12/15/2020	08/01/2029
00688J-AB-3	ADIENT US LLC			1,2	4.A FE	1,125,661	111.7500	1,123,088	1,005,000	1,123,088	0	(2,573)	2,903	0	9.000	2.865	AO	19,095	0	12/15/2020	04/15/2025
00724P-AD-1	ADOBE INC			1,2	1.F FE	779,303	107.9332	809,499	750,000	777,516	0	(1,787)	0	0	2.300	1.848	FA	7,188	8,529	05/13/2020	02/01/2030
008117-AN-3	AETNA INC			1,2	2.B FE	465,733	100.5116	457,328	455,000	457,202	0	(8,532)	0	0	4.125	1.214	JD	1,564	18,769	05/06/2020	06/01/2021
00817Y-AV-0	AETNA INC 2.8 06/15/23			1,2	2.B FE	987,165	105.2531	1,052,531	1,000,000	991,526	0	3,265	0	0	2.800	3.161	JD	1,244	28,000	07/01/2016	06/15/2023
00846U-AM-3	AGILENT TECHNOLOGIES INC			1,2	2.A FE	998,120	103.7899	1,037,899	1,000,000	998,211	0	91	0	0	2.100	2.121	JD	1,575	10,500	06/01/2020	06/04/2030
008513-AA-1	AGREE LP			1,2	2.B FE	749,453	105.4557	790,918	750,000	749,454	0	1	0	0	2.900	2.908	AO	8,096	0	08/12/2020	10/01/2030
010392-EC-8	ALABAMA POWER COMPANY 5.7 02/15/33				1.F FE	533,176	135.8667	622,269	458,000	519,729	0	(3,821)	0	0	5.700	4.264	FA	9,862	26,106	04/05/2017	02/15/2033
010392-FD-5	ALABAMA POWER CO			1	1.F FE	222,005	141.3840	247,422	175,000	220,203	0	(1,490)	0	0	5.500	3.675	MS	2,834	9,625	10/10/2019	03/15/2041
010392-FE-3	ALABAMA POWER COMPANY			1	1.F FE	103,043	101.3924	101,392	100,000	101,230	0	(1,813)	0	0	3.950	0.983	JD	329	3,950	05/15/2020	06/01/2021
012653-AC-5	ALBEMARLE CORP				2.C FE	1,594,254	99.6406	1,594,250	1,600,000	1,594,250	0	15	5,285	0	1.271	1.286	FMAN	2,598	0	12/04/2020	11/15/2022
012873-AK-1	OVINTIV INC			1	3.A FE	599,055	118.5000	705,075	595,000	599,869	0	814	878	0	7.375	7.262	MN	7,314	21,941	10/27/2020	11/01/2031
013092-AA-9	ALBERTSONS COMPANIES INC			1,2	4.A FE	377,856	111.3750	394,268	354,000	372,292	0	(3,722)	0	0	7.500	6.085	MS	7,818	26,550	06/18/2019	03/15/2026
013092-AC-5	ALBERTSONS COMPANIES INC			1,2	4.A FE	645,698	105.7500	645,075	610,000	645,075	0	(623)	929	0	4.625	2.168	JJ	13,009	0	12/15/2020	01/15/2027
013092-AC-5	ALBERTSONS COMPANIES INC			1,2	4.A FE	686,670	105.7500	729,675	690,000	686,964	0	314	7,102	0	4.625	4.709	JJ	14,715	20,654	02/07/2020	01/15/2027
013092-AD-3	ALBERTSONS COMPANIES INC			1,2	4.A FE	778,583	102.3750	778,050	760,000	778,050	0	(533)	5,959	0	3.500	1.848	FA	10,049	0	12/15/2020	02/15/2023
013092-AF-8	ALBERTSONS COMPANIES INC			1,2	4.A FE	179,190	101.5000	183,715	181,000	179,264	0	74	1,810	0	3.250	3.452	MS	1,977	0	08/11/2020	03/15/2026
013092-AG-6	ALBERTSONS COMPANIES INC			1,2	4.A FE	547,698	100.7500	565,208	561,000	547,982	0	284	11,313	0	3.500	3.831	MS	6,600	0	12/02/2020	03/15/2029
013093-AD-1	ALBERTSONS HOLDINGS LLC / 5.75 03/15/25			1,2	4.A FE	676,554	103.0000	811,640	788,000	708,614	0	15,042	0	0	5.750	8.654	MS	13,341	45,310	08/31/2017	03/15/2025
013093-AD-1	ALBERTSONS HOLDINGS LLC / 5.75 03/15/25			1,2	4.A FE	378,750	103.0000	386,250	375,000	377,113	0	(1,172)	0	0	5.750	5.394	MS	6,349	21,563	08/02/2019	03/15/2025
013817-AK-7	HOWMET AEROSPACE INC			1	3.A FE	245,918	122.7500	251,638	205,000	245,842	0	(76)	0	0	5.950	4.230	FA	5,082	0	12/15/2020	02/01/2037
013817-AW-1	HOWMET AEROSPACE INC			1,2	3.A FE	764,938	108.3750	764,044	705,000	764,044	0	(894)	13,905	0	5.125	2.046	AO	9,033	0	12/15/2020	10/01/2024
01400E-AB-9	ALCON FINANCE CORP			1,2	2.B FE	1,083,866	108.3030	1,083,030	1,000,000	1,083,030	0	(836)	6,084	0	3.000	1.859	MS	8,167	0	11/25/2020	09/23/2029
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES IN			1,2	2.A FE	707,719	114.9053	804,337	700,000	706,184	0	(937)	0	0	3.950	3.779	JJ	12,750	27,650	05/03/2019	01/15/2027
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES IN			1,2	2.A FE	256,361	114.9053	258,537	225,000	254,396	0	(1,965)	1,809	0	3.950	1.667	JJ	4,098	0	07/31/2020	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN			1,2	2.A FE	1,388,435	116.0267	1,450,334	1,250,000	1,382,006	0	(5,196)	0	0	3.950	2.248	JJ	22,767	19,750	11/18/2020	01/15/2028
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES IN				2.A FE	309,587	124.0459	341,126	275,000	307,585	0	(2,002)	0	0	4.700	3.241	JJ	6,463	6,463	04/17/2020	07/01/2030
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES IN			1,2	2.A FE	351,208	114.3306	354,425	310,000	350,373	0	(836)	0	0	3.375	1.980	FA	3,953	0	10/01/2020	08/15/2031
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES IN			1,2	2.A FE	49,906	99.8728	49,936	50,000	49,908	0	2	0	0	1.875	1.892	FA	380	0	07/29/2020	02/01/2033
01741R-AH-5	ALLEGHENY TECHNOLOGIES INCORPORATE			1,2	4.C FE	54,113	105.2500	68,413	65,000	54,889	0	777	10,888	0	5.875	8.937	JD	318	3,914	11/19/2019	12/01/2027
01741R-AH-5	ALLEGHENY TECHNOLOGIES INCORPORATE			1,2	4.C FE	268,578	105.2500	268,388	255,000	268,388	0	(191)	2,414	0	5.875	3.973	JD	1,248	0	12/15/2020	12/01/2027
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE				4.A FE	374,969	84.3750	447,188	530,000	387,999	0	13,580	94,042	0	7.500	16.226	MN	6,625	26,250	12/10/2020	05/01/2025
019736-AG-2	ALLISON TRANSMISSION INC			1,2	3.C FE	553,000	102.0000	564,060	553,000	553,000	0	0	0	0	3.750	3.749	JJ	2,419	0	11/09/2020	01/30/2031
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	913,889	116.2500	1,082,288	931,000	913,473	0	1,605	35,468	0	5.750	6.201	MN	6,097	53,533	05/31/2019	11/20/2025
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	209,532	116.2500	209,250	180,000	209,250	0	(282)	703	0	5.750	2.090	MN	1,179	0	12/10/2020	11/20/2025
02005N-BH-2	ALLY FINANCIAL INC			1,2	2.C FE	447,965	109.3750	532,656	487,000	454,401	0	6,563	35,236	0	3.875	6.089	MN	2,097	18,871	05/21/2019	05/21/2024
02343U-AG-0	AMCOR FINANCE (USA) INC			1,2	2.B FE	558,645	111.4905	557,453	500,000	555,509	0	(3,136)	0	0	3.625	1.354	AO	3,172	9,063	09/10/2020	04/28/2026
02343U-AG-0	AMCOR FINANCE (USA) INC			1,2	2.B FE	274,255	111.4905	278,726	250,000	272,980	0	(1,276)	5,067	0	3.625	1.806	AO	1,586	4,531	09/10/2020	04/28/2026
02376R-AC-6	AMERICAN AIRLINES GROUP INC				5.B FE	9,360	89.8750	14,380	16,000	10,698	0	1,648	6,950	0	5.000	37.115	JD	67	800	05/16/2019	06/01/2022
02376R-AE-2	AMERICAN AIRLINES GROUP INC				5.B FE	661,103	76.5000	1,117,665	1,461,000	712,415	0	68,495	781,778	0	3.750	23.787	MS	18,263	28,307	02/27/2020	03/01/2025
023771-S5-8	AMERICAN AIRLINES INC				4.A FE	469,808	115.3750	501,881	435,000	470,123	0	315	11,161	0	11.750	9.228	JJ	25,698	0	12/15/2020	07/15/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
025537-AG-6	AMERICAN ELECTRIC POWER COMPANY IN			1,2	2.A FE	1,869,839	104.3835	1,910,218	1,830,000	1,852,472	0	(12,775)	0	0	2.950	2.213	JD	2,399	53,985	08/15/2019	12/15/2022
025816-BR-9	AMERICAN EXPRESS COMPANY			2	2.A FE	3,097,170	109.1297	3,273,891	3,000,000	3,072,299	0	(18,278)	0	0	3.000	2.324	AO	15,250	90,000	08/15/2019	10/30/2024
025816-BU-2	AMERICAN EXPRESS COMPANY			2	1.G FE	3,945,620	100.8748	3,903,855	3,870,000	3,893,590	0	(52,029)	0	0	3.375	1.293	MN	15,964	130,613	05/04/2020	05/17/2021
025816-CA-5	AMERICAN EXPRESS COMPANY			2	2.A FE	524,445	116.0196	580,098	500,000	521,249	0	(3,196)	0	0	4.200	3.230	MN	3,208	21,000	03/17/2020	11/06/2025
025816-CE-7	AMERICAN EXPRESS COMPANY			2	1.G FE	1,500,000	100.6300	1,509,450	1,500,000	1,500,000	0	0	0	0	0.844	0.844	FMAN	1,477	25,501	05/15/2019	05/20/2022
025932-AK-0	AMERICAN FINANCIAL GROUP IN 3.5 08/15/26			1,2	2.A FE	1,986,231	109.7751	2,195,502	2,000,000	1,989,766	0	1,606	0	0	3.500	3.601	FA	26,444	70,000	08/16/2016	08/15/2026
025932-AL-8	AMERICAN FINANCIAL GROUP IN 4.5 06/15/47			1,2	2.A FE	994,600	120.4149	1,204,149	1,000,000	994,944	0	97	0	0	4.500	4.533	JD	2,000	45,000	05/25/2017	06/15/2047
02666Q-J7-9	AMERICAN HONDA FINANCE CORPORATION				1.G FE	1,878,913	102.4741	1,855,806	1,811,000	1,852,439	0	(26,474)	0	0	3.800	0.607	MS	19,307	34,409	07/13/2020	09/20/2021
02666T-AA-5	AMERICAN HOMES 4 RENT			1,2	2.C FE	566,215	114.8969	574,485	500,000	562,905	0	(3,310)	0	0	4.250	2.263	FA	8,028	10,625	08/06/2020	02/15/2028
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	950,975	128.6936	965,202	750,000	950,539	0	(436)	0	0	4.500	2.900	JJ	15,469	0	12/11/2020	07/16/2044
026874-DH-7	AMERICAN INTL GROUP			1,2	2.A FE	284,113	114.0266	285,067	250,000	283,820	0	(292)	0	0	3.900	1.111	AO	2,438	0	12/11/2020	04/01/2026
03027X-AA-8	AMERICAN TOWER CORP				2.C FE	9,200,388	105.0407	9,059,760	8,625,000	9,054,640	0	(145,748)	0	0	4.700	0.548	MS	119,360	186,238	10/30/2020	03/15/2022
030506-AA-7	AMERICAN WOODMARK CORPORATION			1,2	3.B FE	219,543	102.0000	219,300	215,000	219,300	0	(243)	1,996	0	4.875	2.394	MS	3,086	0	12/10/2020	03/15/2026
030506-AA-7	AMERICAN WOODMARK CORPORATION			1,2	3.B FE	362,776	102.0000	418,200	410,000	374,504	0	5,494	0	0	4.875	6.879	MS	5,885	19,988	02/09/2018	03/15/2026
031162-CR-9	AMGEN INC			1,2	2.A FE	1,524,120	108.8939	1,633,409	1,500,000	1,523,519	0	(601)	0	0	3.150	3.039	FA	17,063	23,625	05/04/2020	02/21/2040
031162-CR-9	AMGEN INC			1,2	2.A FE	496,887	108.8939	544,470	500,000	496,969	0	82	1,128	0	3.150	3.192	FA	5,688	7,875	02/18/2020	02/21/2040
031162-CT-5	AMGEN INC			1,2	2.A FE	997,870	106.7454	1,067,454	1,000,000	998,102	0	232	0	0	2.200	2.233	FA	7,944	11,000	02/18/2020	02/21/2027
031921-AA-7	AMWINS GROUP INC			1,2	4.C FE	203,616	107.0000	203,300	190,000	203,300	0	(316)	1,191	0	7.750	3.830	JJ	7,363	0	12/10/2020	07/01/2026
031921-AA-7	AMWINS GROUP INC			1,2	4.C FE	538,650	107.0000	609,900	570,000	545,148	0	3,389	0	0	7.750	8.766	JJ	22,088	49,875	06/28/2018	07/01/2026
032095-AB-7	AMPHENOL CORPORATION			1,2	2.A FE	103,203	102.8301	102,830	100,000	102,852	0	(351)	0	0	4.000	0.565	FA	1,667	0	11/23/2020	02/01/2022
032095-AE-1	AMPHENOL CORPORATION			1,2	2.A FE	3,708,081	101.5615	3,680,589	3,624,000	3,667,741	0	(40,340)	0	0	3.125	1.172	MS	33,346	56,625	06/24/2020	09/15/2021
032095-AG-6	AMPHENOL CORPORATION			1,2	2.A FE	953,932	107.4740	993,060	924,000	945,842	0	(6,747)	0	0	3.200	2.400	AO	7,392	29,568	10/21/2019	04/01/2024
032095-AJ-0	AMPHENOL CORPORATION			1,2	2.A FE	649,480	109.6829	712,939	650,000	649,519	0	39	0	0	2.800	2.809	FA	6,876	16,936	09/04/2019	02/15/2030
032095-AK-7	AMPHENOL CORPORATION			1,2	2.A FE	403,904	105.6223	435,164	412,000	405,068	0	1,168	7,396	0	2.050	2.473	MS	2,815	4,481	02/13/2020	03/01/2025
032177-AH-0	AMSTED INDUSTRIES INCORPORATED			1,2	3.C FE	339,956	106.1250	339,600	320,000	339,600	0	(356)	1,876	0	5.625	2.870	JJ	9,000	0	12/15/2020	07/01/2027
032177-AH-0	AMSTED INDUSTRIES INCORPORATED			1,2	3.C FE	113,563	106.1250	122,044	115,000	113,696	0	133	1,438	0	5.625	5.837	JJ	3,234	6,936	05/21/2019	07/01/2027
032654-AL-9	ANALOG DEVICES INC			1,2	2.A FE	427,180	101.8027	437,752	430,000	428,035	0	1,169	5,967	0	2.500	3.002	JD	776	10,750	10/10/2019	12/05/2021
035229-DC-4	ANHEUSER-BUSCH CO				2.B FE	106,029	141.8211	113,457	80,000	105,841	0	(188)	0	0	6.450	3.813	MS	1,720	0	10/28/2020	09/01/2037
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	2,257,445	113.0298	2,486,656	2,200,000	2,244,090	0	(8,306)	0	0	3.650	3.199	FA	33,458	80,300	05/15/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	929,057	126.6252	1,076,314	850,000	923,182	0	(3,666)	0	0	4.700	3.919	FA	16,646	39,950	05/15/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	559,500	129.7840	648,920	500,000	557,386	0	(1,324)	0	0	4.900	4.150	FA	10,208	24,500	05/15/2019	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.B FE	1,154,810	112.6526	1,295,505	1,150,000	1,157,456	0	731	0	0	3.750	3.644	JJ	19,885	15,000	07/23/2020	07/15/2042
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	703,165	142.1117	710,559	500,000	703,153	0	(12)	0	0	5.550	3.315	JJ	12,179	0	12/28/2020	01/23/2049
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	2,386,803	113.7989	2,560,475	2,250,000	2,365,190	0	(17,367)	0	0	4.150	2.781	JJ	40,981	72,625	08/20/2020	01/23/2025
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.B FE	415,163	138.3164	414,949	300,000	414,949	0	(213)	13,540	0	6.625	2.618	FA	7,508	0	12/18/2020	08/15/2033
035240-AK-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.A FE	421,145	100.2711	421,139	420,000	421,139	0	(6)	2,354	0	0.961	0.687	JAJO	908	0	12/29/2020	01/12/2024
035240-AM-2	ANHEUSER-BUSCH INBEV WORLD 4.37 04/15/38				2.B FE	243,550	122.8058	307,015	250,000	244,086	0	220	0	0	4.375	4.574	AO	2,309	10,938	06/28/2018	04/15/2038
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.B FE	1,414,525	113.1092	1,413,865	1,250,000	1,404,414	0	(10,111)	0	0	3.650	1.024	FA	19,010	0	09/02/2020	02/01/2026
03674X-AF-3	ANTERO RESOURCES CORP			1,2	4.C FE	184,440	97.7500	226,780	232,000	187,624	0	3,184	0	0	5.625	15.393	JD	1,088	6,525	10/13/2020	06/01/2023
03674X-AN-6	ANTERO RESOURCES CORP			1,2	4.C FE	145,000	101.5000	147,175	145,000	145,000	0	0	0	0	8.375	8.375	JJ	0	0	12/17/2020	07/15/2026
036752-AB-9	ANTHEM INC				2.B FE	906,089	115.2631	1,108,831	962,000	917,692	0	5,363	0	0	3.650	4.430	JD	2,926	35,113	10/10/2018	12/01/2027
036752-AJ-2	ANTHEM INC			2	2.B FE	514,005	106.7681	533,841	500,000	512,085	0	(1,920)	0	0	2.375	1.740	JJ	5,476	5,938	04/30/2020	01/15/2025
036752-AN-3	ANTHEM INC			1,2	2.B FE	996,250	105.4921	1,054,921	1,000,000	996,461	0	211	0	0	2.250	2.292	MN	2,875	11,875	04/30/2020	05/15/2030
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP			1,2	4.C FE	631,000	103.5000	653,085	631,000	631,000	0	0	0	0	7.875	7.874	MN	7,040	0	11/05/2020	05/15/2026
037389-BE-2	AON CORP			1,2	2.A FE	1,084,285	109.1701	1,091,701	1,000,000	1,083,272	0	(1,013)	0	0	2.800	1.806	MN	3,578	0	11/16/2020	05/15/2030
037411-BA-2	APACHE CORP			1,2	3.A FE	413,021	103.2500	413,000	400,000	413,000	0	(21)	2,545	0	4.750	4.469	AO	4,011	0	12/11/2020	04/15/2043
037411-BA-2	APACHE CORP			1,2	3.A FE	186,341	103.2500	244,703	237,000	186,909	0	567	0	0	4.750	6.568	AO	2,377	5,629	05/29/2020	04/15/2043
037411-BC-8	APACHE CORP			1,2	3.A FE	395,715	98.0000	468,440	478,000	396,571	0	861	1,561	0	4.250	5.496	JJ	9,367	6,120	12/15/2020	01/15/2044
037411-BE-4	APACHE CORPORATION			1,2	3.A FE	346,763	103.5000	346,725	335,000	346,702	0	(61)	0	0	4.375	3.837	AO	3,094	0	12/11/2020	10/15/2028
037411-BE-4	APACHE CORPORATION			1,2	3.A FE	418,305	103.5000	490,590	474,000	420,923	0	2,972	7,664	0	4.375	6.209	AO	4,378	10,369	05/29/2020	10/15/2028
037411-BF-1	APACHE CORPORATION			1,2	3.A FE	122,144	105.0000	152,250	145,000	123,136	0	1,051	2,072	0	4.250	6.476	JJ	2,842	3,081	05/21/2020	01/15/2030

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
037411-BH-7	APACHE CORPORATION			1,2	3.A FE	242,250	104.8750	267,431	255,000	242,785	0	535	12,750	0	4.625	5.759	MN	4,390	0	08/03/2020	11/15/2025
037411-BJ-3	APACHE CORPORATION			1,2	3.A FE	244,755	106.2500	275,188	259,000	245,159	0	404	14,245	0	4.875	5.824	MN	4,700	0	08/03/2020	11/15/2027
037833-BA-7	APPLE INC				1.B FE	556,470	120.8031	604,016	500,000	555,471	0	(999)	0	0	3.450	2.813	FA	6,804	8,625	05/13/2020	02/09/2045
037833-BX-7	APPLE INC 4.65 02/23/46			1,2	1.B FE	572,390	143.5723	717,862	500,000	567,763	0	(1,639)	0	0	4.650	3.798	FA	8,267	23,250	01/26/2018	02/23/2046
037833-CX-6	APPLE INC			1,2	1.B FE	614,603	112.5003	618,752	550,000	609,268	0	(5,335)	0	0	3.000	1.197	JD	504	16,500	05/28/2020	06/20/2027
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	125,000	107.2500	134,063	125,000	125,000	0	0	0	0	6.375	6.375	MN	1,328	4,073	04/22/2020	05/01/2025
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	88,596	107.2500	91,163	85,000	88,232	0	(364)	1,079	0	6.375	5.377	MN	903	2,770	07/24/2020	05/01/2025
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	606,742	107.2500	605,963	565,000	605,963	0	(780)	751	0	6.375	3.040	MN	6,003	0	12/15/2020	05/01/2025
03959K-AC-4	ARCHROCK PARTNERS LP			1,2	4.B FE	114,435	104.0000	114,400	110,000	114,400	0	(35)	928	0	6.250	5.182	AO	1,719	0	12/14/2020	04/01/2028
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL			1,2	4.C FE	390,050	95.0000	399,000	420,000	390,338	0	340	8,755	0	7.000	8.067	MN	4,900	1,575	12/15/2020	11/01/2026
045054-AH-6	ASHTEAD CAPITAL INC 5.25 08/01/26			1,2	2.C FE	669,955	105.8750	748,536	707,000	675,174	0	4,195	13,955	0	5.250	6.215	FA	15,466	37,118	08/29/2018	08/01/2026
045054-AJ-2	ASHTEAD CAPITAL INC			1,2	2.C FE	257,025	106.0000	315,880	298,000	260,027	0	3,002	40,975	0	4.000	6.187	MN	1,987	11,821	10/28/2019	05/01/2028
045086-AF-2	ASHTON WOODS FINANCE CO 6.75 08/01/25			1,2	5.A FE	352,395	104.0000	470,080	452,000	371,226	0	11,330	42,156	0	6.750	11.919	FA	12,713	30,510	01/04/2018	08/01/2025
045086-AH-8	ASHTON WOODS USA LLC			1,2	5.A FE	1,150,773	112.2500	1,499,660	1,336,000	1,161,547	0	12,137	201,269	0	9.875	12.979	AO	32,983	131,930	10/16/2019	04/01/2027
045086-AK-1	ASHTON WOODS USA LLC			1,2	5.A FE	266,400	105.7500	352,148	333,000	270,799	0	4,399	66,600	0	6.625	10.436	JJ	10,173	10,540	01/13/2020	01/15/2028
04570X-AC-3	ASSOCIATED MATERIALS LLC / AMH NEW				4.C FE	649,350	106.0000	705,960	666,000	650,131	0	781	0	0	9.000	9.639	MS	21,146	36,900	08/24/2020	09/01/2025
05348E-AR-0	AVALONBAY COMMUNITIES INC			2	1.G FE	518,930	104.4999	522,500	500,000	514,876	0	(4,054)	0	0	2.850	1.304	MS	4,196	7,125	06/12/2020	03/15/2023
05348E-AT-6	AVALONBAY COMMUNITIES INC 4.2 12/15/23			1,2	1.G FE	507,630	110.1280	550,640	500,000	504,487	0	(1,537)	0	0	4.200	3.849	JD	933	21,000	11/28/2018	12/15/2023
05348E-BC-2	AVALONBAY COMMUNITIES INC			1,2	1.G FE	1,443,192	111.5428	1,450,056	1,300,000	1,439,778	0	(3,414)	0	0	3.200	1.527	JJ	19,182	0	10/26/2020	01/15/2028
053499-AL-3	AVAYA INC.			1,2	4.B FE	163,331	105.5000	163,525	155,000	163,175	0	(156)	0	0	6.125	4.856	MS	2,532	0	11/23/2020	09/15/2028
053499-AL-3	AVAYA INC.			1,2	4.B FE	1,473,000	105.5000	1,554,015	1,473,000	1,473,000	0	0	0	0	6.125	6.125	MS	24,059	0	09/25/2020	09/15/2028
05352T-AA-7	AVANTOR FUNDING INC			1,2	4.B FE	164,019	105.7500	163,913	155,000	163,913	0	(107)	734	0	4.625	2.946	JJ	3,266	0	12/10/2020	07/15/2028
05352T-AA-7	AVANTOR FUNDING INC			1,2	4.B FE	205,000	105.7500	216,788	205,000	205,000	0	0	0	0	4.625	4.625	JJ	4,319	0	07/07/2020	07/15/2028
053773-BB-2	AVIS BUDGET CAR RENTAL LLC 6.37 04/01/24			1,2	4.C FE	271,963	101.7500	341,880	336,000	282,074	0	10,163	51,413	0	6.375	12.528	AO	5,355	21,420	03/09/2017	04/01/2024
053773-BC-0	AVIS BUDGET CAR RENTAL LLC			1,2	4.C FE	632,631	101.2500	842,400	832,000	643,188	0	13,824	203,424	0	5.750	10.656	JJ	22,060	49,435	06/19/2019	07/15/2027
053773-BE-6	AVIS BUDGET CAR RENTAL LLC			1,2	4.C FE	121,500	101.5000	137,025	135,000	121,897	0	572	2,875	0	5.750	7.664	JJ	3,579	0	08/03/2020	07/15/2027
053773-BE-6	AVIS BUDGET CAR RENTAL LLC			1,2	4.C FE	171,946	101.5000	172,550	170,000	171,928	0	(18)	0	0	5.750	5.393	JJ	4,507	0	12/15/2020	07/15/2027
05508R-AE-6	B&G FOODS INC			1,2	4.B FE	159,865	103.0000	159,650	155,000	159,650	0	(215)	624	0	5.250	2.048	AO	2,034	0	12/15/2020	04/01/2025
05508W-AB-1	B&G FOODS INC			1,2	4.B FE	1,055,499	106.1250	1,154,640	1,088,000	1,057,987	0	2,727	31,380	0	5.250	5.750	MS	16,819	55,375	10/15/2019	09/15/2027
05531F-AV-5	TRUIST FINANCIAL CORP			2	1.G FE	3,593,854	100.4755	3,591,999	3,575,000	3,579,786	0	(14,068)	0	0	2.050	1.554	MN	10,382	73,288	03/09/2020	05/10/2021
05531F-AZ-6	TRUIST FINANCIAL CORP			2	1.G FE	530,386	100.0000	529,000	529,000	529,000	0	(1,386)	0	0	2.150	1.873	FA	4,739	11,374	01/14/2020	02/01/2021
05531F-BG-7	TRUIST FINANCIAL CORP			2	1.G FE	2,094,400	103.7493	2,074,986	2,000,000	2,071,556	0	(22,844)	0	0	3.050	0.458	JD	1,864	30,500	07/20/2020	06/20/2022
05531F-BH-5	TRUIST FINANCIAL CORP			1,2	1.G FE	3,031,080	106.4619	3,193,857	3,000,000	3,022,690	0	(6,159)	0	0	2.500	2.274	FA	31,250	75,417	08/15/2019	08/01/2024
05531G-AA-9	TRUIST FINANCIAL CORP			2	1.G FE	3,676,645	104.0041	3,640,144	3,500,000	3,636,829	0	(39,816)	0	0	3.950	0.511	MS	38,019	69,125	08/28/2020	03/22/2022
05565E-BF-1	BMW US CAPITAL LLC				1.F FE	2,772,212	102.9830	2,743,467	2,664,000	2,745,297	0	(26,915)	0	0	2.950	0.565	AO	16,809	39,294	07/23/2020	04/14/2022
058498-AR-7	BALL CORP			1	3.A FE	1,528,313	104.5000	1,525,700	1,460,000	1,525,700	0	(2,613)	5,592	0	5.000	0.917	MS	21,494	0	12/15/2020	03/15/2022
058498-AW-6	BALL CORPORATION			1,2	3.A FE	353,169	99.7500	363,090	364,000	353,403	0	235	10,831	0	2.875	3.229	FA	4,012	0	08/10/2020	08/15/2030
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	426,836	110.9900	443,960	400,000	410,093	0	(3,092)	0	0	4.125	3.251	JJ	7,288	16,500	02/23/2015	01/22/2024
06051G-GE-3	BANK OF AMERICA CORP			1,2	1.G FE	3,992,840	102.7138	4,108,552	4,000,000	3,996,089	0	1,794	0	0	3.124	3.173	JJ	55,885	124,960	03/08/2019	01/20/2023
06051G-GR-4	BANK OF AMERICA CORP			1,2	1.G FE	473,165	112.9763	564,882	500,000	477,918	0	2,427	0	0	3.593	4.283	JJ	7,984	17,965	12/24/2018	07/21/2028
06051G-GR-4	BANK OF AMERICA CORP			1,2	1.G FE	1,096,190	112.9763	1,129,763	1,000,000	1,088,873	0	(7,317)	0	0	3.593	2.133	JJ	15,969	17,965	05/28/2020	07/21/2028
06051G-GZ-6	BANK OF AMERICA CORP			1,2	1.G FE	1,639,065	109.6829	1,645,244	1,500,000	1,631,065	0	(8,000)	0	0	2.554	0.384	JJ	16,817	0	09/29/2020	01/23/2026
06051G-HC-6	BANK OF AMERICA CORP			1,2	1.F FE	3,069,045	105.2249	3,156,747	3,000,000	3,041,410	0	(20,335)	0	0	3.004	2.283	JD	2,754	90,120	08/15/2019	12/20/2023
06051G-HD-4	BANK OF AMERICA CORP 3.41 12/20/28			1,2	1.F FE	1,736,460	112.8653	1,931,125	1,711,000	1,733,469	0	(2,893)	0	0	3.419	3.204	JD	1,787	58,499	12/17/2019	12/20/2028
06051G-HH-5	BANK OF AMERICA CORP			1,2	1.F FE	1,535,895	101.1272	1,516,908	1,500,000	1,515,521	0	(20,374)	0	0	3.499	0.749	MN	6,415	26,243	06/30/2020	05/17/2022
06051G-HM-4	BANK OF AMERICA CORP				1.G FE	1,152,440	119.0031	1,190,031	1,000,000	1,143,612	0	(8,828)	0	0	4.271	2.405	JJ	18,745	21,355	05/27/2020	07/23/2029
06051G-HR-3	BANK OF AMERICA CORP			1,2	1.F FE	914,617	108.3557	975,201	900,000	910,964	0	(2,429)	0	0	3.458	3.144	MS	9,164	31,122	06/25/2019	03/15/2025
06051G-HT-9	BANK OF AMERICA CORP			1,2	1.F FE	750,000	112.6584	844,938	750,000	750,000	0	0	0	0	3.559	3.559	AO	5,042	26,693	04/17/2019	04/23/2027
06051G-HT-9	BANK OF AMERICA CORP			1,2	1.F FE	1,974,188	112.6584	2,084,180	1,850,000	1,961,321	0	(12,818)	0	0	3.559	2.343	AO	12,437	37,370	05/05/2020	04/23/2027
06051G-HZ-5	BANK OF AMERICA CORP			1	1.F FE	1,000,000	106.1546	1,061,546	1,000,000	1,000,000	0	0	0	0	2.496	2.496	FA	9,568	12,480	02/10/2020	02/13/2031
06051G-JD-2	BANK OF AMERICA CORP			1,2	1.F FE	1,000,000	101.5905	1,015,905	1,000,000	1,000,000	0	0	0	0	1.240	1.240	JD	413	6,595	06/16/2020	06/19/2026

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
06051G-JE-0	BANK OF AMERICA CORP			1,2	1.G FE	1,555,050	104.2086	1,563,129	1,500,000	1,554,042	0	(1,008)	0	0	2.020	1.800	JD	1,010	20,070	07/20/2020	06/19/2041
06051G-JF-7	BANK OF AMERICA CORP			1,2	1.G FE	500,000	100.7320	503,660	500,000	500,000	0	0	0	0	1.640	1.640	JJ	3,599	0	07/20/2020	07/23/2031
06051G-JJ-9	BANK OF AMERICA			2	1.F FE	500,000	100.7490	503,745	500,000	500,000	0	0	0	0	0.820	0.820	AO	819	0	10/16/2020	10/24/2024
06051G-JK-6	BANK OF AMERICA CORP			1,2	1.F FE	1,000,000	101.1616	1,011,616	1,000,000	1,000,000	0	0	0	0	1.100	1.100	AO	2,139	0	10/16/2020	10/24/2026
06051G-JL-4	BANK OF AMERICA				1.F FE	1,000,000	100.9991	1,009,991	1,000,000	1,000,000	0	0	0	0	1.922	1.922	AO	3,737	0	10/16/2020	10/24/2031
06846N-AF-1	BILL BARRETT CORP 8.75 06/15/25			1,2	6. FE	135,281	39.0000	296,790	761,000	189,678	0	27,985	514,368	0	8.750	56.015	JD	2,959	66,588	06/19/2019	06/15/2025
07177M-AL-7	BAXALTA INC			1,2	2.B FE	602,984	103.8441	601,257	579,000	597,655	0	(5,329)	0	0	3.600	1.118	JD	463	16,290	10/13/2020	06/23/2022
07330M-AC-1	BRANCH BANKING AND TRUST COMPANY			2	1.G FE	523,556	105.1830	552,211	525,000	523,633	0	77	0	0	2.636	2.669	MS	3,998	6,920	06/09/2020	09/17/2029
07330N-AT-2	TRUIST BANK			2	1.F FE	1,990,572	105.8716	2,117,432	2,000,000	1,991,998	0	1,438	6,062	0	2.150	2.248	JD	2,986	43,000	12/03/2019	12/06/2024
07556Q-BM-6	BEAZER HOMES USA INC 6.75 03/15/25			1,2	4.C FE	374,234	103.8750	463,283	446,000	383,091	0	9,566	39,660	0	6.750	11.025	MS	8,864	30,105	10/23/2019	03/15/2025
07556Q-BM-6	BEAZER HOMES USA INC 6.75 03/15/25			1,2	4.C FE	95,791	103.8750	95,565	92,000	95,565	0	(226)	234	0	6.750	2.914	MS	1,829	0	12/03/2020	03/15/2025
07556Q-BR-5	BEAZER HOMES USA INC 5.87 10/15/27			1,2	4.C FE	381,551	105.2500	536,775	510,000	393,493	0	10,737	26,032	0	5.875	10.689	AO	6,325	29,963	02/07/2018	10/15/2027
07556Q-BT-1	BEAZER HOMES USA INC			1,2	4.C FE	179,400	112.7500	259,325	230,000	181,742	0	2,342	50,600	0	7.250	11.036	AO	3,520	17,648	03/23/2020	10/15/2029
075887-BF-5	BECTON DICKINSON AND COMPANY			1,2	2.C FE	144,165	110.7464	166,120	150,000	145,955	0	915	0	0	3.734	4.485	JD	249	5,601	12/27/2018	12/15/2024
075887-BU-2	BECTON DICKINSON AND COMPANY				2.C FE	6,307,962	100.6968	6,304,627	6,261,000	6,300,619	0	(7,343)	0	0	1.255	0.815	MJSD	5,677	23,694	10/06/2020	06/06/2022
075887-CJ-6	BECTON DICKINSON AND COMPANY			1,2	2.C FE	906,789	109.9145	934,273	850,000	904,195	0	(2,594)	0	0	2.823	2.054	MN	2,733	11,998	07/02/2020	05/20/2030
081437-AR-6	BEMIS COMPANY INC			1,2	2.B FE	7,235,000	102.1182	7,148,274	7,000,000	7,141,697	0	(93,303)	0	0	4.500	0.729	AO	66,500	157,500	08/20/2020	10/15/2021
084423-AS-1	WR BERKLEY CORP 4.62 03/15/22				2.A FE	5,170,433	104.7545	5,132,971	4,900,000	5,121,746	0	(48,687)	0	0	4.625	0.843	MS	66,728	57,813	12/02/2020	03/15/2022
084659-AH-4	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	1,255,463	100.0585	1,250,731	1,250,000	1,250,194	0	(5,064)	0	0	2.375	1.964	JJ	13,689	29,688	12/12/2019	01/15/2021
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	148,467	132.3445	198,517	150,000	148,517	0	27	0	0	4.250	4.311	JJ	2,940	6,375	01/03/2019	01/15/2049
08949L-AB-6	BIG RIVER STEEL LLC			1,2	5.A FE	560,882	107.7500	600,168	557,000	560,707	0	(175)	2,515	0	6.625	6.518	JJ	10,558	0	09/10/2020	01/31/2029
09062X-AG-8	BIOGEN INC			1,2	2.A FE	450,275	102.8844	514,422	500,000	450,850	0	575	0	0	3.150	3.702	MN	2,625	7,919	05/08/2020	05/01/2050
093645-AJ-8	BLOCK COMMUNICATIONS INC.			1,2	4.A FE	288,524	103.0000	288,400	280,000	288,400	0	(124)	3,577	0	4.875	3.755	MS	4,550	0	12/10/2020	03/01/2028
093645-AJ-8	BLOCK COMMUNICATIONS INC.			1,2	4.A FE	41,400	103.0000	46,350	45,000	41,671	0	271	3,600	0	4.875	6.166	MS	731	1,133	02/10/2020	03/01/2028
096630-AC-2	BOARDWALK PIPELINES LP			1,2	2.C FE	216,155	104.0068	260,017	250,000	223,839	0	7,684	0	0	3.375	8.992	FA	3,516	4,219	04/20/2020	02/01/2023
096630-AD-0	BOARDWALK PIPELINES LP			1,2	2.C FE	142,580	111.0172	166,526	150,000	143,458	0	878	0	0	4.950	6.210	JD	330	7,425	05/19/2020	12/15/2024
097023-CT-0	BOEING CO			1,2	2.C FE	500,000	113.8750	569,375	500,000	500,000	0	0	0	0	4.875	4.875	MN	4,063	11,984	04/30/2020	05/01/2025
097023-CV-5	BOEING CO			1,2	2.C FE	284,998	129.6429	324,107	250,000	284,375	0	(623)	47	0	5.705	4.621	MN	2,377	7,012	06/05/2020	05/01/2040
097023-CV-5	BOEING CO			1,2	2.C FE	285,045	129.6429	324,107	250,000	284,399	0	(646)	0	0	5.705	4.604	MN	2,377	7,012	06/05/2020	05/01/2040
097023-DA-0	BOEING CO			1,2	2.C FE	499,600	105.3648	526,824	500,000	499,602	0	2	0	0	2.750	2.767	FA	2,253	0	10/29/2020	02/01/2026
09739D-AD-2	BOISE CASCADE CO			1,2	3.C FE	240,000	108.0000	259,200	240,000	240,000	0	0	0	0	4.875	4.875	JJ	5,005	0	07/13/2020	07/01/2030
101137-AN-7	BOSTON SCIENTIFIC CORP			1,2	2.C FE	859,369	107.9218	874,167	810,000	844,417	0	(13,210)	0	0	4.125	2.365	AO	8,353	33,413	12/23/2019	10/01/2023
101137-AQ-0	BOSTON SCIENTIFIC CORP			1	2.C FE	901,580	104.1265	911,107	875,000	889,812	0	(10,778)	1,079	0	3.375	2.103	MN	3,773	65,791	11/26/2019	05/15/2022
101137-AT-4	BOSTON SCIENTIFIC CORPORATION			1,2	2.C FE	556,405	127.4422	637,211	500,000	553,364	0	(2,105)	0	0	4.550	3.720	MS	7,583	22,750	07/15/2019	03/01/2039
101137-AT-4	BOSTON SCIENTIFIC CORPORATION			1,2	2.C FE	149,160	127.4422	191,163	150,000	149,202	0	27	0	0	4.550	4.593	MS	2,275	6,825	02/21/2019	03/01/2039
103304-BM-2	BOYD GAMING CORPORATION 6.37 04/01/26			1,2	5.A FE	303,890	103.6250	362,688	350,000	307,274	0	4,872	38,253	0	6.375	9.367	AO	5,578	22,313	10/23/2017	04/01/2026
103304-BQ-3	BOYD GAMING CORPORATION 6 08/15/26			1,2	5.A FE	357,559	104.1250	435,243	418,000	364,797	0	5,936	38,525	0	6.000	8.926	FA	9,475	25,080	06/12/2018	08/15/2026
103304-BS-9	BOYD GAMING CORPORATION			1,2	5.A FE	201,000	111.2500	223,613	201,000	201,000	0	0	0	0	8.625	8.623	JD	1,445	9,150	05/13/2020	06/01/2025
103304-BU-4	BOYD GAMING CORPORATION			1,2	5.A FE	89,100	103.8750	112,185	108,000	89,811	0	711	0	0	4.750	7.962	JD	428	2,565	08/21/2020	12/01/2027
103557-AA-2	BOYNE USA INC 7.25 05/01/25			1,2	4.B FE	302,470	105.2500	313,645	298,000	301,583	0	(887)	0	0	7.250	6.679	MN	3,601	10,803	05/13/2020	05/01/2025
103557-AA-2	BOYNE USA INC 7.25 05/01/25			1,2	4.B FE	603,703	105.2500	662,023	629,000	599,965	0	2,375	52,118	0	7.250	8.542	MN	7,600	45,603	06/24/2019	05/01/2025
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC.			1,2	1.F FE	1,328,552	110.3732	1,572,818	1,425,000	1,349,629	0	10,571	8,929	0	3.017	4.009	JJ	19,705	40,352	02/04/2020	01/16/2027
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.			1,2	1.F FE	766,275	102.6052	769,539	750,000	766,274	0	(1)	0	0	3.000	2.888	FA	7,938	0	12/28/2020	02/24/2050
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	495,875	115.3919	576,960	500,000	496,048	0	173	0	0	3.400	3.507	JJ	7,319	8,500	07/17/2020	07/26/2029
110122-CZ-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,657,952	105.9070	1,694,512	1,600,000	1,647,610	0	(10,342)	0	0	3.250	1.767	FA	18,922	26,000	07/17/2020	02/20/2023
110122-DK-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	667,330	135.0365	675,183	500,000	665,901	0	(1,429)	0	0	4.350	2.603	MN	2,779	10,875	09/01/2020	11/15/2047
110122-DP-0	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	999,400	100.2186	1,002,186	1,000,000	999,408	0	8	0	0	1.125	1.134	MN	1,500	0	11/09/2020	11/13/2027
110122-DR-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	498,890	101.9998	509,999	500,000	498,890	0	0	0	0	2.350	2.364	MN	1,567	0	11/09/2020	11/13/2040
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	249,270	102.6714	256,679	250,000	249,270	0	0	0	0	2.550	2.564	MN	850	0	11/09/2020	11/13/2050
11134L-AD-1	BROADCOM CORPORATION/BROADCOM CAYM			1,2	2.C FE	644,834	102.2660	641,208	627,000	640,173	0	(4,661)	0	0	3.000	0.789	JJ	8,674	0	08/27/2020	01/15/2022
11134L-AF-6	BROADCOM CORPORATION/BROADCOM CAYM			1,2	2.C FE	699,114	108.0131	702,085	650,000	695,291	0	(3,823)	0	0	3.625	1.152	JJ	10,865	0	09/30/2020	01/15/2024

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
11134L-AF-6	BROADCOM CORPORATION/BROADCOM CAYM			1,2	2.C FE	537,294	108.0131	540,066	500,000	534,997	0	(2,297)	487	0	3.625	1.270	JJ	8,358	0	09/30/2020	01/15/2024
11134L-AM-1	BROADCOM CORPORATION/BROADCOM CAYM			1,2	2.C FE	1,312,580	103.9831	1,355,940	1,304,000	1,310,393	0	(2,188)	0	0	2.650	2.392	JJ	15,934	17,278	04/16/2020	01/15/2023
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	1,248,613	115.6309	1,445,386	1,250,000	1,248,678	0	66	0	0	4.150	4.163	MN	6,628	26,946	08/11/2020	11/15/2030
11135F-AX-9	BROADCOM INC				2.C FE	2,094,738	104.4288	2,088,576	2,000,000	2,088,576	0	(6,162)	2,042	0	3.125	0.575	AO	13,194	0	11/13/2020	10/15/2022
11284D-AA-3	BROOKFIELD PROPERTY REIT INC			1,2	4.A FE	317,977	98.6278	369,854	375,000	319,722	0	4,653	54,943	0	5.750	9.218	MN	2,755	14,088	12/10/2020	05/15/2026
115637-AT-7	BROWN-FORMAN CORPORATION			1,2	1.G FE	597,550	124.7452	623,726	500,000	595,852	0	(1,697)	0	0	4.000	2.583	AO	4,222	10,000	08/26/2020	04/15/2038
12008R-AM-9	BUILDERS FIRSTSOURCE INC			1,2	4.A FE	434,613	108.2500	435,165	402,000	433,494	0	(1,119)	23	0	6.750	3.377	JD	2,261	2,869	12/10/2020	06/01/2027
12008R-AM-9	BUILDERS FIRSTSOURCE INC			1,2	4.A FE	658,953	108.2500	727,440	672,000	658,772	0	688	21,472	0	6.750	7.136	JD	3,780	45,360	04/21/2020	06/01/2027
12008R-AN-7	BUILDERS FIRSTSOURCE INC			1,2	4.C FE	85,618	108.2500	86,600	80,000	85,581	0	(37)	0	0	5.000	3.735	MS	1,333	0	12/10/2020	03/01/2030
12008R-AN-7	BUILDERS FIRSTSOURCE INC			1,2	4.C FE	238,673	108.2500	284,698	263,000	240,046	0	1,374	24,328	0	5.000	6.265	MS	4,383	7,306	02/06/2020	03/01/2030
121897-WQ-1	BURLINGTON NORTHERN AND SANTA FE R				1.E FE	1,281,319	108.2933	1,218,300	1,125,000	1,207,644	0	(70,213)	0	0	8.750	2.239	FA	34,453	98,438	12/11/2019	02/25/2022
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	1,705,425	134.3604	2,015,406	1,500,000	1,700,589	0	(4,836)	0	0	4.450	3.560	MS	19,654	33,375	03/16/2020	03/15/2043
12189L-AU-5	BURLINGTON NORTHERN SANTA 4.55 09/01/44			1,2	1.G FE	1,110,160	134.8182	1,348,182	1,000,000	1,099,150	0	(2,599)	0	0	4.550	3.896	MS	15,167	45,500	06/15/2016	09/01/2044
12189T-AX-2	BURLINGTON NORTHERN SANTA FE CORPO			1	1.E FE	2,346,956	151.0080	2,506,733	1,660,000	2,325,661	0	(21,295)	0	0	6.200	2.970	FA	38,881	51,460	07/23/2020	08/15/2036
12429T-AD-6	BWAY HOLDING CO 5.5 04/15/24			1,2	4.C FE	766,417	101.5000	849,555	837,000	780,872	0	13,026	27,091	0	5.500	7.848	AO	9,719	46,035	09/06/2017	04/15/2024
12429T-AE-4	BWAY HOLDING CO			1,2	5.B FE	241,252	101.5000	320,740	316,000	251,244	0	8,367	61,033	0	7.250	13.719	AO	4,837	22,910	01/14/2020	04/15/2025
124857-AG-8	CBS CORP			1,2	2.B FE	4,122,080	102.4496	4,097,984	4,000,000	4,095,747	0	(26,333)	0	0	3.375	0.747	MS	45,000	0	09/28/2020	03/01/2022
124857-AJ-2	VIACOMCBS INC			1,2	2.B FE	587,651	121.7936	756,338	621,000	588,775	0	667	17,808	0	4.850	5.249	JJ	15,059	30,119	04/11/2019	07/01/2042
124857-AM-5	VIACOMCBS INC			1,2	2.B FE	422,392	109.4772	474,036	433,000	426,201	0	1,701	0	0	3.700	4.171	FA	6,052	16,021	09/10/2018	08/15/2024
124857-AP-8	CBS CORP			1,2	2.B FE	2,052,820	109.6412	2,192,824	2,000,000	2,045,908	0	(6,912)	0	0	3.500	2.857	JJ	32,278	35,000	05/19/2020	01/15/2025
1248EP-BM-4	CCO HOLDINGS LLC/CCO HOLDI 5.75 02/15/26			2	3.B FE	1,549,750	103.3750	1,578,536	1,527,000	1,541,643	0	(4,667)	39,862	0	5.750	5.530	FA	33,170	87,803	12/17/2019	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC / CCO HOLD 5.5 05/01/26			1,2	3.B FE	1,207,938	103.7500	1,302,063	1,255,000	1,218,752	0	5,571	0	0	5.500	6.141	MN	11,504	69,025	07/18/2018	05/01/2026
1248EP-BX-0	CCO HOLDINGS LLC 5 02/01/28			1,2	3.B FE	595,792	105.7500	682,088	645,000	604,979	0	4,394	0	0	5.000	6.090	FA	13,438	32,250	01/30/2019	02/01/2028
1248EP-CB-7	CCO HOLDINGS LLC			2	3.B FE	306,000	109.7500	329,250	300,000	305,057	0	(655)	0	0	5.375	5.063	JD	1,344	16,125	06/25/2019	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC			1,2	3.B FE	1,736,179	107.7500	1,881,315	1,746,000	1,737,751	0	67	25,413	0	4.750	4.814	MS	27,645	76,024	12/02/2019	03/01/2030
1248EP-CD-3	CCO HOLDINGS LLC			1,2	3.B FE	981,342	107.7500	991,300	920,000	980,875	0	(468)	0	0	4.750	3.426	MS	14,567	0	12/10/2020	03/01/2030
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.B FE	1,836,757	106.5000	2,001,135	1,879,000	1,839,120	0	2,363	50,218	0	4.500	4.777	FA	31,943	41,573	03/04/2020	08/15/2030
1248EP-CJ-0	CCO HOLDINGS LLC			1,2	3.B FE	384,158	106.7500	419,528	393,000	384,585	0	427	8,843	0	4.500	4.746	MN	2,948	10,955	03/04/2020	05/01/2032
1248EP-CJ-0	CCO HOLDINGS LLC			1,2	3.B FE	68,496	106.7500	69,388	65,000	68,478	0	(18)	0	0	4.500	3.703	MN	488	0	12/15/2020	05/01/2032
1248EP-CK-7	CCO HLDGS LLC/CAP CORP				3.B FE	259,000	105.3750	272,921	259,000	259,000	0	0	0	0	4.250	4.250	FA	5,259	0	07/06/2020	02/01/2031
12505F-AD-3	OUTFRONT MEDIA CAPITAL LLC/OUTFRON			1,2	4.B FE	157,403	101.1250	156,744	155,000	156,744	0	(659)	1,520	0	5.625	(3.794)	FA	1,114	0	12/15/2020	02/15/2024
12505J-AA-1	CBL & ASSOCIATES LP			1,2	6. FE	194,513	39.1250	334,519	855,000	205,744	0	23,473	413,023	0	5.250	58.531	JD	0	22,444	03/15/2018	12/01/2023
12505J-AD-5	CBL & ASSOCIATES LP			1,2	6. FE	135,960	39.2500	242,565	618,000	139,896	0	8,963	239,867	0	5.950	40.255	JD	0	18,386	05/04/2017	12/15/2026
12527G-AC-7	CF INDUSTRIES INC			1	3.A FE	1,265,539	104.5000	1,264,450	1,210,000	1,264,450	0	(1,089)	5,470	0	3.450	1.360	JD	3,479	0	12/15/2020	06/01/2023
12543D-BA-7	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	6. FE	115,240	103.7500	178,450	172,000	120,150	0	8,714	17,653	0	8.125	20.648	JD	39	13,975	06/22/2018	06/30/2024
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	2,077,320	108.0000	2,376,000	2,200,000	2,086,235	0	13,913	57,790	0	8.000	9.269	MS	51,822	171,200	03/18/2020	03/15/2026
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	204,332	108.0000	205,200	190,000	204,085	0	(247)	0	0	8.000	4.847	MS	4,476	0	12/10/2020	03/15/2026
12543D-BF-6	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	493,975	105.5000	500,070	474,000	493,739	0	(236)	0	0	6.625	5.161	FA	11,863	0	12/15/2020	02/15/2025
12543D-BF-6	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	699,135	105.5000	790,195	749,000	705,518	0	6,382	49,940	0	6.625	8.312	FA	18,746	26,051	03/25/2020	02/15/2025
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC			1,2	4.C FE	367,000	107.8750	395,901	367,000	367,000	0	0	0	0	5.625	5.621	MS	172	0	12/11/2020	03/15/2027
125523-AB-6	CIGNA CORP				2.B FE	7,852,958	100.0091	7,858,715	7,858,000	7,855,359	0	2,400	0	0	0.879	0.926	MJSD	2,877	40,513	07/24/2020	09/17/2021
125523-AF-7	CIGNA CORP			1,2	2.B FE	1,409,015	107.8757	1,434,747	1,330,000	1,390,003	0	(19,012)	0	0	3.750	1.862	JJ	22,998	24,938	03/11/2020	07/15/2023
125523-AP-5	CIGNA CORP			1,2	2.B FE	207,184	102.7071	205,414	200,000	205,014	0	(2,170)	0	0	4.000	1.104	FA	3,022	2,000	10/06/2020	02/15/2022
125523-BR-0	CIGNA CORP				2.B FE	249,838	103.6311	259,078	250,000	249,881	0	42	0	0	3.900	3.941	FA	3,683	4,875	07/14/2020	02/15/2022
125523-CB-4	CIGNA CORP			1,2	2.B FE	92,418	112.2976	112,298	100,000	92,874	0	456	0	0	3.400	4.746	MS	1,133	1,700	07/14/2020	03/01/2027
12556L-BJ-4	CIT BANK NA			2	2.C FE	424,445	103.8956	487,270	469,000	429,433	0	4,988	0	0	2.969	4.989	MS	3,636	6,962	04/22/2020	09/27/2025
125581-GQ-5	CIT GROUP INC 5 08/15/22				3.A FE	317,175	106.0000	343,440	324,000	317,191	0	3,205	6,699	0	5.000	6.379	FA	6,120	16,200	01/25/2017	08/15/2022
125581-GY-8	CIT GROUP INC 4.75 02/16/24				3.A FE	147,263	109.2500	167,153	153,000	149,221	0	1,069	104	0	4.750	5.621	FA	2,725	7,268	08/14/2018	02/16/2024
126307-AS-6	CSC HOLDINGS LLC			1,2	3.C FE	232,499	106.7500	234,850	220,000	232,021	0	(479)	1,801	0	5.375	4.466	FA	4,927	0	09/16/2020	02/01/2028
126307-AU-1	CSC HOLDINGS LLC			1,2	3.C FE	753,381	103.7500	752,188	725,000	752,188	0	(1,193)	2,727	0	5.500	1.722	MN	5,095	0	12/15/2020	05/15/2026
126307-AU-1	CSC HOLDINGS LLC			1,2	3.C FE	730,000	103.7500	757,375	730,000	730,000	0	0	0	0	5.500	5.498	MN	5,130	40,150	02/14/2019	05/15/2026

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
126307-AY-3	CSC HOLDINGS LLC			1,2	4.C FE	259,350	112.7500	293,150	260,000	259,461	0	49	0	0	7.500	7.535	AO	5,742	19,500	11/30/2018	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	3.C FE	258,000	112.6250	290,573	258,000	258,000	0	0	0	0	6.500	6.500	FA	6,988	16,770	01/24/2019	02/01/2029
126307-BA-4	CSC HOLDINGS LLC			1,2	4.C FE	881,571	109.5000	892,425	815,000	881,130	0	(441)	0	0	5.750	4.205	JJ	21,609	0	12/10/2020	01/15/2030
126307-BB-2	CSC HOLDINGS LLC			1,2	3.C FE	394,826	104.2500	396,150	380,000	394,749	0	(76)	0	0	4.125	3.558	JD	1,306	0	12/15/2020	12/01/2030
126307-BB-2	CSC HOLDINGS LLC			1,2	3.C FE	531,310	104.2500	558,780	536,000	531,476	0	166	4,690	0	4.125	4.230	JD	1,843	10,134	06/02/2020	12/01/2030
126307-BD-8	CSC HOLDINGS LLC			1,2	4.C FE	1,451,787	104.1250	1,519,184	1,459,000	1,451,780	0	(7)	24,888	0	4.625	4.687	JD	5,623	30,928	09/22/2020	12/01/2030
12636Y-AA-0	CRH AMERICA FINANCE INC			1,2	2.A FE	1,122,498	111.5751	1,171,539	1,050,000	1,117,651	0	(4,847)	0	0	3.400	2.263	MN	5,157	17,850	07/17/2020	05/09/2027
126408-GH-0	CSX CORP				2.A FE	2,617,026	144.9678	2,771,784	1,912,000	2,603,326	0	(13,700)	0	0	6.000	3.080	AO	28,680	40,560	11/10/2020	10/01/2036
126408-GV-9	CSX CORP			1,2	2.A FE	3,130,548	100.6177	3,068,840	3,050,000	3,066,459	0	(64,089)	0	0	4.250	1.005	JD	10,802	129,625	05/06/2020	06/01/2021
126408-HA-4	CSX CORP 4.5 08/01/54			1,2	2.A FE	443,003	135.2321	574,736	425,000	442,222	0	(234)	0	0	4.500	4.270	FA	7,969	19,125	06/13/2017	08/01/2054
126408-HN-6	CSX CORP			1	2.A FE	247,670	137.0612	342,653	250,000	247,744	0	38	0	0	4.750	4.809	MN	1,517	11,875	11/07/2018	11/15/2048
12652H-AA-6	CSI COMPRESSCO LP 7.5 04/01/25			1,2	4.C FE	151,515	94.0000	208,680	222,000	158,668	0	7,676	58,389	0	7.500	17.227	AO	4,163	16,650	03/08/2018	04/01/2025
12652H-AC-2	CSI COMPRESSCO LP/FINANCE				4.C FE	98,460	94.5000	223,965	237,000	105,545	0	7,086	0	0	7.500	31.710	AO	4,444	5,382	06/12/2020	04/01/2025
12652H-AE-8	CSI COMPRESSCO LP/FINANCE				5.A FE	313,603	76.7500	572,417	745,820	327,331	0	13,767	182	0	10.000	32.608	AO	18,646	22,345	10/15/2020	04/01/2026
126650-BW-9	CVS CAREMARK CORP			1,2	2.B FE	254,518	100.5832	251,458	250,000	250,733	0	(3,785)	0	0	4.125	1.719	MN	1,318	10,313	05/08/2020	05/15/2021
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	1,060,190	113.1261	1,131,261	1,000,000	1,048,030	0	(10,390)	0	0	3.875	2.686	JJ	17,330	38,750	10/24/2019	07/20/2025
126650-CT-5	CVS HEALTH CORP			1,2	2.B FE	2,646,790	100.6255	2,641,419	2,625,000	2,632,521	0	(14,269)	0	0	2.125	1.261	JD	4,648	55,781	05/08/2020	06/01/2021
126650-CV-0	CVS HEALTH CORP 3.7 03/09/23				2.B FE	899,341	106.8842	922,411	863,000	885,727	0	(9,996)	0	0	3.700	2.456	MS	9,934	31,931	08/15/2019	03/09/2023
126650-CX-6	CVS HEALTH CORP 4.3 03/25/28				2.B FE	658,842	118.9938	671,125	564,000	656,548	0	(2,295)	0	0	4.300	1.864	MS	6,467	81,693	10/20/2020	03/25/2028
126650-CZ-1	CVS HEALTH CORP 5.05 03/25/48				2.B FE	1,612,512	135.1735	1,689,669	1,250,000	1,608,235	0	(4,277)	6,338	0	5.050	3.423	MS	16,833	31,563	06/17/2020	03/25/2048
126650-DK-3	CVS HEALTH CORP			1,2	2.B FE	1,132,980	119.0257	1,190,257	1,000,000	1,129,471	0	(3,509)	0	0	4.125	3.201	AO	10,313	20,740	04/16/2020	04/01/2040
12673P-AE-5	CA INC			1,2	2.C FE	860,000	107.0940	856,752	800,000	859,116	0	(884)	0	0	4.500	1.326	FA	13,600	0	12/16/2020	08/15/2023
12687G-AA-7	CABLEVISION LIGHTPATH CT LLC			1,2	4.A FE	215,000	100.6250	216,344	215,000	215,000	0	0	0	0	3.875	3.875	MS	2,129	0	09/15/2020	09/15/2027
12687G-AB-5	CABLEVISION LIGHTPATH CT LLC			1,2	5.A FE	214,076	104.3750	213,969	205,000	213,969	0	(107)	3,547	0	5.625	4.181	MS	2,947	0	12/15/2020	09/15/2028
12687G-AB-5	CABLEVISION LIGHTPATH CT LLC			1,2	5.A FE	205,000	104.3750	213,969	205,000	205,000	0	0	0	0	5.625	5.625	MS	2,947	0	09/15/2020	09/15/2028
13123X-AT-9	CALLON PETROLEUM COMPANY 6.12 10/01/24			1,2	6. FE	257,430	57.0000	875,520	1,536,000	309,536	0	59,673	1,190,486	0	6.125	65.316	AO	23,520	94,080	02/28/2020	10/01/2024
13123X-AZ-5	CALLON PETROLEUM COMPANY 6.37 06/15/26			1,2	6. FE	47,600	51.5000	144,200	280,000	53,593	0	6,485	215,333	0	6.375	52.327	JD	8,925	17,850	05/31/2018	06/15/2026
131347-CK-0	CALPINE CORP 5.25 06/01/26			1,2	3.A FE	493,438	103.5000	551,655	533,000	496,759	0	5,371	0	0	5.250	6.769	JD	2,332	27,983	12/04/2017	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3.A FE	799,219	104.0000	858,000	825,000	801,360	0	2,141	25,781	0	4.500	4.982	FA	14,025	24,234	12/10/2019	02/15/2028
131347-CN-4	CALPINE CORP			1,2	4.A FE	934,694	105.2500	1,076,708	1,023,000	941,440	0	6,746	79,211	0	5.125	6.527	MS	15,437	37,574	03/16/2020	03/15/2028
131347-CN-4	CALPINE CORP			1,2	4.A FE	342,249	105.2500	342,063	325,000	342,063	0	(186)	357	0	5.125	3.695	MS	4,904	0	12/10/2020	03/15/2028
131347-CQ-7	CALPINE CORP			1,2	4.A FE	163,000	104.5000	170,335	163,000	163,000	0	0	0	0	5.000	5.000	FA	3,192	0	07/27/2020	02/01/2031
131347-CR-5	CALPINE CORP			1,2	3.A FE	665,575	98.7500	665,575	674,000	665,575	0	0	8,425	0	3.750	3.749	MS	1,053	0	12/02/2020	03/01/2031
133131-AT-9	CAMDEN PROPERTY TRUST 2.95 12/15/22			1,2	1.G FE	390,460	104.2646	417,058	400,000	395,597	0	2,135	0	0	2.950	3.537	JD	524	11,800	07/11/2018	12/15/2022
133131-AT-9	CAMDEN PROPERTY TRUST 2.95 12/15/22			1,2	1.G FE	1,027,740	104.2646	1,042,646	1,000,000	1,015,645	0	(12,095)	0	0	2.950	1.493	JD	1,311	29,500	02/20/2020	12/15/2022
133131-AU-6	CAMDEN PROPERTY TRUST			1,2	1.G FE	1,052,730	109.2634	1,092,634	1,000,000	1,034,098	0	(11,605)	0	0	4.250	2.963	JJ	19,597	42,500	05/15/2019	01/15/2024
133131-AW-2	CAMDEN PROPERTY TRUST			1,2	1.G FE	316,362	118.7875	320,726	270,000	315,357	0	(1,005)	0	0	4.100	1.715	AO	2,337	0	10/23/2020	10/15/2028
14042R-HB-0	CAPITAL ONE NA			2	2.A FE	1,006,990	100.6954	1,006,954	1,000,000	1,005,880	0	(1,110)	0	0	1.026	0.641	FMAN	1,539	2,688	09/16/2020	08/08/2022
144141-CU-0	DUKE ENERGY PROGRESS LLC				1.F FE	694,510	138.0119	690,060	500,000	686,246	0	(8,264)	0	0	6.125	2.652	MS	9,017	15,313	04/24/2020	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS LLC			1	1.F FE	587,646	137.9674	648,447	470,000	579,479	0	(5,794)	0	0	5.700	3.596	AO	6,698	26,790	07/26/2019	04/01/2035
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.C FE	697,378	109.3455	820,091	750,000	698,260	0	883	0	0	3.377	3.882	AO	6,050	0	12/11/2020	04/05/2040
144577-AH-6	CARRIZO OIL & GAS INC. 6.25 04/15/23			1,2	6. FE	116,245	64.0000	338,560	529,000	162,129	0	45,408	378,549	0	6.250	72.569	AO	6,980	33,063	10/08/2019	04/15/2023
144577-AJ-2	CARRIZO OIL & GAS INC 8.25 07/15/25			1	6. FE	173,028	53.5000	500,225	935,000	192,259	0	24,692	742,721	0	8.250	62.385	JJ	35,569	77,138	11/20/2018	07/15/2025
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	556,600	101.8750	616,344	605,000	561,934	0	6,256	21,880	0	4.875	6.556	JJ	13,600	29,494	01/10/2019	01/15/2026
15135B-AR-2	CENTENE CORPORATION			1,2	3.A FE	1,973,296	106.0000	1,971,600	1,860,000	1,971,600	0	(1,696)	3,372	0	4.250	2.078	JD	3,513	39,525	12/15/2020	12/15/2027
15135B-AR-2	CENTENE CORPORATION			1,2	3.A FE	274,673	106.0000	293,620	277,000	274,936	0	263	0	0	4.250	4.375	JD	523	12,067	05/06/2020	12/15/2027
15135B-AT-8	CENTENE CORPORATION			1,2	3.A FE	201,000	111.0000	223,110	201,000	201,000	0	0	0	0	4.625	4.625	JD	413	9,529	05/06/2020	12/15/2029
15135B-AV-3	CENTENE CORPORATION			1,2	3.A FE	76,260	105.1250	86,203	82,000	76,673	0	413	0	0	3.375	4.241	FA	1,046	1,399	05/06/2020	02/15/2030
15189X-AP-3	CENTERPOINT ENERGY HOUSTON ELECTRI			1,2	1.F FE	1,186,604	100.4894	1,182,760	1,177,000	1,180,263	0	(6,340)	0	0	1.850	1.015	JD	1,815	21,775	05/12/2020	06/01/2021
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRI			1,2	1.F FE	498,995	108.6988	543,494	500,000	499,012	0	17	0	0	2.900	2.909	JJ	8,297	0	06/02/2020	07/01/2050
156504-AH-5	CENTURY COMMUNITIES INC			1,2	4.B FE	1,459,185	104.0000	1,755,520	1,688,000	1,489,205	0	30,472	101,680	0	5.875	9.079	JJ	45,728	92,473	09/25/2020	07/15/2025

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
156504-AH-5	CENTURY COMMUNITIES INC			1,2	4.B FE	95,450	104.0000	95,680	92,000	95,247	0	(203)	0	0	5.875	4.390	JJ	2,492	0	10/27/2020	07/15/2025
156504-AL-6	CENTURY COMMUNITIES INC			1,2	4.B FE	214,144	106.6250	283,623	266,000	217,942	0	3,798	17,164	0	6.750	10.713	JD	1,496	17,955	03/25/2020	06/01/2027
156700-AR-7	CENTURYLINK INC 6.45 06/15/21				4.B FE	1,460,959	102.1250	1,495,110	1,464,000	1,460,264	0	6,273	0	0	6.450	7.019	JD	4,197	94,428	03/17/2020	06/15/2021
156700-AS-5	CENTURYLINK INC 5.8 03/15/22				4.B FE	540,903	105.0000	555,450	529,000	534,329	0	(4,225)	0	0	5.800	4.922	MS	9,034	30,682	05/30/2019	03/15/2022
156700-AX-4	CENTURYLINK INC			1	4.B FE	2,101,361	110.8750	2,112,169	1,905,000	2,099,564	0	(2,418)	11,840	0	6.750	2.841	JD	10,716	6,413	12/15/2020	12/01/2023
156700-BA-3	CENTURYLINK INC 7.5 04/01/24			1,2	4.B FE	494,797	112.0000	545,440	487,000	493,242	0	(2,089)	5,399	0	7.500	7.020	AO	9,131	36,525	01/13/2020	04/01/2024
156700-BA-3	CENTURYLINK INC 7.5 04/01/24			1,2	4.B FE	704,270	112.0000	713,440	637,000	696,091	0	(6,255)	0	0	7.500	4.167	AO	11,944	21,525	11/30/2020	04/01/2024
156700-BB-1	CENTURYLINK INC			1,2	3.C FE	665,655	105.0000	702,450	669,000	666,073	0	418	3,345	0	5.125	5.211	JD	12,953	22,762	12/09/2019	12/15/2026
156700-BD-7	CENTURYLINK INC			1,2	3.C FE	554,000	101.7500	563,695	554,000	554,000	0	0	0	0	4.500	4.498	JJ	2,355	0	11/23/2020	01/15/2029
15723R-AA-2	CFX ESCROW CORP			1,2	3.B FE	160,846	103.6250	160,619	155,000	159,276	0	(1,570)	0	0	6.000	(15.313)	FA	3,513	0	12/15/2020	02/15/2024
15723R-AA-2	CFX ESCROW CORP			1,2	3.B FE	536,768	103.6250	561,648	542,000	533,045	0	241	16,659	0	6.000	6.591	FA	12,285	32,520	06/19/2019	02/15/2024
15723R-AC-8	CFX ESCROW CORP			1,2	3.B FE	160,555	106.5000	173,595	163,000	160,816	0	261	2,445	0	6.375	6.686	FA	3,926	10,391	01/31/2019	02/15/2026
163851-AE-8	CHEMOURS COMPANY			1,2	4.B FE	116,650	106.0000	116,600	110,000	116,600	0	(50)	547	0	5.375	4.162	MN	755	0	12/10/2020	05/15/2027
163851-AE-8	CHEMOURS COMPANY			1,2	4.B FE	94,025	106.0000	132,500	125,000	96,486	0	2,461	150	0	5.375	10.343	MN	859	6,719	04/02/2020	05/15/2027
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	580,520	104.1250	657,029	631,000	585,155	0	5,777	15,509	0	5.625	7.187	AO	8,873	35,494	07/30/2019	10/01/2026
16411R-AJ-8	CHENIERE ENERGY INC			1,2	3.C FE	1,126,004	105.5000	1,178,435	1,117,000	1,125,084	0	(920)	0	0	4.625	4.453	AO	14,207	0	09/15/2020	10/15/2028
16412E-AA-5	CHEPLAPHRAM ARZNEIMITTEL			1,2	4.B FE	200,000	103.8750	207,750	200,000	200,000	0	0	0	0	5.500	5.502	JJ	2,322	0	10/08/2020	01/15/2028
16412E-AA-5	CHEPLAPHRAM ARZNEIMITTEL			1,2	4.B FE	103,911	103.8750	103,875	100,000	103,875	0	(36)	380	0	5.500	4.546	JJ	1,161	0	12/10/2020	01/15/2028
16412X-AC-9	CHENIERE CORPUS CHRISTI HO 5.87 03/31/25			1,2	2.C FE	446,238	116.1250	565,529	487,000	449,833	0	5,460	41,058	0	5.875	8.034	MS	79	28,611	05/16/2017	03/31/2025
166764-BX-7	CHEVRON CORP			1,2	1.C FE	800,000	105.7834	846,267	800,000	800,000	0	0	0	0	1.995	1.995	MN	2,217	7,980	05/07/2020	05/11/2027
171239-AG-1	CHUBB INA HOLDINGS INC			1,2	1.F FE	997,770	99.6292	996,292	1,000,000	997,824	0	54	0	0	1.375	1.399	MS	3,972	0	09/14/2020	09/15/2030
17134Q-AN-2	CHURCH & DWIGHT CO INC			1	2.A FE	644,609	110.7341	669,941	605,000	641,366	0	(3,243)	0	0	3.150	2.165	FA	7,941	9,529	05/08/2020	08/01/2027
171484-AE-8	CHURCHILL DOWNS INCORPORATED			2	4.A FE	305,347	105.5000	305,950	290,000	305,010	0	(337)	0	0	4.750	2.142	JJ	6,352	0	12/10/2020	01/15/2028
17252M-AK-6	CINTAS CORPORATION NO. 2				1.G FE	1,030,780	101.4123	1,014,123	1,000,000	1,010,656	0	(20,124)	0	0	4.300	1.719	JD	3,583	43,000	05/14/2020	06/01/2021
17252M-AL-4	CINTAS CORPORATION NO. 2			1,2	1.G FE	208,012	103.3258	206,652	200,000	206,238	0	(1,774)	0	0	3.250	0.564	JD	542	3,250	08/27/2020	06/01/2022
17252M-AM-2	CINTAS CORPORATION NO 2 2.9 04/01/22			1,2	1.G FE	518,795	102.9436	514,718	500,000	513,936	0	(4,859)	0	0	2.900	0.501	AO	3,625	7,250	07/31/2020	04/01/2022
172967-FT-3	CITIGROUP INC				2.A FE	1,085,730	104.2509	1,042,509	1,000,000	1,014,555	0	(13,630)	0	0	4.500	3.061	JJ	20,875	45,000	05/21/2015	01/14/2022
172967-LD-1	CITIGROUP INC			1,2	2.A FE	1,124,317	114.0709	1,140,709	1,000,000	1,116,012	0	(8,306)	1,753	0	2.573	0.867	JJ	12,222	19,435	06/23/2020	01/10/2028
172967-LD-1	CITIGROUP INC			1,2	2.A FE	1,585,573	114.0709	1,586,726	1,391,000	1,572,898	0	(12,676)	0	0	2.573	0.376	JJ	17,001	0	07/24/2020	01/10/2028
172967-LM-1	CITIGROUP INC			1,2	2.A FE	1,946,023	103.8960	2,057,141	1,980,000	1,959,865	0	7,398	0	0	2.876	3.292	JJ	24,834	56,945	02/05/2019	07/24/2023
172967-ME-8	CITIGROUP INC			1,2	2.A FE	1,730,268	117.2939	1,718,356	1,465,000	1,718,716	0	(11,552)	0	0	3.980	1.712	MS	16,358	29,154	08/04/2020	03/20/2030
172967-MG-3	CITIGROUP INC				3.A FE	1,036,631	103.6250	1,177,180	1,136,000	1,037,546	0	957	94,744	0	5.000	5.611	MS	17,198	55,000	04/21/2020	09/12/2049
172967-MQ-1	CITIGROUP INC			1,2	1.G FE	786,608	109.3361	820,021	750,000	781,920	0	(4,688)	0	0	3.106	2.059	AO	5,371	11,648	04/30/2020	04/08/2026
172967-MS-7	CITIGROUP INC			1,2	1.G FE	1,000,000	106.3839	1,063,839	1,000,000	1,000,000	0	0	0	0	2.177	2.177	JD	1,693	12,860	05/26/2020	06/03/2031
17325F-AY-4	CITIBANK NA			1,2	1.E FE	5,093,400	100.9451	5,047,255	5,000,000	5,044,505	0	(48,895)	0	0	2.844	0.532	MN	16,195	71,100	07/24/2020	05/20/2022
17453B-AJ-0	FRONTIER COMMUNICATIONS CORP				6. FE	131,500	48.5000	255,110	526,000	131,500	0	931	103,553	0	9.000	9.000	FA	0	23,670	07/11/2017	08/15/2031
18451Q-AP-3	CLEAR CHANNEL WORLDWIDE HOLDINGS I			1,2	5.B FE	598,192	101.5000	702,380	692,000	611,128	0	12,936	0	0	9.250	13.985	FA	24,182	32,005	05/08/2020	02/15/2024
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC			1,2	4.B FE	1,163,017	101.5000	1,290,065	1,271,000	1,171,698	0	8,681	73,403	0	5.125	6.593	FA	24,608	46,306	03/24/2020	08/15/2027
185899-AB-7	CLEVELAND-CLIFFS INC			1,2	4.B FE	596,825	101.7500	661,375	650,000	606,043	0	11,198	15,337	0	4.875	7.395	JJ	14,611	27,349	07/31/2020	01/15/2024
185899-AB-7	CLEVELAND-CLIFFS INC			1,2	4.B FE	259,773	101.7500	259,463	255,000	259,463	0	(310)	2,026	0	4.875	2.051	JJ	5,732	0	12/15/2020	01/15/2024
185899-AG-6	CLEVELAND-CLIFFS INC			1,2	4.B FE	162,610	107.2500	172,673	161,000	162,480	0	(130)	0	0	6.750	6.493	MS	3,200	5,494	08/04/2020	03/15/2026
185899-AG-6	CLEVELAND-CLIFFS INC			1,2	4.B FE	334,453	107.2500	377,520	352,000	336,135	0	1,687	16,378	0	6.750	7.800	MS	6,996	12,012	08/14/2020	03/15/2026
185899-AJ-0	CLEVELAND-CLIFFS INC			1,2	4.B FE	810,677	117.2500	809,025	690,000	809,025	0	(1,652)	729	0	9.875	3.799	AO	14,006	0	12/15/2020	10/17/2025
185899-AJ-0	CLEVELAND-CLIFFS INC			1,2	4.B FE	174,974	117.2500	205,188	175,000	174,949	0	(24)	5,126	0	9.875	9.854	AO	3,552	8,641	06/08/2020	10/17/2025
18683K-AM-3	CLEVELAND-CLIFFS INC			1,2	4.C FE	105,833	101.2500	138,713	137,000	109,500	0	4,051	22,179	0	5.750	12.007	MS	2,626	7,878	11/20/2018	03/01/2025
191098-AK-8	COCA-COLA BOTTLING CO. CONSOLIDATE			1,2	2.B FE	1,106,060	111.4027	1,114,027	1,000,000	1,104,784	0	(1,276)	0	0	3.800	1.461	MN	3,800	0	12/08/2020	11/25/2025
191219-AP-9	COCA-COLA REFRESHMENTS USA INC				1.F FE	969,219	108.6867	967,312	890,000	967,631	0	(1,588)	0	0	8.500	0.421	FA	31,521	0	12/21/2020	02/01/2022
20030N-BQ-3	COMCAST CORP			1,2	1.G FE	1,552,620	133.6793	1,604,152	1,200,000	1,547,282	0	(5,338)	0	0	4.600	2.920	FA	20,853	27,600	06/12/2020	08/15/2045
20030N-BQ-3	COMCAST CORP			1,2	1.G FE	257,747	133.6793	267,359	200,000	256,891	0	(856)	1,023	0	4.600	2.964	FA	3,476	4,600	06/12/2020	08/15/2045
20030N-DJ-7	COMCAST CORPORATION				1.G FE	499,745	109.7470	548,735	500,000	499,770	0	25	0	0	3.100	3.111	AO	3,875	7,922	03/24/2020	04/01/2025
20030N-DN-8	COMCAST CORPORATION			1,2	1.G FE	741,847	99.1893	743,920	750,000	741,938	0	146	5,681	0	1.500	1.581	FA	3,938	0	08/11/2020	02/15/2031

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
20030N-DQ-1	COMCAST CORPORATION			1,2	1.G FE	495,490	100.1184	500,592	500,000	495,501	0	11	0	0	2.650	2.686	FA	4,638	0	08/11/2020	08/15/2062
202795-JH-4	COMMONWEALTH EDISON COMPANY			1,2	1.F FE	1,050,864	109.3978	1,072,098	980,000	1,043,257	0	(7,607)	0	0	2.550	1.265	JD	1,111	24,990	05/05/2020	06/15/2026
202795-JL-5	COMMONWEALTH EDISON COMPANY			1,2	1.F FE	971,560	120.2158	1,202,158	1,000,000	972,513	0	578	0	0	3.750	3.917	FA	14,167	37,500	05/03/2019	08/15/2047
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCE LLC			1,2	5.A FE	949,125	102.0000	1,074,060	1,053,000	969,071	0	15,056	0	0	6.000	8.169	JD	2,808	63,180	11/08/2018	06/15/2025
20338Q-AA-1	COMMSCOPE FINANCE LLC			1,2	5.A FE	317,035	106.7500	348,005	326,000	317,742	0	934	1,215	0	8.250	8.787	MS	8,965	26,895	02/07/2019	03/01/2027
20338Q-AB-9	COMMSCOPE FINANCE LLC			1,2	4.B FE	81,923	102.8750	83,329	81,000	81,796	0	(127)	1,102	0	5.500	5.157	MS	1,485	2,228	06/23/2020	03/01/2024
20338Q-AB-9	COMMSCOPE FINANCE LLC			1,2	4.B FE	557,120	102.8750	563,755	548,000	556,685	0	(435)	0	0	5.500	4.716	MS	10,047	13,420	11/18/2020	03/01/2024
20338Q-AD-5	COMMSCOPE FINANCE LLC			1,2	4.B FE	231,554	105.1250	231,275	220,000	231,275	0	(279)	2,796	0	6.000	2.926	MS	4,400	0	12/15/2020	03/01/2026
20338Q-AD-5	COMMSCOPE FINANCE LLC			1,2	4.B FE	561,432	105.1250	588,700	560,000	560,000	0	(606)	10,918	0	6.000	5.999	MS	11,200	33,600	09/11/2019	03/01/2026
20338Q-AD-5	COMMSCOPE FINANCE LLC			1,2	4.B FE	329,075	105.1250	345,861	329,000	329,071	0	(4)	0	0	6.000	5.992	MS	6,580	19,620	10/28/2020	03/01/2026
205768-AR-5	COMSTOCK RESOURCES INC			1,2	5.A FE	533,803	107.5000	537,500	500,000	533,462	0	(341)	0	0	9.750	7.596	FA	18,417	0	12/11/2020	08/15/2026
205768-AR-5	COMSTOCK RESOURCES INC			1,2	5.A FE	85,500	107.5000	102,125	95,000	86,017	0	517	0	0	9.750	12.111	FA	3,499	1,338	06/16/2020	08/15/2026
205887-AF-9	CONAGRA FOODS INC				2.C FE	480,918	126.8943	478,392	377,000	478,392	0	(2,526)	3,547	0	7.125	1.979	AO	6,715	0	12/17/2020	10/01/2026
20605P-AH-4	CONCHO RESOURCES INC 3.75 10/01/27				2.C FE	733,925	113.1250	848,438	750,000	737,925	0	1,491	0	0	3.750	4.020	AO	7,031	28,125	07/01/2019	10/01/2027
209111-FB-4	CONSOLIDATED EDISON CO OF N 4.2 03/15/42				2.A FE	474,660	121.2742	606,371	500,000	475,995	0	660	0	0	4.200	4.555	MS	6,183	21,000	12/04/2018	03/15/2042
209111-FL-2	CONSOLIDATED EDISON COMPAN 3.87 06/15/47			1,2	2.A FE	996,300	117.8720	1,178,720	1,000,000	996,553	0	73	0	0	3.875	3.896	JD	1,722	38,750	06/05/2017	06/15/2047
209115-AC-8	CONSOLIDATED EDISON INC			1,2	2.B FE	753,218	100.4696	753,522	750,000	750,854	0	(2,364)	0	0	2.000	1.603	MN	1,917	15,000	03/09/2020	05/15/2021
21036P-AT-5	CONSTELLATION BRANDS INC			1,2	2.C FE	242,432	126.3264	252,653	200,000	241,940	0	(492)	774	0	4.500	3.302	MN	1,300	4,500	07/02/2020	05/09/2047
21036P-AT-5	CONSTELLATION BRANDS INC			1,2	2.C FE	364,809	126.3264	378,979	300,000	364,051	0	(758)	0	0	4.500	3.270	MN	1,950	6,750	07/02/2020	05/09/2047
21036P-AW-8	CONSTELLATION BRANDS INC			1,2	2.C FE	1,266,325	103.9747	1,299,684	1,250,000	1,259,342	0	(5,132)	0	0	2.650	2.216	MN	4,969	33,125	08/15/2019	11/07/2022
21036P-BE-7	CONSTELLATION BRANDS INC			1,2	2.C FE	1,217,486	111.1230	1,333,476	1,200,000	1,216,905	0	(581)	220	0	3.150	2.957	FA	15,750	31,675	08/28/2020	08/01/2029
21036P-BE-7	CONSTELLATION BRANDS INC			1,2	2.C FE	1,690,554	111.1230	1,722,407	1,550,000	1,685,586	0	(4,968)	0	0	3.150	2.005	FA	20,344	0	08/28/2020	08/01/2029
21079R-AA-0	CONTINENTAL AIRLINES INC.				3.B FE	94,176	99.5286	110,999	111,525	96,663	0	5,059	21,888	0	6.903	18.907	AO	1,540	7,698	04/18/2017	04/19/2022
212015-AL-5	CONTINENTAL RESOURCES INC			1,2	3.A FE	16,530	103.0000	19,570	19,000	17,019	0	489	0	0	4.500	9.682	AO	181	428	05/04/2020	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES INC			1,2	3.A FE	493,397	103.0000	494,400	480,000	493,205	0	(193)	0	0	3.800	2.885	JD	1,520	0	12/10/2020	06/01/2024
212015-AN-1	CONTINENTAL RESOURCES INC			1,2	3.A FE	99,700	103.0000	139,050	135,000	104,462	0	4,762	0	0	3.800	12.052	JD	428	5,130	04/28/2020	06/01/2024
212015-AQ-4	CONTINENTAL RESOURCES INC			1,2	3.A FE	194,401	98.5000	226,550	230,000	194,701	0	316	691	0	4.900	6.100	JD	939	5,268	12/10/2020	06/01/2044
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC			1,2	5.A FE	174,000	106.5000	185,310	174,000	174,000	0	0	0	0	6.125	6.127	JJ	2,872	0	09/10/2020	01/15/2029
22003B-AH-9	CORPORATE OFFICE PROPERTIES LP			1,2	2.C FE	540,405	110.7654	553,827	500,000	536,750	0	(3,655)	0	0	5.250	2.579	FA	9,917	0	09/10/2020	02/15/2024
221644-AA-5	COTT HOLDINGS INC 5.5 04/01/25			2	4.B FE	1,306,630	103.2500	1,420,720	1,376,000	1,320,898	0	8,784	33,062	0	5.500	6.593	AO	18,920	75,680	02/05/2020	04/01/2025
22282E-AJ-1	COVANTA HOLDING CORP				4.B FE	230,000	106.7500	245,525	230,000	230,000	0	0	0	0	5.000	5.000	MS	4,025	0	08/11/2020	09/01/2030
224044-BW-6	COX COMMUNICATIONS INC				2.B FE	316,455	105.1910	315,573	300,000	315,016	0	(1,439)	0	0	3.250	0.669	JD	433	4,875	10/21/2020	12/15/2022
224044-CH-8	COX COMMUNICATIONS INC 3.15 08/15/24				2.B FE	1,524,912	108.3812	1,625,718	1,500,000	1,526,104	0	(2,024)	0	0	3.150	2.624	FA	17,850	39,375	07/08/2020	08/15/2024
228187-AB-6	CROWN AMERICAS LLC			1,2	3.C FE	301,725	103.7500	309,175	298,000	300,549	0	(758)	0	0	4.750	4.449	FA	5,898	14,155	05/30/2019	02/01/2026
228187-AB-6	CROWN AMERICAS LLC			1,2	3.C FE	750,058	103.7500	821,700	792,000	760,205	0	5,540	0	0	4.750	5.669	FA	15,675	37,620	01/28/2019	02/01/2026
228701-AF-5	CROWNROCK LP 5.62 10/15/25			1,2	3.C FE	582,014	102.0000	1,146,480	1,124,000	627,849	0	45,267	490,049	0	5.625	20.522	AO	13,348	63,225	09/05/2019	10/15/2025
22966R-AD-8	CUBESMART LP			1,2	2.B FE	462,090	110.0158	550,079	500,000	470,566	0	4,493	0	0	3.125	4.306	MS	5,208	15,625	01/24/2019	09/01/2026
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LL			1,2	3.C FE	592,000	109.0000	645,280	592,000	592,000	0	0	0	0	6.750	6.750	MN	5,106	19,203	05/19/2020	05/15/2028
23311P-AA-8	DCP MIDSTREAM LP 12/31/49			2	4.A FE	267,989	82.5000	711,150	862,000	268,707	0	558	389,043	0	7.375	23.738	JD	2,825	63,573	04/28/2020	12/31/2049
23311V-AG-2	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	478,404	109.7500	680,450	620,000	492,601	0	14,362	54,643	0	5.375	11.236	JJ	15,367	21,097	04/29/2020	07/15/2025
23311V-AJ-6	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	148,559	110.7500	149,513	135,000	148,473	0	(86)	0	0	5.625	3.825	JJ	3,945	0	12/10/2020	07/15/2027
23311V-AJ-6	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	170,000	110.7500	188,275	170,000	170,000	0	0	0	0	5.625	5.624	JJ	4,967	0	06/17/2020	07/15/2027
233331-AR-8	DTE ENERGY COMPANY			1,2	2.B FE	354,249	108.7556	364,331	335,000	348,057	0	(4,690)	0	0	3.850	2.334	JD	1,075	12,898	10/16/2019	12/01/2023
233331-AV-9	DTE ENERGY COMPANY			1,2	2.B FE	4,616,545	103.6153	4,598,447	4,438,000	4,597,971	0	(18,574)	0	0	3.300	0.491	JD	6,509	73,227	11/25/2020	06/15/2022
233331-AZ-0	DTE ENERGY COMPANY			1,2	2.B FE	1,032,684	114.7574	1,047,735	913,000	1,029,620	0	(3,064)	0	0	3.800	1.547	MS	10,215	0	10/29/2020	03/15/2027
233331-BB-2	DTE ENERGY COMPANY				2.B FE	6,638,505	103.0667	6,622,035	6,425,000	6,621,521	0	(16,983)	0	0	2.600	0.488	JD	7,424	81,900	12/14/2020	06/15/2022
23338V-AM-8	DTE ELECTRIC COMPANY			1,2	1.E FE	499,160	109.9507	549,754	500,000	499,194	0	34	0	0	2.625	2.643	MS	4,375	5,286	03/31/2020	03/01/2031
23355L-AA-4	DXC TECHNOLOGY CO			1	2.C FE	1,620,497	105.1895	1,618,866	1,539,000	1,608,061	0	(12,436)	0	0	4.450	1.767	MS	20,165	29,570	10/16/2020	09/18/2022
23355L-AJ-5	DXC TECHNOLOGY CO			1,2	2.B FE	499,420	106.5924	532,962	500,000	499,522	0	102	0	0	4.000	4.042	AO	4,222	9,667	04/14/2020	04/15/2023
23371D-AA-2	DAE FUNDING LLC 4.5 08/01/22			1,2	2.C FE	181,534	101.0000	198,970	197,000	187,064	0	4,954	7,529	0	4.500	7.949	FA	3,694	8,865	07/24/2017	08/01/2022
23371D-AB-0	DAE FUNDING LLC 5 08/01/24			1,2	2.C FE	287,790	103.7500	329,925	318,000	292,352	0	5,215	16,951	0	5.000	7.612	FA	6,625	15,900	07/21/2017	08/01/2024

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
23371D-AE-4	DAE FUNDING LLC			1,2	2.C FE	322,825	103.0000	359,470	349,000	327,631	0	5,053	22,135	0	5.750	8.181	MN	2,564	20,068	11/02/2018	11/15/2023
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC			1,2	2.A FE	1,221,156	101.4006	1,216,807	1,200,000	1,214,729	0	(6,427)	0	0	2.200	0.715	AO	4,473	13,200	08/18/2020	10/30/2021
233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC			1,2	2.A FE	4,114,040	102.3978	4,095,912	4,000,000	4,084,217	0	(29,823)	0	0	2.850	0.761	JJ	55,417	0	08/19/2020	01/06/2022
233851-DV-3	DAIMLER FINANCE NORTH AMERICA LLC				2.A FE	1,000,000	100.6721	1,006,721	1,000,000	1,000,000	0	0	0	0	1.122	1.122	FMAN	1,465	20,036	08/12/2019	02/15/2022
235825-AE-6	DANA INC			1,2	4.B FE	2,160,804	102.0000	2,305,200	2,260,000	2,172,159	0	12,090	56,961	0	5.500	6.622	JD	5,524	124,300	05/20/2020	12/15/2024
235825-AF-3	DANA INC			1,2	3.C FE	324,484	106.0000	421,880	398,000	329,667	0	5,221	75,196	0	5.375	8.750	MN	2,733	21,095	11/22/2019	11/15/2027
23918K-AS-7	DAVITA INC			2	4.A FE	387,563	106.0000	413,400	390,000	387,652	0	90	2,438	0	4.625	4.704	JD	1,503	8,618	05/26/2020	06/01/2030
23918K-AT-5	DAVITA INC			1,2	4.A FE	155,643	101.0000	156,550	155,000	155,641	0	(2)	0	0	3.750	3.690	FA	2,115	0	12/15/2020	02/15/2031
23918K-AT-5	DAVITA INC			1,2	4.A FE	986,880	101.0000	1,034,240	1,024,000	987,595	0	715	37,254	0	3.750	4.184	FA	13,973	0	08/07/2020	02/15/2031
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	1,667,895	112.0165	1,680,248	1,500,000	1,657,179	0	(10,716)	0	0	3.050	1.472	JJ	22,240	22,875	06/25/2020	01/06/2028
24422E-UD-9	JOHN DEERE CAPITAL CORP				1.F FE	759,435	100.4965	753,724	750,000	751,857	0	(7,578)	0	0	2.875	1.605	MS	6,529	21,563	03/09/2020	03/12/2021
24422E-UX-5	JOHN DEERE CAPITAL CORP				1.F FE	149,744	106.9969	160,495	150,000	149,819	0	53	0	0	2.600	2.639	MS	1,235	3,900	06/04/2019	03/07/2024
24703D-AZ-4	DELL INTERNATIONAL LLC			1,2	2.C FE	393,104	118.1810	466,815	395,000	394,713	0	1,608	1,588	0	4.900	4.914	AO	4,839	9,678	03/31/2020	10/01/2026
247109-BT-7	DELMARVA POWER & LIGHT CO			1,2	1.F FE	439,527	124.3350	497,340	400,000	438,273	0	(1,030)	8,335	0	4.150	3.559	MN	2,121	16,600	11/04/2019	05/15/2045
247109-BT-7	DELMARVA POWER & LIGHT CO			1,2	1.F FE	568,140	124.3350	621,675	500,000	566,074	0	(1,786)	0	0	4.150	3.342	MN	2,651	20,750	11/04/2019	05/15/2045
247361-ZP-6	DELTA AIR LINES INC			1,2	3.A FE	822,234	102.1250	822,106	805,000	821,882	0	(352)	0	0	3.800	2.817	AO	6,118	0	12/10/2020	04/19/2023
247361-ZZ-4	DELTA AIR LINES INC			1,2	3.A FE	19,500	114.6250	22,925	20,000	19,537	0	37	0	0	7.375	7.940	JJ	815	0	07/16/2020	01/15/2026
247361-ZZ-4	DELTA AIR LINES INC			1,2	3.A FE	363,632	114.6250	383,994	335,000	363,309	0	(323)	0	0	7.375	5.376	JJ	13,657	0	12/15/2020	01/15/2026
250847-EJ-5	DETROIT EDISON CO			1,2	1.F FE	664,424	102.7329	661,600	644,000	660,987	0	(3,438)	0	0	2.650	0.454	JD	758	8,533	10/26/2020	06/15/2022
25160P-AE-7	DEUTSCHE BANK AG (NEW YORK BRANCH)			2	3.A FE	208,447	119.9262	239,852	200,000	208,163	0	(285)	2,113	0	5.882	5.033	JJ	5,323	0	07/29/2020	07/08/2031
25160P-AE-7	DEUTSCHE BANK AG (NEW YORK BRANCH)			2	3.A FE	235,844	119.9262	239,852	200,000	235,692	0	(152)	0	0	5.882	3.289	JJ	5,323	0	12/10/2020	07/08/2031
25179M-AV-5	DEVON ENERGY CORPORATION			1,2	3.A FE	112,356	117.6250	117,625	100,000	111,473	0	(883)	699	0	5.850	3.320	JD	260	2,925	08/05/2020	12/15/2025
25179M-AV-5	DEVON ENERGY CORPORATION			1,2	3.A FE	922,362	117.6250	957,468	814,000	914,908	0	(7,454)	0	0	5.850	3.005	JD	2,116	23,810	08/18/2020	12/15/2025
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM			1,2	2.C FE	411,154	121.8643	482,583	396,000	411,096	0	(58)	1,676	0	6.020	5.208	JD	1,060	23,839	03/31/2020	06/15/2026
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM			1,2	2.C FE	419,598	151.3716	585,808	387,000	418,106	0	(390)	0	0	8.350	7.630	JJ	14,901	32,315	11/20/2018	07/15/2046
25272K-AU-7	DIAMOND 1 FINANCE CORP 5.87 06/15/21			1	3.B FE	911,028	100.1250	911,138	910,000	909,433	0	1,028	194	0	5.875	6.008	JD	2,376	53,463	10/10/2018	06/15/2021
25272K-AW-3	DIAMOND 1 FINANCE CORP 7.12 06/15/24			1,2	3.B FE	189,504	103.7500	189,863	183,000	188,676	0	(828)	587	0	7.125	6.114	JD	580	6,519	06/18/2020	06/15/2024
25277L-AA-4	DIAMOND SPORTS GROUP LLC			1,2	3.C FE	1,160,094	81.2500	1,319,500	1,624,000	1,175,535	0	24,480	313,657	0	5.375	12.252	FA	32,976	56,359	12/10/2020	08/15/2026
25277L-AC-0	DIAMOND SPORTS GROUP LLC			1,2	4.C FE	262,105	60.5000	286,770	474,000	264,630	0	4,961	67,513	0	6.625	18.153	FA	11,863	9,198	12/10/2020	08/15/2027
254687-CP-9	WALT DISNEY CO				1.G FE	3,380,468	118.3777	3,273,143	2,765,000	3,187,471	0	(125,819)	0	0	8.875	2.090	AO	44,307	245,394	11/26/2019	04/26/2023
254687-CR-5	WALT DISNEY CO			1	2.A FE	1,843,488	109.3828	1,901,073	1,738,000	1,814,338	0	(19,744)	0	0	4.000	2.340	AO	17,380	69,520	11/26/2019	10/01/2023
254687-CT-1	WALT DISNEY CO				2.A FE	4,069,448	120.2708	4,012,234	3,336,000	3,854,538	0	(157,463)	0	0	7.750	2.435	JJ	115,625	258,540	11/26/2019	01/20/2024
254687-DB-9	WALT DISNEY CO				1.G FE	790,032	130.3009	781,805	600,000	777,289	0	(12,743)	0	0	8.500	1.174	FA	18,133	0	09/09/2020	02/23/2025
254687-DH-6	WALT DISNEY CO				2.A FE	318,663	134.2130	335,533	250,000	308,162	0	(9,244)	2,572	0	7.430	2.994	AO	4,644	18,575	11/26/2019	10/01/2026
254687-EB-8	WALT DISNEY CO			1	1.G FE	1,030,485	155.0559	1,184,627	764,000	1,013,841	0	(15,442)	0	0	6.400	3.560	JD	2,173	48,896	11/26/2019	12/15/2035
254687-ET-9	WALT DISNEY CO			1	2.A FE	290,539	146.2928	365,732	250,000	289,435	0	(340)	0	0	5.400	4.305	AO	3,375	13,500	11/26/2019	10/01/2043
254687-FZ-4	WALT DISNEY CO			1,2	1.G FE	249,660	121.4053	303,513	250,000	249,677	0	17	0	0	3.600	3.607	JJ	5,700	0	05/11/2020	01/13/2051
25470D-AE-9	DISCOVERY COMMUNICATIONS INC			1	2.C FE	6,460,128	101.7515	6,410,345	6,300,000	6,367,246	0	(92,882)	0	0	4.375	2.008	JD	12,250	275,625	05/11/2020	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	375,300	102.8893	372,459	362,000	374,517	0	(783)	0	0	3.300	0.762	MN	1,526	0	11/25/2020	05/15/2022
25470D-AH-2	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	786,303	104.8993	786,745	750,000	782,895	0	(3,408)	0	0	3.250	1.266	AO	6,094	0	10/02/2020	04/01/2023
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	216,966	123.1253	246,251	200,000	216,504	0	(437)	0	0	4.875	4.295	AO	2,438	9,750	12/06/2019	04/01/2043
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	231,752	109.6267	241,179	220,000	229,648	0	(2,104)	0	0	3.450	2.284	MS	2,235	7,590	01/30/2020	03/15/2025
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	730,156	117.4023	733,764	625,000	726,582	0	(3,574)	0	0	4.900	1.479	MS	9,358	0	10/22/2020	03/11/2026
25470D-BK-4	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	245,207	111.4807	270,898	243,000	245,186	0	(21)	2,505	0	4.000	3.952	MS	2,700	0	09/21/2020	09/15/2055
25470X-AE-5	DISH DBS CORP 6.75 06/01/21				4.C FE	714,556	101.7500	724,460	712,000	710,304	0	3,732	0	0	6.750	7.320	JD	4,005	48,060	04/21/2017	06/01/2021
25470X-AJ-4	DISH DBS CORP 5.87 07/15/22				4.C FE	195,960	104.3750	222,319	213,000	204,963	0	4,689	0	0	5.875	8.540	JJ	5,770	12,514	04/30/2018	07/15/2022
25470X-AL-9	DISH DBS CORP 5 03/15/23				4.C FE	802,435	103.3750	993,434	961,000	869,812	0	35,313	0	0	5.000	9.886	MS	14,148	48,050	10/03/2018	03/15/2023
25470X-AW-5	DISH DBS CORP			1	4.C FE	350,772	104.6250	350,494	335,000	350,494	0	(278)	8,659	0	5.875	3.851	MN	2,515	0	12/10/2020	11/15/2024
25470X-AY-1	DISH DBS CORP			1	4.C FE	973,663	111.7500	1,154,378	1,033,000	982,370	0	6,593	0	0	7.750	8.872	JJ	40,029	80,058	07/29/2019	07/01/2026
25470X-BB-0	DISH DBS CORP			1,2	4.C FE	138,572	106.5000	138,450	130,000	138,450	0	(122)	3,509	0	7.375	4.830	JJ	4,794	0	12/10/2020	07/01/2028
25470X-BB-0	DISH DBS CORP			1,2	4.C FE	473,000	106.5000	503,745	473,000	473,000	0	0	0	0	7.375	7.378	JJ	17,442	0	10/05/2020	07/01/2028

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
256677-AH-8	DOLLAR GENERAL CORPORATION			1,2	2.B FE	947,993	126.3410	947,558	750,000	947,558	0	(435)	7,777	0	4.125	2.742	AO	7,563	0	11/25/2020	04/03/2050
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC			1,2	2.A FE	1,001,410	109.5524	1,095,524	1,000,000	1,001,281	0	(129)	0	0	3.000	2.983	MN	3,833	29,500	01/02/2020	11/15/2029
25746U-CR-8	DOMINION RESOURCES INC/VA			1,2	2.B FE	843,599	102.2926	838,799	820,000	836,726	0	(6,873)	0	0	2.750	0.606	JJ	10,398	0	08/28/2020	01/15/2022
25746U-DF-3	DOMINION ENERGY INC			1,2	2.B FE	1,133,710	113.6351	1,136,351	1,000,000	1,129,813	0	(3,897)	0	0	3.600	1.354	MS	10,600	0	10/21/2020	03/15/2027
25746U-DH-9	DOMINION ENERGY INC			2	2.B FE	8,000,000	100.2385	8,019,080	8,000,000	8,000,000	0	0	0	0	0.747	0.746	MJSD	2,820	15,350	09/10/2020	09/15/2023
260543-CG-6	DOW CHEMICAL COMPANY (THE)			1,2	2.C FE	429,577	122.4418	520,378	425,000	429,408	0	(124)	0	0	4.375	4.300	MN	2,376	18,594	07/31/2019	11/15/2042
260543-CG-6	DOW CHEMICAL COMPANY (THE)			1,2	2.C FE	74,727	122.4418	91,831	75,000	74,722	0	3	1,081	0	4.375	4.401	MN	419	3,281	07/31/2019	11/15/2042
260543-DC-4	DOW CHEMICAL COMPANY (THE)			1,2	2.B FE	247,940	102.1271	255,318	250,000	247,999	0	59	0	0	2.100	2.190	MN	1,823	0	08/17/2020	11/15/2030
263901-AA-8	DUKE ENERGY INDIANA INC 6.35 08/15/38				1.F FE	938,938	153.2273	1,057,268	690,000	905,952	0	(8,408)	0	0	6.350	3.881	FA	16,552	43,815	10/27/2016	08/15/2038
26441C-AN-5	DUKE ENERGY CORP			1,2	2.A FE	3,182,040	110.0067	3,300,201	3,000,000	3,127,409	0	(40,134)	0	0	3.750	2.292	AO	23,750	112,500	08/15/2019	04/15/2024
26441C-BJ-3	DUKE ENERGY CORP			1,2	2.A FE	499,061	99.8202	499,101	500,000	499,101	0	48	702	0	0.900	0.939	MS	1,375	0	09/09/2020	09/15/2025
26441Y-AW-7	DUKE REALTY LP			1,2	2.A FE	279,719	105.0051	278,264	265,000	277,593	0	(2,126)	0	0	3.875	0.763	AO	2,168	3,875	10/29/2020	10/15/2022
26441Y-AX-5	DUKE REALTY LP			1,2	2.A FE	159,825	105.9948	158,992	150,000	158,284	0	(1,541)	0	0	3.625	0.886	AO	1,148	2,719	08/11/2020	04/15/2023
26441Y-AZ-0	DUKE REALTY LP			1,2	2.A FE	821,455	110.2972	826,126	749,000	815,770	0	(5,685)	0	0	3.250	1.478	JD	68	12,171	07/20/2020	06/30/2026
26441Y-BD-8	DUKE REALTY LP			1,2	2.A FE	536,620	108.7524	543,762	500,000	536,525	0	(95)	0	0	3.050	2.683	MS	5,083	0	11/18/2020	03/01/2050
26441Y-BE-6	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	990,720	101.1004	1,011,004	1,000,000	991,149	0	429	0	0	1.750	1.852	JJ	8,847	0	06/22/2020	07/01/2030
26442C-AK-0	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	2,574,134	100.6765	2,525,973	2,509,000	2,524,658	0	(49,476)	0	0	3.900	0.858	JD	4,349	97,851	05/04/2020	06/15/2021
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	469,325	123.1991	615,996	500,000	470,551	0	642	0	0	3.875	4.258	MS	5,705	19,375	01/16/2019	03/15/2046
26442E-AG-5	DUKE ENERGY OHIO INC				1.F FE	249,530	129.8178	324,545	250,000	249,550	0	8	0	0	4.300	4.311	FA	4,479	10,750	01/03/2019	02/01/2049
26442U-AJ-3	DUKE ENERGY PROGRESS LLC				1.G FE	1,000,000	100.0160	1,000,160	1,000,000	1,000,000	0	0	0	0	0.400	0.404	FMAN	489	1,074	08/17/2020	02/18/2022
26444H-AA-9	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	478,170	113.8813	569,407	500,000	478,906	0	486	0	0	3.400	3.654	AO	4,250	17,000	06/19/2019	10/01/2046
26483E-AJ-9	DUN & BRADSTREET CORPORATION (THE)			1,2	4.A FE	236,151	107.5000	258,000	240,000	235,113	0	16	14,049	0	6.875	7.321	FA	6,233	16,500	06/12/2019	08/15/2026
26483E-AJ-9	DUN & BRADSTREET CORPORATION (THE)			1,2	4.A FE	396,259	107.5000	395,600	368,000	395,600	0	(659)	2,017	0	6.875	2.588	FA	9,558	0	12/15/2020	08/15/2026
26884A-AZ-6	ERP OPERATING LIMITED PARTNERSHIP			1,2	1.G FE	5,782,869	102.8712	5,711,409	5,552,000	5,696,175	0	(86,694)	2,289	0	4.625	0.868	JD	11,412	163,078	11/10/2020	12/15/2021
26884L-AG-4	EQT CORP			1,2	3.B FE	297,862	122.5000	300,125	245,000	297,293	0	(569)	6,742	0	7.000	3.745	FA	7,146	0	12/15/2020	02/01/2030
26884L-AG-4	EQT CORP			1,2	3.B FE	112,694	122.5000	159,250	130,000	113,507	0	813	0	0	7.000	9.056	FA	3,792	4,803	04/22/2020	02/01/2030
26885B-AC-4	EQT MIDSTREAM PARTNERS LP			1,2	3.C FE	154,849	109.0000	158,050	145,000	154,799	0	(51)	0	0	5.500	4.406	JJ	3,677	0	12/10/2020	07/15/2028
26885B-AC-4	EQT MIDSTREAM PARTNERS LP			1,2	3.C FE	230,813	109.0000	299,750	275,000	233,266	0	2,495	12,667	0	5.500	8.075	JJ	6,974	7,563	05/01/2020	07/15/2028
26885B-AF-7	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	129,502	109.1250	130,950	120,000	129,409	0	(92)	0	0	6.000	3.978	JJ	3,860	0	12/10/2020	07/01/2025
26885B-AF-7	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	330,000	109.1250	360,113	330,000	330,000	0	0	0	0	6.000	5.999	JJ	10,615	0	06/16/2020	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	595,587	112.5000	659,250	586,000	595,429	0	(159)	0	0	6.500	6.165	JJ	20,420	0	12/10/2020	07/01/2027
278058-AW-2	EATON CORPORATION				2.A FE	987,187	140.7527	985,269	700,000	985,269	0	(1,918)	20,463	0	7.650	2.203	MN	6,843	0	12/07/2020	11/15/2029
278062-AD-6	EATON CORPORATION 4 11/02/32				2.A FE	687,560	121.0276	726,166	600,000	684,082	0	(3,478)	0	0	4.000	2.615	MN	3,933	12,000	06/02/2020	11/02/2032
278642-AE-3	EBAY INC			1,2	2.A FE	1,927,000	102.8287	1,918,784	1,866,000	1,917,681	0	(9,319)	0	0	2.600	0.443	JJ	22,371	0	10/05/2020	07/15/2022
278642-AF-0	EBAY INC			1,2	2.A FE	566,922	113.3549	566,775	500,000	566,775	0	(148)	4,648	0	4.000	3.073	JJ	9,222	0	12/04/2020	07/15/2042
28368E-AA-4	EL PASO CORPORATION 8.05 10/15/30				2.B FE	42,092	132.9645	57,175	43,000	42,217	0	50	0	0	8.050	8.323	AO	731	3,462	01/15/2014	10/15/2030
28368E-AE-6	EL PASO CORPORATION				2.B FE	165,139	144.0500	249,207	173,000	166,596	0	344	0	0	7.750	8.267	JJ	6,182	13,408	01/08/2016	01/15/2032
28370T-AE-9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	321,842	102.1761	316,746	310,000	315,460	0	(6,382)	0	0	5.000	1.452	AO	3,875	7,750	05/27/2020	10/01/2021
28470R-AH-5	COLT MERGER SUB INC			1,2	4.B FE	160,000	106.5000	170,400	160,000	160,000	0	0	0	0	6.250	6.250	JJ	4,861	0	06/19/2020	07/01/2025
28470R-AH-5	COLT MERGER SUB INC			1,2	4.B FE	570,290	106.5000	569,775	535,000	569,775	0	(515)	248	0	6.250	3.765	JJ	16,254	0	12/15/2020	07/01/2025
285512-AD-1	ELECTRONIC ARTS INC			1,2	2.A FE	1,149,310	118.9580	1,189,580	1,000,000	1,131,343	0	(17,967)	0	0	4.800	1.983	MS	16,000	24,000	04/13/2020	03/01/2026
290408-AB-9	ELWOOD ENERGY LLC 8.15 07/05/26				3.A FE	250,924	106.1250	251,229	236,730	242,647	0	(945)	3,436	0	8.159	7.595	JJ	9,443	19,315	11/30/2015	07/05/2026
292505-AD-6	OVINTIV INC				3.A FE	385,642	115.0000	425,500	370,000	385,698	0	60	1,048	0	6.500	6.008	FA	9,086	0	12/15/2020	08/15/2034
29250R-AD-8	ENBRIDGE ENERGY PARTNERS LP				2.A FE	886,239	119.6109	1,196,109	1,000,000	897,029	0	4,988	0	0	5.950	7.219	JD	4,958	59,500	09/11/2013	06/01/2033
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP			1,2	3.C FE	674,885	107.0000	674,100	630,000	674,100	0	(785)	5,346	0	6.625	3.457	JJ	23,883	0	12/15/2020	07/15/2025
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP			1,2	3.C FE	45,144	107.0000	48,150	45,000	45,142	0	(2)	0	0	6.625	6.521	JJ	1,706	0	09/24/2020	07/15/2025
29261A-AA-8	ENCOMPASS HEALTH CORP			1,2	4.A FE	533,343	104.5000	585,200	560,000	534,848	0	1,703	26,043	0	4.500	5.267	FA	10,500	20,248	05/12/2020	02/01/2028
29261A-AA-8	ENCOMPASS HEALTH CORP			1,2	4.A FE	15,684	104.5000	15,675	15,000	15,675	0	(9)	72	0	4.500	3.066	FA	281	0	12/10/2020	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1,2	4.A FE	266,982	106.7500	266,875	250,000	266,867	0	(115)	0	0	4.750	3.507	FA	4,948	0	12/10/2020	02/01/2030
29261A-AB-6	ENCOMPASS HEALTH CORP			1,2	4.A FE	525,663	106.7500	592,463	555,000	527,329	0	1,684	27,930	0	4.750	5.453	FA	10,984	21,254	05/12/2020	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP				4.A FE	70,000	106.0000	74,200	70,000	70,000	0	0	0	0	4.625	4.625	AO	773	0	09/30/2020	04/01/2031

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
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	273,020	103.5000	279,450	270,000	272,993	0	(27)	0	0	4.375	4.114	MS	2,986	0	12/10/2020	03/31/2029
29273R-AF-6	ENERGY TRANSFER PARTNERS LP				2.C FE	1,111,508	119.7500	1,203,488	1,005,000	1,110,423	0	(1,085)	11,650	0	6.625	5.604	AO	14,056	25,009	12/29/2020	10/15/2036
29273R-AQ-2	ENERGY TRANSFER PARTNERS LP			1,2	2.C FE	517,985	103.6250	518,125	500,000	514,849	0	(3,136)	0	0	5.200	1.599	FA	10,833	0	10/23/2020	02/01/2022
29273R-BK-4	ENERGY TRANSFER PARTNERS LP			1,2	2.C FE	270,324	109.8750	384,563	350,000	276,363	0	6,156	88,821	0	4.200	8.599	AO	3,103	14,700	11/21/2019	04/15/2027
29273R-BK-4	ENERGY TRANSFER PARTNERS LP			1,2	2.C FE	775,303	109.8750	824,063	750,000	771,983	0	(3,153)	0	0	4.200	3.654	AO	6,650	31,500	01/09/2020	04/15/2027
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	148,311	98.8750	148,313	150,000	148,313	0	1	1,561	0	4.400	4.426	AO	1,650	0	12/15/2020	04/01/2024
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	351,683	80.0000	392,000	490,000	351,816	0	133	0	0	5.450	8.030	JD	2,225	7,085	12/10/2020	06/01/2047
29355X-AG-2	ENPRO INDUSTRIES INC			1,2	4.A FE	457,188	106.2500	504,688	475,000	458,836	0	2,081	4,944	0	5.750	6.462	AO	5,766	27,313	05/14/2019	10/15/2026
29355X-AG-2	ENPRO INDUSTRIES INC			1,2	4.A FE	292,668	106.2500	292,188	275,000	292,188	0	(480)	2,732	0	5.750	1.903	AO	3,338	0	12/10/2020	10/15/2026
29364G-AM-5	ENTERGY CORPORATION			1,2	2.B FE	996,060	99.9576	999,576	1,000,000	996,322	0	262	0	0	0.900	0.980	MS	3,125	0	08/24/2020	09/15/2025
29364N-AT-5	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	1,002,430	110.0158	1,100,158	1,000,000	1,002,070	0	(256)	0	0	2.850	2.818	JD	2,375	28,500	07/18/2019	06/01/2028
29364W-AT-5	ENTERGY LOUISIANA LLC			1,2	1.F FE	338,973	106.6152	335,838	315,000	336,049	0	(2,924)	0	0	5.000	2.995	JJ	7,263	6,250	12/08/2020	07/15/2044
29365T-AD-6	ENTERGY TEXAS INC			1,2	1.G FE	484,929	107.7455	484,855	450,000	482,716	0	(2,213)	0	0	5.150	3.364	JD	1,931	11,588	09/02/2020	06/01/2045
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	441,075	118.2179	591,090	500,000	445,214	0	4,139	0	0	4.150	5.925	AO	4,323	20,750	03/23/2020	10/16/2028
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	989,859	108.5266	1,085,266	1,000,000	990,517	0	658	9,352	0	2.800	2.916	JJ	11,744	15,244	01/06/2020	01/31/2030
29444U-AR-7	EQUINIX INC			1,2	2.C FE	1,500,936	108.5000	1,491,875	1,375,000	1,486,588	0	(14,349)	0	0	5.375	1.333	MN	9,444	36,953	09/23/2020	05/15/2027
29717P-AL-1	ESSEX PORTFOLIO LP			1,2	2.A FE	1,760,836	104.8843	1,783,033	1,700,000	1,737,616	0	(17,548)	0	0	3.375	2.108	JJ	26,456	50,625	08/11/2020	01/15/2023
29736R-AA-8	ESTEE LAUDER COMPANIES INC. (THE)			1,2	1.E FE	53,239	137.6674	55,067	40,000	52,812	0	(427)	0	0	5.750	2.760	AO	486	1,150	06/24/2020	10/15/2033
30037D-AA-3	EVERGY METRO INC			1,2	1.F FE	1,997,680	105.9102	2,118,204	2,000,000	1,997,790	0	110	0	0	2.250	2.263	JD	3,750	23,125	05/18/2020	06/01/2030
30040W-AC-2	EVERSOURCE ENERGY			1,2	2.A FE	1,545,420	102.5945	1,538,918	1,500,000	1,539,988	0	(5,432)	0	0	2.750	0.367	MS	12,146	0	11/04/2020	03/15/2022
30212P-AS-4	EXPEDIA GROUP INC			1,2	2.C FE	209,090	115.9596	238,877	206,000	208,692	0	(398)	0	0	6.250	5.885	MN	2,146	6,294	04/28/2020	05/01/2025
30212P-AS-4	EXPEDIA GROUP INC			1,2	2.C FE	357,000	115.9596	413,976	357,000	357,000	0	0	0	0	6.250	6.250	MN	3,719	10,908	04/23/2020	05/01/2025
30231G-BF-8	EXXON MOBIL CORP			1,2	1.C FE	250,000	124.0753	310,188	250,000	250,000	0	0	0	0	4.227	4.227	MS	2,994	5,284	03/17/2020	03/19/2040
30231G-BK-7	EXXON MOBIL CORP			1,2	1.C FE	1,108,710	115.7727	1,157,727	1,000,000	1,102,436	0	(6,274)	0	0	3.482	2.216	MS	9,866	17,410	05/19/2020	03/19/2030
30231G-BN-1	EXXON MOBIL CORP			1,2	1.C FE	526,105	109.1874	545,937	500,000	524,721	0	(1,384)	0	0	2.610	2.037	AO	2,755	6,525	05/26/2020	10/15/2030
302445-AE-1	FLIR SYSTEMS INC			1,2	2.B FE	998,070	104.8500	1,048,500	1,000,000	998,129	0	59	0	0	2.500	2.522	FA	10,278	0	07/20/2020	08/01/2030
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST			1,2	1.G FE	547,061	109.1757	551,337	505,000	545,798	0	(1,264)	0	0	3.250	1.882	JJ	7,568	0	10/14/2020	07/15/2027
31428X-AT-3	FEDEX CORP			1	2.B FE	722,781	116.7388	992,280	850,000	729,224	0	3,075	0	0	3.875	4.954	FA	13,724	32,938	11/06/2018	08/01/2042
31428X-AU-0	FEDEX CORP 4.1 04/15/43				2.B FE	507,320	118.0088	590,044	500,000	506,787	0	(186)	0	0	4.100	4.007	AO	4,328	20,500	01/08/2018	04/15/2043
31620M-AK-2	FIDELITY NATIONAL INFORMATION SERV			1,2	2.B FE	1,039,600	106.1975	1,061,975	1,000,000	1,026,377	0	(12,564)	0	0	3.500	2.166	AO	7,389	35,000	12/10/2019	04/15/2023
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV			1,2	2.B FE	1,587,308	118.5139	1,599,938	1,350,000	1,571,485	0	(15,823)	0	0	4.250	1.786	MN	7,331	28,688	06/22/2020	05/15/2028
31620M-AZ-9	FIDELITY NATIONAL INFORMAT 4.75 05/15/48				2.B FE	63,527	132.0979	66,049	50,000	63,484	0	(43)	0	0	4.750	3.254	MN	303	1,188	11/10/2020	05/15/2048
316773-CX-6	FIFTH THIRD BANCORP			2	2.A FE	1,053,740	108.7155	1,087,155	1,000,000	1,038,832	0	(12,435)	0	0	3.650	2.296	JJ	15,817	36,500	10/16/2019	01/25/2024
33616C-AB-6	FIRST REPUBLIC BANK 4.37 08/01/46			2	2.A FE	636,591	126.4094	821,661	650,000	637,608	0	254	0	0	4.375	4.501	FA	11,849	28,438	07/25/2016	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK			2	2.A FE	330,764	131.5294	460,353	350,000	331,448	0	340	0	0	4.625	4.990	FA	6,205	16,188	12/10/2018	02/13/2047
33616C-HQ-6	FIRST REPUBLIC BANK			2	1.G FE	1,000,000	102.9515	1,029,515	1,000,000	1,000,000	0	0	0	0	1.912	1.912	FA	7,382	9,560	02/05/2020	02/12/2024
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC			1,2	3.A FE	351,325	126.2023	353,366	280,000	351,176	0	(149)	64	0	5.450	3.785	JJ	7,037	0	12/15/2020	07/15/2044
337738-AL-2	FISERV INC			1	2.B FE	1,267,376	101.9296	1,243,541	1,220,000	1,239,816	0	(27,560)	0	0	4.750	1.164	JD	2,576	57,950	05/11/2020	06/15/2021
337738-AM-0	FISERV INC			1,2	2.B FE	1,050,500	104.5889	1,045,889	1,000,000	1,045,693	0	(4,807)	0	0	3.500	0.440	AO	8,750	0	11/02/2020	10/01/2022
337738-AQ-1	FISERV INC				2.B FE	1,562,505	108.9371	1,634,057	1,500,000	1,540,777	0	(14,098)	0	0	3.800	2.765	AO	14,250	57,000	06/10/2019	10/01/2023
337738-AR-9	FISERV INC				2.B FE	891,743	118.7572	890,679	750,000	887,704	0	(4,038)	0	0	4.200	1.665	AO	7,875	5,250	10/13/2020	10/01/2028
33829T-AA-4	FIVE CORNERS FUNDING TRUST 4.41 11/15/23				1.G FE	1,635,300	110.8675	1,663,013	1,500,000	1,564,633	0	(21,315)	0	0	4.419	2.845	MN	8,470	66,285	07/21/2017	11/15/2023
33834D-AA-2	FIVE CORNERS FUNDING TRUST II			1,2	1.G FE	1,000,000	109.8750	1,098,750	1,000,000	1,000,000	0	0	0	0	2.850	2.850	MN	3,642	13,696	05/19/2020	05/15/2030
33936Y-AA-3	FLEX ACQUISITION COMPANY I 6.87 01/15/25			1,2	5.B FE	426,451	101.3750	485,586	479,000	440,667	0	7,504	0	0	6.875	9.295	JJ	15,185	32,931	11/15/2017	01/15/2025
33936Y-AC-9	FLEX ACQUISITION COMPANY I 7.87 07/15/26			1,2	5.B FE	584,208	105.2500	679,915	646,000	594,284	0	6,729	655	0	7.875	9.779	JJ	23,458	50,873	04/26/2019	07/15/2026
341081-EX-1	FLORIDA POWER & LIGHT CO			1	1.E FE	767,010	145.4200	872,520	600,000	755,541	0	(7,217)	0	0	6.200	3.940	JD	3,100	37,200	05/21/2019	06/01/2036
341081-FE-2	FLORIDA POWER AND LIGHT CO 5.12 06/01/41			1,2	1.E FE	711,403	137.6172	831,208	604,000	700,662	0	(3,143)	0	0	5.125	3.956	JD	2,580	30,955	05/24/2017	06/01/2041
34354P-AD-7	FLOWSERVE CORP			1,2	2.C FE	1,058,945	105.8390	1,058,390	1,000,000	1,058,390	0	(555)	935	0	4.000	1.678	MN	5,111	0	12/18/2020	11/15/2023
345370-CQ-1	FORD MOTOR CO				3.B FE	301,711	101.5000	304,500	300,000	301,711	0	0	0	0	4.750	4.708	JJ	6,571	0	12/15/2020	01/15/2043
345370-CV-0	FORD MOTOR COMPANY				3.A FE	459,789	112.7347	485,887	431,000	459,260	0	(529)	0	0	8.500	5.374	AO	7,123	8,706	12/15/2020	04/21/2023
345370-CW-8	FORD MOTOR COMPANY			1,2	3.A FE	661,089	122.8601	663,445	540,000	659,836	0	(1,254)	0	0	9.000	3.325	AO	9,315	0	12/10/2020	04/22/2025

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
345370-CW-8	FORD MOTOR COMPANY			1,2	3.A FE	582,253	122.8601	694,160	565,000	580,528	0	(1,725)	3,522	0	9.000	8.215	AO	9,746	25,425	06/25/2020	04/22/2025
345370-CX-6	FORD MOTOR COMPANY			1,2	3.A FE	171,000	141.2913	241,608	171,000	171,000	0	0	0	0	9.625	9.625	AO	3,155	8,229	04/17/2020	04/22/2030
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC				3.A FE	967,140	101.0208	1,096,076	1,085,000	996,170	0	29,030	802	0	3.087	7.452	JJ	16,003	14,200	12/10/2020	01/09/2023
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	627,729	102.3777	630,647	616,000	627,592	0	(137)	0	0	3.375	2.950	MN	2,772	0	12/07/2020	11/13/2025
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	225,000	102.3777	230,350	225,000	225,000	0	0	0	0	3.375	3.375	MN	1,013	0	11/09/2020	11/13/2025
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	225,000	105.2348	236,778	225,000	225,000	0	0	0	0	4.000	4.000	MN	1,200	0	11/09/2020	11/13/2030
345397-B3-6	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	514,160	105.2348	526,174	500,000	514,083	0	(77)	0	0	4.000	3.650	MN	2,667	0	12/07/2020	11/13/2030
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC				3.B FE	204,824	102.1242	213,440	209,000	207,818	0	2,995	1,564	0	5.875	6.863	FA	5,082	6,139	03/31/2020	08/02/2021
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC				3.B FE	188,155	103.0150	211,181	205,000	192,948	0	4,793	10	0	4.250	7.962	MS	2,444	4,250	12/15/2020	09/20/2022
345397-WK-5	FORD MOTOR CREDIT COMPANY LLC				3.A FE	198,381	103.7774	232,461	224,000	203,528	0	5,147	0	0	4.375	8.359	FA	3,947	4,900	03/30/2020	08/06/2023
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC				3.A FE	156,435	100.8753	156,357	155,000	156,357	0	(78)	372	0	3.219	2.110	JJ	2,384	0	12/10/2020	01/09/2022
345397-XQ-1	FORD MOTOR CREDIT COMPANY LLC				3.A FE	2,868,936	100.0002	2,869,006	2,869,000	2,868,415	(388)	305	11,994	0	3.200	3.358	JJ	42,334	91,808	12/17/2019	01/15/2021
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC				3.A FE	660,965	105.2634	853,686	811,000	676,707	0	15,742	0	0	4.389	8.511	JJ	17,105	17,797	03/27/2020	01/08/2026
345397-XW-8	FORD MOTOR CREDIT COMPANY LLC				3.A FE	488,473	100.1467	500,734	500,000	498,374	0	7,272	0	0	3.336	4.859	MS	4,772	16,680	10/24/2017	03/18/2021
345397-YQ-0	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	60,774	101.6749	61,005	60,000	60,751	0	(23)	0	0	2.979	2.129	FA	735	0	12/10/2020	08/03/2022
345397-YQ-0	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	322,113	101.6749	371,113	365,000	334,689	0	12,577	0	0	2.979	8.684	FA	4,470	5,437	04/07/2020	08/03/2022
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	130,394	102.9039	159,501	155,000	136,123	0	5,729	0	0	4.140	10.701	FA	2,424	3,209	03/27/2020	02/15/2023
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE	331,257	111.1856	333,557	300,000	331,098	0	(159)	0	0	5.113	3.623	MN	2,471	0	12/10/2020	05/03/2029
345397-ZU-0	FORD MOTOR CREDIT COMPANY LLC				3.B FE	173,000	101.5112	203,022	200,000	180,184	0	7,184	0	0	3.350	9.351	MN	1,117	6,700	03/27/2020	11/01/2022
34959J-AH-1	FORTIVE CORP 4.3 06/15/46			1,2	2.B FE	388,055	122.7792	460,422	375,000	387,729	0	(290)	0	0	4.300	4.082	JD	717	16,125	11/04/2019	06/15/2046
35137L-AF-2	FOX CORP			1	2.B FE	1,491,320	103.4949	1,474,802	1,425,000	1,468,191	0	(23,128)	0	0	3.666	0.806	JJ	22,638	26,120	06/02/2020	01/25/2022
35137L-AG-0	FOX CORP			1,2	2.B FE	4,288,520	109.8866	4,395,464	4,000,000	4,232,650	0	(55,870)	0	0	4.030	2.012	JJ	69,853	80,600	04/03/2020	01/25/2024
35137L-AH-8	FOX CORP			1,2	2.B FE	500,000	121.1593	605,797	500,000	500,000	0	0	0	0	4.709	4.708	JJ	10,203	11,773	04/03/2020	01/25/2029
35137L-AJ-4	FOX CORP			1,2	2.B FE	125,000	136.8862	171,108	125,000	125,000	0	0	0	0	5.476	5.475	JJ	2,966	3,423	04/03/2020	01/25/2039
35166F-AA-0	FOXTROT ESCROW ISSUER LLC			1,2	5.A FE	554,440	113.7500	809,900	712,000	564,646	0	10,359	146,805	0	12.250	18.103	MN	11,145	89,158	10/25/2019	11/15/2026
354613-AL-5	FRANKLIN RESOURCES INC			1,2	1.F FE	498,890	99.6059	498,030	500,000	498,929	0	39	0	0	1.600	1.624	AO	1,600	0	10/14/2020	10/30/2030
35640Y-AF-4	FREEDOM MORTGAGE CORP			1,2	4.B FE	291,666	105.0000	304,500	290,000	291,648	0	(17)	0	0	7.625	7.466	MN	4,423	0	12/10/2020	05/01/2026
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC			1,2	3.B FE	410,531	124.5000	790,575	635,000	418,485	0	2,709	0	0	5.450	8.961	MS	10,190	34,608	10/29/2018	03/15/2043
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC			1,2	3.B FE	498,137	124.5000	498,000	400,000	498,000	0	(137)	5,020	0	5.450	3.711	MS	6,419	0	12/15/2020	03/15/2043
35671D-BL-8	FREEPORT-MCMORAN INC 4.55 11/14/24			1	3.B FE	303,503	109.2500	359,433	329,000	311,189	0	3,959	0	0	4.550	6.141	MN	1,954	14,970	10/29/2018	11/14/2024
35671D-CC-7	FREEPORT-MCMORAN INC			2	3.A FE	452,032	106.2500	451,563	425,000	451,563	0	(469)	2,058	0	5.000	2.335	MS	7,083	0	12/15/2020	09/01/2027
35671D-CC-7	FREEPORT-MCMORAN INC			2	3.A FE	39,600	106.2500	47,813	45,000	40,042	0	442	0	0	5.000	7.101	MS	750	1,125	03/17/2020	09/01/2027
35671D-CE-3	FREEPORT-MCMORAN INC			1,2	3.B FE	797,388	104.7500	983,603	939,000	808,033	0	10,645	64,000	0	4.125	6.591	MS	12,911	19,044	03/18/2020	03/01/2028
35671D-CE-3	FREEPORT-MCMORAN INC			1,2	3.B FE	251,573	104.7500	251,400	240,000	251,400	0	(173)	1,728	0	4.125	2.449	MS	3,300	0	12/10/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC			1,2	3.B FE	428,910	107.6250	530,591	493,000	432,535	0	3,641	58,256	0	4.250	6.009	MS	6,984	10,302	03/13/2020	03/01/2030
35671D-CF-0	FREEPORT-MCMORAN INC			1,2	3.B FE	328,470	107.6250	328,256	305,000	328,256	0	(214)	4,400	0	4.250	2.435	MS	4,321	0	12/15/2020	03/01/2030
35671D-CG-8	FREEPORT-MCMORAN INC			1,2	3.A FE	514,000	106.0000	544,840	514,000	514,000	0	0	0	0	4.375	4.375	FA	9,620	0	07/13/2020	08/01/2028
35671D-CH-6	FREEPORT-MCMORAN INC			1,2	3.A FE	514,000	109.0000	560,260	514,000	514,000	0	0	0	0	4.625	4.625	FA	10,169	0	07/13/2020	08/01/2030
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP			1,2	6. FE	107,120	52.5000	218,400	416,000	107,120	0	3,571	86,953	0	11.000	11.000	MS	0	0	03/19/2019	09/15/2025
35906A-BE-7	FRONTIER COMMUNICATIONS CORP			1,2	4.C FE	335,000	108.1250	362,219	335,000	335,000	0	0	0	0	5.875	5.875	AO	4,538	0	10/01/2020	10/15/2027
35906A-BF-4	FRONTIER COMMUNICATIONS CORP			1,2	4.C FE	256,913	104.2500	265,838	255,000	256,870	0	(43)	0	0	5.000	4.842	MN	1,275	0	11/23/2020	05/01/2028
35906A-BF-4	FRONTIER COMMUNICATIONS CORP			1,2	4.C FE	259,000	104.2500	270,008	259,000	259,000	0	0	0	0	5.000	5.001	MN	1,295	0	11/19/2020	05/01/2028
35906A-BG-2	FRONTIER COMMUNICATIONS CORP			1,2	5.B FE	112,665	107.0000	118,770	111,000	112,630	0	(35)	0	0	6.750	6.420	MN	749	0	11/19/2020	05/01/2029
35906A-BG-2	FRONTIER COMMUNICATIONS CORP			1,2	5.B FE	443,000	107.0000	474,010	443,000	443,000	0	0	0	0	6.750	6.751	MN	2,990	0	11/19/2020	05/01/2029
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC			1,2	4.A FE	519,800	102.7500	580,538	565,000	524,378	0	5,031	33,122	0	5.500	7.154	AO	6,560	31,075	03/26/2018	04/15/2026
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC			1,2	4.A FE	180,008	102.7500	179,813	175,000	179,813	0	(196)	1,189	0	5.500	3.019	AO	2,032	0	12/10/2020	04/15/2026
361841-AJ-8	GLP CAPITAL LP 5.25 06/01/25				2.C FE	593,864	112.6266	720,810	640,000	599,613	0	5,895	42,123	0	5.250	6.931	JD	2,800	33,600	05/07/2018	06/01/2025
362438-AA-1	GW HONOS SECURITY CORP 8.75 05/15/25			1,2	5.A FE	84,210	104.2500	87,570	84,000	84,185	0	(25)	0	0	8.750	8.635	MN	939	3,675	10/27/2020	05/15/2025
362438-AA-1	GW HONOS SECURITY CORP 8.75 05/15/25			1,2	5.A FE	916,723	104.2500	1,049,798	1,007,000	935,669	0	12,041	3,266	0	8.750	10.820	MN	11,259	88,113	05/22/2018	05/15/2025
366651-AC-1	GARTNER INC			1,2	3.C FE	101,640	105.7500	101,520	96,000	101,520	(1)	(119)	0	0	4.500	2.970	JJ	2,268	0	11/24/2020	07/01/2028
366651-AC-1	GARTNER INC			1,2	3.C FE	343,000	105.7500	362,723	343,000	343,000	0	0	0	0	4.500	4.500	JJ	8,103	0	06/18/2020	07/01/2028

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
366651-AC-1	GARTNER INC			1,2	3.C FE	370,784	105.7500	389,160	368,000	370,623	0	(162)	1,724	0	4.500	4.387	JJ	8,694	0	06/18/2020	07/01/2028
366651-AE-7	GARTNER INC			1,2	3.C FE	243,000	105.3750	256,061	243,000	243,000	0	0	0	0	3.750	3.750	AO	2,354	0	09/14/2020	10/01/2030
369550-AR-9	GENERAL DYNAMICS CORP			1,2	1.F FE	513,860	101.0082	505,041	500,000	504,293	0	(9,567)	0	0	3.875	0.895	JJ	8,934	9,688	05/08/2020	07/15/2021
369550-AZ-1	GENERAL DYNAMICS CORPORATI 2.62 11/15/27				1.F FE	824,077	109.2679	819,509	750,000	819,509	0	(4,568)	6,856	0	2.625	1.083	MN	2,516	9,844	07/23/2020	11/15/2027
369550-BE-7	GENERAL DYNAMICS CORPORATION				1.F FE	153,044	100.9585	151,438	150,000	151,104	0	(1,939)	0	0	3.000	0.951	MN	625	2,250	05/08/2020	05/11/2021
369550-BK-3	GENERAL DYNAMICS CORPORATION			1,2	1.F FE	995,550	110.2393	1,102,393	1,000,000	996,153	0	603	0	0	3.250	3.347	AO	8,125	16,792	03/23/2020	04/01/2025
369604-BF-9	GENERAL ELECTRIC CO				2.B FE	118,330	116.6971	138,870	119,000	118,437	0	15	0	0	4.125	4.158	AO	1,118	4,909	10/01/2012	10/09/2042
370334-BM-5	GENERAL MILLS INC			1,2	2.B FE	3,041,099	101.9557	3,015,850	2,958,000	3,015,094	0	(26,005)	0	0	3.150	0.408	JD	4,141	46,589	09/14/2020	12/15/2021
370334-BP-8	GENERAL MILLS INC			1,2	2.B FE	644,843	125.6737	942,553	750,000	649,298	0	2,391	0	0	4.150	5.176	FA	11,758	31,125	01/30/2019	02/15/2043
370334-BP-8	GENERAL MILLS INC			1,2	2.B FE	530,160	125.6737	628,369	500,000	529,124	0	(862)	0	0	4.150	3.754	FA	7,839	20,750	10/10/2019	02/15/2043
370334-CE-2	GENERAL MILLS INC			1,2	2.B FE	791,573	108.8365	816,274	750,000	779,524	0	(10,459)	0	0	3.700	2.196	AO	5,704	27,750	11/04/2019	10/17/2023
37045X-AQ-9	GENERAL MOTORS FINANCIAL CO INC			1	2.C FE	2,444,999	102.7001	2,516,152	2,450,000	2,438,435	0	4,790	84,669	0	4.375	5.018	MS	28,583	96,250	06/29/2020	09/25/2021
37045X-BX-3	GENERAL MOTORS FINANCIAL CO INC				2.C FE	3,983,780	100.7150	4,028,600	4,000,000	3,989,087	0	5,307	0	0	1.550	1.729	MJSD	344	23,743	11/05/2020	06/30/2022
37045X-CW-4	GENERAL MOTORS FINANCIAL CO INC				2.C FE	2,175,440	109.6519	2,193,038	2,000,000	2,162,806	0	(12,634)	0	0	5.200	1.458	MS	29,178	0	10/26/2020	03/20/2023
37185L-AJ-1	GENESIS ENERGY LP 6.5 10/01/25			1,2	4.A FE	57,915	96.5000	78,165	81,000	60,117	0	2,496	15,125	0	6.500	14.125	AO	1,316	5,265	08/07/2017	10/01/2025
37185L-AL-6	GENESIS ENERGY LP			1,2	4.A FE	271,113	95.7500	315,975	330,000	274,162	0	3,074	55,162	0	7.750	10.985	FA	10,656	7,766	12/10/2020	02/01/2028
373298-BN-7	GEORGIA-PACIFIC LLC				1.G FE	1,064,334	130.4182	1,082,471	830,000	1,044,196	0	(20,138)	0	0	7.375	1.858	JD	5,101	30,606	07/01/2020	12/01/2025
373298-BP-2	GEORGIA-PACIFIC LLC				1.G FE	1,019,321	135.7190	1,017,893	750,000	1,017,893	0	(1,429)	4,346	0	7.250	1.966	JD	4,531	0	12/14/2020	06/01/2028
37331N-AG-6	GEORGIA-PACIFIC LLC			1,2	1.G FE	1,028,250	101.8609	1,018,609	1,000,000	1,016,090	0	(12,160)	0	0	3.163	0.871	MN	4,042	15,815	06/16/2020	11/15/2021
375558-AW-3	GILEAD SCIENCES INC			1,2	2.A FE	444,675	109.2358	458,790	420,000	437,211	0	(5,482)	0	0	3.700	2.279	AO	3,885	15,540	08/15/2019	04/01/2024
375558-BJ-1	GILEAD SCIENCES INC			1,2	2.A FE	287,210	120.6824	301,706	250,000	285,495	0	(1,715)	0	0	4.000	2.841	MS	3,333	10,000	01/24/2020	09/01/2036
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	995,510	100.7526	1,007,526	1,000,000	995,532	0	22	0	0	2.600	2.629	AO	6,572	0	09/23/2020	10/01/2040
375558-BV-4	GILEAD SCIENCES INC			2	2.A FE	1,450,000	100.1699	1,452,464	1,450,000	1,450,000	0	0	0	0	0.760	0.760	MJSD	92	2,684	09/23/2020	09/29/2023
37940X-AA-0	GLOBAL PAYMENTS INC			1,2	2.C FE	1,245,880	107.1405	1,339,256	1,250,000	1,246,483	0	608	3,813	0	2.650	2.722	FA	12,514	33,217	08/07/2019	02/15/2025
37940X-AC-6	GLOBAL PAYMENTS INC			1,2	2.C FE	339,570	122.7085	368,126	300,000	339,117	0	(453)	0	0	4.150	3.424	FA	4,703	6,225	06/10/2020	08/15/2049
38141G-GS-7	GOLDMAN SACHS GROUP INC/THE				2.A FE	8,034,425	105.6453	7,923,398	7,500,000	7,913,246	0	(121,179)	0	0	5.750	0.548	JJ	188,073	71,875	09/30/2020	01/24/2022
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE			1,2	2.A FE	1,993,460	115.2263	2,016,460	1,750,000	1,988,356	0	(5,104)	0	0	3.691	1.463	JD	4,665	32,296	11/05/2020	06/05/2028
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE			1,2	2.A FE	977,340	103.7177	1,037,177	1,000,000	986,547	0	4,930	0	0	2.905	3.457	JJ	12,669	29,050	02/06/2019	07/24/2023
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE			1,2	2.A FE	552,005	115.2890	576,445	500,000	548,510	0	(3,495)	0	0	3.814	2.361	AO	3,602	9,535	06/01/2020	04/23/2029
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE			1,2	1.G FE	640,212	107.4814	644,888	600,000	638,755	0	(1,457)	0	0	2.600	1.807	FA	6,240	0	08/19/2020	02/07/2030
38141G-XM-1	GOLDMAN SACHS GROUP INC/THE			1,2	1.G FE	500,000	100.9892	504,946	500,000	500,000	0	0	0	0	0.879	0.879	JD	269	0	12/04/2020	12/09/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE 3.5 11/16/26			1,2	2.A FE	777,045	112.1801	841,351	750,000	771,441	0	(4,046)	0	0	3.500	2.867	MN	3,281	26,250	08/07/2019	11/16/2026
382550-BF-7	GOODYEAR TIRE & RUBBER COMPAN 5 05/31/26			1,2	4.A FE	248,608	102.2500	283,233	277,000	254,938	0	3,271	0	0	5.000	6.781	MN	1,193	13,850	10/22/2018	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH			1,2	4.A FE	385,215	102.2500	430,473	421,000	387,387	0	3,701	18,684	0	4.875	6.455	MS	6,043	20,524	08/13/2019	03/15/2027
382550-BH-3	GOODYEAR TIRE & RUBBER COMPANY (TH			1,2	4.A FE	740,363	112.6250	831,173	738,000	740,077	0	(286)	0	0	9.500	9.392	MN	6,037	37,392	05/20/2020	05/31/2025
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL IN				3.B FE	717,473	103.2500	839,423	813,000	724,854	0	7,381	95,528	0	3.500	5.331	MS	8,378	14,939	02/21/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LL			1,2	3.B FE	356,698	102.2500	362,988	355,000	356,653	0	(45)	0	0	3.500	3.430	MS	4,245	0	10/06/2020	03/01/2029
389284-AA-8	GRAY ESCROW INC			1,2	4.A FE	502,289	109.5000	548,595	501,000	498,720	0	(1,237)	39,928	0	7.000	7.089	MN	4,481	35,070	03/02/2020	05/15/2027
389284-AA-8	GRAY ESCROW INC			1,2	4.A FE	718,271	109.5000	717,225	655,000	717,225	0	(1,046)	4,863	0	7.000	3.090	MN	5,859	0	12/15/2020	05/15/2027
389284-AA-8	GRAY ESCROW INC			1,2	4.A FE	386,823	109.5000	393,105	359,000	385,350	0	(1,473)	0	0	7.000	5.080	MN	3,211	12,565	09/22/2020	05/15/2027
389375-AL-0	GRAY TELEVISION INC			1,2	4.A FE	344,860	101.7500	350,020	344,000	344,825	0	(35)	0	0	4.750	4.712	AO	3,268	0	10/22/2020	10/15/2030
389375-AL-0	GRAY TELEVISION INC			1,2	4.A FE	343,000	101.7500	349,003	343,000	343,000	0	0	0	0	4.750	4.750	AO	3,259	0	10/08/2020	10/15/2030
38937L-AA-9	GRAY OAK PIPELINE LLC			1,2	2.C FE	1,498,830	101.5070	1,522,605	1,500,000	1,498,923	0	93	0	0	2.000	2.027	MS	8,833	0	09/11/2020	09/15/2023
391164-AF-7	GREAT PLAINS ENERGY INCORPORATED			1,2	2.B FE	867,206	105.5361	858,008	813,000	856,874	0	(10,332)	0	0	5.292	0.786	JD	1,912	21,512	09/21/2020	06/15/2022
397624-AH-0	GREIF INC			1,2	3.C FE	1,006,020	105.7500	1,117,778	1,057,000	1,008,618	0	3,160	74,233	0	6.500	7.436	MS	22,902	68,705	01/10/2020	03/01/2027
398433-AP-7	GRIFFON CORPORATION			1,2	4.B FE	577,217	105.7500	649,305	614,000	580,265	0	3,048	0	0	5.750	6.727	MS	11,768	18,829	04/20/2020	03/01/2028
404119-BQ-1	HCA INC			1	2.C FE	413,374	116.6250	437,344	375,000	403,945	0	(6,224)	0	0	5.250	3.295	AO	4,156	19,688	06/19/2019	04/15/2025
404119-BR-9	HCA INC				3.B FE	647,220	112.1250	722,085	644,000	646,761	0	(459)	0	0	5.375	5.256	FA	14,423	17,308	03/17/2020	02/01/2025
404119-BS-7	HCA INC			1,2	3.B FE	1,455,611	115.1250	1,683,128	1,462,000	1,456,416	0	888	0	0	5.875	5.961	FA	32,448	85,893	05/24/2018	02/15/2026
404119-BS-7	HCA INC			1,2	3.B FE	1,387,578	115.1250	1,393,013	1,210,000	1,385,991	0	(1,587)	0	0	5.875	2.521	FA	26,855	0	12/11/2020	02/15/2026
404119-BW-8	HCA INC			1,2	3.B FE	563,940	120.3750	674,100	560,000	563,283	0	(339)	0	0	5.875	5.778	FA	13,708	32,900	01/18/2019	02/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
404119-CA-5	HCA INC			1,2	3.B FE	592,410	105.3750	685,991	651,000	595,759	0	3,349	58,590	0	3.500	4.597	MS	7,595	11,709	02/11/2020	09/01/2030
404121-AF-2	HCA INC			1	2.C FE	632,355	108.8750	653,250	600,000	619,617	0	(8,120)	1,827	0	4.750	3.281	MN	4,750	28,500	06/10/2019	05/01/2023
40573L-AQ-9	HALFMOON PARENT INC				2.B FE	207,760	114.9562	225,314	196,000	206,861	0	(899)	0	0	4.125	2.897	MN	1,033	4,043	07/22/2020	11/15/2025
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES			1,2	2.B FE	2,859,889	102.0423	2,863,307	2,806,000	2,850,310	0	(9,579)	0	0	2.550	1.370	JD	4,373	35,777	09/14/2020	06/09/2022
41283L-AU-9	HARLEY-DAVIDSON FINANCIAL SERVICES			1,2	2.B FE	1,380,419	103.4923	1,375,413	1,329,000	1,368,244	0	(12,175)	0	0	4.050	1.316	FA	21,978	0	08/26/2020	02/04/2022
416515-BC-7	GLEN MEADOW PASS-THROUGH TR 3.3 02				2.B FE	956,963	88.4314	1,305,247	1,476,000	958,433	0	1,470	164,680	0	2.346	6.084	FMAN	4,425	48,006	10/31/2017	02/12/2067
417558-AA-1	HARVEST MIDSTREAM I LP			2	3.C FE	85,000	106.5000	90,525	85,000	85,000	0	0	0	0	7.500	7.498	MS	2,497	0	08/05/2020	09/01/2028
418056-AT-4	HASBRO INC			1,2	2.C FE	2,024,340	100.4792	2,009,584	2,000,000	2,004,357	0	(19,983)	0	0	3.150	2.084	MN	8,050	63,000	01/15/2020	05/15/2021
418056-AY-3	HASBRO INC			1,2	2.C FE	1,038,520	111.4589	1,114,589	1,000,000	1,033,801	0	(4,719)	0	0	3.550	2.904	MN	4,142	35,500	02/12/2020	11/19/2026
418056-AY-3	HASBRO INC			1,2	2.C FE	193,006	111.4589	222,918	200,000	193,580	0	575	14,698	0	3.550	4.170	MN	828	7,100	02/12/2020	11/19/2026
418751-AA-1	HAT HOLDINGS I LLC			1,2	3.A FE	510,900	104.0000	552,240	531,000	513,106	0	2,819	28,485	0	5.250	6.327	JJ	12,855	28,884	09/10/2019	07/15/2024
418751-AB-9	HAT HOLDINGS I LLC			1,2	3.A FE	202,000	106.8750	215,888	202,000	202,000	0	0	0	0	6.000	6.000	AO	2,559	5,858	04/15/2020	04/15/2025
421924-BT-7	HEALTHSOUTH CORPORATION 5.75 09/15/25			1,2	4.A FE	1,138,689	103.0000	1,229,820	1,194,000	1,149,787	0	6,206	39,460	0	5.750	6.677	MS	20,215	68,655	09/25/2019	09/15/2025
42218S-AF-5	HEALTH CARE SERVICE CORPORATION			1,2	1.G FE	497,995	104.5053	522,527	500,000	498,096	0	101	0	0	2.200	2.245	JD	917	5,500	05/28/2020	06/01/2030
42250P-AB-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	256,624	108.5470	271,368	250,000	256,336	0	(288)	886	0	2.875	2.587	JJ	3,753	0	06/19/2020	01/15/2031
42250P-AB-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	669,526	108.5470	705,556	650,000	668,657	0	(869)	0	0	2.875	2.542	JJ	9,759	0	06/19/2020	01/15/2031
42704L-AA-2	HERC HOLDINGS INC			1,2	4.C FE	1,070,129	106.2500	1,235,688	1,163,000	1,077,631	0	7,576	94,336	0	5.500	6.914	JJ	29,495	65,031	08/06/2019	07/15/2027
428040-CN-7	HERTZ CORP			1	6. FE	101,727	54.1250	176,989	327,000	101,370	0	3,083	201,383	0	0.000	0.000	AO	0	10,219	08/01/2019	10/15/2022
428040-CS-6	HERTZ CORPORATION (THE)			1,2	6. FE	382,850	53.0000	654,550	1,235,000	382,850	0	13,724	599,768	0	0.000	0.000	AO	0	33,963	03/27/2019	10/15/2024
428040-CZ-0	HERTZ CORPORATION (THE)			1,2	6. FE	159,817	53.8750	610,404	1,133,000	348,398	0	(205)	790,141	0	0.000	0.000	JJ	0	0	01/24/2020	01/15/2028
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP			1,2	3.A FE	124,608	103.7500	124,500	120,000	124,500	0	(108)	842	0	5.625	3.516	FA	2,550	0	12/10/2020	02/15/2026
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP			1,2	3.A FE	567,103	103.7500	850,750	820,000	588,525	0	23,908	273,447	0	5.625	13.416	FA	17,425	46,125	12/16/2019	02/15/2026
428104-AA-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	465,831	104.2500	703,688	675,000	478,288	0	12,475	210,859	0	5.125	10.942	JD	1,538	35,074	11/26/2019	06/15/2028
428236-BV-4	HEWLETT-PACKARD CO				2.B FE	801,178	103.7893	790,874	762,000	787,873	0	(13,305)	0	0	4.650	1.007	JD	2,165	17,717	07/02/2020	12/09/2021
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	1,017,145	106.1780	1,012,938	954,000	1,013,019	0	(4,126)	0	0	4.400	0.564	AO	8,862	0	11/18/2020	10/15/2022
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	975,486	117.0914	995,277	850,000	969,166	0	(6,319)	0	0	4.900	1.679	AO	8,793	20,825	09/29/2020	10/15/2025
42824C-BB-4	HEWLETT PACKARD ENTERPRISE CO				2.B FE	1,100,020	99.9540	1,099,494	1,100,000	1,100,014	0	(6)	0	0	0.954	0.952	JAJO	2,565	21,745	08/27/2020	10/05/2021
42824C-BC-2	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	3,389,364	102.0734	3,368,422	3,300,000	3,332,184	0	(46,730)	0	0	3.500	2.042	AO	27,592	115,500	10/08/2019	10/05/2021
42824C-BC-2	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	595,793	102.0734	601,212	589,000	590,514	0	(3,415)	8,894	0	3.500	3.151	AO	4,925	20,615	10/08/2019	10/05/2021
42829L-AF-1	HEXION INC			1,2	5.A FE	737,792	107.1250	929,845	868,000	747,177	0	9,526	119,578	0	7.875	10.906	JJ	31,519	69,401	02/06/2020	07/15/2027
431282-AN-2	HIGHWOODS REALTY LIMITED PA 3.2 06/15/21			1,2	2.B FE	426,220	100.8790	425,709	422,000	423,327	0	(2,893)	0	0	3.200	2.107	JD	600	13,504	05/08/2020	06/15/2021
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY			1,2	3.B FE	758,306	103.8750	823,729	793,000	761,912	0	4,675	3,946	0	5.125	5.993	MN	6,774	40,641	05/29/2019	05/01/2026
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY			1,2	3.B FE	1,302,592	103.8750	1,308,825	1,260,000	1,301,373	0	(1,219)	0	0	5.125	2.852	MN	10,763	0	12/15/2020	05/01/2026
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY			1,2	3.B FE	639,472	109.7500	785,810	716,000	643,447	0	4,226	87,378	0	4.875	6.366	JJ	16,095	37,329	11/08/2019	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY			1,2	3.B FE	44,000	106.5000	46,860	44,000	44,000	0	0	0	0	5.375	5.374	MN	394	1,248	04/16/2020	05/01/2025
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY			1,2	3.B FE	82,000	109.2500	89,585	82,000	82,000	0	0	0	0	5.750	5.749	MN	786	2,488	04/16/2020	05/01/2028
437076-BA-9	HOME DEPOT INC 4.2 04/01/43			1,2	1.F FE	464,106	129.7396	518,958	400,000	462,220	0	(1,886)	0	0	4.200	3.201	AO	4,200	16,800	01/10/2020	04/01/2043
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	280,313	133.2858	333,215	250,000	279,267	0	(730)	0	0	4.250	3.536	AO	2,656	10,625	07/18/2019	04/01/2046
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	493,580	114.8263	574,132	500,000	493,693	0	113	0	0	3.125	3.192	JD	694	14,410	01/06/2020	12/15/2049
437076-CB-6	HOME DEPOT INC			1,2	1.F FE	994,410	111.4983	1,114,983	1,000,000	994,763	0	353	0	0	2.700	2.764	AO	5,700	14,625	03/26/2020	04/15/2030
438516-CD-6	HONEYWELL INTERNATIONAL INC			2	1.F FE	2,000,000	100.1386	2,002,772	2,000,000	2,000,000	0	0	0	0	0.461	0.461	FMAN	1,101	2,544	08/17/2020	08/19/2022
44106M-AZ-5	HOSPITALITY PROPERTIES TRUST			1,2	3.C FE	645,372	99.0088	764,348	772,000	661,188	0	15,879	110,909	0	4.350	8.721	AO	8,396	21,614	12/15/2020	10/01/2024
44106M-BA-9	HOSPITALITY PROPERTIES TRUST			1,2	3.C FE	343,566	98.8329	407,192	412,000	349,737	0	6,221	67,841	0	4.750	8.086	AO	4,893	20,277	09/10/2019	10/01/2026
44267D-AD-9	HOWARD HUGHES CORP			1,2	3.C FE	253,088	107.0000	272,850	255,000	253,136	0	48	1,913	0	5.375	5.494	FA	5,064	0	08/05/2020	08/01/2028
44409M-AA-4	HUDSON PACIFIC PROPERTIES LP			1	2.C FE	537,735	110.3104	551,552	500,000	533,789	0	(3,946)	0	0	3.950	2.854	MN	3,292	19,750	02/06/2020	11/01/2027
444454-AA-0	HUGHES SATELLITE SYSTEMS C 7.62 06/15/21				4.B FE	1,700,643	102.6250	1,638,921	1,597,000	1,603,198	0	(15,322)	11,022	0	7.625	6.734	JD	5,412	121,771	04/18/2017	06/15/2021
444454-AD-4	HUGHES SATELLITE SYSTEMS C 5.25 08/01/26				3.A FE	58,640	110.2500	70,560	64,000	59,805	0	602	0	0	5.250	6.674	FA	1,400	3,360	07/20/2016	08/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEMS C 6.62 08/01/26				4.B FE	837,510	113.0000	943,550	835,000	845,780	0	3,740	0	0	6.625	6.281	FA	23,049	30,475	12/03/2020	08/01/2026
449253-AB-9	IAA SPINCO INC			1,2	4.B FE	111,119	105.8750	121,756	115,000	111,456	0	337	3,881	0	5.500	6.084	JD	281	6,325	05/22/2019	06/15/2027
449253-AB-9	IAA SPINCO INC			1,2	4.B FE	275,633	105.8750	275,275	260,000	275,273	0	(358)	3,004	0	5.500	2.422	JD	636	7,150	12/10/2020	06/15/2027
44965T-AA-5	ILFC E-CAP TRUST 1			1	3.A FE	699,165	65.8750	955,188	1,450,000	701,063	0	2,337	166,734	0	1.789	5.247	MJSD	792	36,320	12/01/2020	12/21/2065

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
44965U-AA-2	ILFC E-CAP TRUST II			1	3.A FE	358,340	69.0000	603,060	874,000	359,283	0	1,221	254,064	0	2.039	7.642	MJSD	544	31,438	05/07/2018	12/21/2065
45031U-CF-6	ISTAR INC			1,2	3.C FE	354,448	101.2500	354,375	350,000	354,375	0	(73)	1,781	0	4.750	4.204	AO	4,156	0	12/15/2020	10/01/2024
45031U-CG-4	ISTAR INC			1,2	3.C FE	580,685	98.7500	697,175	706,000	595,165	0	14,480	125,315	0	4.250	8.451	FA	12,502	18,753	12/06/2019	08/01/2025
45031U-CJ-8	ISTAR INC			1,2	3.B FE	506,250	102.0000	550,800	540,000	507,541	0	1,294	33,281	0	5.500	6.912	FA	9,900	0	09/09/2020	02/15/2026
451102-BT-3	ICAHN ENTERPRISES LP			1,2	3.C FE	66,860	106.0000	74,200	70,000	67,166	0	308	3,661	0	6.250	7.169	MN	559	4,375	03/13/2020	05/15/2026
451102-BT-3	ICAHN ENTERPRISES LP			1,2	3.C FE	84,722	106.0000	84,800	80,000	84,653	0	(69)	0	0	6.250	4.082	MN	639	0	12/15/2020	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	585,297	106.7500	587,125	550,000	585,039	0	(258)	0	0	5.250	4.020	MN	3,690	0	12/10/2020	05/15/2027
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	739,563	106.7500	854,000	800,000	744,663	0	5,100	59,625	0	5.250	6.595	MN	5,367	38,850	03/20/2020	05/15/2027
45174H-BC-0	IHEARTCOMMUNICATIONS INC			1,2	4.A FE	216,599	106.7500	257,268	241,000	219,031	0	2,432	0	0	6.375	8.539	MN	6,402	7,682	03/24/2020	05/01/2026
45174H-BD-8	IHEART COMMUNICATIONS INC				5.A FE	437,683	106.7500	544,425	510,000	441,368	0	4,202	115,880	0	8.375	11.411	MN	7,119	42,713	11/26/2019	05/01/2027
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP			1,2	2.B FE	1,155,020	115.6033	1,156,033	1,000,000	1,151,377	0	(3,643)	0	0	3.750	1.572	FA	13,542	0	10/21/2020	08/21/2028
457187-AB-8	INGREDION INC			1,2	2.B FE	2,454,953	111.0884	2,499,489	2,250,000	2,439,194	0	(15,758)	0	0	3.200	1.597	AO	18,000	36,000	07/06/2020	10/01/2026
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.C FE	133,000	106.3750	148,925	140,000	133,532	0	532	7,000	0	5.750	6.575	FA	3,354	6,820	09/16/2019	02/01/2028
458140-AV-2	INTEL CORPORATION 4.1 05/19/46			1,2	1.E FE	894,924	127.5085	1,147,577	900,000	895,349	0	101	0	0	4.100	4.133	MN	4,305	36,900	05/12/2016	05/19/2046
458140-BK-5	INTEL CORPORATION			1,2	1.E FE	1,241,763	108.2957	1,353,696	1,250,000	1,241,829	0	67	0	0	3.100	3.129	FA	14,639	19,590	02/10/2020	02/15/2060
46124H-AC-0	INTUIT INC.			1,2	1.G FE	999,060	102.2571	1,022,571	1,000,000	999,125	0	65	0	0	1.350	1.364	JJ	6,825	0	06/25/2020	07/15/2027
46284V-AE-1	IRON MOUNTAIN INC 5.25 03/15/28			1,2	3.C FE	1,051,940	105.6250	1,259,050	1,192,000	1,075,292	0	12,077	0	0	5.250	7.001	MS	18,426	62,580	10/31/2018	03/15/2028
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	475,963	105.2500	531,513	505,000	477,719	0	1,756	29,038	0	4.875	5.669	MS	7,249	25,029	09/04/2019	09/15/2029
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	209,834	105.2500	210,500	200,000	209,774	0	(60)	0	0	4.875	4.035	MS	2,871	0	12/10/2020	09/15/2029
46284V-AN-1	IRON MOUNTAIN INC			2	3.C FE	964,832	104.0000	1,010,880	972,000	964,845	0	13	14,768	0	4.500	4.591	FA	16,160	0	08/11/2020	02/15/2031
465685-AJ-4	ITC HOLDINGS CORP			1,2	2.B FE	246,255	109.0239	272,560	250,000	247,547	0	649	0	0	3.650	3.956	JD	406	9,125	12/14/2018	06/15/2024
466112-AR-0	JBS USA LLC 5.75 06/15/25			1,2	3.B FE	304,304	103.2500	345,888	335,000	312,981	0	4,021	0	0	5.750	7.512	JD	856	19,263	11/23/2016	06/15/2025
46625H-HA-1	JPMORGAN CHASE & CO			2	2.B FE	331,467	99.2500	373,180	376,000	334,554	0	398	37,189	0	3.683	6.043	MJSD	2,424	17,786	09/26/2018	12/31/2049
46625H-JJ-0	JPMORGAN CHASE & CO 3.37 05/01/23				1.G FE	2,366,664	106.7890	2,456,147	2,300,000	2,343,062	0	(17,806)	0	0	3.375	2.540	MN	12,938	77,625	08/15/2019	05/01/2023
46625H-MN-7	JPMORGAN CHASE & CO 3.9 07/15/25			2	1.F FE	3,627,650	112.8254	3,948,889	3,500,000	3,593,884	0	(20,078)	0	0	3.900	3.226	JJ	62,942	136,500	04/15/2019	07/15/2025
46625H-RX-0	JPMORGAN CHASE & CO 3.62 12/01/27			2	1.G FE	934,833	112.6354	1,126,354	1,000,000	947,272	0	6,359	0	0	3.625	4.521	JD	3,021	36,250	11/10/2016	12/01/2027
46625H-RY-8	JPMORGAN CHASE & CO			1,2	1.F FE	385,628	114.9036	459,614	400,000	388,501	0	1,363	0	0	3.782	4.256	FA	6,303	15,128	11/02/2018	02/01/2028
46647P-AA-4	JPMORGAN CHASE & CO 4.26 02/22/48			1,2	1.F FE	1,000,000	129.8889	1,298,889	1,000,000	1,000,000	0	0	0	0	4.260	4.260	FA	15,265	42,600	02/14/2017	02/22/2048
46647P-AH-9	JPMORGAN CHASE & CO			1,2	1.F FE	385,792	107.7315	430,926	400,000	390,074	0	2,153	0	0	3.220	3.870	MS	4,293	12,880	12/19/2018	03/01/2025
46647P-AH-9	JPMORGAN CHASE & CO			1,2	1.F FE	875,288	107.7315	915,718	850,000	867,437	0	(5,229)	0	0	3.220	2.541	MS	9,123	27,370	06/25/2019	03/01/2025
46647P-AM-8	JPMORGAN CHASE & CO 3.5 01/23/29			1,2	1.F FE	1,000,000	113.9109	1,139,109	1,000,000	1,000,000	0	0	0	0	3.509	3.509	JJ	15,401	35,090	01/16/2018	01/23/2029
46647P-AN-6	JPMORGAN CHASE & CO			1,2	1.F FE	1,971,020	125.8230	2,516,460	2,000,000	1,971,897	0	536	0	0	3.897	3.980	JJ	34,207	77,940	05/29/2019	01/23/2049
46647P-BK-1	JPMORGAN CHASE & CO			1,2	1.F FE	3,032,110	105.6383	3,169,149	3,000,000	3,028,383	0	(3,727)	0	0	2.083	1.852	AO	11,977	31,245	06/03/2020	04/22/2026
46647P-BR-6	JPMORGAN CHASE & CO			1,2	1.F FE	1,575,755	106.1657	1,592,486	1,500,000	1,571,791	0	(3,964)	0	0	2.182	1.399	JD	2,728	16,729	08/13/2020	06/01/2028
47009L-AC-9	JAGGED PEAK ENERGY LLC			1,2	3.C FE	886,038	103.5000	884,925	855,000	884,925	0	(1,113)	3,500	0	5.875	2.829	MN	8,372	0	12/15/2020	05/01/2026
47010L-AA-0	JAGUAR HOLDING COMPANY II			1,2	4.B FE	120,000	107.2500	128,700	120,000	120,000	0	0	0	0	5.000	5.000	JD	267	5,689	05/21/2020	06/15/2028
47010L-AA-0	JAGUAR HOLDING COMPANY II			1,2	4.B FE	504,481	107.2500	504,075	470,000	504,075	0	(406)	525	0	5.000	2.863	JD	1,044	9,880	12/15/2020	06/15/2028
475795-AC-4	JELD-WEN INC			1,2	4.B FE	214,536	102.2500	250,513	245,000	222,698	0	3,668	0	0	4.625	6.820	JD	504	11,331	12/12/2017	12/15/2025
475795-AC-4	JELD-WEN INC			1,2	4.B FE	189,295	102.2500	189,163	185,000	189,163	0	(132)	638	0	4.625	3.049	JD	380	4,278	12/10/2020	12/15/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1.D FE	575,820	124.7794	623,897	500,000	574,051	0	(1,769)	0	0	3.837	2.999	MN	2,451	19,185	01/23/2020	05/15/2046
478160-CP-7	JOHNSON & JOHNSON			1,2	1.A FE	1,001,500	100.4252	1,004,252	1,000,000	1,001,450	0	(50)	0	0	0.950	0.927	MS	3,325	0	10/07/2020	09/01/2027
478160-CR-3	JOHNSON & JOHNSON			1,2	1.A FE	993,350	100.7048	1,007,048	1,000,000	993,432	0	82	0	0	2.100	2.141	MS	7,350	0	08/20/2020	09/01/2040
48123V-AF-9	J2 GLOBAL INC			1,2	3.C FE	284,627	105.0410	288,863	275,000	284,578	0	(49)	248	0	4.625	4.081	AO	2,968	0	12/15/2020	10/15/2030
48127F-AA-1	JPMORGAN CHASE & CO			2	2.B FE	216,563	98.6250	246,563	250,000	216,891	0	372	21,208	0	3.545	5.682	MJSD	2,265	12,082	06/02/2014	12/31/2049
48128B-AG-6	JPMORGAN CHASE & CO			2	2.B FE	339,680	103.1250	398,063	386,000	341,451	0	1,771	46,320	0	4.600	3.807	FA	7,398	9,273	01/15/2020	08/01/2049
482480-AF-7	KLA-TENCOR CORP			1,2	2.A FE	271,734	135.3352	277,437	205,000	270,127	0	(1,607)	2,800	0	5.650	2.854	MN	1,930	5,791	08/13/2020	11/01/2034
482480-AF-7	KLA-TENCOR CORP			1,2	2.A FE	700,117	135.3352	714,570	528,000	696,690	0	(3,428)	0	0	5.650	2.785	MN	4,972	12,176	12/04/2020	11/01/2034
48666K-AR-0	KB HOME				3.B FE	599,971	109.2500	628,188	575,000	582,094	0	(3,931)	869	0	7.500	6.713	MS	12,698	43,125	01/22/2018	09/15/2022
48666K-AV-1	KB HOME			1,2	3.C FE	855,713	110.2500	926,100	840,000	841,087	0	(1,160)	7,919	0	7.625	7.558	MN	8,184	64,050	02/05/2019	05/15/2023
48666K-AY-5	KB HOME			1,2	3.C FE	258,400	110.0000	334,400	304,000	260,979	0	2,579	1,140	0	4.800	6.964	MN	1,865	15,038	03/30/2020	11/15/2029
487836-AT-5	KELLOGG COMPANY				2.B FE	741,890	151.0418	755,209	500,000	734,145	0	(7,745)	0	0	7.450	2.296	AO	9,313	18,625	08/11/2020	04/01/2031

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
487836-BS-6	KELLOGG COMPANY				2.B FE	1,714,663	106.6926	1,720,952	1,613,000	1,702,071	0	(12,592)	0	0	2.650	0.733	JD	3,562	21,372	08/04/2020	12/01/2023
487836-BU-1	KELLOGG COMPANY			1,2	2.B FE	1,124,230	113.5086	1,135,086	1,000,000	1,116,205	0	(8,025)	0	0	3.400	1.547	MN	4,344	17,000	07/02/2020	11/15/2027
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	646,415	138.6818	693,409	500,000	641,560	0	(4,855)	0	0	5.125	3.157	MN	4,271	25,625	01/24/2020	11/01/2040
491674-BM-8	KENTUCKY UTILITIES COMPANY			1,2	1.F FE	995,090	113.3878	1,133,878	1,000,000	995,136	0	46	0	0	3.300	3.326	JD	2,750	16,317	05/19/2020	06/01/2050
49271V-AE-0	KEURIG DR PEPPER INC				2.B FE	7,233,616	101.2832	7,162,748	7,072,000	7,134,323	0	(99,293)	0	0	3.551	1.332	MN	25,113	251,127	05/12/2020	05/25/2021
49327V-2A-1	KEYBANK NA				2.A FE	989,000	111.6742	1,116,742	1,000,000	992,970	0	1,161	0	0	3.400	3.544	MN	3,872	34,000	05/23/2017	05/20/2026
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	2,941,446	113.1110	3,181,812	2,813,000	2,903,654	0	(23,356)	0	0	4.550	3.582	AO	21,687	127,992	05/28/2019	10/30/2024
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	350,196	119.0442	357,133	300,000	348,803	0	(1,393)	0	0	4.600	1.739	AO	3,258	0	10/22/2020	04/06/2027
49446R-AS-8	KIMCO REALTY CORPORATION			1,2	2.A FE	227,233	113.4226	241,590	213,000	225,388	0	(1,844)	0	0	3.800	2.742	AO	2,024	8,094	01/03/2020	04/01/2027
494550-BW-5	KINDER MORGAN ENERGY PARTNE 5.4 09/01/44			1,2	2.B FE	767,190	122.4106	918,080	750,000	766,031	0	(350)	0	0	5.400	5.239	MS	13,500	40,500	08/24/2017	09/01/2044
50076Q-AE-6	KRAFT HEINZ FOODS CO				3.A FE	865,533	117.3538	932,963	795,000	865,503	0	(30)	11,008	0	5.000	4.340	JD	2,981	17,750	12/15/2020	06/04/2042
50076Q-AR-7	KRAFT HEINZ FOODS CO				3.A FE	253,605	138.1964	292,976	212,000	252,744	0	(861)	0	0	6.875	5.219	JJ	6,275	7,288	05/05/2020	01/26/2039
50076Q-AZ-9	KRAFT HEINZ FOODS CO				3.A FE	161,384	103.9721	161,157	155,000	161,157	0	(227)	1,167	0	3.500	0.191	JD	377	0	12/15/2020	06/06/2022
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	224,527	108.3212	227,475	210,000	224,509	0	(18)	0	0	4.375	3.937	JD	766	0	12/15/2020	06/01/2046
50077L-AB-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	388,547	108.3212	460,365	425,000	389,002	0	473	3,390	0	4.375	4.965	JD	1,549	18,594	05/18/2020	06/01/2046
50077L-AD-8	KRAFT HEINZ FOODS CO			1,2	3.A FE	1,560,625	104.3881	1,565,822	1,500,000	1,558,206	0	(2,419)	0	0	3.000	2.201	JD	3,750	22,500	10/14/2020	06/01/2026
50077L-AL-0	KRAFT HEINZ FOODS CO			1,2	3.A FE	884,943	120.4829	1,143,383	949,000	887,056	0	2,113	0	0	5.000	5.665	JJ	21,880	23,725	03/25/2020	07/15/2035
50077L-AL-0	KRAFT HEINZ FOODS CO			1,2	3.A FE	726,472	120.4829	728,922	605,000	726,176	0	(296)	0	0	5.000	3.216	JJ	13,949	0	12/15/2020	07/15/2035
50077L-AQ-9	KRAFT HEINZ FOODS CO				3.A FE	1,762,120	99.7090	1,763,852	1,769,000	1,762,684	(48)	612	0	0	1.026	1.246	FMAN	2,621	2,090	12/15/2020	08/10/2022
50077L-AY-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	506,577	116.4253	571,648	491,000	506,532	0	(45)	0	0	4.875	4.667	AO	5,984	9,287	12/10/2020	10/01/2049
50077L-AY-2	KRAFT HEINZ FOODS CO			1,2	3.A FE	304,028	116.4253	384,203	330,000	304,279	0	265	19,799	0	4.875	5.412	AO	4,022	15,348	05/18/2020	10/01/2049
50077L-BA-3	KRAFT HEINZ FOODS CO			1,2	3.A FE	606,000	108.0419	654,734	606,000	606,000	0	0	0	0	3.875	3.875	MN	3,001	11,546	05/04/2020	05/15/2027
50077L-BA-3	KRAFT HEINZ FOODS CO			1,2	3.A FE	84,420	108.0419	90,755	84,000	84,383	0	(37)	0	0	3.875	3.791	MN	416	1,600	05/04/2020	05/15/2027
50106G-AE-2	KRONOS ACQUISITION HOLDINGS INC			1,2	4.C FE	173,000	104.2500	180,353	173,000	173,000	0	0	0	0	5.000	4.997	JD	216	0	12/17/2020	12/31/2026
50106G-AF-9	KRONOS ACQUISITION HOLDINGS INC			1,2	5.B FE	64,000	104.6250	66,960	64,000	64,000	0	0	0	0	7.000	6.995	JD	112	0	12/17/2020	12/31/2027
501797-AL-8	L BRANDS INC			1	4.B FE	663,666	112.2500	847,488	755,000	666,153	0	2,951	67,357	0	6.875	8.095	MN	8,651	34,375	12/15/2020	11/01/2035
501797-AM-6	L BRANDS INC			1	4.B FE	289,500	111.3750	429,908	386,000	291,488	0	2,388	29,201	0	6.750	9.866	JJ	13,028	26,055	05/01/2017	07/01/2036
501797-AN-4	L BRANDS INC			1	4.B FE	541,102	104.2500	666,158	639,000	549,351	0	9,301	43,432	0	5.250	7.634	FA	13,978	20,685	12/15/2020	02/01/2028
501797-AS-3	L BRANDS INC			1,2	3.B FE	147,000	108.5000	159,495	147,000	147,000	0	0	0	0	6.875	6.874	JJ	5,418	0	06/04/2020	07/01/2025
501797-AU-8	L BRANDS INC				4.B FE	632,535	122.7500	656,713	535,000	631,688	0	(848)	4,552	0	9.375	4.601	JJ	26,889	0	12/14/2020	07/01/2025
501797-AW-4	L BRANDS INC			1,2	4.B FE	246,000	110.5000	271,830	246,000	246,000	0	0	0	0	6.625	6.625	AO	4,120	0	09/16/2020	10/01/2030
50188F-AE-5	LG&E AND KU ENERGY LLC			1,2	2.A FE	721,266	101.8763	713,134	700,000	713,439	0	(7,827)	0	0	4.375	0.525	AO	7,656	15,313	09/14/2020	10/01/2021
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	1,108,530	110.6558	1,106,558	1,000,000	1,103,801	0	(4,729)	0	0	2.900	1.617	JD	1,289	14,500	07/23/2020	12/15/2029
502431-AJ-8	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	2,380,300	107.7960	2,432,956	2,257,000	2,353,902	0	(26,398)	0	0	3.850	1.988	JD	3,862	86,895	05/01/2020	06/15/2023
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	1,421,093	119.6624	1,514,926	1,266,000	1,405,155	0	(15,937)	0	0	4.400	2.707	JD	2,476	55,704	05/01/2020	06/15/2028
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	498,850	106.7776	533,888	500,000	498,850	0	0	0	0	3.375	3.391	AO	3,891	0	10/06/2020	10/01/2040
50540R-AP-7	LABORATORY CORPORATION OF AMERICA				2.B FE	5,198,050	103.0013	5,150,065	5,000,000	5,145,593	0	(52,457)	0	0	3.200	0.501	FA	66,667	0	08/06/2020	02/01/2022
50540R-AU-6	LABORATORY CORPORATION OF AMERICA			1,2	2.B FE	2,132,145	114.1786	2,140,849	1,875,000	2,117,647	0	(14,498)	0	0	3.600	1.477	MS	22,500	33,750	08/14/2020	09/01/2027
505742-AD-8	LADDER CAPITAL FINANCE HOL 5.87 08/01/21			1	3.B FE	104,690	99.8750	115,855	116,000	110,598	0	5,908	0	0	5.875	14.457	FA	2,840	3,408	04/16/2020	08/01/2021
505742-AF-3	LADDER CAPITAL FINANCE HOLDINGS LL			1,2	3.B FE	759,486	100.2500	840,095	838,000	786,215	0	27,404	91,605	0	5.250	10.840	MS	12,954	43,995	01/16/2020	03/15/2022
505742-AF-3	LADDER CAPITAL FINANCE HOLDINGS LL			1,2	3.B FE	145,411	100.2500	145,363	145,000	145,363	0	(49)	372	0	5.250	4.502	MS	2,241	0	12/10/2020	03/15/2022
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL			1,2	3.B FE	538,510	99.2500	623,290	628,000	546,334	0	7,824	0	0	5.250	8.642	AO	8,243	16,485	06/02/2020	10/01/2025
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL			1,2	3.B FE	902,479	97.8750	1,126,541	1,151,000	922,743	0	20,269	156,038	0	4.250	8.443	FA	20,382	23,099	12/10/2020	02/01/2027
513075-BL-4	LAMAR MEDIA CORP.			1,2	4.A FE	160,419	103.1250	159,844	155,000	159,844	0	(575)	690	0	5.750	(2.437)	FA	3,714	0	12/15/2020	02/01/2026
52532X-AA-3	LEIDOS INC			1,2	2.C FE	792,098	105.3750	790,313	750,000	786,852	0	(5,245)	0	0	2.950	0.805	MN	2,827	11,247	08/28/2020	05/15/2023
52532X-AA-3	LEIDOS INC			1,2	2.C FE	263,249	105.3750	263,438	250,000	261,605	0	(1,644)	784	0	2.950	0.966	MN	942	3,749	08/28/2020	05/15/2023
52532X-AE-5	LEIDOS INC			1,2	2.C FE	493,580	119.5000	597,500	500,000	493,887	0	307	0	0	4.375	4.536	MN	2,795	11,120	05/07/2020	05/15/2030
526057-BY-9	LENNAR CORPORATION 4.12 01/15/22			1,2	2.C FE	576,899	102.6250	615,750	600,000	591,333	0	7,877	0	0	4.125	5.573	JJ	11,413	24,750	04/27/2017	01/15/2022
527298-BM-4	LEVEL 3 FINANCING INC			1,2	3.B FE	1,560,314	103.1250	1,557,188	1,510,000	1,557,188	0	(3,126)	6,908	0	5.250	0.566	MS	16,736	0	12/15/2020	03/15/2026
527298-BR-3	LEVEL 3 FINANCING INC			1,2	3.B FE	738,150	102.5000	758,500	740,000	738,276	0	126	1,850	0	4.250	4.287	JJ	17,123	0	06/10/2020	07/01/2028
527298-BS-1	LEVEL 3 FINANCING INC			1,2	3.B FE	494,710	99.7500	500,745	502,000	494,859	0	149	3,100	0	3.625	3.832	JJ	809	6,217	10/27/2020	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
529043-AE-1	LEXINGTON REALTY TRUST			1,2	2.B FE	496,165	104.1104	520,552	500,000	496,268	0	103	0	0	2.700	2.788	MS	4,613	0	08/14/2020	09/15/2030
534187-AS-8	LINCOLN NATIONAL CORPORATION			1	2.C FE	952,860	78.0000	1,242,540	1,593,000	961,218	0	1,781	201,135	0	2.580	6.912	FMAN	5,136	55,259	04/26/2017	05/17/2066
536797-AF-0	LITHIA MOTORS INC			1,2	3.B FE	267,611	107.0000	267,500	250,000	267,500	0	(111)	759	0	4.375	3.148	JJ	2,491	0	12/15/2020	01/15/2031
536797-AF-0	LITHIA MOTORS INC			1,2	3.B FE	90,000	107.0000	96,300	90,000	90,000	0	0	0	0	4.375	4.376	JJ	897	0	09/30/2020	01/15/2031
538021-AC-0	LITTON INDUSTRIES INC				2.B FE	2,791,191	131.3993	2,772,525	2,110,000	2,770,496	0	(20,695)	946	0	7.750	1.472	MS	48,149	0	11/10/2020	03/15/2026
538034-AR-0	LIVE NATION ENTERTAINMENT INC			1,2	4.C FE	167,955	102.1250	168,506	165,000	167,873	0	(82)	0	0	4.750	3.635	AO	1,655	0	12/10/2020	10/15/2027
538034-AR-0	LIVE NATION ENTERTAINMENT INC			1,2	4.C FE	283,931	102.1250	326,800	320,000	285,677	0	2,405	29,378	0	4.750	6.734	AO	3,209	12,415	09/21/2020	10/15/2027
539830-BB-4	LOCKHEED MARTIN CORP 4.07 12/15/42				1.G FE	983,951	129.0530	1,269,882	984,000	983,997	0	0	0	0	4.070	4.070	JD	1,780	40,049	02/14/2019	12/15/2042
546676-AY-3	LOUISVILLE GAS AND ELECTRIC COMPAN			1,2	1.F FE	499,410	129.5738	647,869	500,000	499,425	0	10	0	0	4.250	4.257	AO	5,313	21,250	03/18/2019	04/01/2049
548661-CJ-4	LOWES COMPANIES INC.				2.A FE	1,240,160	137.6179	1,376,179	1,000,000	1,228,289	0	(11,388)	0	0	5.500	3.507	AO	11,611	55,000	01/08/2020	10/15/2035
548661-CL-9	LOWES COMPANIES INC				2.A FE	517,080	132.1146	515,247	390,000	515,247	0	(1,834)	2,354	0	5.800	3.154	AO	4,775	10,237	12/28/2020	10/15/2036
548661-CT-2	LOWES COMPANIES INC			1,2	2.A FE	532,158	100.2244	523,171	522,000	522,471	0	(9,688)	0	0	3.750	1.424	AO	4,133	19,575	03/09/2020	04/15/2021
548661-DP-9	LOWES COMPANIES INC			1,2	2.A FE	150,546	112.1082	168,162	150,000	150,355	0	(191)	4,707	0	3.100	3.058	MN	749	4,650	01/08/2020	05/03/2027
548661-DX-2	LOWES COMPANIES INC			1,2	2.A FE	999,290	100.7103	1,007,103	1,000,000	999,302	0	12	0	0	1.300	1.310	AO	2,492	0	10/07/2020	04/15/2028
548661-DZ-7	LOWES COMPANIES INC			1,2	2.A FE	749,265	106.5419	799,064	750,000	749,265	0	0	0	0	3.000	3.005	AO	4,313	0	10/07/2020	10/15/2050
552953-CE-9	MGM RESORTS INTERNATIONAL 5.75 06/15/25			1,2	3.C FE	897,059	110.2500	1,104,705	1,002,000	909,431	0	12,411	117,427	0	5.750	8.270	JD	2,561	57,615	02/24/2020	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	3.C FE	876,926	111.3750	1,068,086	959,000	882,033	0	5,994	110,106	0	5.500	7.102	AO	11,135	45,733	04/27/2020	04/15/2027
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	3.C FE	256,810	111.3750	269,528	242,000	256,663	0	(147)	0	0	5.500	4.338	AO	2,810	0	12/10/2020	04/15/2027
552953-CH-2	MGM RESORTS INTERNATIONAL			1,2	3.C FE	738,000	106.5000	785,970	738,000	738,000	0	0	0	0	4.750	4.750	AO	7,595	0	10/08/2020	10/15/2028
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA			1,2	3.C FE	567,129	112.0000	725,760	648,000	573,907	0	6,777	85,133	0	5.750	8.171	FA	15,525	37,260	01/06/2020	02/01/2027
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA			1,2	3.C FE	257,799	112.0000	257,600	230,000	257,600	0	(199)	1,605	0	5.750	3.337	FA	5,510	0	12/15/2020	02/01/2027
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA			1,2	3.C FE	189,140	106.3750	205,304	193,000	189,492	0	352	3,860	0	4.625	5.085	JD	397	4,711	06/02/2020	06/15/2025
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA			2	3.C FE	369,000	101.7500	375,458	369,000	369,000	0	0	0	0	3.875	3.873	FA	1,668	0	11/17/2020	02/15/2029
553283-AC-6	MPH ACQUISITION HOLDINGS LLC			1,2	4.C FE	127,400	98.0000	127,400	130,000	127,400	0	(1)	2,617	0	5.750	5.746	MN	1,287	0	12/10/2020	11/01/2028
55336V-AA-8	MPLX LP			1,2	2.B FE	782,933	111.2500	834,375	750,000	776,507	0	(6,357)	0	0	4.000	3.026	FA	11,333	30,000	12/24/2019	02/15/2025
55336V-AG-5	MPLX LP 4.87 12/01/24			1,2	2.B FE	777,777	114.3750	840,656	735,000	760,564	0	(6,379)	0	0	4.875	3.848	JD	2,986	35,831	01/17/2019	12/01/2024
55336V-AG-5	MPLX LP 4.87 12/01/24			1,2	2.B FE	87,867	114.3750	114,375	100,000	89,102	0	1,620	14,686	0	4.875	8.181	JD	406	4,875	01/17/2019	12/01/2024
55336V-AM-2	MPLX LP 4.5 04/15/38				2.B FE	567,415	113.1250	678,750	600,000	568,459	0	835	15,789	0	4.500	4.921	AO	5,700	27,000	12/27/2018	04/15/2038
55336V-BH-2	MPLX LP				2.B FE	790,804	99.8750	799,000	800,000	793,097	0	2,293	0	0	1.330	1.838	MJSD	680	4,508	10/22/2020	09/09/2022
55336V-BM-1	MPLX LP			1,2	2.B FE	1,331,706	102.7500	1,328,558	1,293,000	1,328,142	0	(3,564)	0	0	5.250	2.738	JJ	31,301	0	11/18/2020	01/15/2025
55342U-AM-6	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	301,000	103.1250	310,406	301,000	301,000	0	0	0	0	3.500	3.500	MS	790	0	11/19/2020	03/15/2031
553794-AC-2	MUFG AMERICAS HOLDINGS CORP 3 02/10/25			1,2	1.G FE	1,591,504	108.2500	1,732,000	1,600,000	1,596,164	0	857	0	0	3.000	3.062	FA	18,800	48,000	02/05/2015	02/10/2025
55616P-AA-2	MACYS INC			1,2	3.A FE	171,140	111.0000	190,920	172,000	171,226	0	86	860	0	8.375	8.497	JD	640	7,483	05/27/2020	06/15/2025
55616X-AL-1	MACYS RETAIL HOLDINGS INC			1,2	4.A FE	482,923	96.1250	485,431	505,000	483,175	0	252	0	0	3.625	5.016	JD	1,526	0	12/15/2020	06/01/2024
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	502,205	119.4102	537,346	450,000	490,942	0	(7,619)	0	0	5.000	2.996	MS	7,500	22,500	07/02/2019	03/01/2026
565122-AC-2	KEURIG DR PEPPER INC			1,2	2.B FE	104,891	108.5966	108,597	100,000	104,296	0	(595)	0	0	4.057	2.146	MN	406	2,029	08/31/2020	05/25/2023
565849-AP-1	MARATHON OIL CORP			1,2	2.C FE	223,750	110.6250	276,563	250,000	225,542	0	1,792	0	0	4.400	6.245	JJ	5,072	5,500	05/21/2020	07/15/2027
56585A-BB-7	MARATHON PETROLEUM CORP			2	2.B FE	1,004,700	101.6250	1,001,006	985,000	998,170	0	(6,530)	0	0	5.125	3.123	AO	12,620	25,241	08/27/2020	04/01/2024
56585A-BB-7	MARATHON PETROLEUM CORP			2	2.B FE	163,048	101.6250	162,600	160,000	162,600	0	(448)	115	0	5.125	4.578	AO	2,050	4,100	08/27/2020	04/01/2024
56585A-BD-3	MARATHON PETROLEUM CORP			1,2	2.B FE	146,973	111.2500	164,650	148,000	147,039	0	66	0	0	3.800	3.903	AO	1,406	2,812	05/26/2020	04/01/2028
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC			1,2	4.B FE	324,880	101.5000	324,800	320,000	324,800	0	(80)	2,050	0	4.750	4.119	JJ	4,476	0	12/10/2020	01/15/2028
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC			1,2	4.B FE	498,457	101.5000	664,825	655,000	504,477	0	6,021	0	0	4.750	9.266	JJ	9,161	15,556	08/06/2020	01/15/2028
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC			1,2	4.B FE	691,250	104.5000	825,550	790,000	699,934	0	9,578	71,643	0	6.500	9.102	MS	15,120	51,350	06/27/2019	09/15/2026
571676-AN-5	MARS INC			1,2	1.F FE	1,979,998	102.2991	2,045,982	2,000,000	1,980,284	0	287	0	0	2.375	2.439	JJ	21,771	0	08/19/2020	07/16/2040
574599-AY-2	MASCO CORPORATION				2.C FE	292,348	133.0110	304,595	229,000	291,566	0	(782)	0	0	6.500	3.602	FA	5,623	0	11/13/2020	08/15/2032
574599-BH-8	MASCO CORPORATION				2.C FE	2,147,920	106.5153	2,130,306	2,000,000	2,127,444	0	(20,476)	0	0	5.950	0.635	MS	35,039	0	10/19/2020	03/15/2022
57636Q-AR-5	MASTERCARD INC			1,2	1.E FE	3,391,470	114.0115	3,420,345	3,000,000	3,360,438	0	(31,032)	0	0	3.300	1.239	MS	26,125	49,500	06/11/2020	03/26/2027
577081-AW-2	MATTEL INC 5.45 11/01/41			1,2	4.C FE	133,705	109.6250	204,999	187,000	135,460	0	913	0	0	5.450	8.238	MN	1,699	10,192	12/14/2017	11/01/2041
577081-AY-8	MATTEL INC 3.15 03/15/23			1,2	4.C FE	121,435	101.2500	150,863	149,000	133,346	0	6,202	0	0	3.150	8.468	MS	1,382	4,694	11/01/2017	03/15/2023
577081-BB-7	MATTEL INC 6.75 12/31/25			1,2	4.A FE	182,661	105.1250	189,225	180,000	181,895	0	(446)	3,278	0	6.750	6.493	JD	34	12,150	08/02/2019	12/31/2025
577081-BD-3	MATTEL INC			1,2	4.A FE	683,579	111.0000	682,650	615,000	682,650	0	(929)	876	0	5.875	2.236	JD	1,606	14,619	12/15/2020	12/15/2027

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
577081-BD-3	MATTEL INC			1,2	4.A FE	143,844	111.0000	160,950	145,000	143,977	0	131	0	0	5.875	6.000	JD	379	12,557	11/18/2019	12/15/2027
579780-AH-0	MCCORMICK & CO INC			1,2	2.B FE	9,221,458	100.9899	9,091,111	9,002,000	9,075,854	0	(145,604)	0	0	3.900	1.052	JJ	161,886	175,539	07/07/2020	07/15/2021
579780-AM-9	MCCORMICK & COMPANY INCORPORATED				2.B FE	283,544	108.3477	297,956	275,000	281,395	0	(1,669)	0	0	3.150	2.474	FA	3,273	8,663	09/12/2019	08/15/2024
579780-AN-7	MCCORMICK & COMPANY INCORPORATED			1,2	2.B FE	1,651,830	112.3291	1,684,937	1,500,000	1,640,636	0	(11,194)	0	0	3.400	1.830	FA	19,267	25,500	06/15/2020	08/15/2027
58013M-EL-4	MCDONALDS CORPORATION				2.A FE	102,557	101.3064	101,306	100,000	100,984	0	(1,573)	0	0	3.625	1.062	MN	413	3,625	05/14/2020	05/20/2021
58013M-EN-0	MCDONALDS CORPORATION				2.A FE	1,102,730	116.6562	1,166,562	1,000,000	1,100,477	0	(2,253)	0	0	3.700	3.051	FA	13,978	18,500	04/27/2020	02/15/2042
58013M-EV-2	MCDONALDS CORPORATION			1,2	2.A FE	653,350	130.1886	650,943	500,000	651,420	0	(1,930)	0	0	4.600	2.845	MN	2,236	11,500	07/21/2020	05/26/2045
58013M-FM-1	MCDONALDS CORPORATION			1,2	2.A FE	1,391,462	105.3184	1,527,117	1,450,000	1,395,198	0	3,736	15,792	0	2.125	2.569	MS	10,271	15,064	03/20/2020	03/01/2030
589331-AD-9	MERCK & CO INC				1.E FE	1,144,533	131.8001	1,140,071	865,000	1,138,946	0	(5,587)	0	0	6.400	1.689	MS	18,453	0	11/03/2020	03/01/2028
589331-AM-9	MERCK & CO INC				1.E FE	716,403	142.8671	714,336	500,000	714,336	0	(2,067)	11,727	0	5.750	2.327	MN	3,674	14,375	10/26/2020	11/15/2036
58933Y-AJ-4	MERCK & CO INC				1.E FE	317,914	130.5829	326,457	250,000	316,804	0	(1,110)	17,469	0	4.150	2.572	MN	1,239	5,188	07/17/2020	05/18/2043
589433-AC-5	MEREDITH CORPORATION			2	3.C FE	696,962	106.5000	749,760	704,000	697,373	0	411	7,971	0	6.500	6.682	JJ	23,134	0	06/26/2020	07/01/2025
59001A-BA-9	MERITAGE HOMES CORP 5.12 06/06/27			1,2	3.A FE	274,562	111.7500	349,778	313,000	280,834	0	3,534	8,837	0	5.125	7.136	JD	1,114	16,041	08/16/2019	06/06/2027
59001K-AD-2	MERITOR INC			1,2	4.A FE	669,150	101.5000	714,560	704,000	674,820	0	6,563	25,101	0	6.250	7.766	FA	16,622	46,333	09/09/2019	02/15/2024
59001K-AG-5	MERITOR INC			1,2	3.C FE	177,000	107.7500	190,718	177,000	177,000	0	0	0	0	6.250	6.250	JD	922	5,316	06/03/2020	06/01/2025
59001K-AG-5	MERITOR INC			1,2	3.C FE	50,520	107.7500	51,720	48,000	50,410	0	(110)	0	0	6.250	4.642	JD	250	1,442	10/28/2020	06/01/2025
59001K-AH-3	MERITOR INC			2	3.C FE	95,000	102.2500	97,138	95,000	95,000	0	0	0	0	4.500	4.500	JD	356	0	11/16/2020	12/15/2028
592173-AE-8	METROPOLITAN LIFE INSURANCE COMPAN				1.F FE	388,626	129.3927	388,178	300,000	388,178	0	(448)	1,323	0	7.800	1.395	MN	3,900	0	12/18/2020	11/01/2025
59217G-CR-8	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	25,058	102.3781	25,595	25,000	25,016	0	(21)	0	0	3.450	3.361	AO	196	863	12/26/2018	10/09/2021
594918-BE-3	MICROSOFT CORP			1,2	1.A FE	320,361	137.3082	343,271	250,000	319,738	0	(623)	3,119	0	4.000	2.737	FA	3,861	5,000	06/25/2020	02/12/2055
594918-BE-3	MICROSOFT CORP			1,2	1.A FE	582,264	137.3082	617,887	450,000	581,053	0	(1,211)	0	0	4.000	2.680	FA	6,950	9,000	06/25/2020	02/12/2055
594918-BS-2	MICROSOFT CORPORATION 3.45 08/08/36			1,2	1.A FE	2,956,250	123.2171	3,138,340	2,547,000	2,941,315	0	(14,935)	0	0	3.450	2.236	FA	34,905	43,936	05/07/2020	08/08/2036
594918-BU-7	MICROSOFT CORPORATION			1,2	1.B FE	513,599	135.1323	572,961	424,000	513,455	0	(1,036)	2,265	0	3.950	2.980	FA	6,653	12,798	09/15/2020	08/08/2056
594918-BU-7	MICROSOFT CORPORATION			1,2	1.B FE	1,851,090	135.1323	1,994,553	1,476,000	1,847,037	0	(3,487)	0	0	3.950	2.812	FA	23,159	32,627	09/15/2020	08/08/2056
595017-AV-6	MICROCHIP TECHNOLOGY INCORPORATED				2.C FE	1,000,000	100.2171	1,002,171	1,000,000	1,000,000	0	0	0	0	0.972	0.972	FA	378	0	12/14/2020	02/15/2024
595112-BL-6	MICRON TECHNOLOGY INC			1,2	2.C FE	278,775	111.1250	277,813	250,000	275,487	0	(3,288)	203	0	4.640	1.272	FA	4,672	0	08/04/2020	02/06/2024
59523U-AA-5	MID-AMERICA APARTMENT COMMUNITIES			1,2	2.A FE	449,892	109.0204	457,886	420,000	440,553	0	(7,773)	0	0	4.300	2.304	AO	3,813	18,060	10/16/2019	10/15/2023
59523U-AL-1	MID-AMERICA APARTMENTS LP			1,2	2.A FE	542,082	108.8999	569,546	523,000	536,637	0	(4,017)	0	0	3.750	2.891	JD	872	19,613	10/16/2019	06/15/2024
59523U-AN-7	MID-AMERICA APARTMENT COMMUNITIES			1,2	2.A FE	622,136	113.0478	700,896	620,000	622,210	0	(826)	16,836	0	3.600	3.537	JD	1,860	22,320	06/28/2019	06/01/2027
59523U-AN-7	MID-AMERICA APARTMENT COMMUNITIES			1,2	2.A FE	510,810	113.0478	565,239	500,000	508,872	0	(1,277)	0	0	3.600	3.280	JD	1,500	18,000	06/19/2019	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS LP			1,2	2.A FE	285,860	117.6874	294,219	250,000	283,498	0	(2,362)	0	0	4.200	2.181	JD	467	10,500	06/10/2020	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS LP			1,2	2.A FE	1,172,200	117.1868	1,171,868	1,000,000	1,165,875	0	(6,325)	0	0	3.950	1.711	MS	11,631	19,750	09/02/2020	03/15/2029
595620-AB-1	MIDAMERICAN ENERGY COMPANY 6.75 12/30/31				1.E FE	1,344,130	149.3757	1,493,757	1,000,000	1,273,096	0	(19,793)	0	0	6.750	3.704	JD	188	67,500	03/16/2017	12/30/2031
595620-AN-5	MIDAMERICAN ENERGY COMPANY 4.4 10/15/44			1,2	1.E FE	2,508,831	129.2249	3,261,636	2,524,000	2,510,655	0	307	0	0	4.400	4.436	AO	23,445	111,056	03/31/2014	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY COMPANY 4.25 05/01/46			1,2	1.E FE	387,752	129.6063	518,425	400,000	388,252	0	247	0	0	4.250	4.444	MN	2,833	17,000	11/02/2018	05/01/2046
59562E-AH-8	MIDAMERICAN ENERGY COMPANY 5.8 10/15/36				1.E FE	3,623,460	143.4198	3,657,205	2,550,000	3,591,658	0	(31,802)	12,814	0	5.800	2.623	AO	55,873	73,950	06/10/2020	10/15/2036
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1,2	4.C FE	225,975	104.7500	240,925	230,000	226,312	0	337	4,025	0	5.375	5.668	FA	4,670	12,637	07/24/2019	08/15/2027
59565X-AC-4	MIDCONTINENT COMMUNICATIONS			1,2	4.C FE	167,706	104.7500	167,600	160,000	167,600	0	(106)	521	0	5.375	3.741	FA	3,249	0	12/10/2020	08/15/2027
609207-AW-5	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	963,530	100.5893	1,005,893	1,000,000	963,691	0	161	0	0	2.625	2.806	MS	8,531	0	09/30/2020	09/04/2050
610202-BR-3	MONOGAHELA POWER CO 3.55 05/15/27			1,2	2.A FE	999,580	108.2088	1,082,088	1,000,000	999,718	0	38	0	0	3.550	3.555	MN	4,536	35,500	05/09/2017	05/15/2027
617446-8H-5	MORGAN STANLEY			2	1.F FE	1,000,000	99.9461	999,461	1,000,000	1,000,000	0	0	0	0	0.920	0.920	MJSD	460	13,062	06/05/2019	06/10/2022
617446-8P-7	MORGAN STANLEY			1,2	1.F FE	1,113,035	115.7974	1,157,974	1,000,000	1,106,893	0	(6,142)	0	0	3.622	2.330	AO	9,055	18,211	06/12/2020	04/01/2031
617446-8Q-5	MORGAN STANLEY			1,2	1.F FE	1,093,460	105.5660	1,121,111	1,062,000	1,091,913	0	(1,548)	0	0	2.188	1.622	AO	4,066	11,618	10/16/2020	04/28/2026
61744Y-AH-1	MORGAN STANLEY 2.75 05/19/22				2.A FE	1,453,582	103.2506	1,548,759	1,500,000	1,479,912	0	13,867	0	0	2.750	3.751	MN	4,813	41,250	11/30/2018	05/19/2022
61744Y-AK-4	MORGAN STANLEY			1,2	2.A FE	2,588,432	114.1291	2,628,393	2,303,000	2,580,961	0	(7,471)	0	0	3.591	1.638	JJ	36,526	9,929	12/03/2020	07/22/2028
61746B-DQ-6	MORGAN STANLEY				2.A FE	1,621,065	110.5348	1,658,022	1,500,000	1,601,832	0	(19,233)	0	0	3.875	1.765	AO	10,010	29,063	05/05/2020	04/29/2024
61746B-EC-6	MORGAN STANLEY 2.55 10/24/23			2	2.A FE	1,000,000	101.7326	1,017,326	1,000,000	1,000,000	0	0	0	0	1.615	1.615	JAJO	3,005	27,078	10/19/2016	10/24/2023
61746B-ED-4	MORGAN STANLEY				2.A FE	1,028,440	101.9380	1,019,380	1,000,000	1,018,860	0	(9,580)	0	0	2.625	0.469	MN	3,208	13,125	07/16/2020	11/17/2021
61746B-EE-2	MORGAN STANLEY			2	2.A FE	1,621,132	100.0107	1,617,173	1,617,000	1,617,872	0	(3,261)	0	0	1.398	0.376	JAJO	4,585	0	10/21/2020	01/20/2022
61748Z-4M-3	MORGAN STANLEY				2.A FE	1,051,324	107.7026	1,077,026	1,000,000	1,014,845	0	(7,679)	0	0	4.875	4.024	MN	8,125	48,750	07/06/2017	11/01/2022
61761J-QK-8	MORGAN STANLEY			2	2.C FE	522,149	99.2500	615,350	620,000	523,174	0	867	85,467	0	3.847	6.660	JAJO	5,168	31,141	05/04/2017	07/29/2049

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
61945C-AA-1	MOSAIC CO			1,2	2.C FE	4,019,374	101.8243	3,982,348	3,911,000	3,985,315	0	(34,059)	0	0	3.750	0.685	MN	18,740	73,331	09/16/2020	11/15/2021
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS INC			1,2	5.B FE	37,120	75.5000	96,640	128,000	41,191	0	4,955	58,115	0	7.500	39.454	JJ	4,427	9,600	06/21/2019	01/15/2026
61965R-AB-1	MOSS CREEK RESOURCES HOLDINGS INC			1,2	5.B FE	150,150	79.5000	367,290	462,000	158,304	0	9,837	227,404	0	10.500	39.115	MN	6,199	48,510	06/20/2019	05/15/2027
626717-AG-7	MURPHY OIL CORPORATION			1,2	3.C FE	251,256	87.1250	261,375	300,000	251,441	0	196	2,070	0	6.375	7.863	JD	1,594	3,469	12/15/2020	12/01/2042
628530-AV-9	VIATRIS INC			1,2	2.C FE	1,037,245	104.9610	1,049,610	1,000,000	1,029,635	0	(7,610)	0	0	3.125	1.641	JJ	14,410	15,625	06/18/2020	01/15/2023
62854A-AD-6	UTAH ACQUISITION SUB INC			1,2	2.C FE	1,336,653	114.5125	1,424,536	1,244,000	1,336,278	0	(375)	0	0	3.950	2.425	JD	2,184	0	12/21/2020	06/15/2026
62886E-AU-2	NCR CORPORATION			1,2	4.C FE	302,865	105.7500	350,033	331,000	305,067	0	2,202	28,135	0	5.750	7.251	MS	6,344	19,561	08/07/2019	09/01/2027
62886E-AV-0	NCR CORPORATION			1,2	4.C FE	355,465	110.7500	418,635	378,000	356,619	0	1,250	24,817	0	6.125	7.005	MS	7,718	23,796	08/08/2019	09/01/2029
62886E-AX-6	NCR CORPORATION			2	4.C FE	54,000	110.7500	59,805	54,000	54,000	0	0	0	0	8.125	8.125	AO	926	2,218	04/07/2020	04/15/2025
62886E-AY-4	NCR CORPORATION			2	4.C FE	251,353	104.8750	265,334	253,000	251,392	0	39	1,523	0	5.000	5.098	AO	4,603	0	10/28/2020	10/01/2028
62886E-AZ-1	NCR CORPORATION			2	4.C FE	605,942	107.0000	654,840	612,000	605,989	0	47	9,778	0	5.250	5.379	AO	11,692	0	08/18/2020	10/01/2030
629377-CA-8	NRG ENERGY INC 7.25 05/15/26			1,2	3.B FE	461,250	106.0000	477,000	450,000	455,975	0	(1,541)	0	0	7.250	6.799	MN	4,169	32,625	04/17/2017	05/15/2026
629377-CA-8	NRG ENERGY INC 7.25 05/15/26			1,2	3.B FE	644,571	106.0000	652,960	616,000	638,230	0	(4,829)	20,164	0	7.250	6.439	MN	5,707	44,660	02/21/2020	05/15/2026
629377-CQ-3	NRG ENERGY INC			1,2	3.B FE	223,000	102.3750	228,296	223,000	223,000	0	0	0	0	3.375	3.373	FA	606	0	11/17/2020	02/15/2029
629377-CR-1	NRG ENERGY INC			1,2	3.B FE	318,000	102.8750	327,143	318,000	318,000	0	0	0	0	3.625	3.624	FA	929	0	11/17/2020	02/15/2031
637417-AF-3	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	1,031,800	105.6366	1,056,366	1,000,000	1,021,956	0	(9,844)	0	0	3.300	2.193	AO	6,967	33,000	01/16/2020	04/15/2023
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	570,200	110.2866	656,205	595,000	575,680	0	2,797	0	0	3.600	4.222	JD	952	21,420	12/27/2018	12/15/2026
637432-NK-7	NATIONAL RURAL UTILITIES C 5.25 04/20/46			1,2	2.A FE	1,302,080	110.5712	1,384,351	1,252,000	1,283,850	0	(5,190)	0	0	5.250	4.701	AO	12,963	65,730	04/06/2017	04/20/2046
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI			1,2	1.E FE	399,736	117.4122	469,649	400,000	399,781	0	23	0	0	3.900	3.908	MN	2,600	15,600	10/24/2018	11/01/2028
63743H-ES-7	NATIONAL RURAL UTILITIES COOPERATI				1.F FE	318,438	100.1347	320,431	320,000	319,326	0	888	0	0	0.629	1.051	MJSD	6	2,471	05/06/2020	06/30/2021
637639-AE-5	NATIONAL SECURITIES CLEARING CORP			1,2	1.B FE	1,993,540	100.2744	2,005,488	2,000,000	1,993,623	0	83	0	0	0.750	0.816	JD	1,000	0	11/30/2020	12/07/2025
63938C-AB-4	NAVIENT CORP 5.87 10/25/24				3.C FE	1,109,830	106.2500	1,422,688	1,339,000	1,182,375	0	32,533	0	0	5.875	9.603	AO	14,422	78,666	11/09/2018	10/25/2024
63938C-AD-0	NAVIENT CORP 6.62 07/26/21				3.C FE	146,093	102.1250	154,209	151,000	149,352	0	2,321	849	0	6.625	8.614	JJ	4,307	10,004	07/26/2016	07/26/2021
63938C-AF-5	NAVIENT CORP 6.5 06/15/22				3.C FE	97,913	105.3750	110,644	105,000	101,753	0	2,003	0	0	6.500	8.806	JD	303	6,825	03/02/2017	06/15/2022
63938C-AH-1	NAVIENT CORP				3.C FE	286,875	108.7500	326,250	300,000	287,977	0	1,123	11,647	0	6.750	7.827	JD	338	20,250	06/09/2020	06/25/2025
63938C-AJ-7	NAVIENT CORP			1	3.C FE	197,997	108.7500	233,813	215,000	199,129	0	1,220	35,799	0	6.750	8.446	JD	645	14,006	12/10/2020	06/15/2026
63938C-AK-4	NAVIENT CORP			1,2	3.C FE	196,225	100.7500	236,763	235,000	198,470	0	3,164	39,694	0	5.000	8.248	MS	3,460	7,442	01/23/2020	03/15/2027
63938C-AK-4	NAVIENT CORP			1,2	3.C FE	261,405	100.7500	261,950	260,000	261,395	0	(10)	0	0	5.000	4.890	MS	3,828	0	12/10/2020	03/15/2027
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC			1	1.G FE	1,425,331	130.4421	1,695,747	1,300,000	1,422,262	0	(2,327)	22,719	0	4.450	3.797	JJ	26,675	44,500	08/04/2020	01/15/2043
641062-AD-6	NESTLE HOLDINGS INC. 3.35 09/24/23				1.D FE	937,357	107.7619	959,081	890,000	925,874	0	(11,483)	0	0	3.350	1.829	MS	8,033	29,815	02/04/2020	09/24/2023
641062-AS-3	NESTLE HOLDINGS INC.			1,2	1.D FE	998,450	100.2033	1,002,033	1,000,000	998,510	0	60	0	0	1.000	1.023	MS	2,944	0	09/08/2020	09/15/2027
64110D-AJ-3	NETAPP INC			1,2	2.B FE	998,400	106.7269	1,067,269	1,000,000	998,508	0	108	0	0	2.375	2.400	JD	594	11,875	06/17/2020	06/22/2027
64110D-AJ-3	NETAPP INC			1,2	2.B FE	208,924	106.7269	213,454	200,000	208,488	0	(436)	0	0	2.375	1.664	JD	119	2,375	08/25/2020	06/22/2027
64110D-AL-8	NETAPP INC			1,2	2.B FE	1,499,010	104.3897	1,565,846	1,500,000	1,499,106	0	96	0	0	1.875	1.889	JD	703	14,063	06/17/2020	06/22/2025
64110L-AJ-5	NETFLIX INC			1	3.C FE	896,269	104.6250	894,544	855,000	894,544	0	(1,725)	4,218	0	5.500	0.905	FA	9,928	0	12/15/2020	02/15/2022
64110L-AS-5	NETFLIX INC			1	3.C FE	779,931	112.5000	859,500	764,000	778,040	0	(1,660)	2,470	0	4.875	4.575	AO	7,863	37,245	11/18/2019	04/15/2028
64110L-AU-0	NETFLIX INC			1	3.C FE	166,000	117.6250	195,258	166,000	166,000	0	0	0	0	5.375	5.374	MN	397	8,923	04/24/2019	11/15/2029
64110L-AV-8	NETFLIX INC			1,2	3.C FE	981,000	115.0000	1,128,150	981,000	981,000	0	0	0	0	4.875	4.874	JD	2,126	54,466	10/22/2019	06/15/2030
64110L-AV-8	NETFLIX INC			1,2	3.C FE	428,997	115.0000	443,900	386,000	428,731	0	(248)	2,377	0	4.875	3.369	JD	836	12,710	12/10/2020	06/15/2030
644162-AB-5	METROPOLITAN LIFE INSURANC 7.87 02/15/24				1.F FE	1,239,380	119.4627	1,194,627	1,000,000	1,128,781	0	(38,414)	0	0	7.875	3.484	FA	29,750	78,750	01/05/2018	02/15/2024
644393-AA-8	NEW FORTRESS ENERGY LLC			1,2	4.A FE	175,000	105.7500	185,063	175,000	175,000	0	0	0	0	6.750	6.749	MS	3,905	0	08/19/2020	09/15/2025
644393-AA-8	NEW FORTRESS ENERGY LLC			1,2	4.A FE	201,095	105.7500	200,925	190,000	200,925	0	(170)	2,287	0	6.750	4.394	MS	4,239	0	12/15/2020	09/15/2025
651290-AR-9	NEWFIELD EXPLORATION COMPANY			1,2	3.A FE	362,214	107.0000	363,800	340,000	362,034	0	(181)	0	0	5.375	3.870	JJ	9,138	0	12/15/2020	01/01/2026
651290-AR-9	NEWFIELD EXPLORATION COMPANY			1,2	3.A FE	159,375	107.0000	181,900	170,000	159,819	0	458	6,296	0	5.375	6.808	JJ	4,569	0	09/22/2020	01/01/2026
651639-AN-6	NEWMONT MINING CORP			1,2	2.A FE	1,546,350	102.8720	1,543,080	1,500,000	1,541,428	0	(4,922)	0	0	3.500	0.597	MS	15,458	0	11/18/2020	03/15/2022
651639-AR-7	NEWMONT GOLDCORP CORP			1,2	2.A FE	1,528,740	100.6233	1,509,350	1,500,000	1,509,396	0	(19,344)	0	0	3.625	1.315	JD	3,323	54,375	06/04/2020	06/09/2021
65339K-AA-8	NEXTERA ENERGY CAPITAL HOLDINGS IN			1,2	2.A FE	2,910,908	100.6486	2,855,401	2,837,000	2,852,612	0	(58,297)	0	0	4.500	1.190	JD	10,639	127,665	05/18/2020	06/01/2021
65339K-AS-9	NEXTERA ENERGY CAPITAL HOLDINGS IN				2.A FE	8,564,186	101.3780	8,529,945	8,414,000	8,490,607	0	(73,579)	0	0	2.403	1.028	MS	67,396	101,094	05/11/2020	09/01/2021
65339K-BA-7	NEXTERA ENERGY CAPITAL HOLDINGS IN				2.A FE	2,308,819	100.0052	2,308,120	2,308,000	2,308,464	0	(355)	0	0	0.774	0.744	FMAN	1,589	10,187	06/30/2020	08/28/2021
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS			1,2	3.A FE	445,650	106.5000	486,705	457,000	447,421	0	1,818	11,841	0	4.250	4.902	JJ	8,956	20,394	06/25/2019	07/15/2024
65409Q-BD-3	NIELSEN FINANCE LLC			1,2	4.B FE	91,199	108.2500	92,013	85,000	91,102	0	(96)	0	0	5.625	2.847	AO	1,288	0	12/15/2020	10/01/2028

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
65409Q-BD-3	NIELSEN FINANCE LLC			1,2	4.B FE	520,000	108.2500	562,900	520,000	520,000	0	0	0	0	5.625	5.624	AO	7,881	0	09/10/2020	10/01/2028
65409Q-BF-8	NIELSEN FINANCE LLC			1,2	4.B FE	337,000	113.1250	381,231	337,000	337,000	0	0	0	0	5.875	5.875	AO	5,335	0	09/10/2020	10/01/2030
65409Q-BF-8	NIELSEN FINANCE LLC			1,2	4.B FE	88,535	113.1250	90,500	80,000	88,457	0	(78)	0	0	5.875	3.422	AO	1,266	0	12/10/2020	10/01/2030
654894-AE-4	NOBLE ENERGY INC				2.C FE	1,175,000	117.5000	1,175,000	1,000,000	1,164,067	0	(10,933)	0	0	7.250	1.245	AO	15,306	0	10/21/2020	10/15/2023
655664-AR-1	NORDSTROM INC			1,2	3.A FE	188,238	93.5000	210,375	225,000	188,350	0	122	1,150	0	5.000	6.281	JJ	5,188	0	12/10/2020	01/15/2044
655664-AU-4	NORDSTROM INC				2.C FE	250,000	111.8750	279,688	250,000	250,000	0	0	0	0	8.750	8.745	MN	2,795	12,700	04/08/2020	05/15/2025
655844-AX-6	NORFOLK SOUTHERN CORPORATION				2.A FE	1,992,008	127.0300	1,981,668	1,560,000	1,971,980	0	(20,028)	1,150	0	5.640	2.165	MN	10,754	43,992	07/22/2020	05/17/2029
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS CORPORATI				2.B FE	440,010	132.0185	435,661	330,000	433,791	0	(6,219)	905	0	7.875	1.521	MS	8,663	3,938	09/15/2020	03/01/2026
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.B FE	829,576	136.7322	875,086	640,000	826,574	0	(3,002)	0	0	5.050	3.072	MN	4,130	21,463	12/17/2020	11/15/2040
666807-BH-4	NORTHROP GRUMMAN CORP 4.75 06/01/43				2.B FE	653,447	132.8931	664,466	500,000	651,987	0	(1,460)	0	0	4.750	2.897	JD	1,979	11,875	09/09/2020	06/01/2043
666807-BQ-4	NORTHROP GRUMMAN CORP 2.55 10/15/22				2.B FE	2,526,875	103.7557	2,593,893	2,500,000	2,515,441	0	(8,396)	0	0	2.550	2.195	AO	13,458	63,750	08/15/2019	10/15/2022
666807-BU-5	NORTHROP GRUMMAN CORP			1,2	2.B FE	733,085	148.5361	742,681	500,000	732,040	0	(1,045)	0	0	5.250	2.873	MN	4,375	15,896	10/15/2020	05/10/2050
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE			1,2	1.C FE	497,375	114.2502	571,251	500,000	497,410	0	35	0	0	3.625	3.650	MS	4,582	18,628	09/12/2019	09/30/2059
66989H-AN-8	NOVARTIS CAPITAL CORP			1,2	1.D FE	1,116,310	112.3735	1,123,735	1,000,000	1,105,506	0	(10,804)	0	0	3.100	1.303	MN	3,789	31,000	05/01/2020	05/17/2027
670001-AC-0	NOVELIS CORP 5.87 09/30/26			1,2	4.B FE	70,550	104.5000	71,060	68,000	70,411	0	(139)	0	0	5.875	4.819	MS	510	1,998	10/05/2020	09/30/2026
670001-AC-0	NOVELIS CORP 5.87 09/30/26			1,2	4.B FE	707,523	104.5000	763,895	731,000	711,280	0	1,683	23,884	0	5.875	6.427	MS	5,488	40,743	09/22/2020	09/30/2026
670001-AE-6	NOVELIS CORP			1,2	4.B FE	5,000	106.8750	5,344	5,000	5,000	0	0	0	0	4.750	4.749	JJ	100	0	10/05/2020	01/30/2030
670001-AE-6	NOVELIS CORP			1,2	4.B FE	688,598	106.8750	820,800	768,000	693,250	0	4,652	79,159	0	4.750	6.164	JJ	15,301	19,275	09/30/2020	01/30/2030
670001-AE-6	NOVELIS CORP			1,2	4.B FE	218,383	106.8750	219,094	205,000	218,291	0	(92)	0	0	4.750	3.573	JJ	4,084	0	12/10/2020	01/30/2030
670346-AR-6	NUCOR CORPORATION			1,2	2.A FE	499,240	105.5282	527,641	500,000	499,326	0	86	0	0	2.000	2.032	JD	833	5,250	05/20/2020	06/01/2025
67059T-AD-7	NUSTAR LOGISTICS LP 6.75 02/01/21				3.C FE	162,400	100.2500	203,508	203,000	198,342	0	37,475	35,120	0	6.750	36.626	FA	5,709	13,703	08/14/2013	02/01/2021
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE	547,938	106.5000	772,125	725,000	563,997	0	14,217	130,837	0	5.625	10.517	AO	7,137	40,781	01/19/2018	04/28/2027
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE	179,847	106.5000	181,050	170,000	179,779	0	(68)	0	0	5.625	4.531	AO	1,673	0	12/10/2020	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3.C FE	78,750	107.5000	112,875	105,000	81,048	0	2,298	26,250	0	6.000	11.818	JD	525	6,300	05/16/2019	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS LP			1,2	3.C FE	132,000	106.5000	140,580	132,000	132,000	0	0	0	0	5.750	5.749	AO	2,256	0	09/09/2020	10/01/2025
67079B-AC-4	NUTRITION & BIOSCIENCES INC			1,2	2.B FE	999,990	102.9841	1,029,841	1,000,000	999,990	0	0	0	0	1.832	1.832	AO	5,343	0	09/09/2020	10/15/2027
674599-CG-8	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.C FE	392,589	96.3750	573,431	595,000	410,773	0	18,430	8,321	0	3.500	12.092	JD	926	17,325	12/10/2020	06/15/2025
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	716,488	99.8750	1,009,736	1,011,000	796,961	0	80,474	1,093	0	2.700	18.363	FA	10,312	13,649	04/03/2020	08/15/2022
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.C FE	1,985,303	96.1250	2,552,119	2,655,000	2,067,099	0	82,070	1,149	0	2.900	10.172	FA	29,087	33,785	12/10/2020	08/15/2024
674599-CY-9	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.C FE	426,913	84.2500	480,225	570,000	427,441	0	583	7,743	0	4.400	6.224	FA	9,475	5,280	12/15/2020	08/15/2049
674599-DC-6	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	50,700	104.2500	99,038	95,000	53,992	0	3,326	1,065	0	5.550	18.939	MS	1,552	2,636	04/02/2020	03/15/2026
674599-DC-6	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	46,087	104.2500	46,913	45,000	46,078	0	(9)	0	0	5.550	4.998	MS	735	0	12/10/2020	03/15/2026
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATION				3.C FE	734,390	104.5000	1,501,665	1,437,000	742,875	0	8,485	0	0	6.450	14.207	MS	27,291	46,343	04/03/2020	09/15/2036
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	1,673,176	106.5000	1,944,690	1,826,000	1,679,445	0	6,270	154,302	0	5.875	7.964	MS	37,249	0	08/12/2020	09/01/2025
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	270,116	108.3750	318,623	294,000	270,492	0	376	20,081	0	6.625	7.816	MS	6,763	0	10/28/2020	09/01/2030
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	313,855	108.3750	331,628	306,000	313,802	0	(53)	0	0	6.625	6.253	MS	7,039	0	11/25/2020	09/01/2030
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	91,000	106.8750	97,256	91,000	91,000	0	0	0	0	6.125	6.125	JJ	139	0	12/08/2020	01/01/2031
677400-AH-9	OHIO NATIONAL FINANCIAL SERVICES I			1,2	2.C FE	975,847	102.2911	1,057,690	1,034,000	977,058	0	2,050	58,289	0	5.550	6.358	JJ	25,027	28,694	01/16/2020	01/24/2030
680665-AJ-5	OLIN CORP			1,2	3.C FE	579,304	104.2500	668,243	641,000	584,169	0	6,094	16,217	0	5.125	6.791	MS	9,673	32,851	11/20/2018	09/15/2027
680665-AK-2	OLIN CORP			1,2	3.C FE	85,535	106.5000	106,500	100,000	86,348	0	813	515	0	5.000	7.060	FA	2,083	2,500	03/30/2020	02/01/2030
680665-AK-2	OLIN CORP			1,2	3.C FE	371,663	106.5000	372,750	350,000	371,494	0	(170)	0	0	5.000	3.648	FA	7,292	0	12/15/2020	02/01/2030
680665-AM-8	OLIN CORP			1,2	3.C FE	703,030	124.2500	877,205	706,000	703,318	0	288	0	0	9.500	9.605	JD	5,589	35,771	05/15/2020	06/01/2025
681919-AZ-9	OMNICOM GROUP INC				2.A FE	4,114,496	104.2585	4,118,211	3,950,000	4,079,756	0	(34,740)	5,149	0	3.625	1.132	MN	23,865	63,438	11/03/2020	05/01/2022
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO.				1.F FE	431,718	110.7075	426,224	385,000	418,195	0	(13,523)	0	0	7.000	1.727	MS	8,983	13,475	04/23/2020	09/01/2022
68233J-AR-5	ONCOR ELECTRIC DELIVERY CO LLC			1,2	1.F FE	1,114,505	104.2295	1,136,102	1,090,000	1,105,045	0	(9,460)	0	0	4.100	2.877	JD	3,724	44,690	04/23/2020	06/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO 5.3 06/01/42			1,2	1.F FE	2,361,504	144.4744	2,479,181	1,716,000	2,344,714	0	(7,777)	0	0	5.300	2.931	JD	7,579	57,638	09/30/2020	06/01/2042
682680-BA-0	ONEOK INC			1,2	2.B FE	499,610	104.0423	520,212	500,000	499,658	0	48	0	0	2.200	2.215	MS	3,239	5,653	03/05/2020	09/15/2025
682680-BB-8	ONEOK INC			1,2	2.B FE	487,474	106.4343	532,172	500,000	488,163	0	689	12,011	0	3.100	3.373	MS	4,564	7,965	03/05/2020	03/15/2030
68268N-AC-7	ONEOK PARTNERS LP				2.B FE	254,375	125.3413	344,689	275,000	254,816	0	441	0	0	6.650	7.448	AO	4,572	9,144	04/15/2020	10/01/2036
683715-AC-0	OPEN TEXT INC			1,2	3.B FE	916,707	102.5000	1,007,575	983,000	921,925	0	5,218	69,533	0	3.875	4.919	FA	14,390	18,728	02/05/2020	02/15/2028
683715-AC-0	OPEN TEXT INC			1,2	3.B FE	128,182	102.5000	128,125	125,000	128,125	0	(57)	3,277	0	3.875	2.750	FA	1,830	0	12/10/2020	02/15/2028

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
683720-AA-4	OPEN TEXT HOLDINGS INC			1,2	3.B FE	105,167	106.5000	106,500	100,000	105,135	0	(32)	0	0	4.125	3.255	FA	1,558	0	12/10/2020	02/15/2030
683720-AA-4	OPEN TEXT HOLDINGS INC			1,2	3.B FE	188,500	106.5000	213,000	200,000	189,194	0	694	11,500	0	4.125	4.865	FA	3,117	4,056	02/03/2020	02/15/2030
68389X-AW-5	ORACLE CORP 4.5 07/08/44			1,2	1.G FE	979,004	130.0854	975,641	750,000	975,641	0	(3,364)	17,551	0	4.500	2.616	JJ	16,219	0	07/21/2020	07/08/2044
68389X-BH-7	ORACLE CORPORATION			1,2	1.G FE	166,781	120.2939	180,441	150,000	165,962	0	(818)	0	0	3.850	2.968	JJ	2,663	5,775	01/03/2020	07/15/2036
68389X-BH-7	ORACLE CORPORATION			1,2	1.G FE	104,752	120.2939	120,294	100,000	104,464	0	(289)	6,435	0	3.850	3.476	JJ	1,775	3,850	01/03/2020	07/15/2036
68389X-BU-8	ORACLE CORPORATION			1,2	1.G FE	1,859,381	109.9981	1,869,968	1,700,000	1,852,273	0	(7,108)	0	0	2.800	1.265	AO	11,900	7,000	10/15/2020	04/01/2027
68389X-BU-8	ORACLE CORPORATION			1,2	1.G FE	997,850	109.9981	1,099,981	1,000,000	998,036	0	186	0	0	2.800	2.834	AO	7,000	14,000	03/30/2020	04/01/2027
68389X-BW-4	ORACLE CORPORATION			1,2	1.G FE	1,196,772	117.0852	1,405,022	1,200,000	1,196,828	0	56	0	0	3.600	3.619	AO	10,800	21,600	03/30/2020	04/01/2040
688225-AH-4	OSHKOSH CORP			1,2	2.C FE	228,750	108.5000	271,250	250,000	230,070	0	1,323	20,313	0	3.100	4.154	MS	2,583	3,983	02/11/2020	03/01/2030
68902V-AL-1	OTIS WORLDWIDE CORP			1,2	2.B FE	507,155	109.0436	545,218	500,000	507,005	0	(150)	0	0	3.112	3.013	FA	5,878	0	09/09/2020	02/15/2040
68902V-AL-1	OTIS WORLDWIDE CORP			1,2	2.B FE	962,565	109.0436	1,090,436	1,000,000	963,512	0	947	0	0	3.112	3.370	FA	11,756	0	09/09/2020	02/15/2040
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	426,576	102.7500	426,413	415,000	426,413	0	(164)	3,237	0	5.000	3.943	FA	7,839	0	12/15/2020	08/15/2027
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	112,500	102.7500	128,438	125,000	113,196	0	949	12,753	0	5.000	6.793	FA	2,361	7,309	06/12/2019	08/15/2027
69073T-AR-4	OWENS-BROCKWAY GLASS CONTA 5.87 08/15/23				4.C FE	570,488	107.1250	619,183	578,000	566,482	0	2,891	14,982	0	5.875	6.713	FA	12,828	33,958	05/05/2017	08/15/2023
69073T-AS-2	OWENS-BROCKWAY GLASS CONTA 6.37 08/15/25				4.C FE	217,247	110.7500	252,510	228,000	217,931	0	1,404	9,475	0	6.375	7.521	FA	5,491	14,693	01/07/2016	08/15/2025
69145L-AA-2	OXFORD FIN LLC			1,2	4.B FE	187,500	99.8750	199,750	200,000	189,823	0	2,937	12,731	0	6.375	9.277	JD	567	15,202	12/05/2017	12/15/2022
69145L-AA-2	OXFORD FIN LLC			1,2	4.B FE	124,891	99.8750	124,844	125,000	124,844	0	(47)	1,097	0	6.375	5.552	JD	354	1,532	12/15/2020	12/15/2022
69327R-AG-6	PDC ENERGY INC (DELAWARE) 6.12 09/15/24			1,2	3.C FE	705,793	102.2500	1,394,690	1,364,000	777,880	0	71,423	596,965	0	6.125	24.365	MS	24,599	83,545	09/11/2019	09/15/2024
693304-AR-8	PECO ENERGY CO			1,2	1.E FE	1,675,370	132.9344	2,071,118	1,558,000	1,669,579	0	(2,970)	0	0	4.800	4.295	AO	15,788	74,784	03/29/2019	10/15/2043
693304-AU-1	PECO ENERGY CO			1,2	1.E FE	503,015	100.8787	504,394	500,000	501,319	0	(1,696)	0	0	1.700	1.273	MS	2,503	8,500	03/09/2020	09/15/2021
69331C-AH-1	PG&E CORPORATION			1,2	3.C FE	165,184	106.5000	165,075	155,000	165,075	0	(109)	314	0	5.000	3.159	JJ	4,047	0	12/15/2020	07/01/2028
69331C-AH-1	PG&E CORPORATION			1,2	3.C FE	97,000	106.5000	106,500	100,000	97,088	0	98	3,009	0	5.000	5.479	JJ	2,611	0	06/18/2020	07/01/2028
69331C-AJ-7	PG&E CORPORATION			1,2	3.C FE	96,625	110.0000	110,000	100,000	96,701	0	76	3,375	0	5.250	5.705	JJ	2,742	0	06/18/2020	07/01/2030
69331C-AJ-7	PG&E CORPORATION			1,2	3.C FE	109,824	110.0000	110,000	100,000	109,761	0	(63)	0	0	5.250	3.435	JJ	2,742	0	12/15/2020	07/01/2030
69346V-AA-7	PFG ESCROW CORP			1,2	4.B FE	144,150	105.5000	163,525	155,000	144,993	0	843	10,850	0	5.500	6.697	AO	1,800	8,951	09/16/2019	10/15/2027
69346V-AA-7	PFG ESCROW CORP			1,2	4.B FE	322,048	105.5000	321,775	305,000	321,775	0	(273)	2,870	0	5.500	3.266	AO	3,541	0	12/15/2020	10/15/2027
69349L-AG-3	PNC BANK NATIONAL ASSOCIATION			2	1.G FE	4,987,087	104.1413	5,113,338	4,910,000	4,953,914	0	(24,374)	0	0	2.700	2.176	MN	22,095	132,570	08/15/2019	11/01/2022
69349L-AK-4	PNC BANK NATIONAL ASSOCIATION			2	1.G FE	252,073	105.2266	263,067	250,000	250,583	0	(280)	0	0	2.950	2.829	JJ	3,093	7,375	04/21/2015	01/30/2023
69349L-AK-4	PNC BANK NATIONAL ASSOCIATION			2	1.G FE	1,315,198	105.2266	1,425,820	1,355,000	1,334,082	0	9,484	0	0	2.950	3.727	JJ	16,766	39,973	01/08/2019	01/30/2023
69349L-AM-0	PNC BANK NATIONAL ASSOCIATION			2	1.G FE	1,604,436	108.0690	1,631,842	1,510,000	1,590,396	0	(13,511)	0	0	3.800	1.581	JJ	24,865	19,380	07/31/2020	07/25/2023
69351U-AS-2	PPL ELECTRIC UTILITIES COR 4.12 06/15/44			1,2	1.F FE	1,020,230	124.8141	1,248,141	1,000,000	1,018,491	0	(485)	0	0	4.125	4.001	JD	1,833	41,250	02/15/2017	06/15/2044
69352P-AD-5	PPL CAPITAL FUNDING LLC			1,2	2.A FE	3,247,312	104.5028	3,239,587	3,100,000	3,234,646	0	(12,666)	0	0	4.200	0.580	JD	5,787	65,100	11/18/2020	06/15/2022
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION			2	1.F FE	651,899	110.8835	698,566	630,000	646,740	0	(3,602)	0	0	3.250	2.598	JD	1,706	20,475	07/18/2019	06/01/2025
69353R-EW-4	PNC BANK NATIONAL ASSOCIATION			2	1.F FE	581,004	100.3757	602,254	600,000	597,272	0	8,094	0	0	2.150	3.551	AO	2,222	12,900	12/12/2018	04/29/2021
69353R-FR-4	PNC BANK NATIONAL ASSOCIATION			2	1.F FE	3,000,000	100.1462	3,004,386	3,000,000	3,000,000	0	0	0	0	0.660	0.660	MJSD	1,266	39,300	12/04/2019	12/09/2022
69356M-AA-4	PM GENERAL PURCHASER LLC			1,2	4.B FE	320,088	110.0000	330,000	300,000	319,772	0	(316)	0	0	9.500	6.789	AO	7,125	0	12/10/2020	10/01/2028
69370C-AB-6	PTC INC			1,2	3.C FE	257,624	103.0000	257,500	250,000	257,500	0	(124)	229	0	3.625	2.418	FA	3,424	0	12/15/2020	02/15/2025
69370C-AB-6	PTC INC			1,2	3.C FE	93,750	103.0000	103,000	100,000	94,615	0	865	6,250	0	3.625	5.088	FA	1,369	1,833	01/30/2020	02/15/2025
69370C-AC-4	PTC INC			1,2	3.C FE	136,300	104.6250	151,706	145,000	136,993	0	693	8,700	0	4.000	4.928	FA	2,191	2,932	01/30/2020	02/15/2028
69370C-AC-4	PTC INC			1,2	3.C FE	125,450	104.6250	125,550	120,000	125,386	0	(64)	0	0	4.000	2.729	FA	1,813	0	12/10/2020	02/15/2028
695114-BZ-0	PACIFICORP 5.25 06/15/35				1.E FE	598,360	138.5940	692,970	500,000	584,318	0	(4,333)	0	0	5.250	3.730	JD	1,167	26,250	08/08/2017	06/15/2035
695114-CB-2	PACIFICORP				1.E FE	701,450	143.9062	719,531	500,000	696,375	0	(5,075)	0	0	6.100	2.940	FA	12,708	15,250	06/24/2020	08/01/2036
695114-CM-8	PACIFICORP			1,2	1.E FE	768,848	100.6923	755,192	750,000	753,860	0	(14,987)	0	0	3.850	1.339	JD	1,283	28,875	03/09/2020	06/15/2021
69888X-AA-7	PAR PHARMACEUTICAL INC			1,2	4.B FE	982,937	108.0000	1,331,640	1,233,000	996,054	0	12,266	1,110	0	7.500	11.416	AO	23,119	72,188	06/18/2020	04/01/2027
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC			2	4.A FE	115,710	108.0000	123,120	114,000	115,222	0	(488)	0	0	7.500	6.688	JD	713	4,322	05/27/2020	06/01/2025
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC			2	4.A FE	336,158	106.5000	358,905	337,000	336,158	0	0	843	0	5.875	5.914	AO	5,665	0	09/15/2020	10/01/2028
70109H-AJ-4	PARKER HANNIFIN CORP				2.A FE	925,822	145.3294	959,174	660,000	924,035	0	(1,786)	0	0	6.250	3.224	MN	5,271	20,625	11/03/2020	05/15/2038
70109H-AK-1	PARKER HANNIFIN CORP			1	2.A FE	1,964,011	105.0803	1,996,526	1,900,000	1,940,025	0	(22,798)	0	0	3.500	2.233	MS	19,581	66,500	12/10/2019	09/15/2022
701885-AD-7	PARSLEY ENERGY LLC			1,2	3.C FE	470,212	102.3750	624,488	610,000	488,924	0	18,258	94,690	0	5.375	11.646	JJ	15,119	30,638	05/29/2020	01/15/2025
701885-AD-7	PARSLEY ENERGY LLC			1,2	3.C FE	87,282	102.3750	87,019	85,000	87,019	0	(264)	497	0	5.375	(1.512)	JJ	2,107	0	12/15/2020	01/15/2025
701885-AF-2	PARSLEY ENERGY LLC			1,2	3.C FE	102,846	104.0000	142,480	137,000	106,375	0	4,001	24,422	0	5.250	11.635	FA	2,717	7,193	02/09/2017	08/15/2025

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
701885-AH-8	PARSLEY ENERGY LLC			1,2	3.C FE	544,543	109.2500	546,250	500,000	543,816	0	(727)	0	0	5.625	2.154	AO	5,938	0	12/15/2020	10/15/2027
701885-AH-8	PARSLEY ENERGY LLC			1,2	3.C FE	537,395	109.2500	798,618	731,000	549,586	0	13,067	143,102	0	5.625	10.837	AO	8,681	39,713	05/27/2020	10/15/2027
703343-AC-7	PATRICK INDUSTRIES INC			1,2	4.C FE	811,039	108.8750	900,396	827,000	811,617	0	663	32,156	0	7.500	7.855	AO	13,094	66,849	02/05/2020	10/15/2027
708696-BY-4	PENNSYLVANIA ELECTRIC COMP 3.25 03/15/28			1,2	2.B FE	998,580	106.5349	1,065,349	1,000,000	998,948	0	124	0	0	3.250	3.266	MS	9,569	32,500	09/05/2017	03/15/2028
713448-BZ-0	PEPSICO INC/NC				1.E FE	1,215,970	128.6664	1,286,664	1,000,000	1,211,866	0	(4,104)	0	0	4.000	2.682	MS	12,889	20,000	06/09/2020	03/05/2042
713448-DD-7	PEPSICO INC			1,2	1.E FE	793,824	139.5071	837,043	600,000	792,832	0	(992)	0	0	4.450	2.669	AO	5,711	0	10/23/2020	04/14/2046
713448-ER-5	PEPSICO INC			1,2	1.E FE	497,435	110.0025	550,013	500,000	497,688	0	253	0	0	2.625	2.706	MS	3,719	6,563	03/17/2020	03/19/2027
717081-DE-0	PFIZER INC			1	1.F FE	649,640	131.7840	658,920	500,000	646,279	0	(3,361)	0	0	4.300	2.576	JD	956	21,500	04/15/2020	06/15/2043
717081-EC-3	PFIZER INC 4 12/15/36				1.F FE	2,202,450	126.6952	2,533,904	2,000,000	2,197,381	0	(5,606)	0	0	4.000	3.177	JD	3,556	80,000	06/04/2020	12/15/2036
718549-AF-5	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	260,997	107.9593	269,898	250,000	260,253	0	(745)	370	0	3.750	3.107	MS	3,125	4,688	06/04/2020	03/01/2028
718549-AF-5	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	1,045,470	107.9593	1,079,593	1,000,000	1,042,395	0	(3,075)	0	0	3.750	3.065	MS	12,500	18,750	06/04/2020	03/01/2028
72147K-AC-2	PILGRIMS PRIDE CORP			1,2	3.A FE	392,000	102.5000	410,000	400,000	394,207	0	1,165	0	0	5.750	6.143	MS	6,772	23,000	01/16/2019	03/15/2025
72147K-AC-2	PILGRIMS PRIDE CORP			1,2	3.A FE	46,194	102.5000	46,125	45,000	46,125	0	(69)	57	0	5.750	2.207	MS	762	0	12/15/2020	03/15/2025
72147K-AE-8	PILGRIMS PRIDE CORP			1,2	3.A FE	1,363,180	108.0000	1,617,840	1,498,000	1,386,992	0	12,332	0	0	5.875	7.282	MS	22,246	88,008	11/20/2018	09/30/2027
72147K-AE-8	PILGRIMS PRIDE CORP			1,2	3.A FE	605,515	108.0000	604,800	560,000	604,800	0	(715)	390	0	5.875	2.762	MS	8,316	0	12/15/2020	09/30/2027
723787-AK-3	PIONEER NATURAL RESOURCES COMPANY			1,2	2.B FE	261,781	103.7565	259,391	250,000	259,391	0	(2,390)	89	0	3.950	0.983	JJ	4,553	0	09/01/2020	07/15/2022
723787-AQ-0	PIONEER NATURAL RESOURCES COMPANY			1,2	2.B FE	495,579	99.1157	495,579	500,000	495,579	0	136	583	0	1.900	1.988	FA	3,694	0	08/06/2020	08/15/2030
72431P-AA-0	PISCES MIDCO INC			2	5.A FE	1,887,290	104.7500	2,288,788	2,185,000	1,919,145	0	31,661	127,610	0	8.000	11.096	AO	36,902	174,800	11/07/2019	04/15/2026
72431P-AA-0	PISCES MIDCO INC			2	5.A FE	195,733	104.7500	194,835	186,000	194,835	0	(898)	32	0	8.000	5.047	AO	3,141	0	10/23/2020	04/15/2026
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP			1,2	3.A FE	626,553	106.5120	660,374	620,000	625,717	0	(836)	0	0	3.600	3.325	MN	3,720	11,160	06/08/2020	11/01/2024
73179P-AM-8	POLYONE CORPORATION			1,2	3.C FE	850,982	106.2500	850,000	800,000	850,000	0	(982)	3,621	0	5.750	2.804	MN	5,878	0	12/15/2020	05/15/2025
73179P-AM-8	POLYONE CORPORATION			1,2	3.C FE	438,000	106.2500	465,375	438,000	438,000	0	0	0	0	5.750	5.750	MN	3,218	12,732	04/29/2020	05/15/2025
737415-AL-3	POST APARTMENT HOMES LP			1,2	2.A FE	4,559,532	104.5164	4,549,599	4,353,000	4,531,238	0	(28,293)	0	0	3.375	0.895	JD	12,243	73,457	10/13/2020	12/01/2022
737446-AK-0	POST HOLDINGS INC 5 08/15/26			1,2	4.B FE	178,360	103.2500	202,370	196,000	182,186	0	1,975	0	0	5.000	6.516	FA	3,702	9,800	05/04/2018	08/15/2026
737446-AN-4	POST HOLDINGS INC 5.62 01/15/28			1,2	4.B FE	336,713	106.6250	389,181	365,000	341,589	0	2,519	0	0	5.625	6.786	JJ	9,467	20,531	11/28/2017	01/15/2028
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	968,931	109.1250	1,055,239	967,000	967,000	0	(1,931)	74,221	0	5.500	5.481	JD	2,364	53,185	01/14/2020	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	675,959	105.0000	735,000	700,000	677,433	0	1,477	25,227	0	4.625	5.060	AO	6,835	20,594	08/11/2020	04/15/2030
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	210,059	105.0000	210,000	200,000	210,000	0	(59)	275	0	4.625	3.807	AO	1,953	0	12/10/2020	04/15/2030
74112B-AL-9	PRESTIGE BRANDS INC			1,2	4.A FE	308,176	106.7500	309,575	290,000	307,958	0	(218)	0	0	5.125	3.190	JJ	6,853	0	12/15/2020	01/15/2028
74112B-AL-9	PRESTIGE BRANDS INC			1,2	4.A FE	121,875	106.7500	133,438	125,000	122,139	0	264	3,125	0	5.125	5.521	JJ	2,954	3,968	11/15/2019	01/15/2028
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	238,498	113.2085	283,021	250,000	241,395	0	1,381	0	0	3.600	4.319	JD	750	9,000	11/05/2018	06/01/2026
741503-AZ-9	BOOKING HOLDINGS INC			1,2	1.G FE	778,043	113.2085	849,064	750,000	772,088	0	(3,897)	0	0	3.600	2.981	JD	2,250	27,000	06/13/2019	06/01/2026
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L			2	4.C FE	309,600	107.2500	386,100	360,000	313,142	0	3,542	50,400	0	6.250	8.766	JJ	10,375	10,438	01/16/2020	01/15/2028
74166N-AA-2	ADT CORP			1	3.C FE	221,973	108.2500	221,913	205,000	221,913	0	(60)	2,592	0	4.875	3.846	JJ	4,608	0	12/10/2020	07/15/2032
743263-AS-4	PROGRESS ENERGY INC			1,2	2.A FE	1,814,824	102.7295	1,808,039	1,760,000	1,807,572	0	(7,252)	0	0	3.150	0.438	AO	13,860	0	11/04/2020	04/01/2022
743315-AR-4	PROGRESSIVE CORPORATION (THE)				1.F FE	1,040,550	108.8557	1,088,557	1,000,000	1,036,799	0	(3,751)	0	0	2.450	1.804	JJ	11,297	12,250	05/01/2020	01/15/2027
743315-AT-0	PROGRESSIVE CORPORATION (TH 4.2 03/15/48			1,2	1.F FE	991,730	133.6888	1,336,888	1,000,000	992,094	0	149	0	0	4.200	4.249	MS	12,367	42,000	03/09/2018	03/15/2048
74340X-BR-1	PROLOGIS LP			1,2	1.G FE	493,950	98.7900	493,950	500,000	493,950	0	62	4,212	0	1.250	1.290	AO	2,274	0	08/06/2020	10/15/2030
74387U-AJ-0	PROVIDENT FUNDING ASSOCIATES LP				4.B FE	524,738	101.0000	575,700	570,000	530,085	0	6,509	15,107	0	6.375	8.216	JD	1,615	27,413	12/10/2020	06/15/2025
744320-BA-9	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	223,819	121.4313	303,578	250,000	224,632	0	415	0	0	3.935	4.571	JD	656	9,838	12/27/2018	12/07/2049
744320-BY-0	PRUDENTIAL FINANCIAL INC			1	1.G FE	483,869	124.0168	570,477	460,000	482,672	0	(551)	0	0	5.100	4.742	FA	8,863	23,460	10/02/2018	08/15/2043
744320-CA-1	PRUDENTIAL FINANCIAL INC 4.6 05/15/44				1.G FE	548,680	130.3184	651,592	500,000	545,416	0	(1,158)	0	0	4.600	3.998	MN	2,939	23,000	01/24/2018	05/15/2044
744448-CE-9	PUBLIC SERVICE COMPANY OF 4.75 08/15/41			1,2	1.F FE	418,116	129.5890	518,356	400,000	417,132	0	(501)	0	0	4.750	4.431	FA	7,178	19,000	12/26/2018	08/15/2041
744448-CL-3	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	2,114,740	107.9132	2,158,264	2,000,000	2,097,858	0	(16,882)	0	0	2.900	1.618	MN	7,411	58,000	04/14/2020	05/15/2025
744560-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO				1.E FE	614,123	137.4920	730,083	531,000	601,864	0	(3,539)	0	0	5.250	4.026	JJ	13,939	27,878	05/01/2017	07/01/2035
744560-AU-0	PUBLIC SERVICE ELECTRIC AN 5.37 11/01/39				1.E FE	1,532,948	141.6060	1,840,878	1,300,000	1,509,293	0	(7,238)	0	0	5.375	4.135	MN	11,646	69,875	12/14/2018	11/01/2039
744560-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	349,430	108.6205	353,017	325,000	344,803	0	(4,627)	0	0	3.750	1.630	MS	3,589	6,094	04/13/2020	03/15/2024
744560-BL-9	PUBLIC SERVICE ELECTRIC			1,2	1.F FE	1,302,016	109.3634	1,365,949	1,249,000	1,294,390	0	(7,627)	0	0	3.000	2.075	MN	4,788	37,470	04/07/2020	05/15/2025
744560-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	503,289	110.2606	513,814	466,000	499,790	0	(3,499)	0	0	3.000	1.746	MN	1,786	13,980	04/27/2020	05/15/2027
744573-AK-2	PUBLIC SERVICE ENTERPRISE GROUP IN			1,2	2.A FE	109,803	101.2043	116,385	115,000	113,363	0	1,812	0	0	2.000	3.671	MN	294	2,300	12/21/2018	11/15/2021
74460D-AB-5	PUBLIC STORAGE			1,2	1.F FE	1,270,575	103.2620	1,290,775	1,250,000	1,263,516	0	(7,059)	0	0	2.370	1.691	MS	8,723	29,625	02/18/2020	09/15/2022

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
747262-AY-9	QVC INC			1,2	3.A FE	533,736	106.5000	537,825	505,000	533,546	0	(190)	0	0	4.750	3.671	FA	9,062	0	12/15/2020	02/15/2027
74841C-AA-9	QUICKEN LOANS LLC			1,2	3.B FE	265,437	102.1540	270,708	265,000	265,433	0	(4)	0	0	3.625	3.582	MS	2,855	0	12/10/2020	03/01/2029
74841C-AA-9	QUICKEN LOANS LLC			1,2	3.B FE	490,560	102.1540	505,662	495,000	490,660	0	100	3,965	0	3.625	3.750	MS	5,333	0	09/15/2020	03/01/2029
74841C-AB-7	QUICKEN LOANS LLC			1,2	3.B FE	449,918	102.8400	467,922	455,000	449,993	0	75	4,887	0	3.875	3.998	MS	5,240	0	09/10/2020	03/01/2031
75026J-AC-4	RADIATE HOLDCO LLC			1,2	4.B FE	354,000	103.0000	364,620	354,000	354,000	0	0	0	0	4.500	4.500	MS	4,248	0	09/11/2020	09/15/2026
75026J-AE-0	RADIATE HOLDCO LLC			1,2	5.A FE	354,000	105.0000	371,700	354,000	354,000	0	0	0	0	6.500	6.500	MS	6,136	0	09/11/2020	09/15/2028
75281A-BG-3	RANGE RESOURCES CORPORATION			1,2	4.C FE	58,338	104.5000	67,925	65,000	58,776	0	536	1,435	0	9.250	11.803	FA	2,505	3,123	05/13/2020	02/01/2026
75281A-BG-3	RANGE RESOURCES CORPORATION			1,2	4.C FE	449,706	104.5000	454,575	435,000	449,589	0	(117)	0	0	9.250	8.260	FA	16,766	0	12/11/2020	02/01/2026
75513E-CG-4	RAYTHEON TECHNOLOGIES CORPORATION			1,2	2.A FE	1,008,043	107.6955	1,076,955	1,000,000	1,003,831	0	(4,212)	0	0	3.200	3.075	MS	9,422	0	12/10/2020	03/15/2024
75513E-CH-2	RAYTHEON TECHNOLOGIES CORPORATION			1,2	2.A FE	2,485,228	113.0226	2,605,171	2,305,000	2,475,543	0	(9,685)	0	0	3.500	2.218	MS	23,754	0	12/10/2020	03/15/2027
75606D-AJ-0	REALOGY GROUP LLC			1,2	4.C FE	162,839	108.2500	173,200	160,000	162,642	0	(197)	411	0	7.625	7.181	JD	542	6,066	08/21/2020	06/15/2025
75606D-AJ-0	REALOGY GROUP LLC			1,2	4.C FE	92,144	108.2500	92,013	85,000	92,013	0	(132)	330	0	7.625	4.023	JD	288	3,223	12/10/2020	06/15/2025
756109-AX-2	REALTY INCOME CORPORATION			1,2	1.G FE	889,893	113.3741	1,019,233	899,000	890,322	0	428	0	0	3.250	3.364	JJ	13,473	5,438	05/06/2020	01/15/2031
756109-AX-2	REALTY INCOME CORPORATION			1,2	1.G FE	541,205	113.3741	566,871	500,000	539,562	0	(1,643)	0	0	3.250	2.341	JJ	7,493	0	07/06/2020	01/15/2031
75886F-AF-4	REGENERON PHARMACEUTICALS INC.			1,2	2.C FE	964,881	96.4881	964,881	1,000,000	964,881	0	6	32,275	0	2.800	2.814	MS	10,811	0	08/07/2020	09/15/2050
7591EP-AP-5	REGIONS FINANCIAL CORPORATI 3.8 08/14/23				2.A FE	1,055,730	108.2970	1,082,970	1,000,000	1,037,181	0	(13,617)	0	0	3.800	2.328	FA	14,461	38,000	08/15/2019	08/14/2023
760759-AU-4	REPUBLIC SERVICES INC			1,2	2.B FE	653,704	106.6288	693,087	650,000	652,929	0	(801)	5,244	0	2.500	2.369	FA	6,139	11,389	02/14/2020	08/15/2024
760759-AU-4	REPUBLIC SERVICES INC			1,2	2.B FE	1,790,875	106.6288	1,866,004	1,750,000	1,783,110	0	(7,765)	0	0	2.500	1.944	FA	16,528	21,875	02/19/2020	08/15/2024
760759-AW-0	REPUBLIC SERVICES INC			1,2	2.B FE	1,078,240	108.1333	1,081,333	1,000,000	1,077,438	0	(802)	0	0	3.050	2.662	MS	10,167	15,589	07/17/2020	03/01/2050
761735-AT-6	REYNOLDS GROUP ISSUER INC / REYNOL			1,2	4.A FE	6,580	101.2500	7,088	7,000	6,750	0	88	0	0	5.125	6.678	JJ	165	359	06/13/2016	07/15/2023
761735-AT-6	REYNOLDS GROUP ISSUER INC / REYNOL			1,2	4.A FE	157,181	101.2500	156,938	155,000	156,938	0	(244)	457	0	5.125	2.223	JJ	3,663	0	12/09/2020	07/15/2023
76174L-AA-1	REYNOLDS GROUP ISSUER LLC			1,2	4.A FE	410,040	102.1250	410,543	402,000	409,775	0	(265)	0	0	4.000	3.556	AO	4,020	0	10/27/2020	10/15/2027
767754-CK-8	RITE AID CORPORATION			1,2	5.A FE	532,823	104.2500	578,588	555,000	535,436	0	2,621	19,795	0	7.500	8.458	JJ	20,813	16,881	02/05/2020	07/01/2025
767754-CL-6	RITE AID CORPORATION			1,2	5.A FE	763,561	106.5000	813,660	764,000	763,140	0	(420)	11,899	0	8.000	8.026	MN	26,146	0	07/27/2020	11/15/2026
772739-AL-2	ROCK-TENN CO			1	2.B FE	122,184	105.0669	121,878	116,000	121,812	0	(372)	0	0	4.900	0.584	MS	1,895	0	12/02/2020	03/01/2022
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	263,469	105.5000	269,025	255,000	263,437	0	(33)	0	0	4.950	4.468	JJ	5,820	0	12/11/2020	07/15/2029
773903-AB-5	ROCKWELL AUTOMATION INC				1.G FE	1,795,580	132.7119	1,791,611	1,350,000	1,791,611	0	(3,969)	5,550	0	6.700	1.689	JJ	41,708	0	12/03/2020	01/15/2028
776743-AJ-5	ROPER TECHNOLOGIES INC			1,2	2.B FE	988,770	101.9441	1,019,441	1,000,000	989,303	0	533	0	0	2.000	2.125	JD	56	10,444	06/08/2020	06/30/2030
78410G-AB-0	SBA COMMUNICATIONS CORP			1,2	4.A FE	741,975	101.0000	787,800	780,000	761,272	0	9,908	0	0	4.000	5.453	AO	7,800	31,200	05/09/2018	10/01/2022
78410G-AB-0	SBA COMMUNICATIONS CORP			1,2	4.A FE	1,071,435	101.0000	1,070,600	1,060,000	1,070,600	0	(835)	3,570	0	4.000	2.190	AO	10,600	0	12/15/2020	10/01/2022
78410G-AC-8	SBA COMMUNICATIONS CORP			1,2	4.A FE	501,480	105.0000	529,200	504,000	501,650	0	187	1,452	0	3.875	3.961	FA	7,378	10,362	05/19/2020	02/15/2027
78442F-EQ-7	NAVIENT CORP			1	3.C FE	167,067	105.0000	168,000	160,000	166,916	0	(151)	0	0	5.500	3.317	JJ	3,813	0	12/10/2020	01/25/2023
78454L-AL-4	SM ENERGY CO			1,2	5.B FE	206,080	81.5000	599,840	736,000	236,881	0	36,003	347,050	0	5.625	38.941	JD	3,450	41,400	02/28/2020	06/01/2025
78454L-AN-0	SM ENERGY CO			1,2	5.B FE	48,793	81.0000	87,480	108,000	50,635	0	2,079	40,148	0	6.750	22.803	MS	2,147	4,523	12/08/2020	09/15/2026
78454L-AP-5	SM ENERGY CO			1,2	5.A FE	152,600	81.0000	441,450	545,000	166,401	0	15,707	316,796	0	6.625	34.941	JJ	16,649	36,106	09/05/2019	01/15/2027
785592-AH-9	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	855,095	105.2500	842,000	800,000	826,085	0	(22,868)	0	0	6.250	2.769	MS	14,722	40,625	05/20/2020	03/15/2022
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	1,342,723	117.8750	1,473,438	1,250,000	1,331,223	0	(11,500)	0	0	5.000	3.715	MS	18,403	50,000	05/05/2020	03/15/2027
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	90,274	117.8750	117,875	100,000	90,861	0	587	20,501	0	5.000	6.829	MS	1,472	5,000	01/21/2020	03/15/2027
79546V-AM-8	SALLY HOLDINGS LLC			2	3.C FE	949,563	111.0000	1,052,280	948,000	949,037	0	(526)	0	0	8.750	8.657	AO	14,055	42,858	04/22/2020	04/30/2025
797440-BP-8	SAN DIEGO GAS AND ELECTRIC CO			1	1.F FE	766,519	114.0122	956,562	839,000	770,525	0	1,931	0	0	3.950	4.560	MN	4,235	33,141	11/07/2018	11/15/2041
80874Y-AW-0	SCIENTIFIC GAMES CORPORATION 5 10/15/25			1,2	4.A FE	543,750	103.1250	644,531	625,000	552,755	0	11,100	25,571	0	5.000	7.946	AO	6,597	31,250	01/31/2018	10/15/2025
80874Y-BA-7	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	5.B FE	376,002	107.7500	628,183	583,000	388,900	0	13,835	245,575	0	8.250	18.460	MS	14,162	48,098	12/11/2019	03/15/2026
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	5.B FE	240,554	107.2500	419,348	391,000	247,999	0	7,481	151,669	0	7.000	15.485	MN	3,497	26,534	11/12/2019	05/15/2028
80874Y-BE-9	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	5.B FE	243,192	109.6250	426,441	389,000	248,742	0	5,579	147,177	0	7.250	14.630	MN	3,604	27,341	11/13/2019	11/15/2029
81104P-AA-7	EW SCRIPPS CO			1,2	4.C FE	272,278	104.2500	322,133	309,000	274,852	0	2,734	41,745	0	5.875	8.083	JJ	8,371	17,599	09/30/2019	07/15/2027
81105D-AA-3	SCRIPPS ESCROW II INC			1,2	3.C FE	144,000	104.2500	150,120	144,000	144,000	0	0	0	0	3.875	3.875	JJ	16	0	12/15/2020	01/15/2029
81105D-AB-1	SCRIPPS ESCROW II INC			1,2	5.A FE	170,000	105.0000	178,500	170,000	170,000	0	0	0	0	5.375	5.375	JJ	25	0	12/15/2020	01/15/2031
816196-AT-6	SELECT MEDICAL CORPORATION			1,2	4.C FE	229,713	107.5000	247,250	230,000	229,746	0	34	288	0	6.250	6.272	FA	5,431	14,934	07/29/2019	08/15/2026
816196-AT-6	SELECT MEDICAL CORPORATION			1,2	4.C FE	112,658	107.5000	112,875	105,000	112,545	0	(113)	0	0	6.250	3.538	FA	2,479	0	12/15/2020	08/15/2026
81728U-AA-2	SENSATA TECHNOLOGIES INC			1,2	3.C FE	655,076	107.8750	795,039	737,000	659,726	0	4,685	82,965	0	4.375	5.875	FA	12,181	29,109	11/18/2019	02/15/2030
81728U-AA-2	SENSATA TECHNOLOGIES INC			1,2	3.C FE	242,804	107.8750	242,719	225,000	242,719	0	(85)	1,138	0	4.375	3.279	FA	3,719	0	12/10/2020	02/15/2030

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
81728U-AB-0	SENSATA TECHNOLOGIES INC			1,2	3.C FE	76,230	103.2500	79,503	77,000	76,245	0	15	770	0	3.750	3.868	FA	1,075	0	08/03/2020	02/15/2031
81761L-AA-0	SERVICE PROPERTIES TRUST			1,2	3.B FE	375,369	116.2697	383,690	330,000	374,892	0	(477)	0	0	7.500	4.122	MS	7,288	0	12/15/2020	09/15/2025
81761L-AA-0	SERVICE PROPERTIES TRUST			1,2	3.B FE	250,000	116.2697	290,674	250,000	250,000	0	0	0	0	7.500	7.504	MS	5,521	4,583	06/03/2020	09/15/2025
824348-AQ-9	SHERWIN-WILLIAMS COMPANY (THE)			1,2	2.C FE	561,570	118.8242	594,121	500,000	561,072	0	(498)	0	0	4.000	3.208	JD	889	10,000	09/24/2020	12/15/2042
824348-AU-0	SHERWIN-WILLIAMS COMPANY (2.75 06/01/22			1,2	2.C FE	1,778,560	103.0702	1,803,729	1,750,000	1,769,609	0	(8,952)	0	0	2.750	1.895	JD	4,010	48,125	05/14/2020	06/01/2022
824348-BB-1	SHERWIN-WILLIAMS COMPANY (THE)			1,2	2.C FE	8,083,211	102.9426	7,988,346	7,760,000	7,984,987	0	(98,225)	0	0	4.200	0.513	JJ	150,285	10,500	12/14/2020	01/15/2022
82873L-AB-1	SIMMONS FOODS INC			1,2	4.A FE	162,036	104.1250	161,394	155,000	161,394	0	(642)	174	0	7.750	(1.453)	JJ	5,539	0	12/15/2020	01/15/2024
829259-AY-6	SINCLAIR TELEVISION GROUP INC			1,2	4.B FE	679,378	104.0000	853,840	821,000	686,693	0	7,318	141,077	0	5.500	8.058	MS	3,763	45,657	11/21/2019	03/01/2030
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	3.B FE	369,000	102.2500	377,303	369,000	369,000	0	0	0	0	4.125	4.125	JD	1,142	0	11/19/2020	12/01/2030
82967N-AY-4	SIRIUS XM RADIO INC			1,2	3.C FE	157,120	101.2500	156,938	155,000	156,938	0	(182)	470	0	3.875	1.194	FA	2,503	0	12/15/2020	08/01/2022
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3.C FE	334,000	110.0000	367,400	334,000	334,000	0	0	0	0	5.500	5.499	JJ	9,185	19,595	06/05/2019	07/01/2029
82967N-BE-7	SIRIUS XM RADIO INC			1,2	3.C FE	391,000	103.5000	404,685	391,000	391,000	0	0	0	0	4.625	4.624	JJ	8,339	18,737	06/18/2019	07/15/2024
82967N-BG-2	SIRIUS XM RADIO INC			2	3.C FE	389,114	106.2500	393,125	370,000	389,016	0	(98)	0	0	4.125	3.315	JJ	8,479	0	12/15/2020	07/01/2030
82967N-BG-2	SIRIUS XM RADIO INC			2	3.C FE	772,240	106.2500	833,000	784,000	772,753	0	513	11,760	0	4.125	4.311	JJ	17,967	0	06/08/2020	07/01/2030
830867-AA-5	DELTA AIR LINES INC				2.B FE	257,000	106.7500	274,348	257,000	257,000	0	0	0	0	4.500	4.502	AO	3,148	0	09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES INC				2.B FE	213,000	109.1250	232,436	213,000	213,000	0	0	0	0	4.750	4.752	AO	2,754	0	09/16/2020	10/20/2028
832696-AR-9	JM SMUCKER CO/THE			1,2	2.B FE	2,237,500	112.6393	2,252,786	2,000,000	2,223,611	0	(13,889)	0	0	3.375	1.610	JD	3,000	33,750	07/20/2020	12/15/2027
835495-AK-8	SONOCO PRODUCTS COMPANY			1,2	2.B FE	1,543,995	102.0544	1,530,816	1,500,000	1,531,662	0	(12,333)	0	0	4.375	0.742	MN	10,938	32,813	10/07/2020	11/01/2021
842400-GD-9	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	1,140,645	101.6625	1,133,537	1,115,000	1,133,417	0	(7,228)	0	0	2.400	0.591	FA	11,150	0	08/19/2020	02/01/2022
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO 4 04/01/47			1,2	2.A FE	519,940	117.5053	587,527	500,000	519,325	0	(439)	0	0	4.000	3.764	AO	5,000	20,000	08/01/2019	04/01/2047
842587-CS-4	SOUTHERN COMPANY (THE) 2.35 07/01/21			1,2	2.B FE	2,242,400	100.8070	2,232,875	2,215,000	2,225,729	0	(16,670)	0	0	2.350	1.182	JJ	26,026	26,026	05/04/2020	07/01/2021
8426EP-AB-4	SOUTHERN COMPANY GAS CAPIT 3.95 10/01/46			1,2	2.A FE	1,996,460	117.1021	2,342,042	2,000,000	1,996,770	0	70	0	0	3.950	3.960	AO	19,750	79,000	09/08/2016	10/01/2046
844895-AV-4	SOUTHWEST GAS CORPORATION			1,2	1.G FE	2,962,661	103.1945	2,941,043	2,850,000	2,938,246	0	(24,415)	0	0	3.875	0.761	AO	27,609	55,219	09/17/2020	04/01/2022
845437-BP-6	SOUTHWESTERN ELECTRIC POWE 2.75 10/01/26			1,2	2.A FE	998,960	108.3105	1,083,105	1,000,000	999,345	0	100	0	0	2.750	2.762	AO	6,875	27,500	09/26/2016	10/01/2026
845467-AL-3	SOUTHWESTERN ENERGY COMPANY			1,2	3.C FE	336,607	104.0000	338,000	325,000	336,467	0	(140)	0	0	6.450	5.414	JJ	9,200	0	12/09/2020	01/23/2025
845467-AL-3	SOUTHWESTERN ENERGY COMPANY			1,2	3.C FE	123,250	104.0000	150,800	145,000	125,180	0	2,039	12,121	0	6.450	10.684	JJ	4,105	4,495	06/15/2020	01/23/2025
845467-AM-1	SOUTHWESTERN ENERGY COMPANY			1,2	3.C FE	610,535	104.7500	978,365	934,000	641,192	0	28,348	205,148	0	7.500	16.684	AO	17,513	70,050	09/11/2019	04/01/2026
84779M-AA-2	SPEEDWAY MOTORSPORTS INC			1,2	4.B FE	256,463	99.3750	278,250	280,000	258,258	0	1,796	23,303	0	4.875	6.261	MN	2,275	10,465	12/10/2020	11/01/2027
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP			1,2	3.C FE	346,314	112.0000	392,000	350,000	346,524	0	210	0	0	8.000	8.261	MS	8,089	0	09/02/2020	09/20/2025
85172F-AN-9	SPRINGLEAF FINANCE CORP			1	3.C FE	1,194,050	117.2500	1,371,825	1,170,000	1,204,317	0	5,371	6,048	0	7.125	6.336	MS	24,546	50,944	12/15/2020	03/15/2026
85205T-AL-4	SPIRIT AEROSYSTEMS INC			1,2	4.B FE	392,916	107.5000	392,375	365,000	392,375	0	(541)	2,282	0	7.500	3.838	AO	5,779	0	12/15/2020	04/15/2025
85205T-AL-4	SPIRIT AEROSYSTEMS INC			1,2	4.B FE	317,679	107.5000	344,000	320,000	317,805	0	129	3,240	0	7.500	7.686	AO	5,067	11,867	04/21/2020	04/15/2025
852060-AD-4	SPRINT CAPITAL CORPORATION				3.B FE	652,761	131.8750	659,375	500,000	651,933	0	(828)	0	0	6.875	2.584	MN	4,392	0	12/10/2020	11/15/2028
852060-AT-9	SPRINT CAPITAL CORPORATION			1	3.B FE	900,902	157.7500	1,134,223	719,000	897,635	0	(2,096)	0	0	8.750	5.552	MS	18,524	39,288	12/15/2020	03/15/2032
852061-AM-2	SPRINT NEXTEL CORPORATION 11.5 11/15/21				3.B FE	160,025	108.3750	200,494	185,000	179,657	0	5,273	0	0	11.500	15.107	MN	2,718	21,275	03/02/2016	11/15/2021
85207U-AE-5	SPRINT CORP 7.25 09/15/21				3.B FE	1,250,685	104.0000	1,262,560	1,214,000	1,228,316	0	(20,313)	4,311	0	7.250	5.505	MS	25,916	88,015	08/31/2018	09/15/2021
85207U-AF-2	SPRINT CORP 7.87 09/15/23				3.B FE	1,219,892	115.7500	1,427,198	1,233,000	1,216,512	0	3,377	0	0	7.875	8.424	MS	28,590	66,819	03/23/2020	09/15/2023
85207U-AH-8	SPRINT CORP			1	3.B FE	2,436,941	116.7500	2,536,978	2,173,000	2,434,264	0	(3,534)	0	0	7.125	3.347	JD	6,881	99,251	12/15/2020	06/15/2024
85207U-AK-1	SPRINT CORP 7.62 03/01/26			1,2	3.B FE	213,799	124.0000	271,560	219,000	215,049	0	590	0	0	7.625	8.055	MS	5,566	16,699	02/20/2018	03/01/2026
85208N-AA-8	SPRINT SPECTRUM CO LLC				2.A FE	4,392,807	100.9683	4,370,162	4,328,250	4,369,833	0	(22,973)	0	0	3.360	2.011	MJSD	4,444	75,865	08/12/2020	09/20/2021
85236F-AA-1	SRM ESCROW ISSUER LLC			1,2	4.A FE	912,000	104.3750	951,900	912,000	912,000	0	0	0	0	6.000	6.000	MN	8,360	0	10/30/2020	11/01/2028
853496-AH-0	STANDARD INDUSTRIES INC			2	3.B FE	407,273	101.0000	418,140	414,000	407,407	0	134	6,728	0	3.375	3.565	JJ	5,046	0	08/07/2020	01/15/2031
853496-AH-0	STANDARD INDUSTRIES INC			2	3.B FE	459,577	101.0000	459,550	455,000	459,550	0	(27)	976	0	3.375	3.192	JJ	5,545	0	12/15/2020	01/15/2031
855030-AN-2	STAPLES INC			1,2	4.B FE	933,913	103.7500	1,204,538	1,161,000	948,205	0	18,518	202,356	0	7.500	12.310	AO	18,383	87,075	03/24/2020	04/15/2026
855030-AN-2	STAPLES INC			1,2	4.B FE	300,932	103.7500	300,875	290,000	300,762	0	(169)	0	0	7.500	6.230	AO	4,592	0	12/09/2020	04/15/2026
855244-AN-9	STARBUCKS CORPORATION			1,2	2.A FE	1,076,859	105.6456	1,109,279	1,050,000	1,065,828	0	(7,331)	0	0	3.100	2.354	MS	10,850	32,550	06/24/2019	03/01/2023
855244-AX-7	STARBUCKS CORPORATION			1,2	2.A FE	496,160	111.4796	557,398	500,000	496,203	0	43	0	0	3.350	3.391	MS	5,072	8,375	03/10/2020	03/12/2050
857477-AV-5	STATE STREET CORP				1.F FE	1,007,220	100.6479	1,006,479	1,000,000	1,002,337	0	(4,883)	0	0	1.950	1.335	MN	2,275	19,500	03/09/2020	05/19/2021
857477-BL-6	STATE STREET CORP			2	1.F FE	500,000	103.0003	515,002	500,000	500,000	0	0	0	0	0.090	0.090	MS	114	0	11/04/2020	03/30/2023
857691-AG-4	STATION CASINOS LLC			1,2	5.A FE	699,035	100.5000	867,315	863,000	710,782	0	11,872	141,560	0	4.500	7.770	FA	14,671	20,281	03/06/2020	02/15/2028
858912-AF-5	STERICYCLE INC				3.C FE	590,587	104.2500	621,330	596,000	591,012	0	792	9,261	0	5.375	5.638	JJ	14,772	34,794	06/10/2019	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86024T-AA-5	STEVENS HOLDING COMPANY INC			2	4.B FE	129,903	108.1250	129,750	120,000	129,750	0	(153)	1,399	0	6.125	3.109	AO	1,838	0	12/10/2020	10/01/2026
86024T-AA-5	STEVENS HOLDING COMPANY INC			2	4.B FE	152,675	108.1250	167,594	155,000	153,167	0	254	0	0	6.125	6.371	AO	2,373	9,494	09/26/2018	10/01/2026
863667-AG-6	STRYKER CORPORATION			1,2	2.A FE	236,971	123.9450	247,890	200,000	236,290	0	(681)	900	0	4.375	3.255	MN	1,118	6,563	07/09/2020	05/15/2044
863667-AG-6	STRYKER CORPORATION			1,2	2.A FE	1,677,918	123.9450	1,673,258	1,350,000	1,673,258	0	(4,661)	4,857	0	4.375	2.915	MN	7,547	29,531	07/09/2020	05/15/2044
866142-AA-0	SUMMIT MIDSTREAM PARTNERS L			2	6. FE	49,090	32.0000	234,240	732,000	73,200	0	8,659	294,139	0	9.500	108.882	JD	0	0	02/14/2018	12/15/2024
86614R-AL-1	SUMMIT MATERIALS LLC			1,2	4.B FE	139,500	101.2500	156,938	155,000	143,609	0	2,126	0	0	5.125	7.091	JD	662	7,944	05/24/2017	06/01/2025
86614R-AN-7	SUMMIT MATERIALS LLC			1,2	4.B FE	420,204	105.0000	420,000	400,000	420,000	0	(204)	2,966	0	5.250	3.848	JJ	8,167	0	12/11/2020	01/15/2029
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS 5.75 04/15/25				6. FE	19,354	64.2500	203,673	317,000	43,543	0	9,736	208,302	0	5.750	74.416	AO	3,848	18,228	04/18/2017	04/15/2025
86765B-AP-4	SUNOCO LOGISTICS PARTNERS O 5.3 04/01/44				2.C FE	389,027	106.6250	410,506	385,000	388,769	0	(86)	0	0	5.300	5.225	AO	5,101	20,405	02/01/2018	04/01/2044
86765L-AR-8	SUNOCO LP			1,2	3.C FE	125,000	103.8750	129,844	125,000	125,000	0	0	0	0	4.500	4.500	MN	578	0	11/09/2020	05/15/2029
86765L-AR-8	SUNOCO LP			1,2	3.C FE	332,488	103.8750	332,400	320,000	332,400	0	(88)	1,245	0	4.500	3.741	MN	1,480	0	12/15/2020	05/15/2029
86787E-BD-8	TRUIST BANK			2	1.F FE	2,000,000	100.5553	2,011,106	2,000,000	2,000,000	0	0	0	0	0.812	0.812	FMAN	2,030	33,536	05/14/2019	05/17/2022
867914-BK-8	TRUIST FINANCIAL CORP			2	1.G FE	1,768,235	100.1161	1,752,032	1,750,000	1,751,552	0	(16,683)	0	0	2.900	1.890	MS	16,635	50,750	01/14/2020	03/03/2021
87105N-AA-8	SWITCH LTD			1,2	4.A FE	174,730	101.7500	176,028	173,000	174,631	0	(99)	0	0	3.750	3.530	MS	1,874	0	09/10/2020	09/15/2028
87105N-AA-8	SWITCH LTD			1,2	4.A FE	347,000	101.7500	353,073	347,000	347,000	0	0	0	0	3.750	3.750	MS	3,759	0	09/10/2020	09/15/2028
871829-BN-6	SYSCO CORPORATION			1,2	2.B FE	498,835	153.7340	768,670	500,000	498,840	0	5	0	0	6.600	6.618	AO	8,250	16,408	03/30/2020	04/01/2050
87264A-AR-6	T-MOBILE USA INC			1,2	3.B FE	1,608,883	103.0000	1,606,800	1,560,000	1,606,800	0	(2,083)	10,109	0	4.000	0.956	AO	13,173	0	12/15/2020	04/15/2022
87264A-AU-9	T-MOBILE USA INC 4.5 02/01/26				3.B FE	335,753	102.1250	372,756	365,000	343,563	0	3,524	0	0	4.500	5.851	FA	6,844	16,425	01/23/2018	02/01/2026
87264A-AW-5	T-MOBILE USA INC			1,2	2.C FE	490,125	121.4578	607,289	500,000	490,325	0	200	0	0	4.375	4.526	AO	4,618	11,302	04/02/2020	04/15/2040
87264A-AY-1	T-MOBILE USA INC			1,2	2.C FE	497,875	124.0960	620,480	500,000	497,897	0	22	0	0	4.500	4.526	AO	4,750	11,625	04/02/2020	04/15/2050
87264A-BC-8	T-MOBILE USA INC			1,2	2.C FE	1,666,005	113.7423	1,706,135	1,500,000	1,654,271	0	(11,734)	0	0	3.750	1.959	AO	11,875	29,063	06/30/2020	04/15/2027
87264A-BC-8	T-MOBILE USA INC			1,2	2.C FE	276,441	113.7423	284,356	250,000	275,765	0	(676)	1,226	0	3.750	1.998	AO	1,979	4,844	06/30/2020	04/15/2027
87264A-BQ-7	T-MOBILE USA INC			1,2	2.C FE	249,363	106.3375	265,844	250,000	249,363	0	0	0	0	3.600	3.612	MN	1,575	0	10/19/2020	11/15/2060
87265H-AG-4	TRI POINTE GROUP INC			1,2	3.C FE	217,514	112.8750	225,750	200,000	217,381	0	(133)	1,150	0	5.700	4.131	JD	507	5,858	12/09/2020	06/15/2028
87422V-AA-6	TALEN ENERGY SUPPLY LLC			1,2	4.C FE	278,428	80.7500	286,663	355,000	278,973	0	545	0	0	6.500	13.024	JD	1,923	0	12/11/2020	06/01/2025
87422V-AE-8	TALEN ENERGY SUPPLY LLC			1,2	4.C FE	70,775	89.0000	84,550	95,000	71,524	0	2,116	1,955	0	10.500	18.191	JJ	4,600	4,988	03/31/2020	01/15/2026
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	98,800	103.5000	196,650	190,000	104,172	0	5,391	88,542	0	6.000	18.610	MS	3,800	6,048	02/18/2020	03/01/2027
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	200,989	103.5000	201,825	195,000	200,934	0	(55)	0	0	6.000	5.176	MS	3,900	0	12/11/2020	03/01/2027
87612B-BB-7	TARGA RESOURCES PARTNERS L 5.12 02/01/25				3.C FE	559,967	102.2500	694,278	679,000	578,260	0	16,023	84,637	0	5.125	9.600	FA	14,499	34,799	10/10/2017	02/01/2025
87612B-BJ-0	TARGA RESOURCES PARTNERS LP			1,2	3.C FE	485,100	105.2500	618,870	588,000	494,820	0	10,249	88,628	0	5.875	9.780	AO	7,293	34,545	04/15/2019	04/15/2026
87612B-BL-5	TARGA RESOURCES PARTNERS LP				3.C FE	440,906	108.5000	556,605	513,000	437,078	0	(3,828)	93,980	0	6.500	9.598	JJ	15,376	16,673	01/22/2020	07/15/2027
87612B-BQ-4	TARGA RESOURCES PARTNERS LP			1,2	3.B FE	978,148	109.0000	1,274,210	1,169,000	985,070	0	6,922	0	0	5.500	7.893	MS	21,432	0	12/01/2020	03/01/2030
87612B-BR-2	TARGA RESOURCES PARTNERS LP			1,2	3.C FE	193,127	108.5000	195,300	180,000	193,056	0	(72)	0	0	4.875	3.735	FA	3,242	0	12/10/2020	02/01/2031
87612B-BR-2	TARGA RESOURCES PARTNERS LP			1,2	3.C FE	1,045,112	108.5000	1,175,055	1,083,000	1,045,786	0	674	38,566	0	4.875	5.319	FA	19,505	0	08/12/2020	02/01/2031
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	590,400	108.0000	708,480	656,000	595,535	0	5,228	64,053	0	6.625	8.490	JJ	20,040	21,730	02/10/2020	07/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	468,070	112.0000	507,360	453,000	468,000	0	(70)	1,236	0	5.125	4.623	FA	10,254	0	12/10/2020	08/01/2030
878091-BD-8	TEACHERS INSURANCE AND ANNU 4.9 09/15/44				1.D FE	774,403	134.0990	938,693	700,000	769,949	0	(1,691)	0	0	4.900	4.228	MS	10,099	34,300	04/11/2018	09/15/2044
878091-BF-3	TEACHERS INSURANCE AND ANN 4.27 05/15/47				1.D FE	497,010	124.8342	624,171	500,000	497,172	0	56	0	0	4.270	4.306	MN	2,728	21,350	04/04/2018	05/15/2047
87901J-AE-5	TEGNA INC			1,2	3.C FE	352,230	102.6250	408,448	398,000	355,686	0	3,456	45,770	0	4.625	6.494	MS	5,420	12,578	01/07/2020	03/15/2028
87901J-AF-2	TEGNA INC			2	3.C FE	243,000	106.3750	258,491	243,000	243,000	0	0	0	0	4.750	4.750	MS	3,559	0	09/08/2020	03/15/2026
88033G-CN-8	TENET HEALTHCARE CORPORATI 6.75 06/15/23				5.A FE	516,758	107.2500	609,180	568,000	530,846	0	11,959	12,974	0	6.750	9.808	JD	1,704	38,340	11/19/2018	06/15/2023
88033G-CU-2	TENET HEALTHCARE CORPORATION			1,2	4.B FE	907,968	101.5000	968,310	954,000	913,721	0	4,772	47,098	0	5.125	6.250	MN	8,149	48,893	10/30/2019	05/01/2025
88033G-CX-6	TENET HEALTHCARE CORPORATION			2	4.B FE	392,010	105.7500	423,000	400,000	390,903	0	(1,107)	36,990	0	6.250	6.710	FA	10,417	12,500	02/07/2020	02/01/2027
88033G-CX-6	TENET HEALTHCARE CORPORATION			2	4.B FE	674,638	105.7500	676,800	640,000	673,286	0	(1,352)	0	0	6.250	1.395	FA	16,667	0	12/15/2020	02/01/2027
88033G-CY-4	TENET HEALTHCARE CORPORATION			1,2	4.A FE	626,745	104.2500	685,965	658,000	630,309	0	3,564	31,255	0	4.875	5.858	JJ	16,039	27,177	08/12/2019	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORPORATION			1,2	4.A FE	625,100	106.0000	697,480	658,000	627,745	0	2,645	32,900	0	5.125	5.952	MN	5,620	39,811	08/12/2019	11/01/2027
88033G-DE-7	TENET HEALTHCARE CORPORATION			1,2	4.A FE	106,000	109.5000	116,070	106,000	106,000	0	0	0	0	7.500	7.501	AO	1,988	3,843	04/02/2020	04/01/2025
88033G-DJ-6	TENET HEALTHCARE CORPORATION			1,2	5.A FE	430,216	104.1250	432,119	415,000	430,084	0	(132)	0	0	6.125	5.247	AO	7,414	0	12/10/2020	10/01/2028
88033G-DJ-6	TENET HEALTHCARE CORPORATION			1,2	5.A FE	1,007,510	104.1250	1,078,735	1,036,000	1,008,107	0	597	28,490	0	6.125	6.571	AO	18,508	0	09/01/2020	10/01/2028
880451-AS-8	TENNESSEE GAS PIPELINE CO				2.B FE	872,090	124.7655	873,359	700,000	864,973	0	(7,117)	1,018	0	7.000	2.831	MS	14,428	0	09/14/2020	03/15/2027
88146L-AA-1	TERRIER MEDIA BUYER INC			1,2	5.A FE	433,485	110.2500	558,968	507,000	438,228	0	4,743	73,515	0	8.875	11.784	JD	2,000	44,746	12/12/2019	12/15/2027

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
882384-AC-4	TEXAS EASTERN TRANSMISSION LP			1,2	2.A FE	873,494	103.3859	880,848	852,000	868,749	0	(4,745)	0	0	2.800	1.503	AO	5,036	11,928	08/24/2020	10/15/2022
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	2.A FE	73,311	109.5031	75,557	69,000	73,047	0	(264)	161	0	3.500	2.583	JJ	1,114	1,208	06/25/2020	01/15/2028
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	2.A FE	1,175,460	109.5031	1,204,534	1,100,000	1,170,941	0	(4,520)	0	0	3.500	2.462	JJ	17,753	14,613	07/31/2020	01/15/2028
883203-BT-7	TEXTRON INC				2.B FE	408,170	100.4703	402,886	401,000	402,009	0	(6,028)	0	0	3.650	2.117	MS	4,879	14,637	12/19/2019	03/01/2021
883556-BN-1	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	744,856	105.4950	770,114	730,000	739,377	0	(4,259)	0	0	3.000	2.376	AO	4,623	21,900	09/13/2019	04/15/2023
886546-AB-6	TIFFANY & CO.			1,2	2.B FE	523,833	109.5079	547,540	500,000	518,853	0	(4,715)	0	0	3.800	2.734	AO	4,750	19,000	12/10/2019	10/01/2024
886546-AB-6	TIFFANY & CO.			1,2	2.B FE	1,581,768	109.5079	1,664,520	1,520,000	1,565,427	0	(12,097)	0	0	3.800	2.896	AO	14,440	57,760	03/03/2020	10/01/2024
887317-AR-6	WARNER MEDIA LLC				2.B FE	74,994	107.3846	75,169	70,000	74,668	0	(326)	0	0	4.050	1.726	JD	126	1,418	10/21/2020	12/15/2023
887317-AV-7	WARNER MEDIA LLC			1,2	2.B FE	39,298	105.4428	39,014	37,000	39,112	0	(186)	0	0	3.550	1.691	JD	109	657	09/16/2020	06/01/2024
887317-AW-5	TIME WARNER INC 3.6 07/15/25				2.B FE	912,186	107.8563	916,779	850,000	909,095	0	(3,091)	0	0	3.600	1.904	JJ	14,110	0	11/13/2020	07/15/2025
887317-AZ-8	WARNER MEDIA LLC			1,2	2.B FE	129,978	108.8898	130,668	120,000	129,515	0	(463)	0	0	3.875	2.125	JJ	2,144	0	09/30/2020	01/15/2026
89055F-AA-1	TOPBUILD CORP			1,2	3.C FE	512,400	103.6250	580,300	560,000	519,703	0	5,867	3,701	0	5.625	7.274	MN	5,250	31,500	04/11/2018	05/01/2026
89055F-AA-1	TOPBUILD CORP			1,2	3.C FE	316,523	103.6250	316,056	305,000	316,056	0	(466)	804	0	5.625	2.292	MN	2,859	0	12/10/2020	05/01/2026
891906-AD-1	TOTAL SYSTEM SERVICES INC			1,2	2.C FE	3,186,508	100.5002	3,140,631	3,125,000	3,134,720	0	(51,788)	0	0	3.800	1.916	AO	29,688	118,750	02/25/2020	04/01/2021
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COM			1,2	2.B FE	573,325	130.8931	654,466	500,000	565,130	0	(8,195)	0	0	7.850	4.799	FA	16,354	19,625	04/16/2020	02/01/2026
893647-AZ-0	TRANSDIGM INC			1,2	4.C FE	664,422	102.8750	663,544	645,000	663,463	0	(959)	0	0	6.500	3.068	MN	5,357	0	12/15/2020	05/15/2025
893647-AZ-0	TRANSDIGM INC			1,2	4.C FE	169,002	102.8750	174,888	170,000	168,986	0	(16)	1,901	0	6.500	6.657	MN	1,412	5,525	08/07/2020	05/15/2025
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	462,675	106.5000	495,225	465,000	462,884	0	209	2,325	0	6.250	6.351	MS	8,557	29,063	01/30/2019	03/15/2026
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	419,954	106.5000	420,675	395,000	419,515	0	(439)	0	0	6.250	3.502	MS	7,269	0	12/15/2020	03/15/2026
893647-BL-0	TRANSDIGM INC			1,2	4.C FE	470,348	105.0000	472,500	450,000	470,129	0	(220)	0	0	5.500	4.234	MN	3,163	0	12/15/2020	11/15/2027
893647-BL-0	TRANSDIGM INC			1,2	4.C FE	83,280	105.0000	94,500	90,000	83,602	0	322	558	0	5.500	6.755	MN	633	2,475	08/05/2020	11/15/2027
89417E-AH-2	TRAVELERS CO INC				1.F FE	354,478	143.8305	359,576	250,000	352,590	0	(1,887)	0	0	5.350	2.671	MN	2,229	6,688	07/02/2020	11/01/2040
89417E-AP-4	TRAVELERS COMPANIES INC			1,2	1.F FE	498,115	132.9963	664,982	500,000	498,165	0	33	0	0	4.100	4.122	MS	6,663	20,500	02/27/2019	03/04/2049
89417E-AQ-2	TRAVELERS COMPANIES INC			1,2	1.F FE	496,155	104.4137	522,069	500,000	496,204	0	49	0	0	2.550	2.587	AO	2,267	6,375	04/23/2020	04/27/2050
89469A-AD-6	TREEHOUSE FOODS INC			1,2	4.B FE	100,000	103.0000	103,000	100,000	100,000	0	0	0	0	4.000	4.000	MS	1,244	0	08/25/2020	09/01/2028
89469A-AD-6	TREEHOUSE FOODS INC			1,2	4.B FE	209,860	103.0000	211,150	205,000	209,819	0	(42)	0	0	4.000	3.450	MS	2,551	0	12/15/2020	09/01/2028
896818-AL-5	TRIUMPH GROUP INC 5.25 06/01/22				6. FE	425,800	95.3750	493,089	517,000	441,954	0	34,326	59,599	0	5.250	17.217	JD	2,262	27,143	08/01/2017	06/01/2022
896818-AP-6	TRIUMPH GROUP INC 7.75 08/15/25			1,2	6. FE	292,613	91.3750	419,411	459,000	297,961	0	15,638	122,079	0	7.750	19.630	FA	13,439	35,573	08/08/2017	08/15/2025
896818-AS-0	TRIUMPH GROUP INC			1,2	4.C FE	195,000	110.0000	214,500	195,000	195,000	0	0	0	0	8.875	8.882	JD	1,442	5,000	08/05/2020	06/01/2024
89788K-AA-4	TRUIST BANK			2	1.G FE	998,400	104.5040	1,045,040	1,000,000	998,502	0	102	0	0	2.250	2.268	MS	6,875	11,375	03/04/2020	03/11/2030
89788M-AB-8	TRUIST FINANCIAL CORP			1,2	1.G FE	997,110	103.9055	1,039,055	1,000,000	997,255	0	145	0	0	1.950	1.982	JD	1,408	9,750	06/02/2020	06/05/2030
898813-AK-6	TUCSON ELECTRIC POWER CO			1,2	1.G FE	2,166,757	102.8804	2,151,229	2,091,000	2,149,746	0	(17,011)	0	0	5.150	0.619	MN	13,760	53,843	10/22/2020	11/15/2021
898813-AS-9	TUCSON ELECTRIC POWER CO			1,2	1.G FE	497,975	99.4548	497,274	500,000	498,046	0	71	0	0	1.500	1.544	FA	2,938	0	08/05/2020	08/01/2030
902494-AY-9	TYSON FOODS INC			2	2.B FE	734,998	137.3401	755,371	550,000	733,111	0	(1,887)	0	0	5.150	3.118	FA	10,701	0	08/24/2020	08/15/2044
902494-BD-4	TYSON FOODS INC				2.B FE	281,645	131.5809	328,952	250,000	280,894	0	(670)	0	0	4.550	3.804	JD	916	11,375	11/14/2019	06/02/2047
902494-BG-7	TYSON FOODS INC			1,2	2.B FE	878,307	109.0570	901,901	827,000	861,400	0	(12,417)	0	0	3.900	2.278	MS	8,332	32,253	08/15/2019	09/28/2023
90265E-AL-4	UDR INC			1,2	2.A FE	99,769	109.7522	109,752	100,000	99,811	0	30	0	0	2.950	2.986	MS	983	2,950	07/19/2019	09/01/2026
90265E-AL-4	UDR INC			1,2	2.A FE	712,383	109.7522	768,265	700,000	710,034	0	(1,700)	0	0	2.950	2.664	MS	6,883	20,650	08/09/2019	09/01/2026
90265E-AN-0	UDR INC			1,2	2.A FE	668,490	112.1894	673,136	600,000	666,578	0	(1,912)	0	0	3.500	1.759	JJ	9,683	0	10/14/2020	01/15/2028
90290M-AB-7	US FOODS INC			2	5.A FE	967,042	101.1250	965,744	955,000	965,744	0	(1,298)	2,480	0	5.875	2.791	JD	2,494	28,053	12/15/2020	06/15/2024
90327Q-D4-8	USAA CAPITAL CORP			1,2	1.B FE	998,760	102.6234	1,026,234	1,000,000	999,034	0	274	0	0	1.500	1.542	MN	2,500	7,917	04/14/2020	05/01/2023
90331H-NV-1	US BANK NATIONAL ASSOCIATION			2	1.D FE	498,425	107.4348	537,174	500,000	499,084	0	333	0	0	3.400	3.475	JJ	7,414	17,000	12/24/2018	07/24/2023
90333L-AT-9	US CONCRETE INC			2	4.C FE	77,263	103.0000	77,250	75,000	77,250	0	(13)	299	0	5.125	4.595	MS	1,046	0	12/10/2020	03/01/2029
90333L-AT-9	US CONCRETE INC			2	4.C FE	140,000	103.0000	144,200	140,000	140,000	0	0	0	0	5.125	5.126	MS	1,953	0	09/09/2020	03/01/2029
90345W-AE-4	US AIRWAYS PASS THROUGH TR 6.75 06/03/21				3.C FE	60,577	97.0155	69,219	71,348	64,409	0	7,167	15,588	0	6.750	33.209	JD	375	4,816	05/10/2016	06/03/2021
90346W-AB-9	US AIRWAYS 2013-1 PASS THROUGH			1,2	3.C FE	49,399	94.7160	58,727	62,003	52,847	0	4,343	13,932	0	5.375	25.240	MN	426	3,333	03/16/2017	11/15/2021
90353T-AC-4	UBER TECHNOLOGIES INC				5.A FE	589,869	108.7500	631,838	581,000	587,101	0	(2,599)	23,601	0	8.000	7.765	MN	7,747	41,600	09/15/2020	11/01/2026
90353T-AE-0	UBER TECHNOLOGIES INC			1,2	5.A FE	1,195,275	110.2500	1,336,230	1,212,000	1,196,472	0	1,543	5,900	0	7.500	7.745	MS	26,765	90,395	12/13/2019	09/15/2027
90353T-AG-5	UBER TECHNOLOGIES INC			1,2	5.A FE	69,000	108.7500	75,038	69,000	69,000	0	0	0	0	6.250	6.240	JJ	1,258	0	09/14/2020	01/15/2028
90400G-AA-9	ULTRA RESOURCES INC			1,2	6. FE	84	0.4500	302	67,000	84	0	1,356	6,729	0	0.000	0.000	AO	0	394	04/07/2017	04/15/2022
90400G-AB-7	ULTRA RESOURCES INC			1,2	6. FE	(232,790)	0.4900	2,661	543,000	679	0	2,135	44,896	0	0.000	0.000	AO	0	3,194	04/18/2017	04/15/2025

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
90520E-AH-4	MUFG UNION BANK NA			1,2	1.F FE	998,760	103.2570	1,032,570	1,000,000	999,457	0	395	0	0	3.150	3.192	AO	7,875	31,500	03/04/2019	04/01/2022
907818-EC-8	UNION PACIFIC CORPORATION			1,2	2.A FE	60,722	122.4439	83,262	68,000	60,920	0	87	0	0	3.875	4.473	FA	1,098	2,635	08/27/2018	02/01/2055
907818-EC-8	UNION PACIFIC CORPORATION			1,2	2.A FE	274,908	122.4439	324,476	265,000	274,753	0	(145)	0	0	3.875	3.683	FA	4,279	10,269	11/21/2019	02/01/2055
907818-EF-1	UNION PACIFIC CORPORATION			1,2	2.A FE	986,514	122.2793	1,094,400	895,000	984,245	0	(2,269)	0	0	4.050	3.442	MN	4,632	36,248	01/03/2020	11/15/2045
907818-EF-1	UNION PACIFIC CORPORATION			1,2	2.A FE	108,146	122.2793	122,279	100,000	107,940	0	(207)	2,079	0	4.050	3.566	MN	518	4,050	01/03/2020	11/15/2045
907818-EQ-7	UNION PACIFIC CORPORATION			1	2.A FE	1,928,079	115.9311	2,011,405	1,735,000	1,922,864	0	(5,215)	7,969	0	3.600	2.750	MS	18,391	31,230	07/27/2020	09/15/2037
907818-ER-5	UNION PACIFIC CORPORATION 4.1 09/15/67				2.A FE	258,993	125.1007	281,477	225,000	258,826	0	(167)	0	0	4.100	3.447	MS	2,716	4,613	06/05/2020	09/15/2067
907818-ET-1	UNION PACIFIC CORPORATION				2.A FE	204,706	101.2402	202,480	200,000	201,925	0	(2,781)	0	0	3.200	0.982	JD	409	6,400	05/12/2020	06/08/2021
907818-FD-5	UNION PACIFIC CORPORATION			1,2	2.A FE	498,575	115.6484	578,242	500,000	498,635	0	52	0	0	3.550	3.570	FA	6,706	18,243	07/29/2019	08/15/2039
908906-AC-4	UNIONBANCAL CORPORATION 3.5 06/18/22				1.G FE	795,854	104.5378	836,302	800,000	797,646	0	1,417	1,059	0	3.500	3.708	JD	1,011	28,000	12/14/2018	06/18/2022
90932Q-AB-2	UNITED AIRLINES 2014-2 CLA 4.62 09/03/22				3.B FE	43,109	100.4906	49,489	49,247	44,394	0	1,407	5,566	0	4.625	11.244	MS	747	2,278	07/28/2014	09/03/2022
910047-AK-5	UNITED CONTINENTAL HOLDINGS INC			1	3.C FE	539,010	98.0000	664,440	678,000	551,300	0	16,563	139,505	0	4.875	10.692	JJ	15,241	39,112	05/07/2019	01/15/2025
911365-BF-0	UNITED RENTALS (NORTH AMERI 5.5 05/15/27				3.C FE	129,143	107.1250	148,904	139,000	130,855	0	998	0	0	5.500	6.643	MN	2,888	7,645	07/25/2018	05/15/2027
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	644,160	105.5000	772,260	732,000	648,947	0	4,787	87,840	0	4.000	5.533	JJ	13,501	11,387	02/10/2020	07/15/2030
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	442,857	105.5000	443,100	420,000	442,731	0	(126)	0	0	4.000	3.125	JJ	7,747	0	12/15/2020	07/15/2030
91153L-AA-5	UNITED SHORE FINANCIAL SERVICES LL			2	3.C FE	651,000	104.7500	681,923	651,000	651,000	0	0	0	0	5.500	5.499	MN	5,769	0	10/28/2020	11/15/2025
91159H-HM-5	US BANCORP 3.1 04/27/26			2	1.G FE	829,361	111.3586	924,276	830,000	829,625	0	62	0	0	3.100	3.109	AO	4,574	25,730	04/21/2016	04/27/2026
91159H-JA-9	US BANCORP			2	1.E FE	496,795	99.9384	499,692	500,000	496,927	0	132	0	0	1.375	1.444	JJ	3,075	0	07/16/2020	07/22/2030
913017-AT-6	RAYTHEON TECHNOLOGIES CORPORATION				2.A FE	1,078,983	135.5021	1,107,052	817,000	1,050,958	0	(25,594)	0	0	6.700	2.525	FA	22,808	43,751	03/02/2020	08/01/2028
913017-BT-5	RAYTHEON TECHNOLOGIES CORPORATION				2.A FE	189,462	130.7428	261,486	200,000	189,972	0	261	0	0	4.500	4.880	JD	750	9,000	12/06/2018	06/01/2042
913017-CJ-6	RAYTHEON TECHNOLOGIES CORPORATION			1,2	2.A FE	994,290	117.7936	1,177,936	1,000,000	994,734	0	117	0	0	3.750	3.782	MN	6,250	37,500	10/27/2016	11/01/2046
913017-DB-2	RAYTHEON TECHNOLOGIES CORPORATION			1,2	2.A FE	41,565	107.7355	44,172	41,000	41,334	0	(126)	0	0	3.650	3.313	FA	561	1,497	02/08/2019	08/16/2023
91324P-CA-8	UNITEDHEALTH GROUP INC			1,2	1.G FE	471,470	126.2302	631,151	500,000	472,942	0	734	0	0	3.950	4.336	AO	4,169	19,750	12/07/2018	10/15/2042
914906-AT-9	UNIVISION COMMUNICATIONS INC			1,2	4.B FE	139,627	111.1250	156,686	141,000	139,743	0	116	0	0	9.500	9.750	MN	2,233	6,809	04/21/2020	05/01/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC			1,2	4.B FE	646,000	107.3750	730,150	680,000	647,851	0	1,851	34,000	0	6.625	7.567	JD	3,754	20,398	06/04/2020	06/01/2027
91533B-AE-0	VIATRIS INC			1,2	2.C FE	249,480	112.5783	281,446	250,000	249,489	0	9	0	0	3.850	3.865	JD	241	4,813	06/17/2020	06/22/2040
91740P-AF-5	USA COMPRESSION PARTNERS LP			1,2	4.C FE	369,616	106.2500	627,938	591,000	382,230	0	13,286	227,459	0	6.875	15.571	MS	13,544	40,631	12/17/2019	09/01/2027
91911X-AV-6	VALEANT PHARMACEUTICALS IN 9.25 04/01/26				4.B FE	491,450	111.3750	542,396	487,000	490,463	0	(879)	9,808	0	9.250	9.070	AO	11,262	45,048	12/10/2019	04/01/2026
91911X-AW-4	BAUSCH HEALTH COMPANIES INC (DELAW			1,2	4.B FE	200,591	111.2500	211,375	190,000	196,955	0	(1,956)	10,309	0	8.500	7.732	JJ	6,774	16,150	08/29/2019	01/31/2027
91911X-AW-4	BAUSCH HEALTH COMPANIES INC (DELAW			1,2	4.B FE	188,948	111.2500	203,588	183,000	186,977	0	(1,122)	0	0	8.500	7.683	JJ	6,524	15,555	02/22/2019	01/31/2027
91914J-AA-0	VALERO ENERGY PARTNERS LP			1,2	2.B FE	436,720	115.7745	463,098	400,000	431,679	0	(5,041)	0	0	4.375	2.861	JD	778	17,500	12/30/2019	12/15/2026
91914J-AA-0	VALERO ENERGY PARTNERS LP			1,2	2.B FE	95,549	115.7745	115,775	100,000	95,711	0	163	13,418	0	4.375	5.222	JD	194	4,375	12/30/2019	12/15/2026
92277G-AD-9	VENTAS REALTY LP			1,2	2.A FE	731,654	109.1245	763,872	700,000	721,857	0	(6,710)	0	0	3.750	2.688	MN	4,375	26,250	07/10/2019	05/01/2024
92277G-AD-9	VENTAS REALTY LP			1,2	2.A FE	300,156	109.1245	327,374	300,000	298,441	0	(392)	13,410	0	3.750	3.917	MN	1,875	11,250	07/10/2019	05/01/2024
92277G-AT-4	VENTAS REALTY LP			1,2	2.A FE	1,011,210	107.0339	1,070,339	1,000,000	1,008,480	0	(2,017)	0	0	2.650	2.424	JJ	12,219	27,383	08/15/2019	01/15/2025
92340L-AC-3	VEREIT OPERATING PARTNERSHIP LP			1,2	2.C FE	741,249	113.0220	796,805	705,000	736,691	0	(4,421)	0	0	3.950	3.166	FA	10,520	27,848	12/18/2019	08/15/2027
92340L-AF-6	VEREIT OPERATING PARTNERSHIP LP			1,2	2.C FE	755,488	110.4308	817,188	740,000	754,622	0	(866)	0	0	3.400	3.079	JJ	12,720	0	07/13/2020	01/15/2028
92343V-BE-3	VERIZON COMMUNICATIONS INC				2.A FE	2,504,137	131.7817	2,661,990	2,020,000	2,489,883	0	(14,254)	0	0	4.750	3.210	MN	15,992	95,950	02/06/2020	11/01/2041
92343V-BZ-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,061,685	124.5169	2,052,039	1,648,000	2,052,039	0	(9,646)	7,767	0	5.050	2.745	MS	24,505	41,612	09/01/2020	03/15/2034
92343V-BZ-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	122,688	124.5169	124,517	100,000	122,027	0	(661)	3,565	0	5.050	3.015	MS	1,487	2,525	07/16/2020	03/15/2034
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	674,000	134.3060	671,530	500,000	671,530	0	(2,470)	49,095	0	4.862	2.516	FA	8,779	12,155	08/04/2020	08/21/2046
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,418,633	110.2632	2,517,309	2,283,000	2,382,603	0	(26,473)	0	0	3.500	2.224	MN	13,318	79,905	08/15/2019	11/01/2024
92343V-CV-4	VERIZON COMMUNICATIONS INC 4.27 01/15/36				2.A FE	627,237	123.7388	680,563	550,000	623,534	0	(3,703)	0	0	4.272	3.149	JJ	10,834	23,496	01/06/2020	01/15/2036
92343V-DC-5	VERIZON COMMUNICATIONS INC				2.A FE	545,398	122.1298	543,478	445,000	543,478	0	(1,920)	9,829	0	4.125	2.851	FA	6,935	9,178	04/16/2020	08/15/2046
92343V-ER-1	VERIZON COMMUNICATIONS INC				2.A FE	2,959,650	120.1306	2,938,394	2,446,000	2,938,394	0	(21,255)	30,072	0	4.329	1.408	MS	29,413	52,944	09/16/2020	09/21/2028
92343V-FU-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	498,700	100.6477	503,239	500,000	498,700	0	0	0	0	2.875	2.888	MN	1,637	0	11/10/2020	11/20/2050
92345Y-AA-4	VERISK ANALYTICS INC			1	2.B FE	1,643,659	101.6655	1,599,198	1,573,000	1,593,797	0	(49,863)	0	0	5.800	1.795	MN	15,206	91,234	03/09/2020	05/01/2021
92345Y-AC-0	VERISK ANALYTICS INC			1	2.B FE	373,121	105.4434	375,379	356,000	366,350	0	(5,964)	0	0	4.125	2.352	MS	4,446	14,685	09/30/2019	09/12/2022
92345Y-AD-8	VERISK ANALYTICS INC				2.B FE	1,271,177	113.1097	1,329,039	1,175,000	1,258,146	0	(13,031)	0	0	4.000	2.228	JD	2,089	47,000	05/06/2020	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC			1,2	2.B FE	803,242	119.5338	880,964	737,000	798,546	0	(4,696)	0	0	4.125	2.940	MS	8,951	15,201	04/21/2020	03/15/2029
92345Y-AG-1	VERISK ANALYTICS INC			1,2	2.B FE	989,700	115.9538	1,159,538	1,000,000	989,798	0	98	0	0	3.625	3.682	MN	4,632	18,326	05/08/2020	05/15/2050

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
92346L-AE-3	VERITAS US INC / VERITAS BERMUDA L			1,2	4.B FE	755,821	102.5000	768,750	750,000	754,824	0	(996)	0	0	7.500	7.224	MS	20,469	0	11/09/2020	09/01/2025
92537R-AA-7	VERTICAL US NEWCO INC			1,2	4.A FE	158,143	105.3750	158,063	150,000	158,063	0	(80)	546	0	5.250	3.849	JJ	3,631	0	12/10/2020	07/15/2027
92537R-AA-7	VERTICAL US NEWCO INC			1,2	4.A FE	200,000	105.3750	210,750	200,000	200,000	0	0	0	0	5.250	5.250	JJ	4,842	0	06/30/2020	07/15/2027
92552V-AN-0	VIASAT INC			1,2	4.B FE	169,575	108.0000	183,600	170,000	169,610	0	35	425	0	6.500	6.538	JJ	5,740	0	06/17/2020	07/15/2028
92552V-AN-0	VIASAT INC			1,2	4.B FE	153,580	108.0000	156,600	145,000	153,507	0	(73)	0	0	6.500	5.037	JJ	4,896	0	12/10/2020	07/15/2028
92553P-AM-4	VIACOMCBS INC			1,2	2.B FE	1,479,680	102.9897	1,483,052	1,440,000	1,469,486	0	(10,195)	0	0	3.125	1.407	JD	2,000	22,500	11/24/2020	06/15/2022
92553P-BD-3	VIACOMCBS INC			2	3.A FE	989,951	103.5000	988,425	955,000	988,425	0	(1,526)	6,408	0	3.895	0.285	FA	12,709	0	12/15/2020	02/28/2057
92556H-AA-5	VIACOMCBS INC			1,2	2.B FE	5,265,041	116.0585	5,423,414	4,673,000	5,211,322	0	(53,719)	0	0	4.750	1.927	MN	28,363	138,113	08/24/2020	05/15/2025
92564R-AE-5	VICI PROPERTIES INC			1,2	3.B FE	299,313	105.2500	299,963	285,000	299,230	0	(82)	0	0	4.125	3.290	FA	4,441	0	12/15/2020	08/15/2030
92564R-AE-5	VICI PROPERTIES INC			1,2	3.B FE	145,700	105.2500	163,138	155,000	146,218	0	518	9,300	0	4.125	4.856	FA	2,415	3,374	01/22/2020	08/15/2030
927804-FK-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,512,523	102.0518	1,504,244	1,474,000	1,502,357	0	(10,166)	0	0	2.950	0.504	JJ	20,050	0	09/28/2020	01/15/2022
92826C-AK-8	VISA INC			1,2	1.D FE	1,027,250	108.8559	1,088,559	1,000,000	1,026,487	0	(763)	0	0	2.700	2.522	AO	5,700	14,475	04/20/2020	04/15/2040
92826C-AL-6	VISA INC			1,2	1.D FE	521,660	106.2738	531,369	500,000	519,846	0	(1,814)	0	0	1.900	1.225	AO	2,006	5,093	05/28/2020	04/15/2027
92826C-AL-6	VISA INC			1,2	1.D FE	249,295	106.2738	265,685	250,000	249,363	0	68	0	0	1.900	1.943	AO	1,003	2,547	03/31/2020	04/15/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3.A FE	228,375	104.0000	234,000	225,000	227,042	0	(703)	0	0	5.500	5.128	MS	4,125	12,375	01/22/2019	09/01/2026
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3.A FE	1,025,762	104.0000	1,024,400	985,000	1,024,400	0	(1,362)	8,291	0	5.500	2.254	MS	18,058	0	12/15/2020	09/01/2026
92856J-AB-6	VIZIENT INC			1,2	4.B FE	153,450	106.7500	165,463	155,000	153,581	0	131	1,550	0	6.250	6.426	MN	1,238	9,688	04/17/2019	05/15/2027
928668-AP-7	VOLKSWAGEN GROUP OF AMERICA FINANC			1,2	2.A FE	559,316	103.0298	554,300	538,000	553,948	0	(5,368)	0	0	4.000	0.555	MN	2,929	10,760	09/14/2020	11/12/2021
928668-AQ-5	VOLKSWAGEN GROUP OF AMERICA FINANC				2.A FE	199,910	100.6351	201,270	200,000	199,940	0	30	0	0	1.154	1.188	FMAN	320	1,314	07/24/2020	11/12/2021
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FINANC			1,2	2.A FE	1,417,512	103.1502	1,408,000	1,365,000	1,407,259	0	(10,253)	0	0	2.900	0.621	MN	5,278	19,793	08/28/2020	05/13/2022
92929Q-AQ-0	WASTE MANAGEMENT HOLDINGS INC				2.A FE	630,972	129.2506	646,253	500,000	611,035	0	(18,257)	2,621	0	7.100	2.777	FA	14,792	35,500	12/04/2019	08/01/2026
92936U-AC-3	W. P. CAREY INC			1,2	2.B FE	313,688	110.3656	342,133	310,000	312,202	0	(1,044)	11,000	0	4.000	3.810	FA	5,167	12,400	10/29/2019	02/01/2025
92936U-AE-9	WP CAREY INC			1,2	2.B FE	767,448	115.0368	828,265	720,000	759,224	0	(6,432)	0	0	4.250	3.163	AO	7,650	30,600	09/18/2019	10/01/2026
92936U-AG-4	WP CAREY INC			1,2	2.B FE	495,495	103.6154	518,077	500,000	495,568	0	73	0	0	2.400	2.500	FA	2,567	0	10/06/2020	02/01/2031
931427-AF-5	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	1,577,552	102.0408	1,561,224	1,530,000	1,560,813	0	(16,739)	0	0	3.300	0.471	MN	6,031	25,245	08/07/2020	11/18/2021
931427-AQ-1	WALGREENS BOOTS ALLIANCE I 3.45 06/01/26			1,2	2.B FE	124,250	110.7739	138,467	125,000	124,253	0	3	4,321	0	3.450	3.572	JD	359	4,313	01/28/2020	06/01/2026
931427-AQ-1	WALGREENS BOOTS ALLIANCE I 3.45 06/01/26			1,2	2.B FE	411,428	110.7739	443,096	400,000	409,833	0	(1,595)	0	0	3.450	2.934	JD	1,150	13,800	01/28/2020	06/01/2026
94106L-BB-4	WASTE MANAGEMENT INC			1,2	2.A FE	1,255,342	121.8398	1,267,134	1,040,000	1,250,002	0	(5,341)	0	0	3.900	2.183	MS	13,520	20,280	08/03/2020	03/01/2035
94106L-BD-0	WASTE MANAGEMENT INC 2.4 05/15/23				2.A FE	934,252	104.3612	975,777	935,000	934,431	0	179	0	0	2.400	2.426	MN	2,867	22,440	03/16/2020	05/15/2023
94106L-BK-4	WASTE MANAGEMENT INC			1,2	2.A FE	1,108,906	132.9982	1,329,982	1,000,000	1,106,229	0	(2,207)	0	0	4.150	3.546	JJ	19,136	47,610	11/22/2019	07/15/2049
94107J-AA-1	WASTE PRO USA INC			1,2	5.A FE	865,305	102.0000	872,100	855,000	863,913	0	(1,392)	0	0	5.500	5.132	FA	17,765	0	09/23/2020	02/15/2026
948741-AH-6	WEINGARTEN REALTY INVESTORS			1,2	2.B FE	993,787	103.1389	991,165	961,000	982,149	0	(11,349)	0	0	3.375	1.909	AO	9,550	32,434	03/02/2020	10/15/2022
949746-SK-8	WELLS FARGO & COMPANY			2	2.A FE	1,002,603	102.7087	1,057,900	1,030,000	1,015,481	0	6,633	0	0	3.069	3.785	JJ	13,786	31,611	01/07/2019	01/24/2023
94974B-EV-8	WELLS FARGO & CO				2.A FE	1,497,270	100.9473	1,463,736	1,450,000	1,461,263	0	(36,007)	0	0	4.600	1.467	AO	16,675	66,700	03/10/2020	04/01/2021
94974B-GE-4	WELLS FARGO & CO				2.B FE	236,426	128.0887	320,222	250,000	236,968	0	278	0	0	4.650	5.027	MN	1,841	11,625	12/27/2018	11/04/2044
94974B-GH-7	WELLS FARGO & COMPANY				2.A FE	1,111,529	108.4452	1,165,786	1,075,000	1,102,865	0	(6,353)	0	0	3.000	2.338	FA	11,825	32,250	08/15/2019	02/19/2025
94980V-AG-3	WELLS FARGO BANK NA 5.95 08/26/36				2.A FE	2,320,245	139.8980	2,825,940	2,020,000	2,257,964	0	(9,967)	0	0	5.950	4.865	FA	41,733	120,190	10/31/2013	08/26/2036
95000U-2A-0	WELLS FARGO & COMPANY			2	2.A FE	1,649,215	113.2964	1,699,446	1,500,000	1,638,573	0	(10,642)	0	0	3.584	2.033	MN	5,824	26,880	07/23/2020	05/22/2028
95000U-2N-2	WELLS FARGO & COMPANY			1,2	1.F FE	500,000	105.3166	526,583	500,000	500,000	0	0	0	0	2.188	2.188	AO	1,854	5,470	04/23/2020	04/30/2026
95000U-2N-2	WELLS FARGO & COMPANY			1,2	1.F FE	1,047,450	105.3166	1,053,166	1,000,000	1,047,007	0	(443)	0	0	2.188	1.074	AO	3,707	0	12/14/2020	04/30/2026
95000U-2S-1	WELLS FARGO & COMPANY			1,2	1.F FE	4,106,242	106.3532	4,200,951	3,950,000	4,097,134	0	(9,108)	0	0	2.393	1.774	JD	7,614	47,262	08/04/2020	06/02/2028
95040Q-AD-6	WELLTOWER INC			1,2	2.A FE	1,097,850	116.2046	1,162,046	1,000,000	1,086,521	0	(10,938)	0	0	4.250	2.883	AO	8,972	42,500	12/16/2019	04/15/2028
95040Q-AG-9	WELLTOWER INC			1,2	2.A FE	2,903,840	109.0210	2,998,078	2,750,000	2,866,095	0	(29,470)	0	0	3.625	2.217	MS	29,352	86,094	06/23/2020	03/15/2024
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.C FE	60,405	109.6250	60,294	55,000	60,294	0	(111)	120	0	7.125	2.606	JD	174	1,992	12/10/2020	06/15/2025
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.C FE	110,000	109.6250	120,588	110,000	110,000	0	0	0	0	7.125	7.125	JD	348	3,984	05/29/2020	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC			1,2	3.C FE	203,885	113.5000	204,300	180,000	203,584	0	(301)	0	0	7.250	3.099	JD	580	3,564	12/15/2020	06/15/2028
95081Q-AP-9	WESCO DISTRIBUTION INC			1,2	3.C FE	153,828	113.5000	175,925	155,000	153,886	0	58	0	0	7.250	7.377	JD	499	8,782	05/29/2020	06/15/2028
958102-AM-7	WESTERN DIGITAL CORPORATION			1,2	3.A FE	931,821	110.8750	1,173,058	1,058,000	961,061	0	15,198	0	0	4.750	6.895	FA	18,985	50,255	04/11/2019	02/15/2026
958102-AM-7	WESTERN DIGITAL CORPORATION			1,2	3.A FE	665,191	110.8750	670,794	605,000	664,684	0	(507)	0	0	4.750	2.582	FA	10,856	0	12/15/2020	02/15/2026
958254-AD-6	WESTERN GAS PARTNERS LP			1,2	3.B FE	142,049	101.0000	171,700	170,000	142,299	0	250	0	0	5.450	6.825	AO	2,316	2,998	12/10/2020	04/01/2044
958667-AA-5	WESTERN MIDSTREAM OPERATING LP			1,2	3.B FE	160,753	109.5000	169,725	155,000	160,753	0	0	0	0	6.250	5.977	FA	3,983	0	12/15/2020	02/01/2050

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
958667-AA-5	WESTERN MIDSTREAM OPERATING LP			1,2	3.B FE	85,534	109.5000	120,450	110,000	85,702	0	168	0	0	6.250	7.045	FA	2,826	3,176	05/15/2020	02/01/2050
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,2	3.B FE	152,525	111.0000	260,850	235,000	155,738	0	3,213	113	0	5.050	9.083	FA	4,879	5,235	05/12/2020	02/01/2030
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,2	3.B FE	181,573	111.0000	183,150	165,000	181,504	0	(68)	0	0	5.050	3.712	FA	3,426	0	12/15/2020	02/01/2030
96145D-AD-7	WRKCO INC			1,2	2.B FE	1,599,921	111.6113	1,630,641	1,461,000	1,591,431	0	(8,490)	0	0	3.375	1.898	MS	14,519	24,654	07/22/2020	09/15/2027
96926J-AC-1	WILLIAM CARTER COMPANY (THE)				3.B FE	189,150	105.2500	205,238	195,000	189,655	0	505	5,850	0	5.625	6.161	MS	3,230	10,969	02/28/2019	03/15/2027
96926J-AC-1	WILLIAM CARTER COMPANY (THE)				3.B FE	611,283	105.2500	610,450	580,000	610,450	0	(833)	8,724	0	5.625	2.220	MS	9,606	0	12/15/2020	03/15/2027
96949L-AB-1	WILLIAMS COMPANIES INC			1,2	2.B FE	604,182	112.6250	732,063	650,000	609,909	0	5,728	0	0	4.000	5.504	MS	7,656	13,000	03/13/2020	09/15/2025
96950F-AF-1	WILLIAMS COMPANIES INC 6.3 04/15/40				2.B FE	101,689	132.8419	132,842	100,000	101,460	0	(71)	4,367	0	6.300	6.168	AO	1,330	6,300	12/14/2018	04/15/2040
97382W-AA-1	WINDSTREAM ESCROW LLC			2	4.C FE	297,246	100.7500	297,213	295,000	297,213	0	(34)	2,635	0	7.750	7.322	FA	8,002	0	12/15/2020	08/15/2028
97382W-AA-1	WINDSTREAM ESCROW LLC			2	4.C FE	83,513	100.7500	85,638	85,000	83,543	0	31	1,400	0	7.750	8.053	FA	2,306	0	08/12/2020	08/15/2028
98212B-AE-3	WPX ENERGY INC 5.25 09/15/24				4.A FE	189,600	108.5000	342,860	316,000	204,360	0	15,937	101,965	0	5.250	18.933	MS	4,885	16,590	12/13/2017	09/15/2024
98212B-AH-6	WPX ENERGY INC			1,2	4.A FE	163,148	105.1250	162,944	155,000	162,944	0	(204)	646	0	5.750	2.645	JD	743	0	12/15/2020	06/01/2026
98212B-AM-5	WPX ENERGY INC			1,2	3.C FE	696,266	108.7500	696,000	640,000	695,614	0	(652)	0	0	5.875	3.318	JD	1,671	16,641	12/15/2020	06/15/2028
98212B-AM-5	WPX ENERGY INC			1,2	3.C FE	799,688	108.7500	905,888	833,000	801,302	0	1,613	33,762	0	5.875	6.527	JD	2,175	26,148	06/04/2020	06/15/2028
98310W-AJ-7	WYNDHAM DESTINATIONS INC			1,2	3.C FE	360,594	102.7500	419,220	408,000	377,602	0	17,407	48,936	0	4.250	11.229	MS	5,780	17,340	04/12/2019	03/01/2022
98310W-AM-0	WYNDHAM WORLDWIDE CORP			1,2	3.C FE	10,493	112.6250	13,515	12,000	10,553	0	135	2,557	0	6.350	9.563	AO	191	762	07/02/2019	10/01/2025
98310W-AN-8	WYNDHAM WORLDWIDE CORP 4.5 04/01/27				3.C FE	626,185	111.8750	798,788	714,000	633,097	0	8,148	42,021	0	5.750	8.063	AO	10,264	35,995	07/21/2020	04/01/2027
98310W-AP-3	WYNDHAM DESTINATIONS INC 5.4 04/01/24			1,2	3.C FE	891,650	107.6250	1,128,986	1,049,000	916,481	0	26,748	124,264	0	5.400	10.046	AO	14,162	56,646	07/27/2018	04/01/2024
98310W-AQ-1	WYNDHAM DESTINATIONS INC			1,2	3.C FE	26,381	105.5000	26,375	25,000	26,375	0	(6)	98	0	4.625	3.838	MS	385	0	12/10/2020	03/01/2030
98310W-AQ-1	WYNDHAM DESTINATIONS INC			1,2	3.C FE	115,500	105.5000	158,250	150,000	117,267	0	1,767	34,500	0	4.625	8.032	MS	2,313	4,972	12/10/2019	03/01/2030
98310W-AS-7	WYNDHAM DESTINATIONS INC			1,2	3.C FE	793,349	114.0000	820,800	720,000	792,246	0	(1,103)	2,231	0	6.625	4.418	JJ	20,803	0	12/15/2020	07/31/2026
98310W-AS-7	WYNDHAM DESTINATIONS INC			1,2	3.C FE	235,000	114.0000	267,900	235,000	235,000	0	0	0	0	6.625	6.625	JJ	6,790	0	07/20/2020	07/31/2026
983130-AV-7	WYNN LAS VEGAS LLC / WYNN LAS VEGA			1,2	4.A FE	314,246	104.3750	360,094	345,000	317,554	0	3,778	27,899	0	5.500	7.768	MS	6,325	9,488	03/09/2020	03/01/2025
983130-AV-7	WYNN LAS VEGAS LLC / WYNN LAS VEGA			1,2	4.A FE	182,073	104.3750	182,656	175,000	181,997	0	(76)	0	0	5.500	4.378	MS	3,208	0	12/10/2020	03/01/2025
984121-CP-6	XEROX CORPORATION			1	3.B FE	1,147,468	103.2500	1,146,075	1,110,000	1,146,075	0	(1,393)	2,174	0	4.070	1.194	MS	13,302	0	12/15/2020	03/17/2022
98419M-AB-6	XYLEM INC (INDIANA)				2.B FE	1,629,801	103.0466	1,601,344	1,554,000	1,601,915	0	(27,886)	0	0	4.875	0.732	AO	18,939	37,879	08/28/2020	10/01/2021
98421M-AA-4	XEROX HOLDINGS CORP			1,2	3.B FE	84,044	106.0000	90,100	85,000	84,088	0	45	956	0	5.000	5.263	FA	1,712	0	08/04/2020	08/15/2025
98421M-AA-4	XEROX HOLDINGS CORP			1,2	3.B FE	94,790	106.0000	95,400	90,000	94,748	0	(42)	0	0	5.000	3.725	FA	1,813	0	12/15/2020	08/15/2025
98421M-AB-2	XEROX HOLDINGS CORP			1,2	3.B FE	47,381	106.0000	47,700	45,000	47,370	0	(11)	0	0	5.500	4.663	FA	997	0	12/15/2020	08/15/2028
98421M-AB-2	XEROX HOLDINGS CORP			1,2	3.B FE	83,938	106.0000	90,100	85,000	83,966	0	29	1,063	0	5.500	5.698	FA	1,883	0	08/04/2020	08/15/2028
988498-AL-5	YUM! BRANDS INC.			1,2	4.A FE	841,211	109.6250	849,594	775,000	840,922	0	(289)	0	0	4.750	3.612	JJ	16,975	0	12/10/2020	01/15/2030
988498-AL-5	YUM! BRANDS INC.			1,2	4.A FE	190,803	109.6250	219,250	200,000	191,076	0	402	17,197	0	4.750	5.380	JJ	4,381	8,022	10/17/2019	01/15/2030
98919V-AA-3	FRONT RANGE BIDCO INC			1,2	4.B FE	534,850	100.5000	565,815	563,000	536,656	0	2,568	28,082	0	4.000	4.887	MS	7,507	10,760	02/21/2020	03/01/2027
98956P-AG-7	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	480,490	112.6573	529,489	470,000	479,966	0	(515)	0	0	4.250	4.051	FA	7,546	19,975	12/19/2019	08/15/2035
98956P-AG-7	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	582,453	112.6573	678,197	602,000	583,468	0	799	6,269	0	4.250	4.539	FA	9,665	25,585	12/19/2019	08/15/2035
98978V-AQ-6	ZOETIS INC				2.B FE	418,595	101.9459	414,920	407,000	413,447	0	(5,148)	0	0	3.250	0.748	FA	4,813	6,614	06/29/2020	08/20/2021
98978V-AR-4	ZOETIS INC				2.B FE	853,985	100.0483	858,414	858,000	856,750	0	1,945	0	0	0.664	1.454	FMAN	664	13,016	07/30/2019	08/20/2021
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	523,455	112.5000	562,500	500,000	520,686	0	(2,769)	0	0	3.550	2.831	JJ	7,642	17,750	01/22/2020	07/26/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	153,815	112.5000	174,375	155,000	153,769	0	(46)	8,404	0	3.550	3.687	JJ	2,369	5,503	01/22/2020	07/26/2027
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC		A	1	2.B FE	5,821,240	103.3802	5,870,962	5,679,000	5,791,610	0	(27,348)	0	0	2.700	1.416	JJ	66,018	62,964	10/01/2020	07/26/2022
06849V-AA-1	BARRICK GOLD FINANCE CO		A		2.B FE	70,594	128.2415	70,533	55,000	70,533	0	(61)	273	0	5.800	3.215	MN	408	0	12/03/2020	11/15/2034
071734-AD-9	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	838,781	109.8750	899,876	819,000	834,422	0	(2,421)	7,426	0	7.000	6.660	JJ	26,436	57,330	07/17/2019	01/15/2028
071734-AF-4	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	25,758	112.5000	28,125	25,000	25,705	0	(52)	430	0	7.250	6.803	MN	156	1,813	03/11/2020	05/30/2029
071734-AF-4	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	60,000	112.5000	67,500	60,000	60,000	0	0	0	0	7.250	7.247	MN	375	4,350	03/12/2020	05/30/2029
071734-AF-4	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	55,585	112.5000	56,250	50,000	55,539	0	(46)	0	0	7.250	4.690	MN	312	0	12/15/2020	05/30/2029
071734-AH-0	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	303,620	102.7500	331,883	323,000	305,037	0	1,532	19,496	0	5.000	5.974	JJ	6,774	9,421	12/17/2019	01/30/2028
071734-AH-0	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	127,082	102.7500	128,438	125,000	127,062	0	(20)	0	0	5.000	4.551	JJ	2,622	0	12/10/2020	01/30/2028
071734-AJ-6	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	118,929	104.5000	120,175	115,000	118,904	0	(24)	0	0	5.250	4.603	JJ	2,532	0	12/10/2020	01/30/2030
071734-AJ-6	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	322,420	104.5000	358,435	343,000	323,638	0	1,218	20,580	0	5.250	6.067	JJ	7,553	10,504	12/17/2019	01/30/2030
071734-AK-3	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	96,226	108.2500	97,425	90,000	96,177	0	(49)	0	0	6.250	4.724	FA	2,125	0	12/10/2020	02/15/2029
071734-AK-3	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	75,000	108.2500	81,188	75,000	75,000	0	0	0	0	6.250	6.252	FA	1,771	1,029	05/11/2020	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
071734-AL-1	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	89,000	104.5000	93,005	89,000	89,000	0	0	0	0	5.250	5.247	FA	363	0	11/18/2020	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC		A	1,2	4.B FE	266,000	102.8750	273,648	266,000	266,000	0	0	0	0	5.000	4.996	FA	1,034	0	11/18/2020	02/15/2029
097751-BF-7	BOMBARDIER INC		A	1	5.B FE	803,356	98.0000	1,159,340	1,183,000	863,062	0	88,411	331,534	0	6.125	23.578	JJ	33,412	72,459	11/19/2018	01/15/2023
097751-BM-2	BOMBARDIER INC 7.5 03/15/25		A	1,2	5.B FE	138,330	93.2500	197,690	212,000	143,514	0	8,821	32,455	0	7.500	18.977	MS	4,682	15,900	10/18/2016	03/15/2025
097751-BT-7	BOMBARDIER INC		A	1,2	5.B FE	287,950	91.7500	406,453	443,000	294,519	0	9,570	151,676	0	7.875	16.668	AO	7,365	34,886	09/12/2019	04/15/2027
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERTIES		A	1,2	4.A FE	95,000	103.3750	129,219	125,000	96,509	0	1,509	30,000	0	4.875	8.518	FA	2,302	2,861	02/11/2020	02/15/2030
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERTIES		A	1,2	4.A FE	61,224	103.3750	62,025	60,000	61,218	0	(6)	0	0	4.875	4.537	FA	1,105	0	12/10/2020	02/15/2030
136375-BX-9	CANADIAN NATIONAL RAILWAY COMPANY		A	1,2	1.F FE	257,566	102.8810	257,203	250,000	255,875	0	(1,691)	39	0	2.250	0.977	MN	719	2,813	06/15/2020	11/15/2022
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		A	1,2	2.B FE	747,004	112.1250	784,875	700,000	740,961	0	(5,986)	0	0	3.850	2.810	JD	2,246	26,950	01/03/2020	06/01/2027
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		A	1,2	2.B FE	79,312	112.1250	112,125	100,000	80,800	0	1,488	27,744	0	3.850	7.697	JD	321	3,850	01/03/2020	06/01/2027
136440-AL-8	CANADIAN PACIFIC LIMITED		A		2.A FE	436,880	105.0904	420,362	400,000	419,227	0	(17,653)	0	0	9.450	1.155	FA	15,750	18,900	06/15/2020	08/01/2021
13645R-AP-9	CANADIAN PACIFIC RAILWAY CO		A		2.A FE	1,359,844	103.9668	1,347,410	1,296,000	1,336,411	0	(23,432)	179	0	4.500	1.464	JJ	26,892	29,160	06/02/2020	01/15/2022
14739L-AA-0	CASCADES INC.		A	1,2	3.C FE	318,381	105.8750	348,329	329,000	319,553	0	1,194	11,279	0	5.125	5.790	JJ	7,775	10,726	11/15/2019	01/15/2026
14739L-AB-8	CASCADES INC.		A	1,2	3.C FE	381,150	106.0000	419,760	396,000	382,371	0	1,221	14,850	0	5.375	5.981	JJ	9,815	13,540	11/13/2019	01/15/2028
14739L-AB-8	CASCADES INC.		A	1,2	3.C FE	460,785	106.0000	468,520	442,000	457,993	0	(2,792)	0	0	5.375	3.520	JJ	10,955	0	08/10/2020	01/15/2028
15135U-AF-6	CENOVUS ENERGY INC		A	1	3.A FE	370,873	130.1250	390,375	300,000	370,764	0	(109)	0	0	6.750	4.830	MN	2,588	0	12/15/2020	11/15/2039
15135U-AR-0	CENOVUS ENERGY INC		A	1,2	3.A FE	78,782	115.5000	80,850	70,000	78,772	0	(10)	0	0	5.400	4.570	JD	168	1,890	12/10/2020	06/15/2047
15135U-AR-0	CENOVUS ENERGY INC		A	1,2	3.A FE	90,850	115.5000	167,475	145,000	91,182	0	332	0	0	5.400	9.144	JD	348	7,830	04/29/2020	06/15/2047
15135U-AS-8	CENOVUS ENERGY INC		A	1,2	3.A FE	328,584	112.7500	332,613	295,000	328,261	0	(323)	0	0	5.375	2.582	JJ	6,651	0	12/15/2020	07/15/2025
15135U-AS-8	CENOVUS ENERGY INC		A	1,2	3.A FE	77,100	112.7500	90,200	80,000	77,234	0	134	2,900	0	5.375	6.261	JJ	1,804	0	07/28/2020	07/15/2025
29250N-AR-6	ENBRIDGE INC		A	1,2	2.B FE	1,403,438	113.6881	1,421,101	1,250,000	1,401,296	0	(2,142)	0	0	3.700	1.665	JJ	21,326	0	11/24/2020	07/15/2027
335934-AK-1	FIRST QUANTUM MINERALS LTD		A	1,2	5.A FE	426,156	102.7500	530,190	516,000	444,651	0	20,499	67,462	0	7.250	14.669	AO	9,353	37,410	01/09/2020	04/01/2023
349553-AM-9	FORTIS INC 3.05 10/04/26		A	1,2	2.C FE	579,313	109.8828	681,273	620,000	588,265	0	4,779	0	0	3.055	4.058	AO	4,577	18,941	04/05/2019	10/04/2026
36168Q-AL-8	GFL ENVIRONMENTAL INC		A	1,2	4.C FE	253,634	100.0000	255,000	255,000	253,640	0	6	34	0	4.000	4.064	FA	1,077	0	12/10/2020	08/01/2028
36257B-AA-7	GW B-CR SECURITY CORP		A	1,2	5.A FE	203,906	111.0000	249,750	225,000	205,269	0	1,363	21,094	0	9.500	11.374	MN	3,563	21,434	10/24/2019	11/01/2027
36485M-AK-5	GW B-CR SECURITY CORP		A	1,2	4.A FE	788,315	101.2500	881,888	871,000	795,538	0	7,292	81,228	0	4.625	6.349	FA	15,218	21,820	06/29/2020	02/15/2027
552704-AD-0	MEG ENERGY CORP		A	1,2	3.C FE	410,409	102.5000	410,000	400,000	410,000	0	(409)	3,357	0	6.500	3.993	JJ	11,989	0	12/15/2020	01/15/2025
552704-AE-8	MEG ENERGY CORP		A	1,2	4.C FE	77,250	103.0000	97,850	95,000	78,368	0	1,146	253	0	7.125	11.163	FA	2,820	3,403	05/20/2020	02/01/2027
552704-AE-8	MEG ENERGY CORP		A	1,2	4.C FE	309,094	103.0000	309,000	300,000	309,000	0	(94)	1,621	0	7.125	6.130	FA	8,906	0	12/15/2020	02/01/2027
57701R-AJ-1	MATTAMY GROUP CORP		A	1,2	4.A FE	222,600	105.8750	254,100	240,000	223,963	0	1,363	17,400	0	5.250	6.457	JD	560	12,950	11/20/2019	12/15/2027
57701R-AJ-1	MATTAMY GROUP CORP		A	1,2	4.A FE	196,059	105.8750	195,869	185,000	195,869	0	(190)	1,970	0	5.250	2.888	JD	432	4,856	12/10/2020	12/15/2027
59151K-AJ-7	METHANEX CORP		A	1,2	3.B FE	101,619	108.2792	102,865	95,000	101,611	0	(9)	0	0	5.650	5.135	JD	447	0	12/15/2020	12/01/2044
59151K-AJ-7	METHANEX CORP		A	1,2	3.B FE	54,834	108.2792	75,795	70,000	54,945	0	119	2,924	0	5.650	7.617	JD	330	1,978	06/05/2020	12/01/2044
644532-AA-1	NEW GOLD INC 6.37 05/15/25		A	1,2	5.A FE	97,239	104.0000	133,120	128,000	104,624	0	3,883	0	0	6.375	11.841	MN	1,043	11,555	10/05/2017	05/15/2025
644535-AH-9	NEW GOLD INC		A	1,2	5.A FE	942,000	110.5000	1,040,910	942,000	942,000	0	0	0	0	7.500	7.498	JJ	36,699	0	06/10/2020	07/15/2027
65548P-AE-6	NORBORD INC 6.25 04/15/23		A	1,2	3.A FE	1,360,134	108.0000	1,501,200	1,390,000	1,357,608	0	7,226	66,802	0	6.250	7.368	AO	18,340	86,875	09/24/2019	04/15/2023
66977W-AQ-2	NOVA CHEMICALS CORP 4.87 06/01/24		A		3.C FE	1,067,918	104.0000	1,265,680	1,217,000	1,091,146	0	26,869	77,710	0	4.875	8.418	JD	4,944	59,329	06/11/2019	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 5.25 06/01/27		A	1,2	3.C FE	848,350	107.2500	1,089,660	1,016,000	868,782	0	15,483	58,013	0	5.250	8.197	JD	4,445	53,340	06/04/2019	06/01/2027
67077M-AE-8	NUTRIEN LTD		A	1,2	2.B FE	801,461	116.3057	872,293	750,000	795,390	0	(5,964)	0	0	4.000	2.843	JD	1,333	30,000	05/11/2020	12/15/2026
67077M-AF-5	NUTRIEN LTD		A		2.B FE	1,016,655	134.9439	1,078,202	799,000	1,013,381	0	(3,275)	7,392	0	5.875	3.638	JD	3,912	23,471	09/14/2020	12/01/2036
67077M-AP-3	NUTRIEN LTD		A		2.B FE	396,893	144.9005	418,762	289,000	395,189	0	(1,704)	0	0	7.125	3.922	MN	2,174	10,296	09/02/2020	05/23/2036
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		A	1,2	4.B FE	977,092	100.7500	984,328	977,000	977,091	0	(1)	0	0	4.000	3.998	AO	9,336	0	12/10/2020	10/15/2030
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		A	1,2	4.A FE	422,482	107.2500	478,335	446,000	423,918	0	2,186	30,560	0	6.250	7.381	MN	3,562	27,875	03/19/2019	05/15/2026
70137T-AL-9	PARKLAND FUEL CORP		A	1,2	3.B FE	367,542	105.1250	415,244	395,000	369,233	0	2,596	36,553	0	6.000	7.524	AO	5,925	23,700	05/07/2019	04/01/2026
70137T-AL-9	PARKLAND FUEL CORP		A	1,2	3.B FE	537,236	105.1250	536,138	510,000	536,138	0	(1,098)	2,989	0	6.000	1.080	AO	7,650	0	12/15/2020	04/01/2026
70137T-AP-0	PARKLAND FUEL CORP		A	1,2	3.B FE	523,289	108.2500	604,035	558,000	526,006	0	2,815	36,104	0	5.875	6.981	JJ	15,116	33,238	06/26/2019	07/15/2027
71644E-AE-2	PETRO-CANADA		A		2.A FE	2,240,084	128.7686	2,387,370	1,854,000	2,212,419	0	(27,665)	0	0	7.875	3.877	JD	6,489	100,564	08/04/2020	06/15/2026
775109-AY-7	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	532,585	109.1233	545,617	500,000	522,289	0	(8,572)	0	0	4.100	2.256	AO	5,125	20,500	10/16/2019	10/01/2023
81783Q-AC-9	SEVEN GENERATIONS ENERGY LTD		A	1,2	3.C FE	80,653	101.7720	96,683	95,000	81,840	0	1,187	4,372	0	5.375	9.023	MS	1,291	2,553	06/04/2020	09/30/2025
81783Q-AC-9	SEVEN GENERATIONS ENERGY LTD		A	1,2	3.C FE	407,300	101.7720	407,088	400,000	407,088	0	(212)	6,690	0	5.375	4.035	MS	5,435	0	12/15/2020	09/30/2025
878742-AS-4	TECK RESOURCES LTD 6 08/15/40		A		2.C FE	595,914	125.2382	917,996	733,000	598,732	0	2,190	47,613	0	6.000	7.775	FA	16,615	43,980	05/30/2018	08/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
878742-AW-5	TECK RESOURCES LTD 6.25 07/15/41		A		2.C FE	172,560	127.4940	260,088	204,000	173,250	0	513	20,517	0	6.250	7.725	JJ	5,879	12,750	04/05/2018	07/15/2041
89352H-AB-5	TRANSCANADA PIPELINES LIMITED		A	1	2.A FE	613,370	133.2290	666,145	500,000	607,530	0	(5,076)	0	0	5.850	3.954	MS	8,613	29,250	11/04/2019	03/15/2036
91831A-AC-5	VALEANT PHARMACEUTICALS IN 6.12 04/15/25		A	2	4.B FE	685,871	102.8750	743,786	723,000	695,511	0	5,246	0	0	6.125	7.163	AO	9,349	44,284	03/22/2019	04/15/2025
91911K-AN-2	VALEANT PHARMACEUTICALS INT 5.5 11/01/25		A		3.B FE	251,980	103.0000	268,830	261,000	253,806	0	1,067	1,302	0	5.500	6.158	MN	2,393	14,355	04/22/2019	11/01/2025
941053-AH-3	WASTE CONNECTIONS INC		A	1,2	2.A FE	1,900,752	118.8565	1,901,704	1,600,000	1,896,416	0	(4,336)	0	0	4.250	1.666	JD	5,667	34,000	11/16/2020	12/01/2028
00191A-AD-8	ARD FINANCE SA		C	1,2	5.C FE	639,852	106.0000	770,620	727,000	646,700	0	6,889	88,273	0	6.500	8.766	JD	131	52,506	11/06/2019	06/30/2027
00772B-AP-6	AERCAP IRELAND CAPITAL LTD / AERCA		C	1	2.C FE	176,103	104.9990	217,348	207,000	185,252	0	9,185	30,410	0	4.625	12.231	JJ	4,787	9,574	06/22/2015	07/01/2022
013822-AB-7	ALCOA NEDERLAND HOLDING		C	1,2	3.A FE	738,832	106.6250	853,000	800,000	736,081	0	3,221	120,266	0	7.000	8.797	MS	14,156	56,000	07/17/2019	09/30/2026
013822-AE-1	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	200,000	108.8750	217,750	200,000	200,000	0	0	0	0	5.500	5.501	JD	489	7,615	07/08/2020	12/15/2027
013822-AE-1	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	386,926	108.8750	386,506	355,000	386,506	0	(420)	1,915	0	5.500	2.608	JD	868	5,273	12/15/2020	12/15/2027
02154C-AE-3	ALTICE FINANCING SA 7.5 05/15/26		C	1,2	4.B FE	889,980	105.2500	1,029,345	978,000	908,440	0	9,645	0	0	7.500	9.209	MN	33,823	73,350	12/18/2018	05/15/2026
02154C-AF-0	ALTICE FINANCING SA		C	1,2	4.B FE	443,025	102.0000	504,900	495,000	446,966	0	3,941	51,975	0	5.000	6.754	JJ	11,413	11,894	01/08/2020	01/15/2028
02154C-AF-0	ALTICE FINANCING SA		C	1,2	4.B FE	224,473	102.0000	224,400	220,000	224,400	0	(73)	2,768	0	5.000	4.116	JJ	5,072	0	12/10/2020	01/15/2028
02156L-AE-1	ALTICE FRANCE SA (FRANCE)		C	1,2	4.B FE	198,500	102.2500	204,500	200,000	200,000	0	1,500	1,500	0	5.125	5.121	JJ	2,933	0	09/30/2020	01/15/2029
02156L-AE-1	ALTICE FRANCE SA (FRANCE)		C	1,2	4.B FE	471,634	102.2500	475,463	465,000	471,467	0	(168)	6,591	0	5.125	4.458	JJ	6,818	0	12/10/2020	01/15/2029
034863-AG-5	ANGLO AMERICAN CAPITAL PLC		C		2.B FE	337,939	105.3750	337,200	320,000	336,821	0	(1,119)	0	0	4.125	1.065	MS	3,447	0	11/17/2020	09/27/2022
03938L-AS-3	ARCELORMITTAL		C		3.A FE	298,883	137.5000	350,625	255,000	298,658	0	(225)	5,219	0	7.000	5.455	MS	5,950	5,950	12/10/2020	03/01/2041
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC		C	1,2	4.B FE	209,437	103.6250	215,540	208,000	208,000	0	(761)	8,963	0	6.000	5.998	FA	4,715	12,734	10/09/2019	02/15/2025
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC		C	1,2	4.B FE	1,413,429	103.6250	1,409,300	1,360,000	1,409,300	0	(4,129)	584	0	6.000	0.505	FA	30,827	0	12/09/2020	02/15/2025
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC		C	1,2	4.B FE	326,288	104.7500	355,103	339,000	327,094	0	807	0	0	5.250	5.898	FA	2,274	8,058	05/26/2020	08/15/2027
05351C-AA-5	AVATION CAPITAL SA 6.5 05/15/21		C		6. FE	327,466	72.7500	377,573	519,000	377,573	0	99,573	241,001	0	6.500	78.254	MN	4,311	33,735	05/03/2018	05/15/2021
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	522,480	107.6250	669,428	622,000	540,782	0	19,700	78,190	0	5.125	10.728	AO	6,730	31,878	09/06/2018	10/01/2023
05401A-AD-3	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	133,630	108.6250	180,318	166,000	138,480	0	4,850	32,370	0	5.250	11.292	MN	1,114	8,715	02/14/2019	05/15/2024
05523R-AB-3	BAE SYSTEMS PLC		C	1	2.B FE	3,527,150	103.2496	3,484,674	3,375,000	3,467,798	0	(59,352)	0	0	4.750	1.186	AO	35,625	80,156	06/30/2020	10/11/2021
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.B FE	1,683,750	113.1428	1,697,142	1,500,000	1,680,284	0	(3,466)	0	0	3.400	1.944	AO	10,767	0	10/21/2020	04/15/2030
055450-AH-3	BHP BILLITON FINANCE		C		1.F FE	595,894	126.7463	595,708	470,000	584,564	0	(11,331)	0	0	6.420	1.499	MS	10,058	15,087	06/17/2020	03/01/2026
05565A-CA-9	BNP PARIBAS SA		C	2	2.C FE	424,970	104.5000	488,015	467,000	425,225	0	301	32,970	0	6.750	7.511	JD	9,369	31,523	01/10/2017	12/31/2049
06738E-BA-2	BARCLAYS PLC 12/31/49		C	2	3.B FE	946,815	107.0000	1,151,320	1,076,000	947,573	0	736	107,655	0	7.750	8.902	MJSD	3,706	83,390	03/21/2019	12/31/2049
06738E-BG-9	BARCLAYS PLC		C	2	3.B FE	274,540	111.5000	330,040	296,000	274,662	0	122	21,460	0	8.000	8.682	MJSD	1,052	23,680	03/20/2019	12/31/2049
06738E-BK-0	BARCLAYS PLC		C	2	2.C FE	278,030	119.8000	371,380	310,000	279,756	0	1,727	31,970	0	5.088	6.482	JD	482	15,773	06/13/2019	06/20/2030
09659T-2B-6	BNP PARIBAS		C	2	2.A FE	500,000	102.7295	513,648	500,000	500,000	0	0	0	0	2.588	2.588	FA	4,996	0	08/05/2020	08/12/2035
111013-AK-4	SKY LTD		C	1	1.G FE	2,966,515	105.1355	3,006,875	2,860,000	2,926,316	0	(33,412)	0	0	3.125	1.878	MN	8,689	89,375	02/04/2020	11/26/2022
111013-AL-2	SKY LTD		C	1	1.G FE	9,961,786	111.4299	10,268,265	9,215,000	9,801,993	0	(133,582)	2,891	0	3.750	1.958	MS	100,789	298,688	04/13/2020	09/16/2024
13323A-AB-6	CAMELOT FINANCE SA		C	1,2	4.B FE	213,852	104.2500	213,713	205,000	213,713	0	(140)	1,420	0	4.500	2.913	MN	1,538	0	12/10/2020	11/01/2026
13323A-AB-6	CAMELOT FINANCE SA		C	1,2	4.B FE	233,975	104.2500	255,413	245,000	235,041	0	1,066	11,025	0	4.500	5.318	MN	1,838	11,056	10/25/2019	11/01/2026
143658-BC-5	CARNIVAL CORP		C	1,2	3.C FE	314,745	115.3750	368,046	319,000	315,506	0	761	0	0	11.500	12.048	AO	9,171	17,629	04/02/2020	04/01/2023
143658-BG-6	CARNIVAL CORP		C	1,2	4.A FE	316,000	116.2500	367,350	316,000	316,000	0	0	0	0	10.500	10.498	FA	14,839	0	07/15/2020	02/01/2026
143658-BJ-0	CARNIVAL CORP		C	1,2	4.A FE	126,967	115.1250	138,150	120,000	126,710	0	(257)	2,083	0	9.875	8.738	FA	4,378	0	09/17/2020	08/01/2027
143658-BJ-0	CARNIVAL CORP		C	1,2	4.A FE	184,456	115.1250	184,200	160,000	184,200	0	(256)	2,419	0	9.875	5.290	FA	5,837	0	12/15/2020	08/01/2027
143658-BL-5	CARNIVAL CORP		C	1,2	4.B FE	64,526	108.8750	65,325	60,000	64,478	0	(47)	0	0	7.625	5.581	MS	458	0	12/10/2020	03/01/2026
143658-BL-5	CARNIVAL CORP		C	1,2	4.B FE	342,000	108.8750	372,353	342,000	342,000	0	0	0	0	7.625	7.629	MS	2,608	0	11/20/2020	03/01/2026
19123M-AC-7	COCA-COLA EUROPEAN PARTNERS PLC		C	1,2	2.A FE	239,641	101.3775	236,210	233,000	235,859	0	(3,782)	0	0	4.500	1.535	MS	3,495	5,243	06/10/2020	09/01/2021
20752T-AA-2	CONNECT FINCO SARL		C	1,2	4.A FE	978,363	107.6250	1,263,518	1,174,000	994,457	0	16,267	166,756	0	6.750	10.339	AO	19,811	77,924	03/26/2020	10/01/2026
20752T-AA-2	CONNECT FINCO SARL		C	1,2	4.A FE	323,136	107.6250	328,256	305,000	322,903	0	(233)	0	0	6.750	5.065	AO	5,147	0	12/09/2020	10/01/2026
210383-AA-3	CONSTELLIUM NV 5.75 05/15/24		C	1,2	4.B FE	640,541	101.6250	728,651	717,000	649,655	0	11,513	68,028	0	5.750	9.039	MN	5,268	41,228	10/24/2019	05/15/2024
210383-AF-2	CONSTELLIUM NV 6.62 03/01/25		C	1,2	4.B FE	1,241,125	102.2200	1,367,704	1,338,000	1,252,552	0	12,458	67,141	0	6.625	8.448	MS	29,548	62,143	09/02/2020	03/01/2025
210383-AG-0	CONSTELLIUM NV 5.875 02/15/26		C	1	4.B FE	775,080	102.5500	828,604	808,000	779,526	0	4,564	25,418	0	5.875	6.539	FA	17,933	9,048	12/09/2020	02/15/2026
225401-AJ-7	CREDIT SUISSE GROUP AG 12/31/49		C	2	3.A FE	308,550	108.7500	358,875	330,000	308,727	0	177	21,450	0	7.500	8.079	JD	11,275	24,750	07/09/2018	12/31/2049
225401-AK-4	CREDIT SUISSE GROUP AG 12/31/49		C	2	3.A FE	408,288	112.5000	500,625	445,000	408,482	0	294	13,939	0	7.250	7.979	JD	9,768	32,263	09/05/2018	12/31/2049
225401-AL-2	CREDIT SUISSE GROUP AG		C	2	3.A FE	365,873	111.3750	461,093	414,000	366,230	0	358	48,128	0	6.375	7.344	FA	9,531	26,393	08/14/2019	08/21/2049
225401-AR-9	CREDIT SUISSE GROUP AG		C	2	3.A FE	260,000	106.2500	276,250	260,000	260,000	0	0	0	0	5.250	5.250	JD	5,308	0	08/04/2020	12/31/2049

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
225436-AA-2	CREDIT SUISSE GROUP AG		C	2	3.B FE	63,998	109.2500	75,383	69,000	64,119	0	53	0	0	6.250	6.812	JD	156	4,313	06/11/2014	12/31/2049
22546D-AB-2	CREDIT SUISSE GROUP AG 7.5 12/31/49		C	2	3.A FE	1,401,168	111.0000	1,601,730	1,443,000	1,398,432	0	244	50,778	0	7.500	7.769	JD	6,013	108,225	06/05/2018	12/31/2049
23291K-AF-2	DH EUROPE FINANCE II SARL		C	1	2.A FE	3,100,319	103.1175	3,196,643	3,100,000	3,099,844	0	(475)	6,377	0	2.050	2.052	MN	8,120	64,962	01/08/2020	11/15/2022
23291K-AJ-4	DH EUROPE FINANCE II SARL		C	1,2	2.A FE	499,045	113.8942	569,471	500,000	499,083	0	38	0	0	3.250	3.263	MN	2,076	16,611	10/29/2019	11/15/2039
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		C	1,2	3.C FE	524,194	103.6250	523,306	505,000	523,306	0	(888)	1,974	0	5.750	1.714	AO	6,130	0	12/15/2020	04/15/2025
23636T-AC-4	DANONE SA		C	1,2	2.A FE	2,233,064	101.2520	2,227,544	2,200,000	2,219,416	0	(13,648)	0	0	2.077	0.898	MN	7,489	22,847	08/27/2020	11/02/2021
23636T-AD-2	DANONE SA 2.58 11/02/23		C	2	2.A FE	211,134	104.9886	209,977	200,000	209,620	0	(1,514)	0	0	2.589	0.765	MN	849	2,589	07/24/2020	11/02/2023
251525-AM-3	DEUTSCHE BANK AG		C	2	3.A FE	623,489	103.0000	623,150	605,000	623,150	0	(339)	449	0	4.296	2.957	MN	2,671	0	12/15/2020	05/24/2028
251525-AX-9	DEUTSCHE BANK AG		C	2	4.A FE	133,000	100.2500	200,500	200,000	133,204	0	166	67,018	0	6.000	9.378	DEC	8,088	2,492	02/11/2020	12/31/2049
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN		C	1,2	2.B FE	658,576	100.7595	654,937	650,000	655,151	0	(3,425)	0	0	1.950	0.694	MS	3,591	6,338	07/31/2020	09/19/2021
25156P-AY-9	DEUTSCHE TELEKOM INTERNATIONAL FIN		C	1,2	2.B FE	1,880,170	102.2469	1,876,231	1,835,000	1,865,669	0	(14,502)	0	0	2.820	1.077	JJ	23,286	21,644	11/18/2020	01/19/2022
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN		C	1,2	2.A FE	683,061	125.6413	741,284	590,000	679,430	0	(3,631)	0	0	4.750	3.553	JD	778	28,025	01/13/2020	06/21/2038
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN		C	1,2	2.A FE	120,818	125.6413	138,205	110,000	120,368	0	(449)	6,533	0	4.750	3.995	JD	145	5,225	01/13/2020	06/21/2038
25243Y-AH-2	DIAGEO CAPITAL PLC		C		1.G FE	709,175	144.2953	721,477	500,000	706,719	0	(2,456)	0	0	5.875	2.647	MS	7,425	0	10/06/2020	09/30/2036
268317-AF-1	ELECTRICITE DE FRANCE SA		C	2	2.C FE	904,469	105.6250	903,094	855,000	903,094	0	(1,376)	4,845	0	5.250	2.185	JD	18,953	0	12/09/2020	12/31/2049
26963P-AA-2	EAGLE INTERMEDIATE GLOBAL H 7.5 05/01/25		C		5.B FE	396,408	87.6250	599,355	684,000	428,383	0	30,549	141,671	0	7.500	21.050	MN	8,550	51,300	04/15/2019	05/01/2025
279158-AK-5	ECOPETROL SA 4.12 01/16/25		C		2.C FE	251,250	109.0000	272,500	250,000	250,747	0	(168)	0	0	4.125	4.044	JJ	4,727	10,313	10/20/2017	01/16/2025
28228P-AA-9	EG GLOBAL FINANCE PLC		C	1,2	4.C FE	795,891	103.0000	1,004,250	975,000	818,549	0	22,450	155,470	0	6.750	11.797	FA	8,409	65,813	08/06/2019	02/07/2025
28228P-AB-7	EG GLOBAL FINANCE PLC		C		4.C FE	255,430	106.5000	305,655	287,000	258,613	0	3,183	31,570	0	8.500	11.200	AO	4,134	25,005	10/11/2019	10/30/2025
29273D-AB-6	ENDO DAC		C	1,2	5.B FE	381,614	111.2500	601,863	541,000	426,930	0	45,316	0	0	9.500	14.576	JJ	27,839	0	06/18/2020	07/31/2027
29273D-AC-4	ENDO DAC		C	1,2	5.B FE	292,652	83.0000	444,880	536,000	301,105	0	8,452	0	0	6.000	16.327	JD	89	17,331	06/18/2020	06/30/2028
29446M-AC-6	EQUINOR ASA		C		1.D FE	295,245	111.3634	334,090	300,000	295,343	0	95	0	0	3.250	3.334	MN	1,165	9,750	11/13/2019	11/18/2049
29446M-AK-8	EQUINOR ASA		C	1,2	1.D FE	994,260	106.1729	1,061,729	1,000,000	994,559	0	299	0	0	2.375	2.440	MN	2,573	11,875	05/18/2020	05/22/2030
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSON		C		2.C FE	161,611	104.1250	161,394	155,000	161,394	0	(217)	342	0	4.125	0.930	MN	817	0	12/15/2020	05/15/2022
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT		C	1,2	3.A FE	498,116	110.6250	497,813	450,000	497,813	0	(304)	449	0	4.500	2.680	MS	5,963	0	12/15/2020	09/15/2027
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV		C		3.A FE	1,025,631	107.2500	1,024,238	955,000	1,024,238	0	(1,394)	3,908	0	5.250	1.817	AO	10,585	0	12/15/2020	04/15/2023
35177P-AW-7	ORANGE SA		C		2.A FE	673,794	102.4981	663,163	647,000	663,586	0	(10,208)	0	0	4.125	0.466	MS	7,932	13,344	07/24/2020	09/14/2021
423012-AA-1	HEINEKEN NV		C	1,2	2.A FE	2,663,432	103.5044	2,675,589	2,585,000	2,636,874	0	(25,210)	0	0	3.400	1.767	AO	21,973	68,000	12/11/2020	04/01/2022
42704M-AA-0	HERBALIFE NUTRITION LTD		C	2	3.C FE	436,842	109.0000	436,000	400,000	436,000	0	(842)	6,304	0	7.875	3.583	MS	18,550	0	12/09/2020	09/01/2025
44962L-AA-5	IHS MARKIT LTD		C	1,2	3.A FE	2,770,735	106.5000	2,765,805	2,597,000	2,765,805	0	(4,930)	10,132	0	5.000	0.620	MN	21,642	0	12/14/2020	11/01/2022
45824T-BA-2	INTELSAT JACKSON HOLDINGS SA		C	1,2	6. FE	210,541	71.0000	249,920	352,000	211,200	0	2,047	112,047	0	8.500	8.500	AO	0	0	10/02/2018	10/15/2024
460599-AB-9	INTERNATIONAL GAME TECH 6.25 02/15/22		C	1,2	3.C FE	463,226	102.6250	520,309	507,000	478,459	0	17,089	45,630	0	6.250	11.733	FA	11,971	31,688	07/11/2018	02/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLO 6.5 02/15/25		C	1,2	3.C FE	881,829	111.5000	1,112,770	998,000	893,279	0	16,978	72,994	0	6.500	9.641	FA	24,506	64,870	04/17/2017	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	233,793	114.2500	234,213	205,000	233,576	0	(217)	0	0	6.250	3.462	JJ	5,908	0	12/10/2020	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	463,125	107.7500	511,813	475,000	463,697	0	572	11,875	0	5.250	5.621	JJ	13,300	0	06/08/2020	01/15/2029
46115H-AW-7	INTESA SANPAOLO SPA		C		3.A FE	1,635,796	114.2500	1,953,675	1,710,000	1,662,130	0	13,662	0	0	5.710	6.313	JJ	45,023	81,082	12/15/2020	01/15/2026
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE		C	1,2	3.A FE	224,902	102.0000	224,400	220,000	224,400	0	(502)	1,238	0	4.750	(0.078)	JJ	4,819	0	12/10/2020	01/15/2025
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE		C	1,2	3.A FE	331,200	102.0000	367,200	360,000	339,557	0	4,309	0	0	4.750	6.366	JJ	7,885	17,100	02/21/2018	01/15/2025
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE		C	1,2	3.A FE	253,750	106.1250	307,763	290,000	259,978	0	3,219	0	0	5.000	6.880	JJ	6,686	14,500	11/29/2017	01/15/2028
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE		C	1,2	3.A FE	26,557	106.1250	26,531	25,000	26,531	0	(25)	235	0	5.000	2.619	JJ	576	0	12/10/2020	01/15/2028
478375-AF-5	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	411,263	102.1900	409,782	401,000	405,793	0	(5,470)	0	0	3.750	1.938	JD	1,253	13,144	10/21/2020	12/01/2021
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC		C		2.B FE	242,986	141.3761	257,305	182,000	241,748	0	(1,238)	0	0	6.000	3.227	JJ	5,035	0	09/09/2020	01/15/2036
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	1,474,065	113.9394	1,491,467	1,309,000	1,462,723	0	(11,342)	0	0	3.900	1.397	FA	19,428	0	08/13/2020	02/14/2026
50201D-AA-1	LOPR SENIOR SECURED FINANCING DAC		C	1,2	4.A FE	695,209	107.9138	761,871	706,000	695,344	0	414	20,441	0	6.750	7.031	AO	10,061	46,331	11/20/2019	10/15/2027
50201D-AA-1	LOPR SENIOR SECURED FINANCING DAC		C	1,2	4.A FE	217,880	107.9138	224,461	208,000	217,339	0	(541)	0	0	6.750	5.420	AO	2,964	7,020	10/02/2020	10/15/2027
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	2.C FE	286,609	112.0000	370,720	331,000	286,973	0	271	31,576	0	7.500	8.769	MJSD	276	24,825	06/11/2018	12/31/2049
539439-AU-3	LLOYDS BANKING GROUP PLC		C	2	2.C FE	297,486	115.5000	382,305	331,000	297,684	0	220	22,703	0	7.500	8.431	MJSD	276	24,825	10/02/2018	12/31/2049
603051-AA-1	MINERAL RESOURCES LTD		C	1,2	3.C FE	175,770	110.2500	178,605	162,000	174,604	0	(1,166)	0	0	8.125	6.053	MN	2,194	6,581	07/10/2020	05/01/2027
603051-AA-1	MINERAL RESOURCES LTD		C	1,2	3.C FE	231,897	110.2500	231,525	210,000	231,525	0	(372)	2,609	0	8.125	3.706	MN	2,844	0	12/15/2020	05/01/2027
603051-AA-1	MINERAL RESOURCES LTD		C	1,2	3.C FE	987,288	110.2500	1,169,753	1,061,000	992,395	0	5,514	78,662	0	8.125	9.503	MN	14,368	86,206	05/28/2019	05/01/2027
606822-AL-8	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	2,075,760	102.9476	2,058,952	2,000,000	2,054,504	0	(21,256)	0	0	2.998	0.599	FA	21,486	29,980	07/16/2020	02/22/2022

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	2,000,000	105.6071	2,112,142	2,000,000	2,000,000	0	0	0	0	2.193	2.193	FA	15,351	21,930	02/18/2020	02/25/2025
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDIN 2 10/28/21		C	1,2	2.B FE	2,518,516	101.2599	2,506,183	2,475,000	2,500,518	0	(17,998)	0	0	2.000	0.604	AO	8,663	24,750	06/18/2020	10/28/2021
62886H-AP-6	NCL CORPORATION LTD		C	1,2	5.A FE	365,400	92.0000	534,520	581,000	383,445	0	22,501	164,756	0	3.625	15.396	JD	936	18,479	09/03/2020	12/15/2024
62886H-AR-2	NCL CORPORATION LTD		C	1,2	4.A FE	99,000	120.0000	120,000	100,000	99,101	0	101	0	0	12.250	12.575	MN	1,565	6,159	05/05/2020	05/15/2024
62886H-AR-2	NCL CORPORATION LTD		C	1,2	4.A FE	829,995	120.0000	904,800	754,000	828,239	0	(1,756)	974	0	12.250	8.440	MN	11,802	24,882	12/15/2020	05/15/2024
62886H-AY-7	NCL CORPORATION LTD		C	1,2	4.A FE	351,000	117.5000	412,425	351,000	351,000	0	0	0	0	10.250	10.248	FA	15,990	0	07/16/2020	02/01/2026
62886H-BA-8	NCL CORPORATION LTD		C	1,2	4.B FE	180,000	105.3750	189,675	180,000	180,000	0	0	0	0	5.875	5.877	MS	382	0	12/15/2020	03/15/2026
62947Q-AW-8	NXP BV		C		2.C FE	8,796,402	105.3913	8,773,826	8,325,000	8,717,160	0	(75,230)	0	0	3.875	1.015	MS	107,531	45,047	09/16/2020	09/01/2022
62954H-AB-4	NXP BV		C	1,2	2.C FE	1,158,700	119.2325	1,192,325	1,000,000	1,155,001	0	(3,699)	0	0	4.300	2.225	JD	1,553	21,500	10/08/2020	06/18/2029
62954H-AC-2	NXP BV		C	1,2	2.C FE	249,503	110.1630	275,408	250,000	249,538	0	36	0	0	3.150	3.182	MN	1,313	3,938	04/29/2020	05/01/2027
62954H-AE-8	NXP BV		C	1,2	2.C FE	499,580	107.3964	536,982	500,000	499,623	0	43	0	0	2.700	2.718	MN	2,250	6,750	04/29/2020	05/01/2025
654902-AD-7	NOKIA OYJ		C		3.A FE	1,636,440	103.2500	1,688,138	1,635,000	1,653,427	0	8,184	2,165	0	3.375	2.468	JD	2,912	38,222	12/15/2020	06/12/2022
65504L-AG-2	NOBLE HOLDING INTL LTD		C	1	6. FE	9,600	1.8550	11,872	640,000	9,600	0	608	231,008	0	6.050	329.059	MS	0	6,874	04/18/2017	03/01/2041
65504L-AL-1	NOBLE HOLDING INTERNATIONAL LTD		C	1,2	6. FE	2,450	1.8550	4,545	245,000	2,450	0	183	103,083	0	8.950	8.950	AO	0	6,162	05/18/2016	04/01/2045
65535H-AR-0	NOMURA HOLDINGS INC		C		2.A FE	500,000	104.2616	521,308	500,000	500,000	0	0	0	0	1.851	1.851	JJ	4,319	0	07/06/2020	07/16/2025
67054K-AA-7	SFR GROUP SA 7.37 05/01/26		C	1,2	4.B FE	1,834,400	105.2500	2,078,688	1,975,000	1,857,606	0	15,784	0	0	7.375	8.796	MN	67,164	121,798	03/17/2020	05/01/2026
67777L-AC-7	OI EUROPEAN GROUP BV 4 03/15/23		C	1,2	4.A FE	313,426	102.0000	343,740	337,000	322,845	0	5,630	2,527	0	4.000	6.060	MS	3,969	13,480	12/06/2017	03/15/2023
698299-BK-9	PANAMA REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	249,955	111.2500	278,125	250,000	249,959	0	4	0	0	3.160	3.162	JJ	3,467	7,900	07/17/2019	01/23/2030
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD		C	1,2	2.C FE	168,237	104.7500	199,025	190,000	173,951	0	6,327	24,375	0	5.250	11.072	FA	3,768	9,975	02/14/2019	08/15/2022
714264-AH-1	PERNOD-RICARD SA		C	1,2	2.A FE	530,220	105.6251	528,126	500,000	527,589	0	(2,631)	0	0	4.250	0.641	JJ	9,799	0	11/10/2020	07/15/2022
714264-AK-4	PERNOD-RICARD SA		C	1	2.A FE	794,426	140.7500	914,875	650,000	789,826	0	(4,391)	19,508	0	5.500	3.974	JJ	16,485	35,750	12/17/2019	01/15/2042
714294-AD-7	PERRIGO COMPANY PLC		C	1,2	2.C FE	588,436	103.8966	587,016	565,000	585,293	0	(3,142)	0	0	4.000	2.575	MN	2,888	11,300	08/19/2020	11/15/2023
718337-AC-2	KONINKLIJKE PHILIPS NV		C		2.A FE	94,832	125.5562	94,167	75,000	94,018	0	(814)	0	0	7.750	1.706	MN	743	2,906	10/19/2020	05/15/2025
718337-AE-8	KONINKLIJKE PHILIPS NV		C		2.A FE	637,640	126.4472	632,236	500,000	632,236	0	(5,404)	9,605	0	7.200	1.696	JD	3,000	18,000	10/08/2020	06/01/2026
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE		C	1,2	1.G FE	3,184,560	106.4587	3,193,761	3,000,000	3,159,820	0	(24,740)	0	0	2.750	1.111	JD	1,146	82,500	06/16/2020	06/26/2024
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD		C	1,2	3.B FE	139,160	113.5000	161,170	142,000	139,614	0	454	0	0	10.875	11.698	JD	7,121	2,402	05/13/2020	06/01/2023
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		C	1,2	3.B FE	1,174,831	116.6250	1,172,081	1,005,000	1,172,081	0	(2,750)	11,544	0	11.500	4.394	JD	53,293	0	12/15/2020	06/01/2025
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD		C	1,2	4.B FE	121,924	108.5000	133,455	123,000	122,091	0	167	1,076	0	9.125	9.465	JD	499	5,799	06/04/2020	06/15/2023
78081B-AE-3	ROYALTY PHARMA PLC		C	1,2	2.C FE	477,780	104.9281	524,641	500,000	478,016	0	236	0	0	3.300	3.614	MS	5,454	0	08/24/2020	09/02/2040
81180W-AT-8	SEAGATE HDD CAYMAN 4.87 03/01/24		C	1,2	3.A FE	565,800	108.0000	660,960	612,000	581,738	0	8,282	0	0	4.875	6.625	MS	9,945	29,835	02/21/2019	03/01/2024
81180W-AV-3	SEAGATE HDD CAYMAN		C	1,2	3.A FE	258,214	102.7500	256,875	250,000	256,875	0	(1,339)	1,473	0	4.250	1.139	MS	3,542	0	10/26/2020	03/01/2022
81180W-AY-7	SEAGATE HDD CAYMAN		C	1,2	3.A FE	54,922	106.7500	58,713	55,000	54,927	0	5	0	0	4.125	4.141	JJ	1,267	0	06/03/2020	01/15/2031
81783H-AA-3	SEVEN & I HOLDINGS CO LTD 3.35 09/17/21		C		1.F FE	3,083,490	101.9479	3,058,437	3,000,000	3,054,315	0	(29,175)	0	0	3.350	0.791	MS	29,033	50,250	08/11/2020	09/17/2021
822538-AE-4	SHELF DRILLING HOLDINGS LTD		C	1,2	5.B FE	(22,759)	46.0000	208,840	454,000	184,123	0	22,071	226,152	0	8.250	37.766	FA	14,150	37,455	06/05/2018	02/15/2025
822582-AT-9	SHELL INTERNATIONAL FINANCE BV		C		1.D FE	1,144,133	115.9035	1,245,963	1,075,000	1,141,402	0	(2,095)	0	0	3.625	3.226	FA	14,072	38,969	09/10/2019	08/21/2042
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		C	1,2	2.B FE	312,796	101.3257	311,070	307,000	310,270	0	(2,527)	0	0	2.400	0.740	MS	2,006	3,684	06/29/2020	09/23/2021
83192P-AA-6	SMITH & NEPHEW PLC		C	1,2	2.B FE	1,000,000	101.4975	1,014,975	1,000,000	1,000,000	0	0	0	0	2.032	2.032	AO	4,346	0	10/07/2020	10/14/2030
83368J-KG-4	SOCIETE GENERALE SA 7.37 12/31/49		C	2	3.B FE	850,822	102.5000	937,875	915,000	851,268	0	397	46,801	0	7.375	7.994	JD	20,244	67,481	08/29/2017	12/31/2049
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	1,000,000	104.9259	1,049,259	1,000,000	1,000,000	0	0	0	0	3.025	3.025	JJ	14,453	0	06/29/2020	07/09/2040
87927V-AF-5	TELECOM ITALIA CAPITAL SA		C		3.B FE	802,792	122.5000	802,375	655,000	802,375	0	(417)	6,326	0	6.375	4.021	MN	5,336	0	12/15/2020	11/15/2033
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA		C	1,2	1.D FE	750,000	108.8897	816,673	750,000	750,000	0	0	0	0	2.986	2.986	JD	124	11,198	06/24/2020	06/29/2041
89385A-AA-3	TRANSOCEAN SENTRY LTD		C	1,2	5.A FE	258,446	91.0000	350,555	385,225	270,999	0	17,581	131,008	0	5.375	22.081	MN	2,646	20,706	05/15/2019	05/15/2023
89641U-AD-3	TRINITY ACQUISITION PLC		C	1,2	2.B FE	865,440	101.5000	858,690	846,000	856,566	0	(8,874)	0	0	3.500	1.475	MS	8,719	14,805	07/01/2020	09/15/2021
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	430,212	105.6250	459,469	435,000	430,106	0	285	10,288	0	5.500	5.736	FA	9,038	15,950	08/08/2019	08/15/2026
89686Q-AB-2	TRIVIUM PACKAGING FINANCE BV		C	1,2	5.B FE	367,736	109.8750	399,945	364,000	365,681	0	(881)	12,644	0	8.500	8.406	FA	11,688	20,627	08/01/2019	08/15/2027
902133-AK-3	TYCO ELECTRONICS GROUP SA 4.87 01/15/21		C		2.A FE	1,127,050	100.1242	1,095,359	1,094,000	1,095,184	0	(30,373)	0	0	4.875	2.054	JJ	24,592	53,333	12/11/2019	01/15/2021
902133-AT-4	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	1,059,240	111.8219	1,118,219	1,000,000	1,046,956	0	(8,909)	0	0	3.700	2.666	FA	13,978	37,000	08/09/2019	02/15/2026
902133-AU-1	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	2,369,858	110.8673	2,494,514	2,250,000	2,360,410	0	(9,448)	0	0	3.125	2.293	FA	26,563	35,156	05/26/2020	08/15/2027
904678-AQ-2	UNICREDIT SPA		C	2	3.B FE	307,511	120.5000	307,275	255,000	307,275	0	(236)	35	0	7.296	4.314	AO	4,600	0	12/15/2020	04/02/2034
904678-AS-8	UNICREDIT SPA		C	2	3.A FE	418,838	109.4285	437,714	400,000	418,766	0	(72)	0	0	5.459	4.826	JD	61	10,918	12/10/2020	06/30/2035
92676X-AC-1	VIKING CRUISES LTD 6.25 05/15/25		C		5.B FE	220,200	98.5000	369,375	375,000	231,350	0	15,071	126,866	0	6.250	19.714	MN	2,995	23,438	08/01/2019	05/15/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
92676X-AD-9	VIKING CRUISES LTD 5.87 09/15/27		C		5.B FE	1,252,147	97.0000	2,079,680	2,144,000	1,307,797	0	52,318	795,383	0	5.875	15.388	MS	37,088	123,140	10/28/2020	09/15/2027
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC		C	1,2	4.B FE	283,124	103.8750	301,238	290,000	283,396	0	273	9,776	0	5.000	5.307	JJ	8,056	0	06/08/2020	07/15/2030
92769X-AM-7	VIRGIN MEDIA SECURED FINANC 5.5 08/15/26		C		3.C FE	184,500	104.0000	208,000	200,000	187,831	0	1,721	0	0	5.500	6.819	FA	4,156	11,000	04/12/2016	08/15/2026
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	459,340	108.0000	459,000	425,000	459,000	0	(340)	3,032	0	5.500	3.511	MN	2,987	0	12/10/2020	05/15/2029
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	2,298,271	108.0000	2,473,200	2,290,000	2,295,121	0	(1,900)	61,557	0	5.500	5.465	MN	16,094	125,950	02/10/2020	05/15/2029
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	242,000	104.5000	252,890	242,000	242,000	0	0	0	0	4.500	4.499	FA	5,506	0	06/17/2020	08/15/2030
92857W-AZ-3	VODAFONE GROUP PLC		C		2.B FE	1,296,138	103.6314	1,295,393	1,250,000	1,293,965	0	(2,172)	0	0	2.500	0.463	MS	8,247	0	11/25/2020	09/26/2022
92857W-BH-2	VODAFONE GROUP PLC		C	1	2.B FE	1,053,480	109.2385	1,092,385	1,000,000	1,038,886	0	(12,179)	0	0	3.750	2.416	JJ	17,188	37,500	10/16/2019	01/16/2024
92857W-BJ-8	VODAFONE GROUP PLC		C		2.B FE	2,220,511	114.2426	2,216,306	1,940,000	2,195,876	0	(24,635)	0	0	4.125	1.058	MN	6,891	40,013	07/22/2020	05/30/2025
92857W-BU-3	VODAFONE GROUP PLC		C	1	2.B FE	722,274	123.1484	892,826	725,000	722,317	0	43	0	0	4.250	4.272	MS	8,901	30,813	09/10/2019	09/17/2050
92858R-AA-8	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	680,000	102.0000	693,600	680,000	680,000	0	0	0	0	4.250	4.251	JJ	7,787	0	09/10/2020	01/31/2031
961214-EQ-2	WESTPAC BANKING CORP		C		2.A FE	1,000,000	106.6039	1,066,039	1,000,000	1,000,000	0	0	0	0	2.963	2.963	MN	3,704	0	11/09/2020	11/16/2040
984851-AG-0	YARA INTERNATIONAL ASA		C	1,2	2.B FE	250,000	108.0067	270,017	250,000	250,000	0	0	0	0	3.148	3.148	JD	590	3,935	05/28/2020	06/04/2030
98954N-AA-7	ZIGGO SECURED FINANCE BV		C	1,2	4.A FE	1,178,883	104.8750	1,331,913	1,270,000	1,197,603	0	9,271	0	0	5.500	6.648	JJ	32,209	69,850	05/09/2019	01/15/2027
98954N-AA-7	ZIGGO SECURED FINANCE BV		C	1,2	4.A FE	575,304	104.8750	574,715	548,000	574,715	0	(589)	1,697	0	5.500	3.018	JJ	13,898	0	12/10/2020	01/15/2027
98954U-AB-9	ZIGGO BOND FINANCE BV 6 01/15/27		C		4.C FE	376,250	105.3750	453,113	430,000	386,586	0	5,374	0	0	6.000	8.149	JJ	11,897	25,800	08/22/2018	01/15/2027
98955D-AA-8	ZIGGO BV		C	2	4.A FE	297,756	105.0000	320,250	305,000	298,122	0	419	7,244	0	4.875	5.188	JJ	3,139	14,332	10/17/2019	01/15/2030
AN1012-82-1	ABENGOA ABENEWCO 2 SAU 0.25 03/28/23		B		6. FE	3,305	0.0000	0	106,357	0	(4,605)	3,001	0	0	1.500	117.288	MJSD	411	1,604	12/31/2020	03/28/2023
060505-FP-4	Bank of America Corp				2.C FE	975,963	105.8966	1,033,512	975,963	975,963								1,528	50,018	06/20/2019	12/31/2099
89832Q-AD-1	Truist Fin Corp				2.B FE	515,421	107.2230	523,229	487,982	487,982								7,808	25,505	12/17/2019	12/31/2099
743315-AU-7	Progressive Corp				2.A FE	731,973	105.8326	774,666	731,973	731,973								11,584	39,344	03/09/2018	12/31/2099
857477-BA-0	State Street Corp				2.A FE	975,963	105.7300	1,031,886	975,963	975,963								2,440	54,898	09/20/2018	12/31/2099
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,389,600,997	XXX	1,477,732,918	1,372,803,386	1,386,181,819	(5,042)	(3,147,530)	28,177,577	0	XXX	XXX	XXX	14,874,674	34,424,737	XXX	XXX
08162V-AE-8	BMARK 2019-B10 A4				1.A FM	1,029,963	116.5550	1,165,550	1,000,000	1,025,701	0	(2,505)	0	0	3.717	3.375	MON	3,098	37,170	03/21/2019	03/15/2029
17323V-AZ-8	CGCMT_15-GC29 3.19 04/10/48	CF			1.A FM	5,149,759	109.1900	5,459,500	5,000,000	5,068,372	0	(15,221)	0	0	3.192	2.844	MON	13,300	159,600	04/02/2015	04/10/2048
36258Y-BG-2	GSMS_20-GC45				1.A FM	1,491,434	110.9220	1,606,151	1,448,000	1,487,817	0	(3,617)	0	0	2.911	2.565	MON	3,512	38,633	01/10/2020	02/13/2053
61690V-AZ-1	MSBAM_15-C26 3.53 10/15/48	CF			1.A FM	5,149,870	111.4140	5,570,700	5,000,000	5,076,872	0	(15,160)	0	0	3.531	3.174	MON	14,713	176,550	10/28/2015	10/15/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						12,821,026	XXX	13,801,901	12,448,000	12,658,762	0	(36,503)	0	0	XXX	XXX	XXX	34,623	411,953	XXX	XXX
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC			1,2	2.A FE	3,805,663	108.5890	3,941,782	3,630,000	3,782,383	0	(23,279)	0	0	4.738	3.658	MJSD	5,255	128,992	04/27/2020	03/20/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,805,663	XXX	3,941,782	3,630,000	3,782,383	0	(23,279)	0	0	XXX	XXX	XXX	5,255	128,992	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,406,227,686	XXX	1,495,476,601	1,388,881,386	1,402,622,964	(5,042)	(3,207,312)	28,177,577	0	XXX	XXX	XXX	14,914,552	34,965,682	XXX	XXX
99B000-59-6	HYGIEIA INC 4				6. FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	4.000	3.630	MAT	480,548	0	03/14/2016	12/31/2021
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,500,000	XXX	2,500,000	2,500,000	2,500,000	0	0	0	0	XXX	XXX	XXX	480,548	0	XXX	XXX
4899999. Total - Hybrid Securities						2,500,000	XXX	2,500,000	2,500,000	2,500,000	0	0	0	0	XXX	XXX	XXX	480,548	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						1,982,997,816	XXX	2,136,034,455	1,960,928,198	1,980,473,219	73,378	(3,148,983)	28,268,518	0	XXX	XXX	XXX	19,164,876	48,083,199	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						551,207,734	XXX	568,976,181	530,650,418	547,994,811	0	(3,279,835)	94,784	0	XXX	XXX	XXX	1,471,661	12,970,978	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						17,991,065	XXX	19,307,151	17,453,000	17,722,633	0	(55,639)	0	0	XXX	XXX	XXX	52,291	623,965	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						34,082,196	XXX	37,471,483	32,680,000	33,880,484	0	(131,700)	0	0	XXX	XXX	XXX	84,518	1,080,136	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	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
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						2,586,278,811	XXX	2,761,789,270	2,541,711,616	2,580,071,147	73,378	(6,616,157)	28,363,302	0	XXX	XXX	XXX	20,773,346	62,758,278	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 1,184,751,990 1B ...$ 9,620,426 1C ..$ 3,823,084 1D ..$ 11,872,162 1E ...$ 38,827,481 1F ...$ 110,701,836 1G ..$ 141,474,765
2A ..$ 270,415,301 2B ...$ 284,861,408 2C ..$ 134,051,894
3A ..$ 69,304,461 3B ...$ 61,209,592 3C ..$ 80,433,639
4A ..$ 43,641,820 4B ...$ 64,288,993 4C ..$ 32,402,926
5A ..$ 22,181,020 5B ...$ 9,159,182 5C ..$ 646,700
6 ....$ 6,402,467

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
361860-20-8	GMAC CAPITAL TRUST I			144,375.000	0.00	27.050	2,956,338	27.050	3,905,344	2,956,338	0	236,463	0	0	0	520,841	(520,841)	0	3.C	03/16/2020
857477-85-5	State Street Corp Preferred Stock VAR			207.880	0.00		5,151	28.960	6,020	5,151	0	278	0	0	0	0	0		2.A FE	12/19/2016
26441C-50-1	Duke Energy Corp Preferred Stock 5.75			19,519.270	0.00		487,982	28.510	556,494	487,982	0	28,059	0	0	0	0	0		2.C FE	03/25/2019
74460W-62-8	Public Storage Preferred Stock			39,038.540	0.00		975,963	27.670	1,080,196	975,963	0	47,578	0	0	0	0	0		2.A FE	09/05/2019
020002-83-8	Allstate Corp Preferred Stock 5.1			39,038.540	0.00		975,963	28.270	1,103,571	975,963	12,444	49,774	0	0	0	0	0		2.B FE	08/01/2019
665859-85-6	Northern Trust Corp Preferred Stock 4.7			39,038.540	0.00		975,963	28.070	1,095,958	975,963	11,468	41,538	0	0	0	0	0		2.A FE	10/25/2019
48128B-62-2	JPMorgan Chase + Co Preferred Stock 4.75			39,038.540	0.00		975,963	27.710	1,081,758	975,963	0	49,449	0	0	0	0	0		2.B FE	10/31/2019
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							7,353,323	XXX	8,829,341	7,353,323	23,912	453,139	0	0	0	520,841	(520,841)	0	XXX	XXX
8999999 - Total Preferred Stocks							7,353,323	XXX	8,829,341	7,353,323	23,912	453,139	0	0	0	520,841	(520,841)	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

2A ..$ 1,957,077 2B ...$ 1,951,926 2C ..$ 487,982

3A ..$ 0 3B ...$ 0 3C ..$ 2,956,338

4A ..$ 0 4B ...$ 0 4C ..$ 0

5A ..$ 0 5B ...$ 0 5C ..$ 0

6 ....$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
003654-10-0	ABIOMED INC			1,033.000	334,899	324.200	334,899	149,950	0	0	0	184,948	26,269	158,679	0	05/06/2019	
004225-10-8	ACADIA PHARMACEUTICALS INC			5,500.000	294,030	53.460	294,030	226,875	0	0	0	67,155	50,703	16,452	0	06/22/2020	
007903-10-7	ADVANCED MICRO DEVICES INC			2,633.000	241,472	91.710	241,472	138,484	0	0	0	102,989	4,394	98,595	0	05/18/2020	
00846U-10-1	AGILENT TECHNOLOGIES INC			2,795.000	331,180	118.490	331,180	200,178	0	2,012	0	101,263	8,525	92,738	0	04/01/2019	
00847J-10-5	AGILISYS INC			81,761.000	3,137,987	38.380	3,137,987	1,365,409	0	0	0	1,705,192	694,999	1,010,193	0	03/04/2020	
00971T-10-1	AKAMAI TECHNOLOGIES INC			2,885.000	302,896	104.990	302,896	224,415	0	0	0	50,774	0	50,774	0	07/31/2020	
011659-10-9	ALASKA AIR GROUP INC			6,030.000	313,560	52.000	313,560	217,905	0	0	0	95,655	4,188	91,467	0	06/22/2020	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES RE			308.000	54,892	178.220	54,892	42,214	336	1,287	0	6,208	1,083	5,125	0	03/18/2019	
016255-10-1	ALIGN TECHNOLOGY INC			1,518.000	811,189	534.380	811,189	264,056	0	0	0	520,267	139,657	380,610	0	01/27/2020	
02079K-10-7	ALPHABET INC CLASS C			1,000.000	1,751,880	1,751.880	1,751,880	1,745,491	0	0	0	6,389	0	6,389	0	12/17/2020	
02156B-10-3	ALTERYX INC CLASS A			1,545.000	188,166	121.790	188,166	144,923	0	0	0	33,557	0	33,557	0	10/29/2019	
023135-10-6	AMAZON COM INC			682.000	2,221,226	3,256.930	2,221,226	2,155,710	0	0	0	65,516	0	65,516	0	12/15/2020	
023608-10-2	AMEREN CORP			820.000	64,009	78.060	64,009	49,851	0	1,234	0	14,159	0	14,159	0	03/24/2020	
03076C-10-6	AMERIPRISE FINANCE INC			1,800.000	349,794	194.330	349,794	265,083	0	3,744	0	84,711	0	84,711	0	07/09/2020	
031100-10-0	AMETEK INC			3,375.000	408,173	120.940	408,173	236,614	0	2,329	0	81,366	0	81,366	0	05/05/2020	
032654-10-5	ANALOG DEVICES INC			3,089.000	456,338	147.730	456,338	261,954	0	7,661	0	89,241	0	89,241	0	12/20/2018	
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT INC			21,980.000	185,731	8.450	185,731	144,189	4,836	9,671	0	41,542	6,373	35,169	0	06/22/2020	
03662Q-10-5	ANSYS INC			1,118.000	406,728	363.800	406,728	204,467	0	0	0	118,944	0	118,944	0	04/01/2019	
037411-10-5	APACHE CORP			1,350.000	19,157	14.190	19,157	5,643	0	101	0	13,514	33,964	(20,450)	0	01/27/2020	
037833-10-0	APPLE INC			25.000	3,317	132.690	3,317	2,893	0	5	0	425	0	425	0	09/08/2020	
03784Y-20-0	APPLE HOSPITALITY REIT INC			5,309.000	68,539	12.910	68,539	48,684	0	1,593	0	9,291	27,023	(17,732)	0	04/30/2018	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC			1,625.000	120,884	74.390	120,884	111,816	0	1,316	0	(22,631)	9,187	(31,818)	0	03/04/2019	
045327-10-3	ASPEN TECHNOLOGY INC			600.000	78,150	130.250	78,150	62,920	0	0	0	6,779	1,893	4,886	0	08/24/2020	
052769-10-6	AUTODESK INC			939.000	286,714	305.340	286,714	103,224	0	0	0	114,445	0	114,445	0	02/14/2018	
05329W-10-2	AUTONATION INC			15,593.000	1,088,235	69.790	1,088,235	735,289	0	0	0	352,946	48,638	304,308	0	09/21/2020	
053332-10-2	AUTOZONE INC			1,153.000	1,366,812	1,185.440	1,366,812	970,489	0	0	0	228,052	234,820	(6,768)	0	07/29/2019	
053484-10-1	AVALONBAY COMMUNITIES REIT INC			1,060.000	170,056	160.430	170,056	156,000	1,685	6,667	0	(36,481)	15,745	(52,226)	0	04/01/2019	
05352A-10-0	AVANTOR INC			6,490.000	182,694	28.150	182,694	145,093	0	0	0	37,600	0	37,600	0	08/04/2020	
05368M-10-6	AVID BIOSERVICES INC			233,845.000	2,698,571	11.540	2,698,571	974,300	0	0	0	1,024,711	4,085	1,020,626	0	03/11/2020	
05605H-10-0	BWX TECHNOLOGIES INC			61,594.000	3,712,886	60.280	3,712,886	2,482,198	0	45,553	0	609	22,312	(21,703)	0	03/11/2020	
06417N-10-3	BANK OZK			940.000	29,394	31.270	29,394	15,698	0	1,013	0	11,766	11,047	719	0	10/29/2019	
084423-10-2	WR BERKLEY CORP			2,300.000	152,766	66.420	152,766	119,991	0	1,081	0	32,775	51,270	(18,495)	0	02/03/2020	
08579W-10-3	BERRY GLOBAL GROUP INC			3,450.000	193,856	56.190	193,856	173,264	0	0	0	20,592	0	20,592	0	10/19/2020	
086516-10-1	BEST BUY INC			2,350.000	234,507	99.790	234,507	124,456	1,293	5,053	0	28,177	0	28,177	0	11/12/2018	
090572-20-7	BIO RAD LABORATORIES INC CLASS A			461.000	268,735	582.940	268,735	118,072	0	0	0	98,152	0	98,152	0	03/18/2019	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			410.000	35,953	87.690	35,953	31,193	0	0	0	2,765	1,478	1,287	0	12/09/2019	
09073M-10-4	BIO TECHNE CORP			1,937.000	615,094	317.550	615,094	273,253	0	2,479	0	189,903	0	189,903	0	02/14/2018	
093671-10-5	H&R BLOCK INC			5,515.000	87,468	15.860	87,468	77,651	1,434	5,736	0	9,817	51,841	(42,024)	0	08/29/2019	
09609G-10-0	BLUEBIRD BIO INC			790.000	34,183	43.270	34,183	34,183	0	0	0	0	10,221	(10,221)	0	05/18/2020	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP C			2,210.000	192,668	87.180	192,668	192,668	0	0	0	0	2,365	(2,365)	0	12/15/2020	
099724-10-6	BORGWARNER INC			385.000	14,876	38.640	14,876	9,382	0	262	0	5,494	7,319	(1,825)	0	11/11/2019	
105368-20-3	BRANDYWINE REALTY TRUST REIT			14,021.000	166,990	11.910	166,990	144,977	0	10,656	0	(18,368)	35,473	(53,841)	0	10/22/2018	
10922N-10-3	BRIGHTHOUSE FINANCIAL INC			3,510.000	127,080	36.205	127,080	84,837	0	0	0	33,327	43,945	(10,618)	0	05/07/2019	
109696-10-4	BRINKS			37,081.000	2,669,832	72.000	2,669,832	1,523,658	0	21,001	0	938,271	1,547,482	(609,211)	0	03/06/2020	
11120U-10-5	BRIXMOR PROPERTY GROUP REIT INC			151,988.000	2,515,401	16.550	2,515,401	1,500,997	0	68,289	0	640,051	1,095,307	(455,256)	0	06/23/2020	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS INC			464.000	71,085	153.200	71,085	44,001	267	1,018	0	14,421	659	13,762	0	09/04/2018	
115236-10-1	BROWN & BROWN INC			13,755.000	652,125	47.410	652,125	407,463	0	4,780	0	110,805	4,978	105,827	0	02/03/2020	
115637-10-0	BROWN FORMAN CORP CLASS A			1,215.000	89,266	73.470	89,266	62,285	218	869	0	13,333	332	13,001	0	04/01/2019	
116794-10-8	BRUKER CORP			12,200.000	660,386	54.130	660,386	424,107	0	1,952	0	104,376	65,824	38,552	0	07/29/2019	
122017-10-6	BURLINGTON STORES INC			951.000	248,734	261.550	248,734	143,323	0	0	0	31,878	0	31,878	0	08/13/2018	
12503M-10-8	CBOE GLOBAL MARKETS INC			3,484.000	324,430	93.120	324,430	304,903	0	2,243	0	95	20,393	(20,298)	0	12/14/2020	
12514G-10-8	CDW CORP			1,550.000	204,275	131.790	204,275	108,981	0	2,387	0	(17,128)	0	(17,128)	0	03/08/2018	

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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
12541W-20-9	CH ROBINSON WORLDWIDE INC			1,700.000	159,579	93.870	159,579	159,579	867	867	0	0	6,436	(6,436)	0	08/31/2020	
12571T-10-0	CMC MATERIALS INC			22,247.000	3,365,971	151.300	3,365,971	806,410	9,789	38,678	0	157,578	2,576	155,002	0	03/04/2020	
127055-10-1	CABOT CORP			76,369.000	3,427,441	44.880	3,427,441	1,994,758	0	106,636	0	927,310	1,121,582	(194,272)	0	03/04/2020	
127190-30-4	CACI INTERNATIONAL INC CLASS A			24,437.000	6,092,877	249.330	6,092,877	4,361,680	0	0	0	259,914	111,713	148,201	0	08/14/2020	
133131-10-2	CAMDEN PROPERTY TRUST REIT			555.000	55,456	99.920	55,456	43,978	461	1,826	0	(2,509)	921	(3,430)	0	02/14/2018	
134429-10-9	CAMPBELL SOUP			4,777.000	230,968	48.350	230,968	204,846	0	4,816	0	(2,496)	0	(2,496)	0	10/28/2020	
146229-10-9	CARTERS INC			2,810.000	264,337	94.070	264,337	184,701	0	1,686	0	14,523	57,432	(42,909)	0	03/04/2019	
15189T-10-7	CENTERPOINT ENERGY INC			19,840.000	429,338	21.640	429,338	378,034	0	4,989	0	51,304	3,772	47,532	0	10/19/2020	
156782-10-4	CERNER CORP			4,575.000	359,046	78.480	359,046	253,430	1,007	2,900	0	24,975	0	24,975	0	07/06/2020	
159864-10-7	CHARLES RIVER LABORATORIES INTERNA			2,755.000	688,364	249.860	688,364	346,832	0	0	0	284,204	16,694	267,510	0	07/29/2019	
16359R-10-3	CHEMED CORP			1,209.000	643,925	532.610	643,925	386,965	0	1,596	0	112,860	0	112,860	0	03/04/2019	
169656-10-5	CHIPOTLE MEXICAN GRILL INC			112.000	155,312	1,386.710	155,312	48,313	0	0	0	61,555	0	61,555	0	06/26/2018	
171340-10-2	CHURCH AND DWIGHT INC			6,305.000	549,985	87.230	549,985	308,251	0	6,053	0	106,491	0	106,491	0	02/14/2018	
171798-10-1	CIMAREX ENERGY			2,711.000	101,690	37.510	101,690	101,533	0	0	0	157	697	(540)	0	12/07/2020	
172755-10-0	CIRRUS LOGIC INC			9,050.000	743,910	82.200	743,910	553,345	0	0	0	190,565	44,694	145,871	0	06/22/2020	
172908-10-5	CINTAS CORP			3,529.000	1,247,360	353.460	1,247,360	728,503	0	12,387	0	433,032	143,974	289,058	0	07/06/2020	
177376-10-0	CITRIX SYSTEMS INC			3,245.000	422,175	130.100	422,175	316,523	0	4,358	0	57,313	0	57,313	0	03/24/2020	
184496-10-7	CLEAN HARBORS INC			89,958.000	6,845,804	76.100	6,845,804	4,436,387	0	0	0	(100,692)	230,581	(331,273)	0	11/04/2020	
189054-10-9	CLOROX			2,195.000	443,214	201.920	443,214	358,933	0	8,509	0	81,685	6,269	75,416	0	07/06/2020	
192422-10-3	COGNEX CORP			36,440.000	2,925,585	80.285	2,925,585	1,456,206	0	80,842	0	875,725	1,183	874,542	0	07/31/2020	
192479-10-3	COHERENT INC			12,811.000	1,921,906	150.020	1,921,906	1,379,377	0	0	0	(114,220)	41,928	(156,148)	0	10/28/2020	
200340-10-7	COMERICA INC			1,910.000	106,693	55.860	106,693	86,031	1,299	0	0	20,662	0	20,662	0	10/26/2020	
20337X-10-9	COMMSCOPE HOLDING INC			2,795.000	37,453	13.400	37,453	23,282	0	0	0	14,171	15,495	(1,324)	0	01/13/2020	
205887-10-2	CONAGRA BRANDS INC			10,145.000	367,858	36.260	367,858	295,567	0	9,257	0	48,962	24,673	24,289	0	01/13/2020	
20602D-10-1	CONCENTRIX CORP			6,375.000	629,213	98.700	629,213	330,254	0	0	0	298,959	0	298,959	0	12/01/2020	
217204-10-6	COPART INC			23,955.000	3,048,274	127.250	3,048,274	886,642	0	0	0	908,583	46,705	861,878	0	07/01/2020	
22052L-10-4	CORTEVA INC			2,835.000	109,771	38.720	109,771	90,813	0	632	0	16,919	5,324	11,595	0	12/07/2020	
22160N-10-9	COSTAR GROUP INC			100.000	92,428	924.280	92,428	72,238	0	0	0	20,190	0	20,190	0	07/08/2020	
222070-20-3	COTY INC CLASS A			12,545.000	88,066	7.020	88,066	33,872	0	1,568	0	53,366	106,432	(53,066)	0	11/20/2019	
22266L-10-6	COUPA SOFTWARE INC			1,520.000	515,143	338.910	515,143	305,202	0	0	0	209,942	38,090	171,852	0	07/13/2020	
22282E-10-2	COVANTA HOLDING CORP			165,189.000	2,168,932	13.130	2,168,932	1,413,670	13,215	76,755	0	566,023	637,618	(71,595)	0	12/22/2020	
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A			4,010.000	849,398	211.820	849,398	407,059	0	0	0	442,339	0	442,339	0	08/04/2020	
228368-10-6	CROWN HOLDINGS INC			5,620.000	563,124	100.200	563,124	528,838	0	0	0	34,286	0	34,286	0	11/11/2020	
229663-10-9	CUBESMART REIT			10,330.000	347,191	33.610	347,191	275,777	3,512	13,636	0	34,091	12,088	22,003	0	10/22/2018	
231561-10-1	CURTISS WRIGHT CORP			8,460.000	984,321	116.350	984,321	755,309	0	5,753	0	(98,982)	108,626	(207,608)	0	08/15/2018	
23331A-10-9	D R HORTON INC			5,015.000	345,634	68.920	345,634	178,283	0	3,548	0	165,612	87,605	78,007	0	07/31/2020	
233331-10-7	DTE ENERGY			2,094.000	254,233	121.410	254,233	198,867	2,272	8,481	0	55,365	73,081	(17,716)	0	09/23/2019	
23804L-10-3	DATADOG INC CLASS A			3,040.000	299,258	98.440	299,258	284,524	0	0	0	14,734	0	14,734	0	07/13/2020	
23918K-10-8	DAVITA INC			275.000	32,285	117.400	32,285	19,074	0	0	0	13,211	0	13,211	0	04/06/2020	
24906P-10-9	DENTSPLY SIRONA INC			380.000	19,897	52.360	19,897	14,140	38	152	0	(1,607)	0	(1,607)	0	07/16/2018	
25179M-10-3	DEVON ENERGY CORP			3,420.000	54,070	15.810	54,070	23,632	0	2,326	0	30,438	52,919	(22,481)	0	02/18/2020	
252131-10-7	DEXCOM INC			727.000	268,786	369.720	268,786	111,969	0	0	0	109,762	0	109,762	0	11/18/2019	
25278X-10-9	DIAMONDBACK ENERGY INC			3,500.000	169,400	48.400	169,400	142,133	0	0	0	27,267	0	27,267	0	12/01/2020	
253393-10-2	DICKS SPORTING INC			2,980.000	167,506	56.210	167,506	167,478	0	931	0	27	9,425	(9,398)	0	10/12/2020	
25470F-30-2	DISCOVERY INC SERIES C			22,435.000	587,573	26.190	587,573	393,510	0	0	0	64,228	160,698	(96,470)	0	11/04/2019	
256163-10-6	DOCUSIGN INC			1,200.000	266,760	222.300	266,760	256,535	0	0	0	10,225	8,519	1,706	0	10/30/2020	
25659T-10-7	DOLBY LABORATORIES INC CLASS A			6,835.000	663,884	97.130	663,884	370,525	0	6,015	0	255,528	61,892	193,636	0	04/08/2019	
256677-10-5	DOLLAR GENERAL CORP			2,459.000	517,128	210.300	517,128	353,586	0	3,206	0	127,122	1,441	125,681	0	07/14/2020	
256746-10-8	DOLLAR TREE INC			2,390.000	258,216	108.040	258,216	257,892	0	0	0	324	6,661	(6,337)	0	12/14/2020	
258278-10-0	DORMAN PRODUCTS INC			24,732.000	2,147,232	86.820	2,147,232	1,363,055	0	0	0	421,384	141,800	279,584	0	03/04/2020	
260003-10-8	DOVER CORP			785.000	99,106	126.250	99,106	65,893	0	1,546	0	17,397	8,770	8,627	0	04/01/2019	
26210C-10-4	DROPBOX INC CLASS A			10,680.000	236,989	22.190	236,989	191,270	0	0	0	42,276	397	41,879	0	07/31/2020	

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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
268785-20-1	EDTECHX HOLDINGS			5,005.000	1	0.001	1	1	0	0	0	0	54,600	(54,600)	0	10/09/2020	
26884U-10-9	EPR PROPERTIES REIT			1,690.000	54,925	32.500	54,925	54,925	0	0	0	0	5,719	(5,719)	0	12/03/2020	
26969P-10-8	EAGLE MATERIALS INC			4,375.000	443,406	101.350	443,406	255,588	0	875	0	58,188	11,419	46,769	0	02/14/2018	
278265-10-3	EATON VANCE COM NON VOTING CORP			6,225.000	422,864	67.930	422,864	200,756	0	35,794	0	191,162	58,943	132,219	0	09/09/2019	
28176E-10-8	EDWARDS LIFESCIENCES CORP			5,520.000	503,590	91.230	503,590	239,605	0	0	0	74,336	0	74,336	0	02/14/2018	
29089Q-10-5	EMERGENT BIOSOLUTIONS INC			60,003.000	5,376,269	89.600	5,376,269	2,237,533	0	0	0	2,136,953	1,658	2,135,295	0	03/04/2020	
292104-10-6	EMPIRE STATE REALTY REIT INC TRUST			26,920.000	250,894	9.320	250,894	219,150	0	2,083	0	31,744	78,254	(46,510)	0	12/01/2020	
29355A-10-7	ENPHASE ENERGY INC			2,600.000	456,222	175.470	456,222	118,208	0	0	0	338,014	0	338,014	0	06/22/2020	
29362U-10-4	ENTEGRIS INC			98,126.000	9,429,909	96.100	9,429,909	1,808,526	0	31,204	0	4,500,293	1,176	4,499,117	0	08/24/2020	
29414B-10-4	EPAM SYSTEMS INC			440.000	157,674	358.350	157,674	143,237	0	0	0	14,437	901	13,536	0	10/02/2020	
294429-10-5	EQUIFAX INC			1,605.000	309,508	192.840	309,508	252,030	0	1,252	0	57,478	13,282	44,196	0	08/06/2020	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT I			4,510.000	285,754	63.360	285,754	197,009	1,545	6,015	0	(31,705)	0	(31,705)	0	04/03/2018	
29476L-10-7	EQUITY RESIDENTIAL REIT			1,055.000	62,540	59.280	62,540	54,153	636	2,506	0	(8,032)	14,798	(22,830)	0	12/17/2018	
29530P-10-2	ERIE INDEMNITY CLASS A			318.000	78,101	245.600	78,101	47,140	0	1,863	0	30,960	5,648	25,312	0	05/29/2019	
29786A-10-6	ETSY INC			3,080.000	547,963	177.910	547,963	365,594	0	0	0	182,369	11,586	170,783	0	09/14/2020	
298736-10-9	EURONET WORLDWIDE INC			2,361.000	342,156	144.920	342,156	186,283	0	0	0	(29,843)	0	(29,843)	0	02/14/2018	
29977A-10-5	EVERCORE INC CLASS A			1,815.000	198,997	109.640	198,997	83,599	0	4,265	0	115,398	52,091	63,307	0	10/14/2019	
30063P-10-5	EXACT SCIENCES CORP			1,350.000	178,862	132.490	178,862	147,856	0	0	0	31,005	0	31,005	0	12/14/2020	
30161Q-10-4	EXELIXIS INC			10,385.000	208,427	20.070	208,427	204,736	0	0	0	3,691	47,796	(44,105)	0	06/30/2020	
302130-10-9	EXPEDITORS INTERNATIONAL OF WASHIN			2,355.000	223,984	95.110	223,984	175,285	0	1,225	0	48,699	0	48,699	0	06/30/2020	
30225T-10-2	EXTRA SPACE STORAGE REIT INC			1,390.000	161,045	115.860	161,045	121,976	0	5,004	0	14,234	0	14,234	0	11/05/2018	
302491-30-3	FMC CORP			1,185.000	136,192	114.930	136,192	96,803	569	2,086	0	36,966	19,061	17,905	0	11/11/2019	
30303M-10-2	FACEBOOK CLASS A INC			7,802.000	2,131,194	273.160	2,131,194	2,141,526	0	0	0	(10,331)	0	(10,331)	0	12/15/2020	
303250-10-4	FAIR ISAAC CORP			987.000	504,396	511.040	504,396	258,997	0	0	0	122,093	0	122,093	0	07/31/2020	
311900-10-4	FASTENAL			15,830.000	772,979	48.830	772,979	515,719	0	18,050	0	190,691	0	190,691	0	05/21/2020	
31620M-10-6	FIDELITY NATIONAL INFORMATION SERV			0.852	121	141.464	121	79	0	1	0	2	0	2	0	08/05/2019	
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC			40,840.000	1,596,436	39.090	1,596,436	1,241,717	0	26,883	0	260,965	93,138	167,827	0	10/05/2020	
31816Q-10-1	FIREEYE INC			48,167.000	1,110,731	23.060	1,110,731	610,262	0	0	0	500,469	60,430	440,039	0	10/12/2020	
31847R-10-2	FIRST AMERICAN FINANCIAL CORP			9,685.000	500,037	51.630	500,037	419,326	0	15,906	0	(34,543)	24,797	(59,340)	0	09/15/2020	
320517-10-5	FIRST HORIZON CORP			26,215.000	334,503	12.760	334,503	211,293	3,932	15,467	0	106,598	206,215	(99,617)	0	10/14/2019	
32051X-10-8	FIRST HAWAIIAN INC			12,340.000	290,977	23.580	290,977	178,560	0	12,834	0	37,004	102,036	(65,032)	0	02/11/2019	
336433-10-7	FIRST SOLAR INC			2,613.000	258,478	98.920	258,478	94,225	0	0	0	164,253	51,999	112,254	0	09/30/2019	
337738-10-8	FISERV INC			285.000	32,450	113.860	32,450	27,072	0	0	0	1,947	2,451	(504)	0	09/03/2019	
337932-10-7	FIRSTENERGY CORP			4,235.000	129,633	30.610	129,633	128,665	0	1,876	0	969	2,392	(1,423)	0	10/30/2020	
339041-10-5	FLEETCOR TECHNOLOGIES INC			660.000	180,068	272.830	180,068	123,116	0	0	0	40,030	51,069	(11,039)	0	01/27/2020	
343498-10-1	FLOWERS FOODS INC			16,010.000	362,306	22.630	362,306	325,650	0	12,648	0	14,375	126	14,249	0	04/01/2019	
344849-10-4	FOOT LOCKER INC			1,565.000	63,289	40.440	63,289	34,508	0	1,455	0	28,780	26,511	2,269	0	11/18/2019	
34959E-10-9	FORTINET INC			5,174.000	768,494	148.530	768,494	392,313	0	0	0	217,013	895	216,118	0	11/20/2019	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY I			1,768.000	151,553	85.720	151,553	121,831	0	849	0	29,722	0	29,722	0	07/20/2020	
354613-10-1	FRANKLIN RESOURCES INC			14,200.000	354,858	24.990	354,858	306,823	3,976	2,049	0	48,035	692	47,343	0	10/26/2020	
363576-10-9	ARTHUR J GALLAGHER			3,765.000	465,768	123.710	465,768	271,710	0	6,777	0	107,359	132	107,227	0	05/06/2019	
366651-10-7	GARTNER INC			1,110.000	177,811	160.190	177,811	176,060	0	0	0	1,751	0	1,751	0	12/14/2020	
371901-10-9	GENTEX CORP			1,920.000	65,146	33.930	65,146	49,440	0	461	0	15,706	23	15,683	0	06/30/2020	
37637Q-10-5	GLACIER BANCORP INC			40,613.000	1,868,604	46.010	1,868,604	1,807,887	0	2,275	0	60,717	1,438	59,279	0	12/18/2020	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC			820.000	35,514	43.310	35,514	35,514	0	0	0	0	15,467	(15,467)	0	06/15/2020	
37940X-10-2	GLOBAL PAYMENTS INC			1,556.000	335,194	215.420	335,194	208,070	0	1,214	0	67,604	17,729	49,875	0	01/27/2020	
37959E-10-2	GLOBE LIFE INC			3,800.000	360,848	94.960	360,848	302,254	0	713	0	58,594	0	58,594	0	07/27/2020	
380237-10-7	GODADDY INC CLASS A			7,714.000	639,876	82.950	639,876	452,819	0	0	0	184,986	79,705	105,281	0	07/06/2020	
38388F-10-8	WR GRACE			4,335.000	237,645	54.820	237,645	154,326	0	5,202	0	60,119	125,274	(65,155)	0	09/10/2018	
384109-10-4	GRACO INC			61,386.000	4,441,277	72.350	4,441,277	1,912,510	0	42,905	0	1,250,693	1,444	1,249,249	0	03/04/2020	
384802-10-4	WW GRAINGER INC			264.000	107,802	408.340	107,802	82,479	0	808	0	25,323	0	25,323	0	07/20/2020	
38526M-10-6	GRAND CANYON EDUCATION INC			3,945.000	367,319	93.110	367,319	300,944	0	0	0	66,375	76,947	(10,572)	0	09/03/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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
388689-10-1	GRAPHIC PACKAGING HOLDING			25,210.000	427,057	16.940	427,057	307,562	1,891	7,563	0	76,936	69,625	7,311	0	10/21/2019	
39874R-10-1	GROCERY OUTLET HOLDING CORP			1,845.000	72,416	39.250	72,416	59,870	0	0	0	12,546	0	12,546	0	10/14/2019	
40131M-10-9	GUARDANT HEALTH INC			625.000	80,550	128.880	80,550	40,355	0	0	0	32,396	520	31,876	0	02/03/2020	
40434L-10-5	HP INC			5,440.000	133,770	24.590	133,770	105,161	1,054	0	0	28,609	0	28,609	0	10/22/2020	
406216-10-1	HALLIBURTON			59,610.000	1,126,629	18.900	1,126,629	718,301	0	5,365	0	408,329	199,415	208,914	0	08/31/2020	
40637H-10-9	HALOZYME THERAPEUTICS INC			207,422.000	8,858,994	42.710	8,858,994	2,903,327	0	0	0	5,189,416	2,840	5,186,576	0	03/13/2020	
410345-10-2	HANESBRANDS INC			38,771.000	565,281	14.580	565,281	559,505	0	7,887	0	5,776	51,828	(46,052)	0	10/12/2020	
410867-10-5	HANOVER INSURANCE GROUP INC			570.000	66,644	116.920	66,644	51,631	0	1,511	0	433	11,691	(11,258)	0	02/14/2018	
412822-10-8	HARLEY DAVIDSON INC			14,890.000	546,463	36.700	546,463	337,400	0	708	0	209,063	13,473	195,590	0	07/27/2020	
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT I			7,590.000	209,029	27.540	209,029	184,285	0	9,601	0	3,112	23,909	(20,797)	0	02/25/2019	
42250P-10-3	HEALTHPEAK PROPERTIES INC			6,450.000	194,984	30.230	194,984	177,125	0	4,070	0	17,858	5,031	12,827	0	10/05/2020	
422806-10-9	HEICO CORP			4,885.000	646,774	132.400	646,774	364,470	0	617	0	282,304	212,355	69,949	0	02/03/2020	
422806-20-8	HEICO CORP CLASS A			44,894.000	5,255,292	117.060	5,255,292	1,763,216	0	7,170	0	1,314,488	80,147	1,234,341	0	03/04/2020	
423452-10-1	HELMERICH & PAYNE INC			3,230.000	74,807	23.160	74,807	47,320	0	1,615	0	27,487	39,840	(12,353)	0	06/09/2020	
426281-10-1	JACK HENRY AND ASSOCIATES INC			1,658.000	268,579	161.990	268,579	243,799	0	2,852	0	14,809	22,620	(7,811)	0	02/18/2020	
427866-10-8	HERSHEY FOODS			1,020.000	155,377	152.330	155,377	134,706	0	1,672	0	3,273	0	3,273	0	12/14/2020	
42830K-10-3	HEXION HOLDINGS CORP CLASS B			32,033.000	392,404	12.250	392,404	216,223	0	0	0	150,555	144,149	6,406	0	07/02/2019	
431284-10-8	HIGHWOODS PROPERTIES REIT INC			14,740.000	584,146	39.630	584,146	494,822	0	28,301	0	(61,318)	75,469	(136,787)	0	10/22/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC			640.000	71,206	111.260	71,206	43,674	0	96	0	15,706	15,482	224	0	05/06/2019	
436440-10-1	HOLOGIC INC			1,830.000	133,279	72.830	133,279	119,488	0	0	0	13,791	0	13,791	0	09/28/2020	
44109J-10-6	HOSTESS BRANDS INC CLASS A			221,928.000	3,249,026	14.640	3,249,026	2,530,680	0	0	0	215,773	70,980	144,793	0	12/22/2020	
443573-10-0	HUBSPOT INC			450.000	178,398	396.440	178,398	93,406	0	0	0	82,925	5,526	77,399	0	11/09/2020	
444097-10-9	HUDSON PACIFIC PROPERTIES REIT INC			770.000	18,495	24.020	18,495	16,886	0	0	0	(1,763)	8,732	(10,495)	0	02/11/2019	
446150-10-4	HUNTINGTON BANCSHARES INC			32,909.000	415,641	12.630	415,641	315,362	4,936	1,044	0	100,279	10,650	89,629	0	10/26/2020	
44891N-10-9	IAC INTERACTIVE			959.000	181,587	189.350	181,587	84,217	0	0	0	97,370	0	97,370	0	07/02/2020	
449253-10-3	IAA INC			84,455.000	5,487,886	64.980	5,487,886	2,396,192	0	0	0	1,682,024	167,632	1,514,392	0	03/04/2020	
45073V-10-8	ITT INC			6,560.000	505,251	77.020	505,251	297,562	0	4,435	0	149,385	128,984	20,401	0	11/18/2019	
451107-10-6	IDACORP INC			7,275.000	698,618	96.030	698,618	581,273	0	19,788	0	71,004	149,356	(78,352)	0	06/25/2019	
45167R-10-4	IDEX CORP			31,659.000	6,306,473	199.200	6,306,473	2,092,902	0	62,242	0	982,378	11,549	970,829	0	03/25/2020	
45168D-10-4	IDEXX LABORATORIES INC			1,993.000	996,241	499.870	996,241	434,286	0	0	0	475,809	0	475,809	0	03/25/2019	
45687V-10-6	INGERSOLL RAND INC			15,960.000	727,138	45.560	727,138	443,567	0	0	0	283,571	2,288	281,283	0	05/12/2020	
45688C-10-7	INGEVITY CORP			27,876.000	2,111,049	75.730	2,111,049	1,097,023	0	0	0	965,620	959,440	6,180	0	05/05/2020	
457187-10-2	INGREDION INC			46,237.000	3,637,465	78.670	3,637,465	3,457,027	29,592	114,399	0	(299,046)	258,853	(557,899)	0	03/20/2020	
45772F-10-7	INPHI CORP			470.000	75,421	160.470	75,421	57,546	0	0	0	17,875	0	17,875	0	10/12/2020	
460146-10-3	INTERNATIONAL PAPER			5,564.000	276,642	49.720	276,642	258,939	0	2,852	0	17,703	0	17,703	0	10/22/2020	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES INC			28,935.000	680,551	23.520	680,551	487,662	0	26,841	0	152,364	141,768	10,596	0	12/07/2020	
46090E-10-3	INVESCO QQQ TRUST SERIES			49,250.000	15,451,695	313.740	15,451,695	15,105,556	0	27,646	0	346,139	0	346,139	0	12/15/2020	
46137V-35-7	INVESCO S&P EQL WGHT ETF			245.000	31,247	127.540	31,247	27,763	0	108	0	3,484	0	3,484	0	10/22/2020	
46266C-10-5	IQVIA HOLDINGS INC			1,810.000	324,298	179.170	324,298	195,227	0	0	0	88,756	44,122	44,634	0	07/15/2019	
46284V-10-1	IRON MOUNTAIN INC			4,530.000	133,544	29.480	133,544	122,852	2,802	0	0	10,693	0	10,693	0	10/27/2020	
464287-20-0	ISHARES CORE S&P ETF			145,377.000	54,545,450	375.200	54,545,450	45,887,397	0	532,340	0	8,658,053	0	8,658,053	0	12/04/2020	
464287-46-5	ISHARES MSCI EAFE ETF			492,537.000	35,925,649	72.940	35,925,649	35,276,934	0	758,871	0	1,771,752	0	1,771,752	0	07/08/2020	
464287-49-9	ISHARES RUSSELL MID-CAP ETF			14,800.000	1,014,540	68.550	1,014,540	859,353	0	5,569	0	155,187	0	155,187	0	11/09/2020	
464288-51-3	ISHARES IBOXX $ HIGH YIELD CORPORA			814,485.000	71,112,685	87.310	71,112,685	67,561,431	0	1,792,729	0	3,551,254	1,157,435	2,393,819	0	08/14/2020	
466313-10-3	JABIL INC			22,820.000	970,535	42.530	970,535	560,916	0	7,302	0	196,606	169,222	27,384	0	10/21/2019	
48238T-10-9	KAR AUCTION SERVICES INC			301,689.000	5,614,432	18.610	5,614,432	3,620,268	0	104,809	0	1,162,426	2,022,363	(859,937)	0	03/26/2020	
48242W-10-6	KBR INC			125,342.000	3,876,828	30.930	3,876,828	2,806,930	12,534	9,836	0	1,069,898	72,204	997,694	0	10/28/2020	
482480-10-0	KLA CORP			738.000	191,076	258.910	191,076	66,044	0	2,583	0	59,586	0	59,586	0	02/14/2018	
483548-10-3	KAMAN CORP			47,899.000	2,736,470	57.130	2,736,470	1,601,623	9,580	34,370	0	(59,197)	55,930	(115,127)	0	05/13/2020	
487836-10-8	KELLOGG			1,210.000	75,298	62.230	75,298	67,830	0	2,069	0	7,468	0	7,468	0	03/24/2020	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC			2,315.000	305,788	132.090	305,788	193,719	0	0	0	85,404	16,956	68,448	0	01/13/2020	
49446R-10-9	KIMCO REALTY REIT CORP			40,333.000	605,398	15.010	605,398	546,572	0	6,923	0	58,826	39,427	19,399	0	12/14/2020	

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
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN			10,040.000	419,873	41.820	419,873	408,628	0	1,606	0	11,245	34,749	(23,504)	0	08/18/2020	
500255-10-4	KOHLS CORP			1,690.000	68,766	40.690	68,766	65,053	0	0	0	3,713	0	3,713	0	12/14/2020	
501044-10-1	KROGER			830.000	26,361	31.760	26,361	24,851	0	432	0	1,510	0	1,510	0	03/24/2020	
501797-10-4	L BRANDS INC			8,010.000	297,892	37.190	297,892	134,120	0	1,683	0	162,270	35,300	126,970	0	09/21/2020	
501889-20-8	LKQ CORP			775.000	27,311	35.240	27,311	15,895	0	0	0	10,874	11,231	(357)	0	11/11/2019	
50212V-10-0	LPL FINANCIAL HOLDINGS INC			3,205.000	334,025	104.220	334,025	174,448	0	3,205	0	102,926	64,562	38,364	0	05/06/2019	
50540R-40-9	LABORATORY CORPORATION OF AMERICA			1,640.000	333,822	203.550	333,822	280,611	0	0	0	53,211	2,414	50,797	0	10/02/2020	
512807-10-8	LAM RESEARCH CORP			1,179.000	556,806	472.270	556,806	259,647	1,533	5,600	0	240,547	28,480	212,067	0	11/11/2019	
513272-10-4	LAMB WESTON HOLDINGS INC			3,140.000	247,244	78.740	247,244	190,431	0	2,272	0	12,679	7,940	4,739	0	07/28/2020	
515098-10-1	LANDSTAR SYSTEM INC			2,815.000	379,068	134.660	379,068	269,590	0	7,854	0	76,355	17,831	58,524	0	02/25/2019	
524660-10-7	LEGGETT & PLATT INC			2,928.000	129,710	44.300	129,710	78,119	1,171	4,685	0	51,591	70,711	(19,120)	0	11/04/2019	
525327-10-2	LEIDOS HOLDINGS INC			2,130.000	223,906	105.120	223,906	178,232	0	2,281	0	31,219	10,878	20,341	0	05/05/2020	
526057-10-4	LENNAR A CORP			2,475.000	188,669	76.230	188,669	94,545	0	1,547	0	94,124	43,535	50,589	0	10/29/2019	
526057-30-2	LENNAR CORP CLASS B			1,090.000	66,708	61.200	66,708	49,554	0	409	0	17,154	0	17,154	0	06/19/2020	
531229-87-0	LIBERTY MEDIA FORMULA ONE CORP SER			1,385.000	52,616	37.990	52,616	35,761	0	0	0	6,681	14,700	(8,019)	0	07/15/2019	
53220K-50-4	LIGAND PHARMACEUTICALS INC			17,561.000	1,746,441	99.450	1,746,441	1,216,278	0	0	0	530,163	0	530,163	0	03/30/2020	
53223X-10-7	LIFE STORAGE INC			1,402.000	167,385	119.390	167,385	130,981	0	6,001	0	24,889	9,312	15,577	0	11/18/2019	
54240F-20-2	LONESTAR RESOURCES US INC			18,931.200	123,053	6.500	123,053	26,114	0	0	0	96,939	0	96,939	0	12/01/2020	
55261F-10-4	M&T BANK CORP			4,940.000	628,862	127.300	628,862	502,029	0	8,250	0	126,833	75,158	51,675	0	12/14/2020	
552690-10-9	MDU RESOURCES GROUP INC			22,859.000	602,106	26.340	602,106	491,469	4,858	18,973	0	13,554	90,588	(77,034)	0	08/19/2019	
552848-10-3	MGIC INVESTMENT CORP			8,015.000	100,588	12.550	100,588	50,895	0	1,924	0	44,337	57,322	(12,985)	0	10/29/2019	
55306N-10-4	MKS INSTRUMENTS INC			1,345.000	202,355	150.450	202,355	100,674	0	1,076	0	54,392	0	54,392	0	02/05/2019	
553498-10-6	MSA SAFETY INC			470.000	70,213	149.390	70,213	49,036	0	404	0	21,177	0	21,177	0	06/22/2020	
553530-10-6	MSC INDUSTRIAL INC CLASS A			2,545.000	214,773	84.390	214,773	139,899	0	29,268	0	57,961	42,894	15,067	0	10/21/2019	
55354G-10-0	MSCI INC			867.000	387,142	446.530	387,142	185,668	0	2,532	0	163,299	0	163,299	0	05/06/2019	
562750-10-9	MANHATTAN ASSOCIATES INC			1,300.000	136,734	105.180	136,734	79,163	0	0	0	50,853	15,388	35,465	0	05/12/2020	
56418H-10-0	MANPOWER INC			680.000	61,322	90.180	61,322	61,322	0	0	0	0	893	(893)	0	12/07/2020	
570535-10-4	MARKEL CORP			400.000	413,320	1,033.300	413,320	369,268	0	0	0	44,052	158,401	(114,349)	0	02/18/2020	
573284-10-6	MARTIN MARIETTA MATERIALS INC			1,910.000	542,383	283.970	542,383	361,429	0	4,278	0	123,638	115,368	8,270	0	08/13/2019	
57667L-10-7	MATCH GROUP INC			2,419.906	365,866	151.190	365,866	80,830	0	0	0	285,036	0	285,036	0	07/03/2020	
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC			5,780.000	512,397	88.650	512,397	346,425	0	3,792	0	165,501	9,536	155,965	0	07/21/2020	
579780-20-6	MCCORMICK & CO NON-VOTING INC			3,400.000	325,040	95.600	325,040	217,839	1,156	3,162	0	107,201	0	107,201	0	04/06/2020	
58155Q-10-3	MCKESSON CORP			1,920.000	333,926	173.920	333,926	250,512	806	2,225	0	82,136	1,117	81,019	0	04/06/2020	
589378-10-8	MERCURY SYSTEMS INC			34,321.000	3,022,307	88.060	3,022,307	1,695,120	0	0	0	594,239	5,175	589,064	0	06/23/2020	
592688-10-5	METTLER TOLEDO INC			220.000	250,730	1,139.680	250,730	138,170	0	0	0	76,849	641	76,208	0	03/04/2019	
594918-10-4	MICROSOFT CORP			10,000.000	2,224,200	222.420	2,224,200	2,140,072	0	0	0	84,128	0	84,128	0	12/15/2020	
595017-10-4	MICROCHIP TECHNOLOGY INC			9,970.000	1,376,957	138.110	1,376,957	860,367	0	10,605	0	516,590	134,242	382,348	0	07/08/2020	
603158-10-6	MINERALS TECHNOLOGIES INC			30,480.000	1,893,418	62.120	1,893,418	1,147,691	0	5,777	0	566,006	402,825	163,181	0	08/07/2020	
60770K-10-7	MODERNA INC			5,173.000	540,423	104.470	540,423	351,974	0	0	0	188,450	0	188,450	0	10/12/2020	
608190-10-4	MOHAWK INDUSTRIES INC			962.000	135,594	140.950	135,594	74,710	0	0	0	60,884	0	60,884	0	07/20/2020	
60855R-10-0	MOLINA HEALTHCARE INC			610.000	129,735	212.680	129,735	70,977	0	0	0	46,964	0	46,964	0	10/29/2019	
60871R-20-9	MOLSON COORS BEVERAGE COMPANY CLAS			4,730.000	213,749	45.190	213,749	212,187	0	0	0	1,562	4,554	(2,992)	0	12/03/2020	
609839-10-5	MONOLITHIC POWER SYSTEMS INC			899.000	329,241	366.230	329,241	179,319	450	1,029	0	122,037	0	122,037	0	10/12/2020	
615369-10-5	MOODYS CORP			1,660.000	481,798	290.240	481,798	323,752	0	3,718	0	87,698	0	87,698	0	05/06/2019	
61945C-10-3	MOSAIC			13,340.000	306,953	23.010	306,953	238,776	0	1,008	0	68,178	0	68,178	0	09/21/2020	
620076-30-7	MOTOROLA SOLUTIONS INC			2,479.000	421,579	170.060	421,579	350,307	1,760	4,913	0	61,915	46,029	15,886	0	10/27/2020	
62886E-10-8	NCR CORP			7,185.000	269,940	37.570	269,940	138,664	0	0	0	106,685	60,951	45,734	0	10/12/2020	
629377-50-8	NRG ENERGY INC			5,774.000	216,814	37.550	216,814	181,985	0	1,927	0	34,828	3,220	31,608	0	10/27/2020	
62944T-10-5	NVR INC			70.000	285,590	4,079.860	285,590	179,838	0	0	0	98,092	79,090	19,002	0	09/10/2019	
636518-10-2	NATIONAL INSTRUMENTS CORP			864.000	37,964	43.940	37,964	28,581	0	899	0	9,081	7,698	1,383	0	09/04/2018	
637071-10-1	NATIONAL OILWELL VARCO INC			5,950.000	81,694	13.730	81,694	80,425	0	0	0	1,268	2,903	(1,635)	0	12/07/2020	
63938C-10-8	NAVIENT CORP			20,705.000	203,323	9.820	203,323	145,556	0	13,251	0	49,263	129,184	(79,921)	0	11/18/2019	

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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
64110D-10-4	NETAPP INC			5,660.000	374,918	66.240	374,918	235,965	0	10,867	0	138,953	116,370	22,583	0	12/16/2019	
64110L-10-6	NETFLIX INC			3,210.000	1,735,743	540.730	1,735,743	1,669,376	0	0	0	66,367	0	66,367	0	12/15/2020	
64125C-10-9	NEUROCRINE BIOSCIENCES INC			1,580.000	151,443	95.850	151,443	144,054	0	0	0	(4,978)	27,414	(32,392)	0	07/02/2020	
651229-10-6	NEWELL BRANDS INC			19,905.000	422,583	21.230	422,583	264,338	0	18,313	0	104,021	64,012	40,009	0	10/24/2019	
651587-10-7	NEWMARKET CORP			960.000	382,358	398.290	382,358	328,627	1,824	7,296	0	35,300	120,001	(84,701)	0	09/30/2019	
651639-10-6	NEWMONT			6,732.000	403,179	59.890	403,179	325,728	0	6,059	0	77,452	7,728	69,724	0	05/12/2020	
65336K-10-3	NEXSTAR MEDIA GROUP INC CLASS A			230.000	25,114	109.190	25,114	13,278	0	515	0	10,101	11,955	(1,854)	0	12/09/2019	
67066G-10-4	NVIDIA CORP			2,900.000	1,514,380	522.200	1,514,380	1,544,297	0	0	0	(29,917)	0	(29,917)	0	12/15/2020	
670837-10-3	OGE ENERGY CORP			865.000	27,559	31.860	27,559	25,941	0	1,354	0	1,618	12,525	(10,907)	0	10/07/2019	
67103H-10-7	OREILLY AUTOMOTIVE INC			1,746.000	790,187	452.570	790,187	583,766	0	0	0	14,396	10,147	4,249	0	09/01/2020	
674215-20-7	OASIS PETROLEUM INC			20,741.000	768,661	37.060	768,661	332,880	0	0	0	435,782	0	435,782	0	11/20/2020	
679295-10-5	OKTA INC CLASS A			460.000	116,960	254.260	116,960	98,194	0	0	0	18,765	0	18,765	0	09/28/2020	
679580-10-0	OLD DOMINION FREIGHT LINE INC			1,050.000	204,939	195.180	204,939	161,432	0	473	0	43,507	0	43,507	0	05/18/2020	
681919-10-6	OMNICOM GROUP INC			2,500.000	155,925	62.370	155,925	155,925	1,625	0	0	0	5,252	(5,252)	0	12/07/2020	
68268W-10-3	ONEMAIN HOLDINGS INC			14,235.000	685,558	48.160	685,558	272,173	0	84,556	0	320,509	234,956	85,553	0	09/03/2019	
688239-20-1	OSHKOSH CORP			2,330.000	200,543	86.070	200,543	149,889	0	2,866	0	5,588	25,579	(19,991)	0	05/06/2019	
68902V-10-7	OTIS WORLDWIDE CORP			30,962.000	2,091,483	67.550	2,091,483	1,865,393	0	11,448	0	226,090	22,004	204,086	0	09/21/2020	
693282-10-5	PDF SOLUTIONS INC			109,457.000	2,364,271	21.600	2,364,271	927,486	0	0	0	523,029	4,053	518,976	0	03/04/2020	
69351T-10-6	PPL CORP			16,015.000	451,623	28.200	451,623	395,250	6,646	26,545	0	(15,898)	107,097	(122,995)	0	10/07/2019	
69354M-10-8	PRA HEALTH SCIENCES INC			320.000	40,141	125.440	40,141	26,573	0	0	0	7,427	2,854	4,573	0	09/04/2018	
693656-10-0	PVH CORP			1,630.000	153,041	93.890	153,041	153,041	0	0	0	0	997	(997)	0	12/14/2020	
69370C-10-0	PTC INC			670.000	80,139	119.610	80,139	41,011	0	0	0	39,128	15,071	24,057	0	01/27/2020	
697435-10-5	PALO ALTO NETWORKS INC			1,410.000	501,100	355.390	501,100	325,130	0	0	0	175,970	481	175,489	0	07/13/2020	
701877-10-2	PARSLEY ENERGY INC CLASS A			8,780.000	124,676	14.200	124,676	50,309	0	1,756	0	52,790	94,144	(41,354)	0	11/11/2019	
704326-10-7	PAYCHEX INC			7,630.000	710,963	93.180	710,963	480,080	0	17,341	0	208,527	163,360	45,167	0	02/18/2020	
70432V-10-2	PAYCOM SOFTWARE INC			548.000	247,833	452.250	247,833	82,878	0	0	0	102,745	0	102,745	0	02/11/2019	
70959W-10-3	PENSKE AUTOMOTIVE GROUP VOTING INC			6,851.000	406,881	59.390	406,881	285,608	0	2,877	0	121,273	4,534	116,739	0	09/25/2020	
712704-10-5	PEOPLES UNITED FINANCIAL INC			27,470.000	355,187	12.930	355,187	349,424	0	0	0	5,763	0	5,763	0	11/20/2020	
72147K-10-8	PILGRIMS PRIDE CORP			4,970.000	97,462	19.610	97,462	74,376	0	0	0	(12,345)	52,787	(65,132)	0	07/22/2019	
72352L-10-6	PINTEREST INC CLASS A			4,212.000	277,571	65.900	277,571	216,675	0	0	0	60,896	8,596	52,300	0	12/14/2020	
723787-10-7	PIONEER NATURAL RESOURCE			1,855.000	211,266	113.890	211,266	144,067	1,020	2,522	0	42,239	63,893	(21,654)	0	07/02/2020	
73278L-10-5	POOL CORP			2,919.000	1,087,328	372.500	1,087,328	555,135	0	5,273	0	373,728	72	373,656	0	08/31/2020	
733174-70-0	POPULAR INC			8,976.000	505,528	56.320	505,528	314,160	3,590	12,095	0	155,137	176,949	(21,812)	0	10/21/2019	
739276-10-3	POWER INTEGRATIONS INC			76,480.000	6,260,653	81.860	6,260,653	1,396,227	0	32,122	0	2,478,334	0	2,478,334	0	11/20/2018	
74051N-10-2	PREMIER INC CLASS A			1,940.000	68,094	35.100	68,094	63,477	0	737	0	(2,168)	3,225	(5,393)	0	11/11/2019	
74144T-10-8	T ROWE PRICE GROUP INC			6,726.000	1,018,249	151.390	1,018,249	694,730	0	19,966	0	234,959	50,303	184,656	0	09/14/2020	
74164M-10-8	PRIMERICA INC			1,125.000	150,671	133.930	150,671	99,540	0	1,800	0	39,002	35,210	3,792	0	06/25/2019	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC			2,030.000	100,708	49.610	100,708	86,800	0	1,137	0	13,908	0	13,908	0	10/09/2020	
743606-10-5	PROSPERITY BANCSHARES INC			59,989.000	4,160,837	69.360	4,160,837	2,954,721	28,047	80,938	0	441,456	310,630	130,826	0	12/22/2020	
745867-10-1	PULTEGROUP INC			21,600.000	931,392	43.120	931,392	878,976	3,024	2,592	0	49,134	98,826	(49,692)	0	10/12/2020	
74736K-10-1	QORVO INC			4,390.000	729,925	166.270	729,925	347,657	0	0	0	315,691	92,257	223,434	0	01/27/2020	
74762E-10-2	QUANTA SERVICES INC			1,335.000	96,147	72.020	96,147	42,360	80	267	0	49,193	7,394	41,799	0	07/29/2019	
74834L-10-0	QUEST DIAGNOSTICS INC			3,240.000	386,111	119.170	386,111	363,700	0	2,425	0	22,410	1,271	21,139	0	10/12/2020	
74838J-10-1	QUIDEL CORP			390.000	70,064	179.650	70,064	70,064	0	0	0	0	7,076	(7,076)	0	09/28/2020	
749397-10-5	R1 RCM INC			160,899.000	3,864,794	24.020	3,864,794	2,204,789	0	0	0	1,660,005	0	1,660,005	0	10/12/2020	
749607-10-7	RLI CORP			28,989.000	3,019,204	104.150	3,019,204	1,406,475	0	56,474	0	411,507	718	410,789	0	03/04/2020	
75524B-10-4	RBC BEARINGS INC			28,516.000	5,105,505	179.040	5,105,505	1,738,199	0	0	0	599,482	12,134	587,348	0	03/04/2020	
756109-10-4	REALTY INCOME REIT CORP			4,405.000	273,859	62.170	273,859	219,633	1,033	12,066	0	51,499	106,195	(54,696)	0	01/27/2020	
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A			400.000	49,448	123.620	49,448	49,448	0	0	0	0	7,656	(7,656)	0	12/03/2020	
758849-10-3	REGENCY CENTERS REIT CORP			6,397.000	291,639	45.590	291,639	291,639	0	0	0	0	16,273	(16,273)	0	12/07/2020	
7591EP-10-0	REGIONS FINANCIAL CORP			12,730.000	205,208	16.120	205,208	170,254	0	0	0	34,954	0	34,954	0	10/26/2020	
759509-10-2	RELIANCE STEEL & ALUMINUM			150.000	17,963	119.750	17,963	13,139	0	375	0	4,021	4,023	(2)	0	11/18/2019	

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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
759916-10-9	REPLIGEN CORP			1,647.000	315,615	191.630	315,615	229,734	0	0	0	85,881	3,099	82,782	0	08/10/2020	
760759-10-0	REPUBLIC SERVICES INC			6,370.000	613,431	96.300	613,431	423,083	2,707	10,447	0	45,745	3,257	42,488	0	03/25/2019	
761152-10-7	RESMED INC			3,378.000	718,028	212.560	718,028	497,367	0	4,165	0	182,502	232	182,270	0	06/16/2020	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC			9,141.000	274,596	30.040	274,596	274,596	0	4,022	0	0	40,573	(40,573)	0	06/30/2020	
76680R-20-6	RINGCENTRAL INC CLASS A			766.000	290,291	378.970	290,291	69,367	0	0	0	161,090	0	161,090	0	02/19/2019	
770323-10-3	ROBERT HALF INC			690.000	43,111	62.480	43,111	26,048	0	938	0	17,064	16,023	1,041	0	01/27/2020	
773903-10-9	ROCKWELL AUTOMATION INC			3,409.000	855,011	250.810	855,011	514,083	0	14,079	0	290,756	126,646	164,110	0	12/16/2019	
77543R-10-2	ROKU INC CLASS A			1,835.000	609,257	332.020	609,257	259,627	0	0	0	349,629	49,902	299,727	0	10/26/2020	
775711-10-4	ROLLINS INC			12,540.000	489,938	39.070	489,938	277,218	0	4,831	0	212,720	0	212,720	0	08/13/2018	
780287-10-8	ROYAL GOLD INC			450.000	47,862	106.360	47,862	47,862	0	252	0	0	12,690	(12,690)	0	05/18/2020	
784117-10-3	SEI INVESTMENTS			13,400.000	770,098	57.470	770,098	637,657	4,958	6,503	0	(46,670)	22,215	(68,885)	0	07/23/2020	
78440X-10-1	SL GREEN REALTY REIT CORP			1,383.000	82,399	59.580	82,399	82,399	0	0	0	0	673	(673)	0	12/14/2020	
78442P-10-6	SLM CORP			8,150.000	100,979	12.390	100,979	57,295	0	978	0	43,578	31,476	12,102	0	01/27/2020	
78462F-10-3	SPDR S&P ETF TRUST			90.000	33,647	373.860	33,647	31,156	142	0	0	2,492	0	2,492	0	11/09/2020	
78467J-10-0	SS AND C TECHNOLOGIES HOLDINGS INC			625.000	45,469	72.750	45,469	27,388	0	331	0	14,305	7,211	7,094	0	11/11/2019	
78573M-10-4	SABRE CORP			3,855.000	46,337	12.020	46,337	22,860	0	540	0	22,472	62,641	(40,169)	0	10/29/2019	
803607-10-0	SAREPTA THERAPEUTICS INC			2,480.000	422,815	170.490	422,815	242,594	0	0	0	180,222	73,104	107,118	0	02/18/2020	
810186-10-6	SCOTTS MIRACLE GRO			6,175.000	1,229,690	199.140	1,229,690	625,753	0	45,695	0	574,891	863	574,028	0	11/04/2019	
81181C-10-4	SEAGEN INC			1,020.000	178,643	175.140	178,643	160,288	0	0	0	18,355	0	18,355	0	05/21/2020	
81211K-10-0	SEALED AIR CORP			3,470.000	158,891	45.790	158,891	85,744	0	2,221	0	58,427	37,746	20,681	0	10/07/2019	
81369Y-60-5	FINANCIAL SELECT SECTOR SPDR FUND			25.000	737	29.470	737	623	0	4	0	114	0	114	0	10/15/2020	
81369Y-80-3	TECHNOLOGY SELECT SECTOR SPDR FUND			26,575.000	3,458,471	130.140	3,458,471	3,410,103	0	7,928	0	48,367	0	48,367	0	12/18/2020	
81369Y-85-2	COMMUNICATION SERVICES SELECT SECT			85.000	5,740	67.530	5,740	5,403	0	9	0	337	0	337	0	11/09/2020	
816851-10-9	SEMPRA ENERGY			504.000	64,215	127.410	64,215	56,947	527	1,053	0	7,268	3,984	3,284	0	03/30/2020	
81725T-10-0	SENSIENT TECHNOLOGIES CORP			37,521.000	2,767,924	73.770	2,767,924	1,632,539	0	58,368	0	768,349	473,796	294,553	0	03/04/2020	
81762P-10-2	SERVICENOW INC			625.000	344,019	550.430	344,019	103,817	0	0	0	167,569	0	167,569	0	04/23/2018	
828806-10-9	SIMON PROPERTY GROUP REIT INC			4,544.000	387,512	85.280	387,512	321,180	5,907	8,372	0	66,332	14,231	52,101	0	12/07/2020	
829073-10-5	SIMPSON MANUFACTURING INC			25,663.000	2,398,207	93.450	2,398,207	918,693	0	23,606	0	339,612	421	339,191	0	03/04/2020	
82968B-10-3	SIRIUS XM HOLDINGS INC			45,740.000	291,364	6.370	291,364	245,166	0	1,278	0	46,197	25,915	20,282	0	07/27/2020	
830566-10-5	SKECHERS USA INC CLASS A			5,390.000	193,717	35.940	193,717	127,959	0	0	0	(29,718)	9,359	(39,077)	0	01/14/2019	
83088M-10-2	SKYWORKS SOLUTIONS INC			929.000	142,026	152.880	142,026	70,217	0	1,747	0	42,958	11,642	31,316	0	01/06/2020	
83417M-10-4	SOLAREDGE TECHNOLOGIES INC			620.000	197,854	319.120	197,854	86,044	0	0	0	111,811	6,594	105,217	0	06/09/2020	
835495-10-2	SONOCO PRODUCTS			1,095.000	64,879	59.250	64,879	50,753	0	1,883	0	(350)	2,354	(2,704)	0	02/14/2018	
842587-10-7	SOUTHERN			5.000	307	61.430	307	296	0	6	0	11	0	11	0	06/10/2020	
844741-10-8	SOUTHWEST AIRLINES			10,000.000	466,100	46.610	466,100	341,800	0	0	0	124,300	1,727	122,573	0	06/22/2020	
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC			3,738.000	295,227	78.980	295,227	135,951	0	5,331	0	143,457	78,966	64,491	0	02/18/2020	
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC			4,140.000	166,304	40.170	166,304	108,261	2,588	10,350	0	(4,465)	32,837	(37,302)	0	12/13/2018	
848637-10-4	SPLUNK INC			1,080.000	183,481	169.890	183,481	169,325	0	0	0	4,024	39,624	(35,600)	0	10/14/2020	
85208M-10-2	SPROUTS FARMERS MARKET INC			24,450.000	491,445	20.100	491,445	455,421	0	0	0	31,368	12,320	19,048	0	09/14/2020	
852234-10-3	SQUARE INC CLASS A			1,868.000	406,552	217.640	406,552	108,037	0	0	0	298,515	0	298,515	0	04/21/2020	
854502-10-1	STANLEY BLACK AND DECKER			3,400.000	607,104	178.560	607,104	525,346	0	3,857	0	81,758	0	81,758	0	08/31/2020	
85571B-10-5	STARWOOD PROPERTY TRUST REIT INC			4,960.000	95,728	19.300	95,728	74,945	2,381	3,178	0	20,783	296	20,487	0	10/12/2020	
857477-10-3	STATE STREET CORP			9,968.000	725,471	72.780	725,471	530,995	5,183	17,905	0	193,882	256,356	(62,474)	0	02/10/2020	
85917A-10-0	STERLING BAN			18,317.000	329,340	17.980	329,340	191,413	0	5,129	0	119,244	176,026	(56,782)	0	05/06/2019	
871607-10-7	SYNOPSYS INC			3,255.000	843,826	259.240	843,826	270,946	0	0	0	390,730	0	390,730	0	02/14/2018	
87162W-10-0	SYNNEX CORP			6,375.000	519,180	81.440	519,180	239,104	0	1,910	0	133,158	119,050	14,108	0	10/05/2020	
87165B-10-3	SYNCHRONY FINANCIAL			28,710.000	996,524	34.710	996,524	519,859	0	21,831	0	421,368	385,134	36,234	0	10/12/2020	
872307-10-3	TCF FINANCIAL CORP			132,412.000	4,901,892	37.020	4,901,892	3,044,352	0	166,728	0	936,655	1,546,266	(609,611)	0	11/05/2020	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE INC			1,165.000	242,075	207.790	242,075	184,791	0	0	0	57,077	8,861	48,216	0	08/10/2020	
876030-10-7	TAPESTRY INC			2,910.000	90,443	31.080	90,443	37,685	0	0	0	52,758	2,131	50,627	0	03/30/2020	
87918A-10-5	TELADOC HEALTH INC			350.000	69,986	199.960	69,986	69,986	0	0	0	0	340	(340)	0	12/14/2020	
879360-10-5	TELEDYNE TECHNOLOGIES INC			16,790.000	6,581,344	391.980	6,581,344	1,147,035	0	0	0	768,111	7,072	761,039	0	03/04/2020	

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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
879433-82-9	TELEPHONE AND DATA SYSTEMS INC			870.000	16,156	18.570	16,156	14,581	0	592	0	1,575	6,016	(4,441)	0	02/03/2020	
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC			7,040.000	190,080	27.000	190,080	150,575	0	0	0	39,505	0	39,505	0	08/31/2020	
880770-10-2	TERADYNE INC			12,870.000	1,542,984	119.890	1,542,984	683,920	0	4,506	0	626,240	0	626,240	0	10/12/2020	
88339J-10-5	TRADE DESK INC CLASS A			130.000	104,130	801.000	104,130	102,831	0	0	0	1,299	0	1,299	0	11/09/2020	
892356-10-6	TRACTOR SUPPLY			2,765.000	388,704	140.580	388,704	233,781	0	4,148	0	154,447	24,105	130,342	0	10/14/2019	
893641-10-0	TRANSDIGM GROUP INC			244.000	150,999	618.850	150,999	78,126	0	7,930	0	63,277	48,917	14,360	0	09/03/2019	
89400J-10-7	TRANSUNION			4,180.000	414,740	99.220	414,740	239,271	0	1,254	0	57,548	658	56,890	0	05/06/2019	
896239-10-0	TRIMBLE INC			2,510.000	167,593	66.770	167,593	122,237	0	0	0	45,356	705	44,651	0	08/10/2020	
90138F-10-2	TWILIO INC CLASS A			2,375.000	803,938	338.500	803,938	584,006	0	0	0	219,931	7,044	212,887	0	10/05/2020	
90184L-10-2	TWITTER INC			1,700.000	92,055	54.150	92,055	88,301	0	0	0	3,754	0	3,754	0	12/15/2020	
902653-10-4	UDR REIT INC			2,705.000	103,953	38.430	103,953	88,210	0	3,848	0	(3,408)	18,962	(22,370)	0	08/20/2018	
902681-10-5	UGI CORP			182,284.000	6,372,649	34.960	6,372,649	4,588,605	60,154	179,120	0	240,569	823,978	(583,409)	0	10/09/2020	
90353W-10-3	UBIQUITI INC			620.000	172,676	278.510	172,676	103,329	0	496	0	69,347	5,679	63,668	0	05/18/2020	
90984P-30-3	UNITED COMMUNITY BANKS INC			138,090.000	3,927,280	28.440	3,927,280	2,512,833	23,638	72,595	0	610,446	506,214	104,232	0	12/22/2020	
912008-10-9	US FOODS HOLDING CORP			2,735.000	91,103	33.310	91,103	84,469	0	0	0	6,634	0	6,634	0	12/01/2020	
91307C-10-2	UNITED THERAPEUTICS CORP			1,120.000	170,005	151.790	170,005	99,630	0	0	0	70,375	0	70,375	0	01/27/2020	
91347P-10-5	UNIVERSAL DISPLAY CORP			3,648.000	838,310	229.800	838,310	521,503	0	1,778	0	278,004	130,556	147,448	0	08/03/2020	
92047W-10-1	VALVOLINE INC			31,004.000	717,433	23.140	717,433	405,842	0	14,386	0	306,492	280,908	25,584	0	02/18/2020	
921943-85-8	VANGUARD DEVELOPED MARKETS INDEX F			2,130,404.000	100,618,981	47.230	100,618,981	88,915,764	0	2,046,554	0	10,908,525	0	10,908,525	0	12/04/2020	
922042-85-8	VANGUARD EMERGING MARKETS STOCK IN			513,200.000	25,726,716	50.130	25,726,716	20,651,930	0	460,188	0	2,979,030	0	2,979,030	0	12/04/2020	
922042-87-4	VANGUARD EUROPEAN STOCK INDEX FUND			313,950.000	18,928,046	60.290	18,928,046	16,976,162	0	209,814	0	1,951,883	0	1,951,883	0	12/04/2020	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			4,045.000	707,915	175.010	707,915	415,260	0	0	0	237,975	106,016	131,959	0	01/13/2020	
922475-10-8	VEEVA SYSTEMS INC CLASS A			2,605.000	709,211	272.250	709,211	233,328	0	0	0	334,794	651	334,143	0	02/18/2020	
92276F-10-0	VENTAS REIT INC			14,840.000	727,754	49.040	727,754	522,445	6,678	13,356	0	205,309	35,469	169,840	0	06/22/2020	
92343E-10-2	VERISIGN INC			2,799.000	605,704	216.400	605,704	322,184	0	0	0	66,392	0	66,392	0	02/20/2018	
92345Y-10-6	VERISK ANALYTICS INC			1,915.000	397,535	207.590	397,535	222,547	0	2,068	0	115,035	6,372	108,663	0	01/13/2020	
92556H-20-6	VIACOMCBS INC CLASS B			24,917.000	928,407	37.260	928,407	573,041	5,980	6,898	0	355,366	248,984	106,382	0	10/26/2020	
928254-10-1	VIRTU FINANCIAL INC CLASS A			7,480.000	188,272	25.170	188,272	174,664	0	0	0	13,608	0	13,608	0	12/10/2020	
92840M-10-2	VISTRA CORP			35,650.000	700,879	19.660	700,879	576,572	0	18,484	0	124,307	230,654	(106,347)	0	09/14/2020	
929160-10-9	VULCAN MATERIALS			5,115.000	758,606	148.310	758,606	552,778	0	6,956	0	190,786	168,689	22,097	0	10/07/2019	
92936U-10-9	W. P. CAREY REIT INC			1,660.000	117,163	70.580	117,163	108,166	1,736	2,692	0	8,997	6,045	2,952	0	07/06/2020	
92939U-10-6	WEC ENERGY GROUP INC			835.000	76,845	92.030	76,845	61,780	0	1,584	0	15,065	62	15,003	0	03/30/2020	
931142-10-3	WALMART INC			50.000	7,208	144.150	7,208	5,885	27	27	0	1,323	0	1,323	0	06/15/2020	
94106L-10-9	WASTE MANAGEMENT INC			50.000	5,897	117.930	5,897	5,257	0	55	0	640	0	640	0	07/01/2020	
942622-20-0	WATSCO INC			5,497.000	1,245,345	226.550	1,245,345	764,853	0	38,067	0	255,061	0	255,061	0	02/14/2018	
947890-10-9	WEBSTER FINANCIAL CORP			6,240.000	263,016	42.150	263,016	142,896	0	9,984	0	79,622	149,573	(69,951)	0	01/07/2019	
948741-10-3	WEINGARTEN REALTY INVESTORS REIT			2,170.000	47,024	21.670	47,024	31,313	0	2,810	0	1,758	22,525	(20,767)	0	10/22/2018	
95040Q-10-4	WELLTOWER INC			1,525.000	98,546	64.620	98,546	69,815	0	4,118	0	28,731	54,900	(26,169)	0	09/30/2019	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC			1,620.000	458,962	283.310	458,962	193,009	0	1,053	0	215,428	0	215,428	0	08/08/2019	
957638-10-9	WESTERN ALLIANCE			10,875.000	651,956	59.950	651,956	332,884	0	10,875	0	140,710	108,629	32,081	0	02/25/2019	
958102-10-5	WESTERN DIGITAL CORP			2,205.000	122,135	55.390	122,135	82,451	0	945	0	39,684	56,763	(17,079)	0	07/31/2020	
962JHK-90-4	NEW HOLDCO SERIES A UNITS (HOMER C			20,225.000	5,056	0.250	5,056	5,056	0	0	0	0	105,170	(105,170)	0	08/24/2017	
980745-10-3	WOODWARD INC			57,211.000	6,952,853	121.530	6,952,853	3,103,044	0	29,917	0	576,319	398,180	178,139	0	03/04/2020	
98310W-10-8	WYNDHAM DESTINATIONS INC			3,035.000	136,150	44.860	136,150	65,860	0	4,856	0	42,224	62,953	(20,729)	0	04/24/2019	
983919-10-1	XILINX INC			480.000	68,050	141.770	68,050	39,904	0	547	0	28,146	0	28,146	0	04/06/2020	
989207-10-5	ZEBRA TECHNOLOGIES CORP CLASS A			443.000	170,258	384.330	170,258	60,726	0	0	0	57,098	0	57,098	0	03/05/2018	
98936J-10-1	ZENDESK INC			1,170.000	167,450	143.120	167,450	157,912	0	0	0	9,538	0	9,538	0	12/14/2020	
98954M-10-1	ZILLOW GROUP INC CLASS A			2,720.000	369,757	135.940	369,757	137,560	0	0	0	232,197	0	232,197	0	05/18/2020	
98954M-20-0	ZILLOW GROUP INC CLASS C			6,258.000	812,288	129.800	812,288	418,799	0	0	0	393,490	0	393,490	0	08/24/2020	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC			1,275.000	196,465	154.090	196,465	128,877	306	1,217	0	51,183	45,861	5,322	0	02/18/2020	
989701-10-7	ZIONS BANCORPORATION			7,250.000	314,940	43.440	314,940	222,797	0	2,465	0	92,143	5,233	86,910	0	10/14/2020	
98980G-10-2	ZSCALER INC			1,060.000	211,693	199.710	211,693	59,751	0	0	0	151,941	0	151,941	0	02/03/2020	

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
G0450A-10-5	ARCH CAPITAL GROUP LTD			12,293.000	443,409	36.070	443,409	361,261	0	0	0	82,147	0	82,147	0	10/06/2020	
G0750C-10-8	AXALTA COATING SYSTEMS LTD			6,170.000	176,277	28.570	176,277	106,556	0	0	0	26,654	37,946	(11,292)	0	11/27/2018	
G6674U-10-8	NOVOCURE LTD			4,520.000	782,141	173.040	782,141	350,279	0	0	0	431,862	0	431,862	0	08/04/2020	
143658-30-0	CARNIVAL CORP		C	14,850.000	321,651	21.660	321,651	242,725	0	0	0	78,926	22,014	56,912	0	12/07/2020	
98850P-10-9	YUM CHINA HOLDINGS INC		C	6,654.000	379,877	57.090	379,877	283,672	0	1,274	0	64,344	0	64,344	0	05/05/2020	
G0176J-10-9	ALLEGION PLC		C	1,410.000	164,096	116.380	164,096	139,463	0	902	0	24,633	4,438	20,195	0	07/08/2020	
G0250X-10-7	AMCOR PLC		C	3,270.000	38,488	11.770	38,488	26,552	0	1,512	0	3,553	512	3,041	0	06/11/2019	
G02602-10-3	AMDOCS LTD		C	7,260.000	514,952	70.930	514,952	420,109	0	0	0	94,842	0	94,842	0	10/19/2020	
G06242-10-4	ATLASSIAN PLC CLASS A		C	1,678.000	392,434	233.870	392,434	225,722	0	0	0	166,712	4,845	161,867	0	02/10/2020	
G16962-10-5	BUNGE LTD		C	3,550.000	232,809	65.580	232,809	206,555	0	1,775	0	26,254	0	26,254	0	11/11/2020	
G4388N-10-6	HELEN OF TROY LTD		C	28,176.000	6,260,425	222.190	6,260,425	2,451,814	0	0	0	1,204,890	8,879	1,196,011	0	03/04/2020	
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC		C	2,290.000	167,514	73.150	167,514	152,587	0	0	0	14,926	5,604	9,322	0	10/05/2020	
G491BT-10-8	INVESCO LTD		C	5,640.000	98,305	17.430	98,305	51,211	0	4,371	0	46,663	49,765	(3,102)	0	12/16/2019	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		C	280.000	46,214	165.050	46,214	27,927	0	0	0	18,287	13,871	4,416	0	12/16/2019	
G6095L-10-9	APTIV PLC		C	3,925.000	512,173	130.490	512,173	193,267	0	862	0	263,407	123,991	139,416	0	04/22/2019	
G6518L-10-8	NIELSEN HOLDINGS PLC		C	11,190.000	233,535	20.870	233,535	140,323	0	2,686	0	93,213	86,834	6,379	0	10/07/2019	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS LTD		C	3,390.000	86,208	25.430	86,208	86,208	0	0	0	0	2,906	(2,906)	0	12/14/2020	
G6700G-10-7	NVENT ELECTRIC PLC		C	2,665.000	62,174	23.330	62,174	44,959	0	1,866	0	7,782	13,778	(5,996)	0	01/22/2019	
G7496G-10-3	RENAISSANCERE HOLDING LTD		C	330.000	54,714	165.800	54,714	49,276	0	462	0	4,093	12,733	(8,640)	0	01/27/2020	
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		C	1,089.000	54,504	50.050	54,504	48,200	0	163	0	6,304	0	6,304	0	10/12/2020	
G8473T-10-0	STERIS		C	2,040.000	386,662	189.540	386,662	285,539	0	3,142	0	101,123	22,262	78,861	0	01/27/2020	
G96629-10-3	WILLIS TOWERS WATSON PLC		C	360.000	75,845	210.680	75,845	50,738	0	968	0	3,146	0	3,146	0	09/24/2018	
H2906T-10-9	GARMIN LTD		C	8,940.000	1,069,760	119.660	1,069,760	670,142	0	21,456	0	244,756	47,182	197,574	0	09/09/2019	
L8681T-10-2	SPOTIFY TECHNOLOGY SA		C	415.000	130,746	315.050	130,746	50,398	0	0	0	80,348	12,812	67,536	0	01/06/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CLASS		C	1,090.000	99,909	91.660	99,909	71,276	0	2,289	0	28,633	0	28,633	0	06/30/2020	
N72482-12-3	QIAGEN NV		C	1,690.000	89,249	52.810	89,249	79,263	0	0	0	9,986	0	9,986	0	11/09/2020	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		C	760.000	56,764	74.690	56,764	56,764	0	0	0	0	5,046	(5,046)	0	12/07/2020	
464287-20-0	IShares Core S&P 500			29,864.483	11,210,828	375.390	11,210,828	7,046,762	0	176,447	0	1,554,579	0	1,554,579	0	10/31/2016	
464287-50-7	Ishares Core S&P Mid Cap			21,763.986	5,002,017	229.830	5,002,017	3,644,284	0	64,050	0	521,639	0	521,639	0	10/31/2016	
921943-85-8	Vanguard FTSE Developed			74,026.831	3,494,807	47.210	3,494,807	2,975,265	0	71,421	0	232,871	0	232,871	0	10/31/2016	
922042-85-8	Vanguard FTSE Emerging			24,247.813	1,215,058	50.110	1,215,058	972,683	0	23,147	0	136,642	0	136,642	0	10/31/2016	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					671,854,644	XXX	671,854,644	496,042,322	297,111	9,041,132	0	107,184,617	27,208,540	79,976,077	0	XXX	XXX
05536J-10-0	BCSI HOLDINGS			226,015.000	29,682,550	131.330	29,682,550	6,774,173	0	0	0	1,425,572	0	1,425,572	0	03/31/2015	
31339*-10-7	FHLBI Capital Stock	RF		512,100.000	51,210,000	100.000	51,210,000	51,210,000	0	1,889,692	0	0	0	0	0	06/28/2013	
559ESC-9B-6	MAGNUM HUNTER RESOURCES CORP			305,000.000	0	0.000	0	0	0	0	0	0	0	0	0	05/09/2016	
72724*-10-4	PLIC INVESTMENT			32.550	0	0.001	0	0	0	0	0	0	0	0	0	03/31/2015	
BAE4H3-QR-2	ASSOCIATED MATERIALS LLC			280,962.503	1,711,062	6.090	1,711,062	1,497,530	0	0	0	213,532	221,755	(8,223)	0	08/24/2020	
AN1012-82-1	ABENGOA ABENEWCO TWO EXP CALL		C	120,876.000	0	0.000	0	0	0	0	0	0	0	0	0	06/28/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					82,603,612	XXX	82,603,612	59,481,703	0	1,889,692	0	1,639,104	221,755	1,417,349	0	XXX	XXX
29101#-10-3	Emergent Holdings, Inc.			1,000.000	1,093,233,058	1,093,233.058	1,093,233,058	783,517,037				52,427,787		52,427,787		12/31/2018	
000000-00-0	Blue Care Network of Michigan			2,000.000	1,908,517,682	954,258.841	1,908,517,682	15,703,045				179,594,240		179,594,240		12/31/1998	
53225*-10-8	LifeSecure Holdings Company			1,000.000	42,505,068	42,505.068	42,505,068	105,091,475				4,115,909		4,115,909		04/03/2006	
000000-00-0	Woodward Straits Ins Co			250,000.000	100,643,627	402.574	100,643,627	25,000,000		36,000,000		28,877,767		28,877,767		12/31/2014	
59457#-10-0	Michigan Medicaid Holdings Company			100.000	63,894,738	638,947.380	63,894,738	27,001,000				5,103,695		5,103,695		12/31/2015	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					3,208,794,173	XXX	3,208,794,173	956,312,557	0	36,000,000	0	270,119,398	0	270,119,398	0	XXX	XXX
316146-10-9	Fid Inv Gr Bond			749,056.584	6,426,906	8.580	6,426,906	6,098,589	0	274,327		110,555		110,555		12/29/2016	1.
024526-77-4	ABF SM Cap Value R6			3,877.519	97,209	25.070	97,209	68,957	0	872		26,048		26,048		12/29/2016	1.
90262H-63-5	UBS US Small Growth P			19,997.194	597,916	29.900	597,916	508,966	0	35,171		80,070		80,070		12/29/2016	1.
378690-82-0	Glenmede SMCAP EQ IS			18,662.491	589,362	31.580	589,362	536,690	0	1,701		82,697		82,697		12/29/2016	1.
315911-74-3	Fid Ext Mkt IDX IPR			5,978.059	499,048	83.480	499,048	386,295	0	10,873		108,416		108,416		12/29/2016	1.

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
315911-72-7	Fid International Index IPR			27,080.236	1,235,146	45.611	1,235,146	1,091,893	0	22,261		179,352		179,352		12/29/2016	1.
74256W-58-4	PIF MidCap Fund R6			48,925.314	1,767,672	36.130	1,767,672	1,310,474	0	18,776		47,283		47,283		12/29/2016	1.
316066-84-4	Fid Value K			32,134.331	385,291	11.990	385,291	267,932	0	4,038		(2,850)		(2,850)		12/29/2016	1.
411512-52-8	Harbor Cap App Ret			24,832.101	2,588,498	104.240	2,588,498	1,955,964	0	281,703		524,293		524,293		12/29/2016	1.
315794-83-4	Fid Freedom Inc K			120,557.404	1,469,595	12.190	1,469,595	1,399,630	0	60,872		64,586		64,586		12/29/2016	1.
779546-30-8	TRP DIV Growth I			19,162.868	1,149,389	59.980	1,149,389	855,901	0	210		113,080		113,080		12/29/2016	1.
315911-75-0	Fid 500 Index IPR			29,462.383	3,835,119	130.170	3,835,119	3,106,479	0	51,330		390,978		390,978		12/29/2016	1.
315794-81-8	Fid Freedom 2010 K			35,394.826	576,582	16.290	576,582	558,024	0	33,316		26,548		26,548		12/29/2016	1.
315794-79-2	Fid Freedom 2015 K			206,507.302	2,781,653	13.470	2,781,653	2,626,811	0	175,425		193,684		193,684		12/29/2016	1.
315794-78-4	Fid Freedom 2020 K			328,099.635	5,623,628	17.140	5,623,628	5,293,930	0	351,073		316,908		316,908		12/29/2016	1.
315794-77-6	Fid Freedom 2025 K			199,625.077	3,078,219	15.420	3,078,219	2,803,743	0	174,215		214,335		214,335		12/29/2016	1.
315794-76-8	Fid Freedom 2030 K			292,086.972	5,625,595	19.260	5,625,595	5,148,833	0	350,548		418,956		418,956		12/29/2016	1.
315794-75-0	Fid Freedom 2035 K			127,850.002	2,115,918	16.550	2,115,918	1,860,839	0	121,172		218,000		218,000		12/29/2016	1.
315794-74-3	Fid Freedom 2040 K			35,498.963	417,113	11.750	417,113	361,690	0	21,758		67,325		67,325		12/29/2016	1.
01853W-70-9	AB Global Bond Z			74,012.314	643,167	8.690	643,167	627,538	0	15,473		14,718		14,718		12/29/2016	1.
701769-40-8	Parnassus Equity IS			30,286.023	1,609,361	53.139	1,609,361	1,288,161	0	0		125,830		125,830		12/29/2016	1.
47803W-70-3	JH DSCPL VAL MDCP R6			6,612.859	154,146	23.310	154,146	140,366	0	1,129		(4,572)		(4,572)		12/29/2016	1.
00141B-84-0	Investco Divrs Div R6			16,569.819	330,734	19.960	330,734	308,574	0	12,444		(4,549)		(4,549)		12/29/2016	1.
31618H-36-6	Fid Intl Cap Appr K6			53,641.840	853,442	15.910	853,442	751,923	0	3,484		101,519		101,519		12/29/2016	1.
9499999. Subtotal - Mutual Funds					44,450,709	XXX	44,450,709	39,358,202	0	2,022,171	0	3,413,209	0	3,413,209	0	XXX	XXX
9799999 - Total Common Stocks					4,007,703,138	XXX	4,007,703,138	1,551,194,784	297,111	48,952,995	0	382,356,328	27,430,295	354,926,033	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					4,015,056,461	XXX	4,016,532,479	1,558,548,107	321,023	49,406,134	0	382,356,328	27,951,136	354,405,192	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0
2A ..$ 0 2B ..$ 0 2C ..$ 0
3A ..$ 0 3B ..$ 0 3C ..$ 0
4A ..$ 0 4B ..$ 0 4C ..$ 0
5A ..$ 0 5B ..$ 0 5C ..$ 0
6 ...$ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-QL-5	TREASURY BOND 4.25 11/15/40		01/10/2020	BNP PARIBAS		3,964,639	2,950,000	20,322
912810-QT-8	TREASURY BOND 3.12 11/15/41		06/30/2020	VARIOUS		39,697,227	34,250,000	161,690
912810-RK-6	TREASURY BOND 2.5 02/15/45		07/23/2020	WELLS FARGO		1,595,264	1,250,000	13,736
912810-SN-9	TREASURY BOND		11/13/2020	VARIOUS		10,134,293	11,320,000	66,857
912810-SP-4	TREASURY BOND		12/28/2020	VARIOUS		6,774,956	7,307,000	31,289
912810-SQ-2	TREASURY BOND		11/13/2020	VARIOUS		5,074,746	5,365,000	14,789
912810-SS-8	TREASURY BOND		11/30/2020	CITIGROUP		4,046,357	4,000,000	2,009
912810-ST-6	TREASURY BOND		11/30/2020	VARIOUS		3,236,710	3,250,000	1,871
912828-5U-0	TREASURY NOTE		01/24/2020	JP MORGAN		10,433,594	10,000,000	20,192
912828-YS-3	TREASURY NOTE		02/13/2020	VARIOUS		11,090,456	10,925,000	46,672
912828-YY-0	TREASURY NOTE		01/31/2020	VARIOUS		7,311,895	7,240,000	8,095
912828-YZ-7	TREASURY NOTE		03/18/2020	JP MORGAN		3,314,961	3,250,000	11,462
912828-Z2-9	TREASURY NOTE		03/12/2020	JP MORGAN		4,407,723	4,300,000	10,277
912828-Z8-6	TREASURY NOTE		03/13/2020	VARIOUS		2,363,704	2,313,000	2,621
91282C-AT-8	TREASURY NOTE		11/12/2020	VARIOUS		3,505,050	3,535,000	312
91282C-AU-5	TREASURY NOTE		11/24/2020	MORGAN STANLEY		460,495	465,000	161
91282C-AV-3	TREASURY NOTE		12/16/2020	VARIOUS		12,161,966	12,205,000	6,883
91282C-AW-1	TREASURY NOTE		11/24/2020	BANK OF AMERICA		1,401,586	1,400,000	97
91282C-AZ-4	TREASURY NOTE		12/29/2020	MARKET AXESS AS A BR		240,150	240,000	74
0599999. Subtotal - Bonds - U.S. Governments						131,215,772	125,565,000	419,409
46513J-XM-8	STATE OF ISRAEL	C	01/08/2020	CITIGROUP		248,903	250,000	0
46513J-XN-6	STATE OF ISRAEL	C	01/08/2020	CITIGROUP		243,815	250,000	0
91087B-AM-2	MEXICO (UNITED MEXICAN STATES) (GO	C	11/17/2020	GOLDMAN SACHS		962,000	962,000	0
1099999. Subtotal - Bonds - All Other Governments						1,454,718	1,462,000	0
040654-YD-1	ARIZONA ST TRANSPRTN BRD HIGHWAY		01/10/2020	JP MORGAN		500,000	500,000	0
3133A8-B2-2	FHLMC 30YR UMBS		07/22/2020	MORGAN STANLEY		11,636,780	11,078,526	20,003
3133A9-CS-2	FHLMC 30YR UMBS		08/13/2020	INTL FCSTONE FINANCI		18,066,852	17,099,653	32,062
3140K3-BY-7	FNMA 15YR UMBS		01/16/2020	BANK OF AMERICA		8,063,108	7,948,844	9,384
3140K3-WD-0	FNMA 30YR UMBS		05/29/2020	CANTOR FITZGERALD		2,086,943	1,977,852	1,648
3140K4-TV-2	FNMA 30YR UMBS		04/30/2020	NOMURA		8,551,319	8,027,052	9,365
3140K5-AM-9	FNMA 30YR UMBS		02/26/2020	NOMURA		9,895,926	9,584,432	8,786
3140K7-5Q-2	FNMA 30YR UMBS		01/17/2020	MORGAN STANLEY		22,735,359	21,963,215	23,488
3140K7-CM-3	FNMA 15YR UMBS		12/17/2020	MITSUBISHI UFJ		(126,330)	(125,273)	(130)
3140K8-SY-8	FNMA 30YR UMBS		06/11/2020	CITIGROUP		11,235,119	10,422,491	15,055
3140K8-SZ-5	FNMA 30YR UMBS		06/16/2020	CITIGROUP		2,029,953	1,889,976	2,730
3140K8-Y7-0	FNMA 30YR UMBS		02/06/2020	NOMURA		7,312,813	7,000,000	7,486
3140KD-CD-0	FNMA 15YR UMBS		06/09/2020	WELLS FARGO		3,156,563	3,000,000	3,333
3140KG-C2-7	FNMA 30YR UMBS		09/11/2020	BANK OF AMERICA		9,419,464	9,079,002	6,557
3140KH-T4-3	FNMA 30YR UMBS		07/16/2020	INTL FCSTONE FINANCI		10,977,941	10,433,446	8,695
3140KH-U5-8	FNMA 30YR UMBS		07/22/2020	MORGAN STANLEY		15,989,551	15,228,144	24,323
3140KH-VM-0	FNMA 30YR UMBS		08/18/2020	MORGAN STANLEY		5,836,368	5,487,403	5,945
3140KL-YJ-5	FNMA 30YR UMBS		09/18/2020	CITIGROUP		7,047,911	6,698,341	6,047
3140KM-U3-2	FNMA 30YR UMBS		09/15/2020	PIERPONT		3,176,733	3,002,228	2,710
3140KN-P2-8	FNMA 30YR UMBS		10/01/2020	BANK OF AMERICA		8,630,804	8,189,347	7,393
3140KP-PL-1	FNMA 30YR UMBS		10/15/2020	PNC SECURITIES INC		10,104,587	9,721,792	5,941
3140KP-PM-9	FNMA 30YR UMBS		10/14/2020	PNC SECURITIES INC		5,671,471	5,476,375	3,347
3140KQ-ND-9	FNMA 30YR UMBS		10/08/2020	MORGAN STANLEY		12,656,250	12,000,000	10,833
3140KS-AF-4	FNMA 30YR UMBS		11/12/2020	BANK OF AMERICA		6,121,015	5,905,109	4,265
3140KS-BC-0	FNMA 30YR UMBS		11/13/2020	BANK OF AMERICA		5,105,995	4,939,294	3,567
3140QD-E9-1	FNMA 30YR UMBS		08/25/2020	GOLDMAN SACHS		7,458,164	7,026,681	8,881
3140QD-FP-4	FNMA 30YR UMBS		05/21/2020	NOMURA		1,593,141	1,474,277	1,638
3140QD-WT-7	FNMA 30YR UMBS		07/17/2020	BARCLAY'S CAPITAL		2,140,716	1,989,051	2,321
3140QE-CK-6	FNMA 30YR UMBS		08/21/2020	MORGAN STANLEY		7,232,359	6,703,417	8,472
3140X5-XR-9	FNMA 15YR UMBS SUPER		04/23/2020	BMO		5,694,059	5,378,890	7,620
3140X6-CG-4	FNMA 30YR UMBS SUPER		05/08/2020	BOK FINANCIAL		4,729,799	4,430,725	5,169
3140X7-DQ-9	FNMA 30YR UMBS SUPER		06/30/2020	MORGAN STANLEY		6,260,816	5,855,505	8,458
3140X7-RJ-0	FNMA 30YR UMBS SUPER		08/21/2020	CITIGROUP		14,741,193	13,665,069	17,271
3140X7-TY-5	FNMA 30YR UMBS SUPER		08/27/2020	MORGAN STANLEY		7,922,189	7,471,560	8,094
3140X8-C6-2	FNMA 30YR UMBS SUPER		10/27/2020	BANK OF AMERICA		1,049,251	998,099	762
3140X8-PS-0	FNMA 15YR UMBS SUPER		11/19/2020	INTL FCSTONE FINANCI		5,195,187	4,981,153	4,151
31418D-P5-5	FNMA 15YR UMBS		06/05/2020	INTL FCSTONE FINANCI		1,466,209	1,389,566	1,853
31418D-QJ-4	FNMA 30YR UMBS		06/03/2020	NOMURA		12,351,988	11,493,562	12,771
36179V-FS-4	GNMA2 30YR		05/19/2020	CANTOR FITZGERALD		6,346,961	5,875,965	15,424

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
36179V-HW-3	GNMA2 30YR		04/14/2020	INTL FCSTONE FINANCI		2,683,188	2,493,814	6,927
36179V-KM-1	GNMA2 30YR		05/13/2020	VARIOUS		24,698,319	23,139,209	46,173
36179V-KN-9	GNMA2 30YR		04/20/2020	VARIOUS		2,766,935	2,599,031	5,720
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNER		08/07/2020	ROYAL BANK OF CANADA		3,000,000	3,000,000	0
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH		01/29/2020	BANK OF AMERICA		4,500,000	4,500,000	3,919
3199999. Subtotal - Bonds - U.S. Special Revenues						327,712,969	310,992,823	388,457
001055-AY-8	AFLAC INCORPORATED		01/15/2020	SUSQUEHANNA		1,248,510	1,000,000	264
001055-BJ-0	AFLAC INCORPORATED		03/30/2020	WELLS FARGO		997,420	1,000,000	0
0010EP-AN-8	AEP TEXAS INC		09/16/2020	VARIOUS		796,944	731,000	13,055
001846-AA-2	ANGI GROUP LLC		12/15/2020	EXTERNAL MANAGER TRA		390,038	390,000	2,509
00206R-CM-2	AT&T INC		10/30/2020	VARIOUS		10,723,847	10,284,000	44,547
00206R-DQ-2	AT&T INC		12/10/2020	VARIOUS		698,541	600,000	7,296
00206R-FW-7	AT&T INC		07/16/2020	MORGAN STANLEY		247,820	200,000	4,247
00206R-FY-3	AT&T INC		11/05/2020	VARIOUS		963,360	955,000	1,123
00206R-GF-3	AT&T INC		06/04/2020	BANK OF AMERICA		110,027	100,000	3,118
00206R-HN-5	AT&T INC		07/29/2020	MORGAN STANLEY		2,405,660	2,000,000	91,500
00206R-KD-3	AT&T INC		07/27/2020	DEUTSCHE BANK		1,999,040	2,000,000	0
00206R-KF-8	AT&T INC		07/27/2020	DEUTSCHE BANK		2,748,240	2,750,000	0
00206R-MC-3	AT&T INC		09/18/2020	STATE STREET BANK		609,098	579,104	0
00206R-MD-1	AT&T INC		09/18/2020	STATE STREET BANK		2,400,379	2,360,360	0
00206R-MF-6	AT&T INC		12/07/2020	EXTERNAL MANAGER TRA		2,758,202	2,689,827	0
00206R-MG-4	AT&T INC		12/07/2020	EXTERNAL MANAGER TRA		462,574	441,434	0
002824-BA-7	ABBOTT LABORATORIES		03/16/2020	CITIGROUP		191,783	191,000	41
002824-BG-4	ABBOTT LABORATORIES		04/20/2020	CITIGROUP		2,241,750	1,700,000	30,901
00287Y-AM-1	ABBVIE INC 4.4 11/06/42		05/20/2020	MORGAN STANLEY		872,543	750,000	1,467
00287Y-AR-0	ABBVIE INC 4.5 05/14/35		07/06/2020	US BANK		307,628	250,000	1,688
00287Y-AU-3	ABBVIE INC		05/05/2020	US BANK		4,042,440	4,000,000	43,700
00287Y-AV-1	ABBVIE INC 4.3 05/14/36		03/04/2020	GOLDMAN SACHS		1,760,655	1,500,000	20,067
00287Y-BV-0	ABBVIE INC		11/19/2020	EXCHANGE OFFER		1,219,092	1,200,000	17,503
00287Y-BX-6	ABBVIE INC		11/19/2020	EXCHANGE OFFER		1,089,500	1,000,000	15,822
00287Y-CS-6	ABBVIE INC		11/19/2020	EXCHANGE OFFER		13,424,911	12,940,000	79,365
00404A-AM-1	ACADIA HEALTHCARE CO INC		12/15/2020	EXTERNAL MANAGER TRA		1,092,555	1,060,000	19,139
00404A-AP-4	ACADIA HEALTHCARE CO INC		09/30/2020	EXTERNAL MANAGER TRA		693,679	688,000	0
00507V-AM-1	ACTIVISION BLIZZARD INC		07/27/2020	MARKET AXESS AS A BR		749,378	664,000	2,653
00507V-AP-4	ACTIVISION BLIZZARD INC		08/05/2020	BANK OF AMERICA		1,494,210	1,500,000	0
00507V-AQ-2	ACTIVISION BLIZZARD INC		08/05/2020	BANK OF AMERICA		1,994,500	2,000,000	0
00653V-AA-9	ADAPTHEALTH LLC		07/22/2020	EXTERNAL MANAGER TRA		797,009	778,000	0
00653V-AC-5	ADAPTHEALTH LLC		12/15/2020	EXTERNAL MANAGER TRA		76,000	76,000	0
00688J-AB-3	ADIENT US LLC		12/15/2020	EXTERNAL MANAGER TRA		1,128,564	1,005,000	14,070
00724P-AD-1	ADOBE INC		05/13/2020	BANK OF AMERICA		779,303	750,000	4,888
008117-AN-3	AETNA INC		05/06/2020	MITSUBISHI UFJ		465,733	455,000	8,133
00846U-AM-3	AGILENT TECHNOLOGIES INC		06/01/2020	BANK OF AMERICA		998,120	1,000,000	0
008513-AA-1	AGREE LP		08/12/2020	WELLS FARGO		749,453	750,000	0
010392-FE-3	ALABAMA POWER COMPANY		05/15/2020	MARKET AXESS AS A BR		103,043	100,000	1,843
012653-AC-5	ALBEMARLE CORP		12/04/2020	VARIOUS		1,599,520	1,600,000	1,031
012873-AK-1	OVINTIV INC		10/27/2020	EXTERNAL MANAGER TRA		599,933	595,000	19,616
013092-AC-5	ALBERTSONS COMPANIES INC		12/15/2020	EXTERNAL MANAGER TRA		1,024,172	983,000	15,066
013092-AD-3	ALBERTSONS COMPANIES INC		12/15/2020	EXTERNAL MANAGER TRA		784,542	760,000	8,571
013092-AF-8	ALBERTSONS COMPANIES INC		08/11/2020	EXTERNAL MANAGER TRA		181,000	181,000	0
013092-AG-6	ALBERTSONS COMPANIES INC		12/02/2020	EXTERNAL MANAGER TRA		559,010	561,000	2,167
013817-AK-7	HOWMET AEROSPACE INC		12/15/2020	EXTERNAL MANAGER TRA		245,918	205,000	4,405
013817-AW-1	HOWMET AEROSPACE INC		12/15/2020	EXTERNAL MANAGER TRA		778,843	705,000	7,026
01400E-AB-9	ALCON FINANCE CORP		11/25/2020	BNP PARIBAS		1,089,950	1,000,000	5,583
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES IN		07/31/2020	SOUTH WEST SECURITIE		258,170	225,000	469
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN		11/18/2020	VARIOUS		862,995	750,000	8,970
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES IN		04/17/2020	SEAPORT		309,587	275,000	3,949
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES IN		10/01/2020	BANK OF AMERICA		351,208	310,000	1,453
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES IN		07/29/2020	JP MORGAN		499,060	500,000	0
01741R-AH-5	ALLEGHENY TECHNOLOGIES INCORPORATE		12/15/2020	EXTERNAL MANAGER TRA		270,992	255,000	416
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE		12/10/2020	EXTERNAL MANAGER TRA		151,711	180,000	1,613
019736-AG-2	ALLISON TRANSMISSION INC		11/09/2020	EXTERNAL MANAGER TRA		553,000	553,000	0
02005N-BF-6	ALLY FINANCIAL INC		12/10/2020	EXTERNAL MANAGER TRA		210,234	180,000	690
02343U-AG-0	AMCOR FINANCE (USA) INC		09/10/2020	MES		837,968	750,000	10,271

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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
02376R-AE-2	AMERICAN AIRLINES GROUP INC		02/27/2020	EXTERNAL MANAGER TRA		1,425,698	1,461,000	311
023771-S5-8	AMERICAN AIRLINES INC		12/15/2020	EXTERNAL MANAGER TRA		480,969	435,000	14,976
025816-BU-2	AMERICAN EXPRESS COMPANY		05/04/2020	TD SECURITIES		3,945,620	3,870,000	61,315
025816-CA-5	AMERICAN EXPRESS COMPANY		03/17/2020	BANK OF NEW YORK		524,445	500,000	7,758
02666Q-J7-9	AMERICAN HONDA FINANCE CORPORATION		07/13/2020	TD SECURITIES		1,878,913	1,811,000	21,984
02666T-AA-5	AMERICAN HOMES 4 RENT		08/06/2020	KEYBANC		1,132,430	1,000,000	20,660
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC		12/11/2020	VARIOUS		950,975	750,000	12,875
026874-DH-7	AMERICAN INTL GROUP		12/11/2020	WELLS FARGO		284,113	250,000	2,004
03027X-AA-8	AMERICAN TOWER CORP		10/30/2020	VARIOUS		9,200,388	8,625,000	138,976
030506-AA-7	AMERICAN WOODMARK CORPORATION		12/10/2020	EXTERNAL MANAGER TRA		221,539	215,000	2,591
031162-CR-9	AMGEN INC		05/04/2020	VARIOUS		3,018,165	3,000,000	9,844
031162-CT-5	AMGEN INC		02/18/2020	GOLDMAN SACHS		997,870	1,000,000	0
031921-AA-7	AMWINS GROUP INC		12/10/2020	EXTERNAL MANAGER TRA		204,807	190,000	6,667
032095-AB-7	AMPHENOL CORPORATION		11/23/2020	MARKET AXESS AS A BR		103,203	100,000	1,256
032095-AE-1	AMPHENOL CORPORATION		06/24/2020	VARIOUS		3,708,081	3,624,000	24,307
032095-AK-7	AMPHENOL CORPORATION		02/13/2020	BANK OF AMERICA		1,247,863	1,250,000	0
032177-AH-0	AMSTED INDUSTRIES INCORPORATED		12/15/2020	EXTERNAL MANAGER TRA		341,833	320,000	8,000
035229-DC-4	ANHEUSER-BUSCH CO		10/28/2020	MARKET AXESS AS A BR		106,029	80,000	846
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		07/23/2020	MORGAN STANLEY		842,595	750,000	938
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/28/2020	JEFFERIES & CO		703,165	500,000	12,102
03523T-BX-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/20/2020	WELLS FARGO		569,230	500,000	1,787
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/18/2020	MARKET AXESS AS A BR		428,703	300,000	7,011
035240-AK-6	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/29/2020	JP MORGAN		423,499	420,000	877
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		09/02/2020	BANK OF AMERICA		1,414,525	1,250,000	4,182
03674X-AF-3	ANTERO RESOURCES CORP		10/13/2020	EXTERNAL MANAGER TRA		184,440	232,000	4,858
03674X-AN-6	ANTERO RESOURCES CORP		12/17/2020	EXTERNAL MANAGER TRA		145,000	145,000	0
036752-AJ-2	ANTHEM INC		04/30/2020	WELLS FARGO		514,005	500,000	3,628
036752-AN-3	ANTHEM INC		04/30/2020	DEUTSCHE BANK		996,250	1,000,000	0
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		11/05/2020	EXTERNAL MANAGER TRA		631,000	631,000	0
037389-BE-2	AON CORP		11/16/2020	VARIOUS		1,084,285	1,000,000	233
037411-BA-2	APACHE CORP		12/11/2020	EXTERNAL MANAGER TRA		601,907	637,000	4,636
037411-BC-8	APACHE CORP		12/15/2020	EXTERNAL MANAGER TRA		432,395	528,000	8,622
037411-BE-4	APACHE CORPORATION		12/11/2020	EXTERNAL MANAGER TRA		772,378	809,000	5,150
037411-BF-1	APACHE CORPORATION		05/21/2020	EXTERNAL MANAGER TRA		136,100	160,000	2,418
037411-BH-7	APACHE CORPORATION		08/03/2020	EXTERNAL MANAGER TRA		255,000	255,000	0
037411-BJ-3	APACHE CORPORATION		08/03/2020	EXTERNAL MANAGER TRA		259,000	259,000	0
037833-BA-7	APPLE INC		05/13/2020	GOLDMAN SACHS		556,470	500,000	4,600
037833-CX-6	APPLE INC		05/28/2020	DEUTSCHE BANK		614,603	550,000	7,379
038522-AR-9	ARAMARK SERVICES INC		12/15/2020	EXTERNAL MANAGER TRA		822,169	775,000	5,372
03959K-AC-4	ARCHROCK PARTNERS LP		12/14/2020	EXTERNAL MANAGER TRA		115,363	110,000	1,451
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LL		12/15/2020	EXTERNAL MANAGER TRA		398,753	420,000	3,939
045086-AK-1	ASHTON WOODS USA LLC		01/13/2020	EXTERNAL MANAGER TRA		333,000	333,000	0
04570X-AC-3	ASSOCIATED MATERIALS LLC / AMH NEW		08/24/2020	EXTERNAL MANAGER TRA		719,550	738,000	0
05348E-AR-0	AVALONBAY COMMUNITIES INC		06/12/2020	MARKET AXESS AS A BR		518,930	500,000	3,602
05348E-BC-2	AVALONBAY COMMUNITIES INC		10/26/2020	VARIOUS		1,443,192	1,300,000	11,876
053499-AL-3	AVAYA INC.		11/23/2020	EXTERNAL MANAGER TRA		1,636,331	1,628,000	2,005
05352T-AA-7	AVANTOR FUNDING INC		12/10/2020	EXTERNAL MANAGER TRA		369,753	360,000	2,927
053773-BE-6	AVIS BUDGET CAR RENTAL LLC		12/15/2020	EXTERNAL MANAGER TRA		296,146	305,000	4,417
05508R-AE-6	B&G FOODS INC		12/15/2020	EXTERNAL MANAGER TRA		160,489	155,000	1,582
05531F-AV-5	TRUIST FINANCIAL CORP		03/09/2020	VARIOUS		3,593,854	3,575,000	24,633
05531F-AZ-6	TRUIST FINANCIAL CORP		01/14/2020	SUNTRUST		530,386	529,000	5,213
05531F-BG-7	TRUIST FINANCIAL CORP		07/20/2020	VARIOUS		2,094,400	2,000,000	5,253
05531G-AA-9	TRUIST FINANCIAL CORP		08/28/2020	TD SECURITIES		3,676,645	3,500,000	61,060
05565E-BF-1	BMW US CAPITAL LLC		07/23/2020	BNP PARIBAS		2,772,212	2,664,000	22,485
058498-AR-7	BALL CORP		12/15/2020	EXTERNAL MANAGER TRA		1,533,905	1,460,000	17,439
058498-AW-6	BALL CORPORATION		08/10/2020	EXTERNAL MANAGER TRA		364,000	364,000	0
06051G-GR-4	BANK OF AMERICA CORP		05/28/2020	SUSQUEHANNA		1,096,190	1,000,000	12,975
06051G-GZ-6	BANK OF AMERICA CORP		09/29/2020	BANK OF AMERICA		1,639,065	1,500,000	9,537
06051G-HH-5	BANK OF AMERICA CORP		06/30/2020	AFIG1492		1,535,895	1,500,000	6,561
06051G-HM-4	BANK OF AMERICA CORP		05/27/2020	SUSQUEHANNA		1,152,440	1,000,000	14,949
06051G-HT-9	BANK OF AMERICA CORP		05/05/2020	GOLDMAN SACHS		1,723,728	1,600,000	2,214
06051G-HZ-5	BANK OF AMERICA CORP		02/10/2020	BANK OF AMERICA		7,000,000	7,000,000	0
06051G-JD-2	BANK OF AMERICA CORP		06/16/2020	BANK OF AMERICA		4,000,000	4,000,000	0

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06051G-JE-0	BANK OF AMERICA CORP		07/20/2020	BANK OF AMERICA		6,738,550	6,500,000	16,428
06051G-JF-7	BANK OF AMERICA CORP		07/20/2020	BANK OF AMERICA		6,500,000	6,500,000	0
06051G-JJ-9	BANK OF AMERICA		10/16/2020	BANK OF AMERICA		500,000	500,000	0
06051G-JK-6	BANK OF AMERICA CORP		10/16/2020	BANK OF AMERICA		1,000,000	1,000,000	0
06051G-JL-4	BANK OF AMERICA		10/16/2020	BANK OF AMERICA		5,000,000	5,000,000	0
07177M-AL-7	BAXALTA INC		10/13/2020	VARIOUS		602,984	579,000	8,310
07330M-AC-1	BRANCH BANKING AND TRUST COMPANY		06/09/2020	SUMRIDGE PARTNERS		523,556	525,000	3,229
07556Q-BM-6	BEAZER HOMES USA INC 6.75 03/15/25		12/03/2020	EXTERNAL MANAGER TRA		96,025	92,000	1,415
07556Q-BT-1	BEAZER HOMES USA INC		03/23/2020	EXCHANGE OFFER		420,000	420,000	0
075887-BU-2	BECTON DICKINSON AND COMPANY		10/06/2020	VARIOUS		6,307,962	6,261,000	7,623
075887-CJ-6	BECTON DICKINSON AND COMPANY		07/02/2020	MORGAN STANLEY		906,789	850,000	3,133
081437-AR-6	BEMIS COMPANY INC		08/20/2020	VARIOUS		7,235,000	7,000,000	111,875
084423-AS-1	WR BERKLEY CORP 4.62 03/15/22		12/02/2020	VARIOUS		5,170,433	4,900,000	60,690
08949L-AB-6	BIG RIVER STEEL LLC		09/10/2020	EXTERNAL MANAGER TRA		563,398	557,000	0
09062X-AG-8	BIOGEN INC		05/08/2020	ROYAL BANK OF CANADA		450,275	500,000	525
093645-AJ-8	BLOCK COMMUNICATIONS INC.		12/10/2020	EXTERNAL MANAGER TRA		337,101	325,000	3,905
096630-AC-2	BOARDWALK PIPELINES LP		04/20/2020	MARKET AXESS AS A BR		216,155	250,000	1,898
096630-AD-0	BOARDWALK PIPELINES LP		05/19/2020	CREDIT SUISSE		142,580	150,000	3,218
097023-CT-0	BOEING CO		04/30/2020	BANK OF AMERICA		2,000,000	2,000,000	0
097023-CV-5	BOEING CO		06/05/2020	CITIGROUP		570,090	500,000	2,773
097023-DA-0	BOEING CO		10/29/2020	WELLS FARGO		999,200	1,000,000	0
09739D-AD-2	BOISE CASCADE CO		07/13/2020	EXTERNAL MANAGER TRA		240,000	240,000	0
103304-BS-9	BOYD GAMING CORPORATION		05/13/2020	EXTERNAL MANAGER TRA		201,000	201,000	0
103304-BU-4	BOYD GAMING CORPORATION		08/21/2020	EXCHANGE OFFER		229,350	278,000	2,934
103557-AA-2	BOYNE USA INC 7.25 05/01/25		05/13/2020	EXTERNAL MANAGER TRA		302,470	298,000	1,140
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC.		02/04/2020	BARCLAY'S CAPITAL		443,624	425,000	712
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.		12/28/2020	MIZUHO		766,275	750,000	7,875
110122-CP-1	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER		495,875	500,000	0
110122-CZ-9	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER		1,761,574	1,700,000	0
110122-DK-1	BRISTOL-MYERS SQUIBB CO		09/01/2020	CITIGROUP		667,330	500,000	6,525
110122-DP-0	BRISTOL-MYERS SQUIBB CO		11/09/2020	CITIGROUP		1,998,800	2,000,000	0
110122-DR-6	BRISTOL-MYERS SQUIBB CO		11/09/2020	CITIGROUP		498,890	500,000	0
110122-DS-4	BRISTOL-MYERS SQUIBB CO		11/09/2020	CITIGROUP		249,270	250,000	0
11134L-AD-1	BROADCOM CORPORATION/BROADCOM CAYM		08/27/2020	MARKET AXESS AS A BR		644,834	627,000	2,279
11134L-AF-6	BROADCOM CORPORATION/BROADCOM CAYM		09/30/2020	FTN FINANCIAL		1,236,894	1,150,000	8,917
11134L-AM-1	BROADCOM CORPORATION/BROADCOM CAYM		04/16/2020	WELLS FARGO		1,312,580	1,304,000	9,119
11135F-AQ-4	BROADCOM INC		08/11/2020	EXCHANGE OFFER		1,248,613	1,250,000	0
11135F-AX-9	BROADCOM INC		11/13/2020	WELLS FARGO		2,096,780	2,000,000	5,556
11284D-AA-3	BROOKFIELD PROPERTY REIT INC		12/10/2020	EXTERNAL MANAGER TRA		125,012	130,000	602
115637-AT-7	BROWN-FORMAN CORPORATION		08/26/2020	VARIOUS		597,550	500,000	6,487
12008R-AM-9	BUILDERS FIRSTSOURCE INC		12/10/2020	EXTERNAL MANAGER TRA		622,261	592,000	7,126
12008R-AN-7	BUILDERS FIRSTSOURCE INC		12/10/2020	EXTERNAL MANAGER TRA		348,618	343,000	1,144
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC		03/16/2020	WELLS FARGO		1,705,425	1,500,000	556
12189T-AX-2	BURLINGTON NORTHERN SANTA FE CORPO		07/23/2020	VARIOUS		2,346,956	1,660,000	23,615
12429T-AE-4	BWAY HOLDING CO		01/14/2020	EXTERNAL MANAGER TRA		172,860	172,000	3,152
124857-AG-8	CBS CORP		09/28/2020	SEAPORT		4,122,080	4,000,000	10,875
124857-AP-8	CBS CORP		05/19/2020	SUSQUEHANNA		2,052,820	2,000,000	24,500
1248EP-CD-3	CCO HOLDINGS LLC		12/10/2020	EXTERNAL MANAGER TRA		981,342	920,000	12,503
1248EP-CE-1	CCO HOLDINGS LLC		03/04/2020	EXTERNAL MANAGER TRA		1,936,975	1,929,000	1,196
1248EP-CJ-0	CCO HOLDINGS LLC		12/15/2020	EXTERNAL MANAGER TRA		461,496	458,000	325
1248EP-CK-7	CCO HLDGS LLC/CAP CORP		07/06/2020	EXTERNAL MANAGER TRA		259,000	259,000	0
12505F-AD-3	OUTFRONT MEDIA CAPITAL LLC/OUTFRON		12/15/2020	EXTERNAL MANAGER TRA		158,923	155,000	630
12527G-AC-7	CF INDUSTRIES INC		12/15/2020	EXTERNAL MANAGER TRA		1,271,008	1,210,000	1,160
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC		12/10/2020	EXTERNAL MANAGER TRA		501,613	485,000	10,138
12543D-BF-6	CHS/COMMUNITY HEALTH SYSTEMS INC		12/15/2020	EXTERNAL MANAGER TRA		1,243,050	1,223,000	10,677
12543D-BG-4	CHS/COMMUNITY HEALTH SYSTEMS INC		12/11/2020	EXTERNAL MANAGER TRA		367,000	367,000	0
125523-AB-6	CIGNA CORP		07/24/2020	VARIOUS		7,852,958	7,858,000	7,620
125523-AF-7	CIGNA CORP		03/11/2020	CITIGROUP		2,118,820	2,000,000	11,875
125523-AP-5	CIGNA CORP		10/06/2020	VARIOUS		207,184	200,000	1,711
125523-BR-0	CIGNA CORP		07/14/2020	EXCHANGE OFFER		249,838	250,000	0
125523-CB-4	CIGNA CORP		07/14/2020	EXCHANGE OFFER		92,418	100,000	0
12556L-BJ-4	CIT BANK NA		04/22/2020	EXTERNAL MANAGER TRA		424,445	469,000	1,044
126307-AS-6	CSC HOLDINGS LLC		09/16/2020	EXTERNAL MANAGER TRA		234,300	220,000	1,544

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126307-AU-1	CSC HOLDINGS LLC		12/15/2020	EXTERNAL MANAGER TRA		756,108	725,000	2,880
126307-BA-4	CSC HOLDINGS LLC		12/10/2020	EXTERNAL MANAGER TRA		881,571	815,000	19,396
126307-BB-2	CSC HOLDINGS LLC		12/15/2020	EXTERNAL MANAGER TRA		930,826	916,000	435
126307-BD-8	CSC HOLDINGS LLC		09/22/2020	EXTERNAL MANAGER TRA		1,476,675	1,459,000	12,658
12636Y-AA-0	CRH AMERICA FINANCE INC		07/17/2020	VARIOUS		1,122,498	1,050,000	6,007
126408-GH-0	CSX CORP		11/10/2020	VARIOUS		2,617,026	1,912,000	20,011
126408-GV-9	CSX CORP		05/06/2020	VARIOUS		3,130,548	3,050,000	55,870
12652H-AC-2	CSI COMPRESSCO LP/FINANCE		06/12/2020	EXCHANGE OFFER		98,638	237,780	0
12652H-AE-8	CSI COMPRESSCO LP/FINANCE		10/15/2020	VARIOUS		313,942	746,675	0
126650-BW-9	CVS CAREMARK CORP		05/08/2020	MARKET AXESS AS A BR		254,518	250,000	5,070
126650-CT-5	CVS HEALTH CORP		05/08/2020	VARIOUS		2,646,790	2,625,000	24,947
126650-CX-6	CVS HEALTH CORP 4.3 03/25/28		10/20/2020	ROYAL BANK OF CANADA		1,168,160	1,000,000	3,225
126650-CZ-1	CVS HEALTH CORP 5.05 03/25/48		06/17/2020	JP MORGAN		1,618,850	1,250,000	14,729
126650-DK-3	CVS HEALTH CORP		04/16/2020	WELLS FARGO		1,132,980	1,000,000	2,292
12673P-AE-5	CA INC		12/16/2020	MORGAN STANLEY		860,000	800,000	12,300
12687G-AA-7	CABLEVISION LIGHTPATH CT LLC		09/15/2020	EXTERNAL MANAGER TRA		215,000	215,000	0
12687G-AB-5	CABLEVISION LIGHTPATH CT LLC		12/15/2020	EXTERNAL MANAGER TRA		422,623	410,000	2,306
13123X-AT-9	CALLON PETROLEUM COMPANY 6.12 10/01/24		02/28/2020	EXTERNAL MANAGER TRA		110,400	138,000	3,569
131347-CN-4	CALPINE CORP		12/10/2020	EXTERNAL MANAGER TRA		846,511	838,000	7,855
131347-CQ-7	CALPINE CORP		07/27/2020	EXTERNAL MANAGER TRA		163,000	163,000	0
131347-CR-5	CALPINE CORP		12/02/2020	EXTERNAL MANAGER TRA		674,000	674,000	0
133131-AT-9	CAMDEN PROPERTY TRUST 2.95 12/15/22		02/20/2020	MORGAN STANLEY		1,027,740	1,000,000	5,654
133131-AW-2	CAMDEN PROPERTY TRUST		10/23/2020	TRUIST BANK		316,362	270,000	369
14042R-HB-0	CAPITAL ONE NA		09/16/2020	WELLS FARGO		1,006,990	1,000,000	1,211
144141-CU-0	DUKE ENERGY PROGRESS LLC		04/24/2020	JEFFERIES & CO		694,510	500,000	3,658
14448C-AR-5	CARRIER GLOBAL CORP		12/11/2020	EXCHANGE OFFER		697,378	750,000	4,643
15135B-AR-2	CENTENE CORPORATION		12/15/2020	VARIOUS		2,251,342	2,137,000	38,647
15135B-AT-8	CENTENE CORPORATION		05/06/2020	EXCHANGE OFFER		201,000	201,000	0
15135B-AV-3	CENTENE CORPORATION		05/06/2020	EXCHANGE OFFER		76,260	82,000	0
15189X-AP-3	CENTERPOINT ENERGY HOUSTON ELECTRI		05/12/2020	VARIOUS		1,186,604	1,177,000	9,416
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRI		06/02/2020	MITSUBISHI UFJ		2,993,970	3,000,000	0
156504-AH-5	CENTURY COMMUNITIES INC		10/27/2020	EXTERNAL MANAGER TRA		213,155	206,000	2,938
156504-AL-6	CENTURY COMMUNITIES INC		03/25/2020	VARIOUS		288,878	323,000	4,850
156700-AR-7	CENTURYLINK INC 6.45 06/15/21		03/17/2020	EXTERNAL MANAGER TRA		639,252	648,000	10,913
156700-AX-4	CENTURYLINK INC		12/15/2020	EXTERNAL MANAGER TRA		2,021,764	1,810,000	3,394
156700-BA-3	CENTURYLINK INC 7.5 04/01/24		11/30/2020	EXTERNAL MANAGER TRA		564,638	501,000	7,720
156700-BD-7	CENTURYLINK INC		11/23/2020	EXTERNAL MANAGER TRA		554,000	554,000	0
15723R-AA-2	CFX ESCROW CORP		12/15/2020	EXTERNAL MANAGER TRA		160,846	155,000	2,997
163851-AE-8	CHEMOURS COMPANY		12/10/2020	EXTERNAL MANAGER TRA		222,772	250,000	3,265
16411R-AJ-8	CHENIERE ENERGY INC		09/15/2020	VARIOUS		1,621,063	1,607,000	0
16412E-AA-5	CHEPLAPHRAM ARZNEIMITTEL		12/10/2020	EXTERNAL MANAGER TRA		304,292	300,000	901
166764-BX-7	CHEVRON CORP		05/07/2020	JP MORGAN		1,000,000	1,000,000	0
171239-AG-1	CHUBB INA HOLDINGS INC		09/14/2020	CITIGROUP		8,481,045	8,500,000	0
171340-AN-2	CHURCH & DWIGHT CO INC		05/08/2020	MARKET AXESS AS A BR		644,609	605,000	5,347
171484-AE-8	CHURCHILL DOWNS INCORPORATED		12/10/2020	EXTERNAL MANAGER TRA		305,347	290,000	5,701
17252M-AK-6	CINTAS CORPORATION NO. 2		05/14/2020	VARIOUS		1,030,780	1,000,000	12,064
17252M-AL-4	CINTAS CORPORATION NO. 2		08/27/2020	MARKET AXESS AS A BR		208,012	200,000	1,625
17252M-AM-2	CINTAS CORPORATION NO 2 2.9 04/01/22		07/31/2020	MARKET AXESS AS A BR		518,795	500,000	4,954
172967-LD-1	CITIGROUP INC		07/24/2020	VARIOUS		2,711,643	2,391,000	20,519
172967-ME-8	CITIGROUP INC		08/04/2020	WELLS FARGO		1,730,268	1,465,000	22,027
172967-MG-3	CITIGROUP INC		04/21/2020	EXTERNAL MANAGER TRA		64,350	72,000	410
172967-MQ-1	CITIGROUP INC		04/30/2020	JANE STREET EXECUTIO		786,608	750,000	1,682
172967-MS-7	CITIGROUP INC		05/26/2020	CITIGROUP		9,000,000	9,000,000	0
17325F-AY-4	CITIBANK NA		07/24/2020	VARIOUS		5,093,400	5,000,000	26,860
18451Q-AP-3	CLEAR CHANNEL WORLDWIDE HOLDINGS I		05/08/2020	EXCHANGE OFFER		598,192	692,000	0
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		03/24/2020	EXTERNAL MANAGER TRA		675,420	710,000	2,724
185899-AB-7	CLEVELAND-CLIFFS INC		12/15/2020	EXTERNAL MANAGER TRA		348,114	344,000	5,226
185899-AG-6	CLEVELAND-CLIFFS INC		08/14/2020	EXTERNAL MANAGER TRA		513,436	513,000	8,615
185899-AJ-0	CLEVELAND-CLIFFS INC		12/15/2020	EXTERNAL MANAGER TRA		991,506	865,000	11,602
191098-AK-8	COCA-COLA BOTTLING CO. CONSOLIDATE		12/08/2020	MARKET AXESS AS A BR		1,106,060	1,000,000	1,583
191219-AP-9	COCA-COLA REFRESHMENTS USA INC		12/21/2020	INTL FCSTONE FINANCI		969,219	890,000	29,840
20030N-BQ-3	COMCAST CORP		06/12/2020	US BANK		1,811,390	1,400,000	21,646
20030N-DJ-7	COMCAST CORPORATION		03/24/2020	WELLS FARGO		499,745	500,000	0

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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
20030N-DN-8	COMCAST CORPORATION		08/11/2020	BANK OF AMERICA		747,473	750,000	0
20030N-DQ-1	COMCAST CORPORATION		08/11/2020	WELLS FARGO		1,486,470	1,500,000	0
202795-JH-4	COMMONWEALTH EDISON COMPANY		05/05/2020	ROYAL BANK OF CANADA		1,050,864	980,000	9,857
20338Q-AB-9	COMMSCOPE FINANCE LLC		11/18/2020	EXTERNAL MANAGER TRA		396,145	385,000	5,080
20338Q-AD-5	COMMSCOPE FINANCE LLC		12/15/2020	EXTERNAL MANAGER TRA		236,425	222,000	3,686
205768-AR-5	COMSTOCK RESOURCES INC		12/11/2020	EXTERNAL MANAGER TRA		619,303	595,000	16,250
205887-AF-9	CONAGRA FOODS INC		12/17/2020	MARKET AXESS AS A BR		484,465	377,000	2,735
209115-AC-8	CONSOLIDATED EDISON INC		03/09/2020	MARKET AXESS AS A BR		753,218	750,000	4,833
21036P-AT-5	CONSTELLATION BRANDS INC		07/02/2020	ROYAL BANK OF CANADA		608,015	500,000	3,625
21036P-BE-7	CONSTELLATION BRANDS INC		08/28/2020	CITIGROUP		1,908,690	1,750,000	4,594
212015-AL-5	CONTINENTAL RESOURCES INC		05/04/2020	EXTERNAL MANAGER TRA		30,450	35,000	92
212015-AN-1	CONTINENTAL RESOURCES INC		12/10/2020	EXTERNAL MANAGER TRA		593,097	615,000	2,710
212015-AQ-4	CONTINENTAL RESOURCES INC		12/10/2020	EXTERNAL MANAGER TRA		195,076	230,000	2,357
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		09/10/2020	EXTERNAL MANAGER TRA		174,000	174,000	0
22003B-AH-9	CORPORATE OFFICE PROPERTIES LP		09/10/2020	SUSQUEHANNA		540,405	500,000	2,115
221644-AA-5	COTT HOLDINGS INC 5.5 04/01/25		02/05/2020	EXTERNAL MANAGER TRA		341,715	327,000	6,295
22282E-AJ-1	COVANTA HOLDING CORP		08/11/2020	JP MORGAN		250,000	250,000	0
224044-BW-6	COX COMMUNICATIONS INC		10/21/2020	TD SECURITIES		316,455	300,000	3,467
224044-CH-8	COX COMMUNICATIONS INC 3.15 08/15/24		07/08/2020	SUSQUEHANNA		541,315	500,000	6,344
23166M-AA-1	CUSHMAN & WAKEFIELD US BORROWER LL		05/19/2020	EXTERNAL MANAGER TRA		592,000	592,000	0
23311P-AA-8	DCP MIDSTREAM LP 12/31/49		04/28/2020	EXTERNAL MANAGER TRA		77,070	225,000	6,223
23311V-AG-2	DCP MIDSTREAM OPERATING LP		04/29/2020	EXTERNAL MANAGER TRA		366,810	455,000	7,165
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		12/10/2020	EXTERNAL MANAGER TRA		318,559	305,000	3,586
233331-AV-9	DTE ENERGY COMPANY		11/25/2020	VARIOUS		4,616,545	4,438,000	57,645
233331-AZ-0	DTE ENERGY COMPANY		10/29/2020	VARIOUS		1,032,684	913,000	4,530
233331-BB-2	DTE ENERGY COMPANY		12/14/2020	VARIOUS		6,638,505	6,425,000	68,013
23338V-AM-8	DTE ELECTRIC COMPANY		03/31/2020	JP MORGAN		1,497,480	1,500,000	0
23355L-AA-4	DXC TECHNOLOGY CO		10/16/2020	VARIOUS		1,620,497	1,539,000	28,179
23355L-AJ-5	DXC TECHNOLOGY CO		04/14/2020	BANK OF AMERICA		499,420	500,000	0
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC		08/18/2020	WELLS FARGO		2,544,075	2,500,000	16,806
233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC		08/19/2020	VARIOUS		4,114,040	4,000,000	14,250
235825-AE-6	DANA INC		05/20/2020	EXTERNAL MANAGER TRA		1,805,530	1,860,000	44,614
23918K-AS-7	DAVITA INC		05/26/2020	EXTERNAL MANAGER TRA		390,000	390,000	0
23918K-AT-5	DAVITA INC		12/15/2020	EXTERNAL MANAGER TRA		1,179,777	1,179,000	1,986
24422E-UB-3	JOHN DEERE CAPITAL CORP		06/25/2020	CITIGROUP		1,667,895	1,500,000	21,985
24422E-UD-9	JOHN DEERE CAPITAL CORP		03/09/2020	MARKET AXESS AS A BR		759,435	750,000	10,721
24703D-AZ-4	DELL INTERNATIONAL LLC		03/31/2020	EXTERNAL MANAGER TRA		394,692	395,000	54
247361-ZP-6	DELTA AIR LINES INC		12/10/2020	EXTERNAL MANAGER TRA		822,234	805,000	4,673
247361-ZZ-4	DELTA AIR LINES INC		12/15/2020	EXTERNAL MANAGER TRA		383,132	355,000	8,548
250847-EJ-5	DETROIT EDISON CO		10/26/2020	MARKET AXESS AS A BR		664,424	644,000	5,104
25160P-AE-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		12/10/2020	EXTERNAL MANAGER TRA		446,404	400,000	5,849
25179M-AV-5	DEVON ENERGY CORPORATION		08/18/2020	VARIOUS		1,035,417	914,000	8,780
25272K-AK-9	DIAMOND 1 FINANCE CORPORATION/DIAM		03/31/2020	EXTERNAL MANAGER TRA		412,830	396,000	7,086
25272K-AW-3	DIAMOND 1 FINANCE CORP 7.12 06/15/24		06/18/2020	EXTERNAL MANAGER TRA		190,091	183,000	254
25277L-AA-4	DIAMOND SPORTS GROUP LLC		12/10/2020	EXTERNAL MANAGER TRA		450,925	612,000	9,060
25277L-AC-0	DIAMOND SPORTS GROUP LLC		12/10/2020	EXTERNAL MANAGER TRA		196,867	340,000	5,286
254687-DB-9	WALT DISNEY CO		09/09/2020	JP MORGAN		790,032	600,000	2,550
254687-FZ-4	WALT DISNEY CO		05/11/2020	MORGAN STANLEY		249,660	250,000	0
25470D-AE-9	DISCOVERY COMMUNICATIONS INC		05/11/2020	VARIOUS		6,460,128	6,300,000	112,583
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC		11/25/2020	WELLS FARGO		375,300	362,000	498
25470D-AH-2	DISCOVERY COMMUNICATIONS LLC		10/02/2020	VARIOUS		786,303	750,000	339
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC		01/30/2020	VARIOUS		231,752	220,000	2,910
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		10/22/2020	JANE STREET EXECUTIO		730,156	625,000	3,828
25470D-BK-4	DISCOVERY COMMUNICATIONS LLC		09/21/2020	STATE STREET BANK		248,095	243,376	0
25470X-AW-5	DISH DBS CORP		12/10/2020	EXTERNAL MANAGER TRA		359,431	335,000	1,585
25470X-BB-0	DISH DBS CORP		12/10/2020	VARIOUS		615,082	603,000	13,450
256677-AH-8	DOLLAR GENERAL CORPORATION		11/25/2020	VARIOUS		955,770	750,000	4,727
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC		01/02/2020	JANE STREET EXECUTIO		1,001,410	1,000,000	3,750
25746U-CR-8	DOMINION RESOURCES INC/VA		08/28/2020	VARIOUS		843,599	820,000	1,491
25746U-DF-3	DOMINION ENERGY INC		10/21/2020	WELLS FARGO		1,133,710	1,000,000	3,800
25746U-DH-9	DOMINION ENERGY INC		09/10/2020	DEUTSCHE BANK		8,000,000	8,000,000	0
260543-DC-4	DOW CHEMICAL COMPANY (THE)		08/17/2020	SMBC		247,940	250,000	0
26441C-BJ-3	DUKE ENERGY CORP		09/09/2020	MORGAN STANLEY		499,755	500,000	0

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26441Y-AW-7	DUKE REALTY LP		10/29/2020	VARIOUS		332,544	315,000	4,179
26441Y-AX-5	DUKE REALTY LP		08/11/2020	MARKET AXESS AS A BR		159,825	150,000	1,782
26441Y-AZ-0	DUKE REALTY LP		07/20/2020	VARIOUS		821,455	749,000	878
26441Y-BD-8	DUKE REALTY LP		11/18/2020	SUSQUEHANNA		536,620	500,000	3,347
26441Y-BE-6	DUKE REALTY PARTNERSHIP LTD		06/22/2020	CITIGROUP		1,486,080	1,500,000	0
26442C-AK-0	DUKE ENERGY CAROLINAS LLC		05/04/2020	DAIWA CAPITAL MARKET		2,574,134	2,509,000	38,325
26442U-AJ-3	DUKE ENERGY PROGRESS LLC		08/17/2020	CITIGROUP		1,000,000	1,000,000	0
26483E-AJ-9	DUN & BRADSTREET CORPORATION (THE)		12/15/2020	EXTERNAL MANAGER TRA		398,276	368,000	8,152
26884A-AZ-6	ERP OPERATING LIMITED PARTNERSHIP		11/10/2020	VARIOUS		5,785,158	5,552,000	55,362
26884L-AG-4	EQT CORP		12/15/2020	EXTERNAL MANAGER TRA		417,298	375,000	7,041
26885B-AC-4	EQT MIDSTREAM PARTNERS LP		12/10/2020	EXTERNAL MANAGER TRA		398,287	420,000	7,512
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		12/10/2020	EXTERNAL MANAGER TRA		459,502	450,000	3,520
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		12/10/2020	EXTERNAL MANAGER TRA		595,587	586,000	2,454
278058-AW-2	EATON CORPORATION		12/07/2020	PIERPONT		1,007,650	700,000	3,570
278062-AD-6	EATON CORPORATION 4 11/02/32		06/02/2020	VARIOUS		687,560	600,000	2,100
278642-AE-3	EBAY INC		10/05/2020	TD SECURITIES		1,927,000	1,866,000	11,051
278642-AF-0	EBAY INC		12/04/2020	ROBERT W. BAIRD		571,570	500,000	7,944
28370T-AE-9	KINDER MORGAN ENERGY PARTNERS LP		05/27/2020	WELLS FARGO		321,842	310,000	2,497
28470R-AH-5	COLT MERGER SUB INC		12/15/2020	EXTERNAL MANAGER TRA		730,538	695,000	14,397
285512-AD-1	ELECTRONIC ARTS INC		04/13/2020	JP MORGAN		1,149,310	1,000,000	5,867
292505-AD-6	OVINTIV INC		12/15/2020	EXTERNAL MANAGER TRA		386,686	370,000	5,754
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP		12/15/2020	EXTERNAL MANAGER TRA		725,375	675,000	22,471
29261A-AA-8	ENCOMPASS HEALTH CORP		12/10/2020	EXTERNAL MANAGER TRA		114,756	115,000	1,549
29261A-AB-6	ENCOMPASS HEALTH CORP		12/10/2020	EXTERNAL MANAGER TRA		360,557	345,000	5,691
29261A-AE-0	ENCOMPASS HEALTH CORP		09/30/2020	EXTERNAL MANAGER TRA		70,000	70,000	0
29272W-AD-1	ENERGIZER HOLDINGS INC		12/10/2020	EXTERNAL MANAGER TRA		273,020	270,000	1,124
29273R-AF-6	ENERGY TRANSFER PARTNERS LP		12/29/2020	VARIOUS		1,123,159	1,005,000	16,136
29273R-AQ-2	ENERGY TRANSFER PARTNERS LP		10/23/2020	BANK OF AMERICA		517,985	500,000	6,211
29273R-BK-4	ENERGY TRANSFER PARTNERS LP		01/09/2020	WELLS FARGO		261,928	250,000	2,567
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		12/15/2020	EXTERNAL MANAGER TRA		149,872	150,000	1,338
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		12/10/2020	EXTERNAL MANAGER TRA		351,683	490,000	6,795
29355X-AG-2	ENPRO INDUSTRIES INC		12/10/2020	EXTERNAL MANAGER TRA		295,399	275,000	2,591
29364G-AM-5	ENTERGY CORPORATION		08/24/2020	MORGAN STANLEY		996,060	1,000,000	0
29364W-AT-5	ENTERGY LOUISIANA LLC		12/08/2020	VARIOUS		338,973	315,000	5,615
29365T-AD-6	ENTERGY TEXAS INC		09/02/2020	JANE STREET EXECUTIO		484,929	450,000	5,987
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		03/23/2020	BARCLAY'S CAPITAL		441,075	500,000	9,165
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		01/06/2020	CITIGROUP		1,998,420	2,000,000	0
29444U-AR-7	EQUINIX INC		09/23/2020	JP MORGAN		1,500,936	1,375,000	26,688
29717P-AL-1	ESSEX PORTFOLIO LP		08/11/2020	US BANK		210,346	200,000	525
29736R-AA-8	ESTEE LAUDER COMPANIES INC. (THE)		06/24/2020	MARKET AXESS AS A BR		186,336	140,000	1,588
30037D-AA-3	EVERGY METRO INC		05/18/2020	CITIGROUP		4,994,200	5,000,000	0
30040W-AC-2	EVERSOURCE ENERGY		11/04/2020	US BANK		1,545,420	1,500,000	5,844
30212P-AS-4	EXPEDIA GROUP INC		04/28/2020	EXTERNAL MANAGER TRA		566,090	563,000	0
30231G-BF-8	EXXON MOBIL CORP		03/17/2020	CITIGROUP		250,000	250,000	0
30231G-BK-7	EXXON MOBIL CORP		05/19/2020	MORGAN STANLEY		1,108,710	1,000,000	5,997
30231G-BN-1	EXXON MOBIL CORP		05/26/2020	MORGAN STANLEY		526,105	500,000	1,559
302445-AE-1	FLIR SYSTEMS INC		07/20/2020	BANK OF AMERICA		998,070	1,000,000	0
313747-AY-3	FEDERAL REALTY INVESTMENT TRUST		10/14/2020	JP MORGAN		547,061	505,000	4,149
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV		06/22/2020	VARIOUS		1,587,308	1,350,000	4,728
31620M-AZ-9	FIDELITY NATIONAL INFORMAT 4.75 05/15/48		11/10/2020	SUMRIDGE PARTNERS		63,527	50,000	1,174
33616C-HQ-6	FIRST REPUBLIC BANK		02/05/2020	BANK OF AMERICA		1,000,000	1,000,000	0
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC		12/15/2020	EXTERNAL MANAGER TRA		351,389	280,000	5,784
337738-AL-2	FISERV INC		05/11/2020	MARKET AXESS AS A BR		1,267,376	1,220,000	23,581
337738-AM-0	FISERV INC		11/02/2020	TD SECURITIES		1,050,500	1,000,000	3,208
337738-AR-9	FISERV INC		10/13/2020	VARIOUS		891,743	750,000	5,483
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		05/19/2020	CREDIT SUISSE		4,000,000	4,000,000	0
34354P-AD-7	FLOWSERVE CORP		12/18/2020	BARCLAY'S CAPITAL		1,059,880	1,000,000	4,111
345370-CQ-1	FORD MOTOR CO		12/15/2020	EXTERNAL MANAGER TRA		301,711	300,000	5,779
345370-CV-0	FORD MOTOR COMPANY		12/15/2020	EXTERNAL MANAGER TRA		459,789	431,000	2,816
345370-CW-8	FORD MOTOR COMPANY		12/10/2020	EXTERNAL MANAGER TRA		1,246,864	1,105,000	9,671
345370-CX-6	FORD MOTOR COMPANY		04/17/2020	EXTERNAL MANAGER TRA		171,000	171,000	0
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		12/10/2020	EXTERNAL MANAGER TRA		967,942	1,085,000	9,293
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		12/07/2020	EXTERNAL MANAGER TRA		852,729	841,000	1,559

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345397-B3-6	FORD MOTOR CREDIT COMPANY LLC		12/07/2020	EXTERNAL MANAGER TRA		739,160	725,000	1,500
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC		03/31/2020	EXTERNAL MANAGER TRA		206,388	209,000	2,046
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC		12/15/2020	EXTERNAL MANAGER TRA		188,165	205,000	309
345397-WK-5	FORD MOTOR CREDIT COMPANY LLC		03/30/2020	EXTERNAL MANAGER TRA		198,381	224,000	1,497
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC		12/10/2020	EXTERNAL MANAGER TRA		156,806	155,000	2,148
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		03/27/2020	STATE STREET BANK		660,965	811,000	8,207
345397-YQ-0	FORD MOTOR CREDIT COMPANY LLC		12/10/2020	EXTERNAL MANAGER TRA		382,887	425,000	2,644
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC		03/27/2020	EXTERNAL MANAGER TRA		168,250	200,000	1,058
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		12/10/2020	EXTERNAL MANAGER TRA		331,257	300,000	1,747
345397-ZU-0	FORD MOTOR CREDIT COMPANY LLC		03/27/2020	EXTERNAL MANAGER TRA		173,000	200,000	2,792
35137L-AF-2	FOX CORP		06/02/2020	CREDIT SUISSE		1,491,320	1,425,000	18,720
35137L-AG-0	FOX CORP		04/03/2020	EXCHANGE OFFER		4,288,520	4,000,000	0
35137L-AH-8	FOX CORP		04/03/2020	EXCHANGE OFFER		500,000	500,000	0
35137L-AJ-4	FOX CORP		04/03/2020	EXCHANGE OFFER		125,000	125,000	0
354613-AL-5	FRANKLIN RESOURCES INC		10/14/2020	CITIGROUP		3,991,120	4,000,000	0
35640Y-AF-4	FREEDOM MORTGAGE CORP		12/10/2020	EXTERNAL MANAGER TRA		291,666	290,000	1,165
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		12/15/2020	EXTERNAL MANAGER TRA		503,157	400,000	5,208
35671D-CC-7	FREEPORT-MCMORAN INC		12/15/2020	EXTERNAL MANAGER TRA		493,690	470,000	6,015
35671D-CE-3	FREEPORT-MCMORAN INC		12/10/2020	EXTERNAL MANAGER TRA		1,245,689	1,310,000	3,592
35671D-CF-0	FREEPORT-MCMORAN INC		12/15/2020	EXTERNAL MANAGER TRA		1,020,020	998,000	3,670
35671D-CG-8	FREEPORT-MCMORAN INC		07/13/2020	EXTERNAL MANAGER TRA		514,000	514,000	0
35671D-CH-6	FREEPORT-MCMORAN INC		07/13/2020	EXTERNAL MANAGER TRA		514,000	514,000	0
35906A-BE-7	FRONTIER COMMUNICATIONS CORP		10/01/2020	EXTERNAL MANAGER TRA		335,000	335,000	0
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		11/23/2020	EXTERNAL MANAGER TRA		515,913	514,000	0
35906A-BG-2	FRONTIER COMMUNICATIONS CORP		11/19/2020	EXTERNAL MANAGER TRA		555,665	554,000	0
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC		12/10/2020	EXTERNAL MANAGER TRA		181,197	175,000	1,577
362438-AA-1	GW HONOS SECURITY CORP 8.75 05/15/25		10/27/2020	EXTERNAL MANAGER TRA		84,210	84,000	3,348
36258Y-BG-2	GSMS_20-GC45		01/10/2020	GOLDMAN SACHS		1,491,434	1,448,000	3,395
366651-AC-1	GARTNER INC		11/24/2020	EXTERNAL MANAGER TRA		817,148	807,000	1,860
366651-AE-7	GARTNER INC		09/14/2020	EXTERNAL MANAGER TRA		243,000	243,000	0
369550-AR-9	GENERAL DYNAMICS CORP		05/08/2020	MARKET AXESS AS A BR		513,860	500,000	6,082
369550-AZ-1	GENERAL DYNAMICS CORPORATI 2.62 11/15/27		07/23/2020	SUNTRUST		830,933	750,000	3,938
369550-BE-7	GENERAL DYNAMICS CORPORATION		05/08/2020	MARKET AXESS AS A BR		153,044	150,000	13
369550-BK-3	GENERAL DYNAMICS CORPORATION		03/23/2020	WELLS FARGO		995,550	1,000,000	0
370334-BM-5	GENERAL MILLS INC		09/14/2020	VARIOUS		3,041,099	2,958,000	20,709
37045X-AQ-9	GENERAL MOTORS FINANCIAL CO INC		06/29/2020	TD SECURITIES		513,105	500,000	5,833
37045X-BX-3	GENERAL MOTORS FINANCIAL CO INC		11/05/2020	VARIOUS		3,983,780	4,000,000	4,749
37045X-CW-4	GENERAL MOTORS FINANCIAL CO INC		10/26/2020	BANK OF AMERICA		2,175,440	2,000,000	10,978
37185L-AL-6	GENESIS ENERGY LP		12/10/2020	EXTERNAL MANAGER TRA		326,250	330,000	4,152
373298-BN-7	GEORGIA-PACIFIC LLC		07/01/2020	BARCLAY'S CAPITAL		1,064,334	830,000	5,951
373298-BP-2	GEORGIA-PACIFIC LLC		12/14/2020	MES		1,023,668	750,000	2,266
37331N-AG-6	GEORGIA-PACIFIC LLC		06/16/2020	MARKET AXESS AS A BR		1,028,250	1,000,000	2,899
375558-BJ-1	GILEAD SCIENCES INC		01/24/2020	JEFFERIES & CO		287,210	250,000	4,083
375558-BS-1	GILEAD SCIENCES INC		09/23/2020	WELLS FARGO		995,510	1,000,000	0
375558-BV-4	GILEAD SCIENCES INC		09/23/2020	BARCLAY'S CAPITAL		1,450,000	1,450,000	0
37940X-AC-6	GLOBAL PAYMENTS INC		06/10/2020	SEAPORT		339,570	300,000	4,046
38141G-GS-7	GOLDMAN SACHS GROUP INC/THE		09/30/2020	VARIOUS		8,034,425	7,500,000	124,583
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE		11/05/2020	GOLDMAN SACHS		1,993,460	1,750,000	27,631
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE		06/01/2020	MORGAN STANLEY		552,005	500,000	2,119
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		08/19/2020	MORGAN STANLEY		640,212	600,000	607
38141G-XM-1	GOLDMAN SACHS GROUP INC/THE		12/04/2020	GOLDMAN SACHS		500,000	500,000	0
382550-BH-3	GOODYEAR TIRE & RUBBER COMPANY (TH		05/20/2020	EXTERNAL MANAGER TRA		740,363	738,000	143
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL IN		02/21/2020	EXTERNAL MANAGER TRA		813,000	813,000	0
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LL		10/06/2020	EXTERNAL MANAGER TRA		356,698	355,000	754
389284-AA-8	GRAY ESCROW INC		12/15/2020	EXTERNAL MANAGER TRA		1,161,069	1,061,000	13,277
389375-AL-0	GRAY TELEVISION INC		10/22/2020	EXTERNAL MANAGER TRA		687,860	687,000	318
38937L-AA-9	GRAY OAK PIPELINE LLC		09/11/2020	MIZUHO		1,498,830	1,500,000	0
391164-AF-7	GREAT PLAINS ENERGY INCORPORATED		09/21/2020	VARIOUS		867,206	813,000	11,127
397624-AH-0	GREIF INC		01/10/2020	EXTERNAL MANAGER TRA		255,765	236,000	5,667
398433-AP-7	GRIFFON CORPORATION		04/20/2020	EXCHANGE OFFER		1,220,177	1,298,000	0
404119-BR-9	HCA INC		03/17/2020	EXTERNAL MANAGER TRA		1,014,045	1,009,000	7,231
404119-BS-7	HCA INC		12/11/2020	EXTERNAL MANAGER TRA		1,387,578	1,210,000	23,696
404119-CA-5	HCA INC		02/11/2020	EXTERNAL MANAGER TRA		651,000	651,000	0

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40573L-AQ-9	HALFMOON PARENT INC		07/22/2020	JP MORGAN		207,760	196,000	1,550
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES		09/14/2020	VARIOUS		2,859,889	2,806,000	18,889
41283L-AU-9	HARLEY-DAVIDSON FINANCIAL SERVICES		08/26/2020	JANE STREET EXECUTIO		1,380,419	1,329,000	3,588
417558-AA-1	HARVEST MIDSTREAM I LP		08/05/2020	EXTERNAL MANAGER TRA		85,000	85,000	0
418056-AT-4	HASBRO INC		01/15/2020	WELLS FARGO		2,024,340	2,000,000	10,850
418056-AY-3	HASBRO INC		02/12/2020	MITSUBISHI UFJ		1,246,224	1,200,000	10,058
418751-AB-9	HAT HOLDINGS I LLC		04/15/2020	EXTERNAL MANAGER TRA		202,000	202,000	0
42218S-AF-5	HEALTH CARE SERVICE CORPORATION		05/28/2020	JP MORGAN		1,493,985	1,500,000	0
42250P-AB-9	HEALTHPEAK PROPERTIES INC		06/19/2020	SUNTRUST		927,036	900,000	0
428040-CZ-0	HERTZ CORPORATION (THE)		01/24/2020	EXTERNAL MANAGER TRA		620,643	614,000	5,125
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		12/10/2020	EXTERNAL MANAGER TRA		125,450	120,000	2,231
428236-BV-4	HEWLETT-PACKARD CO		07/02/2020	VARIOUS		801,178	762,000	2,644
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO		11/18/2020	MORGAN STANLEY		1,017,145	954,000	4,081
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO		09/29/2020	BANK OF AMERICA		975,486	850,000	19,205
42824C-BB-4	HEWLETT PACKARD ENTERPRISE CO		08/27/2020	MARKET AXESS AS A BR		100,020	100,000	159
42829L-AF-1	HEXION INC		02/06/2020	EXTERNAL MANAGER TRA		39,710	38,000	208
431282-AN-2	HIGHWOODS REALTY LIMITED PA 3.2 06/15/21		05/08/2020	BCIGEQ9L		1,306,940	1,294,000	16,793
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY		12/15/2020	EXTERNAL MANAGER TRA		1,302,592	1,260,000	7,175
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY		04/16/2020	EXTERNAL MANAGER TRA		44,000	44,000	0
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		04/16/2020	EXTERNAL MANAGER TRA		82,000	82,000	0
437076-BA-9	HOME DEPOT INC 4.2 04/01/43		01/10/2020	VARIOUS		464,106	400,000	4,807
437076-BZ-4	HOME DEPOT INC		01/06/2020	BANK OF AMERICA		493,580	500,000	0
437076-CB-6	HOME DEPOT INC		03/26/2020	JP MORGAN		2,983,230	3,000,000	0
438516-CD-6	HONEYWELL INTERNATIONAL INC		08/17/2020	GOLDMAN SACHS		2,000,000	2,000,000	0
44106M-AZ-5	HOSPITALITY PROPERTIES TRUST		12/15/2020	EXTERNAL MANAGER TRA		376,116	395,000	4,060
44267D-AD-9	HOWARD HUGHES CORP		08/05/2020	JP MORGAN		500,000	500,000	0
44409M-AA-4	HUDSON PACIFIC PROPERTIES LP		02/06/2020	MIZUHO		537,735	500,000	5,431
444454-AF-9	HUGHES SATELLITE SYSTEMS C 6.62 08/01/26		12/03/2020	EXTERNAL MANAGER TRA		416,719	375,000	8,695
449253-AB-9	IAA SPINCO INC		12/10/2020	EXTERNAL MANAGER TRA		278,636	260,000	7,110
44965T-AA-5	ILFC E-CAP TRUST 1		12/01/2020	EXTERNAL MANAGER TRA		373,334	732,000	4,051
45031U-CF-6	ISTAR INC		12/15/2020	EXTERNAL MANAGER TRA		356,229	350,000	3,233
45031U-CJ-8	ISTAR INC		09/09/2020	EXTERNAL MANAGER TRA		539,528	540,000	32
451102-BT-3	ICAHN ENTERPRISES LP		12/15/2020	EXTERNAL MANAGER TRA		155,241	150,000	1,784
451102-BZ-9	ICAHN ENTERPRISES LP		12/10/2020	VARIOUS		1,384,484	1,350,000	2,400
45138L-BF-9	IDAHO POWER COMPANY		03/31/2020	SUSQUEHANNA		(648)	(3,000,000)	0
45174H-BC-0	IHEARTCOMMUNICATIONS INC		03/24/2020	EXTERNAL MANAGER TRA		216,599	241,000	2,347
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP		10/21/2020	PIERPONT		1,155,020	1,000,000	6,458
457187-AB-8	INGREDION INC		07/06/2020	MARKET AXESS AS A BR		2,454,953	2,250,000	19,400
458140-BK-5	INTEL CORPORATION		02/10/2020	GOLDMAN SACHS		1,738,468	1,750,000	0
46124H-AC-0	INTUIT INC.		06/25/2020	BANK OF AMERICA		999,060	1,000,000	0
46284V-AF-8	IRON MOUNTAIN INC		12/10/2020	EXTERNAL MANAGER TRA		209,834	200,000	2,410
46284V-AN-1	IRON MOUNTAIN INC		08/11/2020	VARIOUS		1,222,000	1,212,000	0
46647P-BK-1	JPMORGAN CHASE & CO		06/03/2020	VARIOUS		5,032,110	5,000,000	2,777
46647P-BR-6	JPMORGAN CHASE & CO		08/13/2020	VARIOUS		1,575,755	1,500,000	7,273
47009L-AC-9	JAGGED PEAK ENERGY LLC		12/15/2020	EXTERNAL MANAGER TRA		889,539	855,000	5,581
47010L-AA-0	JAGUAR HOLDING COMPANY II		12/15/2020	EXTERNAL MANAGER TRA		625,005	590,000	12,142
475795-AC-4	JELD-WEN INC		12/10/2020	EXTERNAL MANAGER TRA		189,932	185,000	4,254
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP		01/23/2020	GOLDMAN SACHS		575,820	500,000	3,997
478160-CP-7	JOHNSON & JOHNSON		10/07/2020	ROYAL BANK OF CANADA		1,001,500	1,000,000	1,161
478160-CR-3	JOHNSON & JOHNSON		08/20/2020	JP MORGAN		993,350	1,000,000	0
48123V-AF-9	J2 GLOBAL INC		12/15/2020	EXTERNAL MANAGER TRA		489,874	480,000	1,562
48128B-AG-6	JPMORGAN CHASE & CO		01/15/2020	EXTERNAL MANAGER TRA		386,000	386,000	0
482480-AF-7	KLA-TENCOR CORP		12/04/2020	VARIOUS		974,652	733,000	9,676
48666K-AY-5	KB HOME		03/30/2020	EXTERNAL MANAGER TRA		341,500	400,000	7,840
487836-AT-5	KELLOGG COMPANY		08/11/2020	CITIGROUP		741,890	500,000	13,658
487836-BS-6	KELLOGG COMPANY		08/04/2020	US BANK		1,714,663	1,613,000	7,076
487836-BU-1	KELLOGG COMPANY		07/02/2020	MORGAN STANLEY		1,124,230	1,000,000	4,911
491674-BG-1	KENTUCKY UTILITIES CO		01/24/2020	JEFFERIES & CO		646,415	500,000	6,193
491674-BM-8	KENTUCKY UTILITIES COMPANY		05/19/2020	BARCLAY'S CAPITAL		1,990,180	2,000,000	0
49271V-AE-0	KEURIG DR PEPPER INC		05/12/2020	VARIOUS		7,233,616	7,072,000	115,262
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC		10/22/2020	MORGAN STANLEY		350,196	300,000	767
49446R-AS-8	KIMCO REALTY CORPORATION		01/03/2020	JP MORGAN		440,597	413,000	4,185
50076Q-AE-6	KRAFT HEINZ FOODS CO		12/15/2020	EXTERNAL MANAGER TRA		876,541	795,000	6,246

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50076Q-AR-7	KRAFT HEINZ FOODS CO		05/05/2020	EXTERNAL MANAGER TRA		253,605	212,000	4,089
50076Q-AZ-9	KRAFT HEINZ FOODS CO		12/15/2020	EXTERNAL MANAGER TRA		162,551	155,000	75
50077L-AB-2	KRAFT HEINZ FOODS CO		12/15/2020	EXTERNAL MANAGER TRA		616,447	635,000	7,825
50077L-AD-8	KRAFT HEINZ FOODS CO		10/14/2020	VARIOUS		1,560,625	1,500,000	15,833
50077L-AL-0	KRAFT HEINZ FOODS CO		12/15/2020	EXTERNAL MANAGER TRA		1,611,414	1,554,000	21,758
50077L-AQ-9	KRAFT HEINZ FOODS CO		12/15/2020	MARKET AXESS AS A BR		1,762,120	1,769,000	2,190
50077L-AY-2	KRAFT HEINZ FOODS CO		12/10/2020	EXTERNAL MANAGER TRA		830,389	821,000	8,347
50077L-BA-3	KRAFT HEINZ FOODS CO		05/04/2020	EXTERNAL MANAGER TRA		690,420	690,000	0
50106G-AE-2	KRONOS ACQUISITION HOLDINGS INC		12/17/2020	EXTERNAL MANAGER TRA		173,000	173,000	0
50106G-AF-9	KRONOS ACQUISITION HOLDINGS INC		12/17/2020	EXTERNAL MANAGER TRA		64,000	64,000	0
501797-AL-8	L BRANDS INC		12/15/2020	EXTERNAL MANAGER TRA		388,217	355,000	4,146
501797-AN-4	L BRANDS INC		12/15/2020	EXTERNAL MANAGER TRA		281,166	290,000	4,592
501797-AS-3	L BRANDS INC		06/04/2020	EXTERNAL MANAGER TRA		147,000	147,000	0
501797-AU-8	L BRANDS INC		12/14/2020	EXTERNAL MANAGER TRA		637,088	535,000	19,701
501797-AW-4	L BRANDS INC		09/16/2020	EXTERNAL MANAGER TRA		246,000	246,000	0
50188F-AE-5	LG&E AND KU ENERGY LLC		09/14/2020	MARKET AXESS AS A BR		721,266	700,000	14,036
502431-AF-6	L3HARRIS TECHNOLOGIES INC		07/23/2020	MARKET AXESS AS A BR		1,108,530	1,000,000	3,383
502431-AJ-8	L3HARRIS TECHNOLOGIES INC		05/01/2020	EXCHANGE OFFER		2,380,300	2,257,000	0
502431-AM-1	L3HARRIS TECHNOLOGIES INC		05/01/2020	EXCHANGE OFFER		2,470,376	2,200,000	10,982
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		10/06/2020	JP MORGAN		1,995,400	2,000,000	0
50540R-AP-7	LABORATORY CORPORATION OF AMERICA		08/06/2020	BANK OF AMERICA		5,198,050	5,000,000	4,000
50540R-AU-6	LABORATORY CORPORATION OF AMERICA		08/14/2020	VARIOUS		2,132,145	1,875,000	28,738
505742-AD-8	LADDER CAPITAL FINANCE HOL 5.87 08/01/21		04/16/2020	EXTERNAL MANAGER TRA		175,988	195,000	2,468
505742-AF-3	LADDER CAPITAL FINANCE HOLDINGS LL		12/10/2020	EXTERNAL MANAGER TRA		669,313	649,000	11,143
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL		06/02/2020	EXTERNAL MANAGER TRA		538,510	628,000	5,770
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		12/10/2020	EXTERNAL MANAGER TRA		1,118,513	1,211,000	4,331
513075-BL-4	LAMAR MEDIA CORP.		12/15/2020	EXTERNAL MANAGER TRA		161,109	155,000	3,218
52532X-AA-3	LEIDOS INC		08/28/2020	JANE STREET EXECUTIO		1,056,130	1,000,000	8,932
52532X-AE-5	LEIDOS INC		05/07/2020	CITIGROUP		493,580	500,000	0
527298-BM-4	LEVEL 3 FINANCING INC		12/15/2020	EXTERNAL MANAGER TRA		1,567,221	1,510,000	12,332
527298-BR-3	LEVEL 3 FINANCING INC		06/10/2020	EXTERNAL MANAGER TRA		740,000	740,000	0
527298-BS-1	LEVEL 3 FINANCING INC		10/27/2020	EXTERNAL MANAGER TRA		497,810	502,000	1,954
529043-AE-1	LEXINGTON REALTY TRUST		08/14/2020	WELLS FARGO		1,984,660	2,000,000	0
536797-AF-0	LITHIA MOTORS INC		12/15/2020	EXTERNAL MANAGER TRA		358,370	340,000	1,884
538021-AC-0	LITTON INDUSTRIES INC		11/10/2020	BARCLAY'S CAPITAL		2,792,137	2,110,000	20,490
538034-AR-0	LIVE NATION ENTERTAINMENT INC		12/10/2020	EXTERNAL MANAGER TRA		275,605	280,000	3,038
548661-CJ-4	LOWES COMPANIES INC.		01/08/2020	BNP PARIBAS		934,763	750,000	9,740
548661-CL-9	LOWES COMPANIES INC		12/28/2020	VARIOUS		519,435	390,000	8,239
548661-CT-2	LOWES COMPANIES INC		03/09/2020	GOLDMAN SACHS		532,158	522,000	7,939
548661-DP-9	LOWES COMPANIES INC		01/08/2020	BARCLAY'S CAPITAL		155,253	150,000	865
548661-DX-2	LOWES COMPANIES INC		10/07/2020	WELLS FARGO		999,290	1,000,000	0
548661-DZ-7	LOWES COMPANIES INC		10/07/2020	WELLS FARGO		1,748,285	1,750,000	0
552953-CE-9	MGM RESORTS INTERNATIONAL 5.75 06/15/25		02/24/2020	EXTERNAL MANAGER TRA		130,733	116,000	1,301
552953-CF-6	MGM RESORTS INTERNATIONAL		12/10/2020	EXTERNAL MANAGER TRA		788,147	762,000	7,237
552953-CH-2	MGM RESORTS INTERNATIONAL		10/08/2020	EXTERNAL MANAGER TRA		738,000	738,000	0
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA		12/15/2020	VARIOUS		942,491	908,000	4,776
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PA		06/02/2020	EXTERNAL MANAGER TRA		193,000	193,000	0
55303X-AL-9	MGM GROWTH PROPERTIES OPERATING PA		11/17/2020	EXTERNAL MANAGER TRA		369,000	369,000	0
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		12/10/2020	EXTERNAL MANAGER TRA		130,018	130,000	323
55336V-BH-2	MPLX LP		10/22/2020	VARIOUS		790,804	800,000	1,357
55336V-BM-1	MPLX LP		11/18/2020	VARIOUS		1,331,706	1,293,000	23,497
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		11/19/2020	EXTERNAL MANAGER TRA		301,000	301,000	0
55616P-AA-2	MACYS INC		05/27/2020	EXTERNAL MANAGER TRA		172,000	172,000	0
55616X-AL-1	MACYS RETAIL HOLDINGS INC		12/15/2020	EXTERNAL MANAGER TRA		482,923	505,000	509
565122-AC-2	KEURIG DR PEPPER INC		08/31/2020	MORGAN STANLEY		104,891	100,000	1,093
565849-AP-1	MARATHON OIL CORP		05/21/2020	MORGAN STANLEY		223,750	250,000	4,003
56585A-BB-7	MARATHON PETROLEUM CORP		08/27/2020	VARIOUS		1,167,863	1,145,000	24,030
56585A-BD-3	MARATHON PETROLEUM CORP		05/26/2020	SOUTH WEST SECURITIE		146,973	148,000	890
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC		12/10/2020	VARIOUS		825,387	975,000	3,758
571676-AN-5	MARS INC		08/19/2020	VARIOUS		4,979,038	5,000,000	2,886
574599-AY-2	MASCO CORPORATION		11/13/2020	VARIOUS		292,348	229,000	2,919
574599-BH-8	MASCO CORPORATION		10/19/2020	BARCLAY'S CAPITAL		2,147,920	2,000,000	11,900
57636Q-AR-5	MASTERCARD INC		06/11/2020	BANK OF AMERICA		3,391,470	3,000,000	21,725

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577081-BD-3	MATTEL INC		12/15/2020	EXTERNAL MANAGER TRA		684,455	615,000	17,664
579780-AH-0	MCCORMICK & CO INC		07/07/2020	VARIOUS		9,221,458	9,002,000	135,209
579780-AN-7	MCCORMICK & COMPANY INCORPORATED		06/15/2020	SUNTRUST		1,651,830	1,500,000	17,283
58013M-EL-4	MCDONALDS CORPORATION		05/14/2020	MARKET AXESS AS A BR		102,557	100,000	1,792
58013M-EN-0	MCDONALDS CORPORATION		04/27/2020	BNP PARIBAS		1,102,730	1,000,000	7,606
58013M-EV-2	MCDONALDS CORPORATION		07/21/2020	ROYAL BANK OF CANADA		653,350	500,000	3,642
58013M-FM-1	MCDONALDS CORPORATION		03/20/2020	VARIOUS		1,407,255	1,450,000	280
589331-AD-9	MERCK & CO INC		11/03/2020	MORGAN STANLEY		1,144,533	865,000	9,842
589331-AM-9	MERCK & CO INC		10/26/2020	MORGAN STANLEY		728,130	500,000	13,017
58933Y-AJ-4	MERCK & CO INC		07/17/2020	WELLS FARGO		335,383	250,000	1,816
589433-AC-5	MEREDITH CORPORATION		06/26/2020	EXTERNAL MANAGER TRA		704,933	704,000	64
59001K-AG-5	MERITOR INC		10/28/2020	EXTERNAL MANAGER TRA		227,520	225,000	1,183
59001K-AH-3	MERITOR INC		11/16/2020	EXTERNAL MANAGER TRA		95,000	95,000	0
592173-AE-8	METROPOLITAN LIFE INSURANCE COMPAN		12/18/2020	MARKET AXESS AS A BR		389,949	300,000	3,315
594918-BE-3	MICROSOFT CORP		06/25/2020	SUSQUEHANNA		905,744	700,000	10,656
594918-BS-2	MICROSOFT CORPORATION 3.45 08/08/36		05/07/2020	VARIOUS		3,133,565	2,700,000	20,326
594918-BU-7	MICROSOFT CORPORATION		09/15/2020	JP MORGAN		1,005,285	750,000	3,209
595017-AV-6	MICROCHIP TECHNOLOGY INCORPORATED		12/14/2020	JP MORGAN		2,000,000	2,000,000	0
595112-BL-6	MICRON TECHNOLOGY INC		08/04/2020	SUMRIDGE PARTNERS		278,978	250,000	0
59523U-AP-2	MID-AMERICA APARTMENTS LP		06/10/2020	SUMRIDGE PARTNERS		285,860	250,000	5,163
59523U-AQ-0	MID-AMERICA APARTMENTS LP		09/02/2020	SUSQUEHANNA		1,172,200	1,000,000	18,543
59562E-AH-8	MIDAMERICAN ENERGY COMPANY 5.8 10/15/36		06/10/2020	VARIOUS		3,636,275	2,550,000	41,325
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		12/10/2020	EXTERNAL MANAGER TRA		168,227	160,000	2,843
609207-AW-5	MONDELEZ INTERNATIONAL INC		09/30/2020	BANK OF AMERICA		963,530	1,000,000	2,990
617446-8P-7	MORGAN STANLEY		06/12/2020	SMBC		1,113,035	1,000,000	5,383
617446-8Q-5	MORGAN STANLEY		10/16/2020	VARIOUS		1,093,460	1,062,000	5,329
61744Y-AK-4	MORGAN STANLEY		12/03/2020	VARIOUS		2,588,432	2,303,000	26,578
61746B-DQ-6	MORGAN STANLEY		05/05/2020	SUSQUEHANNA		1,621,065	1,500,000	1,292
61746B-ED-4	MORGAN STANLEY		07/16/2020	MORGAN STANLEY		1,028,440	1,000,000	4,594
61746B-EE-2	MORGAN STANLEY		10/21/2020	TD SECURITIES		1,621,132	1,617,000	123
61945C-AA-1	MOSAIC CO		09/16/2020	JP MORGAN		4,019,374	3,911,000	50,110
626717-AG-7	MURPHY OIL CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		253,315	300,000	956
628530-AV-9	VIATRIS INC		06/18/2020	VARIOUS		1,037,245	1,000,000	13,303
62854A-AD-6	UTAH ACQUISITION SUB INC		12/21/2020	CITIGROUP		1,336,653	1,244,000	1,092
62886E-AX-6	NCR CORPORATION		04/07/2020	EXTERNAL MANAGER TRA		54,000	54,000	0
62886E-AY-4	NCR CORPORATION		10/28/2020	EXTERNAL MANAGER TRA		252,875	253,000	486
62886E-AZ-1	NCR CORPORATION		08/18/2020	EXTERNAL MANAGER TRA		615,720	612,000	0
629377-CA-8	NRG ENERGY INC 7.25 05/15/26		02/21/2020	EXTERNAL MANAGER TRA		604,881	556,000	11,197
629377-CQ-3	NRG ENERGY INC		11/17/2020	EXTERNAL MANAGER TRA		223,000	223,000	0
629377-CR-1	NRG ENERGY INC		11/17/2020	EXTERNAL MANAGER TRA		318,000	318,000	0
637417-AF-3	NATIONAL RETAIL PROPERTIES INC		01/16/2020	SUSQUEHANNA		1,031,800	1,000,000	8,800
63743H-ES-7	NATIONAL RURAL UTILITIES COOPERATI		05/06/2020	MARKET AXESS AS A BR		318,438	320,000	591
637639-AE-5	NATIONAL SECURITIES CLEARING CORP		11/30/2020	JP MORGAN		1,993,540	2,000,000	0
63938C-AH-1	NAVIENT CORP		06/09/2020	EXTERNAL MANAGER TRA		383,075	385,000	11,983
63938C-AJ-7	NAVIENT CORP		12/10/2020	EXTERNAL MANAGER TRA		16,338	15,000	503
63938C-AK-4	NAVIENT CORP		12/10/2020	EXTERNAL MANAGER TRA		496,405	495,000	3,214
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		08/04/2020	BANK OF AMERICA		404,910	300,000	779
641062-AD-6	NESTLE HOLDINGS INC. 3.35 09/24/23		02/04/2020	WELLS FARGO		937,357	890,000	10,932
641062-AS-3	NESTLE HOLDINGS INC.		09/08/2020	CITIGROUP		998,450	1,000,000	0
64110D-AJ-3	NETAPP INC		08/25/2020	VARIOUS		1,207,324	1,200,000	858
64110D-AL-8	NETAPP INC		06/17/2020	GOLDMAN SACHS		2,498,350	2,500,000	0
64110L-AJ-5	NETFLIX INC		12/15/2020	EXTERNAL MANAGER TRA		900,487	855,000	7,315
64110L-AV-8	NETFLIX INC		12/10/2020	EXTERNAL MANAGER TRA		324,580	280,000	6,787
644393-AA-8	NEW FORTRESS ENERGY LLC		12/15/2020	EXTERNAL MANAGER TRA		378,381	365,000	3,527
651290-AR-9	NEWFIELD EXPLORATION COMPANY		12/15/2020	EXTERNAL MANAGER TRA		527,870	510,000	10,219
651639-AN-6	NEWMONT MINING CORP		11/18/2020	MARKET AXESS AS A BR		1,546,350	1,500,000	9,479
651639-AR-7	NEWMONT GOLDCORP CORP		06/04/2020	CITIGROUP		1,528,740	1,500,000	27,036
65339K-AA-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		05/18/2020	VARIOUS		2,910,908	2,837,000	58,435
65339K-AS-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		05/11/2020	VARIOUS		8,564,186	8,414,000	38,255
65339K-BA-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		06/30/2020	VARIOUS		2,308,819	2,308,000	1,988
65409Q-BD-3	NIELSEN FINANCE LLC		12/15/2020	EXTERNAL MANAGER TRA		611,199	605,000	1,063
65409Q-BF-8	NIELSEN FINANCE LLC		12/10/2020	EXTERNAL MANAGER TRA		603,535	595,000	1,044
654894-AE-4	NOBLE ENERGY INC		10/21/2020	JP MORGAN		1,175,000	1,000,000	1,611

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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
655664-AR-1	NORDSTROM INC		12/10/2020	EXTERNAL MANAGER TRA		189,379	225,000	3,726
655664-AU-4	NORDSTROM INC		04/08/2020	MORGAN STANLEY		250,000	250,000	0
655844-AX-6	NORFOLK SOUTHERN CORPORATION		07/22/2020	VARIOUS		1,993,158	1,560,000	15,184
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS CORPORATI		09/15/2020	MARKET AXESS AS A BR		440,915	330,000	4,218
666807-BD-3	NORTHROP GRUMMAN CORP		12/17/2020	VARIOUS		829,576	640,000	8,001
666807-BH-4	NORTHROP GRUMMAN CORP 4.75 06/01/43		09/09/2020	US BANK		653,447	500,000	6,597
666807-BU-5	NORTHROP GRUMMAN CORP		10/15/2020	JP MORGAN		733,085	500,000	15,021
66989H-AN-8	NOVARTIS CAPITAL CORP		05/01/2020	SUNTRUST		1,116,310	1,000,000	14,467
670001-AC-0	NOVELIS CORP 5.87 09/30/26		10/05/2020	EXTERNAL MANAGER TRA		147,950	143,000	3,152
670001-AE-6	NOVELIS CORP		12/10/2020	EXTERNAL MANAGER TRA		991,139	978,000	3,771
670346-AR-6	NUCOR CORPORATION		05/20/2020	WELLS FARGO		499,240	500,000	0
67059T-AE-5	NUSTAR LOGISTICS LP		12/10/2020	EXTERNAL MANAGER TRA		179,847	170,000	1,222
67059T-AG-0	NUSTAR LOGISTICS LP		09/09/2020	EXTERNAL MANAGER TRA		132,000	132,000	0
67079B-AC-4	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY		999,990	1,000,000	0
674599-CG-8	OCCIDENTAL PETROLEUM CORPORATION		12/10/2020	EXTERNAL MANAGER TRA		400,664	595,000	7,426
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION		04/03/2020	EXTERNAL MANAGER TRA		782,180	1,106,000	3,997
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		12/10/2020	EXTERNAL MANAGER TRA		1,986,178	2,655,000	17,332
674599-CY-9	OCCIDENTAL PETROLEUM CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		434,601	570,000	7,058
674599-DC-6	OCCIDENTAL PETROLEUM CORPORATION		12/10/2020	EXTERNAL MANAGER TRA		97,818	140,000	821
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATION		04/03/2020	EXTERNAL MANAGER TRA		734,390	1,437,000	5,664
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION		08/12/2020	VARIOUS		2,722,478	2,721,000	0
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION		11/25/2020	EXTERNAL MANAGER TRA		604,053	600,000	5,563
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION		12/08/2020	EXTERNAL MANAGER TRA		91,000	91,000	0
67740Q-AH-9	OHIO NATIONAL FINANCIAL SERVICES I		01/16/2020	EXTERNAL MANAGER TRA		1,033,297	1,034,000	0
680665-AK-2	OLIN CORP		12/15/2020	EXTERNAL MANAGER TRA		457,713	450,000	7,041
680665-AM-8	OLIN CORP		05/15/2020	EXTERNAL MANAGER TRA		703,030	706,000	0
681919-AZ-9	OMNICOM GROUP INC		11/03/2020	VARIOUS		4,119,645	3,950,000	20,094
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO.		04/23/2020	VARIOUS		431,718	385,000	3,774
68233J-AR-5	ONCOR ELECTRIC DELIVERY CO LLC		04/23/2020	VARIOUS		1,114,505	1,090,000	14,594
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO 5.3 06/01/42		09/30/2020	VARIOUS		1,790,246	1,257,000	22,262
682680-BA-0	ONEOK INC		03/05/2020	BARCLAY'S CAPITAL		499,610	500,000	0
682680-BB-8	ONEOK INC		03/05/2020	BARCLAY'S CAPITAL		499,485	500,000	0
68268N-AC-7	ONEOK PARTNERS LP		04/15/2020	MORGAN STANLEY		254,375	275,000	776
683715-AC-0	OPEN TEXT INC		12/10/2020	EXTERNAL MANAGER TRA		1,117,699	1,108,000	1,601
683720-AA-4	OPEN TEXT HOLDINGS INC		12/10/2020	EXTERNAL MANAGER TRA		380,167	375,000	1,364
68389X-AW-5	ORACLE CORP 4.5 07/08/44		07/21/2020	GOLDMAN SACHS		996,555	750,000	1,406
68389X-BH-7	ORACLE CORPORATION		01/03/2020	MORGAN STANLEY		277,968	250,000	4,599
68389X-BU-8	ORACLE CORPORATION		10/15/2020	VARIOUS		3,855,081	3,700,000	3,858
68389X-BW-4	ORACLE CORPORATION		03/30/2020	WELLS FARGO		6,183,322	6,200,000	0
688225-AH-4	OSHKOSH CORP		02/11/2020	WELLS FARGO		249,060	250,000	0
68902V-AL-1	OTIS WORLDWIDE CORP		09/09/2020	EXCHANGE OFFER		1,469,720	1,500,000	3,112
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		12/15/2020	EXTERNAL MANAGER TRA		429,813	415,000	6,686
69145L-AA-2	OXFORD FIN LLC		12/15/2020	EXTERNAL MANAGER TRA		125,988	125,000	3,962
693304-AU-1	PECO ENERGY CO		03/09/2020	MORGAN STANLEY		503,015	500,000	4,156
69331C-AH-1	PG&E CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		265,498	255,000	3,617
69331C-AJ-7	PG&E CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		209,824	200,000	2,450
69346V-AA-7	PFG ESCROW CORP		12/15/2020	EXTERNAL MANAGER TRA		324,918	305,000	2,609
69349L-AM-0	PNC BANK NATIONAL ASSOCIATION		07/31/2020	ROYAL BANK OF SCOTLA		1,091,840	1,000,000	950
69352P-AD-5	PPL CAPITAL FUNDING LLC		11/18/2020	VARIOUS		3,247,312	3,100,000	56,058
69356M-AA-4	PM GENERAL PURCHASER LLC		12/10/2020	EXTERNAL MANAGER TRA		320,088	300,000	3,853
69370C-AB-6	PTC INC		12/15/2020	EXTERNAL MANAGER TRA		357,853	350,000	2,920
69370C-AC-4	PTC INC		12/10/2020	EXTERNAL MANAGER TRA		270,450	265,000	1,587
695114-CB-2	PACIFICORP		06/24/2020	GOLDMAN SACHS		701,450	500,000	12,285
695114-CM-8	PACIFICORP		03/09/2020	MARKET AXESS AS A BR		768,848	750,000	6,898
69888X-AA-7	PAR PHARMACEUTICAL INC		06/18/2020	VARIOUS		554,344	764,028	4,440
70052L-AA-1	PARK INTERMEDIATE HOLDINGS LLC		05/27/2020	EXTERNAL MANAGER TRA		115,710	114,000	0
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		09/15/2020	EXTERNAL MANAGER TRA		337,000	337,000	0
70109H-AJ-4	PARKER HANNIFIN CORP		11/03/2020	MORGAN STANLEY		925,822	660,000	19,479
701885-AD-7	PARSLEY ENERGY LLC		12/15/2020	EXTERNAL MANAGER TRA		157,379	165,000	3,105
701885-AH-8	PARSLEY ENERGY LLC		12/15/2020	EXTERNAL MANAGER TRA		703,651	695,000	8,620
703343-AC-7	PATRICK INDUSTRIES INC		02/05/2020	EXTERNAL MANAGER TRA		169,725	155,000	4,521
713448-BZ-0	PEPSICO INC/NC		06/09/2020	US BANK		1,215,970	1,000,000	10,667
713448-DD-7	PEPSICO INC		10/23/2020	MORGAN STANLEY		793,824	600,000	964

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713448-ER-5	PEPSICO INC		03/17/2020	BANK OF AMERICA		497,435	500,000	0
717081-DE-0	PFIZER INC		04/15/2020	PIERPONT		649,640	500,000	7,286
717081-EC-3	PFIZER INC 4 12/15/36		06/04/2020	US BANK		1,207,260	1,000,000	19,222
718549-AF-5	PHILLIPS 66 PARTNERS LP		06/04/2020	MORGAN STANLEY		1,306,838	1,250,000	12,630
72147K-AC-2	PILGRIMS PRIDE CORP		12/15/2020	EXTERNAL MANAGER TRA		46,251	45,000	618
72147K-AE-8	PILGRIMS PRIDE CORP		12/15/2020	EXTERNAL MANAGER TRA		605,905	560,000	6,489
723787-AK-3	PIONEER NATURAL RESOURCES COMPANY		09/01/2020	TD SECURITIES		261,870	250,000	1,317
723787-AQ-0	PIONEER NATURAL RESOURCES COMPANY		08/06/2020	BANK OF AMERICA		1,488,075	1,500,000	0
72431P-AA-0	PISCES MIDCO INC		10/23/2020	EXTERNAL MANAGER TRA		195,765	186,000	496
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP		06/08/2020	WELLS FARGO		626,553	620,000	2,418
73179P-AM-8	POLYONE CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		1,292,603	1,238,000	3,399
737415-AL-3	POST APARTMENT HOMES LP		10/13/2020	VARIOUS		4,559,532	4,353,000	45,535
737446-AP-9	POST HOLDINGS INC		01/14/2020	EXTERNAL MANAGER TRA		1,043,151	967,000	4,580
737446-AQ-7	POST HOLDINGS INC		12/10/2020	EXTERNAL MANAGER TRA		911,517	900,000	3,640
74112B-AL-9	PRESTIGE BRANDS INC		12/15/2020	EXTERNAL MANAGER TRA		308,176	290,000	6,028
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		01/16/2020	EXTERNAL MANAGER TRA		360,000	360,000	0
74166N-AA-2	ADT CORP		12/10/2020	EXTERNAL MANAGER TRA		224,565	205,000	4,136
743263-AS-4	PROGRESS ENERGY INC		11/04/2020	DEUTSCHE BANK		1,814,824	1,760,000	5,390
743315-AR-4	PROGRESSIVE CORPORATION (THE)		05/01/2020	JANE STREET EXECUTIO		1,040,550	1,000,000	7,486
74340X-BR-1	PROLOGIS LP		08/06/2020	CITIGROUP		498,100	500,000	0
74387U-AJ-0	PROVIDENT FUNDING ASSOCIATES LP		12/10/2020	EXTERNAL MANAGER TRA		281,863	280,000	8,875
744448-CL-3	PUBLIC SERVICE COMPANY OF COLORADO		04/14/2020	MARKET AXESS AS A BR		2,114,740	2,000,000	24,328
74456Q-BD-7	PUBLIC SERVICE ELECTRIC AND GAS CO		04/13/2020	MARKET AXESS AS A BR		349,430	325,000	1,016
74456Q-BL-9	PUBLIC SERVICE ELECTRIC		04/07/2020	VARIOUS		1,826,156	1,749,000	20,988
74456Q-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO		04/27/2020	KEYBANC		503,289	466,000	6,369
74460D-AB-5	PUBLIC STORAGE		02/18/2020	WELLS FARGO		3,049,380	3,000,000	30,613
747262-AY-9	QVC INC		12/15/2020	EXTERNAL MANAGER TRA		533,736	505,000	7,729
74841C-AA-9	QUICKEN LOANS LLC		12/10/2020	EXTERNAL MANAGER TRA		759,962	760,000	2,415
74841C-AB-7	QUICKEN LOANS LLC		09/10/2020	EXTERNAL MANAGER TRA		499,804	500,000	0
75026J-AC-4	RADIATE HOLDCO LLC		09/11/2020	EXTERNAL MANAGER TRA		354,000	354,000	0
75026J-AE-0	RADIATE HOLDCO LLC		09/11/2020	EXTERNAL MANAGER TRA		354,000	354,000	0
75281A-BG-3	RANGE RESOURCES CORPORATION		12/11/2020	EXTERNAL MANAGER TRA		509,381	500,000	15,218
75513E-CG-4	RAYTHEON TECHNOLOGIES CORPORATION		12/10/2020	EXCHANGE OFFER		1,008,043	1,000,000	7,556
75513E-CH-2	RAYTHEON TECHNOLOGIES CORPORATION		12/10/2020	EXCHANGE OFFER		2,485,228	2,305,000	19,048
75606D-AJ-0	REALOGY GROUP LLC		12/10/2020	EXTERNAL MANAGER TRA		255,724	245,000	4,155
756109-AX-2	REALTY INCOME CORPORATION		07/06/2020	VARIOUS		1,531,075	1,500,000	45
75886F-AF-4	REGENERON PHARMACEUTICALS INC.		08/07/2020	GOLDMAN SACHS		997,150	1,000,000	0
760759-AU-4	REPUBLIC SERVICES INC		02/19/2020	BARCLAY'S CAPITAL		3,479,436	3,400,000	1,049
760759-AW-0	REPUBLIC SERVICES INC		07/17/2020	ROBERT W. BAIRD		1,078,240	1,000,000	12,200
761735-AT-6	REYNOLDS GROUP ISSUER INC / REYNOL		12/09/2020	EXTERNAL MANAGER TRA		157,638	155,000	3,222
76174L-AA-1	REYNOLDS GROUP ISSUER LLC		10/27/2020	EXTERNAL MANAGER TRA		410,040	402,000	1,251
767754-CK-8	RITE AID CORPORATION		02/05/2020	STATE STREET GLOBAL		552,609	555,000	0
767754-CL-6	RITE AID CORPORATION		07/27/2020	STATE STREET BANK		776,272	764,800	0
772739-AL-2	ROCK-TENN CO		12/02/2020	US BANK		122,184	116,000	1,468
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC		12/11/2020	EXTERNAL MANAGER TRA		263,469	255,000	5,259
773903-AB-5	ROCKWELL AUTOMATION INC		12/03/2020	MES		1,801,130	1,350,000	35,678
776743-AJ-5	ROPER TECHNOLOGIES INC		06/08/2020	WELLS FARGO		988,770	1,000,000	0
78410G-AB-0	SBA COMMUNICATIONS CORP		12/15/2020	EXTERNAL MANAGER TRA		1,075,005	1,060,000	8,244
78410G-AC-8	SBA COMMUNICATIONS CORP		05/19/2020	EXTERNAL MANAGER TRA		502,915	504,000	3,364
78442P-EQ-7	NAVIENT CORP		12/10/2020	EXTERNAL MANAGER TRA		167,067	160,000	3,398
78454L-AL-4	SM ENERGY CO		02/28/2020	EXTERNAL MANAGER TRA		156,380	200,000	2,875
78454L-AN-0	SM ENERGY CO		12/08/2020	EXTERNAL MANAGER TRA		30,033	41,000	653
785592-AH-9	SABINE PASS LIQUEFACTION LLC		05/20/2020	BARCLAY'S CAPITAL		315,225	300,000	3,490
785592-AS-5	SABINE PASS LIQUEFACTION LLC		05/05/2020	VARIOUS		1,453,498	1,350,000	18,722
79546V-AM-8	SALLY HOLDINGS LLC		04/22/2020	EXTERNAL MANAGER TRA		949,563	948,000	0
81105D-AA-3	SCRIPPS ESCROW II INC		12/15/2020	EXTERNAL MANAGER TRA		144,000	144,000	0
81105D-AB-1	SCRIPPS ESCROW II INC		12/15/2020	EXTERNAL MANAGER TRA		170,000	170,000	0
816196-AT-6	SELECT MEDICAL CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		112,658	105,000	2,169
81728U-AA-2	SENSATA TECHNOLOGIES INC		12/10/2020	EXTERNAL MANAGER TRA		243,941	225,000	3,254
81728U-AB-0	SENSATA TECHNOLOGIES INC		08/03/2020	EXTERNAL MANAGER TRA		77,000	77,000	0
81761L-AA-0	SERVICE PROPERTIES TRUST		12/15/2020	EXTERNAL MANAGER TRA		625,369	580,000	5,691
824348-AQ-9	SHERWIN-WILLIAMS COMPANY (THE)		09/24/2020	MES		561,570	500,000	5,722
824348-AU-0	SHERWIN-WILLIAMS COMPANY (2.75 06/01/22		05/14/2020	TD SECURITIES		1,778,560	1,750,000	22,325

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824348-BB-1	SHERWIN-WILLIAMS COMPANY (THE)		12/14/2020	VARIOUS		8,083,211	7,760,000	47,775
82873L-AB-1	SIMMONS FOODS INC		12/15/2020	EXTERNAL MANAGER TRA		162,210	155,000	4,872
829259-BA-7	SINCLAIR TELEVISION GROUP INC		11/19/2020	EXTERNAL MANAGER TRA		369,000	369,000	0
82967N-AY-4	SIRIUS XM RADIO INC		12/15/2020	EXTERNAL MANAGER TRA		157,590	155,000	2,169
82967N-BG-2	SIRIUS XM RADIO INC		12/15/2020	EXTERNAL MANAGER TRA		1,378,114	1,359,000	7,631
830867-AA-5	DELTA AIR LINES INC		09/16/2020	EXTERNAL MANAGER TRA		257,000	257,000	0
830867-AB-3	DELTA AIR LINES INC		09/16/2020	EXTERNAL MANAGER TRA		213,000	213,000	0
832696-AR-9	JM SMUCKER CO/THE		07/20/2020	BANK OF AMERICA		2,237,500	2,000,000	6,938
835495-AK-8	SONOCO PRODUCTS COMPANY		10/07/2020	BARCLAY'S CAPITAL		1,543,995	1,500,000	28,802
842400-GD-9	SOUTHERN CALIFORNIA EDISON CO		08/19/2020	MORGAN STANLEY		1,140,645	1,115,000	1,487
842587-CS-4	SOUTHERN COMPANY (THE) 2.35 07/01/21		05/04/2020	BBT CAPITAL MARKETS		2,242,400	2,215,000	18,074
844895-AV-4	SOUTHWEST GAS CORPORATION		09/17/2020	DEUTSCHE BANK		2,962,661	2,850,000	52,151
845467-AL-3	SOUTHWESTERN ENERGY COMPANY		12/09/2020	EXTERNAL MANAGER TRA		471,870	470,000	11,533
84779M-AA-2	SPEEDWAY MOTORSPORTS INC		12/10/2020	EXTERNAL MANAGER TRA		69,765	70,000	408
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP		09/02/2020	BARCLAY'S CAPITAL		494,880	500,000	0
85172F-AN-9	SPRINGLEAF FINANCE CORP		12/15/2020	EXTERNAL MANAGER TRA		532,781	455,000	7,744
85205T-AL-4	SPIRIT AEROSYSTEMS INC		12/15/2020	EXTERNAL MANAGER TRA		716,113	685,000	4,411
852060-AD-4	SPRINT CAPITAL CORPORATION		12/10/2020	EXTERNAL MANAGER TRA		652,761	500,000	2,769
852060-AT-9	SPRINT CAPITAL CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		420,099	270,000	5,644
85207U-AF-2	SPRINT CORP 7.87 09/15/23		03/23/2020	EXTERNAL MANAGER TRA		742,085	769,000	1,682
85207U-AH-8	SPRINT CORP		12/15/2020	EXTERNAL MANAGER TRA		1,823,652	1,560,000	54,340
85208N-AA-8	SPRINT SPECTRUM CO LLC		08/12/2020	VARIOUS		7,447,282	7,338,750	34,057
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC		04/27/2020	VARIOUS		3,805,663	3,630,000	11,900
85236F-AA-1	SRM ESCROW ISSUER LLC		10/30/2020	EXTERNAL MANAGER TRA		912,000	912,000	0
853496-AH-0	STANDARD INDUSTRIES INC		12/15/2020	EXTERNAL MANAGER TRA		874,553	869,000	4,692
855030-AN-2	STAPLES INC		12/09/2020	EXTERNAL MANAGER TRA		495,182	500,000	8,752
855244-AX-7	STARBUCKS CORPORATION		03/10/2020	BANK OF AMERICA		496,160	500,000	0
857477-AV-5	STATE STREET CORP		03/09/2020	GOLDMAN SACHS		1,007,220	1,000,000	6,067
857477-BL-6	STATE STREET CORP		11/04/2020	EXCHANGE OFFER		500,000	500,000	1,334
857691-AG-4	STATION CASINOS LLC		03/06/2020	EXTERNAL MANAGER TRA		976,145	998,000	813
86024T-AA-5	STEVENS HOLDING COMPANY INC		12/10/2020	EXTERNAL MANAGER TRA		131,303	120,000	1,490
863667-AG-6	STRYKER CORPORATION		07/09/2020	PIERPONT		1,807,425	1,450,000	10,220
86614R-AN-7	SUMMIT MATERIALS LLC		12/11/2020	EXTERNAL MANAGER TRA		423,169	400,000	7,233
86765L-AR-8	SUNOCO LP		12/15/2020	EXTERNAL MANAGER TRA		458,733	445,000	680
867914-BK-8	TRUIST FINANCIAL CORP		01/14/2020	SUNTRUST		1,768,235	1,750,000	18,749
87105N-AA-8	SWITCH LTD		09/10/2020	EXTERNAL MANAGER TRA		521,730	520,000	0
871829-BN-6	SYSCO CORPORATION		03/30/2020	GOLDMAN SACHS		498,835	500,000	0
87264A-AR-6	T-MOBILE USA INC		12/15/2020	EXTERNAL MANAGER TRA		1,618,991	1,560,000	9,707
87264A-AW-5	T-MOBILE USA INC		04/02/2020	BARCLAY'S CAPITAL		1,470,375	1,500,000	0
87264A-AY-1	T-MOBILE USA INC		04/02/2020	BARCLAY'S CAPITAL		1,493,625	1,500,000	0
87264A-BC-8	T-MOBILE USA INC		06/30/2020	DEUTSCHE BANK		1,943,673	1,750,000	15,130
87264A-BQ-7	T-MOBILE USA INC		10/19/2020	DEUTSCHE BANK		1,246,813	1,250,000	0
87265H-AG-4	TRI POINTE GROUP INC		12/09/2020	EXTERNAL MANAGER TRA		218,664	200,000	3,869
87422V-AA-6	TALEN ENERGY SUPPLY LLC		12/11/2020	EXTERNAL MANAGER TRA		278,428	355,000	897
87422V-AE-8	TALEN ENERGY SUPPLY LLC		03/31/2020	EXTERNAL MANAGER TRA		71,363	95,000	2,119
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP		12/11/2020	EXTERNAL MANAGER TRA		388,312	385,000	3,380
87612B-BL-5	TARGA RESOURCES PARTNERS LP		01/22/2020	EXCHANGE OFFER		534,886	513,000	0
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		12/01/2020	EXCHANGE OFFER		1,112,898	1,344,000	18,480
87612B-BR-2	TARGA RESOURCES PARTNERS LP		12/10/2020	EXTERNAL MANAGER TRA		1,276,806	1,263,000	2,828
87724R-AG-7	TAYLOR MORRISON COMMUNITIES INC		02/10/2020	EXCHANGE OFFER		654,360	656,000	0
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		12/10/2020	EXTERNAL MANAGER TRA		469,307	453,000	2,527
87901J-AE-5	TEGNA INC		01/07/2020	EXTERNAL MANAGER TRA		398,000	398,000	0
87901J-AF-2	TEGNA INC		09/08/2020	EXTERNAL MANAGER TRA		243,000	243,000	0
88033G-CX-6	TENET HEALTHCARE CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		1,103,638	1,040,000	15,139
88033G-DE-7	TENET HEALTHCARE CORPORATION		04/02/2020	EXTERNAL MANAGER TRA		106,000	106,000	0
88033G-DJ-6	TENET HEALTHCARE CORPORATION		12/10/2020	EXTERNAL MANAGER TRA		1,466,216	1,451,000	6,213
880451-AS-8	TENNESSEE GAS PIPELINE CO		09/14/2020	MIZUHO		873,108	700,000	136
882384-AC-4	TEXAS EASTERN TRANSMISSION LP		08/24/2020	VARIOUS		873,494	852,000	6,198
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		07/31/2020	VARIOUS		1,248,932	1,169,000	14,976
886546-AB-6	TIFFANY & CO.		03/03/2020	B. RILEY FBR		21,798	20,000	325
887317-AR-6	WARNER MEDIA LLC		10/21/2020	VARIOUS		74,994	70,000	941
887317-AV-7	WARNER MEDIA LLC		09/16/2020	VARIOUS		39,298	37,000	388
887317-AW-5	TIME WARNER INC 3.6 07/15/25		11/13/2020	VARIOUS		912,186	850,000	6,920

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887317-AZ-8	WARNER MEDIA LLC		09/30/2020	SUMRIDGE PARTNERS		129,978	120,000	995
89055F-AA-1	TOPBUILD CORP		12/10/2020	EXTERNAL MANAGER TRA		317,327	305,000	2,049
891906-AD-1	TOTAL SYSTEM SERVICES INC		02/25/2020	VARIOUS		3,186,508	3,125,000	41,950
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COM		04/16/2020	MARKET AXESS AS A BR		573,325	500,000	8,613
893647-AZ-0	TRANSDIGM INC		12/15/2020	EXTERNAL MANAGER TRA		835,325	815,000	5,655
893647-BE-6	TRANSDIGM INC		12/15/2020	EXTERNAL MANAGER TRA		419,954	395,000	5,898
893647-BL-0	TRANSDIGM INC		12/15/2020	VARIOUS		554,186	540,000	2,727
89417E-AH-2	TRAVELERS CO INC		07/02/2020	MIZUHO		354,478	250,000	2,452
89417E-AQ-2	TRAVELERS COMPANIES INC		04/23/2020	CITIGROUP		496,155	500,000	0
89469A-AD-6	TREEHOUSE FOODS INC		12/15/2020	EXTERNAL MANAGER TRA		309,860	305,000	2,096
896818-AS-0	TRIUMPH GROUP INC		08/05/2020	EXTERNAL MANAGER TRA		195,000	195,000	0
89788K-AA-4	TRUIST BANK		03/04/2020	SUNTRUST		998,400	1,000,000	0
89788M-AB-8	TRUIST FINANCIAL CORP		06/02/2020	SUNTRUST		2,991,330	3,000,000	0
898813-AK-6	TUCSON ELECTRIC POWER CO		10/22/2020	MARKET AXESS AS A BR		2,166,757	2,091,000	48,160
898813-AS-9	TUCSON ELECTRIC POWER CO		08/05/2020	MITSUBISHI UFJ		497,975	500,000	0
902494-AY-9	TYSON FOODS INC		08/24/2020	BANK OF AMERICA		734,998	550,000	865
90265E-AN-0	UDR INC		10/14/2020	WELLS FARGO		668,490	600,000	5,308
90290M-AB-7	US FOODS INC		12/15/2020	EXTERNAL MANAGER TRA		969,522	955,000	27,430
90327Q-D4-8	USAA CAPITAL CORP		04/14/2020	BANK OF AMERICA		998,760	1,000,000	0
90333L-AT-9	US CONCRETE INC		12/10/2020	EXTERNAL MANAGER TRA		217,562	215,000	865
90353T-AC-4	UBER TECHNOLOGIES INC		09/15/2020	EXTERNAL MANAGER TRA		343,488	319,000	8,196
90353T-AG-5	UBER TECHNOLOGIES INC		09/14/2020	EXTERNAL MANAGER TRA		69,000	69,000	0
907818-EF-1	UNION PACIFIC CORPORATION		01/03/2020	GOLDMAN SACHS		1,096,739	995,000	5,821
907818-EQ-7	UNION PACIFIC CORPORATION		07/27/2020	VARIOUS		1,936,049	1,735,000	11,895
907818-ER-5	UNION PACIFIC CORPORATION 4.1 09/15/67		06/05/2020	BARCLAY'S CAPITAL		258,993	225,000	2,153
907818-ET-1	UNION PACIFIC CORPORATION		05/12/2020	MARKET AXESS AS A BR		204,706	200,000	2,756
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		12/15/2020	EXTERNAL MANAGER TRA		1,174,857	1,152,000	6,813
91153L-AA-5	UNITED SHORE FINANCIAL SERVICES LL		10/28/2020	EXTERNAL MANAGER TRA		651,000	651,000	0
91159H-JA-9	US BANCORP		07/16/2020	US BANK		3,477,565	3,500,000	0
913017-AT-6	RAYTHEON TECHNOLOGIES CORPORATION		03/02/2020	MARKET AXESS AS A BR		438,349	328,000	2,014
914906-AT-9	UNIVISION COMMUNICATIONS INC		04/21/2020	EXTERNAL MANAGER TRA		139,627	141,000	0
914906-AU-6	UNIVISION COMMUNICATIONS INC		06/04/2020	EXTERNAL MANAGER TRA		680,000	680,000	0
91533B-AE-0	VIATRIS INC		06/17/2020	GOLDMAN SACHS		249,480	250,000	0
92340L-AF-6	VEREIT OPERATING PARTNERSHIP LP		07/13/2020	SUSQUEHANNA		755,488	740,000	1,118
92343V-BE-3	VERIZON COMMUNICATIONS INC		02/06/2020	SOCIETE GENERALE		2,504,137	2,020,000	24,486
92343V-BZ-6	VERIZON COMMUNICATIONS INC		09/01/2020	VARIOUS		2,195,705	1,748,000	37,624
92343V-CK-8	VERIZON COMMUNICATIONS INC		08/04/2020	MORGAN STANLEY		723,095	500,000	11,142
92343V-CV-4	VERIZON COMMUNICATIONS INC 4.27 01/15/36		01/06/2020	JP MORGAN		1,140,430	1,000,000	20,529
92343V-DC-5	VERIZON COMMUNICATIONS INC		04/16/2020	BANK OF AMERICA		555,227	445,000	3,314
92343V-ER-1	VERIZON COMMUNICATIONS INC		09/16/2020	VARIOUS		2,989,722	2,446,000	47,155
92343V-FU-3	VERIZON COMMUNICATIONS INC		11/10/2020	JP MORGAN		2,992,200	3,000,000	0
92345Y-AA-4	VERISK ANALYTICS INC		03/09/2020	MARKET AXESS AS A BR		1,643,659	1,573,000	32,946
92345Y-AD-8	VERISK ANALYTICS INC		05/06/2020	VARIOUS		1,271,177	1,175,000	16,203
92345Y-AF-3	VERISK ANALYTICS INC		04/21/2020	JEFFERIES & CO		803,242	737,000	3,209
92345Y-AG-1	VERISK ANALYTICS INC		05/08/2020	BANK OF AMERICA		989,700	1,000,000	0
92346L-AE-3	VERITAS US INC / VERITAS BERMUDA L		11/09/2020	VARIOUS		1,170,350	1,165,000	1,617
92537R-AA-7	VERTICAL US NEWCO INC		12/10/2020	EXTERNAL MANAGER TRA		358,688	350,000	3,259
92552V-AN-0	VIASAT INC		12/10/2020	EXTERNAL MANAGER TRA		323,580	315,000	4,451
92553P-AM-4	VIACOMCBS INC		11/24/2020	VARIOUS		1,479,680	1,440,000	4,319
92553P-BD-3	VIACOMCBS INC		12/15/2020	EXTERNAL MANAGER TRA		996,358	955,000	16,053
92556H-AA-5	VIACOMCBS INC		08/24/2020	VARIOUS		5,265,041	4,673,000	60,718
92564R-AE-5	VICI PROPERTIES INC		12/15/2020	EXTERNAL MANAGER TRA		454,313	440,000	3,788
927804-FK-5	VIRGINIA ELECTRIC AND POWER CO		09/28/2020	MARKET AXESS AS A BR		1,512,523	1,474,000	7,708
92826C-AK-8	VISA INC		04/20/2020	ROYAL BANK OF CANADA		1,027,250	1,000,000	1,500
92826C-AL-6	VISA INC		05/28/2020	VARIOUS		2,857,595	2,750,000	7,785
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		12/15/2020	EXTERNAL MANAGER TRA		1,034,053	985,000	15,049
928668-AP-7	VOLKSWAGEN GROUP OF AMERICA FINANC		09/14/2020	MARKET AXESS AS A BR		559,316	538,000	7,412
928668-AQ-5	VOLKSWAGEN GROUP OF AMERICA FINANC		07/24/2020	UBS SECURITIES		199,910	200,000	588
928668-BC-5	VOLKSWAGEN GROUP OF AMERICA FINANC		08/28/2020	MORGAN STANLEY		1,417,512	1,365,000	11,876
92936U-AG-4	WP CAREY INC		10/06/2020	WELLS FARGO		1,981,980	2,000,000	0
931427-AF-5	WALGREENS BOOTS ALLIANCE INC		08/07/2020	MORGAN STANLEY		1,577,552	1,530,000	11,641
931427-AQ-1	WALGREENS BOOTS ALLIANCE I 3.45 06/01/26		01/28/2020	JP MORGAN		539,999	525,000	2,968
94106L-BB-4	WASTE MANAGEMENT INC		08/03/2020	MARKET AXESS AS A BR		1,255,342	1,040,000	17,351

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94106L-BD-0	WASTE MANAGEMENT INC 2.4 05/15/23		03/16/2020	JP MORGAN		934,252	935,000	7,667
94107J-AA-1	WASTE PRO USA INC		09/23/2020	WELLS FARGO		1,011,250	1,000,000	6,111
948741-AH-6	WEINGARTEN REALTY INVESTORS		03/02/2020	WELLS FARGO		829,720	800,000	12,675
94974B-EV-8	WELLS FARGO & CO		03/10/2020	SOUTH WEST SECURITIE		1,497,270	1,450,000	29,830
95000U-2A-0	WELLS FARGO & COMPANY		07/23/2020	VARIOUS		1,649,215	1,500,000	3,634
95000U-2N-2	WELLS FARGO & COMPANY		12/14/2020	VARIOUS		10,547,450	10,500,000	2,796
95000U-2S-1	WELLS FARGO & COMPANY		08/04/2020	VARIOUS		7,106,242	6,950,000	11,353
95040Q-AG-9	WELLTOWER INC		06/23/2020	SUNTRUST		797,640	750,000	7,552
95081Q-AN-4	WESCO DISTRIBUTION INC		12/10/2020	EXTERNAL MANAGER TRA		170,524	165,000	1,981
95081Q-AP-9	WESCO DISTRIBUTION INC		12/15/2020	EXTERNAL MANAGER TRA		357,713	335,000	6,489
958102-AM-7	WESTERN DIGITAL CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		665,191	605,000	9,260
958254-AD-6	WESTERN GAS PARTNERS LP		12/10/2020	EXTERNAL MANAGER TRA		142,049	170,000	1,463
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		12/15/2020	EXTERNAL MANAGER TRA		246,287	265,000	4,860
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		12/15/2020	EXTERNAL MANAGER TRA		334,210	400,000	5,710
96145D-AD-7	WRKCO INC		07/22/2020	VARIOUS		1,599,921	1,461,000	16,699
96926J-AC-1	WILLIAM CARTER COMPANY (THE)		12/15/2020	EXTERNAL MANAGER TRA		620,007	580,000	7,794
96949L-AB-1	WILLIAMS COMPANIES INC		03/13/2020	WELLS FARGO		604,182	650,000	144
97382W-AA-1	WINDSTREAM ESCROW LLC		12/15/2020	EXTERNAL MANAGER TRA		384,794	380,000	6,732
98212B-AH-6	WPX ENERGY INC		12/15/2020	EXTERNAL MANAGER TRA		163,794	155,000	248
98212B-AM-5	WPX ENERGY INC		12/15/2020	EXTERNAL MANAGER TRA		1,529,716	1,473,000	18,173
98310W-AN-8	WYNDHAM WORLDWIDE CORP 4.5 04/01/27		07/21/2020	EXTERNAL MANAGER TRA		172,920	176,000	3,148
98310W-AQ-1	WYNDHAM DESTINATIONS INC		12/10/2020	EXTERNAL MANAGER TRA		26,479	25,000	331
98310W-AS-7	WYNDHAM DESTINATIONS INC		12/15/2020	EXTERNAL MANAGER TRA		1,030,580	955,000	15,292
98313Q-AV-7	WYNN LAS VEGAS LLC / WYNN LAS VEGA		12/10/2020	EXTERNAL MANAGER TRA		523,748	520,000	3,165
984121-CP-6	XEROX CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		1,149,643	1,110,000	10,792
98419M-AB-6	XYLEM INC (INDIANA)		08/28/2020	VARIOUS		1,629,801	1,554,000	23,339
98421M-AA-4	XEROX HOLDINGS CORP		12/15/2020	EXTERNAL MANAGER TRA		179,790	175,000	1,563
98421M-AB-2	XEROX HOLDINGS CORP		12/15/2020	EXTERNAL MANAGER TRA		132,381	130,000	880
988498-AL-5	YUM! BRANDS INC.		12/10/2020	EXTERNAL MANAGER TRA		841,211	775,000	15,236
98919V-AA-3	FRONT RANGE BIDCO INC		02/21/2020	EXTERNAL MANAGER TRA		562,170	563,000	0
98978V-AQ-6	ZOETIS INC		06/29/2020	MARKET AXESS AS A BR		418,595	407,000	4,681
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	01/22/2020	VARIOUS		685,675	655,000	11,497
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC	A	10/01/2020	VARIOUS		4,135,438	4,012,000	26,402
06849V-AA-1	BARRICK GOLD FINANCE CO	A	12/03/2020	MILLENIUM ADVISORS		70,867	55,000	195
071734-AF-4	BAUSCH HEALTH COMPANIES INC	A	12/15/2020	EXTERNAL MANAGER TRA		141,772	135,000	1,940
071734-AH-0	BAUSCH HEALTH COMPANIES INC	A	12/10/2020	EXTERNAL MANAGER TRA		127,082	125,000	2,326
071734-AJ-6	BAUSCH HEALTH COMPANIES INC	A	12/10/2020	EXTERNAL MANAGER TRA		118,929	115,000	2,247
071734-AK-3	BAUSCH HEALTH COMPANIES INC	A	12/10/2020	EXTERNAL MANAGER TRA		171,226	165,000	1,859
071734-AL-1	BAUSCH HEALTH COMPANIES INC	A	11/18/2020	EXTERNAL MANAGER TRA		89,000	89,000	0
071734-AM-9	BAUSCH HEALTH COMPANIES INC	A	11/18/2020	EXTERNAL MANAGER TRA		266,000	266,000	0
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERTIES	A	12/10/2020	EXTERNAL MANAGER TRA		186,224	185,000	967
136375-BX-9	CANADIAN NATIONAL RAILWAY COMPANY	A	06/15/2020	MARKET AXESS AS A BR		257,605	250,000	500
136385-AX-9	CANADIAN NATURAL RESOURCES LTD	A	01/03/2020	BANK OF AMERICA		428,224	400,000	1,540
136440-AL-8	CANADIAN PACIFIC LIMITED	A	06/15/2020	MARKET AXESS AS A BR		436,880	400,000	14,280
13645R-AP-9	CANADIAN PACIFIC RAILWAY CO	A	06/02/2020	VARIOUS		1,360,022	1,296,000	20,450
14739L-AB-8	CASCADES INC.	A	08/10/2020	EXTERNAL MANAGER TRA		460,785	442,000	2,112
15135U-AF-6	CENOVUS ENERGY INC	A	12/15/2020	EXTERNAL MANAGER TRA		370,873	300,000	1,463
15135U-AR-0	CENOVUS ENERGY INC	A	12/10/2020	EXTERNAL MANAGER TRA		169,632	215,000	4,817
15135U-AS-8	CENOVUS ENERGY INC	A	12/15/2020	VARIOUS		408,584	375,000	5,770
29250N-AR-6	ENBRIDGE INC	A	11/24/2020	GOLDMAN SACHS		1,403,438	1,250,000	16,958
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	01/09/2020	EXTERNAL MANAGER TRA		214,225	209,000	4,293
36168Q-AL-8	GFL ENVIRONMENTAL INC	A	12/10/2020	EXTERNAL MANAGER TRA		253,668	255,000	210
36485M-AK-5	GW B-CR SECURITY CORP	A	06/29/2020	EXTERNAL MANAGER TRA		869,475	871,000	3,538
552704-AD-0	MEG ENERGY CORP	A	12/15/2020	EXTERNAL MANAGER TRA		413,765	400,000	10,544
552704-AE-8	MEG ENERGY CORP	A	12/15/2020	EXTERNAL MANAGER TRA		388,189	395,000	9,809
57701R-AJ-1	MATTAMY GROUP CORP	A	12/10/2020	EXTERNAL MANAGER TRA		198,029	185,000	4,829
59151K-AJ-7	METHANEX CORP	A	12/15/2020	EXTERNAL MANAGER TRA		163,494	170,000	243
644535-AH-9	NEW GOLD INC	A	06/10/2020	EXTERNAL MANAGER TRA		1,079,000	1,079,000	0
67077M-AE-8	NUTRIEN LTD	A	05/11/2020	VARIOUS		388,047	362,000	5,455
67077M-AF-5	NUTRIEN LTD	A	09/14/2020	VARIOUS		1,024,048	799,000	11,568
67077M-AP-3	NUTRIEN LTD	A	09/02/2020	VARIOUS		396,893	289,000	5,391
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	12/10/2020	EXTERNAL MANAGER TRA		1,182,092	1,182,000	3,563
70137T-AL-9	PARKLAND FUEL CORP	A	12/15/2020	EXTERNAL MANAGER TRA		540,224	510,000	5,950

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71644E-AE-2	PETRO-CANADA	A	08/04/2020	VARIOUS		2,240,084	1,854,000	30,922
81783Q-AC-9	SEVEN GENERATIONS ENERGY LTD	A	12/15/2020	EXTERNAL MANAGER TRA		499,015	495,000	5,205
941053-AH-3	WASTE CONNECTIONS INC	A	11/16/2020	DAIWA CAPITAL MARKET		1,900,752	1,600,000	31,544
013822-AE-1	ALCOA NEDERLAND HOLDING BV	C	12/15/2020	EXTERNAL MANAGER TRA		588,841	555,000	8,027
02154C-AF-0	ALTICE FINANCING SA	C	12/10/2020	EXTERNAL MANAGER TRA		722,241	715,000	4,553
02156L-AE-1	ALTICE FRANCE SA (FRANCE)	C	12/10/2020	EXTERNAL MANAGER TRA		678,226	665,000	3,946
034863-AG-5	ANGLO AMERICAN CAPITAL PLC	C	11/17/2020	JP MORGAN		337,939	320,000	1,907
03938L-AS-3	ARCELORMITTAL	C	12/10/2020	EXTERNAL MANAGER TRA		319,204	270,000	4,642
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC	C	12/09/2020	EXTERNAL MANAGER TRA		1,414,013	1,360,000	26,293
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	C	05/26/2020	EXTERNAL MANAGER TRA		326,288	339,000	0
05523R-AB-3	BAE SYSTEMS PLC	C	06/30/2020	MARKET AXESS AS A BR		3,527,150	3,375,000	35,477
05523R-AD-9	BAE SYSTEMS PLC	C	10/21/2020	CREDIT SUISSE		1,683,750	1,500,000	1,133
055450-AH-3	BHP BILLITON FINANCE	C	06/17/2020	MORGAN STANLEY		595,894	470,000	9,052
09659T-2B-6	BNP PARIBAS	C	08/05/2020	BNP PARIBAS		4,000,000	4,000,000	0
111013-AK-4	SKY LTD	C	02/04/2020	TD SECURITIES		455,545	440,000	2,674
111013-AL-2	SKY LTD	C	04/13/2020	VARIOUS		3,842,055	3,500,000	22,135
13323A-AB-6	CAMELOT FINANCE SA	C	12/10/2020	EXTERNAL MANAGER TRA		215,273	205,000	1,102
143658-BC-5	CARNIVAL CORP	C	04/02/2020	EXTERNAL MANAGER TRA		518,685	525,000	0
143658-BG-6	CARNIVAL CORP	C	07/15/2020	EXTERNAL MANAGER TRA		316,000	316,000	0
143658-BJ-0	CARNIVAL CORP	C	12/15/2020	EXTERNAL MANAGER TRA		315,925	280,000	5,952
143658-BL-5	CARNIVAL CORP	C	12/10/2020	EXTERNAL MANAGER TRA		406,526	402,000	241
19123M-AC-7	COCA-COLA EUROPEAN PARTNERS PLC	C	06/10/2020	NTIG1973		239,641	233,000	2,913
20752T-AA-2	CONNECT FINCO SARL	C	12/09/2020	EXTERNAL MANAGER TRA		489,136	505,000	10,491
210383-AF-2	CONSTELLIUM NV 6.62 03/01/25	C	09/02/2020	EXTERNAL MANAGER TRA		799,625	800,000	9,542
210383-AG-0	CONSTELLIUM NV 5.875 02/15/26	C	12/09/2020	EXTERNAL MANAGER TRA		832,668	843,000	11,257
225401-AR-9	CREDIT SUISSE GROUP AG	C	08/04/2020	EXTERNAL MANAGER TRA		260,000	260,000	0
23291K-AF-2	DH EUROPE FINANCE II SARL	C	01/08/2020	WELLS FARGO		3,106,696	3,100,000	11,121
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	12/15/2020	EXTERNAL MANAGER TRA		526,168	505,000	4,517
23636T-AC-4	DANONE SA	C	08/27/2020	VARIOUS		2,233,064	2,200,000	5,406
23636T-AD-2	DANONE SA 2.58 11/02/23	C	07/24/2020	MARKET AXESS AS A BR		211,134	200,000	1,237
251525-AM-3	DEUTSCHE BANK AG	C	12/15/2020	EXTERNAL MANAGER TRA		623,938	605,000	1,227
251525-AX-9	DEUTSCHE BANK AG	C	02/11/2020	EXTERNAL MANAGER TRA		200,056	200,000	0
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	C	07/31/2020	VARIOUS		658,576	650,000	4,526
25156P-AY-9	DEUTSCHE TELEKOM INTERNATIONAL FIN	C	11/18/2020	VARIOUS		1,880,170	1,835,000	20,006
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FIN	C	01/13/2020	MORGAN STANLEY		810,411	700,000	2,217
25243Y-AH-2	DIAGEO CAPITAL PLC	C	10/06/2020	JANE STREET EXECUTIO		709,175	500,000	653
268317-AF-1	ELECTRICITE DE FRANCE SA	C	12/09/2020	EXTERNAL MANAGER TRA		909,314	855,000	16,459
29273D-AB-6	ENDO DAC	C	06/18/2020	EXCHANGE OFFER		382,381	542,112	0
29273D-AC-4	ENDO DAC	C	06/18/2020	EXCHANGE OFFER		293,114	536,813	0
29446M-AK-8	EQUINOR ASA	C	05/18/2020	BANK OF AMERICA		994,260	1,000,000	0
294829-AA-4	TELEFONAKTIEBOLAGET LM ERICSSON	C	12/15/2020	EXTERNAL MANAGER TRA		161,953	155,000	462
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	C	12/15/2020	EXTERNAL MANAGER TRA		498,565	450,000	4,838
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILES NV	C	12/15/2020	EXTERNAL MANAGER TRA		1,029,539	955,000	7,799
35177P-AW-7	ORANGE SA	C	07/24/2020	VARIOUS		673,794	647,000	9,705
423012-AA-1	HEINEKEN NV	C	12/11/2020	MARKET AXESS AS A BR		606,312	585,000	4,089
42704M-AA-0	HERBALIFE NUTRITION LTD	C	12/09/2020	EXTERNAL MANAGER TRA		443,145	400,000	16,800
44962L-AA-5	IHS MARKIT LTD	C	12/14/2020	VARIOUS		2,780,866	2,597,000	15,953
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC	C	12/10/2020	EXTERNAL MANAGER TRA		233,793	205,000	5,303
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	C	06/08/2020	EXTERNAL MANAGER TRA		535,000	535,000	0
46115H-AW-7	INTESA SANPAOLO SPA	C	12/15/2020	EXTERNAL MANAGER TRA		330,370	290,000	6,854
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE	C	12/10/2020	EXTERNAL MANAGER TRA		226,140	220,000	4,325
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	C	12/10/2020	EXTERNAL MANAGER TRA		26,792	25,000	517
478375-AF-5	JOHNSON CONTROLS INTERNATIONAL PLC	C	10/21/2020	VARIOUS		411,263	401,000	1,817
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC	C	09/09/2020	VARIOUS		242,986	182,000	650
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	C	08/13/2020	JEFFERIES & CO		1,641,854	1,458,000	474
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC	C	10/02/2020	EXTERNAL MANAGER TRA		217,880	208,000	6,669
603051-AA-1	MINERAL RESOURCES LTD	C	12/15/2020	EXTERNAL MANAGER TRA		410,276	372,000	4,707
606822-AL-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/16/2020	SMBC		2,075,760	2,000,000	24,650
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC	C	02/18/2020	MORGAN STANLEY		5,000,000	5,000,000	0
60920L-AC-8	MONDELEZ INTERNATIONAL HOLDIN 2 10/28/21	C	06/18/2020	VARIOUS		2,518,516	2,475,000	7,425
62886H-AP-6	NCL CORPORATION LTD	C	09/03/2020	EXTERNAL MANAGER TRA		120,700	176,000	1,672
62886H-AR-2	NCL CORPORATION LTD	C	12/15/2020	EXTERNAL MANAGER TRA		929,969	854,000	3,097
62886H-AY-7	NCL CORPORATION LTD	C	07/16/2020	EXTERNAL MANAGER TRA		351,000	351,000	0

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62886H-BA-8	NCL CORPORATION LTD	C	12/15/2020	EXTERNAL MANAGER TRA		180,000	180,000	0
62947Q-AW-8	NXP BV	C	09/16/2020	VARIOUS		7,762,184	7,325,000	19,001
62954H-AB-4	NXP BV	C	10/08/2020	JEFFERIES & CO		1,158,700	1,000,000	13,736
62954H-AC-2	NXP BV	C	04/29/2020	BANK OF AMERICA		249,503	250,000	0
62954H-AE-8	NXP BV	C	04/29/2020	DEUTSCHE BANK		1,998,320	2,000,000	0
654902-AD-7	NOKIA OYJ	C	12/15/2020	EXTERNAL MANAGER TRA		1,040,893	1,005,000	16,865
65535H-AR-0	NOMURA HOLDINGS INC	C	07/06/2020	NOMURA		2,000,000	2,000,000	0
67054K-AA-7	SFR GROUP SA 7.37 05/01/26	C	03/17/2020	EXTERNAL MANAGER TRA		612,224	647,000	8,483
714264-AH-1	PERNOD-RICARD SA	C	11/10/2020	VARIOUS		530,220	500,000	6,658
714294-AD-7	PERRIGO COMPANY PLC	C	08/19/2020	VARIOUS		588,436	565,000	4,640
718337-AC-2	KONINKLIJKE PHILIPS NV	C	10/19/2020	MITSUBISHI UFJ		94,832	75,000	2,519
718337-AE-8	KONINKLIJKE PHILIPS NV	C	10/08/2020	MARKET AXESS AS A BR		647,245	500,000	13,200
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	C	06/16/2020	TD SECURITIES		3,184,560	3,000,000	40,333
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD	C	05/13/2020	EXTERNAL MANAGER TRA		139,160	142,000	0
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD	C	12/15/2020	EXTERNAL MANAGER TRA		1,186,374	1,005,000	46,872
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD	C	06/04/2020	EXTERNAL MANAGER TRA		123,000	123,000	0
78081B-AE-3	ROYALTY PHARMA PLC	C	08/24/2020	BANK OF AMERICA		1,911,120	2,000,000	0
81180W-AV-3	SEAGATE HDD CAYMAN	C	10/26/2020	SMBC		259,688	250,000	1,682
81180W-AY-7	SEAGATE HDD CAYMAN	C	06/03/2020	EXTERNAL MANAGER TRA		54,922	55,000	0
81783H-AA-3	SEVEN & I HOLDINGS CO LTD 3.35 09/17/21	C	08/11/2020	VARIOUS		3,083,490	3,000,000	40,758
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE	C	06/29/2020	MARKET AXESS AS A BR		1,146,240	1,125,000	7,350
83192P-AA-6	SMITH & NEPHEW PLC	C	10/07/2020	BANK OF AMERICA		1,000,000	1,000,000	0
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	C	06/29/2020	BANK OF AMERICA		1,500,000	1,500,000	0
87927V-AF-5	TELECOM ITALIA CAPITAL SA	C	12/15/2020	EXTERNAL MANAGER TRA		809,118	655,000	3,016
89153V-AX-7	TOTAL CAPITAL INTERNATIONAL SA	C	06/24/2020	DEUTSCHE BANK		750,000	750,000	0
89641U-AD-3	TRINITY ACQUISITION PLC	C	07/01/2020	VARIOUS		865,440	846,000	7,751
902133-AU-1	TYCO ELECTRONICS GROUP SA	C	05/26/2020	US BANK		2,369,858	2,250,000	20,117
904678-AQ-2	UNICREDIT SPA	C	12/15/2020	EXTERNAL MANAGER TRA		307,546	255,000	3,566
904678-AS-8	UNICREDIT SPA	C	12/10/2020	EXTERNAL MANAGER TRA		418,838	400,000	4,974
92676X-AD-9	VIKING CRUISES LTD 5.87 09/15/27	C	10/28/2020	EXTERNAL MANAGER TRA		223,790	223,000	3,980
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	C	06/08/2020	EXTERNAL MANAGER TRA		292,900	290,000	443
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	C	12/10/2020	EXTERNAL MANAGER TRA		1,061,516	992,000	9,083
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	C	06/17/2020	EXTERNAL MANAGER TRA		242,000	242,000	0
92857W-AZ-3	VODAFONE GROUP PLC	C	11/25/2020	VARIOUS		1,296,138	1,250,000	5,556
92857W-BJ-8	VODAFONE GROUP PLC	C	07/22/2020	VARIOUS		2,220,511	1,940,000	12,004
92858R-AA-8	VMED O2 UK FINANCING I PLC	C	09/10/2020	EXTERNAL MANAGER TRA		680,000	680,000	0
961214-EQ-2	WESTPAC BANKING CORP	C	11/09/2020	JP MORGAN		5,000,000	5,000,000	0
984851-AG-0	YARA INTERNATIONAL ASA	C	05/28/2020	JP MORGAN		1,000,000	1,000,000	0
98954N-AA-7	ZIGGO SECURED FINANCE BV	C	12/10/2020	EXTERNAL MANAGER TRA		577,001	548,000	12,475
AN1012-82-1	ABENGOA ABENEWCO 2 SAU 0.25 03/28/23	B	12/31/2020	STATE BANK		1,604	2,288	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,142,848,576	1,092,635,347	7,732,896
8399997. Total - Bonds - Part 3						1,603,232,035	1,530,655,170	8,540,762
8399998. Total - Bonds - Part 5						2,202,844,609	2,140,294,440	5,641,734
8399999. Total - Bonds						3,806,076,644	3,670,949,610	14,182,496
361860-20-8	GMAC CAPITAL TRUST I		03/16/2020	EXTERNAL MANAGER TRA	30,725.000	667,577	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						667,577	XXX	0
8999997. Total - Preferred Stocks - Part 3						667,577	XXX	0
8999998. Total - Preferred Stocks - Part 5						509,510	XXX	0
8999999. Total - Preferred Stocks						1,177,087	XXX	0
004225-10-8	ACADIA PHARMACEUTICALS INC		06/22/2020	EXTERNAL MANAGER TRA	5,500.000	277,578		0
007903-10-7	ADVANCED MICRO DEVICES INC		05/18/2020	EXTERNAL MANAGER TRA	2,900.000	156,904		0
00847J-10-5	AGILISYS INC		03/04/2020	EXTERNAL MANAGER TRA	15,114.000	434,294		0
00971T-10-1	AKAMAI TECHNOLOGIES INC		07/31/2020	BLOOMBERG TRADEBOOK	120.000	13,282		0
011659-10-9	ALASKA AIR GROUP INC		06/22/2020	EXTERNAL MANAGER TRA	6,030.000	222,094		0
016255-10-1	ALIGN TECHNOLOGY INC		01/27/2020	EXTERNAL MANAGER TRA	660.000	191,163		0
02079K-10-7	ALPHABET INC CLASS C		12/17/2020	BLOOMBERG TRADEBOOK	1,000.000	1,745,491		0
023135-10-6	AMAZON COM INC		12/15/2020	VARIOUS	682.000	2,155,710		0
023608-10-2	AMEREN CORP		03/24/2020	EXTERNAL MANAGER TRA	820.000	49,851		0
03076C-10-6	AMERIPRISE FINANCE INC		07/09/2020	EXTERNAL MANAGER TRA	1,800.000	265,083		0
031100-10-0	AMETEK INC		05/05/2020	EXTERNAL MANAGER TRA	560.000	46,039		0
035710-40-9	ANNALY CAPITAL MANAGEMENT REIT INC		06/22/2020	EXTERNAL MANAGER TRA	21,980.000	150,561		0

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037411-10-5	APACHE CORP		01/27/2020	EXTERNAL MANAGER TRA	1,410.000	41,368		0
037833-10-0	APPLE INC		09/08/2020	BLOOMBERG TRADEBOOK	25.000	2,893		0
045327-10-3	ASPEN TECHNOLOGY INC		08/24/2020	EXTERNAL MANAGER TRA	200.000	24,892		0
05329W-10-2	AUTONATION INC		09/21/2020	EXTERNAL MANAGER TRA	14,528.000	732,136		0
05352A-10-0	AVANTOR INC		08/04/2020	EXTERNAL MANAGER TRA	6,490.000	145,093		0
05368M-10-6	AVID BIOSERVICES INC		03/11/2020	EXTERNAL MANAGER TRA	36,889.000	167,293		0
05605H-10-0	BWX TECHNOLOGIES INC		03/11/2020	EXTERNAL MANAGER TRA	6,941.000	341,731		0
084423-10-2	WR BERKLEY CORP		02/03/2020	EXTERNAL MANAGER TRA	2,300.000	171,261		0
08579W-10-3	BERRY GLOBAL GROUP INC		10/19/2020	EXTERNAL MANAGER TRA	3,450.000	173,264		0
09609G-10-0	BLUEBIRD BIO INC		05/18/2020	EXTERNAL MANAGER TRA	790.000	44,404		0
099502-10-6	BOOZ ALLEN HAMILTON HOLDING CORP C		12/15/2020	EXTERNAL MANAGER TRA	2,210.000	195,033		0
109696-10-4	BRINKS		03/06/2020	EXTERNAL MANAGER TRA	8,320.000	670,995		0
11120U-10-5	BRIXMOR PROPERTY GROUP REIT INC		06/23/2020	EXTERNAL MANAGER TRA	32,365.000	385,605		0
115236-10-1	BROWN & BROWN INC		02/03/2020	EXTERNAL MANAGER TRA	530.000	24,175		0
12503M-10-8	CBOE GLOBAL MARKETS INC		12/14/2020	VARIOUS	2,535.000	230,848		0
12541W-20-9	CH ROBINSON WORLDWIDE INC		08/31/2020	EXTERNAL MANAGER TRA	1,700.000	166,015		0
12571T-10-0	CMC MATERIALS INC		03/04/2020	EXTERNAL MANAGER TRA	76.000	11,250		0
127055-10-1	CABOT CORP		03/04/2020	EXTERNAL MANAGER TRA	802.000	30,769		0
127190-30-4	CACI INTERNATIONAL INC CLASS A		08/14/2020	EXTERNAL MANAGER TRA	6,178.000	1,380,108		0
134429-10-9	CAMPBELL SOUP		10/28/2020	EXTERNAL MANAGER TRA	1,337.000	63,459		0
15189T-10-7	CENTERPOINT ENERGY INC		10/19/2020	EXTERNAL MANAGER TRA	19,840.000	381,806		0
156782-10-4	CERNER CORP		07/06/2020	EXTERNAL MANAGER TRA	730.000	51,887		0
171798-10-1	CIMAREX ENERGY		12/07/2020	EXTERNAL MANAGER TRA	2,711.000	102,230		0
172755-10-0	CIRRUS LOGIC INC		06/22/2020	EXTERNAL MANAGER TRA	9,050.000	598,039		0
172908-10-5	CINTAS CORP		07/06/2020	EXTERNAL MANAGER TRA	2,680.000	729,854		0
177376-10-0	CITRIX SYSTEMS INC		03/24/2020	EXTERNAL MANAGER TRA	530.000	63,768		0
184496-10-7	CLEAN HARBORS INC		11/04/2020	EXTERNAL MANAGER TRA	20,606.000	1,230,143		0
189054-10-9	CLOROX		07/06/2020	EXTERNAL MANAGER TRA	640.000	129,043		0
192422-10-3	COGNEX CORP		07/31/2020	VARIOUS	2,263.000	135,764		0
192479-10-3	COHERENT INC		10/28/2020	EXTERNAL MANAGER TRA	1,307.000	164,363		0
200340-10-7	COMERICA INC		10/26/2020	EXTERNAL MANAGER TRA	1,910.000	86,031		0
20337X-10-9	COMMSCOPE HOLDING INC		01/13/2020	EXTERNAL MANAGER TRA	9,130.000	126,669		0
205887-10-2	CONAGRA BRANDS INC		01/13/2020	EXTERNAL MANAGER TRA	5,810.000	195,138		0
20602D-10-1	CONCENTRIX CORP		12/01/2020	SPIN OFF	6,375.000	330,254		0
217204-10-6	COPART INC		07/01/2020	VARIOUS	1,794.000	170,658		0
22052L-10-4	CORTEVA INC		12/07/2020	EXTERNAL MANAGER TRA	1,620.000	62,261		0
22160N-10-9	COSTAR GROUP INC		07/08/2020	EXTERNAL MANAGER TRA	100.000	72,238		0
22266L-10-6	COUPA SOFTWARE INC		07/13/2020	EXTERNAL MANAGER TRA	1,520.000	343,292		0
22282E-10-2	COVANTA HOLDING CORP		12/22/2020	EXTERNAL MANAGER TRA	49,718.000	526,937		0
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		08/04/2020	EXTERNAL MANAGER TRA	4,010.000	407,059		0
228368-10-6	CROWN HOLDINGS INC		11/11/2020	EXTERNAL MANAGER TRA	5,620.000	528,838		0
23331A-10-9	D R HORTON INC		07/31/2020	BLOOMBERG TRADEBOOK	250.000	16,273		0
23804L-10-3	DATADOG INC CLASS A		07/13/2020	EXTERNAL MANAGER TRA	3,040.000	284,524		0
23918K-10-8	DAVITA INC		04/06/2020	EXTERNAL MANAGER TRA	580.000	40,230		0
25179M-10-3	DEVON ENERGY CORP		02/18/2020	EXTERNAL MANAGER TRA	3,420.000	76,551		0
25278X-10-9	DIAMONDBACK ENERGY INC		12/01/2020	EXTERNAL MANAGER TRA	3,500.000	142,133		0
253393-10-2	DICKS SPORTING INC		10/12/2020	EXTERNAL MANAGER TRA	2,980.000	176,904		0
256163-10-6	DOCUSIGN INC		10/30/2020	EXTERNAL MANAGER TRA	1,200.000	265,054		0
256677-10-5	DOLLAR GENERAL CORP		07/14/2020	VARIOUS	1,410.000	227,824		0
256746-10-8	DOLLAR TREE INC		12/14/2020	EXTERNAL MANAGER TRA	2,390.000	264,553		0
258278-10-0	DORMAN PRODUCTS INC		03/04/2020	EXTERNAL MANAGER TRA	325.000	19,550		0
26210C-10-4	DROPBOX INC CLASS A		07/31/2020	VARIOUS	4,630.000	86,755		0
268785-20-1	EDTECHX HOLDINGS		10/09/2020	EXCHANGE OFFER	5,005.000	54,600		0
26884U-10-9	EPR PROPERTIES REIT		12/03/2020	EXTERNAL MANAGER TRA	1,690.000	60,644		0
29089Q-10-5	EMERGENT BIOSOLUTIONS INC		03/04/2020	EXTERNAL MANAGER TRA	551.000	33,539		0
292104-10-6	EMPIRE STATE REALTY REIT INC TRUST		12/01/2020	EXTERNAL MANAGER TRA	17,000.000	158,921		0
29355A-10-7	ENPHASE ENERGY INC		06/22/2020	EXTERNAL MANAGER TRA	3,300.000	150,034		0
29362U-10-4	ENTEGRIS INC		08/24/2020	EXTERNAL MANAGER TRA	888.000	60,140		0
29414B-10-4	EPAM SYSTEMS INC		10/02/2020	EXTERNAL MANAGER TRA	440.000	144,138		0
294429-10-5	EQUIFAX INC		08/06/2020	VARIOUS	1,605.000	265,312		0
29786A-10-6	ETSY INC		09/14/2020	EXTERNAL MANAGER TRA	3,220.000	395,351		0
30063P-10-5	EXACT SCIENCES CORP		12/14/2020	EXTERNAL MANAGER TRA	1,350.000	147,856		0
301610-10-4	EXELIXIS INC		06/30/2020	EXTERNAL MANAGER TRA	9,090.000	229,715		0

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302130-10-9	EXPEDITORS INTERNATIONAL OF WASHIN		06/30/2020	EXTERNAL MANAGER TRA	2,355.000	175,285		0
30303M-10-2	FACEBOOK CLASS A INC		12/15/2020	VARIOUS	7,840.000	2,149,819		0
303250-10-4	FAIR ISAAC CORP		07/31/2020	VARIOUS	330.000	136,138		0
311900-10-4	FASTENAL		05/21/2020	EXTERNAL MANAGER TRA	9,850.000	361,327		0
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		10/05/2020	EXTERNAL MANAGER TRA	34,100.000	1,122,950		0
31816Q-10-1	FIREEYE INC		10/12/2020	EXTERNAL MANAGER TRA	48,167.000	670,692		0
31847R-10-2	FIRST AMERICAN FINANCIAL CORP		09/15/2020	EXTERNAL MANAGER TRA	1,010.000	53,451		0
337932-10-7	FIRSTENERGY CORP		10/30/2020	VARIOUS	4,235.000	131,056		0
339041-10-5	FLEETCOR TECHNOLOGIES INC		01/27/2020	EXTERNAL MANAGER TRA	40.000	12,720		0
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY I		07/20/2020	EXTERNAL MANAGER TRA	1,768.000	121,831		0
354613-10-1	FRANKLIN RESOURCES INC		10/26/2020	EXTERNAL MANAGER TRA	14,200.000	307,516		0
366651-10-7	GARTNER INC		12/14/2020	EXTERNAL MANAGER TRA	1,110.000	176,060		0
371901-10-9	GENTEX CORP		06/30/2020	EXTERNAL MANAGER TRA	1,920.000	49,463		0
37637Q-10-5	GLACIER BANCORP INC		12/18/2020	EXTERNAL MANAGER TRA	40,613.000	1,809,325		0
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		06/15/2020	EXTERNAL MANAGER TRA	6,640.000	412,820		0
37940X-10-2	GLOBAL PAYMENTS INC		01/27/2020	EXTERNAL MANAGER TRA	100.000	19,511		0
37959E-10-2	GLOBE LIFE INC		07/27/2020	EXTERNAL MANAGER TRA	3,800.000	302,254		0
380237-10-7	GODADDY INC CLASS A		07/06/2020	EXTERNAL MANAGER TRA	2,904.000	207,900		0
384109-10-4	GRACO INC		03/04/2020	EXTERNAL MANAGER TRA	371.000	19,249		0
384802-10-4	WW GRAINGER INC		07/20/2020	EXTERNAL MANAGER TRA	264.000	82,479		0
40131M-10-9	GUARDANT HEALTH INC		02/03/2020	EXTERNAL MANAGER TRA	80.000	6,088		0
40434L-10-5	HP INC		10/22/2020	EXTERNAL MANAGER TRA	5,440.000	105,161		0
406216-10-1	HALLIBURTON		08/31/2020	EXTERNAL MANAGER TRA	59,610.000	917,715		0
40637H-10-9	HALOZYME THERAPEUTICS INC		03/13/2020	EXTERNAL MANAGER TRA	8,475.000	145,088		0
410345-10-2	HANESBRANDS INC		10/12/2020	EXTERNAL MANAGER TRA	42,549.000	664,365		0
412822-10-8	HARLEY DAVIDSON INC		07/27/2020	EXTERNAL MANAGER TRA	14,890.000	350,873		0
42250P-10-3	HEALTHPEAK PROPERTIES INC		10/05/2020	EXTERNAL MANAGER TRA	6,450.000	182,156		0
422806-10-9	HEICO CORP		02/03/2020	EXTERNAL MANAGER TRA	2,060.000	254,351		0
422806-20-8	HEICO CORP CLASS A		03/04/2020	EXTERNAL MANAGER TRA	165.000	16,364		0
423452-10-1	HELMERICH & PAYNE INC		06/09/2020	EXTERNAL MANAGER TRA	8,160.000	220,193		0
426281-10-1	JACK HENRY AND ASSOCIATES INC		02/18/2020	EXTERNAL MANAGER TRA	1,280.000	221,327		0
427866-10-8	HERSHEY FOODS		12/14/2020	EXTERNAL MANAGER TRA	490.000	74,204		0
436440-10-1	HOLOGIC INC		09/28/2020	EXTERNAL MANAGER TRA	1,830.000	119,488		0
44109J-10-6	HOSTESS BRANDS INC CLASS A		12/22/2020	EXTERNAL MANAGER TRA	75,013.000	968,088		0
443573-10-0	HUBSPOT INC		11/09/2020	EXTERNAL MANAGER TRA	150.000	53,449		0
446150-10-4	HUNTINGTON BANCSHARES INC		10/26/2020	EXTERNAL MANAGER TRA	32,909.000	326,012		0
44891N-10-9	IAC INTERACTIVE		07/02/2020	EXCHANGE OFFER	959.000	84,217		0
449253-10-3	IAA INC		03/04/2020	EXTERNAL MANAGER TRA	408.000	18,242		0
45167R-10-4	IDEX CORP		03/25/2020	EXTERNAL MANAGER TRA	2,152.000	260,440		0
45687V-10-6	INGERSOLL RAND INC		05/12/2020	EXTERNAL MANAGER TRA	15,960.000	445,854		0
45688C-10-7	INGEVITY CORP		05/05/2020	EXTERNAL MANAGER TRA	8,818.000	439,582		0
457187-10-2	INGREDION INC		03/20/2020	EXTERNAL MANAGER TRA	4,096.000	278,358		0
45772F-10-7	INPHI CORP		10/12/2020	EXTERNAL MANAGER TRA	470.000	57,546		0
460146-10-3	INTERNATIONAL PAPER		10/22/2020	EXTERNAL MANAGER TRA	5,564.000	258,939		0
460690-10-0	INTERPUBLIC GROUP OF COMPANIES INC		12/07/2020	EXTERNAL MANAGER TRA	2,620.000	62,079		0
46090E-10-3	INVESCO QQQ TRUST SERIES		12/15/2020	BLOOMBERG TRADEBOOK	49,250.000	15,105,556		0
46137V-35-7	INVESCO S&P EQL WGHT ETF		10/22/2020	BLOOMBERG TRADEBOOK	245.000	27,763		0
46284V-10-1	IRON MOUNTAIN INC		10/27/2020	EXTERNAL MANAGER TRA	4,530.000	122,852		0
464287-20-0	ISHARES CORE S&P ETF		12/04/2020	VARIOUS	213,700.000	66,830,283		0
464287-46-5	ISHARES MSCI EAFE ETF		07/08/2020	BLOOMBERG TRADEBOOK	6,600.000	410,432		0
464287-49-9	ISHARES RUSSELL MID-CAP ETF		11/09/2020	VARIOUS	14,800.000	859,353		0
464288-51-3	ISHARES IBOXX $ HIGH YIELD CORPORA		08/14/2020	VARIOUS	1,184,345.000	99,822,354		0
48238T-10-9	KAR AUCTION SERVICES INC		03/26/2020	EXTERNAL MANAGER TRA	41,082.000	795,742		0
48242W-10-6	KBR INC		10/28/2020	EXTERNAL MANAGER TRA	125,342.000	2,879,134		0
483548-10-3	KAMAN CORP		05/13/2020	EXTERNAL MANAGER TRA	10,130.000	361,864		0
487836-10-8	KELLOGG		03/24/2020	EXTERNAL MANAGER TRA	1,210.000	67,830		0
49338L-10-3	KEYSIGHT TECHNOLOGIES INC		01/13/2020	EXTERNAL MANAGER TRA	180.000	18,225		0
49446R-10-9	KIMCO REALTY REIT CORP		12/14/2020	EXTERNAL MANAGER TRA	40,333.000	585,999		0
499049-10-4	KNIGHT-SWIIFT TRANSPORTATION HOLDIN		08/18/2020	EXTERNAL MANAGER TRA	10,040.000	443,377		0
500255-10-4	KOHLS CORP		12/14/2020	EXTERNAL MANAGER TRA	1,690.000	65,053		0
501044-10-1	KROGER		03/24/2020	EXTERNAL MANAGER TRA	2,470.000	73,954		0
501797-10-4	L BRANDS INC		09/21/2020	EXTERNAL MANAGER TRA	2,400.000	69,269		0
50540R-40-9	LABORATORY CORPORATION OF AMERICA		10/02/2020	EXTERNAL MANAGER TRA	1,640.000	283,024		0

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513272-10-4	LAMB WESTON HOLDINGS INC		07/28/2020	EXTERNAL MANAGER TRA	1,340.000	87,651		0
525327-10-2	LEIDOS HOLDINGS INC		05/05/2020	EXTERNAL MANAGER TRA	1,810.000	172,239		0
526057-30-2	LENNAR CORP CLASS B		06/19/2020	EXTERNAL MANAGER TRA	1,090.000	49,554		0
53220K-50-4	LIGAND PHARMACEUTICALS INC		03/30/2020	EXTERNAL MANAGER TRA	17,561.000	1,216,278		0
54240F-20-2	LONESTAR RESOURCES US INC		12/01/2020	EXCHANGE OFFER	18,931.000	26,114		0
55261F-10-4	M&T BANK CORP		12/14/2020	EXTERNAL MANAGER TRA	4,940.000	577,187		0
553498-10-6	MSA SAFETY INC		06/22/2020	EXTERNAL MANAGER TRA	470.000	49,036		0
562750-10-9	MANHATTAN ASSOCIATES INC		05/12/2020	EXTERNAL MANAGER TRA	600.000	45,444		0
56418H-10-0	MANPOWER INC		12/07/2020	EXTERNAL MANAGER TRA	680.000	62,215		0
570535-10-4	MARKEL CORP		02/18/2020	EXTERNAL MANAGER TRA	400.000	527,669		0
57667L-10-7	MATCH GROUP INC		07/03/2020	VARIOUS	2,420.000	80,830		0
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC		07/21/2020	EXTERNAL MANAGER TRA	5,360.000	330,598		0
579780-20-6	MCCORMICK & CO NON-VOTING INC		04/06/2020	EXTERNAL MANAGER TRA	1,700.000	217,839		0
58155Q-10-3	MCKESSON CORP		04/06/2020	EXTERNAL MANAGER TRA	1,150.000	146,401		0
589378-10-8	MERCURY SYSTEMS INC		06/23/2020	EXTERNAL MANAGER TRA	12,070.000	895,477		0
594918-10-4	MICROSOFT CORP		12/15/2020	BLOOMBERG TRADEBOOK	10,000.000	2,140,072		0
595017-10-4	MICROCHIP TECHNOLOGY INC		07/08/2020	EXTERNAL MANAGER TRA	9,970.000	994,609		0
603158-10-6	MINERALS TECHNOLOGIES INC		08/07/2020	EXTERNAL MANAGER TRA	3,364.000	167,542		0
60770K-10-7	MODERNA INC		10/12/2020	EXTERNAL MANAGER TRA	5,173.000	351,974		0
608190-10-4	MOHAWK INDUSTRIES INC		07/20/2020	EXTERNAL MANAGER TRA	962.000	74,710		0
60871R-20-9	MOLSON COORS BEVERAGE COMPANY CLAS		12/03/2020	EXTERNAL MANAGER TRA	4,730.000	216,740		0
609839-10-5	MONOLITHIC POWER SYSTEMS INC		10/12/2020	EXTERNAL MANAGER TRA	410.000	120,152		0
61945C-10-3	MOSAIC		09/21/2020	EXTERNAL MANAGER TRA	13,340.000	238,776		0
620076-30-7	MOTOROLA SOLUTIONS INC		10/27/2020	EXTERNAL MANAGER TRA	560.000	96,465		0
62886E-10-8	NCR CORP		10/12/2020	EXTERNAL MANAGER TRA	2,390.000	55,615		0
629377-50-8	NRG ENERGY INC		10/27/2020	EXTERNAL MANAGER TRA	6,270.000	203,657		0
637071-10-1	NATIONAL OILWELL VARCO INC		12/07/2020	EXTERNAL MANAGER TRA	5,950.000	83,328		0
64110L-10-6	NETFLIX INC		12/15/2020	VARIOUS	3,210.000	1,669,376		0
64125C-10-9	NEUROCRINE BIOSCIENCES INC		07/02/2020	EXTERNAL MANAGER TRA	790.000	98,917		0
651639-10-6	NEWMONT		05/12/2020	EXTERNAL MANAGER TRA	8,052.000	394,421		0
67066G-10-4	NVIDIA CORP		12/15/2020	BLOOMBERG TRADEBOOK	2,900.000	1,544,297		0
67103H-10-7	OREILLY AUTOMOTIVE INC		09/01/2020	EXTERNAL MANAGER TRA	740.000	345,048		0
674215-20-7	OASIS PETROLEUM INC		11/20/2020	EXCHANGE OFFER	20,743.000	332,907		0
679295-10-5	OKTA INC CLASS A		09/28/2020	EXTERNAL MANAGER TRA	460.000	98,194		0
679580-10-0	OLD DOMINION FREIGHT LINE INC		05/18/2020	EXTERNAL MANAGER TRA	1,050.000	161,432		0
681919-10-6	OMNICOM GROUP INC		12/07/2020	EXTERNAL MANAGER TRA	2,500.000	161,177		0
68902V-10-7	OTIS WORLDWIDE CORP		09/21/2020	EXTERNAL MANAGER TRA	30,962.000	1,887,397		0
693282-10-5	PDF SOLUTIONS INC		03/04/2020	EXTERNAL MANAGER TRA	1,448.000	21,024		0
693656-10-0	PVH CORP		12/14/2020	EXTERNAL MANAGER TRA	1,630.000	154,037		0
69370C-10-0	PTC INC		01/27/2020	EXTERNAL MANAGER TRA	670.000	56,082		0
697435-10-5	PALO ALTO NETWORKS INC		07/13/2020	EXTERNAL MANAGER TRA	1,410.000	325,611		0
704326-10-7	PAYCHEX INC		02/18/2020	EXTERNAL MANAGER TRA	4,680.000	414,869		0
70959W-10-3	PENSKE AUTOMOTIVE GROUP VOTING INC		09/25/2020	EXTERNAL MANAGER TRA	6,851.000	290,142		0
712704-10-5	PEOPLES UNITED FINANCIAL INC		11/20/2020	EXTERNAL MANAGER TRA	27,470.000	349,424		0
72352L-10-6	PINTEREST INC CLASS A		12/14/2020	EXTERNAL MANAGER TRA	4,212.000	225,271		0
723787-10-7	PIONEER NATURAL RESOURCE		07/02/2020	EXTERNAL MANAGER TRA	880.000	85,335		0
73278L-10-5	POOL CORP		08/31/2020	EXTERNAL MANAGER TRA	890.000	282,753		0
74144T-10-8	T ROWE PRICE GROUP INC		09/14/2020	EXTERNAL MANAGER TRA	3,726.000	468,073		0
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC		10/09/2020	EXTERNAL MANAGER TRA	2,030.000	86,800		0
743606-10-5	PROSPERITY BANCSHARES INC		12/22/2020	EXTERNAL MANAGER TRA	25,831.000	1,574,392		0
745867-10-1	PULTEGROUP INC		10/12/2020	EXTERNAL MANAGER TRA	19,080.000	883,308		0
74736K-10-1	QORVO INC		01/27/2020	EXTERNAL MANAGER TRA	900.000	100,849		0
74834L-10-0	QUEST DIAGNOSTICS INC		10/12/2020	EXTERNAL MANAGER TRA	3,240.000	364,971		0
74838J-10-1	QUIDEL CORP		09/28/2020	EXTERNAL MANAGER TRA	390.000	77,139		0
749397-10-5	R1 RCM INC		10/12/2020	EXTERNAL MANAGER TRA	160,899.000	2,204,789		0
749607-10-7	RLI CORP		03/04/2020	EXTERNAL MANAGER TRA	239.000	20,340		0
75524B-10-4	RBC BEARINGS INC		03/04/2020	EXTERNAL MANAGER TRA	202.000	34,918		0
756109-10-4	REALTY INCOME REIT CORP		01/27/2020	EXTERNAL MANAGER TRA	1,060.000	82,262		0
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		12/03/2020	EXTERNAL MANAGER TRA	400.000	57,104		0
758849-10-3	REGENCY CENTERS REIT CORP		12/07/2020	EXTERNAL MANAGER TRA	6,397.000	307,913		0
7591EP-10-0	REGIONS FINANCIAL CORP		10/26/2020	EXTERNAL MANAGER TRA	12,730.000	170,254		0
759916-10-9	REPLIGEN CORP		08/10/2020	EXTERNAL MANAGER TRA	1,647.000	232,833		0
761152-10-7	RESMED INC		06/16/2020	EXTERNAL MANAGER TRA	2,366.000	378,928		0

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76171L-10-6	REYNOLDS CONSUMER PRODUCTS INC		06/30/2020	EXTERNAL MANAGER TRA	9,141.000	315,168		0
770323-10-3	ROBERT HALF INC		01/27/2020	EXTERNAL MANAGER TRA	690.000	42,071		0
77543R-10-2	ROKU INC CLASS A		10/26/2020	EXTERNAL MANAGER TRA	760.000	165,586		0
780287-10-8	ROYAL GOLD INC		05/18/2020	EXTERNAL MANAGER TRA	920.000	124,188		0
784117-10-3	SEI INVESTMENTS		07/23/2020	EXTERNAL MANAGER TRA	4,110.000	230,674		0
78440X-10-1	SL GREEN REALTY REIT CORP		12/14/2020	EXTERNAL MANAGER TRA	1,383.000	83,072		0
78442P-10-6	SLM CORP		01/27/2020	EXTERNAL MANAGER TRA	6,900.000	77,740		0
78462F-10-3	SPDR S&P ETF TRUST		11/09/2020	BLOOMBERG TRADEBOOK	96.000	33,229		0
803607-10-0	SAREPTA THERAPEUTICS INC		02/18/2020	EXTERNAL MANAGER TRA	2,250.000	286,018		0
81181C-10-4	SEAGEN INC		05/21/2020	EXTERNAL MANAGER TRA	1,370.000	216,058		0
81369Y-60-5	FINANCIAL SELECT SECTOR SPDR FUND		10/15/2020	BLOOMBERG TRADEBOOK	200.000	4,982		0
81369Y-80-3	TECHNOLOGY SELECT SECTOR SPDR FUND		12/18/2020	BLOOMBERG TRADEBOOK	26,660.000	3,419,841		0
81369Y-85-2	COMMUNICATION SERVICES SELECT SECT		11/09/2020	BLOOMBERG TRADEBOOK	85.000	5,403		0
816851-10-9	SEMPRA ENERGY		03/30/2020	EXTERNAL MANAGER TRA	910.000	110,015		0
81725T-10-0	SENSIENT TECHNOLOGIES CORP		03/04/2020	EXTERNAL MANAGER TRA	423.000	21,565		0
828806-10-9	SIMON PROPERTY GROUP REIT INC		12/07/2020	EXTERNAL MANAGER TRA	4,544.000	335,411		0
829073-10-5	SIMPSON MANUFACTURING INC		03/04/2020	EXTERNAL MANAGER TRA	19.000	1,598		0
82968B-10-3	SIRIUS XM HOLDINGS INC		07/27/2020	EXTERNAL MANAGER TRA	45,740.000	271,081		0
83088M-10-2	SKYWORKS SOLUTIONS INC		01/06/2020	EXTERNAL MANAGER TRA	420.000	49,181		0
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		06/09/2020	EXTERNAL MANAGER TRA	870.000	129,992		0
842587-10-7	SOUTHERN		06/10/2020	INSTINET LLC	70.000	4,141		0
844741-10-8	SOUTHWEST AIRLINES		06/22/2020	EXTERNAL MANAGER TRA	10,000.000	343,527		0
84790A-10-5	SPECTRUM BRANDS HOLDINGS INC		02/18/2020	EXTERNAL MANAGER TRA	2,260.000	135,716		0
848637-10-4	SPLUNK INC		10/14/2020	EXTERNAL MANAGER TRA	880.000	189,127		0
85208M-10-2	SPROUTS FARMERS MARKET INC		09/14/2020	EXTERNAL MANAGER TRA	5,250.000	100,877		0
852234-10-3	SQUARE INC CLASS A		04/21/2020	EXTERNAL MANAGER TRA	6,020.000	348,170		0
854502-10-1	STANLEY BLACK AND DECKER		08/31/2020	EXTERNAL MANAGER TRA	3,400.000	525,346		0
85571B-10-5	STARWOOD PROPERTY TRUST REIT INC		10/12/2020	EXTERNAL MANAGER TRA	4,960.000	75,242		0
857477-10-3	STATE STREET CORP		02/10/2020	EXTERNAL MANAGER TRA	5,440.000	429,781		0
87162W-10-0	SYNNEX CORP		10/05/2020	EXTERNAL MANAGER TRA	1,600.000	220,305		0
87165B-10-3	SYNCHRONY FINANCIAL		10/12/2020	EXTERNAL MANAGER TRA	6,600.000	164,109		0
872307-10-3	TCF FINANCIAL CORP		11/05/2020	EXTERNAL MANAGER TRA	42,026.000	1,281,439		0
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE INC		08/10/2020	EXTERNAL MANAGER TRA	1,000.000	173,658		0
876030-10-7	TAPESTRY INC		03/30/2020	EXTERNAL MANAGER TRA	2,910.000	39,816		0
87918A-10-5	TELADOC HEALTH INC		12/14/2020	EXTERNAL MANAGER TRA	350.000	70,326		0
879360-10-5	TELEDYNE TECHNOLOGIES INC		03/04/2020	EXTERNAL MANAGER TRA	105.000	38,285		0
879433-82-9	TELEPHONE AND DATA SYSTEMS INC		02/03/2020	EXTERNAL MANAGER TRA	870.000	20,597		0
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		08/31/2020	EXTERNAL MANAGER TRA	1,760.000	150,575		0
880770-10-2	TERADYNE INC		10/12/2020	EXTERNAL MANAGER TRA	2,140.000	185,066		0
88339J-10-5	TRADE DESK INC CLASS A		11/09/2020	EXTERNAL MANAGER TRA	130.000	102,831		0
896239-10-0	TRIMBLE INC		08/10/2020	EXTERNAL MANAGER TRA	2,510.000	122,942		0
90138F-10-2	TWILIO INC CLASS A		10/05/2020	VARIOUS	2,375.000	591,050		0
90184L-10-2	TWITTER INC		12/15/2020	EXTERNAL MANAGER TRA	1,700.000	88,301		0
902681-10-5	UGI CORP		10/09/2020	EXTERNAL MANAGER TRA	91,531.000	2,857,652		0
90353W-10-3	UBIQUITI INC		05/18/2020	EXTERNAL MANAGER TRA	620.000	109,008		0
90984P-30-3	UNITED COMMUNITY BANKS INC		12/22/2020	EXTERNAL MANAGER TRA	49,268.000	1,080,225		0
912008-10-9	US FOODS HOLDING CORP		12/01/2020	EXTERNAL MANAGER TRA	2,735.000	84,469		0
91307C-10-2	UNITED THERAPEUTICS CORP		01/27/2020	EXTERNAL MANAGER TRA	1,120.000	99,630		0
91347P-10-5	UNIVERSAL DISPLAY CORP		08/03/2020	EXTERNAL MANAGER TRA	1,370.000	221,435		0
92047W-10-1	VALVOLINE INC		02/18/2020	EXTERNAL MANAGER TRA	29,024.000	649,456		0
921943-85-8	VANGUARD DEVELOPED MARKETS INDEX F		12/04/2020	VARIOUS	840,200.000	32,864,067		0
922042-85-8	VANGUARD EMERGING MARKETS STOCK IN		12/04/2020	VARIOUS	120,000.000	5,262,082		0
922042-87-4	VANGUARD EUROPEAN STOCK INDEX FUND		12/04/2020	VARIOUS	328,250.000	17,745,760		0
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		01/13/2020	EXTERNAL MANAGER TRA	460.000	66,851		0
922475-10-8	VEEVA SYSTEMS INC CLASS A		02/18/2020	EXTERNAL MANAGER TRA	900.000	135,242		0
92276F-10-0	VENTAS REIT INC		06/22/2020	EXTERNAL MANAGER TRA	14,840.000	557,914		0
92345Y-10-6	VERISK ANALYTICS INC		01/13/2020	EXTERNAL MANAGER TRA	350.000	55,155		0
92556H-20-6	VIACOMCBS INC CLASS B		10/26/2020	EXTERNAL MANAGER TRA	32,650.000	1,144,297		0
928254-10-1	VIRTU FINANCIAL INC CLASS A		12/10/2020	EXTERNAL MANAGER TRA	7,480.000	174,664		0
92840M-10-2	VISTRA CORP		09/14/2020	EXTERNAL MANAGER TRA	2,840.000	52,925		0
92936U-10-9	W. P. CAREY REIT INC		07/06/2020	EXTERNAL MANAGER TRA	1,660.000	114,210		0
92939U-10-6	WEC ENERGY GROUP INC		03/30/2020	EXTERNAL MANAGER TRA	930.000	68,598		0
931142-10-3	WALMART INC		06/15/2020	INSTINET LLC	50.000	5,885		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94106L-10-9	WASTE MANAGEMENT INC		07/01/2020	INSTINET LLC	50.000	5,257		0
958102-10-5	WESTERN DIGITAL CORP		07/31/2020	VARIOUS	2,205.000	139,214		0
980745-10-3	WOODWARD INC		03/04/2020	EXTERNAL MANAGER TRA	169.000	18,659		0
983919-10-1	XILINX INC		04/06/2020	EXTERNAL MANAGER TRA	480.000	39,904		0
98936J-10-1	ZENDESK INC		12/14/2020	EXTERNAL MANAGER TRA	1,170.000	157,912		0
98954M-10-1	ZILLOW GROUP INC CLASS A		05/18/2020	EXTERNAL MANAGER TRA	2,720.000	137,560		0
98954M-20-0	ZILLOW GROUP INC CLASS C		08/24/2020	EXTERNAL MANAGER TRA	7,820.000	499,983		0
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		02/18/2020	EXTERNAL MANAGER TRA	30.000	4,791		0
989701-10-7	ZIONS BANCORPORATION		10/14/2020	EXTERNAL MANAGER TRA	7,250.000	228,030		0
98980G-10-2	ZSCALER INC		02/03/2020	EXTERNAL MANAGER TRA	2,690.000	150,589		0
G0450A-10-5	ARCH CAPITAL GROUP LTD		10/06/2020	EXTERNAL MANAGER TRA	12,293.000	361,261		0
G6674U-10-8	NOVOCURE LTD		08/04/2020	EXTERNAL MANAGER TRA	4,980.000	385,927		0
143658-30-0	CARNIVAL CORP	C	12/07/2020	EXTERNAL MANAGER TRA	14,850.000	264,738		0
98850P-10-9	YUM CHINA HOLDINGS INC	C	05/05/2020	EXTERNAL MANAGER TRA	2,690.000	125,221		0
G0176J-10-9	ALLEGION PLC	C	07/08/2020	EXTERNAL MANAGER TRA	1,410.000	143,901		0
G02602-10-3	AMDOCS LTD	C	10/19/2020	EXTERNAL MANAGER TRA	7,260.000	420,109		0
G06242-10-4	ATLASSIAN PLC CLASS A	C	02/10/2020	EXTERNAL MANAGER TRA	1,924.000	263,387		0
G16962-10-5	BUNGE LTD	C	11/11/2020	EXTERNAL MANAGER TRA	3,550.000	206,555		0
G4388N-10-6	HELEN OF TROY LTD	C	03/04/2020	EXTERNAL MANAGER TRA	286.000	50,072		0
G46188-10-1	HORIZON THERAPEUTICS PUBLIC PLC	C	10/05/2020	EXTERNAL MANAGER TRA	2,290.000	158,191		0
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS LTD	C	12/14/2020	EXTERNAL MANAGER TRA	3,390.000	89,113		0
G7496G-10-3	RENAISSANCERE HOLDING LTD	C	01/27/2020	EXTERNAL MANAGER TRA	210.000	39,832		0
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A	C	10/12/2020	EXTERNAL MANAGER TRA	1,089.000	48,200		0
G8473T-10-0	STERIS	C	01/27/2020	EXTERNAL MANAGER TRA	2,040.000	307,801		0
L8681T-10-2	SPOTIFY TECHNOLOGY SA	C	01/06/2020	EXTERNAL MANAGER TRA	270.000	41,525		0
N53745-10-0	LYONDELLBASELL INDUSTRIES NV CLASS	C	06/30/2020	EXTERNAL MANAGER TRA	1,090.000	71,276		0
N72482-12-3	QIAGEN NV	C	11/09/2020	EXTERNAL MANAGER TRA	1,690.000	79,263		0
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	12/07/2020	EXTERNAL MANAGER TRA	760.000	61,810		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						328,466,069	XXX	0
BAE4H3-QR-2	ASSOCIATED MATERIALS LLC		08/24/2020	EXCHANGE OFFER	280,963.000	1,719,286		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,719,286	XXX	0
316146-10-9	Fid Inv Gr Bond		12/15/2020	Fidelity		3,091,103		0
024526-77-4	ABF SM Cap Value R6		10/31/2012	Fidelity		76,834		0
90262H-63-5	UBS US Small Growth P		12/31/2015	Fidelity		413,104		0
378690-82-0	Glenmede SMCAP EQ IS		12/15/2020	Fidelity		88,791		0
880196-87-8	Templeton Foreign R6		12/15/2020	Fidelity		127,654		0
315911-74-3	Fid Ext Mkt IDX IPR		10/31/2018	Fidelity		338,651		0
315911-72-7	Fid International Index IPR		10/31/2018	Fidelity		245,215		0
74256W-58-4	PIF MidCap Fund R6		12/15/2020	Fidelity		214,306		0
316066-84-4	Fid Value K		07/31/2010	Fidelity		4,038		0
411512-52-8	Harbor Cap App Ret		07/31/2010	Fidelity		1,670,487		0
315794-83-4	Fid Freedom Inc K		09/30/2017	Fidelity		469,542		0
779546-30-8	TRP DIV Growth I		06/30/2011	Fidelity		820,560		0
315911-75-0	Fid 500 Index IPR		10/31/2018	Fidelity		1,413,036		0
315794-81-8	Fid Freedom 2010 K		09/30/2017	Fidelity		146,999		0
315794-79-2	Fid Freedom 2015 K		09/30/2017	Fidelity		1,072,945		0
315794-78-4	Fid Freedom 2020 K		09/30/2017	Fidelity		1,576,354		0
315794-77-6	Fid Freedom 2025 K		09/30/2017	Fidelity		340,244		0
315794-76-8	Fid Freedom 2030 K		09/30/2017	Fidelity		1,220,760		0
315794-75-0	Fid Freedom 2035 K		09/30/2017	Fidelity		666,282		0
315794-74-3	Fid Freedom 2040 K		09/30/2017	Fidelity		134,207		0
01853W-70-9	AB Global Bond Z		10/31/2012	Fidelity		248,155		0
701769-40-8	Parnassus Equity IS		10/31/2012	Fidelity		682,464		0
47803W-70-3	JH DSCPL VAL MDCP R6		12/15/2020	Fidelity		181,816		0
00141B-84-0	Investco Divrs Div R6		12/31/2016	Fidelity		232,080		0
31618H-36-6	Fid Intl Cap Appr K6		07/30/2020	Fidelity		757,562		0
9499999. Subtotal - Common Stocks - Mutual Funds						16,233,189	XXX	0
9799997. Total - Common Stocks - Part 3						346,418,544	XXX	0
9799998. Total - Common Stocks - Part 5						100,553,390	XXX	0
9799999. Total - Common Stocks						446,971,934	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9899999. Total - Preferred and Common Stocks						448,149,021	XXX	0
9999999 - Totals						4,254,225,665	XXX	14,182,496

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
912810-FT-0	TREASURY BOND		06/23/2020	JP MORGAN		340,980	225,000	271,362	269,168	0	(1,035)	0	(1,035)	0	268,133	0	72,847	72,847	8,679	02/15/2036
912810-PT-9	TREASURY BOND		01/10/2020	WELLS FARGO		4,624,397	3,320,000	4,454,141	4,373,833	0	(1,602)	0	(1,602)	0	4,372,231	0	252,165	252,165	64,708	02/15/2037
912810-PW-2	TREASURY BOND		07/30/2020	VARIOUS		20,153,193	12,750,000	15,487,490	15,368,525	0	(63,401)	0	(63,401)	0	15,305,124	0	4,848,069	4,848,069	524,008	02/15/2038
912810-QT-8	TREASURY BOND 3.12 11/15/41		01/29/2020	VARIOUS		2,408,047	2,000,000	2,257,578	1,111,078	0	(720)	0	(720)	0	2,255,280	0	152,767	152,767	13,221	11/15/2041
912810-QX-9	TREASURY BOND 2.75 08/15/42		03/18/2020	ROYAL BANK OF SCOTLA		3,396,176	2,850,000	3,020,115	3,017,709	0	(1,186)	0	(1,186)	0	3,016,523	0	379,653	379,653	46,293	08/15/2042
912810-RZ-3	TREASURY BOND 2.75 11/15/47		06/16/2020	JP MORGAN		445,402	350,000	328,631	329,072	0	223	0	223	0	329,295	0	116,108	116,108	5,676	11/15/2047
912810-SA-7	TREASURY BOND 3 02/15/48		03/24/2020	BANK OF NEW YORK		2,716,719	2,000,000	1,965,541	1,966,526	0	176	0	176	0	1,966,702	0	750,016	750,016	36,429	02/15/2048
912810-SC-3	TREASURY BOND 3.12 05/15/48		06/05/2020	VARIOUS		7,892,551	5,900,000	5,612,774	5,619,550	0	1,802	0	1,802	0	5,621,352	0	2,271,198	2,271,198	79,061	05/15/2048
912810-SD-1	TREASURY BOND 3 08/15/48		01/02/2020	JP MORGAN		9,378,896	8,250,000	8,137,922	8,140,099	0	18	0	18	0	8,140,117	0	1,238,780	1,238,780	94,830	08/15/2048
912810-SE-9	TREASURY BOND 3.37 11/15/48		03/03/2020	WELLS FARGO		16,865,286	13,770,000	14,955,803	14,937,917	0	(325)	0	(325)	0	14,937,593	0	1,927,693	1,927,693	65,474	11/15/2048
912810-SF-6	TREASURY BOND		01/02/2020	BANK OF AMERICA		5,769,098	5,062,000	5,553,213	5,548,298	0	(59)	0	(59)	0	5,548,239	0	220,860	220,860	58,185	02/15/2049
912810-SJ-8	WI TREASURY BOND		01/06/2020	VARIOUS		2,035,747	2,062,000	2,066,834	2,066,810	0	3	0	3	0	2,066,813	0	(31,066)	(31,066)	18,025	08/15/2049
912810-SK-5	TREASURY BOND		02/21/2020	VARIOUS		2,380,755	2,200,000	2,259,853	2,259,707	0	(200)	0	(200)	0	2,259,507	0	121,248	121,248	13,885	11/15/2049
912810-SN-9	TREASURY BOND		11/10/2020	VARIOUS		993,462	1,119,000	999,757	0	0	17	0	17	0	999,774	0	(6,312)	(6,312)	6,880	05/15/2050
912810-SP-4	TREASURY BOND		12/09/2020	VARIOUS		148,231	160,000	148,681	0	0	10	0	10	0	148,691	0	(460)	(460)	676	08/15/2050
912828-2A-7	TREASURY NOTE		01/06/2020	MORGAN STANLEY		986,797	1,000,000	922,383	931,370	0	156	0	156	0	931,525	0	55,271	55,271	5,910	08/15/2026
912828-2P-4	TREASURY NOTE		02/28/2020	VARIOUS		10,518,617	10,352,000	10,392,509	10,373,511	0	(1,016)	0	(1,016)	0	10,372,495	0	146,122	146,122	103,011	07/31/2022
912828-3C-2	TREASURY NOTE 2 10/31/22		02/11/2020	CITIGROUP		538,550	530,000	515,280	519,104	0	427	0	427	0	519,531	0	19,019	19,019	3,029	10/31/2022
912828-3U-2	TREASURY NOTE 2.37 01/31/23		02/18/2020	ROYAL BANK OF SCOTLA		3,086,602	3,000,000	2,962,031	2,975,708	0	1,023	0	1,023	0	2,976,730	0	109,871	109,871	39,344	01/31/2023
912828-4D-9	TREASURY NOTE 2.5 03/31/23		02/11/2020	ROYAL BANK OF SCOTLA		279,186	270,000	267,701	268,454	0	53	0	53	0	268,507	0	10,679	10,679	2,490	03/31/2023
912828-5K-2	TREASURY NOTE		01/24/2020	ROYAL BANK OF SCOTLA		2,626,660	2,500,000	2,493,975	2,495,245	0	79	0	79	0	2,495,324	0	131,336	131,336	17,574	10/31/2023
912828-5M-8	TREASURY NOTE		01/03/2020	ROYAL BANK OF SCOTLA		3,319,922	3,000,000	3,099,375	3,091,139	0	(129)	0	(129)	0	3,091,010	0	228,912	228,912	13,393	11/15/2028
912828-5U-0	TREASURY NOTE		01/24/2020	GOLDMAN SACHS		10,435,156	10,000,000	10,373,159	1,702,664	0	(205)	0	(205)	0	10,370,688	0	64,468	64,468	20,192	12/31/2023
912828-6F-2	TREASURY NOTE		08/06/2020	VARIOUS		6,217,495	5,765,000	5,813,576	5,808,614	0	(2,123)	0	(2,123)	0	5,806,491	0	411,004	411,004	87,788	02/28/2026
912828-B5-8	TREASURY NOTE 2.12 01/31/21		03/03/2020	VARIOUS		13,313,734	13,200,000	13,795,031	13,347,010	0	(17,359)	0	(17,359)	0	13,329,651	0	(15,917)	(15,917)	153,420	01/31/2021
912828-L5-7	TREASURY NOTE 1.75 09/30/22		03/02/2020	VARIOUS		11,385,121	11,225,000	11,020,503	11,085,136	0	2,302	0	2,302	0	11,087,438	0	297,683	297,683	72,631	09/30/2022
912828-N3-0	TREASURY NOTE 2.12 12/31/22		03/02/2020	ROYAL BANK OF CANADA		10,376,563	10,000,000	9,859,633	9,912,746	0	4,649	0	4,649	0	9,917,396	0	459,167	459,167	36,779	12/31/2022
912828-Q3-7	TREASURY NOTE 1.25 03/31/21		01/02/2020	WELLS FARGO		2,140,258	2,150,000	2,138,242	2,146,940	0	13	0	13	0	2,146,953	0	(6,695)	(6,695)	6,976	03/31/2021
912828-XQ-8	TREASURY NOTE		01/31/2020	WELLS FARGO		8,633,145	8,500,000	8,743,711	8,612,016	0	(3,788)	0	(3,788)	0	8,608,228	0	24,917	24,917	86,401	07/31/2022
912828-Y6-1	TREASURY NOTE 2.75 07/31/23		02/19/2020	WELLS FARGO		7,317,734	7,000,000	7,004,377	7,003,174	0	(93)	0	(93)	0	7,003,081	0	314,653	314,653	106,827	07/31/2023
912828-YB-0	TREASURY NOTE		01/03/2020	VARIOUS		1,671,335	1,703,000	1,660,425	1,660,425	0	56	0	56	0	1,660,481	0	10,854	10,854	10,829	08/15/2029
912828-YC-8	TREASURY NOTE		03/02/2020	VARIOUS		3,979,754	3,950,000	3,938,273	3,938,874	0	1,046	0	1,046	0	3,939,919	0	39,834	39,834	29,213	08/31/2021
912828-YQ-7	TREASURY NOTE		02/18/2020	JP MORGAN		2,596,095	2,587,000	2,558,036	2,558,552	0	526	0	526	0	2,559,078	0	37,017	37,017	12,820	10/31/2026
912828-YS-3	TREASURY NOTE		02/13/2020	VARIOUS		3,710,727	3,665,000	3,726,488	39,751	0	(35)	0	(35)	0	3,726,455	0	(15,728)	(15,728)	15,808	11/15/2029
912828-YY-0	TREASURY NOTE		02/13/2020	VARIOUS		7,163,210	7,090,000	7,148,497	1,605,309	0	(242)	0	(242)	0	7,148,252	0	14,958	14,958	8,892	12/31/2024
912828-Z2-9	TREASURY NOTE		05/04/2020	BANK OF AMERICA		516,914	500,000	512,480	0	0	(635)	0	(635)	0	511,846	0	5,068	5,068	2,287	01/15/2023
91282C-AV-3	TREASURY NOTE		12/10/2020	VARIOUS		4,812,532	4,835,000	4,809,314	0	0	11	0	11	0	4,809,325	0	3,207	3,207	2,884	11/15/2030
0599999. Subtotal - Bonds - U.S. Governments						195,175,047	174,840,000	181,274,694	155,084,034	0	(81,563)	0	(81,563)	0	180,515,778	0	14,659,266	14,659,266	1,874,528	XXX
465138-7N-9	ISRAEL (STATE OF)	C	01/08/2020	CITIGROUP		297,500	250,000	273,063	271,812	0	(13)	0	(13)	0	271,799	0	25,701	25,701	5,000	01/30/2043
91087B-AA-8	MEXICO (UNITED MEXICAN STATES)	C	01/06/2020	GOLDMAN SACHS		368,445	350,000	349,039	348,676	0	6	0	6	0	348,682	0	19,763	19,763	5,530	01/30/2025
1099999. Subtotal - Bonds - All Other Governments						665,945	600,000	622,102	620,488	0	(7)	0	(7)	0	620,481	0	45,464	45,464	10,530	XXX
12630D-AY-0	COMM_14-CR14 4.23 02/10/47		01/08/2020	BANK OF AMERICA		2,148,047	2,000,000	2,059,873	2,026,310	0	(161)	0	(161)	0	2,026,150	0	121,897	121,897	9,178	02/10/2047
196479-6Z-7	COLORADO ST HSG & FIN AUTH		12/01/2020	VARIOUS		94,991	94,991	94,991	94,991	0	0	0	0	0	94,991	0	0	0	2,295	08/01/2049
196480-CV-7	COLORADO ST HSG & FIN AUTH		12/01/2020	VARIOUS		130,111	130,111	134,014	133,886	0	(253)	0	(253)	0	133,634	0	(3,523)	(3,523)	3,517	08/01/2049
196480-EX-1	COLORADO ST HSG & FIN AUTH		12/01/2020	VARIOUS		35,935	35,935	35,935	35,935	0	0	0	0	0	35,935	0	0	0	745	01/01/2050
30312C-AF-0	FRETE 2019-ML06 TRUST		12/25/2020	VARIOUS		18,221	18,221	18,765	18,761	0	(13)	0	(13)	0	18,748	0	(527)	(527)	253	06/25/2037
3128M8-3K-8	FGOLD 30YR GIANT 4.5 10/01/41		12/01/2020	PAYDOWN		2,123,338	2,123,338	2,282,257	2,256,723	0	(133,385)	0	(133,385)	0	2,123,338	0	0	0	54,684	10/01/2041
3128M9-ZS-4	FGOLD 30YR GIANT 4.5 10/01/41		12/01/2020	PAYDOWN		593,626	593,626	645,011	644,194	0	(50,568)	0	(50,568)	0	593,626	0	0	0	13,403	10/01/2041
3128MJ-6S-4	FGOLD 30YR GIANT		12/01/2020	PAYDOWN		6,102,848	6,102,848	6,051,355	6,050,701	0	52,147	0	52,147	0	6,102,848	0	0	0	99,160	04/01/2049
3128MJ-YB-0	FGOLD 30YR GIANT 3 05/01/46		12/01/2020	PAYDOWN		7,432,494	7,432,494	7,299,522	7,297,705	0	134,788	0	134,788	0	7,432,494	0	0	0	142,882	05/01/2046
3128MJ-ZF-0	FGOLD 30YR GIANT		12/01/2020	PAYDOWN		2,905,061	2,905,061	2,835,612	2,834,708	0	70,354	0	70,354	0	2,905,061	0	0	0	57,196	01/01/2047
3128PQ-QV-6	FGOLD 15YR 4 01/01/25		12/01/2020	PAYDOWN		906,773	906,773	958,062	935,424	0	(28,651)	0	(28,651)	0	906,773	0	0	0	17,665	01/01/2025
3128PU-P5-5	FGOLD 15YR 4 04/01/26		12/01/2020	PAYDOWN		3,658,660	3,658,660	3,760,218	3,720,819	0	(62,159)	0	(62,159)	0	3,658,660	0	0	0	82,109	04/01/2026
3128PU-XV-9	FGOLD 15YR 4 04/01/26		12/01/2020	PAYDOWN		2,090,616	2,090,616	2,148,435	2,122,383	0	(31,766)	0	(31,766)	0	2,090,616	0	0	0	43,290	04/01/2026
312939-BN-0	FGOLD 30YR 5 02/01/40		12/01/2020	PAYDOWN		3,031,256	3,031,256	3,256,232	3,247,164	0	(215,907)	0	(215,907)	0	3,031,256	0	0	0	96,093	02/01/2040

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
312939-NP-2	FGOLD 30YR		12/01/2020	PAYDOWN		1,989,233	1,989,233	2,141,223	2,131,187	0	(141,955)	0	(141,955)	0	1,989,233	0	0	0	60,635	03/01/2040
312940-EK-1	FGOLD 30YR 5 04/01/40		12/01/2020	PAYDOWN		3,144,770	3,144,770	3,375,714	3,340,361	0	(195,591)	0	(195,591)	0	3,144,770	0	0	0	106,544	04/01/2040
31307E-MT-8	FGOLD 15YR 3.5 09/01/28		12/01/2020	PAYDOWN		2,566,481	2,566,481	2,690,641	2,700,604	0	(134,123)	0	(134,123)	0	2,566,481	0	0	0	49,353	09/01/2028
31307G-YG-8	FGOLD 15YR 3 04/01/29		05/01/2020	VARIOUS		6,480,643	6,165,892	6,360,503	6,298,945	0	(17,538)	0	(17,538)	0	6,281,407	0	199,236	199,236	83,220	04/01/2029
3132DV-3J-2	FHLMC 30YR UMBS SUPER		02/06/2020	VARIOUS		16,600,007	16,121,026	16,382,993	16,382,342	0	(18,492)	0	(18,492)	0	16,363,850	0	236,157	236,157	108,438	06/01/2049
3132DV-3M-5	FHLMC 30YR UMBS SUPER		01/09/2020	VARIOUS		7,385,442	7,270,025	7,330,230	7,329,728	0	(225)	0	(225)	0	7,329,503	0	55,939	55,939	25,944	07/01/2049
3132DV-3Q-6	FHLMC 30YR UMBS SUPER		12/01/2020	PAYDOWN		3,201,171	3,201,171	3,364,231	3,364,221	0	(163,050)	0	(163,050)	0	3,201,171	0	0	0	70,760	08/01/2049
3132GF-AD-9	FGOLD 30YR		12/01/2020	PAYDOWN		1,603,501	1,603,501	1,738,017	1,825,022	0	(221,521)	0	(221,521)	0	1,603,501	0	0	0	49,898	07/01/2041
3132L8-2H-9	FHLMC GOLD 30YR CASH ISSUANCE		06/01/2020	VARIOUS		1,964,361	1,868,281	1,874,704	1,874,879	0	(875)	0	(875)	0	1,874,004	0	90,356	90,356	32,577	11/01/2047
3132L9-FC-4	FHLMC GOLD 30YR CASH ISSUANCE		12/01/2020	PAYDOWN		10,022,533	10,022,533	10,021,199	10,021,184	0	1,349	0	1,349	0	10,022,533	0	0	0	220,327	12/01/2047
3132XS-E2-2	FHLMC GOLD 30YR 4 08/01/47		07/01/2020	VARIOUS		7,501,655	7,119,782	7,456,604	7,429,625	0	(87,442)	0	(87,442)	0	7,342,183	0	159,472	159,472	161,770	08/01/2047
3132XT-WR-5	FHLMC GOLD 30YR 3.5 10/01/47		06/01/2020	VARIOUS		12,610,512	11,961,195	12,273,307	12,259,988	0	(43,148)	0	(43,148)	0	12,216,840	0	393,672	393,672	212,241	10/01/2047
3132XX-TJ-8	FHLMC GOLD 30YR		09/01/2020	VARIOUS		18,492,254	17,765,320	17,830,552	17,831,870	0	(20,000)	0	(20,000)	0	17,811,870	0	680,384	680,384	450,009	04/01/2048
3132Y3-H4-9	FHLMC GOLD 30YR		03/01/2020	VARIOUS		4,158,606	3,968,627	4,093,887	4,100,824	0	(24,093)	0	(24,093)	0	4,076,732	0	81,875	81,875	41,346	10/01/2048
31335B-C2-0	FHLMC GOLD 30YR GIANT		12/01/2020	PAYDOWN		342,628	342,628	335,186	335,190	0	7,437	0	7,437	0	342,628	0	0	0	6,538	12/01/2046
31335B-M7-8	FHLMC GOLD 30YR GIANT		03/01/2020	VARIOUS		887,779	853,818	822,433	822,782	0	1,159	0	1,159	0	823,941	0	63,838	63,838	7,125	01/01/2048
31335B-P8-3	FHLMC GOLD 30YR GIANT		12/01/2020	PAYDOWN		1,963,382	1,963,382	1,910,232	1,911,013	0	52,368	0	52,368	0	1,963,382	0	0	0	40,193	02/01/2048
31335C-BH-6	FHLMC GOLD 30YR GIANT		03/01/2020	VARIOUS		6,742,334	6,402,654	6,556,718	6,556,763	0	(18,978)	0	(18,978)	0	6,537,786	0	204,549	204,549	69,033	12/01/2048
3133A8-B2-2	FHLMC 30YR UMBS		12/01/2020	PAYDOWN		95,992	95,992	100,829	0	0	(4,837)	0	(4,837)	0	95,992	0	0	0	664	08/01/2050
3133A9-CS-2	FHLMC 30YR UMBS		12/01/2020	PAYDOWN		148,494	148,494	156,893	0	0	(8,399)	0	(8,399)	0	148,494	0	0	0	782	09/01/2050
3133EG-TL-9	FFCB 2.2 03/08/27		03/11/2020	CALL 100		2,900,000	2,900,000	2,775,271	2,802,406	0	2,445	0	2,445	0	2,804,851	0	95,149	95,149	32,432	03/08/2027
3133EG-XC-4	FFCB 2.24 07/06/27		03/04/2020	CALL 100		750,000	750,000	717,218	724,044	0	535	0	535	0	724,579	0	25,421	25,421	11,107	07/06/2027
3137FL-N3-4	FHMS_K734		03/20/2020	WELLS FARGO		4,201,717	4,050,000	4,142,074	4,133,276	0	(3,095)	0	(3,095)	0	4,130,181	0	71,536	71,536	41,143	02/25/2026
3138WP-LH-5	FNMA 30YR		12/01/2020	PAYDOWN		620,498	620,498	635,235	634,492	0	(13,994)	0	(13,994)	0	620,498	0	0	0	11,165	04/01/2043
3140FT-KA-8	FNMA 30YR		12/01/2020	PAYDOWN		2,389,463	2,389,463	2,393,570	2,393,661	0	(4,198)	0	(4,198)	0	2,389,463	0	0	0	53,115	02/01/2047
3140GS-RV-6	FNMA 30YR		12/01/2020	PAYDOWN		1,378,450	1,378,450	1,344,311	1,344,330	0	34,119	0	34,119	0	1,378,450	0	0	0	31,897	10/01/2047
3140GS-RX-2	FNMA 30YR		12/01/2020	PAYDOWN		1,626,592	1,626,592	1,586,308	1,586,162	0	40,430	0	40,430	0	1,626,592	0	0	0	35,381	10/01/2047
3140GY-JX-8	FNMA 30YR		09/01/2020	VARIOUS		12,716,913	12,201,759	12,245,609	12,246,164	0	(12,297)	0	(12,297)	0	12,233,868	0	483,045	483,045	302,460	02/01/2048
3140H6-CF-4	FNMA 30YR		12/01/2020	PAYDOWN		1,440,071	1,440,071	1,478,097	1,480,089	0	(40,018)	0	(40,018)	0	1,440,071	0	0	0	32,184	01/01/2048
3140J7-2S-3	FNMA 30YR		12/01/2020	PAYDOWN		2,944,469	2,944,469	2,876,378	2,877,176	0	67,293	0	67,293	0	2,944,469	0	0	0	53,041	02/01/2048
3140J9-HP-9	FNMA 30YR		12/01/2020	PAYDOWN		1,073,700	1,073,700	1,070,513	1,070,548	0	3,152	0	3,152	0	1,073,700	0	0	0	23,248	06/01/2048
3140J9-UT-6	FNMA 30YR		12/01/2020	PAYDOWN		2,417,688	2,417,688	2,473,219	2,473,242	0	(55,554)	0	(55,554)	0	2,417,688	0	0	0	51,424	05/01/2048
3140J9-XH-9	FNMA 30YR		12/01/2020	PAYDOWN		128,594	128,594	128,513	128,514	0	80	0	80	0	128,594	0	0	0	2,523	07/01/2047
3140JV-EA-6	FNMA 30YR UMBS		12/01/2020	PAYDOWN		3,929,152	3,929,152	4,057,960	4,056,657	0	(127,505)	0	(127,505)	0	3,929,152	0	0	0	86,849	08/01/2049
3140JV-M3-3	FNMA 30YR UMBS		12/01/2020	PAYDOWN		3,063,921	3,063,921	3,083,430	3,083,205	0	(19,284)	0	(19,284)	0	3,063,921	0	0	0	64,689	07/01/2049
3140JV-NF-5	FNMA 30YR UMBS		03/04/2020	VARIOUS		3,437,942	3,307,490	3,340,048	3,339,810	0	(881)	0	(881)	0	3,338,929	0	99,013	99,013	27,422	07/01/2049
3140JV-SJ-2	FNMA 30YR UMBS		12/01/2020	PAYDOWN		7,187,619	7,187,619	7,412,232	7,410,422	0	(222,804)	0	(222,804)	0	7,187,619	0	0	0	171,459	09/01/2049
3140JV-VH-2	FNMA 30YR UMBS		09/01/2020	VARIOUS		1,408,240	1,350,023	1,360,675	1,360,610	0	(2,537)	0	(2,537)	0	1,358,073	0	50,167	50,167	30,208	07/01/2049
3140JW-A2-6	FNMA 15YR UMBS		12/01/2020	PAYDOWN		524,145	524,145	544,344	543,265	0	(19,119)	0	(19,119)	0	524,145	0	0	0	9,537	07/01/2034
3140JX-SG-4	FNMA 15YR UMBS		12/01/2020	PAYDOWN		559,008	559,008	574,206	574,077	0	(15,069)	0	(15,069)	0	559,008	0	0	0	11,092	10/01/2034
3140K3-BY-7	FNMA 15YR UMBS		12/01/2020	PAYDOWN		1,038,987	1,038,987	1,053,922	0	0	(14,935)	0	(14,935)	0	1,038,987	0	0	0	13,602	01/01/2035
3140K3-WD-0	FNMA 30YR UMBS		12/01/2020	PAYDOWN		272,708	272,708	287,749	0	0	(15,042)	0	(15,042)	0	272,708	0	0	0	3,052	03/01/2050
3140K4-TV-2	FNMA 30YR UMBS		12/01/2020	PAYDOWN		2,831,605	2,831,605	3,016,544	0	0	(184,939)	0	(184,939)	0	2,831,605	0	0	0	32,473	03/01/2050
3140K5-AM-9	FNMA 30YR UMBS		12/01/2020	PAYDOWN		1,892,786	1,892,786	1,954,301	0	0	(61,516)	0	(61,516)	0	1,892,786	0	0	0	33,028	02/01/2050
3140K7-5Q-2	FNMA 30YR UMBS		12/01/2020	PAYDOWN		5,277,353	5,277,353	5,462,885	0	0	(185,532)	0	(185,532)	0	5,277,353	0	0	0	102,228	01/01/2050
3140K7-CM-3	FNMA 15YR UMBS		12/01/2020	PAYDOWN		1,241,623	1,241,623	1,252,099	1,252,099	0	(10,476)	0	(10,476)	0	1,241,623	0	0	0	18,592	12/01/2034
3140K8-SY-8	FNMA 30YR UMBS		12/01/2020	PAYDOWN		1,542,774	1,542,774	1,663,063	0	0	(120,288)	0	(120,288)	0	1,542,774	0	0	0	19,412	03/01/2050
3140K8-SZ-5	FNMA 30YR UMBS		12/01/2020	PAYDOWN		275,221	275,221	295,593	0	0	(20,373)	11	(20,384)	0	275,221	0	0	0	3,348	03/01/2050
3140K8-Y7-0	FNMA 30YR UMBS		12/01/2020	PAYDOWN		1,719,989	1,719,989	1,796,851	0	0	(76,862)	0	(76,862)	0	1,719,989	0	0	0	33,573	02/01/2050
3140KD-CD-0	FNMA 15YR UMBS		12/01/2020	PAYDOWN		174,299	174,299	183,395	0	0	(9,096)	0	(9,096)	0	174,299	0	0	0	1,169	06/01/2035
3140KG-C2-7	FNMA 30YR UMBS		12/01/2020	PAYDOWN		36,824	36,824	38,205	0	0	(1,381)	0	(1,381)	0	36,824	0	0	0	91	09/01/2050
3140KH-T4-3	FNMA 30YR UMBS		12/01/2020	PAYDOWN		105,635	105,635	111,148	0	0	(5,513)	0	(5,513)	0	105,635	0	0	0	519	08/01/2050
3140KH-U5-8	FNMA 30YR UMBS		12/01/2020	PAYDOWN		277,969	277,969	291,867	0	0	(13,898)	0	(13,898)	0	277,969	0	0	0	2,429	08/01/2050
3140KH-VM-0	FNMA 30YR UMBS		12/01/2020	PAYDOWN		68,724	68,724	72,994	0	0	(4,270)	100	(4,370)	0	68,724	0	0	0	239	08/01/2050
3140KL-YJ-5	FNMA 30YR UMBS		12/01/2020	PAYDOWN		26,255	26,255	27,619	0	0	(1,365)	6	(1,371)	0	26,255	0	0	0	81	09/01/2050
3140KM-U3-2	FNMA 30YR UMBS		12/01/2020	PAYDOWN		11,817	11,817	12,504	0	0	(687)	0	(687)	0	11,817	0	0	0	37	09/01/2050

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
3140KN-P2-8	FNMA 30YR UMBS		12/01/2020	PAYDOWN		35,396	35,396	37,304	0	0	(1,908)	0	(1,908)	0	35,396	0	0	0	108	10/01/2050
3140KP-PL-1	FNMA 30YR UMBS		12/01/2020	PAYDOWN		19,437	19,437	20,202	0	0	(765)	0	(765)	0	19,437	0	0	0	32	11/01/2050
3140KP-PM-9	FNMA 30YR UMBS		12/01/2020	PAYDOWN		19,511	19,511	20,207	0	0	(695)	0	(695)	0	19,511	0	0	0	33	10/01/2050
3140KQ-ND-9	FNMA 30YR UMBS		12/01/2020	PAYDOWN		46,104	46,104	48,625	0	0	(2,521)	0	(2,521)	0	46,104	0	0	0	141	10/01/2050
3140Q9-G7-2	FNMA 30YR		12/01/2020	PAYDOWN		740,499	740,499	698,036	698,521	0	41,979	0	41,979	0	740,499	0	0	0	14,281	07/01/2048
3140QD-E9-1	FNMA 30YR UMBS		12/01/2020	PAYDOWN		897,376	897,376	952,481	0	0	(55,105)	0	(55,105)	0	897,376	0	0	0	5,574	04/01/2050
3140QD-FP-4	FNMA 30YR UMBS		12/01/2020	PAYDOWN		299,918	299,918	322,128	0	0	(22,211)	1,970	(24,181)	0	299,918	0	0	0	4,545	04/01/2050
3140QD-WT-7	FNMA 30YR UMBS		12/01/2020	PAYDOWN		198,024	198,024	213,123	0	0	(15,099)	0	(15,099)	0	198,024	0	0	0	1,608	06/01/2050
3140QE-CK-6	FNMA 30YR UMBS		12/01/2020	PAYDOWN		568,016	568,016	612,836	0	0	(44,820)	0	(44,820)	0	568,016	0	0	0	3,651	07/01/2050
3140X4-UU-8	FNMA 15YR UMBS SUPER		12/01/2020	PAYDOWN		3,420,359	3,420,359	3,501,058	3,500,056	0	(79,696)	0	(79,696)	0	3,420,359	0	0	0	65,950	09/01/2034
3140X5-XR-9	FNMA 15YR UMBS SUPER		12/01/2020	PAYDOWN		1,263,885	1,263,885	1,337,941	0	0	(74,056)	0	(74,056)	0	1,263,885	0	0	0	15,304	02/01/2035
3140X6-CG-4	FNMA 30YR UMBS SUPER		12/01/2020	PAYDOWN		306,270	306,270	323,180	0	0	(16,911)	3,763	(20,674)	0	306,270	0	0	0	5,118	04/01/2050
3140X7-DQ-9	FNMA 30YR UMBS SUPER		12/01/2020	PAYDOWN		685,206	685,206	732,635	0	0	(47,429)	0	(47,429)	0	685,206	0	0	0	8,076	03/01/2050
3140X7-RJ-0	FNMA 30YR UMBS SUPER		12/01/2020	PAYDOWN		1,052,836	1,052,836	1,135,747	0	0	(82,911)	0	(82,911)	0	1,052,836	0	0	0	7,462	03/01/2050
3140X7-TY-5	FNMA 30YR UMBS SUPER		12/01/2020	PAYDOWN		42,006	42,006	44,504	0	0	(2,498)	35	(2,533)	0	42,006	0	0	0	203	08/01/2050
3140X8-C6-2	FNMA 30YR UMBS SUPER		12/01/2020	PAYDOWN		1,886	1,886	1,982	0	0	(97)	0	(97)	0	1,886	0	0	0	4	11/01/2050
31418C-4Q-4	FNMA 30YR		12/01/2020	PAYDOWN		812,631	812,631	771,111	771,925	0	40,706	0	40,706	0	812,631	0	0	0	14,309	10/01/2048
31418C-4Y-7	FNMA 30YR		12/01/2020	PAYDOWN		277,461	277,461	290,077	289,689	0	(12,229)	0	(12,229)	0	277,461	0	0	0	6,917	12/01/2048
31418C-FD-1	FNMA 30YR		12/01/2020	PAYDOWN		2,121,570	2,121,570	2,117,013	2,117,702	0	3,868	0	3,868	0	2,121,570	0	0	0	42,445	01/01/2047
31418C-Z8-0	FNMA 30YR 3.5 09/01/48		12/01/2020	PAYDOWN		1,598,254	1,598,254	1,592,135	1,592,283	0	5,970	0	5,970	0	1,598,254	0	0	0	31,219	09/01/2048
31418D-C6-7	FNMA 30YR UMBS		02/01/2020	VARIOUS		3,435,908	3,337,450	3,408,892	3,408,660	0	(5,996)	0	(5,996)	0	3,402,665	0	33,243	33,243	22,499	07/01/2049
31418D-CX-8	FNMA 30YR		12/01/2020	PAYDOWN		9,743,529	9,743,529	9,642,177	9,642,685	0	100,845	0	100,845	0	9,743,529	0	0	0	167,284	05/01/2049
31418D-CY-6	FNMA 30YR		02/01/2020	VARIOUS		21,757,395	21,163,101	21,406,973	21,406,098	0	(23,617)	0	(23,617)	0	21,382,481	0	374,914	374,914	142,402	05/01/2049
31418D-EU-2	FNMA 30YR UMBS		06/03/2020	VARIOUS		18,513,171	17,640,779	18,325,048	18,321,067	0	(146,483)	0	(146,483)	0	18,174,584	0	338,587	338,587	320,858	08/01/2049
31418D-FJ-6	FNMA 15YR UMBS		04/14/2020	VARIOUS		2,776,274	2,655,011	2,707,696	2,706,663	0	(4,366)	0	(4,366)	0	2,702,297	0	73,977	73,977	29,582	08/01/2034
31418D-FK-3	FNMA 15YR UMBS		12/01/2020	PAYDOWN		1,252,705	1,252,705	1,297,136	1,296,264	0	(43,559)	0	(43,559)	0	1,252,705	0	0	0	25,092	08/01/2034
31418D-FR-8	FNMA 30YR UMBS		05/05/2020	VARIOUS		13,403,348	12,817,550	13,174,629	13,171,133	0	(70,216)	0	(70,216)	0	13,100,917	0	302,431	302,431	189,976	08/01/2049
31418D-FS-6	FNMA 30YR UMBS		03/01/2020	VARIOUS		10,630,948	10,203,616	10,626,109	10,623,994	0	(44,642)	0	(44,642)	0	10,579,351	0	51,597	51,597	111,450	09/01/2049
31418D-GL-0	FNMA 30YR UMBS		04/08/2020	VARIOUS		12,479,906	11,852,392	12,086,662	12,084,567	0	(8,527)	0	(8,527)	0	12,076,039	0	403,866	403,866	130,222	09/01/2049
31418D-GN-6	FNMA 30YR UMBS		05/01/2020	VARIOUS		517,686	490,998	511,175	511,059	0	(2,421)	0	(2,421)	0	508,638	0	9,047	9,047	8,401	10/01/2049
31418D-HE-5	FNMA 15YR UMBS		06/05/2020	VARIOUS		2,056,765	1,967,585	2,013,746	2,013,393	0	(5,652)	0	(5,652)	0	2,007,741	0	49,024	49,024	30,626	10/01/2034
31418D-HM-7	FNMA 30YR UMBS		05/08/2020	VARIOUS		5,200,219	4,956,713	5,093,023	5,092,362	0	(8,938)	0	(8,938)	0	5,083,424	0	116,795	116,795	75,950	11/01/2049
31418D-P5-5	FNMA 15YR UMBS		12/01/2020	PAYDOWN		145,846	145,846	153,655	0	0	(7,809)	236	(8,045)	0	145,846	0	0	0	1,462	06/01/2035
31418D-QJ-4	FNMA 30YR UMBS		12/01/2020	PAYDOWN		1,773,261	1,773,261	1,905,701	0	0	(132,440)	0	(132,440)	0	1,773,261	0	0	0	24,945	06/01/2050
36179V-FS-4	GNMA2 30YR		12/01/2020	PAYDOWN		1,525,595	1,525,595	1,643,506	0	0	(117,911)	4,375	(122,286)	0	1,525,595	0	0	0	24,922	02/20/2050
36179V-HW-3	GNMA2 30YR		12/01/2020	PAYDOWN		600,872	600,872	646,500	0	0	(45,629)	0	(45,629)	0	600,872	0	0	0	16,291	03/20/2050
36179V-KM-1	GNMA2 30YR		12/01/2020	PAYDOWN		2,005,908	2,005,908	2,140,841	0	0	(134,933)	270	(135,203)	0	2,005,908	0	0	0	29,538	04/20/2050
36179V-KN-9	GNMA2 30YR		12/01/2020	PAYDOWN		257,241	257,241	273,858	0	0	(16,616)	0	(16,616)	0	257,241	0	0	0	5,270	04/20/2050
60416Q-HR-8	MINNESOTA ST HSG FIN AGY HOMEOWNED		12/01/2020	VARIOUS		268,039	268,039	268,039	268,039	0	0	0	0	0	268,039	0	0	0	6,587	08/01/2049
60416Q-HS-6	MINNESOTA ST HSG FIN AGY HOMEOWNER		12/01/2020	VARIOUS		265,345	265,345	265,345	265,345	0	0	0	0	0	265,345	0	0	0	5,833	12/01/2049
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNER		12/01/2020	STATE BANK		31,531	31,531	31,531	0	0	0	0	0	0	31,531	0	0	0	128	09/01/2050
92812U-M2-1	VIRGINIA ST HSG DEV AUTH COMWL		12/25/2020	VARIOUS		1,035,501	1,035,501	1,035,501	1,035,501	0	0	0	0	0	1,035,501	0	0	0	27,283	10/25/2043
92812U-Q7-6	VIRGINIA ST HSG DEV AUTH CMWLTH MT		12/25/2020	VARIOUS		475,887	475,887	475,887	475,887	0	0	0	0	0	475,887	0	0	0	10,129	10/01/2049
92812U-Q8-4	VIRGINIA ST HSG DEV AUTH CMWLTH		12/25/2020	VARIOUS		349,573	349,573	348,906	0	0	2	667	(665)	0	348,908	0	665	665	6,553	12/25/2049
31418C-WT-7	FNMA Pool MA3357		12/31/2020	VARIOUS		3,306,455	3,306,455	3,365,739					0		3,365,739		(59,284)	(59,284)		
31418D-BF-8	FNMA Pool MA3637		12/31/2020	VARIOUS		2,304,439	2,304,439	2,328,024					0		2,328,024		(23,584)	(23,584)		
3140HE-T9-3	FNMA Pool BK1475		12/31/2020	VARIOUS		1,120,927	1,120,927	1,152,803					0		1,152,803		(31,876)	(31,876)		
3140J9-XH-9	FNMA Pool BM5179		12/31/2020	VARIOUS		1,443,281	1,443,281	1,433,471					0		1,433,471		9,810	9,810		
3140JH-EU-3	FNMA Pool BN1046		12/31/2020	VARIOUS		833,300	833,300	869,301					0		869,301		(36,001)	(36,001)		
3138AF-C2-4	FNMA Pool AI1888		12/31/2020	VARIOUS		1,120,779	1,120,779	1,226,199					0		1,226,199		(105,420)	(105,420)		
3128M9-D7-4	FHLMC G07026		12/31/2020	VARIOUS		661,595	661,595	706,950					0		706,950		(45,355)	(45,355)		
3128M9-S4-5	FHLMC G07439		12/31/2020	VARIOUS		1,274,772	1,274,772	1,417,985					0		1,417,985		(143,213)	(143,213)		
3132JA-UB-9	FHLMC Q19177		12/31/2020	VARIOUS		2,852,663	2,852,663	2,868,709					0		2,868,709		(16,046)	(16,046)		
31307H-NG-8	FHLMC J28491		12/31/2020	VARIOUS		1,206,477	1,206,477	1,266,656					0		1,266,656		(60,179)	(60,179)		
3199999. Subtotal - Bonds - U.S. Special Revenues						351,700,292	343,683,307	351,047,026	304,743,374	0	(3,503,338)	11,433	(3,514,771)	0	347,349,638	0	4,350,654	4,350,654	5,406,379	XXX
00130H-BX-2	AES CORPORATION (THE) 6 05/15/26		06/23/2020	EXTERNAL MANAGER TRA		1,008,541	965,000	967,352	967,594	0	(116)	1,534	(1,650)	0	965,944	0	42,596	42,596	35,383	05/15/2026

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
001846-AA-2	ANGI GROUP LLC		09/03/2020	EXTERNAL MANAGER TRA		65,525	65,000	65,000	0	0	0	0	0	0	65,000	0	525	525	103	09/15/2028
00206R-AX-0	AT&T INC		05/20/2020	VARIOUS		4,531,771	4,387,000	4,540,150	4,506,933	0	(33,779)	0	(33,779)	0	4,473,154	0	58,617	58,617	101,407	05/15/2021
00206R-CS-9	AT&T INC		08/05/2020	CA_CASH_CLOSE		900,603	834,000	871,121	867,150	0	(6,472)	0	(6,472)	0	860,678	0	39,926	39,926	29,023	02/17/2023
00206R-HK-1	AT&T INC		02/27/2020	VARIOUS		1,186,620	1,000,000	952,910	954,050	0	304	0	304	0	954,354	0	232,267	232,267	24,314	03/01/2039
00206R-HT-2	AT&T INC		01/28/2020	VARIOUS		4,144,859	3,834,000	3,965,110	3,956,633	0	(1,496)	0	(1,496)	0	3,955,137	0	189,721	189,721	79,231	01/15/2026
00206R-KD-3	AT&T INC		07/29/2020	VARIOUS		1,514,875	1,500,000	1,499,280	0	0	0	0	0	0	1,499,280	0	15,595	15,595	0	02/01/2043
00206R-KF-8	AT&T INC		07/27/2020	STIFEL NICOLAUS		2,005,160	2,000,000	1,998,720	0	0	0	0	0	0	1,998,720	0	6,440	6,440	0	02/01/2061
00206R-MC-3	AT&T INC		09/18/2020	STATE STREET BANK		103	104	109	0	0	0	0	0	0	109	0	(7)	(7)	0	09/15/2053
00206R-MD-1	AT&T INC		09/18/2020	STATE STREET BANK		358	360	366	0	0	0	0	0	0	366	0	(8)	(8)	0	09/15/2055
00206R-MF-6	AT&T INC		12/11/2020	VARIOUS		1,234,687	1,209,827	1,240,581	0	0	(50)	0	(50)	0	1,240,531	0	(5,844)	(5,844)	686	12/01/2033
00206R-MG-4	AT&T INC		12/07/2020	EXTERNAL MANAGER TRA		434	434	455	0	0	0	0	0	0	455	0	(21)	(21)	0	12/01/2057
002824-BG-4	ABBOTT LABORATORIES		03/20/2020	ROYAL BANK OF CANADA		633,732	600,000	655,413	650,899	0	(521)	0	(521)	0	650,378	0	(16,646)	(16,646)	9,025	11/30/2036
00287Y-AR-0	ABBVIE INC 4.5 05/14/35		03/04/2020	PIERPONT		1,814,190	1,500,000	1,590,111	1,589,239	0	(819)	0	(819)	0	1,588,420	0	225,770	225,770	21,000	05/14/2035
00287Y-AU-3	ABBVIE INC		08/27/2020	TD SECURITIES		2,023,960	2,000,000	2,021,220	0	0	(7,246)	0	(7,246)	0	2,013,974	0	9,986	9,986	36,672	05/14/2021
00287Y-BG-3	ABBVIE INC		11/19/2020	EXCHANGE OFFER		999,924	1,000,000	999,850	999,850	0	74	0	74	0	999,924	0	0	0	21,381	11/19/2021
00287Y-BQ-1	ABBVIE INC		03/13/2020	JP MORGAN		2,504,175	2,500,000	2,501,865	2,501,828	0	(89)	0	(89)	0	2,501,738	0	2,437	2,437	20,944	11/21/2024
00507V-AK-5	ACTIVISION BLIZZARD INC		05/14/2020	VARIOUS		166,428	150,000	139,686	140,881	0	449	0	449	0	141,330	0	25,098	25,098	3,443	09/15/2026
00507V-AP-4	ACTIVISION BLIZZARD INC		08/05/2020	SUSQUEHANNA		996,430	1,000,000	996,140	0	0	0	0	0	0	996,140	0	290	290	0	09/15/2030
00507V-AQ-2	ACTIVISION BLIZZARD INC		08/05/2020	VARIOUS		1,012,150	1,000,000	997,250	0	0	0	0	0	0	997,250	0	14,900	14,900	0	09/15/2050
013092-AC-5	ALBERTSONS COMPANIES INC		03/27/2020	STATE STREET BANK		261,603	269,000	268,328	268,328	0	16	0	16	0	268,344	0	(6,741)	(6,741)	4,458	01/15/2027
013093-AB-5	ALBERTSONS HOLDINGS LLC / 6.62 06/15/24		09/11/2020	CALL 103.313		483,505	468,000	448,942	437,064	0	4,149	1,703	2,446	0	439,511	0	28,489	28,489	38,414	06/15/2024
013093-AD-1	ALBERTSONS HOLDINGS LLC / 5.75 03/15/25		09/16/2020	VARIOUS		583,229	576,000	537,448	543,605	0	3,745	215	3,530	0	547,136	0	27,727	27,727	34,158	03/15/2025
01400E-AA-1	ALCON FINANCE CORP		11/25/2020	BNP PARIBAS		1,091,820	1,000,000	995,080	995,230	0	595	0	595	0	995,825	0	95,995	95,995	32,618	09/23/2026
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES IN		10/22/2020	SUSQUEHANNA		571,130	500,000	503,859	521,627	0	(938)	19,281	(20,219)	0	501,408	0	69,722	69,722	19,581	04/15/2026
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES IN		11/06/2020	MORGAN STANLEY		445,301	450,000	449,154	0	0	9	0	9	0	449,163	0	(3,862)	(3,862)	1,862	02/01/2033
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE		01/31/2020	EXTERNAL MANAGER TRA		103,800	120,000	108,768	108,600	0	147	0	147	0	108,747	0	(4,947)	(4,947)	2,325	05/01/2025
019736-AD-9	ALLISON TRANSMISSION INC 5 10/01/24		04/14/2020	EXTERNAL MANAGER TRA		316,813	325,000	306,562	313,960	0	615	1,684	(1,069)	0	312,891	0	3,922	3,922	8,717	10/01/2024
02005N-AE-0	ALLY FINANCIAL INC 8 03/15/20		03/15/2020	MATURITY		329,000	329,000	369,574	330,836	0	(1,836)	0	(1,836)	0	329,000	0	0	0	13,160	03/15/2020
02005N-AJ-9	ALLY FINANCIAL INC 7.5 09/15/20		09/15/2020	MATURITY		667,000	667,000	736,580	677,567	0	(8,679)	1,888	(10,567)	0	667,000	0	0	0	50,025	09/15/2020
02005N-AY-6	ALLY FINANCIAL INC 4.12 02/13/22		01/23/2020	EXTERNAL MANAGER TRA		834,849	805,000	778,740	788,172	0	564	0	564	0	788,736	0	46,113	46,113	15,127	02/13/2022
02376R-AB-8	AMERICAN AIRLINES GROUP INC		03/01/2020	MATURITY		752,000	752,000	724,921	749,766	0	2,234	0	2,234	0	752,000	0	0	0	17,390	03/01/2020
02376R-AC-6	AMERICAN AIRLINES GROUP INC		02/27/2020	EXTERNAL MANAGER TRA		158,730	156,000	156,000	156,000	0	0	0	0	0	156,000	0	2,730	2,730	1,972	06/01/2022
02376T-AC-2	AMERICAN AIRLINES 2013-2 CL 5.6 07/15/20		07/15/2020	VARIOUS		872,621	872,621	866,882	874,393	0	22,419	24,191	(1,772)	0	872,621	0	0	0	46,691	07/15/2020
02377L-AA-2	AMER AIRLINE 18-1		03/30/2020	VARIOUS		727,846	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(22,154)	(22,154)	13,816	08/15/2033
02666T-AA-5	AMERICAN HOMES 4 RENT		09/02/2020	WELLS FARGO		570,320	500,000	566,215	0	0	(564)	0	(564)	0	565,651	0	4,669	4,669	11,747	02/15/2028
031162-BC-3	AMGEN INC 5.75 03/15/40		05/04/2020	CITIGROUP		820,980	600,000	696,484	689,816	0	(942)	0	(942)	0	688,874	0	132,106	132,106	22,138	03/15/2040
031162-BH-2	AMGEN INC 5.65 06/15/42		03/03/2020	JEFFERIES & CO		1,023,020	740,000	906,411	898,301	0	(828)	0	(828)	0	897,474	0	125,547	125,547	9,291	06/15/2042
031162-BK-5	AMGEN INC		02/18/2020	MORGAN STANLEY		333,278	260,000	268,064	267,853	0	(32)	0	(32)	0	267,820	0	65,458	65,458	3,533	11/15/2041
031162-CJ-7	AMGEN INC 2.6 08/19/26		02/18/2020	MORGAN STANLEY		495,353	479,000	447,966	455,910	0	433	0	433	0	456,344	0	39,009	39,009	6,262	08/19/2026
031162-CR-9	AMGEN INC		02/19/2020	STIFEL NICOLAUS		997,790	1,000,000	996,030	0	0	0	0	0	0	996,030	0	1,760	1,760	0	02/21/2040
032095-AJ-0	AMPHENOL CORPORATION		05/26/2020	VARIOUS		1,667,422	1,600,000	1,578,300	1,592,120	0	437	13,961	(13,524)	0	1,578,596	0	88,826	88,826	32,107	02/15/2030
032095-AK-7	AMPHENOL CORPORATION		08/18/2020	VARIOUS		853,232	838,000	832,552	0	0	364	4,017	(3,653)	0	832,914	0	20,318	20,318	5,087	03/01/2025
032654-AL-9	ANALOG DEVICES INC		07/08/2020	BCNSTEQ9A		339,517	331,000	333,195	332,928	0	(539)	0	(539)	0	332,389	0	7,128	7,128	4,919	12/05/2021
032654-AQ-8	ANALOG DEVICES INC 2.85 03/12/20		03/12/2020	MATURITY		1,000,000	1,000,000	997,775	999,549	0	451	0	451	0	1,000,000	0	0	0	14,250	03/12/2020
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		01/21/2020	VARIOUS		420,648	325,000	324,097	324,109	0	13	0	13	0	324,122	0	96,525	96,525	8,856	01/23/2039
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		07/23/2020	BNP PARIBAS		953,660	675,000	835,569	833,351	0	(4,382)	0	(4,382)	0	828,969	0	124,692	124,692	24,455	06/15/2035
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE INC		08/20/2020	WELLS FARGO		1,565,685	1,500,000	1,577,450	1,569,957	0	(5,905)	0	(5,905)	0	1,564,053	0	1,632	1,632	43,115	02/01/2024
03674X-AJ-5	ANTERO RESOURCES CORP		12/17/2020	EXTERNAL MANAGER TRA		595,264	655,000	252,175	494,525	0	36,669	248,217	(211,548)	0	282,977	0	312,287	312,287	42,757	03/01/2025
037411-BC-8	APACHE CORP		09/25/2020	EXTERNAL MANAGER TRA		42,250	50,000	35,125	0	0	91	0	91	0	35,216	0	7,034	7,034	1,499	01/15/2044
037411-BF-1	APACHE CORPORATION		09/22/2020	EXTERNAL MANAGER TRA		13,950	15,000	11,944	0	0	77	0	77	0	12,020	0	1,930	1,930	441	01/15/2030
037833-AZ-3	APPLE INC		01/09/2020	GOLDMAN SACHS		459,900	450,000	442,004	442,768	0	46	0	46	0	442,813	0	17,087	17,087	4,813	02/09/2025
037833-BY-5	APPLE INC		05/28/2020	VARIOUS		1,766,140	1,611,000	1,674,481	1,671,666	0	(2,249)	0	(2,249)	0	1,669,417	0	96,723	96,723	29,986	02/23/2026
037833-BZ-2	APPLE INC		05/28/2020	DEUTSCHE BANK		271,918	250,000	253,151	252,969	0	(176)	0	(176)	0	252,792	0	19,125	19,125	5,053	08/04/2026
03836W-AB-9	AQUA AMERICA INC		03/31/2020	WELLS FARGO		509,085	500,000	500,000	500,000	0	0	0	0	0	500,000	0	9,085	9,085	7,479	05/01/2029
03836W-AC-7	AQUA AMERICA INC		04/02/2020	KEYBANC		1,068,890	1,000,000	999,990	999,996	0	0	0	0	0	999,996	0	68,894	68,894	18,411	05/01/2049
04021L-AA-8	PETSMART INC		12/15/2020	EXTERNAL MANAGER TRA		461,172	455,000	422,013	443,426	0	5,382	22,261	(16,879)	0	426,547	0	34,625	34,625	32,513	03/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
042735-BA-7	ARROW ELECTRONICS INC		04/01/2020	MATURITY		136,000	136,000	139,548	136,705	0	(705)	0	(705)	0	136,000	0	0	0	4,080	04/01/2020
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC 6 12/15/24		03/04/2020	CALL 103		365,650	355,000	340,800	342,804	0	335	0	335	0	343,139	0	11,861	11,861	15,324	12/15/2024
045054-AD-5	ASHTEAD CAPITAL INC		02/26/2020	EXTERNAL MANAGER TRA		836,394	815,000	741,814	752,817	0	1,513	0	1,513	0	754,330	0	82,064	82,064	17,992	08/15/2025
04570X-AB-5	ASSOCIATED MATERIALS LLC 9 01/01/24		08/24/2020	EXCHANGE OFFER		1,693,196	1,969,000	1,659,821	1,653,960	0	39,236	0	39,236	0	1,693,196	0	0	0	276,849	01/01/2024
04570X-AC-3	ASSOCIATED MATERIALS LLC / AMH NEW		08/27/2020	EXTERNAL MANAGER TRA		75,960	72,000	70,200	0	0	3	0	3	0	70,203	0	5,757	5,757	126	09/01/2025
05348E-AV-1	AVALONBAY COMMUNITIES		10/23/2020	FIFTH THIRD		372,373	334,000	326,815	327,845	0	853	0	853	0	328,698	0	43,675	43,675	10,435	06/01/2025
053773-AV-9	AVIS BUDGET CAR RENTAL LLC		09/02/2020	CALL 100.917		213,944	212,000	179,670	206,565	0	2,383	28,406	(26,023)	0	180,543	0	31,457	31,457	10,219	04/01/2023
053773-BB-2	AVIS BUDGET CAR RENTAL LLC 6.37 04/01/24		08/20/2020	EXTERNAL MANAGER TRA		59,780	61,000	49,143	58,699	0	1,003	9,334	(8,331)	0	50,368	0	9,412	9,412	3,489	04/01/2024
053807-AT-0	AVNET INC 3.75 12/01/21		07/08/2020	BCNSTEQ9A		1,409,112	1,369,000	1,388,026	1,378,440	0	(2,637)	0	(2,637)	0	1,375,803	0	33,309	33,309	31,088	12/01/2021
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		03/23/2020	MORGAN STANLEY		1,039,910	1,000,000	1,058,680	1,054,731	0	(2,506)	0	(2,506)	0	1,052,225	0	(12,315)	(12,315)	17,733	10/07/2024
05523U-AM-2	BAE SYSTEMS HOLDINGS INC		06/30/2020	BCNSTEQ9A		513,366	510,000	508,954	511,063	0	361	2,647	(2,286)	0	508,777	0	4,589	4,589	7,914	12/15/2020
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		10/21/2020	FIFTH THIRD		1,699,785	1,500,000	1,572,693	1,568,033	0	(9,008)	0	(9,008)	0	1,559,025	0	140,760	140,760	49,408	12/15/2025
05531F-BD-4	TRUIST FINANCIAL CORP		07/09/2020	BCNSTEQ9A		1,029,300	1,000,000	998,810	999,391	0	181	0	181	0	999,572	0	29,728	29,728	27,289	09/03/2021
05531F-BG-7	TRUIST FINANCIAL CORP		07/20/2020	BCSTEQ2M		1,570,800	1,500,000	1,526,115	1,523,398	0	(5,340)	0	(5,340)	0	1,518,058	0	52,742	52,742	26,815	06/20/2022
05545M-AC-6	BBA US HOLDINGS INC		08/05/2020	EXTERNAL MANAGER TRA		381,853	415,000	372,463	408,775	0	1,107	36,461	(35,354)	0	373,421	0	8,432	8,432	10,644	03/01/2028
06050T-ML-3	BANK OF AMERICA NA		05/24/2020	CALL 100		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,397	05/24/2021
06051G-GE-3	BANK OF AMERICA CORP		05/28/2020	SUSQUEHANNA		3,097,640	3,000,000	2,994,630	2,995,721	0	514	0	514	0	2,996,235	0	101,405	101,405	80,790	01/20/2023
06051G-HC-6	BANK OF AMERICA CORP		05/05/2020	BMO		621,924	600,000	612,694	612,710	0	(1,331)	494	(1,825)	0	610,885	0	11,039	11,039	6,859	12/20/2023
06051G-HD-4	BANK OF AMERICA CORP 3.41 12/20/28		03/30/2020	VARIOUS		2,066,910	2,000,000	1,935,680	1,942,229	0	84	0	84	0	1,942,313	0	124,597	124,597	11,207	12/20/2028
06051G-HF-9	BANK OF AMERICA CORP		09/29/2020	BANK OF AMERICA		1,597,260	1,500,000	1,519,575	1,516,281	0	(3,685)	0	(3,685)	0	1,512,596	0	84,664	84,664	57,096	03/05/2024
06051G-HR-3	BANK OF AMERICA CORP		03/11/2020	CITIGROUP		523,090	500,000	500,000	500,000	0	0	0	0	0	500,000	0	23,090	23,090	8,549	03/15/2025
06051G-HT-9	BANK OF AMERICA CORP		03/02/2020	BANK OF AMERICA		815,430	750,000	750,000	750,000	0	0	0	0	0	750,000	0	65,430	65,430	9,713	04/23/2027
06051G-HZ-5	BANK OF AMERICA CORP		02/10/2020	VARIOUS		5,996,480	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	(3,520)	(3,520)	0	02/13/2031
06051G-JD-2	BANK OF AMERICA CORP		06/16/2020	SUSQUEHANNA		3,001,890	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	1,890	1,890	0	06/19/2026
06051G-JE-0	BANK OF AMERICA CORP		07/20/2020	VARIOUS		5,221,230	5,000,000	5,183,500	0	0	0	0	0	0	5,183,500	0	37,730	37,730	12,637	06/19/2041
06051G-JF-7	BANK OF AMERICA CORP		07/20/2020	VARIOUS		6,015,620	6,000,000	6,000,000	0	0	0	0	0	0	6,000,000	0	15,620	15,620	0	07/23/2031
06051G-JL-4	BANK OF AMERICA		10/16/2020	VARIOUS		4,001,980	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	1,980	1,980	0	10/24/2031
06540V-BB-0	BNK_19-B24		03/06/2020	BANK OF AMERICA		3,292,500	3,000,000	3,089,853	3,089,612	0	(1,551)	0	(1,551)	0	3,088,061	0	204,439	204,439	24,420	11/15/2062
07556Q-BR-5	BEAZER HOMES USA INC 5.87 10/15/27		06/05/2020	EXTERNAL MANAGER TRA		216,520	214,000	164,390	171,530	0	1,242	6,125	(4,883)	0	166,647	0	49,873	49,873	6,500	10/15/2027
07556Q-BS-3	BEAZER HOMES USA INC		03/23/2020	EXCHANGE OFFER		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	15,140	10/15/2029
07556Q-BT-1	BEAZER HOMES USA INC		12/03/2020	EXTERNAL MANAGER TRA		216,600	190,000	148,200	0	0	1,761	41,800	(40,039)	0	149,961	0	66,639	66,639	16,568	10/15/2029
075887-BU-2	BECTON DICKINSON AND COMPANY		02/14/2020	BARCLAY'S CAPITAL		1,010,970	1,000,000	1,002,878	1,001,901	0	(100)	0	(100)	0	1,001,800	0	9,170	9,170	6,077	06/06/2022
075887-CF-4	BECTON DICKINSON AND COMPANY		03/11/2020	BCNSTEQ9A		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	4,430	12/29/2020
08162D-AE-8	BMARK 2019-B13 A4		02/28/2020	DEUTSCHE BANK		7,555,078	7,000,000	7,200,975	7,197,137	0	(3,101)	0	(3,101)	0	7,194,036	0	361,042	361,042	52,808	10/15/2029
084423-AS-1	WR BERKLEY CORP 4.62 03/15/22		07/07/2020	BCIGEQIR		2,646,075	2,500,000	2,704,600	2,567,537	0	(15,570)	0	(15,570)	0	2,551,967	0	94,108	94,108	94,427	03/15/2022
095370-AB-8	BLUE CUBE SPINCO INC 9.75 10/15/23		06/02/2020	EXTERNAL MANAGER TRA		318,329	305,000	346,876	328,256	0	(1,832)	10,516	(12,348)	0	315,908	0	2,421	2,421	18,916	10/15/2023
097023-CT-0	BOEING CO		04/30/2020	JEFFERIES & CO		1,501,515	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	1,515	1,515	0	05/01/2025
097023-DA-0	BOEING CO		10/29/2020	STIFEL NICOLAUS		500,520	500,000	499,600	0	0	0	0	0	0	499,600	0	920	920	0	02/01/2026
09739D-AC-4	BOISE CASCADE CO 5.62 09/01/24		07/27/2020	CA_CASH_CLOSE		340,725	330,000	309,805	314,643	0	1,806	2,684	(878)	0	313,764	0	26,961	26,961	16,809	09/01/2024
101137-AQ-0	BOSTON SCIENTIFIC CORP		12/29/2020	CALL 104.144		911,260	875,000	901,580	901,669	0	(10,717)	1,079	(11,796)	0	889,873	0	(14,873)	(14,873)	33,141	05/15/2022
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		03/13/2020	GOLDMAN SACHS		782,063	750,000	784,380	783,218	0	(1,632)	0	(1,632)	0	781,586	0	476	476	14,088	03/01/2024
103304-BR-1	BOYD GAMING CORPORATION		08/21/2020	EXCHANGE OFFER		439,084	528,000	435,600	528,000	0	3,484	92,400	(88,916)	0	439,084	0	0	0	17,974	12/01/2027
103304-BU-4	BOYD GAMING CORPORATION		11/23/2020	EXTERNAL MANAGER TRA		172,125	170,000	140,250	0	0	1,906	0	1,906	0	142,156	0	29,969	29,969	3,887	12/01/2027
103557-AA-2	BOYNE USA INC 7.25 05/01/25		05/15/2020	EXTERNAL MANAGER TRA		271,050	260,000	247,485	262,229	0	153	15,734	(15,581)	0	246,648	0	24,402	24,402	10,368	05/01/2025
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC		02/04/2020	BARCLAY'S CAPITAL		2,139,360	1,960,000	2,118,917	2,109,870	0	(2,448)	0	(2,448)	0	2,107,421	0	31,938	31,938	27,901	09/21/2025
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC.		03/16/2020	GOLDMAN SACHS		252,683	250,000	260,955	0	0	(180)	0	(180)	0	260,775	0	(8,093)	(8,093)	1,299	01/16/2027
110122-AU-2	BRISTOL-MYERS SQUIBB CO		08/20/2020	ROYAL BANK OF CANADA		1,495,525	1,250,000	1,274,904	1,274,622	0	(492)	0	(492)	0	1,274,130	0	221,395	221,395	43,220	08/01/2042
110122-BF-4	BRISTOL-MYERS SQUIBB CO		01/17/2020	MORGAN STANLEY		2,013,280	2,000,000	2,004,880	2,004,036	0	(135)	0	(135)	0	2,003,901	0	9,379	9,379	19,625	08/15/2021
110122-BN-7	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER		1,770,176	1,750,000	1,772,781	1,765,271	0	4,905	0	4,905	0	1,770,176	0	0	0	62,538	08/15/2025
110122-BT-4	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER		239,724	250,000	239,590	239,788	0	(65)	0	(65)	0	239,724	0	0	0	7,773	05/15/2044
110122-CB-2	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER		496,309	500,000	495,875	496,108	0	201	0	201	0	496,309	0	0	0	19,881	07/26/2029
110122-CZ-9	BRISTOL-MYERS SQUIBB CO		09/23/2020	GOLDMAN SACHS		106,710	100,000	103,622	0	0	(267)	0	(267)	0	103,355	0	3,355	3,355	1,941	02/20/2023
110122-DP-0	BRISTOL-MYERS SQUIBB CO		11/09/2020	SUSQUEHANNA		1,000,200	1,000,000	999,400	0	0	0	0	0	0	999,400	0	800	800	0	11/13/2027
11134L-AB-5	BROADCOM CORPORATION/BROADCOM CAYM		01/15/2020	MATURITY		1,000,000	1,000,000	989,380	999,572	0	428	0	428	0	1,000,000	0	0	0	11,875	01/15/2020
11134L-AD-1	BROADCOM CORPORATION/BROADCOM CAYM		04/16/2020	VARIOUS		1,248,866	1,219,000	1,227,289	1,226,024	0	(1,045)	0	(1,045)	0	1,224,979	0	23,886	23,886	27,529	01/15/2022
11284D-AA-3	BROOKFIELD PROPERTY REIT INC		10/20/2020	EXTERNAL MANAGER TRA		465,819	565,000	450,870	565,000	0	5,629	116,918	(111,289)	0	453,711	0	12,108	12,108	25,866	05/15/2026

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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
11680J-AA-0	BRUIN E&P PARTNERS LLC		08/24/2020	EXTERNAL MANAGER TRA		1,594	1,275,000	(169,060)	828,750	0	30,983	834,233	(803,250)	0	25,500	0	(23,906)	(23,906)	56,578	08/01/2023
12008R-AJ-6	BUILDERS FIRSTSOURCE INC 5.62 09/01/24		02/21/2020	CALL 104.219		388,737	373,000	345,619	349,171	0	631	0	631	0	349,803	0	23,197	23,197	25,645	09/01/2024
12008R-AM-9	BUILDERS FIRSTSOURCE INC		06/23/2020	VARIOUS		258,215	244,000	241,576	251,845	0	(272)	10,974	(11,246)	0	240,600	0	15,425	15,425	9,627	06/01/2027
12189L-AK-7	BURLINGTON NORTHERN SANTA 4.37 09/01/42		04/29/2020	US BANK		304,313	250,000	261,498	260,679	0	(100)	0	(100)	0	260,579	0	43,733	43,733	7,292	09/01/2042
12189L-AM-3	BURLINGTON NORTHERN SANTA FE LLC		01/28/2020	BANK OF NEW YORK		1,875,186	1,813,000	1,856,867	1,850,629	0	(984)	0	(984)	0	1,849,645	0	25,541	25,541	20,396	03/15/2023
12189L-AU-5	BURLINGTON NORTHERN SANTA 4.55 09/01/44		04/23/2020	VARIOUS		2,055,928	1,750,000	1,945,293	1,930,185	0	(995)	0	(995)	0	1,929,191	0	126,737	126,737	44,805	09/01/2044
124857-AE-3	VIACOMCBS INC		03/12/2020	VARIOUS		694,200	685,000	701,823	695,961	0	(2,613)	0	(2,613)	0	693,348	0	852	852	17,264	02/15/2021
124857-AM-5	VIACOMCBS INC		08/24/2020	MORGAN STANLEY		714,062	650,000	631,389	635,051	0	1,876	0	1,876	0	636,927	0	77,135	77,135	24,338	08/15/2024
124857-AY-9	VIACOMCBS INC		05/28/2020	CA_CASH_CLOSE		2,570,400	2,500,000	2,542,725	2,538,679	0	(4,547)	0	(4,547)	0	2,534,132	0	36,268	36,268	35,646	06/01/2023
1248EP-BE-2	CCO HOLDINGS LLC/CAP CORP 5.75 01/15/24		03/04/2020	VARIOUS		391,412	384,000	391,063	388,914	0	(816)	0	(816)	0	388,098	0	(3,319)	(3,319)	20,508	01/15/2024
1248EP-BG-7	CCO HOLDINGS LLC		04/02/2020	EXTERNAL MANAGER TRA		347,379	350,000	355,023	354,938	0	(342)	1,102	(1,444)	0	353,494	0	(6,115)	(6,115)	8,100	05/01/2025
1248EP-BX-0	CCO HOLDINGS LLC 5.02/01/28		04/23/2020	EXTERNAL MANAGER TRA		215,712	210,000	192,750	194,539	0	473	0	473	0	195,012	0	20,700	20,700	7,758	02/01/2028
1248EP-CE-1	CCO HOLDINGS LLC		12/15/2020	EXTERNAL MANAGER TRA		52,781	50,000	48,875	0	0	59	1,125	(1,066)	0	48,934	0	3,847	3,847	1,850	08/15/2030
12508E-AF-8	CDK GLOBAL INC 4.87 06/01/27		01/23/2020	EXTERNAL MANAGER TRA		250,999	235,000	217,963	219,572	0	114	0	114	0	219,685	0	31,313	31,313	1,782	06/01/2027
12508E-AG-6	CDK GLOBAL INC 5.87 06/15/26		04/17/2020	EXTERNAL MANAGER TRA		163,138	155,000	155,000	155,000	0	0	0	0	0	155,000	0	8,138	8,138	3,187	06/15/2026
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTE 5.12 08/01/21		02/06/2020	CA_CASH_CLOSE		120,150	120,000	109,166	113,620	0	374	0	374	0	113,994	0	6,156	6,156	3,160	08/01/2021
12543D-AY-6	COMMUNITY HEALTH SYSTEMS I 6.25 03/31/23		12/14/2020	EXTERNAL MANAGER TRA		944,756	918,000	835,307	849,389	0	11,696	0	11,696	0	861,085	0	83,671	83,671	49,841	03/31/2023
125509-BM-0	CIGNA CORPORATION		06/15/2020	MATURITY		457,000	457,000	468,375	460,284	0	(3,284)	0	(3,284)	0	457,000	0	0	0	11,711	06/15/2020
125523-AA-8	CIGNA CORP		03/17/2020	MATURITY		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	8,530	03/17/2020
125523-AF-7	CIGNA CORP		03/19/2020	CA_CASH_CLOSE		724,042	670,000	709,805	0	0	(231)	0	(231)	0	709,573	0	14,469	14,469	4,467	07/15/2023
125523-AG-5	CIGNA CORP		03/11/2020	VARIOUS		2,210,170	2,000,000	1,999,551	1,999,578	0	(21)	0	(21)	0	1,999,557	0	210,613	210,613	25,896	11/15/2025
125523-AL-4	CIGNA CORP		03/12/2020	BCNSTEQ9A		111,793	110,000	112,417	112,298	0	(493)	0	(493)	0	111,805	0	(12)	(12)	2,489	03/15/2021
125523-BQ-2	CIGNA CORP		07/14/2020	EXCHANGE OFFER		249,889	250,000	249,838	249,885	0	4	0	4	0	249,889	0	0	0	8,910	02/15/2022
125523-CA-6	CIGNA CORP		07/14/2020	EXCHANGE OFFER		93,083	100,000	92,418	93,204	0	(121)	0	(121)	0	93,083	0	0	0	2,956	03/01/2027
125581-GR-3	CIT GROUP INC		07/13/2020	EXTERNAL MANAGER TRA		199,938	195,000	186,225	191,863	0	879	5,831	(4,952)	0	186,910	0	13,027	13,027	9,268	08/01/2023
125581-GW-2	CIT GROUP INC		07/09/2020	EXTERNAL MANAGER TRA		334,700	320,000	307,544	313,798	0	811	5,272	(4,461)	0	309,337	0	25,363	25,363	14,134	03/07/2025
125581-GY-8	CIT GROUP INC 4.75 02/16/24		05/08/2020	EXTERNAL MANAGER TRA		214,638	223,000	214,638	216,086	0	547	151	396	0	216,482	0	(1,844)	(1,844)	7,827	02/16/2024
12626P-AL-7	CRH AMERICA INC 5.75 01/15/21		03/12/2020	BCSTEQ2M		1,542,450	1,500,000	1,585,125	1,534,579	0	(6,897)	0	(6,897)	0	1,527,681	0	14,769	14,769	57,740	01/15/2021
126307-AT-4	CSC HOLDINGS LLC		07/15/2020	CALL 101.344		202,688	200,000	192,000	193,682	0	879	0	879	0	194,561	0	5,439	5,439	13,438	07/15/2023
126307-AX-5	CSC HOLDINGS LLC		07/15/2020	CALL 103.875		623,250	600,000	616,972	608,539	0	(659)	0	(659)	0	607,880	0	(7,880)	(7,880)	69,750	07/15/2025
126307-BA-4	CSC HOLDINGS LLC		04/06/2020	EXTERNAL MANAGER TRA		775,188	785,000	785,000	785,000	0	0	0	0	0	785,000	0	(9,813)	(9,813)	33,602	01/15/2030
126408-HN-6	CSX CORP		01/28/2020	MILLENIUM ADVISORS		314,168	250,000	247,670	247,706	0	0	0	0	0	247,706	0	66,462	66,462	2,474	11/15/2048
12652H-AC-2	CSI COMPRESSCO LP/FINANCE		06/12/2020	STATE STREET BANK		0	780	178	0	0	266	0	266	0	444	0	(444)	(444)	0	04/01/2025
12652H-AE-8	CSI COMPRESSCO LP/FINANCE		06/12/2020	STATE STREET BANK		0	855	196	0	0	292	0	292	0	489	0	(489)	(489)	0	04/01/2026
126650-CV-0	CVS HEALTH CORP 3.7 03/09/23		08/27/2020	VARIOUS		3,556,275	3,387,000	3,401,089	3,404,373	0	(6,915)	0	(6,915)	0	3,397,457	0	158,818	158,818	83,910	03/09/2023
126650-CX-6	CVS HEALTH CORP 4.3 03/25/28		12/22/2020	VARIOUS		2,122,655	1,886,000	1,952,930	1,445,564	0	(1,392)	0	(1,392)	0	1,953,490	0	87,472	87,472	34,320	03/25/2028
126650-CY-4	CVS HEALTH CORP 4.78 03/25/38		06/17/2020	JP MORGAN		1,547,325	1,250,000	1,218,311	1,219,741	0	480	0	480	0	1,220,222	0	327,103	327,103	43,817	03/25/2038
126650-CZ-1	CVS HEALTH CORP 5.05 03/25/48		04/16/2020	WELLS FARGO		979,028	750,000	745,725	745,845	0	33	0	33	0	745,878	0	233,149	233,149	21,568	03/25/2048
131347-CJ-3	CALPINE CORP 5.5 02/01/24		08/12/2020	CALL 101.37499		277,767	274,000	244,545	250,391	0	3,094	0	3,094	0	253,484	0	20,516	20,516	19,298	02/01/2024
131347-CK-0	CALPINE CORP 5.25 06/01/26		12/17/2020	CA_CASH_CLOSE		274,380	262,000	239,075	241,545	0	2,541	0	2,541	0	244,086	0	30,294	30,294	14,366	06/01/2026
133434-AA-8	CAMERON LNG LLC		09/17/2020	MIZUHO		553,110	500,000	500,000	500,000	0	0	0	0	0	500,000	0	53,110	53,110	11,205	07/15/2031
134429-BD-0	CAMPBELL SOUP COMPANY		01/24/2020	CA_CASH_CLOSE		1,016,640	1,000,000	1,014,870	1,014,637	0	(764)	0	(764)	0	1,013,873	0	2,767	2,767	11,825	03/15/2021
140420-NB-2	CAPITAL ONE BANK USA NA 3.37 02/15/23		02/28/2020	CREDIT SUISSE		754,986	719,000	736,759	725,250	0	(322)	0	(322)	0	724,929	0	30,057	30,057	13,346	02/15/2023
15135B-AN-1	CENTENE CORPORATION		04/07/2020	EXTERNAL MANAGER TRA		104,913	105,000	106,838	107,957	0	(242)	885	(1,127)	0	106,830	0	(1,917)	(1,917)	3,653	01/15/2025
15135B-AQ-4	CENTENE CORPORATION		05/06/2020	VARIOUS		611,141	622,000	616,775	616,796	0	151	0	151	0	616,947	0	(5,806)	(5,806)	9,589	12/15/2027
15135B-AS-0	CENTENE CORPORATION		05/06/2020	VARIOUS		373,400	361,000	361,000	361,000	0	0	0	0	0	361,000	0	12,400	12,400	5,538	12/15/2029
15138A-AC-4	CENTENNIAL RESOURCE PRODUCTION LLC		05/22/2020	EXCHANGE OFFER		52,212	215,000	51,600	213,135	0	693	161,616	(160,923)	0	52,212	0	0	0	9,485	04/01/2027
15189T-AV-9	CENTERPOINT ENERGY INC		01/02/2020	DEUTSCHE BANK		1,090,520	1,000,000	995,990	996,378	0	3	0	3	0	996,381	0	94,139	94,139	7,674	11/01/2028
15189W-AG-5	CENTERPOINT ENERGY RESOURCES CORP		10/15/2020	CALL 100		3,870,000	3,870,000	3,948,909	3,944,279	0	(74,279)	0	(74,279)	0	3,870,000	0	0	0	217,688	01/15/2021
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRI		06/02/2020	VARIOUS		2,508,175	2,500,000	2,494,975	0	0	0	0	0	0	2,494,975	0	13,200	13,200	0	07/01/2050
156504-AJ-1	CENTURY COMMUNITIES INC		02/14/2020	EXCHANGE OFFER		582,888	582,000	583,000	582,911	0	(23)	0	(23)	0	582,888	0	0	0	7,966	06/01/2027
156504-AL-6	CENTURY COMMUNITIES INC		05/15/2020	EXTERNAL MANAGER TRA		54,008	57,000	45,955	0	0	75	11,615	(11,540)	0	46,030	0	7,978	7,978	1,785	06/01/2027
15723R-AA-2	CFX ESCROW CORP		01/17/2020	EXTERNAL MANAGER TRA		165,463	155,000	155,000	155,000	0	0	0	0	0	155,000	0	10,463	10,463	4,056	02/15/2024
15723R-AC-8	CFX ESCROW CORP		02/06/2020	EXTERNAL MANAGER TRA		146,438	135,000	135,000	135,000	0	0	0	0	0	135,000	0	11,438	11,438	4,115	02/15/2026
163851-AE-8	CHEMOURS COMPANY		11/30/2020	EXTERNAL MANAGER TRA		15,600	15,000	11,400	0	0	253	0	253	0	11,653	0	3,947	3,947	844	05/15/2027
16411R-AJ-8	CHENIERE ENERGY INC		12/15/2020	EXTERNAL MANAGER TRA		511,747	490,000	495,513	0	0	(257)	0	(257)	0	495,256	0	16,492	16,492	5,162	10/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
165167-DA-2	CHESAPEAKE ENERGY CORPORATION		09/23/2020	EXTERNAL MANAGER TRA		19,000	475,000	10,688	286,188	0	6,384	281,884	(275,500)	0	10,688	0	8,313	8,313	16,625	10/01/2024
165167-DB-0	CHESAPEAKE ENERGY CORPORATION		09/23/2020	EXTERNAL MANAGER TRA		29,280	732,000	16,470	402,600	0	6,480	392,610	(386,130)	0	16,470	0	12,810	12,810	27,450	10/01/2026
165167-DD-6	CHESAPEAKE ENERGY CORPORATION		09/23/2020	EXTERNAL MANAGER TRA		73,200	480,000	(76,475)	453,600	0	796	406,396	(405,600)	0	48,000	0	25,200	25,200	0	01/01/2025
166764-BX-7	CHEVRON CORP		08/10/2020	SUMRIDGE PARTNERS		212,930	200,000	200,000	0	0	0	0	0	0	200,000	0	12,930	12,930	1,009	05/11/2027
171239-AG-1	CHUBB INA HOLDINGS INC		09/14/2020	VARIOUS		7,488,270	7,500,000	7,483,275	0	0	0	0	0	0	7,483,275	0	4,995	4,995	0	09/15/2030
171484-AG-3	CHURCHILL DOWNS INCORPORATED		12/15/2020	EXTERNAL MANAGER TRA		702,577	670,000	658,788	670,000	0	895	11,213	(10,318)	0	659,682	0	42,895	42,895	23,998	04/01/2027
172967-JK-8	CITIGROUP INC		03/27/2020	CALL 100		815,000	815,000	822,331	821,113	601	41	0	642	0	821,755	0	(6,755)	(6,755)	18,514	09/27/2049
172967-LL-3	CITIGROUP INC		04/30/2020	JEFFERIES & CO		982,180	1,000,000	996,120	997,488	0	187	0	187	0	997,675	0	(15,495)	(15,495)	13,571	05/17/2024
172967-MS-7	CITIGROUP INC		05/26/2020	VARIOUS		8,003,510	8,000,000	8,000,000	0	0	0	0	0	0	8,000,000	0	3,510	3,510	0	06/03/2031
17325F-AY-4	CITIBANK NA		07/24/2020	BCSTEQ2M		2,037,360	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	37,360	37,360	39,184	05/20/2022
17326F-AD-9	CGCMT_17C4		08/05/2020	CITIGROUP		4,526,094	0	3,956,880	3,950,042	0	3,420	0	3,420	0	3,953,462	0	572,631	572,631	94,488	10/01/2050
17453B-AJ-0	FRONTIER COMMUNICATIONS CORP		11/24/2020	EXTERNAL MANAGER TRA		188,385	429,000	107,250	190,947	0	760	84,457	(83,697)	0	107,250	0	81,135	81,135	19,305	08/15/2031
18451Q-AN-8	CLEAR CHANNEL WORLDWIDE HOLDINGS I		05/08/2020	EXCHANGE OFFER		597,020	692,000	598,192	701,611	0	1,210	105,802	(104,592)	0	597,020	0	0	0	46,763	02/15/2024
185899-AC-5	CLEVELAND-CLIFFS INC		04/28/2020	EXCHANGE OFFER		301,915	495,000	300,713	473,323	0	1,754	173,163	(171,409)	0	301,915	0	0	0	11,875	06/01/2027
20030N-AF-8	COMCAST CORPORATION		02/27/2020	GOLDMAN SACHS		686,135	500,000	626,349	623,539	0	(1,042)	0	(1,042)	0	622,496	0	63,639	63,639	6,042	06/15/2035
20030N-BP-5	COMCAST CORPORATION		08/12/2020	VARIOUS		1,280,846	1,000,000	1,002,840	1,002,687	0	(47)	0	(47)	0	1,002,640	0	278,206	278,206	40,370	08/15/2035
20030N-CQ-2	COMCAST CORPORATION		02/21/2020	CALL 103.014		1,030,140	1,000,000	1,029,980	1,027,405	0	(2,138)	0	(2,138)	0	1,025,267	0	(25,267)	(25,267)	43,557	10/01/2021
20030N-DQ-1	COMCAST CORPORATION		08/11/2020	CANTOR FITZGERALD		995,980	1,000,000	990,980	0	0	0	0	0	0	990,980	0	5,000	5,000	0	08/15/2062
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCE LLC		10/23/2020	VARIOUS		551,423	540,000	488,833	489,238	0	4,433	0	4,433	0	493,671	0	52,891	52,891	25,311	06/15/2025
20338Q-AA-1	COMMSCOPE FINANCE LLC		12/15/2020	EXTERNAL MANAGER TRA		270,854	250,000	242,969	243,883	0	677	932	(255)	0	243,628	0	27,226	27,226	26,354	03/01/2027
20467B-AB-5	CSI COMPRESSCO LP / CSI CO 7.25 08/15/22		06/12/2020	EXCHANGE OFFER		557,705	1,022,000	531,440	895,159	0	36,567	374,022	(337,455)	0	557,705	0	0	0	61,128	08/15/2022
20826F-AF-3	CONOCOPHILLIPS CO 4.15 11/15/34		03/17/2020	SOUTH WEST SECURITIE		453,340	443,000	453,800	452,581	0	(110)	0	(110)	0	452,471	0	869	869	6,332	11/15/2034
20854L-AA-6	CONSOL MINING CORP 11 11/15/25		10/15/2020	EXTERNAL MANAGER TRA		592,525	1,390,000	546,016	1,181,500	0	31,268	659,047	(627,779)	0	553,721	0	38,804	38,804	132,267	11/15/2025
21036P-AP-3	CONSTELLATION BRANDS INC		02/28/2020	MORGAN STANLEY		230,740	200,000	210,554	209,458	0	(251)	0	(251)	0	209,207	0	21,533	21,533	2,428	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC		08/28/2020	JANE STREET EXECUTIO		2,412,795	2,100,000	2,020,241	2,029,666	0	5,830	0	5,830	0	2,035,497	0	377,298	377,298	57,196	12/06/2026
21079R-AA-0	CONTINENTAL AIRLINES INC.		10/19/2020	SINKING PAYMENT		102,793	102,793	94,828	104,606	0	10,336	12,149	(1,813)	0	102,793	0	0	0	5,200	04/19/2022
212015-AH-4	CONTINENTAL RESOURCES INC 5 09/15/22		04/30/2020	EXTERNAL MANAGER TRA		339,340	361,000	226,368	352,087	0	4,408	127,243	(122,835)	0	229,252	0	110,088	110,088	11,482	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES INC		11/25/2020	VARIOUS		223,403	252,000	144,900	223,259	0	3,502	93,171	(89,669)	0	147,510	0	75,893	75,893	6,373	04/15/2023
219350-BF-1	CORNING INC 4.37 11/15/57		04/07/2020	VARIOUS		1,516,737	1,450,000	1,421,745	1,421,990	0	40	0	40	0	1,422,030	0	94,707	94,707	22,404	11/15/2057
22282E-AJ-1	COVANTA HOLDING CORP		12/15/2020	EXTERNAL MANAGER TRA		21,537	20,000	20,000	0	0	0	0	0	0	20,000	0	1,537	1,537	303	09/01/2030
22966R-AB-2	CUBESMART LP		04/29/2020	MITSUBISHI UFJ		168,321	155,000	161,575	160,662	0	(484)	0	(484)	0	160,178	0	8,143	8,143	2,562	12/15/2023
23338V-AM-8	DTE ELECTRIC COMPANY		03/31/2020	JEFFERIES & CO		1,010,250	1,000,000	998,320	0	0	0	0	0	0	998,320	0	11,930	11,930	0	03/01/2031
23371D-AD-6	DAE FUNDING LLC		04/07/2020	EXTERNAL MANAGER TRA		315,000	350,000	319,375	346,473	0	836	27,545	(26,709)	0	319,764	0	(4,764)	(4,764)	7,350	11/15/2021
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC		08/18/2020	WELLS FARGO		1,323,231	1,300,000	1,322,919	0	0	0	0	0	0	1,322,919	0	312	312	8,739	10/30/2021
235851-AQ-5	DANAHER CORPORATION		01/08/2020	US BANK		2,322,874	2,185,000	2,303,028	2,299,734	0	(491)	0	(491)	0	2,299,243	0	23,631	23,631	23,383	09/15/2025
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS 5.12 07/15/24		07/15/2020	CALL 101.708		494,301	486,000	458,963	460,343	0	2,685	0	2,685	0	463,028	0	22,972	22,972	33,208	07/15/2024
23918K-AR-9	DAVITA INC		08/21/2020	CALL 102.5		766,700	748,000	749,408	759,723	0	(807)	10,917	(11,724)	0	748,000	0	0	0	48,828	05/01/2025
24422E-UX-5	JOHN DEERE CAPITAL CORP		01/06/2020	UBS SECURITIES		1,383,801	1,350,000	1,347,692	1,347,900	0	10	0	10	0	1,347,910	0	35,890	35,890	11,798	03/07/2024
247361-ZU-5	DELTA AIR LINES INC		03/05/2020	VARIOUS		1,105,945	1,100,000	1,092,017	1,092,068	0	276	0	276	0	1,092,344	0	13,601	13,601	11,301	10/28/2024
247916-AF-6	DENBURY RESOURCES INC. 9 05/15/21		09/21/2020	EXCHANGE OFFER		282,974	910,000	238,771	855,516	0	46,401	618,944	(572,543)	0	282,974	0	0	0	44,010	05/15/2021
247916-AM-1	DENBURY RESOURCES INC.		09/21/2020	EXCHANGE OFFER		43,960	314,000	43,960	243,268	0	3,170	202,478	(199,308)	0	43,960	0	0	0	14,168	02/15/2024
25245B-AB-3	DIAGEO INVESTMENT CORPORATION		04/27/2020	JP MORGAN		519,530	500,000	503,015	502,366	0	(314)	0	(314)	0	502,052	0	17,478	17,478	6,708	05/11/2022
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM		06/18/2020	EXTERNAL MANAGER TRA		234,646	171,000	185,627	184,917	0	(86)	0	(86)	0	184,831	0	49,815	49,815	13,366	07/15/2046
25272K-AW-3	DIAMOND 1 FINANCE CORP 7.12 06/15/24		03/31/2020	EXTERNAL MANAGER TRA		672,158	651,000	679,724	660,595	0	(535)	0	(535)	0	660,060	0	12,097	12,097	13,786	06/15/2024
25277L-AA-4	DIAMOND SPORTS GROUP LLC		10/14/2020	EXTERNAL MANAGER TRA		134,025	190,000	137,013	190,000	0	2,552	54,645	(52,093)	0	137,907	0	(3,882)	(3,882)	11,883	08/15/2026
254687-CR-5	WALT DISNEY CO		03/17/2020	JP MORGAN		1,068,460	1,000,000	1,052,917	1,047,062	0	(2,571)	0	(2,571)	0	1,044,491	0	23,969	23,969	18,667	10/01/2023
254687-DD-5	WALT DISNEY CO		03/02/2020	US BANK		334,254	300,000	323,343	321,887	0	(648)	0	(648)	0	321,239	0	13,015	13,015	4,286	10/15/2025
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC		03/02/2020	MORGAN STANLEY		509,742	450,000	488,174	488,116	0	(155)	0	(155)	0	487,961	0	21,781	21,781	9,323	04/01/2043
25470D-BC-2	DISCOVERY COMMUNICATIONS LLC		01/30/2020	JP MORGAN		284,393	265,000	280,889	280,542	0	(284)	0	(284)	0	280,258	0	4,135	4,135	2,239	11/15/2024
25470D-BK-4	DISCOVERY COMMUNICATIONS LLC		09/21/2020	STATE STREET BANK		376	376	383	0	0	0	0	0	0	383	0	(7)	(7)	0	09/15/2055
25470X-AY-1	DISH DBS CORP		12/15/2020	EXTERNAL MANAGER TRA		666,651	657,000	554,928	563,040	0	2,679	0	2,679	0	565,719	0	100,932	100,932	39,545	07/01/2026
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC		09/22/2020	BNP PARIBAS		543,080	500,000	468,830	475,129	0	2,366	0	2,366	0	477,495	0	65,585	65,585	13,069	09/15/2026
26441C-AL-9	DUKE ENERGY CORP		09/09/2020	TD SECURITIES		547,395	500,000	504,350	503,431	0	(630)	0	(630)	0	502,801	0	44,594	44,594	17,885	10/15/2023
26441Y-AV-9	DUKE REALTY LP 4.37 06/15/22		03/13/2020	CALL 105.550934		1,523,100	1,443,000	1,507,259	1,497,854	0	(4,889)	0	(4,889)	0	1,492,965	0	(49,965)	(49,965)	95,532	06/15/2022
26441Y-AW-7	DUKE REALTY LP		11/13/2020	VARIOUS		52,780	50,000	52,825	0	0	(256)	0	(256)	0	52,569	0	211	211	1,141	10/15/2022
26441Y-BE-6	DUKE REALTY PARTNERSHIP LTD		07/07/2020	WELLS FARGO		497,680	500,000	495,360	0	0	11	0	11	0	495,371	0	2,309	2,309	243	07/01/2030

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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
26442U-AA-2	DUKE ENERGY PROGRESS INC		04/22/2020	KEYBANC		1,090,140	1,000,000	993,318	982,250	0	891	0	891	0	983,142	0	106,999	106,999	22,479	08/15/2025
26483E-AJ-9	DUN & BRADSTREET CORPORATION (THE)		09/26/2020	VARIOUS		558,000	520,000	510,725	534,151	0	(355)	25,081	(25,436)	0	508,715	0	38,285	38,285	43,770	08/15/2026
26875P-AM-3	EOG RESOURCES INC 3.15 04/01/25		01/03/2020	BANK OF AMERICA		571,366	543,000	531,645	533,215	0	28	0	28	0	533,243	0	38,123	38,123	4,561	04/01/2025
268787-AE-8	EP ENERGY LLC		10/09/2020	EXTERNAL MANAGER TRA		0	248,000	2	93,000	0	0	92,998	(92,998)	0	2	0	(2)	(2)	0	11/29/2024
268787-AJ-7	EP ENERGY LLC		10/09/2020	EXCHANGE OFFER		54,600	455,000	54,600	318,500	0	3,290	267,190	(263,900)	0	54,600	0	0	0	0	05/15/2026
26884A-BF-9	ERP OPERATING LP		10/26/2020	US BANK		1,100,450	1,000,000	1,012,810	1,012,314	0	(1,409)	0	(1,409)	0	1,010,904	0	89,546	89,546	28,263	11/01/2026
26884A-BJ-1	ERP OPERATING LP		03/11/2020	WELLS FARGO		1,093,820	1,000,000	1,063,190	1,061,154	0	(1,375)	0	(1,375)	0	1,059,778	0	34,042	34,042	18,667	03/01/2028
27890G-AB-6	ECLIPSE RESOURCES CORP 8.87 07/15/23		10/08/2020	EXTERNAL MANAGER TRA		776,138	815,000	476,612	539,515	0	12,543	10,234	2,309	0	541,825	0	234,313	234,313	49,921	07/15/2023
290408-AB-9	ELWOOD ENERGY LLC 8.15 07/05/26		07/05/2020	SINKING PAYMENT		38,643	38,643	41,485	40,325	0	(1,645)	36	(1,681)	0	38,643	0	0	0	1,678	07/05/2026
29261A-AA-8	ENCOMPASS HEALTH CORP		06/03/2020	EXTERNAL MANAGER TRA		288,300	285,000	279,300	285,000	0	44	5,700	(5,656)	0	279,344	0	8,956	8,956	7,849	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP		04/27/2020	EXTERNAL MANAGER TRA		179,100	180,000	170,100	180,000	0	58	9,900	(9,842)	0	170,158	0	8,942	8,942	5,249	02/01/2030
29271L-AE-4	ENDO FINANCE LLC / ENDO FI 5.37 01/15/23		06/18/2020	EXCHANGE OFFER		392,857	580,000	356,700	368,850	0	24,008	0	24,008	0	392,857	0	0	0	28,837	01/15/2023
29273R-BE-8	ENERGY TRANSFER PARTNERS LP		02/10/2020	CITIGROUP		361,199	325,000	328,131	328,062	0	(8)	0	(8)	0	328,054	0	33,144	33,144	6,503	03/15/2035
29278N-AL-7	ENERGY TRANSFER OPERATING LP		01/23/2020	EXTERNAL MANAGER TRA		335,549	320,000	305,835	308,318	0	245	0	245	0	308,564	0	26,985	26,985	4,987	03/15/2023
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		09/09/2020	EXTERNAL MANAGER TRA		255,175	295,000	143,813	276,395	0	6,480	133,150	(126,670)	0	149,725	0	105,450	105,450	16,524	07/15/2026
29359F-AA-0	SOPHIA LP / SOPHIA FINANCE IN 9 09/30/23		10/07/2020	CALL 100		843,000	843,000	860,503	848,336	0	(1,736)	3,600	(5,336)	0	843,000	0	0	0	77,345	09/30/2023
29364G-AJ-2	ENTERGY CORPORATION 2.95 09/01/26		08/24/2020	SUSQUEHANNA		678,314	610,000	594,860	598,304	0	1,050	0	1,050	0	599,353	0	78,961	78,961	17,745	09/01/2026
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC		03/23/2020	BARCLAY'S CAPITAL		466,155	500,000	499,195	499,278	0	28	0	28	0	499,306	0	(33,151)	(33,151)	11,306	02/15/2026
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		01/06/2020	TD SECURITIES		1,031,790	1,000,000	999,550	999,563	0	5	0	5	0	999,568	0	32,222	32,222	15,712	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		01/06/2020	JEFFERIES & CO		1,000,860	1,000,000	999,210	0	0	0	0	0	0	999,210	0	1,650	1,650	0	01/31/2030
29444U-AR-7	EQUINIX INC		01/17/2020	EXTERNAL MANAGER TRA		603,563	555,000	544,309	544,965	0	55	0	55	0	545,020	0	58,542	58,542	5,552	05/15/2027
294752-AH-3	EQUITY ONE INC		09/02/2020	CALL 107.2465		308,870	288,000	299,785	298,450	0	(2,609)	0	(2,609)	0	295,841	0	(7,841)	(7,841)	29,480	11/15/2022
29717P-AD-9	ESSEX PORTFOLIO LP		09/14/2020	CALL 105.969775		1,059,698	1,000,000	1,039,770	1,036,410	0	(10,598)	0	(10,598)	0	1,025,812	0	(25,812)	(25,812)	98,868	08/15/2022
29717P-AJ-6	ESSEX PORTFOLIO LP 5.2 03/15/21		12/15/2020	CALL 100		265,000	265,000	272,998	272,818	0	(7,818)	0	(7,818)	0	265,000	0	0	0	17,225	03/15/2021
29736R-AA-8	ESTEE LAUDER COMPANIES INC. (THE)		07/01/2020	MORGAN STANLEY		140,198	100,000	133,097	0	0	(57)	0	(57)	0	133,040	0	7,158	7,158	1,294	10/15/2033
30037D-AA-3	EVERGY METRO INC		05/18/2020	JEFFERIES & CO		2,998,920	3,000,000	2,996,520	0	0	0	0	0	0	2,996,520	0	2,400	2,400	0	06/01/2030
313747-AW-7	FEDERAL REALTY INVESTMENT TRUST		12/15/2020	CALL 100		355,000	355,000	356,672	356,640	0	(1,640)	0	(1,640)	0	355,000	0	0	0	12,824	01/15/2021
31620M-AT-3	FIDELITY NATIONAL INFORMATION 3 08/15/26		06/08/2020	JANE STREET EXECUTIO		1,799,618	1,621,000	1,516,146	1,536,639	0	4,968	1,336	3,632	0	1,540,271	0	259,347	259,347	39,850	08/15/2026
316773-CY-4	FIFTH THIRD BANCORP		02/28/2020	GOLDMAN SACHS		1,027,320	1,000,000	999,720	999,720	0	0	0	0	0	999,720	0	27,600	27,600	8,247	01/28/2025
336158-AK-6	FIRST REPUBLIC BANK 2.5 06/06/22		07/20/2020	BCNSTEQ9A		2,064,000	2,000,000	1,998,320	1,999,138	0	178	0	178	0	1,999,316	0	64,684	64,684	31,250	06/06/2022
337738-AP-3	FISERV INC 3.85 06/01/25		09/09/2020	SUMRIDGE PARTNERS		283,240	250,000	246,958	247,391	0	298	0	298	0	247,689	0	35,551	35,551	7,486	06/01/2025
33834D-AA-2	FIVE CORNERS FUNDING TRUST II		05/19/2020	JEFFERIES & CO		3,003,630	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	3,630	3,630	0	05/15/2030
341081-FE-2	FLORIDA POWER AND LIGHT CO 5.12 06/01/41		02/28/2020	LSIIGEQ92		681,785	500,000	588,910	582,620	0	(455)	0	(455)	0	582,165	0	99,620	99,620	6,549	06/01/2041
345397-XW-8	FORD MOTOR CREDIT COMPANY LLC		03/03/2020	BANK OF AMERICA		1,010,440	1,000,000	976,946	982,205	0	2,570	0	2,570	0	984,775	0	25,665	25,665	15,475	03/18/2021
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC		12/15/2020	EXTERNAL MANAGER TRA		46,547	45,000	37,856	0	0	1,560	0	1,560	0	39,416	0	7,131	7,131	1,547	02/15/2023
34959J-AF-5	FORTIVE CORP 2.35 06/15/21		11/13/2020	CALL 101.03457		702,190	695,000	702,450	697,679	0	(1,685)	0	(1,685)	0	695,995	0	(995)	(995)	22,071	06/15/2021
35137L-AA-3	FOX CORP		04/03/2020	EXCHANGE OFFER		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,255	01/25/2022
35137L-AB-1	FOX CORP		04/03/2020	EXCHANGE OFFER		4,248,920	4,000,000	4,288,520	4,265,284	0	(16,364)	0	(16,364)	0	4,248,920	0	0	0	111,049	01/25/2024
35137L-AC-9	FOX CORP		04/03/2020	EXCHANGE OFFER		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	16,220	01/25/2029
35137L-AD-7	FOX CORP		04/03/2020	EXCHANGE OFFER		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	4,715	01/25/2039
35166F-AA-0	FOXTROT ESCROW ISSUER LLC		05/15/2020	CA_CASH_CLOSE		12,000	12,000	9,345	11,895	0	33	2,550	(2,517)	0	9,378	0	2,622	2,622	768	11/15/2026
354613-AL-5	FRANKLIN RESOURCES INC		10/16/2020	VARIOUS		3,498,390	3,500,000	3,492,230	0	0	0	0	0	0	3,492,230	0	6,160	6,160	22	10/30/2030
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		04/08/2020	EXTERNAL MANAGER TRA		233,350	260,000	132,600	136,181	0	354	0	354	0	136,536	0	96,814	96,814	8,187	03/15/2043
35671D-CE-3	FREEPORT-MCMORAN INC		06/03/2020	EXTERNAL MANAGER TRA		132,638	131,000	114,625	0	0	283	16,375	(16,092)	0	114,908	0	17,729	17,729	1,366	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC		09/24/2020	EXTERNAL MANAGER TRA		202,500	200,000	174,000	0	0	960	26,000	(25,040)	0	174,960	0	27,540	27,540	4,817	03/01/2030
35906A-AK-4	FRONTIER COMMUNICATIONS CORP		11/19/2020	EXTERNAL MANAGER TRA		159,160	346,000	86,500	164,092	0	(8,822)	68,769	(77,591)	0	86,500	0	72,660	72,660	0	04/15/2022
35906A-AM-0	FRONTIER COMMUNICATIONS CORP		11/23/2020	EXTERNAL MANAGER TRA		123,750	275,000	66,000	128,305	0	1,122	63,427	(62,305)	0	66,000	0	57,750	57,750	9,797	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS CORP		11/19/2020	EXTERNAL MANAGER TRA		488,750	1,140,000	(336,525)	512,740	0	(13,983)	219,457	(233,440)	0	279,300	0	209,450	209,450	0	04/15/2024
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		11/23/2020	EXTERNAL MANAGER TRA		75,525	159,000	41,340	76,533	0	3,760	38,953	(35,193)	0	41,340	0	34,185	34,185	1	09/15/2022
35906A-BA-5	FRONTIER COMMUNICATIONS CORP		11/25/2020	CALL 100.590275		241,417	240,000	209,700	212,605	0	845	0	845	0	213,450	0	26,550	26,550	23,517	04/01/2026
35906A-BC-1	FRONTIER COMMUNICATIONS CORP		10/09/2020	VARIOUS		1,025,856	1,005,000	993,046	1,043,248	0	(839)	52,485	(53,324)	0	989,925	0	35,931	35,931	62,137	04/01/2027
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC		10/26/2020	VARIOUS		427,400	415,000	410,913	419,424	0	883	9,432	(8,549)	0	410,875	0	16,525	16,525	15,033	04/10/2022
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC		03/27/2020	VARIOUS		1,855,000	2,000,000	1,972,328	1,979,545	0	3,223	0	3,223	0	1,982,769	0	(127,769)	(127,769)	47,111	07/06/2021
37045X-BX-3	GENERAL MOTORS FINANCIAL CO INC		02/26/2020	ROYAL BANK OF CANADA		1,409,173	1,395,000	1,396,344	1,396,176	0	(82)	0	(82)	0	1,396,095	0	13,078	13,078	7,604	06/30/2022
37045X-CN-4	GENERAL MOTORS FINANCIAL CO INC		03/11/2020	JP MORGAN		296,022	300,000	300,417	300,339	0	(35)	0	(35)	0	300,304	0	(4,282)	(4,282)	3,158	11/06/2021
37185L-AH-5	GENESIS ENERGY LP 6.75 08/01/22		01/16/2020	CA_CASH_CLOSE		936,250	918,000	848,651	873,460	0	676	0	676	0	874,136	0	62,114	62,114	28,401	08/01/2022

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
37185L-AJ-1	GENESIS ENERGY LP 6.5 10/01/25		12/29/2020	EXTERNAL MANAGER TRA		496,063	537,000	383,955	482,281	0	11,467	100,276	(88,809)	0	393,473	0	102,590	102,590	34,599	10/01/2025
375558-AW-3	GILEAD SCIENCES INC		08/05/2020	WELLS FARGO		2,214,200	2,000,000	2,109,860	2,100,629	0	(14,487)	0	(14,487)	0	2,086,142	0	128,058	128,058	62,900	04/01/2024
375558-BG-7	GILEAD SCIENCES INC 4.6 09/01/35		01/24/2020	JEFFERIES & CO		306,668	250,000	282,605	281,914	0	(116)	0	(116)	0	281,798	0	24,870	24,870	4,696	09/01/2035
381427-AA-1	GOLDMAN SACHS CAPITAL II		11/24/2020	EXTERNAL MANAGER TRA		87,630	92,000	60,950	61,152	0	307	0	307	0	61,458	0	26,172	26,172	3,690	12/31/2049
38148B-AA-6	GOLDMAN SACHS GROUP INC/THE		02/24/2020	CALL 100		368,000	368,000	368,446	368,000	0	0	0	0	0	368,000	0	0	0	6,126	11/10/2049
382550-BG-5	GOODYEAR TIRE & RUBBER COMPANY (TH		02/11/2020	EXTERNAL MANAGER TRA		91,003	89,000	84,773	84,982	0	56	0	56	0	85,038	0	5,965	5,965	1,784	03/15/2027
398433-AH-5	GRIFFON CORPORATION		07/08/2020	CALL 100		1,605,000	1,605,000	1,462,939	1,501,560	0	13,033	6,822	6,211	0	1,507,772	0	97,228	97,228	51,552	03/01/2022
398433-AP-7	GRIFFON CORPORATION		05/22/2020	EXTERNAL MANAGER TRA		656,705	684,000	642,960	0	0	525	0	525	0	643,485	0	13,220	13,220	8,306	03/01/2028
398905-AL-3	GROUP 1 AUTOMOTIVE INC		02/25/2020	EXTERNAL MANAGER TRA		328,800	320,000	320,000	320,000	0	0	0	0	0	320,000	0	8,800	8,800	3,360	12/15/2023
402635-AH-9	GULFPORT ENERGY CORPORATION 6 10/15/24		10/22/2020	EXTERNAL MANAGER TRA		259,515	438,000	107,310	303,251	0	6,023	200,949	(194,926)	0	108,325	0	151,190	151,190	13,140	10/15/2024
402635-AL-0	GULFPORT ENERGY CORPORATIO 6.37 05/15/25		10/22/2020	EXTERNAL MANAGER TRA		349,575	590,000	126,850	374,650	0	21,702	254,191	(232,489)	0	142,161	0	207,414	207,414	18,806	05/15/2025
402635-AP-1	GULFPORT ENERGY CORPORATION		10/22/2020	EXTERNAL MANAGER TRA		293,880	496,000	77,392	307,520	0	14,920	205,510	(190,590)	0	116,930	0	176,950	176,950	31,620	01/15/2026
404119-BN-8	HCA INC		01/23/2020	EXTERNAL MANAGER TRA		154,092	140,000	138,670	138,839	0	20	0	20	0	138,859	0	15,234	15,234	2,567	03/15/2024
404119-BQ-1	HCA INC		01/23/2020	EXTERNAL MANAGER TRA		524,780	465,000	462,675	462,990	0	23	0	23	0	463,013	0	61,768	61,768	6,917	04/15/2025
404119-BR-9	HCA INC		12/10/2020	EXTERNAL MANAGER TRA		409,271	365,000	366,825	0	0	(249)	0	(249)	0	366,576	0	42,694	42,694	16,894	02/01/2025
404119-BT-5	HCA INC		01/23/2020	EXTERNAL MANAGER TRA		333,822	295,000	293,585	292,380	0	14	0	14	0	292,394	0	41,428	41,428	1,807	06/15/2026
404119-BU-2	HCA INC 4.5 02/15/27		01/23/2020	EXTERNAL MANAGER TRA		675,533	620,000	586,122	586,553	0	297	0	297	0	586,849	0	88,684	88,684	12,555	02/15/2027
404121-AD-7	HCA INC 7.5 02/15/22		03/13/2020	CALL 112.0161687		2,284,010	2,039,000	2,251,237	2,124,285	0	(7,595)	0	(7,595)	0	2,116,690	0	(77,690)	(77,690)	333,366	02/15/2022
40412C-AC-5	HCA HOLDINGS INC 6.25 02/15/21		03/13/2020	CALL 104.692443		455,412	435,000	459,919	440,292	0	(917)	0	(917)	0	439,374	0	(4,374)	(4,374)	36,120	02/15/2021
40414L-AQ-2	HCP INC		06/19/2020	GOLDMAN SACHS		928,294	850,000	874,542	882,992	0	(1,923)	9,166	(11,089)	0	871,903	0	56,391	56,391	26,704	07/15/2026
410345-AJ-1	HANESBRANDS INC 4.62 05/15/24		04/03/2020	EXTERNAL MANAGER TRA		580,875	600,000	582,775	585,488	0	795	0	795	0	586,283	0	(5,408)	(5,408)	10,938	05/15/2024
413875-AS-4	L3HARRIS TECHNOLOGIES INC		02/03/2020	US BANK		704,065	575,000	646,785	645,221	0	(338)	0	(338)	0	644,883	0	59,182	59,182	7,598	04/27/2035
421924-BK-6	HEALTHSOUTH CORP		11/01/2020	CALL 100		431,000	431,000	427,986	427,322	0	596	0	596	0	427,918	0	3,082	3,082	24,783	11/01/2024
42218S-AF-5	HEALTH CARE SERVICE CORPORATION		05/28/2020	SEAPORT		1,003,510	1,000,000	995,990	0	0	0	0	0	0	995,990	0	7,520	7,520	0	06/01/2030
428040-CY-3	HERTZ CORPORATION (THE)		01/06/2020	EXTERNAL MANAGER TRA		419,411	387,000	389,800	389,582	0	(6)	0	(6)	0	389,577	0	29,835	29,835	11,987	08/01/2026
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP		05/04/2020	EXTERNAL MANAGER TRA		1,226,150	1,320,000	911,353	1,307,427	0	2,680	394,940	(392,260)	0	915,168	0	310,982	310,982	53,664	02/15/2026
428236-BM-4	HP INC		05/20/2020	VARIOUS		1,049,863	1,018,000	1,022,048	1,045,962	0	(4,284)	29,006	(33,290)	0	1,012,671	0	37,192	37,192	20,793	06/01/2021
431282-AN-2	HIGHWOODS REALTY LIMITED PA 3.2 06/15/21		08/14/2020	VARIOUS		2,195,578	2,166,000	2,157,560	1,285,475	0	(359)	0	(359)	0	2,165,836	0	29,741	29,741	35,318	06/15/2021
431475-AD-4	HILL-ROM HOLDINGS INC		04/20/2020	EXTERNAL MANAGER TRA		103,358	100,000	98,500	100,000	0	8	1,500	(1,492)	0	98,508	0	4,850	4,850	2,589	09/15/2027
435765-AG-7	HOLLY ENERGY PARTNERS LP / HO 6 08/01/24		02/05/2020	CALL 104.5		334,400	320,000	316,822	315,600	0	96	0	96	0	315,696	0	4,304	4,304	24,213	08/01/2024
437076-BS-0	HOME DEPOT INC 3.9 06/15/47		01/10/2020	VARIOUS		850,346	750,000	744,870	745,117	0	0	0	0	0	745,117	0	105,229	105,229	2,129	06/15/2047
437076-CB-6	HOME DEPOT INC		03/26/2020	JEFFERIES & CO		1,985,180	2,000,000	1,988,820	0	0	0	0	0	0	1,988,820	0	(3,640)	(3,640)	0	04/15/2030
44106M-AZ-5	HOSPITALITY PROPERTIES TRUST		11/23/2020	EXTERNAL MANAGER TRA		33,294	35,000	31,413	0	0	268	0	268	0	31,680	0	1,614	1,614	990	10/01/2024
44267D-AD-9	HOWARD HUGHES CORP		12/15/2020	EXTERNAL MANAGER TRA		262,608	245,000	243,163	0	0	35	1,838	(1,803)	0	243,197	0	19,411	19,411	4,243	08/01/2028
44409M-AC-0	HUDSON PACIFIC PROPERTIES LP		02/06/2020	MIZUHO		510,690	500,000	496,340	496,397	0	25	0	25	0	496,422	0	14,268	14,268	5,733	01/15/2030
446150-AJ-3	HUNTINGTON BANCSHARES 3.15 03/14/21		02/28/2020	BCNSTEQ9A		2,030,000	2,000,000	2,046,820	2,011,687	0	(1,714)	0	(1,714)	0	2,009,973	0	20,027	20,027	29,400	03/14/2021
44988M-AA-3	IRB HOLDING CORP		12/15/2020	EXTERNAL MANAGER TRA		606,502	615,000	492,000	544,800	0	7,991	55,051	(47,060)	0	497,739	0	108,762	108,762	34,686	02/15/2026
45031U-BZ-3	ISTAR INC 6 04/01/22		01/06/2020	CALL 103		896,100	870,000	832,979	841,870	0	159	0	159	0	842,029	0	27,971	27,971	39,875	04/01/2022
45031U-CD-1	ISTAR INC 5.25 09/15/22		09/18/2020	CALL 101.313		356,622	352,000	320,542	334,700	0	6,216	11,466	(5,250)	0	329,450	0	22,550	22,550	23,256	09/15/2022
451102-BX-4	ICAHN ENTERPRISES LP		03/13/2020	EXCHANGE OFFER		795,000	795,000	795,000	795,000	0	0	0	0	0	795,000	0	0	0	10,550	05/15/2027
45174H-BD-8	IHEART COMMUNICATIONS INC		12/15/2020	EXTERNAL MANAGER TRA		1,029,822	965,000	828,337	1,026,887	0	7,908	200,241	(192,333)	0	834,554	0	195,268	195,268	89,799	05/01/2027
45672N-AG-6	INFOR US INC 6.5 05/15/22		04/07/2020	EXTERNAL MANAGER TRA		2,031,435	2,029,000	1,933,833	1,969,224	0	3,080	12,075	(8,995)	0	1,960,230	0	71,205	71,205	52,388	05/15/2022
456873-AD-0	TRANE TECHNOLOGIES GLOBAL HOLDING		02/13/2020	VARIOUS		477,862	435,000	438,271	438,059	0	(30)	0	(30)	0	438,029	0	39,833	39,833	6,750	03/21/2029
456873-AE-8	TRANE TECHNOLOGIES GLOBAL HOLDING		10/21/2020	PIERPONT		565,190	500,000	499,475	499,508	0	69	0	69	0	499,577	0	65,613	65,613	19,056	03/21/2026
458140-AV-2	INTEL CORPORATION 4.1 05/19/46		02/10/2020	WELLS FARGO		241,232	200,000	198,872	198,944	0	0	0	0	0	198,944	0	42,288	42,288	1,891	05/19/2046
458140-BJ-8	INTEL CORPORATION		02/10/2020	BANK OF AMERICA		532,195	500,000	499,715	499,715	0	0	0	0	0	499,715	0	32,480	32,480	3,656	11/15/2049
458140-BK-5	INTEL CORPORATION		02/10/2020	ROYAL BANK OF CANADA		499,201	500,000	496,705	0	0	0	0	0	0	496,705	0	2,496	2,496	0	02/15/2060
46266T-AA-6	IQVIA INC		04/06/2020	EXTERNAL MANAGER TRA		527,888	525,000	525,000	525,000	0	0	0	0	0	525,000	0	2,888	2,888	10,427	05/15/2027
46284P-AQ-7	IRON MOUNTAIN INC		06/29/2020	CALL 102		261,120	256,000	258,629	258,058	0	(217)	647	(864)	0	257,194	0	(1,194)	(1,194)	18,517	08/15/2023
46284V-AB-7	IRON MOUNTAIN INC 4.37 06/01/21		06/29/2020	CALL 100		169,000	169,000	166,888	167,729	0	432	0	432	0	168,161	0	839	839	4,272	06/01/2021
46284V-AE-1	IRON MOUNTAIN INC 5.25 03/15/28		02/05/2020	EXTERNAL MANAGER TRA		275,755	262,000	231,215	233,693	0	266	0	266	0	233,959	0	41,796	41,796	5,426	03/15/2028
46284V-AF-8	IRON MOUNTAIN INC		06/03/2020	EXTERNAL MANAGER TRA		30,175	30,000	28,275	30,000	0	22	1,725	(1,703)	0	28,297	0	1,878	1,878	1,074	09/15/2029
46284V-AN-1	IRON MOUNTAIN INC		12/15/2020	EXTERNAL MANAGER TRA		249,452	240,000	238,239	0	0	(14)	4,161	(4,175)	0	238,225	0	11,227	11,227	3,480	02/15/2031
46289R-AA-3	IRON MOUNTAIN US HOLDINGS 5.37 06/01/26		08/21/2020	CALL 106.340893		188,223	177,000	159,521	161,383	0	1,250	0	1,250	0	162,633	0	14,367	14,367	18,094	06/01/2026
466112-AR-0	JBS USA LLC 5.75 06/15/25		11/17/2020	EXTERNAL MANAGER TRA		407,344	395,000	368,106	372,246	0	3,099	0	3,099	0	375,345	0	31,999	31,999	20,972	06/15/2025
466253-AA-9	J2 CLOUD SERVICES LLC 6 07/15/25		06/10/2020	EXTERNAL MANAGER TRA		245,869	235,000	226,775	227,815	0	479	0	479	0	228,294	0	17,575	17,575	12,808	07/15/2025

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
46644R-AZ-8	JPMBB_15-C29 3.61 05/15/48		03/12/2020	JP MORGAN		5,381,836	5,000,000	5,149,965	5,086,638	0	(3,165)	0	(3,165)	0	5,083,473	0	298,363	298,363	52,658	05/15/2048
46644U-BA-5	JPMBB_15-C30 3.82 07/15/48		04/15/2020	BMO		1,072,578	1,000,000	1,015,703	1,013,505	0	(663)	0	(663)	0	1,012,842	0	59,736	59,736	14,438	07/15/2048
46647P-AH-9	JPMORGAN CHASE & CO		04/15/2020	VARIOUS		788,368	750,000	772,313	770,000	0	(1,344)	0	(1,344)	0	768,656	0	19,712	19,712	15,161	03/01/2025
46647P-BE-5	JPMORGAN CHASE & CO		03/11/2020	VARIOUS		2,059,215	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	59,215	59,215	24,879	10/15/2030
46647P-BK-1	JPMORGAN CHASE & CO		04/15/2020	JEFFERIES & CO		2,000,860	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	860	860	0	04/22/2026
46648K-AU-0	JPMDB_17C7 3.4 10/17/50		03/06/2020	JP MORGAN		5,597,070	5,000,000	4,923,072	4,916,710	0	1,829	0	1,829	0	4,918,539	0	678,531	678,531	46,877	10/17/2050
475795-AD-2	JELD-WEN INC 4.87 12/15/27		08/14/2020	EXTERNAL MANAGER TRA		392,200	370,000	317,718	322,529	0	2,864	0	2,864	0	325,394	0	66,806	66,806	12,175	12/15/2027
48123V-AF-9	J2 GLOBAL INC		10/16/2020	EXTERNAL MANAGER TRA		210,413	205,000	205,000	0	0	0	0	0	0	205,000	0	5,413	5,413	252	10/15/2030
48125L-RN-4	JPMORGAN CHASE BANK NA		04/27/2020	CALL 100		2,000,000	2,000,000	1,993,683	1,998,237	0	714	0	714	0	1,998,951	0	1,049	1,049	31,031	04/26/2021
48250N-AA-3	KFC HLD/PIZZA HUT/TACO 5 06/01/24		06/03/2020	EXTERNAL MANAGER TRA		609,875	595,000	578,291	600,085	0	442	22,659	(22,217)	0	577,869	0	32,006	32,006	15,206	06/01/2024
48253L-AA-4	KLX ENERGY SERVICES HOLDINGS INC		06/08/2020	EXTERNAL MANAGER TRA		206,613	525,000	273,000	446,250	0	5,690	175,492	(169,802)	0	276,448	0	(69,836)	(69,836)	35,930	11/01/2025
48666K-AY-5	KB HOME		09/11/2020	EXTERNAL MANAGER TRA		476,841	433,000	368,073	337,574	0	2,193	51,473	(49,280)	0	370,254	0	106,587	106,587	17,955	11/15/2029
491674-BM-8	KENTUCKY UTILITIES COMPANY		05/19/2020	JEFFERIES & CO		997,350	1,000,000	995,090	0	0	0	0	0	0	995,090	0	2,260	2,260	0	06/01/2050
49327V-2A-1	KEYBANK NA		08/13/2020	KEYBANC		561,670	500,000	494,385	495,821	0	364	0	364	0	496,185	0	65,485	65,485	12,608	05/20/2026
49377P-AA-4	KGA ESCROW LLC 7.5 08/15/23		09/17/2020	EXTERNAL MANAGER TRA		488,894	470,000	427,700	467,124	0	5,149	39,593	(34,444)	0	432,680	0	56,214	56,214	38,481	08/15/2023
49446R-AS-8	KIMCO REALTY CORPORATION		04/22/2020	VARIOUS		203,462	200,000	213,364	0	0	(515)	0	(515)	0	212,849	0	(9,387)	(9,387)	4,286	04/01/2027
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP		09/14/2020	MIZUHO		743,148	600,000	655,873	664,124	0	(1,805)	10,337	(12,142)	0	651,982	0	91,166	91,166	34,897	03/15/2035
494550-BB-1	KINDER MORGAN ENERGY PARTN 6.85 02/15/20		02/15/2020	MATURITY		500,000	500,000	519,903	501,920	0	(1,920)	0	(1,920)	0	500,000	0	0	0	17,125	02/15/2020
494568-AF-8	KINDER MORGAN INC		09/14/2020	MIZUHO		135,901	120,000	117,864	118,177	0	210	0	210	0	118,387	0	17,514	17,514	4,085	06/01/2025
50077L-AB-2	KRAFT HEINZ FOODS CO		02/27/2020	BNP PARIBAS		1,004,993	1,100,000	1,079,777	1,080,219	0	44	0	44	0	1,080,264	0	(75,271)	(75,271)	12,165	06/01/2046
501044-DE-8	KROGER CO 2.65 10/15/26		12/11/2020	DEUTSCHE BANK		1,091,600	1,000,000	996,760	997,697	0	299	0	299	0	997,996	0	93,604	93,604	30,917	10/15/2026
501797-AL-8	L BRANDS INC		08/20/2020	EXTERNAL MANAGER TRA		686,659	675,000	558,590	560,867	0	1,107	18,556	(17,449)	0	548,487	0	138,172	138,172	21,315	11/01/2035
501797-AM-6	L BRANDS INC		08/20/2020	EXTERNAL MANAGER TRA		511,300	502,000	399,910	413,957	0	887	14,828	(13,941)	0	400,016	0	111,284	111,284	28,546	07/01/2036
501797-AR-5	L BRANDS INC		01/29/2020	EXTERNAL MANAGER TRA		250,210	234,000	229,989	230,118	0	4	0	4	0	230,122	0	20,088	20,088	2,243	06/15/2029
502431-AA-7	L3HARRIS TECHNOLOGIES INC		05/01/2020	VARIOUS		3,579,112	3,510,000	3,598,133	3,591,727	0	(14,463)	0	(14,463)	0	3,577,265	0	1,848	1,848	93,240	02/15/2021
502431-AB-5	L3HARRIS TECHNOLOGIES INC		05/01/2020	EXCHANGE OFFER		2,358,023	2,257,000	2,380,300	2,368,707	0	(10,684)	0	(10,684)	0	2,358,023	0	0	0	32,827	06/15/2023
502431-AD-1	L3HARRIS TECHNOLOGIES INC 3.85 12/15/26		01/17/2020	CREDIT SUISSE		2,118,909	1,950,000	2,050,185	2,044,609	0	(737)	0	(737)	0	2,043,872	0	75,037	75,037	7,716	12/15/2026
502431-AM-1	L3HARRIS TECHNOLOGIES INC		07/23/2020	MORGAN STANLEY		1,128,375	934,000	1,049,284	0	0	(6,552)	0	(6,552)	0	1,042,732	0	85,643	85,643	25,343	06/15/2028
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		10/06/2020	SUSQUEHANNA		1,498,275	1,500,000	1,496,550	0	0	0	0	0	0	1,496,550	0	1,725	1,725	0	10/01/2040
50540R-AQ-5	LABORATORY CORPORATION OF A 3.6 02/01/25		05/20/2020	JANE STREET EXECUTIO		2,188,660	2,000,000	1,997,000	1,998,298	0	86	0	86	0	1,998,383	0	190,277	190,277	58,200	02/01/2025
505742-AD-8	LADDER CAPITAL FINANCE HOL 5.87 08/01/21		12/31/2020	CALL 100		79,000	79,000	71,298	0	0	4,043	0	4,043	0	75,340	0	3,660	3,660	4,254	08/01/2021
505742-AF-3	LADDER CAPITAL FINANCE HOLDINGS LL		10/22/2020	EXTERNAL MANAGER TRA		699,238	730,000	657,917	714,450	0	9,937	56,411	(46,474)	0	667,977	0	31,261	31,261	30,543	03/15/2022
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		12/02/2020	EXTERNAL MANAGER TRA		53,869	60,000	46,950	0	0	882	13,050	(12,168)	0	47,832	0	6,037	6,037	1,980	02/01/2027
513075-BL-4	LAMAR MEDIA CORP.		08/14/2020	EXTERNAL MANAGER TRA		244,482	235,000	241,296	241,988	0	(650)	1,892	(2,542)	0	239,447	0	5,036	5,036	14,151	02/01/2026
513272-AA-2	LAMB WESTON HOLDINGS INC 4.62 11/01/24		06/17/2020	EXTERNAL MANAGER TRA		293,048	280,000	275,408	278,203	0	262	2,492	(2,230)	0	275,973	0	17,075	17,075	8,202	11/01/2024
513272-AB-0	LAMB WESTON HOLDINGS INC		04/20/2020	EXTERNAL MANAGER TRA		329,664	320,000	316,000	316,400	0	153	0	153	0	316,553	0	13,111	13,111	7,410	11/01/2026
526057-BV-5	LENNAR CORPORATION		12/01/2020	EXTERNAL MANAGER TRA		680,130	594,000	575,396	637,579	0	630	63,897	(63,267)	0	574,313	0	105,817	105,817	28,450	05/30/2025
526057-BW-3	LENNAR CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		927,516	890,000	856,115	862,622	0	3,076	0	3,076	0	865,698	0	61,818	61,818	28,901	12/15/2023
526057-CV-4	LENNAR CORPORATION		12/01/2020	EXTERNAL MANAGER TRA		441,750	372,000	340,509	348,408	0	2,996	8,627	(5,631)	0	342,777	0	98,973	98,973	17,980	06/15/2027
527298-BK-8	LEVEL 3 FINANCING INC		12/10/2020	EXTERNAL MANAGER TRA		247,033	246,000	248,025	249,205	0	(772)	2,433	(3,205)	0	246,000	0	1,033	1,033	18,695	01/15/2024
529043-AE-1	LEXINGTON REALTY TRUST		08/14/2020	PIERPONT		1,500,645	1,500,000	1,488,495	0	0	0	0	0	0	1,488,495	0	12,150	12,150	0	09/15/2030
539830-BB-4	LOCKHEED MARTIN CORP 4.07 12/15/42		12/28/2020	GOLDMAN SACHS		1,427,849	1,109,000	1,087,389	1,088,041	0	540	0	540	0	1,088,581	0	339,268	339,268	47,017	12/15/2042
54238X-AC-2	LONESTAR RESOURCES		12/01/2020	VARIOUS		120,064	1,473,000	99,783	1,012,688	0	22,780	842,259	(819,479)	0	193,209	0	(73,145)	(73,145)	118,881	01/01/2023
548661-CQ-8	LOWES CO INC		04/15/2020	MATURITY		1,800,000	1,800,000	1,818,068	1,804,050	0	(4,050)	0	(4,050)	0	1,800,000	0	0	0	41,625	04/15/2020
548661-DJ-3	LOWES COMPANIES INC		10/23/2020	CA_CASH_CLOSE		750,108	600,000	630,522	631,957	0	(571)	1,741	(2,312)	0	629,645	0	120,463	120,463	29,021	09/15/2045
548661-DM-6	LOWES COMPANIES INC		01/08/2020	CITIGROUP		1,286,450	1,275,000	1,227,150	1,236,739	0	136	0	136	0	1,236,875	0	49,574	49,574	7,526	04/15/2026
548661-DZ-7	LOWES COMPANIES INC		10/07/2020	JEFFERIES & CO		1,004,300	1,000,000	999,020	0	0	0	0	0	0	999,020	0	5,280	5,280	0	10/15/2050
552953-CC-3	MGM RESORTS INTERNATIONAL 6 03/15/23		02/28/2020	EXTERNAL MANAGER TRA		328,325	300,000	291,375	293,516	0	216	0	216	0	293,731	0	34,594	34,594	7,302	03/15/2023
552953-CE-9	MGM RESORTS INTERNATIONAL 5.75 06/15/25		03/04/2020	CA_CASH_CLOSE		598,500	525,000	513,391	514,901	0	241	0	241	0	515,142	0	83,358	83,358	6,624	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL		03/04/2020	CA_CASH_CLOSE		422,620	374,000	374,000	374,000	0	0	0	0	0	374,000	0	48,620	48,620	7,942	04/15/2027
55303X-AC-9	MGM GROWTH PROPERTIES OPER 5.62 05/01/24		08/04/2020	EXTERNAL MANAGER TRA		559,600	525,000	502,565	535,366	0	899	34,778	(33,879)	0	501,487	0	58,113	58,113	20,271	05/01/2024
55303X-AG-0	MGM GROWTH PROPERTIES OPERATING PA		01/06/2020	EXCHANGE OFFER		682,618	678,000	683,088	682,624	0	(6)	0	(6)	0	682,618	0	0	0	16,785	02/01/2027
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA		08/04/2020	EXTERNAL MANAGER TRA		32,700	30,000	26,275	0	0	123	4,550	(4,427)	0	26,398	0	6,302	6,302	1,749	02/01/2027
553283-AB-8	MPH ACQUISITION HOLDINGS L 7.12 06/01/24		10/29/2020	VARIOUS		312,838	310,000	277,572	287,784	0	3,209	9,290	(6,081)	0	281,703	0	24,722	24,722	19,719	06/01/2024
55336V-BA-7	MPLX LP		05/20/2020	EXCHANGE OFFER		183,447	210,000	183,039	211,622	0	586	28,761	(28,175)	0	183,447	0	0	0	7,400	05/01/2024
55354G-AA-8	MSCI INC 5.25 11/15/24		03/20/2020	CALL 102.625		111,861	109,000	109,000	109,000	0	0	0	0	0	109,000	0	0	0	4,848	11/15/2024

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
55354G-AH-3	MSCI INC		05/08/2020	EXTERNAL MANAGER TRA		155,637	150,000	147,938	150,000	0	26	2,063	(2,037)	0	147,963	0	7,674	7,674	3,083	11/15/2029
564759-PS-1	MANUFACTURERS AND TRADERS TRUST CO		12/28/2020	MATURITY		340,000	340,000	340,161	340,011	0	(11)	0	(11)	0	340,000	0	0	0	6,334	12/28/2020
565849-AP-1	MARATHON OIL CORP		03/17/2020	VARIOUS		465,135	575,000	613,755	613,008	0	(1,002)	0	(1,002)	0	612,006	0	(146,872)	(146,872)	17,062	07/15/2027
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC		08/06/2020	EXCHANGE OFFER		502,699	655,000	498,457	661,981	0	4,587	163,869	(159,282)	0	502,699	0	0	0	26,359	01/15/2028
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC		12/15/2020	EXTERNAL MANAGER TRA		84,471	80,000	70,000	77,166	0	915	7,256	(6,341)	0	70,825	0	13,646	13,646	6,442	09/15/2026
571676-AA-3	MARS INC		03/19/2020	MORGAN STANLEY		501,545	500,000	512,371	511,938	0	(487)	0	(487)	0	511,451	0	(9,906)	(9,906)	6,450	04/01/2025
571676-AG-0	MARS INC		02/06/2020	JEFFERIES & CO		1,199,930	1,000,000	1,147,725	1,147,436	0	(247)	0	(247)	0	1,147,189	0	52,741	52,741	14,781	04/01/2054
571676-AN-5	MARS INC		07/13/2020	JEFFERIES & CO		3,014,010	3,000,000	2,999,040	0	0	0	0	0	0	2,999,040	0	14,970	14,970	0	07/16/2040
571748-BK-7	MARSH & MCLENNAN COMPANIES INC		12/15/2020	CALL 100		900,000	900,000	901,012	900,801	0	(382)	0	(382)	0	900,419	0	(419)	(419)	19,305	12/29/2021
571903-AZ-6	MARRIOTT INTERNATIONAL INC		12/01/2020	MATURITY		1,000,000	1,000,000	967,836	999,908	0	32,183	32,091	92	0	1,000,000	0	0	0	16,402	12/01/2020
577081-BB-7	MATTEL INC 6.75 12/31/25		02/11/2020	EXTERNAL MANAGER TRA		272,133	255,000	226,821	230,278	0	331	0	331	0	230,610	0	41,523	41,523	2,032	12/31/2025
577081-BD-3	MATTEL INC		03/06/2020	EXTERNAL MANAGER TRA		83,430	81,000	80,354	80,355	0	10	0	10	0	80,365	0	3,065	3,065	1,454	12/15/2027
579780-AH-0	MCCORMICK & CO INC		05/20/2020	BCIGEQIR		1,535,820	1,500,000	1,528,930	1,522,517	0	(6,102)	1,332	(7,434)	0	1,515,082	0	20,738	20,738	49,888	07/15/2021
579780-AL-1	MCCORMICK & COMPANY INCORPORATED		06/15/2020	CITIGROUP		1,973,397	1,900,000	1,921,132	1,919,333	0	(3,328)	0	(3,328)	0	1,916,004	0	57,393	57,393	43,035	08/15/2022
58003X-AA-0	MCDERMOTT ESCROW 1 INC		07/02/2020	EXCHANGE OFFER		87,900	1,465,000	58,645	124,525	0	0	36,625	(36,625)	0	87,900	0	0	0	77,828	05/01/2024
58013M-EY-6	MCDONALDS CORPORATION		02/12/2020	JP MORGAN		1,036,982	950,000	1,000,541	997,999	0	(904)	0	(904)	0	997,096	0	39,886	39,886	18,942	01/30/2026
58013M-EZ-3	MCDONALDS CORPORATION		03/03/2020	BNP PARIBAS		2,099,293	1,650,000	1,750,651	1,747,481	0	(861)	0	(861)	0	1,746,620	0	352,673	352,673	18,526	12/09/2035
58013M-FA-7	MCDONALDS CORPORATION		03/03/2020	VARIOUS		961,283	750,000	750,000	750,000	0	0	0	0	0	750,000	0	211,283	211,283	8,734	12/09/2045
585055-BT-2	MEDTRONIC INC		04/20/2020	ROYAL BANK OF CANADA		1,005,705	778,000	774,675	775,423	0	52	0	52	0	775,475	0	230,230	230,230	20,517	03/15/2035
589433-AB-7	MEREDITH CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		620,946	605,000	569,228	597,326	0	2,805	29,428	(26,623)	0	570,703	0	50,244	50,244	30,875	02/01/2026
59001K-AD-2	MERITOR INC		12/16/2020	VARIOUS		1,286,059	1,263,000	1,153,219	1,189,341	0	14,070	12,540	1,530	0	1,190,871	0	72,129	72,129	118,801	02/15/2024
59217G-CR-8	METROPOLITAN LIFE GLOBAL FUNDING I		07/20/2020	BCNSTEQ9A		518,185	500,000	501,155	500,742	0	(233)	0	(233)	0	500,509	0	17,676	17,676	13,513	10/09/2021
594918-BK-9	MICROSOFT CORPORATION		03/04/2020	DEUTSCHE BANK		739,174	575,000	658,829	656,873	0	(760)	0	(760)	0	656,112	0	83,062	83,062	8,251	11/03/2035
594918-BS-2	MICROSOFT CORPORATION 3.45 08/08/36		11/10/2020	BANK OF AMERICA		185,054	153,000	177,315	0	0	(655)	0	(655)	0	176,659	0	8,394	8,394	4,032	08/08/2036
594918-BU-7	MICROSOFT CORPORATION		06/01/2020	STATE STREET BANK		326,731	242,000	286,544	286,381	0	(282)	0	(282)	0	286,099	0	40,632	40,632	7,780	08/08/2056
595017-AV-6	MICROCHIP TECHNOLOGY INCORPORATED		12/14/2020	STIFEL NICOLAUS		1,000,310	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	310	310	0	02/15/2024
595620-AE-5	MIDAMERICAN ENERGY COMPANY 5.75 11/01/35		06/10/2020	VARIOUS		3,881,285	2,705,000	3,357,284	3,300,305	0	(11,300)	0	(11,300)	0	3,289,005	0	592,281	592,281	88,798	11/01/2035
59563K-AA-8	MIDAS INTERMEDIATE HOLDCO II LLC		04/09/2020	EXTERNAL MANAGER TRA		318,969	375,000	301,484	342,530	0	7,796	40,669	(32,873)	0	309,657	0	9,312	9,312	6,413	10/01/2022
60856B-AA-2	MOLEX ELECTRONIC TECHNOLOG 2.87 04/15/20		03/15/2020	CALL 100		400,000	400,000	395,308	399,052	0	670	0	670	0	399,722	0	278	278	4,797	04/15/2020
609207-AQ-8	MONDELEZ INTERNATIONAL INC		10/16/2020	CA_CASH_CLOSE		270,450	250,000	261,580	260,966	0	(2,583)	0	(2,583)	0	258,383	0	12,067	12,067	8,534	05/07/2023
615394-AM-5	MOOG INC		12/15/2020	EXTERNAL MANAGER TRA		66,963	65,000	58,175	65,000	0	509	6,825	(6,316)	0	58,684	0	8,279	8,279	4,128	12/15/2027
61744Y-AJ-7	MORGAN STANLEY		05/05/2020	GOLDMAN SACHS		1,985,160	2,000,000	2,020,480	2,010,311	0	(2,269)	0	(2,269)	0	2,008,042	0	(22,882)	(22,882)	30,239	07/22/2022
61761J-VL-0	MORGAN STANLEY 3.7 10/23/24		03/06/2020	CREDIT SUISSE		1,094,920	1,000,000	997,442	985,980	0	517	0	517	0	986,497	0	108,423	108,423	14,081	10/23/2024
61767E-AE-4	MSBAM_17-C34 3.53 11/18/52		08/04/2020	BANK OF AMERICA		5,683,203	5,000,000	5,149,803	5,120,276	0	(8,382)	0	(8,382)	0	5,111,894	0	571,309	571,309	120,322	11/15/2052
629377-CC-4	NRG ENERGY INC 01/15/27		05/01/2020	EXTERNAL MANAGER TRA		745,288	695,000	732,570	740,024	0	(1,245)	10,455	(11,700)	0	728,323	0	16,964	16,964	32,895	01/15/2027
637417-AE-6	NATIONAL RETAIL PROPERTIES 3.8 10/15/22		03/20/2020	CALL 105.132095		2,184,645	2,078,000	2,115,589	2,110,984	0	(2,730)	0	(2,730)	0	2,108,254	0	(30,254)	(30,254)	140,643	10/15/2022
63938C-AA-6	NAVIENT CORP 5 10/26/20		10/26/2020	MATURITY		1,142,000	1,142,000	1,134,017	1,157,289	0	9,023	24,313	(15,290)	0	1,142,000	0	0	0	57,100	10/26/2020
63938C-AH-1	NAVIENT CORP		12/15/2020	EXTERNAL MANAGER TRA		92,808	85,000	81,281	0	0	289	3,300	(3,011)	0	81,564	0	11,244	11,244	5,562	06/25/2025
64072T-AA-3	CSC HOLDINGS LLC 10.87 10/15/25		08/18/2020	CALL 107.0530895		358,628	335,000	366,959	357,211	0	(1,609)	5,918	(7,527)	0	349,684	0	(14,684)	(14,684)	63,399	10/15/2025
64072T-AC-9	CSC HOLDINGS LLC 6.62 10/15/25		08/18/2020	CALL 104.2579		1,192,710	1,144,000	1,196,998	1,187,270	0	(6,652)	3,777	(10,429)	0	1,176,841	0	(32,841)	(32,841)	131,448	10/15/2025
64110D-AL-8	NETAPP INC		06/17/2020	VARIOUS		1,000,190	1,000,000	999,340	0	0	0	0	0	0	999,340	0	850	850	0	06/22/2025
651639-AR-7	NEWMONT GOLDCORP CORP		07/07/2020	BCIGEQIR		306,150	300,000	297,937	303,924	0	91	6,660	(6,569)	0	297,356	0	8,794	8,794	6,344	06/09/2021
65409Q-BF-8	NIELSEN FINANCE LLC		09/10/2020	EXTERNAL MANAGER TRA		178,445	178,000	178,000	0	0	0	0	0	0	178,000	0	445	445	0	10/01/2030
65441V-AA-9	NINE ENERGY SERVICE INC		11/06/2020	EXTERNAL MANAGER TRA		63,850	225,000	56,250	182,813	0	12,817	128,670	(115,853)	0	66,960	0	(3,110)	(3,110)	20,152	11/01/2023
666807-BM-3	NORTHROP GRUMMAN CORP 2.93 01/15/25		01/24/2020	JP MORGAN		390,619	375,000	360,015	362,151	0	175	0	175	0	362,326	0	28,293	28,293	5,891	01/15/2025
666807-BP-6	NORTHROP GRUMMAN CORP 4.03 10/15/47		09/09/2020	CITIGROUP		610,635	500,000	458,050	459,200	0	530	0	530	0	459,729	0	150,906	150,906	18,247	10/15/2047
666807-BQ-4	NORTHROP GRUMMAN CORP 2.55 10/15/22		03/19/2020	MORGAN STANLEY		2,014,524	2,070,000	2,080,430	2,078,963	0	(692)	0	(692)	0	2,078,272	0	(63,748)	(63,748)	23,167	10/15/2022
670001-AA-4	NOVELIS CORP 6.25 08/15/24		01/25/2020	CALL 104.688		864,723	826,000	788,918	785,565	0	530	0	530	0	786,096	0	39,904	39,904	61,667	08/15/2024
67059T-AB-1	NUSTAR LOGISTICS LP		09/01/2020	MATURITY		1,567,000	1,567,000	1,329,594	1,539,024	0	210,100	182,124	27,976	0	1,567,000	0	0	0	75,216	09/01/2020
674215-AG-3	OASIS PETROLEUM INC		11/20/2020	EXCHANGE OFFER		212,975	1,217,000	78,468	1,145,069	0	53,826	985,920	(932,094)	0	212,975	0	0	0	41,834	03/15/2022
674215-AK-4	OASIS PETROLEUM INC		11/20/2020	EXCHANGE OFFER		83,177	512,000	52,833	413,732	0	4,081	334,636	(330,555)	0	83,177	0	0	0	16,000	05/01/2026
674599-CJ-2	OCCIDENTAL PETROLEUM COR		03/19/2020	MORGAN STANLEY		270,000	500,000	506,694	506,632	0	(16)	0	(16)	0	506,616	0	(236,616)	(236,616)	9,656	04/15/2046
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION		09/01/2020	VARIOUS		94,288	95,000	64,600	0	0	4,385	0	4,385	0	68,985	0	25,303	25,303	1,397	08/15/2022
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION		01/27/2020	VARIOUS		1,028,950	1,000,000	999,310	999,324	0	22	0	22	0	999,346	0	29,604	29,604	15,200	08/15/2026
674599-CT-0	OCCIDENTAL PETROLEUM CORPORATION		02/27/2020	ROYAL BANK OF CANADA		1,006,790	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	6,790	6,790	9,019	02/08/2021
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION		12/15/2020	EXTERNAL MANAGER TRA		920,184	895,000	820,044	0	0	2,545	74,956	(72,411)	0	822,589	0	97,595	97,595	15,774	09/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
680665-AJ-5	OLIN CORP		07/30/2020	EXTERNAL MANAGER TRA		309,430	319,000	288,296	295,755	0	1,687	8,071	(6,384)	0	289,372	0	20,058	20,058	14,441	09/15/2027
680665-AL-0	OLIN CORP		11/10/2020	EXTERNAL MANAGER TRA		544,580	519,000	472,290	519,000	0	2,078	46,710	(44,632)	0	474,368	0	70,212	70,212	37,373	08/01/2029
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO 5.3 06/01/42		09/23/2020	VARIOUS		1,950,512	1,291,000	1,613,580	1,587,524	0	(4,535)	0	(4,535)	0	1,582,989	0	367,523	367,523	40,703	06/01/2042
682680-AN-3	ONEOK INC 6 06/15/35		03/05/2020	MORGAN STANLEY		1,374,112	1,094,000	1,252,814	1,245,572	0	(1,283)	0	(1,283)	0	1,244,289	0	129,824	129,824	14,745	06/15/2035
68268N-AP-8	ONEOK PARTNERS LP 4.9 03/15/25		03/05/2020	CREDIT SUISSE		847,005	750,000	780,683	776,609	0	(832)	0	(832)	0	775,777	0	71,228	71,228	17,763	03/15/2025
683720-AA-4	OPEN TEXT HOLDINGS INC		06/01/2020	EXTERNAL MANAGER TRA		74,063	75,000	70,688	0	0	58	4,313	(4,255)	0	70,745	0	3,317	3,317	902	02/15/2030
68389X-AW-5	ORACLE CORP 4.5 07/08/44		03/30/2020	US BANK		1,164,073	1,000,000	1,053,827	1,050,696	0	(357)	0	(357)	0	1,050,339	0	113,734	113,734	32,875	07/08/2044
68389X-BE-4	ORACLE CORPORATION		01/09/2020	VARIOUS		1,233,728	1,100,000	1,189,705	1,187,817	0	(141)	0	(141)	0	1,187,676	0	46,052	46,052	6,749	05/15/2035
68389X-BM-6	ORACLE CORPORATION 2.65 07/15/26		05/22/2020	MORGAN STANLEY		538,900	500,000	477,685	482,247	0	989	0	989	0	483,235	0	55,665	55,665	11,483	07/15/2026
68389X-BP-9	ORACLE CORPORATION 3.8 11/15/37		03/30/2020	US BANK		153,650	150,000	149,436	149,476	0	3	0	3	0	149,479	0	4,170	4,170	2,153	11/15/2037
68389X-BU-8	ORACLE CORPORATION		04/07/2020	BANK OF NEW YORK		1,024,180	1,000,000	997,850	0	0	2	0	2	0	997,852	0	26,328	26,328	622	04/01/2027
68389X-BW-4	ORACLE CORPORATION		03/30/2020	VARIOUS		5,014,510	5,000,000	4,986,550	0	0	0	0	0	0	4,986,550	0	27,960	27,960	0	04/01/2040
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC		08/06/2020	EXTERNAL MANAGER TRA		267,300	270,000	243,000	270,000	0	886	27,546	(26,660)	0	243,339	0	23,961	23,961	15,600	08/15/2027
69073T-AR-4	OWENS-BROCKWAY GLASS CONTA 5.87 08/15/23		06/03/2020	EXTERNAL MANAGER TRA		146,590	137,000	133,575	136,434	0	193	2,894	(2,701)	0	133,733	0	12,857	12,857	6,484	08/15/2023
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		03/04/2020	CITIGROUP		525,575	500,000	497,915	497,939	0	35	0	35	0	497,974	0	27,601	27,601	5,025	10/22/2029
695114-BZ-0	PACIFICORP 5.25 06/15/35		06/24/2020	DAIWA CAPITAL MARKET		681,030	500,000	598,360	588,651	0	(2,083)	0	(2,083)	0	586,568	0	94,462	94,462	13,927	06/15/2035
69888X-AA-7	PAR PHARMACEUTICAL INC		06/18/2020	VARIOUS		0	1,028	345	0	0	192	0	192	0	537	0	(537)	(537)	0	04/01/2027
701094-AJ-3	PARKER HANNIFIN CORP		04/29/2020	US BANK		376,718	360,000	364,303	372,955	0	(448)	9,266	(9,714)	0	363,241	0	13,478	13,478	7,800	03/01/2027
701094-AM-6	PARKER HANNIFIN CORPORATION		07/16/2020	MORGAN STANLEY		1,069,530	1,000,000	999,540	999,583	0	44	0	44	0	999,627	0	69,903	69,903	16,200	06/14/2024
70109H-AM-7	PARKER HANNIFIN CORP 4.2 11/21/34		02/28/2020	US BANK		1,081,176	905,000	1,004,005	1,003,896	0	(930)	0	(930)	0	1,002,966	0	78,210	78,210	10,664	11/21/2034
70338P-AC-4	PATTERN ENERGY GROUP INC 5.87 02/01/24		08/12/2020	CALL 102.938		535,278	520,000	507,779	504,910	0	2,034	0	2,034	0	506,944	0	13,057	13,057	48,061	02/01/2024
708160-CB-0	JC PENNEY CORPORATION INC		04/28/2020	EXTERNAL MANAGER TRA		42,650	90,000	37,800	74,052	0	1,592	37,165	(35,573)	0	38,480	0	4,170	4,170	2,644	07/01/2023
713448-CC-0	PEPSICO INC/NC 3.6 08/13/42		06/09/2020	US BANK		1,272,368	1,090,000	1,024,611	1,026,865	0	765	0	765	0	1,027,630	0	244,738	244,738	32,482	08/13/2042
717081-DK-6	PFIZER INC		04/15/2020	PIERPONT		1,332,180	1,000,000	1,101,460	1,093,597	0	(682)	0	(682)	0	1,092,916	0	239,264	239,264	18,578	05/15/2044
717081-DV-2	PFIZER INC		02/11/2020	CITIGROUP		263,390	250,000	233,680	235,900	0	224	0	224	0	236,124	0	27,266	27,266	1,337	06/03/2026
718549-AD-0	PHILLIPS 66 PARTNERS LP 3.55 10/01/26		06/04/2020	ROYAL BANK OF CANADA		1,064,540	1,000,000	999,010	999,261	0	47	0	47	0	999,308	0	65,232	65,232	24,357	10/01/2026
723787-AM-9	PIONEER NATURAL RESOURCES COMPANY		06/25/2020	WELLS FARGO		723,650	625,000	665,253	668,677	0	(3,153)	7,119	(10,272)	0	658,404	0	65,246	65,246	26,576	01/15/2026
723787-AQ-0	PIONEER NATURAL RESOURCES COMPANY		08/06/2020	KEYBANC		993,220	1,000,000	992,050	0	0	0	0	0	0	992,050	0	1,170	1,170	0	08/15/2030
73107G-AA-1	POLARIS INTERMEDIATE CORP 8.5 12/01/22		10/08/2020	VARIOUS		412,606	460,000	344,610	394,366	0	11,620	38,975	(27,355)	0	367,011	0	43,796	43,796	23,924	12/01/2022
737446-AJ-3	POST HOLDINGS INC 8 07/15/25		01/08/2020	CALL 107.006		1,937,879	1,811,000	1,969,391	1,908,224	0	(339)	0	(339)	0	1,907,885	0	(96,885)	(96,885)	196,502	07/15/2025
737446-AL-8	POST HOLDINGS INC 5.5 03/01/25		03/02/2020	CALL 104.125		452,944	435,000	416,512	419,043	0	485	0	485	0	419,528	0	15,472	15,472	29,973	03/01/2025
737446-AP-9	POST HOLDINGS INC		12/10/2020	EXTERNAL MANAGER TRA		245,671	225,000	225,000	225,000	0	0	0	0	0	225,000	0	20,671	20,671	12,341	12/15/2029
74432Q-BY-0	PRUDENTIAL FINANCIAL INC		04/07/2020	KEYBANC		1,078,540	1,000,000	1,051,890	1,050,483	0	(328)	0	(328)	0	1,050,156	0	28,384	28,384	33,150	08/15/2043
74456Q-BL-9	PUBLIC SERVICE ELECTRIC		10/21/2020	KEYBANC		547,885	500,000	524,140	0	0	(2,569)	0	(2,569)	0	521,571	0	26,314	26,314	14,083	05/15/2025
74460D-AB-5	PUBLIC STORAGE		11/30/2020	VARIOUS		1,811,935	1,750,000	1,778,805	0	0	(8,865)	0	(8,865)	0	1,769,940	0	41,995	41,995	50,017	09/15/2022
74840L-AA-0	QUICKEN LOANS INC 5.75 05/01/25		09/14/2020	EXTERNAL MANAGER TRA		664,931	645,000	639,008	639,720	0	607	0	607	0	640,327	0	24,603	24,603	32,349	05/01/2025
74841C-AB-7	QUICKEN LOANS LLC		12/15/2020	EXTERNAL MANAGER TRA		45,756	45,000	44,497	0	0	6	503	(497)	0	44,503	0	1,253	1,253	421	03/01/2031
756109-AX-2	REALTY INCOME CORPORATION		08/14/2020	MARKET AXESS AS A BR		112,859	101,000	99,977	0	0	17	0	17	0	99,994	0	12,865	12,865	912	01/15/2031
75884R-AZ-6	REGENCY CENTERS LP		04/22/2020	VARIOUS		992,193	1,000,000	999,030	999,038	0	56	0	56	0	999,094	0	(6,900)	(6,900)	19,994	09/15/2029
759187-CE-5	REGIONS BANK		03/10/2020	MIZUHO		994,760	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,240)	(5,240)	7,862	08/13/2021
760759-AH-3	REPUBLIC SERVICES INC 5 03/01/20		03/01/2020	MATURITY		1,000,000	1,000,000	1,019,490	1,003,212	0	(3,212)	0	(3,212)	0	1,000,000	0	0	0	25,000	03/01/2020
760759-AM-2	REPUBLIC SERVICES INC 4.75 05/15/23		02/19/2020	BBT CAPITAL MARKETS		848,212	782,000	834,025	826,656	0	(1,918)	0	(1,918)	0	824,738	0	23,473	23,473	9,905	05/15/2023
760759-AR-1	REPUBLIC SERVICES INC 2.9 07/01/26		02/14/2020	BARCLAY'S CAPITAL		2,836,333	2,713,000	2,669,836	2,674,525	0	635	0	635	0	2,675,160	0	161,173	161,173	49,829	07/01/2026
760759-AU-4	REPUBLIC SERVICES INC		03/30/2020	JP MORGAN		2,019,500	2,000,000	2,028,013	748,880	0	(697)	0	(697)	0	2,027,396	0	(7,896)	(7,896)	16,181	08/15/2024
76119L-AA-9	RESIDEO FUNDING INC		06/15/2020	EXTERNAL MANAGER TRA		123,975	130,000	112,970	129,758	0	404	16,792	(16,388)	0	113,370	0	10,605	10,605	4,978	11/01/2026
761735-AP-4	REYNOLDS GROUP ISSUER LLC 5.75 10/15/20		02/07/2020	VARIOUS		2,352,994	2,352,994	2,359,919	2,351,740	0	133	0	133	0	2,351,872	0	1,121	1,121	40,965	10/15/2020
761735-AT-6	REYNOLDS GROUP ISSUER INC / REYNOL		11/22/2020	CALL 101.281		182,306	180,000	169,200	171,310	0	1,731	0	1,731	0	173,041	0	6,959	6,959	13,754	07/15/2023
761735-AV-1	REYNOLDS GROUP ISSUER INC / R 7 07/15/24		10/08/2020	CALL 101.75		658,323	647,000	650,917	660,904	0	(4,001)	11,736	(15,737)	0	645,167	0	1,833	1,833	66,137	07/15/2024
767754-CH-5	RITE AID CORPORATION 6.12 04/01/23		07/27/2020	VARIOUS		1,345,336	1,343,000	1,066,985	1,088,128	0	24,346	2,060	22,286	0	1,110,414	0	234,922	234,922	65,332	04/01/2023
767754-CL-6	RITE AID CORPORATION		07/27/2020	STATE STREET BANK		800	800	812	0	0	0	0	0	0	812	0	(12)	(12)	0	11/15/2026
774341-AJ-0	ROCKWELL COLLINS INC		06/10/2020	EXCHANGE OFFER		1,004,157	1,000,000	1,008,043	1,004,618	0	(461)	0	(461)	0	1,004,157	0	0	0	24,556	03/15/2024
776743-AD-8	ROPER TECHNOLOGIES INC 3.8 12/15/26		08/18/2020	VARIOUS		1,250,124	1,100,000	1,152,875	1,149,722	0	(3,077)	0	(3,077)	0	1,146,645	0	103,479	103,479	21,058	12/15/2026
78388J-AT-3	SBA COMMUNICATIONS CORPORATION		02/20/2020	CALL 101.219		1,012,190	1,000,000	981,250	986,185	0	665	0	665	0	986,850	0	13,151	13,151	41,305	07/15/2022
78442F-EJ-3	NAVIENT CORP 8 03/25/20		03/25/2020	MATURITY		243,000	243,000	258,926	243,680	0	(680)	0	(680)	0	243,000	0	0	0	9,720	03/25/2020
78454L-AK-6	SM ENERGY CO		09/17/2020	EXTERNAL MANAGER TRA		508,000	635,000	276,564	568,151	0	43,966	300,070	(256,104)	0	312,047	0	195,953	195,953	32,646	11/15/2022
78466C-AC-0	SS&C TECHNOLOGIES INC		05/08/2020	EXTERNAL MANAGER TRA		800,788	785,000	793,638	793,208	0	(353)	0	(353)	0	792,855	0	7,932	7,932	24,156	09/30/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
785592-AE-6	SABINE PASS LIQUEFACTION LLC		06/08/2020	VARIOUS		1,652,146	1,617,000	1,665,988	1,659,740	0	(16,155)	0	(16,155)	0	1,643,585	0	(7,148)	(7,148)	81,914	02/01/2021
785592-AM-8	SABINE PASS LIQUEFACTION LLC		01/21/2020	WELLS FARGO		1,131,310	1,000,000	1,095,238	1,085,601	0	(958)	0	(958)	0	1,084,644	0	46,666	46,666	22,188	03/01/2025
80874Y-BA-7	SCIENTIFIC GAMES INTERNATIONAL INC		06/17/2020	EXTERNAL MANAGER TRA		847,828	996,000	637,440	996,000	0	3,965	358,560	(354,595)	0	641,405	0	206,422	206,422	54,691	03/15/2026
80874Y-BC-3	SCIENTIFIC GAMES INTERNATIONAL INC		12/15/2020	EXTERNAL MANAGER TRA		185,723	175,000	107,625	175,000	0	3,173	67,375	(64,202)	0	110,798	0	74,925	74,925	12,760	05/15/2028
817609-AB-6	SERVICEMASTER CO LLC		12/15/2020	EXTERNAL MANAGER TRA		509,483	440,000	356,777	381,171	0	5,175	0	5,175	0	386,346	0	123,138	123,138	43,342	08/15/2027
829259-AR-1	SINCLAIR TELEVISION GROUP INC		12/04/2020	CALL 101.875		392,219	385,000	355,510	396,069	0	3,528	40,833	(37,305)	0	358,764	0	26,236	26,236	36,274	08/01/2024
82967N-BG-2	SIRIUS XM RADIO INC		09/25/2020	EXTERNAL MANAGER TRA		205,763	205,000	201,925	0	0	54	3,075	(3,021)	0	201,979	0	3,784	3,784	2,525	07/01/2030
832696-AF-5	JM SMUCKER CO/THE 2.5 03/15/20		03/15/2020	MATURITY		975,000	975,000	970,061	973,956	0	1,044	0	1,044	0	975,000	0	0	0	12,188	03/15/2020
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP		12/15/2020	EXTERNAL MANAGER TRA		169,215	150,000	148,464	0	0	34	0	34	0	148,498	0	20,717	20,717	2,900	09/20/2025
85172F-AJ-8	SPRINGLEAF FINANCE CORP 8.25 12/15/20		07/29/2020	CALL 102.8616082		318,871	310,000	308,450	309,301	0	375	0	375	0	309,677	0	323	323	24,784	12/15/2020
85172F-AN-9	SPRINGLEAF FINANCE CORP		11/04/2020	EXTERNAL MANAGER TRA		259,086	230,000	227,544	232,876	0	139	5,678	(5,539)	0	227,336	0	31,750	31,750	18,370	03/15/2026
852060-AD-4	SPRINT CAPITAL CORPORATION		09/25/2020	EXTERNAL MANAGER TRA		245,075	200,000	204,869	204,641	0	(217)	0	(217)	0	204,424	0	40,651	40,651	9,226	11/15/2028
852060-AT-9	SPRINT CAPITAL CORPORATION		06/03/2020	EXTERNAL MANAGER TRA		683,586	483,000	515,126	513,887	0	(236)	0	(236)	0	513,651	0	169,935	169,935	20,152	03/15/2032
85207U-AF-2	SPRINT CORP 7.87 09/15/23		11/20/2020	EXTERNAL MANAGER TRA		1,898,625	1,675,000	1,706,522	1,695,983	0	(1,776)	0	(1,776)	0	1,694,207	0	204,418	204,418	113,519	09/15/2023
85207U-AK-1	SPRINT CORP 7.62 03/01/26		06/01/2020	EXTERNAL MANAGER TRA		631,703	529,000	516,436	518,033	0	574	0	574	0	518,607	0	113,096	113,096	30,403	03/01/2026
85208N-AA-8	SPRINT SPECTRUM CO LLC		12/20/2020	SINKING PAYMENT		3,010,500	3,010,500	3,054,475	0	0	(43,975)	0	(43,975)	0	3,010,500	0	0	0	39,507	09/20/2021
854502-AK-7	STANLEY BLACK & DECKER INC		09/02/2020	DAIWA CAPITAL MARKET		1,136,800	1,000,000	998,580	998,700	0	157	0	157	0	998,857	0	137,943	137,943	34,283	03/01/2026
855030-AN-2	STAPLES INC		09/16/2020	EXTERNAL MANAGER TRA		120,913	140,000	120,264	109,080	0	481	25,412	(24,931)	0	120,724	0	189	189	8,112	04/15/2026
857691-AG-4	STATION CASINOS LLC		11/23/2020	EXTERNAL MANAGER TRA		132,975	135,000	109,375	0	0	1,559	26,300	(24,741)	0	110,934	0	22,041	22,041	4,860	02/15/2028
863667-AE-1	STRYKER CORP 4.1 04/01/43		07/09/2020	PIERPONT		818,969	679,000	749,616	749,405	0	(1,100)	0	(1,100)	0	748,306	0	70,663	70,663	21,807	04/01/2043
866142-AA-0	SUMMIT MIDSTREAM PARTNERS L		06/24/2020	EXTERNAL MANAGER TRA		242,000	1,760,000	151,801	862,400	0	20,818	707,218	(686,400)	0	176,000	0	66,000	66,000	0	12/15/2024
86787E-AZ-0	TRUIST BANK		10/26/2020	CALL 100		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	26,389	10/26/2021
871829-BC-0	SYSCO CORPORATION		01/22/2020	CREDIT SUISSE		1,702,656	1,600,000	1,549,071	1,554,471	0	399	0	399	0	1,554,870	0	147,786	147,786	27,720	07/15/2026
87264A-AJ-4	T-MOBILE USA INC 6.5 01/15/24		07/04/2020	CALL 102.167		487,337	477,000	497,445	487,316	0	(1,009)	2,551	(3,560)	0	483,756	0	(6,756)	(6,756)	40,394	01/15/2024
87264A-AR-6	T-MOBILE USA INC		05/15/2020	EXTERNAL MANAGER TRA		1,289,425	1,256,000	1,229,894	1,235,856	0	2,389	0	2,389	0	1,238,245	0	51,181	51,181	24,825	04/15/2022
87264A-AW-5	T-MOBILE USA INC		04/02/2020	STIFEL NICOLAUS		989,600	1,000,000	980,250	0	0	0	0	0	0	980,250	0	9,350	9,350	0	04/15/2040
87264A-AY-1	T-MOBILE USA INC		04/02/2020	STIFEL NICOLAUS		1,007,510	1,000,000	995,750	0	0	0	0	0	0	995,750	0	11,760	11,760	0	04/15/2050
87264A-BQ-7	T-MOBILE USA INC		10/20/2020	VARIOUS		1,000,668	1,000,000	997,450	0	0	0	0	0	0	997,450	0	3,218	3,218	0	11/15/2060
87612B-AY-8	TARGA RESOURCES PARTNERS L 6.75 03/15/24		09/15/2020	CALL 101.688		1,259,914	1,239,000	1,101,462	1,212,207	0	15,402	123,001	(107,599)	0	1,104,609	0	134,391	134,391	104,547	03/15/2024
87612B-BG-6	TARGA RESOURCES PARTNERS LP		05/08/2020	EXTERNAL MANAGER TRA		333,900	371,000	300,510	338,741	0	1,494	38,982	(37,488)	0	301,252	0	32,648	32,648	15,304	01/15/2028
87612B-BK-7	TARGA RESOURCES PARTNERS LP		01/22/2020	EXCHANGE OFFER		533,641	513,000	534,886	533,826	0	(185)	0	(185)	0	533,641	0	0	0	17,321	07/15/2027
87612B-BP-6	TARGA RESOURCES PARTNERS LP		12/01/2020	EXCHANGE OFFER		732,769	939,000	723,030	939,000	0	9,739	215,970	(206,231)	0	732,769	0	0	0	52,219	03/01/2030
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		12/15/2020	EXTERNAL MANAGER TRA		192,388	175,000	134,750	0	0	1,375	0	1,375	0	136,125	0	56,263	56,263	2,754	03/01/2030
878091-BD-8	TEACHERS INSURANCE AND ANNU 4.9 09/15/44		05/04/2020	VARIOUS		1,634,888	1,300,000	1,438,177	1,433,046	0	(1,062)	0	(1,062)	0	1,431,984	0	202,904	202,904	40,874	09/15/2044
878091-BF-3	TEACHERS INSURANCE AND ANN 4.27 05/15/47		01/15/2020	VARIOUS		1,741,960	1,500,000	1,491,030	1,491,345	0	0	0	0	0	1,491,345	0	250,615	250,615	11,031	05/15/2047
88033G-CE-8	TENET HEALTHCARE CORPORATI 8.12 04/01/22		10/01/2020	CALL 111.175		433,583	390,000	360,702	368,697	0	6,945	1,461	5,484	0	374,180	0	15,820	15,820	75,270	04/01/2022
88146L-AA-1	TERRIER MEDIA BUYER INC		12/15/2020	EXTERNAL MANAGER TRA		108,816	100,000	85,500	100,000	0	889	14,500	(13,611)	0	86,389	0	22,427	22,427	13,165	12/15/2027
893647-BE-6	TRANSDIGM INC		09/17/2020	EXTERNAL MANAGER TRA		117,506	115,000	114,425	115,000	0	25	575	(550)	0	114,450	0	3,056	3,056	6,248	03/15/2026
896818-AL-5	TRIUMPH GROUP INC 5.25 06/01/22		06/08/2020	EXTERNAL MANAGER TRA		262,200	285,000	224,323	254,380	0	6,599	21,350	(14,751)	0	239,629	0	22,571	22,571	7,846	06/01/2022
89788M-AB-8	TRUIST FINANCIAL CORP		06/02/2020	VARIOUS		1,997,830	2,000,000	1,994,220	0	0	0	0	0	0	1,994,220	0	3,610	3,610	0	06/05/2030
902494-AX-1	TYSON FOODS INC		10/26/2020	BANK OF NEW YORK		558,345	500,000	514,560	512,896	0	(2,166)	0	(2,166)	0	510,730	0	47,615	47,615	23,755	08/15/2024
90265E-AL-4	UDR INC		10/14/2020	WELLS FARGO		655,650	600,000	579,194	603,324	0	1,464	24,358	(22,894)	0	580,430	0	75,220	75,220	19,913	09/01/2026
90265E-AN-0	UDR INC		04/03/2020	BARCLAY'S CAPITAL		498,330	500,000	516,270	515,539	0	(485)	0	(485)	0	515,054	0	(16,724)	(16,724)	12,736	01/15/2028
90333L-AP-7	US CONCRETE INC		12/15/2020	VARIOUS		382,153	370,000	332,277	345,722	0	5,410	12,933	(7,523)	0	338,199	0	36,079	36,079	29,383	06/01/2024
90345W-AE-4	US AIRWAYS PASS THROUGH TR 6.75 06/03/21		12/03/2020	SINKING PAYMENT		5,509	5,509	5,173	5,623	0	593	708	(115)	0	5,509	0	0	0	279	06/03/2021
90346W-AB-9	US AIRWAYS 2013-1 PASS THROUGH		11/15/2020	SINKING PAYMENT		4,062	4,062	3,635	4,091	0	486	514	(28)	0	4,062	0	0	0	163	11/15/2021
90353T-AA-8	UBER TECHNOLOGIES INC		02/19/2020	EXTERNAL MANAGER TRA		865,138	815,000	824,985	819,774	0	(162)	0	(162)	0	819,611	0	45,526	45,526	18,577	11/01/2023
90353T-AC-4	UBER TECHNOLOGIES INC		12/15/2020	EXTERNAL MANAGER TRA		455,560	420,000	422,810	424,568	0	48	6,039	(5,991)	0	418,577	0	36,983	36,983	37,333	11/01/2026
90353T-AE-0	UBER TECHNOLOGIES INC		02/12/2020	EXTERNAL MANAGER TRA		213,253	197,000	195,030	195,051	0	35	0	35	0	195,087	0	18,166	18,166	6,033	09/15/2027
90520E-AH-4	MUFG UNION BANK NA		05/01/2020	MITSUBISHI UFJ		1,029,260	1,000,000	998,760	999,061	0	147	0	147	0	999,208	0	30,052	30,052	18,725	04/01/2022
907818-EB-0	UNION PACIFIC CORPORATION		04/23/2020	MORGAN STANLEY		459,534	415,000	389,399	390,231	0	385	0	385	0	390,616	0	68,918	68,918	10,349	02/01/2035
907818-EC-8	UNION PACIFIC CORPORATION		01/03/2020	STATE STREET GLOBAL		1,162,802	1,095,000	1,011,127	1,012,457	0	22	0	22	0	1,012,479	0	150,324	150,324	18,387	02/01/2055
907818-EU-8	UNION PACIFIC CORPORATION		05/14/2020	SUSQUEHANNA		805,050	750,000	770,190	767,318	0	(1,885)	0	(1,885)	0	765,433	0	39,617	39,617	11,667	06/08/2023
90932J-AA-0	UNITED AIRLINES 2019-2 CLASS AA PA		03/12/2020	ROBERT W. BAIRD		479,415	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(20,585)	(20,585)	6,863	05/01/2032
90932Q-AB-2	UNITED AIRLINES 2014-2 CLA 4.62 09/03/22		09/03/2020	SINKING PAYMENT		8,402	8,402	7,796	8,284	0	592	474	118	0	8,402	0	0	0	291	09/03/2022
910047-AJ-8	UNITED CONTINENTAL HOLDING 4.25 10/01/22		09/03/2020	EXTERNAL MANAGER TRA		687,165	732,000	622,200	720,219	0	14,895	104,833	(89,938)	0	630,280	0	56,885	56,885	29,122	10/01/2022

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
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		08/28/2020	VARIOUS		2,312,072	2,250,000	2,102,345	2,188,986	0	9,387	55,986	(46,599)	0	2,142,387	0	111,523	111,523	195,126	07/15/2025
911365-BH-6	UNITED RENTALS (NORTH AMER 4.62 10/15/25		10/15/2020	VARIOUS		841,740	824,000	736,720	747,329	0	7,937	0	7,937	0	755,266	0	72,156	72,156	49,143	10/15/2025
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		08/10/2020	CALL 111.08844		777,619	700,000	689,528	690,686	0	603	0	603	0	691,288	0	8,712	8,712	107,320	12/15/2026
91159H-JA-9	US BANCORP		07/16/2020	SUSQUEHANNA		2,983,290	3,000,000	2,980,770	0	0	0	0	0	0	2,980,770	0	2,520	2,520	0	07/22/2030
913017-CG-2	UNITED TECHNOLOGIES CORPORATION		02/28/2020	CA_CASH_CLOSE		2,021,480	2,000,000	1,985,440	1,988,192	0	998	0	998	0	1,989,190	0	32,290	32,290	12,675	11/01/2021
913017-CH-0	RAYTHEON TECHNOLOGIES CORPORATION		02/28/2020	CA_CASH_CLOSE		107,311	100,000	89,240	90,481	0	191	0	191	0	90,672	0	16,639	16,639	861	11/01/2026
913017-CN-7	UNITED TECHNOLOGIES CORPORATION		02/28/2020	CA_CASH_CLOSE		1,061,510	1,000,000	997,920	998,641	0	44	0	44	0	998,685	0	62,825	62,825	8,867	05/04/2024
913017-CZ-0	UNITED TECHNOLOGIES CORPORATION		03/04/2020	CALL 100		437,000	437,000	437,082	437,079	0	(7)	0	(7)	0	437,072	0	(72)	(72)	3,307	08/16/2021
913017-DA-4	UNITED TECHNOLOGIES CORPORATION		02/28/2020	CA_CASH_CLOSE		514,600	500,000	511,241	509,653	0	(921)	0	(921)	0	508,732	0	5,868	5,868	8,933	08/16/2021
913017-DB-2	RAYTHEON TECHNOLOGIES CORPORATION		05/19/2020	VARIOUS		1,253,540	1,159,000	1,174,983	1,171,998	0	(584)	0	(584)	0	1,171,414	0	71,909	71,909	33,592	08/16/2023
914906-AR-3	UNIVISION COMMUNICATIONS INC		07/18/2020	VARIOUS		1,854,457	1,843,000	1,580,373	1,714,498	0	28,640	142,560	(113,920)	0	1,600,578	0	240,420	240,420	75,581	05/15/2023
91739V-AA-6	USIS MERGER SUB INC		12/15/2020	EXTERNAL MANAGER TRA		425,136	415,000	381,800	385,939	0	4,405	3,698	707	0	386,646	0	38,490	38,490	30,113	05/01/2025
91911X-AV-6	VALEANT PHARMACEUTICALS IN 9.25 04/01/26		11/20/2020	EXTERNAL MANAGER TRA		281,294	255,000	254,044	254,137	0	92	0	92	0	254,229	0	27,065	27,065	24,785	04/01/2026
91911X-AW-4	BAUSCH HEALTH COMPANIES INC (DELAW		12/15/2020	EXTERNAL MANAGER TRA		626,359	570,000	602,699	632,272	0	(5,879)	34,989	(40,868)	0	591,405	0	34,954	34,954	58,375	01/31/2027
92277G-AU-1	VENTAS REALTY LP		03/04/2020	MORGAN STANLEY		527,500	500,000	495,344	495,439	0	61	0	61	0	495,500	0	32,000	32,000	8,125	01/15/2030
92343V-CK-8	VERIZON COMMUNICATIONS INC		04/16/2020	VARIOUS		1,324,081	1,000,000	1,244,684	1,243,809	0	(1,544)	0	(1,544)	0	1,242,265	0	81,816	81,816	30,901	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS INC 4.4 11/01/34		01/06/2020	JP MORGAN		1,398,921	1,199,000	1,392,744	1,391,612	0	(210)	0	(210)	0	1,391,402	0	7,520	7,520	9,818	11/01/2034
92343V-CV-4	VERIZON COMMUNICATIONS INC 4.27 01/15/36		04/01/2020	VARIOUS		4,947,756	4,200,000	4,749,539	4,232,570	0	(3,801)	0	(3,801)	0	4,741,962	0	205,794	205,794	108,307	01/15/2036
92343V-DY-7	VERIZON COMMUNICATIONS INC		02/21/2020	WELLS FARGO		226,788	200,000	220,170	219,524	0	(366)	0	(366)	0	219,158	0	7,630	7,630	3,644	03/16/2027
92343V-DZ-4	VERIZON COMMUNICATIONS INC		05/22/2020	MATURITY		335,000	335,000	334,076	334,733	0	268	0	268	0	335,000	0	0	0	3,966	05/22/2020
92343V-EN-0	VERIZON COMMUNICATIONS INC		01/17/2020	WELLS FARGO		529,900	500,000	528,137	526,450	0	(281)	0	(281)	0	526,169	0	3,731	3,731	7,362	02/15/2025
92343V-FU-3	VERIZON COMMUNICATIONS INC		11/13/2020	VARIOUS		2,511,470	2,500,000	2,493,500	0	0	0	0	0	0	2,493,500	0	17,970	17,970	0	11/20/2050
92345Y-AA-4	VERISK ANALYTICS INC		09/30/2020	VARIOUS		3,198,480	3,080,000	3,240,045	3,200,440	0	(54,363)	0	(54,363)	0	3,146,078	0	52,402	52,402	134,927	05/01/2021
92346L-AE-3	VERITAS US INC / VERITAS BERMUDA L		12/15/2020	EXTERNAL MANAGER TRA		427,715	415,000	415,000	0	0	0	0	0	0	415,000	0	12,715	12,715	9,856	09/01/2025
92553P-AT-9	VIACOMCBS INC		05/28/2020	CA_CASH_CLOSE		532,595	500,000	531,775	530,286	0	(3,500)	0	(3,500)	0	526,785	0	5,810	5,810	15,760	09/01/2023
92564R-AB-1	VICI PROPERTIES LP		12/15/2020	EXTERNAL MANAGER TRA		126,244	120,000	109,200	120,000	0	306	10,800	(10,494)	0	109,506	0	16,738	16,738	3,934	12/01/2029
927375-AA-3	VINE OIL & GAS LP		04/23/2020	EXTERNAL MANAGER TRA		200,000	400,000	92,000	189,910	0	11,541	107,076	(95,535)	0	94,375	0	105,625	105,625	18,667	04/15/2023
927375-AB-1	VINE OIL & GAS LP		12/15/2020	EXTERNAL MANAGER TRA		236,545	390,000	89,700	188,781	0	19,225	107,795	(88,570)	0	100,210	0	136,334	136,334	28,699	04/15/2023
92763M-AA-3	VIPER ENERGY PARNTERS		09/18/2020	EXTERNAL MANAGER TRA		55,125	55,000	45,925	55,000	0	418	9,075	(8,657)	0	46,343	0	8,782	8,782	2,759	11/01/2027
92826C-AD-4	VISA INC		03/31/2020	BANK OF AMERICA		1,253,673	1,150,000	1,165,414	1,163,925	0	(590)	0	(590)	0	1,163,335	0	90,338	90,338	10,868	12/14/2025
92826C-AL-6	VISA INC		06/11/2020	BANK OF AMERICA		2,089,560	2,000,000	2,086,640	0	0	(484)	0	(484)	0	2,086,156	0	3,404	3,404	7,706	04/15/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		06/02/2020	EXTERNAL MANAGER TRA		600,544	580,000	588,700	587,076	0	(398)	0	(398)	0	586,678	0	13,865	13,865	18,251	09/01/2026
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		11/23/2020	EXTERNAL MANAGER TRA		281,295	266,000	266,000	266,000	0	0	0	0	0	266,000	0	15,295	15,295	19,026	07/31/2027
928563-AA-3	VMWARE INC 2.3 08/21/20		03/11/2020	BCNSTEG9A		556,249	555,000	541,496	549,628	0	1,647	0	1,647	0	551,274	0	4,974	4,974	7,127	08/21/2020
92936U-AG-4	WP CAREY INC		10/06/2020	TRUIST BANK		1,490,535	1,500,000	1,486,485	0	0	0	0	0	0	1,486,485	0	4,050	4,050	0	02/01/2031
931427-AH-1	WALGREENS BOOTS ALLIANCE IN 3.8 11/18/24		01/28/2020	GOLDMAN SACHS		685,412	650,000	675,282	674,754	0	(415)	0	(415)	0	674,339	0	11,073	11,073	4,940	11/18/2024
93369K-AA-3	WAND MERGER CORP 8.12 07/15/23		01/27/2020	EXTERNAL MANAGER TRA		323,856	305,000	298,665	299,426	0	102	0	102	0	299,529	0	24,328	24,328	13,275	07/15/2023
93369K-AB-1	WAND MERGER CORP		12/11/2020	CALL 109.596784		558,944	510,000	462,606	496,156	0	4,102	33,622	(29,520)	0	466,636	0	43,364	43,364	114,355	07/15/2026
94106L-BD-0	WASTE MANAGEMENT INC 2.4 05/15/23		08/11/2020	VARIOUS		997,304	950,000	944,536	947,268	0	(341)	0	(341)	0	946,926	0	50,377	50,377	15,293	05/15/2023
94106L-BG-3	WASTE MANAGEMENT INC		02/11/2020	CITIGROUP		1,095,120	1,000,000	998,040	998,153	0	0	0	0	0	998,153	0	96,967	96,967	5,558	06/15/2029
94106L-BK-4	WASTE MANAGEMENT INC		10/27/2020	VARIOUS		1,182,397	900,000	911,331	911,256	0	(153)	0	(153)	0	911,103	0	271,294	271,294	48,797	07/15/2049
94107J-AA-1	WASTE PRO USA INC		12/15/2020	VARIOUS		149,109	145,000	146,631	0	0	(102)	0	(102)	0	146,530	0	2,579	2,579	2,570	02/15/2026
948565-AC-0	WEEKLEY HOMES LLC / WEEKLEY F 6 02/01/23		09/25/2020	CALL 100		819,000	819,000	771,600	786,044	0	8,130	6,591	1,539	0	787,583	0	31,417	31,417	56,511	02/01/2023
94946T-AC-0	WELLCARE HEALTH PLANS INC 5.25 04/01/25		01/21/2020	EXCHANGE OFFER		362,156	375,000	361,298	362,037	0	119	0	119	0	362,156	0	0	0	6,016	04/01/2025
94988J-5P-8	WELLS FARGO BANK NA 3.32 07/23/21		05/21/2020	VARIOUS		2,008,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	8,000	8,000	56,156	07/23/2021
94988J-5Q-6	WELLS FARGO BANK NA		07/23/2020	CALL 100		2,000,000	2,000,000	2,003,400	2,002,191	0	(2,191)	0	(2,191)	0	2,000,000	0	0	0	31,901	07/23/2021
95000U-2G-7	WELLS FARGO & COMPANY		02/28/2020	ROYAL BANK OF CANADA		1,038,160	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	38,160	38,160	9,837	10/30/2030
95000U-2N-2	WELLS FARGO & COMPANY		04/23/2020	VARIOUS		9,001,540	9,000,000	9,000,000	0	0	0	0	0	0	9,000,000	0	1,540	1,540	0	04/30/2026
95000U-2S-1	WELLS FARGO & COMPANY		05/26/2020	VARIOUS		3,002,240	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	2,240	2,240	0	06/02/2028
950400-AD-6	WELLTOWER INC		04/06/2020	KEYBANC		988,750	1,000,000	1,097,850	1,097,458	0	(2,885)	0	(2,885)	0	1,094,573	0	(105,823)	(105,823)	20,424	04/15/2028
950400-AE-4	WELLTOWER INC		07/01/2020	VARIOUS		1,598,916	1,500,000	1,582,065	1,581,164	0	(8,499)	0	(8,499)	0	1,572,665	0	26,251	26,251	42,847	09/01/2023
958102-AM-7	WESTERN DIGITAL CORPORATION		06/03/2020	EXTERNAL MANAGER TRA		360,943	343,000	297,553	302,643	0	1,738	0	1,738	0	304,381	0	56,562	56,562	11,482	02/15/2026
966387-AH-5	WHITING PETROLEUM CORP		04/01/2020	EXTERNAL MANAGER TRA		42,525	810,000	93,150	747,755	0	13,188	666,795	(653,607)	0	94,149	0	(51,624)	(51,624)	23,288	03/15/2021
966387-BG-6	WHITING PETROLEUM CORP		04/02/2020	EXTERNAL MANAGER TRA		45,813	733,000	35,390	498,440	0	6,110	455,036	(448,926)	0	49,514	0	(3,701)	(3,701)	24,281	01/15/2026
96926D-AH-3	WILLIAM LYON HOMES INC 7 08/15/22		03/07/2020	CALL 100		152,000	152,000	152,266	151,427	0	43	0	43	0	151,469	0	531	531	5,970	08/15/2022
96926D-AR-1	WILLIAM LYON HOMES INC 5.87 01/31/25		02/10/2020	EXCHANGE OFFER		830,156	950,000	809,875	828,038	0	2,118	0	2,118	0	830,156	0	0	0	29,457	01/31/2025

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
96926D-AU-4	WILLIAM LYON HOMES INC		02/10/2020	EXCHANGE OFFER		311,079	338,000	304,200	310,355	0	724	0	724	0	311,079	0	0	0	8,957	09/01/2023
96926D-AV-2	WILLIAM LYON HOMES INC		02/10/2020	EXCHANGE OFFER		654,453	656,000	654,360	654,419	0	34	0	34	0	654,453	0	0	0	25,472	07/15/2027
96949L-AB-1	WILLIAMS COMPANIES INC		02/28/2020	WELLS FARGO		540,335	500,000	526,460	524,344	0	(696)	0	(696)	0	523,648	0	16,687	16,687	9,333	09/15/2025
96950F-AQ-7	WILLIAMS COMPANIES INC		02/26/2020	VARIOUS		2,145,859	2,000,000	2,095,165	2,094,764	0	(2,962)	0	(2,962)	0	2,091,803	0	54,057	54,057	48,317	01/15/2025
97381L-AB-4	WINDSTREAM SERVICES LLC		01/14/2020	EXTERNAL MANAGER TRA		515,100	510,000	485,633	485,775	0	125	0	125	0	485,900	0	29,200	29,200	1,833	10/31/2025
98212B-AG-8	WPX ENERGY INC 8.25 08/01/23		07/02/2020	VARIOUS		1,044,870	936,000	734,119	908,317	0	7,279	161,758	(154,479)	0	753,837	0	291,033	291,033	58,560	08/01/2023
98956P-AF-9	ZIMMER BIOMET HOLDINGS INC		09/09/2020	JP MORGAN		833,250	750,000	772,965	771,186	0	(2,759)	0	(2,759)	0	768,426	0	64,824	64,824	25,146	04/01/2025
98956P-AP-7	ZIMMER BIOMET HOLDINGS INC		12/31/2020	VARIOUS		5,022,500	5,030,000	5,033,627	5,033,523	0	(2,897)	0	(2,897)	0	5,030,626	0	(8,126)	(8,126)	74,345	03/19/2021
A02322-84-2	TELENET FINANCE LUX NOTE 5.5 03/01/28		12/15/2020	EXTERNAL MANAGER TRA		843,355	800,000	723,500	729,708	0	4,938	0	4,938	0	734,646	0	108,708	108,708	53,350	03/01/2028
097751-BJ-9	BOMBARDIER INC	A	12/15/2020	EXTERNAL MANAGER TRA		243,600	280,000	196,000	275,731	0	11,257	85,520	(74,263)	0	201,468	0	42,133	42,133	15,108	10/15/2022
097751-BT-7	BOMBARDIER INC	A	02/18/2020	EXTERNAL MANAGER TRA		184,461	173,000	171,696	171,721	0	16	0	16	0	171,737	0	12,724	12,724	4,730	04/15/2027
136385-AX-9	CANADIAN NATURAL RESOURCES LTD	A	03/16/2020	JEFFERIES & CO		546,579	600,000	640,744	426,594	0	(1,056)	0	(1,056)	0	639,650	0	(93,071)	(93,071)	6,759	06/01/2027
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO 2.9 02/01/25	A	08/21/2020	VARIOUS		1,164,415	1,086,000	1,115,277	1,114,357	0	(1,202)	0	(1,202)	0	1,113,155	0	51,260	51,260	19,980	02/01/2025
335934-AL-9	FIRST QUANTUM MINERALS LTD	A	12/15/2020	EXTERNAL MANAGER TRA		753,169	740,000	614,856	699,213	0	7,599	77,829	(70,230)	0	628,983	0	124,186	124,186	44,910	04/01/2025
552704-AC-2	MEG ENERGY CORP 7 03/31/24	A	01/17/2020	VARIOUS		260,331	255,000	247,350	247,517	0	89	0	89	0	247,606	0	12,725	12,725	5,553	03/31/2024
59151K-AJ-7	METHANEX CORP	A	09/16/2020	EXTERNAL MANAGER TRA		4,513	5,000	3,917	0	0	4	209	(205)	0	3,920	0	593	593	84	12/01/2044
644532-AA-1	NEW GOLD INC 6.37 05/15/25	A	12/23/2020	VARIOUS		432,169	425,000	322,600	334,491	0	9,003	0	9,003	0	343,494	0	76,436	76,436	31,347	05/15/2025
644535-AF-3	NEW GOLD INC	A	06/11/2020	EXTERNAL MANAGER TRA		616,863	610,000	512,941	533,695	0	10,354	0	10,354	0	544,049	0	72,813	72,813	21,922	11/15/2022
644535-AH-9	NEW GOLD INC	A	10/16/2020	EXTERNAL MANAGER TRA		143,948	137,000	137,000	0	0	0	0	0	0	137,000	0	6,948	6,948	1,547	07/15/2027
65548P-AE-6	NORBORD INC 6.25 04/15/23	A	05/18/2020	EXTERNAL MANAGER TRA		227,250	225,000	216,806	220,719	0	572	2,781	(2,209)	0	218,511	0	8,739	8,739	8,398	04/15/2023
66977W-AR-0	NOVA CHEMICALS CORP 5.25 06/01/27	A	06/03/2020	EXTERNAL MANAGER TRA		353,615	394,000	331,945	352,788	0	2,242	21,897	(19,655)	0	333,133	0	20,482	20,482	10,572	06/01/2027
67077M-AN-8	NUTRIEN LTD	A	02/28/2020	WELLS FARGO		942,174	850,000	849,491	849,500	0	17	0	17	0	849,518	0	92,656	92,656	16,265	03/15/2035
68245X-AC-3	1011778 BC / NEW RED FIN 4.25 05/15/24	A	06/03/2020	EXTERNAL MANAGER TRA		756,834	750,000	687,055	692,696	0	1,900	0	1,900	0	694,595	0	62,238	62,238	25,491	05/15/2024
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	03/31/2020	EXTERNAL MANAGER TRA		154,688	165,000	165,000	165,000	0	0	0	0	0	165,000	0	(10,313)	(10,313)	3,339	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	10/16/2020	EXTERNAL MANAGER TRA		205,513	205,000	205,000	0	0	0	0	0	0	205,000	0	513	513	615	10/15/2030
683715-AA-4	OPEN TEXT CORP 5.62 01/15/23	A	03/05/2020	CALL 101.406		410,694	405,000	398,925	400,557	0	216	0	216	0	400,773	0	4,227	4,227	20,249	01/15/2023
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP	A	05/13/2020	EXTERNAL MANAGER TRA		463,095	502,000	438,046	502,599	0	824	64,589	(63,765)	0	438,834	0	24,261	24,261	21,335	05/15/2027
70137T-AL-9	PARKLAND FUEL CORP	A	05/28/2020	EXTERNAL MANAGER TRA		393,900	390,000	362,428	393,310	0	502	31,507	(31,005)	0	362,305	0	31,595	31,595	15,600	04/01/2026
867224-AA-5	SUNCOR ENERGY INC 3.6 12/01/24	A	08/04/2020	MITSUBISHI UFJ		2,323,484	2,250,000	2,270,612	2,263,299	0	(475)	1,643	(2,118)	0	2,261,181	0	62,303	62,303	38,093	12/01/2024
878742-AS-4	TECK RESOURCES LTD 6 08/15/40	A	12/16/2020	EXTERNAL MANAGER TRA		9,845	8,000	3,592	3,635	0	38	0	38	0	3,673	0	6,172	6,172	644	08/15/2040
91831A-AB-7	VALEANT PHARMACEUTICALS IN 5.87 05/15/23	A	11/30/2020	VARIOUS		687,550	679,000	617,890	635,791	0	1,759	0	1,759	0	637,550	0	41,450	41,450	19,800	05/15/2023
91911K-AJ-1	VALEANT PHARMACEUTICALS INT 6.5 03/15/22	A	06/10/2020	CALL 101.625		71,138	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	4,487	03/15/2022
941053-AH-3	WASTE CONNECTIONS INC	A	01/24/2020	CITIGROUP		1,135,050	1,000,000	1,007,955	1,007,390	0	(65)	0	(65)	0	1,007,325	0	127,725	127,725	6,729	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC	A	01/24/2020	CITIGROUP		1,079,870	1,000,000	1,068,440	1,066,052	0	(486)	0	(486)	0	1,065,566	0	14,304	14,304	8,458	05/01/2029
00191A-AD-8	ARD FINANCE SA	C	12/15/2020	EXTERNAL MANAGER TRA		212,165	200,000	176,000	200,000	0	1,787	24,000	(22,213)	0	177,787	0	34,378	34,378	13,758	06/30/2027
00772B-AN-1	AERCAP IRELAND CAPITAL LTD / AERCA	C	06/03/2020	CALL 100.28347		150,425	150,000	148,204	149,947	0	1,247	1,761	(514)	0	149,433	0	567	567	6,304	07/01/2020
02073M-AA-7	ALPHA 2 BV 8.75 06/01/23	C	08/04/2020	EXTERNAL MANAGER TRA		248,063	245,000	218,413	237,061	0	2,708	17,034	(14,326)	0	222,736	0	25,326	25,326	14,589	06/01/2023
02154C-AE-3	ALTICE FINANCING SA 7.5 05/15/26	C	06/25/2020	EXTERNAL MANAGER TRA		212,500	200,000	182,000	183,803	0	952	0	952	0	184,754	0	27,746	27,746	14,333	05/15/2026
02154V-AB-7	ALTICE LUXEMBOURG SA 7.62 02/15/25	C	03/07/2020	CALL 103.813		233,579	225,000	168,750	175,103	0	1,266	0	1,266	0	176,369	0	48,631	48,631	15,939	02/15/2025
02156D-AA-7	ALTICE LUXEMBOURG SA	C	02/27/2020	EXCHANGE OFFER		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	16,511	05/15/2027
03938L-AS-3	ARCELORMITTAL	C	10/19/2020	EXTERNAL MANAGER TRA		18,438	15,000	15,102	0	0	(2)	0	(2)	0	15,100	0	3,338	3,338	660	03/01/2041
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC	C	06/11/2020	VARIOUS		954,570	930,000	876,284	891,492	0	2,436	9,350	(6,914)	0	884,578	0	69,992	69,992	44,738	02/15/2025
046353-AP-3	ASTRAZENECA PLC	C	03/03/2020	STIFEL NICOLAUS		1,000,490	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	490	490	5,997	06/10/2022
05565A-AQ-6	BNP PARIBAS SA	C	04/07/2020	EXTERNAL MANAGER TRA		206,538	205,000	199,875	205,000	0	0	5,125	(5,125)	0	199,875	0	6,663	6,663	8,206	12/31/2049
09659T-2B-6	BNP PARIBAS	C	08/05/2020	VARIOUS		3,507,805	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	7,805	7,805	0	08/12/2035
143658-BC-5	CARNIVAL CORP	C	08/20/2020	EXTERNAL MANAGER TRA		225,055	206,000	203,940	0	0	162	0	162	0	204,102	0	20,953	20,953	8,950	04/01/2023
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PLC	C	03/11/2020	BCNSTEQ9A		706,020	700,000	698,487	699,347	0	201	0	201	0	699,549	0	6,471	6,471	12,114	09/15/2020
210383-AF-2	CONSTELLIUM NV 6.62 03/01/25	C	12/09/2020	EXTERNAL MANAGER TRA		729,135	713,000	633,400	672,724	0	6,084	38,895	(32,811)	0	639,913	0	89,222	89,222	44,254	03/01/2025
210383-AG-0	CONSTELLIUM NV 5.875 02/15/26	C	04/08/2020	EXTERNAL MANAGER TRA		32,200	35,000	29,794	0	0	35	2,507	(2,472)	0	29,816	0	2,384	2,384	331	02/15/2026
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	05/20/2020	EXTERNAL MANAGER TRA		1,849,925	1,922,000	1,670,358	1,809,256	0	10,104	141,717	(131,613)	0	1,677,642	0	172,283	172,283	66,616	04/15/2025
23636T-AC-4	DANONE SA	C	01/17/2020	VARIOUS		3,006,450	3,000,000	2,994,084	2,994,799	0	156	0	156	0	2,994,956	0	11,494	11,494	13,847	11/02/2021
23636T-AE-0	DANONE SA	C	01/17/2020	VARIOUS		1,186,455	1,150,000	1,103,207	1,106,910	0	321	0	321	0	1,107,231	0	79,224	79,224	7,531	11/02/2026
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC 5 10/01/25	C	08/14/2020	EXTERNAL MANAGER TRA		166,841	145,000	115,638	124,826	0	2,271	9,905	(7,634)	0	117,191	0	49,650	49,650	6,384	10/01/2025
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	C	05/22/2020	CA_CASH_CLOSE		2,031,460	2,000,000	1,994,760	1,995,341	0	1,045	0	1,045	0	1,996,385	0	35,075	35,075	26,325	09/19/2021
25156P-AX-1	DEUTSCHE TELEKOM INTERNATIO 01/17/20	C	01/17/2020	MATURITY		2,000,000	2,000,000	2,004,480	2,000,193	0	(193)	0	(193)	0	2,000,000	0	0	0	13,198	01/17/2020
26824K-AA-2	AIRBUS FINANCE BV	C	04/28/2020	BNP PARIBAS		1,010,390	1,000,000	1,018,350	1,017,102	0	(1,651)	0	(1,651)	0	1,015,451	0	(5,061)	(5,061)	14,475	04/17/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
29265W-AA-6	ENEL SPA	C	12/01/2020	EXTERNAL MANAGER TRA		830,810	712,000	758,801	737,621	0	9	0	9	0	737,630	0	93,180	93,180	70,507	09/24/2073
29273D-AB-6	ENDO DAC	C	06/18/2020	VARIOUS		0	1,112	768	0	0	123	0	123	0	890	0	(890)	(890)	0	07/31/2027
29273D-AC-4	ENDO DAC	C	06/18/2020	VARIOUS		0	813	462	0	0	32	0	32	0	494	0	(494)	(494)	0	06/30/2028
29273E-AC-2	ENDO FINANCE LLC/ ENDO LTD/ E 6 07/15/23	C	06/18/2020	EXCHANGE OFFER		989,823	1,489,000	908,284	938,285	0	51,538	0	51,538	0	989,823	0	0	0	82,639	07/15/2023
30251G-AU-1	FMG RESOURCES (AUGUST 2006 4.75 05/15/22	C	06/17/2020	EXTERNAL MANAGER TRA		463,289	455,000	432,250	438,489	0	2,810	0	2,810	0	441,299	0	21,990	21,990	12,011	05/15/2022
377373-AJ-4	GLAXOSMITHKLINE CAPITAL PLC	C	08/12/2020	BANK OF NEW YORK		1,043,560	1,000,000	999,220	999,426	0	129	0	129	0	999,555	0	44,005	44,005	20,205	06/01/2022
45824T-AR-6	INTELSAT JACKSON HOLDINGS SA 8 02/15/24	C	05/06/2020	EXTERNAL MANAGER TRA		105,318	103,000	100,425	101,961	0	105	1,589	(1,484)	0	100,477	0	4,840	4,840	6,020	02/15/2024
45824T-AS-4	INTELSAT JACKSON HOLDINGS S 9.5 09/30/22	C	05/07/2020	EXTERNAL MANAGER TRA		414,593	371,000	403,147	403,666	0	(2,916)	26,255	(29,171)	0	374,496	0	40,097	40,097	21,637	09/30/2022
45824T-AY-1	INTELSAT SA	C	05/05/2020	EXTERNAL MANAGER TRA		324,575	430,000	333,281	397,750	0	1,411	66,491	(65,080)	0	332,670	0	(8,095)	(8,095)	20,621	07/15/2025
45824T-BA-2	INTELSAT JACKSON HOLDINGS SA	C	12/02/2020	EXTERNAL MANAGER TRA		474,698	669,000	401,400	610,463	0	3,891	212,953	(209,062)	0	401,400	0	73,298	73,298	0	10/15/2024
460599-AB-9	INTERNATIONAL GAME TECH 6.25 02/15/22	C	06/23/2020	CA_CASH_CLOSE		393,750	375,000	342,623	375,000	0	3,719	33,750	(30,031)	0	344,969	0	48,781	48,781	20,052	02/15/2022
460599-AC-7	INTERNATIONAL GAME TECHNOLO 6.5 02/15/25	C	06/03/2020	EXTERNAL MANAGER TRA		212,000	200,000	176,000	184,318	0	1,308	8,938	(7,630)	0	176,688	0	35,312	35,312	10,472	02/15/2025
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	C	12/15/2020	EXTERNAL MANAGER TRA		64,687	60,000	58,500	0	0	64	1,500	(1,436)	0	58,564	0	6,123	6,123	1,531	01/15/2029
46115H-AW-7	INTESA SANPAOLO SPA	C	05/19/2020	EXTERNAL MANAGER TRA		271,307	270,000	258,243	259,389	0	549	0	549	0	259,938	0	11,369	11,369	13,104	01/15/2026
466112-AP-4	JBS USA LUX SA	C	10/14/2020	VARIOUS		487,983	480,000	465,600	467,833	0	1,005	0	1,005	0	468,839	0	18,068	18,068	26,523	07/15/2024
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC	C	12/18/2020	MARKET AXESS AS A BR		170,680	149,000	167,789	0	0	(1,204)	0	(1,204)	0	166,584	0	4,095	4,095	2,066	02/14/2026
48244L-AE-8	KCA DEUTAG UK FINANCE PLC 9.62 04/01/23	C	04/27/2020	EXTERNAL MANAGER TRA		262,530	770,000	103,610	493,945	0	56,711	235,315	(178,604)	0	315,341	0	(52,811)	(52,811)	0	04/01/2023
48250P-AA-8	KIRS MIDCO 3 PLC 8.62 07/15/23	C	06/26/2020	EXTERNAL MANAGER TRA		558,701	535,000	456,756	470,003	0	8,288	15,483	(7,195)	0	462,808	0	95,893	95,893	44,093	07/15/2023
50200R-AA-1	LHMC FINCO SARL 7.87 12/20/23	C	08/20/2020	EXTERNAL MANAGER TRA		275,533	307,000	248,142	313,229	0	4,464	67,005	(62,541)	0	250,688	0	24,845	24,845	16,386	12/20/2023
603051-AA-1	MINERAL RESOURCES LTD	C	02/05/2020	EXTERNAL MANAGER TRA		202,135	185,000	188,088	187,823	0	(46)	0	(46)	0	187,777	0	14,357	14,357	3,956	05/01/2027
606822-AK-0	MITSUBISHI UFJ FINANCIAL G 1.97 02/22/22	C	02/18/2020	JEFFERIES & CO		1,012,830	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	12,830	12,830	7,047	02/22/2022
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC	C	02/18/2020	DAIWA CAPITAL MARKET		3,000,720	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	720	720	0	02/25/2025
62947Q-AU-2	NXP BV/NXP FUNDING LLC 4.12 06/01/21	C	09/28/2020	VARIOUS		3,407,805	3,325,000	3,389,144	3,375,024	0	(23,066)	2,769	(25,835)	0	3,349,189	0	2,459	2,459	157,741	06/01/2021
62947Q-AW-8	NXP BV	C	03/13/2020	VARIOUS		1,161,996	1,123,000	1,110,979	1,112,858	0	1,147	0	1,147	0	1,114,005	0	47,991	47,991	22,401	09/01/2022
62954H-AE-8	NXP BV	C	04/29/2020	VARIOUS		1,507,120	1,500,000	1,498,740	0	0	0	0	0	0	1,498,740	0	8,380	8,380	0	05/01/2025
65535H-AR-0	NOMURA HOLDINGS INC	C	07/06/2020	DAIWA CAPITAL MARKET		1,501,860	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	1,860	1,860	0	07/16/2025
67054K-AA-7	SFR GROUP SA 7.37 05/01/26	C	05/29/2020	EXTERNAL MANAGER TRA		453,650	430,000	396,562	398,138	0	1,574	0	1,574	0	399,712	0	53,938	53,938	27,925	05/01/2026
67091G-AA-1	OCI NV 6.62 04/15/23	C	10/09/2020	CALL 103.3125		619,875	600,000	573,669	613,332	0	3,756	42,447	(38,691)	0	574,641	0	25,359	25,359	58,963	04/15/2023
714264-AA-6	PERNOD-RICARD SA	C	07/07/2020	VARIOUS		1,038,909	1,000,000	1,052,835	1,043,979	0	(17,272)	0	(17,272)	0	1,026,707	0	(8,157)	(8,157)	62,596	04/07/2021
714264-AD-0	PERNOD-RICARD SA	C	11/06/2020	CALL 104.698		1,633,289	1,560,000	1,638,142	1,629,757	0	(28,648)	0	(28,648)	0	1,601,109	0	(41,109)	(41,109)	164,113	01/15/2022
714264-AH-1	PERNOD-RICARD SA	C	03/05/2020	SANTANDER		347,230	325,000	343,229	342,193	0	(1,253)	0	(1,253)	0	340,940	0	6,290	6,290	8,978	07/15/2022
780097-BB-6	ROYAL BANK OF SCOTLAND GRO 8.62 12/31/49	C	05/08/2020	EXTERNAL MANAGER TRA		446,419	435,000	424,301	448,378	0	(26)	24,227	(24,253)	0	424,125	0	22,294	22,294	23,137	12/31/2049
78081B-AE-3	ROYALTY PHARMA PLC	C	08/24/2020	VARIOUS		1,439,420	1,500,000	1,433,340	0	0	0	0	0	0	1,433,340	0	6,080	6,080	0	09/02/2040
81180W-AL-5	SEAGATE HDD CAYMAN	C	05/29/2020	EXTERNAL MANAGER TRA		96,688	91,000	69,843	76,865	0	964	0	964	0	77,828	0	18,859	18,859	3,974	01/01/2025
81180W-AR-2	SEAGATE HDD CAYMAN 4.87 06/01/27	C	02/05/2020	EXTERNAL MANAGER TRA		337,350	312,000	238,878	251,067	0	579	0	579	0	251,646	0	85,704	85,704	2,789	06/01/2027
81180W-AV-3	SEAGATE HDD CAYMAN	C	06/18/2020	CA_CASH_CLOSE		724,500	690,000	665,080	670,583	0	3,949	0	3,949	0	674,532	0	49,968	49,968	23,379	03/01/2022
822538-AE-4	SHELF DRILLING HOLDINGS LTD	C	12/15/2020	EXTERNAL MANAGER TRA		491,710	772,000	449,829	660,118	0	17,706	221,669	(203,963)	0	456,156	0	35,554	35,554	56,027	02/15/2025
822582-BE-1	SHELL INTERNATIONAL FINANC 4.12 05/11/35	C	02/03/2020	FIFTH THIRD		893,123	750,000	827,940	825,973	0	(367)	0	(367)	0	825,606	0	67,516	67,516	7,219	05/11/2035
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE	C	08/03/2020	CALL 102.179		835,824	818,000	833,444	0	0	(1,194)	0	(1,194)	0	832,250	0	(14,250)	(14,250)	24,914	09/23/2021
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	C	06/29/2020	CANTOR FITZGERALD		503,975	500,000	500,000	0	0	0	0	0	0	500,000	0	3,975	3,975	0	07/09/2040
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHER	C	12/15/2020	EXTERNAL MANAGER TRA		875,277	920,000	769,281	776,849	0	9,336	0	9,336	0	786,185	0	89,092	89,092	18,578	07/21/2023
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHER	C	02/12/2020	EXTERNAL MANAGER TRA		543,660	492,000	399,276	402,705	0	912	0	912	0	403,617	0	140,043	140,043	15,037	03/01/2028
88167A-AM-3	TEVA PHARMACEUTICAL FINANCE NETHER	C	02/04/2020	EXTERNAL MANAGER TRA		219,350	205,000	205,000	205,000	0	0	0	0	0	205,000	0	14,350	14,350	2,881	01/31/2025
893800-AA-0	TRANSOCEAN GUARDIAN LTD	C	12/15/2020	VARIOUS		335,912	409,400	294,112	395,133	0	14,530	106,681	(92,151)	0	302,982	0	32,929	32,929	27,462	01/15/2024
89385A-AA-3	TRANSOCEAN SENTRY LTD	C	11/15/2020	VARIOUS		481,625	620,775	518,783	618,084	0	8,165	99,686	(91,521)	0	526,563	0	(44,939)	(44,939)	16,294	05/15/2023
902133-AK-3	TYCO ELECTRONICS GROUP SA 4.87 01/15/21	C	03/11/2020	BONSTEO9A		256,410	250,000	256,548	253,338	0	(642)	0	(642)	0	252,696	0	3,714	3,714	8,057	01/15/2021
902133-AV-9	TYCO ELECTRONICS GROUP SA	C	03/03/2020	WELLS FARGO		250,025	250,000	249,519	249,854	0	59	0	59	0	249,914	0	111	111	1,463	06/05/2020
90320M-AA-3	UPCB FINANCE IV LTD 5.37 01/15/25	C	02/13/2020	CALL 102.688		1,306,191	1,272,000	1,244,835	1,248,947	0	343	0	343	0	1,249,290	0	22,710	22,710	73,694	01/15/2025
904678-AJ-8	UNICREDIT SPA	C	11/20/2020	EXTERNAL MANAGER TRA		733,884	694,000	694,000	694,000	0	0	0	0	0	694,000	0	39,884	39,884	62,080	01/14/2022
92676X-AD-9	VIKING CRUISES LTD 5.87 09/15/27	C	11/23/2020	EXTERNAL MANAGER TRA		719,820	926,000	541,391	868,931	0	14,897	331,049	(316,152)	0	552,780	0	167,040	167,040	54,670	09/15/2027
92769V-AF-6	VIRGIN MEDIA FINANCE PLC 6 10/15/24	C	06/11/2020	EXTERNAL MANAGER TRA		772,875	750,000	719,684	725,174	0	1,999	0	1,999	0	727,173	0	45,702	45,702	29,625	10/15/2024
961214-EQ-2	WESTPAC BANKING CORP	C	11/09/2020	VARIOUS		4,016,260	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	16,260	16,260	0	11/16/2040
98313R-AE-6	WYNN MACAU LTD	C	12/15/2020	EXTERNAL MANAGER TRA		208,916	200,000	170,000	200,000	0	1,568	30,000	(28,432)	0	171,568	0	37,348	37,348	15,204	12/15/2029
984851-AG-0	YARA INTERNATIONAL ASA	C	05/28/2020	STIFEL NICOLAUS		755,415	750,000	750,000	0	0	0	0	0	0	750,000	0	5,415	5,415	0	06/04/2030
98954N-AA-7	ZIGGO SECURED FINANCE BV	C	04/06/2020	VARIOUS		448,749	448,000	436,360	437,441	0	140	0	140	0	437,580	0	6,548	6,548	21,764	01/15/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						658,478,383	644,525,188	625,515,863	488,277,135	601	871,084	17,581,532	(16,709,847)	0	626,751,165	0	29,910,343	29,910,343	16,269,781	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
25470M-AB-5	DISH NETWORK CORP		12/15/2020	EXTERNAL MANAGER TRA		654,862	655,000	520,090	582,821	0	13,754	58,519	(44,765)	0	538,056	0	116,807	116,807	29,229	08/15/2026
4899999. Subtotal - Bonds - Hybrid Securities						654,862	655,000	520,090	582,821	0	13,754	58,519	(44,765)	0	538,056	0	116,807	116,807	29,229	XXX
8399997. Total - Bonds - Part 4						1,206,674,529	1,164,303,495	1,158,979,775	949,307,852	601	(2,700,070)	17,651,484	(20,350,953)	0	1,155,775,118	0	49,082,534	49,082,534	23,590,447	XXX
8399998. Total - Bonds - Part 5						2,216,985,260	2,140,294,440	2,202,844,609		0	(1,612,061)	1,948,179	(3,560,240)	0	2,199,284,350	0	15,073,884	15,073,884	13,590,951	XXX
8399999. Total - Bonds						3,423,659,789	3,304,597,935	3,361,824,384	949,307,852	601	(4,312,131)	19,599,663	(23,911,193)	0	3,355,059,468	0	64,156,418	64,156,418	37,181,398	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						577,702	XXX	509,510		0	0	1,469	(1,469)	0	508,041	0	69,660	69,660	12,711	XXX
8999999. Total - Preferred Stocks						577,702	XXX	509,510	0	0	0	1,469	(1,469)	0	508,041	0	69,660	69,660	12,711	XXX
007903-10-7	ADVANCED MICRO DEVICES INC		07/13/2020	EXTERNAL MANAGER TRA	7,963.000	429,291		239,981	352,939	(126,984)	0	0	(126,984)	0	239,981	0	189,309	189,309	0	
013872-10-6	ALCOA CORP		05/18/2020	EXTERNAL MANAGER TRA	5,425.000	44,636		40,197	116,692	(1,984)	0	74,510	(76,494)	0	40,197	0	4,439	4,439	0	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIES RE		12/15/2020	EXTERNAL MANAGER TRA	470.000	82,706		64,418	75,943	(10,402)	0	1,122	(11,524)	0	64,418	0	18,287	18,287	1,965	
016255-10-1	ALIGN TECHNOLOGY INC		09/21/2020	EXTERNAL MANAGER TRA	720.000	229,436		125,244	200,909	(70,646)	0	5,018	(75,664)	0	125,244	0	104,192	104,192	0	
018802-10-8	ALLIANT ENERGY CORP		06/22/2020	EXTERNAL MANAGER TRA	3,075.000	151,237		143,237	168,264	(25,027)	0	0	(25,027)	0	143,237	0	8,000	8,000	2,337	
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		02/18/2020	EXTERNAL MANAGER TRA	365.000	16,423		16,799	17,637	(837)	0	0	(837)	0	16,799	0	(376)	(376)	0	
02005N-10-0	ALLY FINANCIAL INC		05/18/2020	EXTERNAL MANAGER TRA	4,745.000	77,823		68,470	145,007	(36,538)	0	39,999	(76,537)	0	68,470	0	9,353	9,353	1,803	
030420-10-3	AMERICAN WATER WORKS INC		05/12/2020	EXTERNAL MANAGER TRA	730.000	87,266		75,812	89,681	(13,869)	0	0	(13,869)	0	75,812	0	11,454	11,454	767	
03073E-10-5	AMERISOURCEBERGEN CORP		08/31/2020	EXTERNAL MANAGER TRA	710.000	69,044		60,364	60,364	0	0	0	0	0	60,364	0	8,680	8,680	596	
032095-10-1	AMPHENOL CORP CLASS A		02/03/2020	EXTERNAL MANAGER TRA	50.000	5,032		4,051	5,412	(1,361)	0	0	(1,361)	0	4,051	0	981	981	13	
03662Q-10-5	ANSYS INC		07/20/2020	VARIOUS	1,160.000	333,624		206,998	298,596	(91,598)	0	0	(91,598)	0	206,998	0	126,627	126,627	0	
037411-10-5	APACHE CORP		10/14/2020	EXTERNAL MANAGER TRA	60.000	576		251	0	0	0	1,510	(1,510)	0	251	0	325	325	3	
038336-10-3	APTARGROUP INC		03/30/2020	EXTERNAL MANAGER TRA	20.000	1,941		2,312	2,312	0	0	0	0	0	2,312	0	(371)	(371)	7	
052769-10-6	AUTODESK INC		08/04/2020	EXTERNAL MANAGER TRA	220.000	52,575		24,185	40,361	(16,177)	0	0	(16,177)	0	24,185	0	28,390	28,390	0	
053484-10-1	AVALONBAY COMMUNITIES REIT INC		10/12/2020	EXTERNAL MANAGER TRA	720.000	114,383		105,962	150,984	(36,554)	0	8,467	(45,021)	0	105,962	0	8,420	8,420	4,529	
06417N-10-3	BANK OZK		02/18/2020	VARIOUS	710.000	19,714		19,551	21,659	(2,108)	0	0	(2,108)	0	19,551	0	163	163	185	
06652K-10-3	BANKUNITED INC		05/18/2020	EXTERNAL MANAGER TRA	2,368.000	36,565		44,282	86,574	(9,715)	0	32,578	(42,293)	0	44,282	0	(7,716)	(7,716)	1,042	
08579W-10-3	BERRY GLOBAL GROUP INC		02/18/2020	EXTERNAL MANAGER TRA	1,275.000	54,058		50,069	60,550	(10,481)	0	0	(10,481)	0	50,069	0	3,989	3,989	0	
086516-10-1	BEST BUY INC		11/16/2020	EXTERNAL MANAGER TRA	1,290.000	150,189		68,318	113,262	(44,944)	0	0	(44,944)	0	68,318	0	81,871	81,871	2,774	
090572-20-7	BIO RAD LABORATORIES INC CLASS A		06/19/2020	EXTERNAL MANAGER TRA	250.000	113,970		58,055	92,508	(34,453)	0	0	(34,453)	0	58,055	0	55,915	55,915	0	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/31/2020	EXTERNAL MANAGER TRA	3,250.000	253,818		258,976	274,788	(15,812)	0	0	(15,812)	0	258,976	0	(5,158)	(5,158)	0	
093671-10-5	H&R BLOCK INC		08/24/2020	EXTERNAL MANAGER TRA	11,090.000	168,597		156,147	260,393	(4,638)	0	99,609	(104,247)	0	156,147	0	12,449	12,449	8,650	
101121-10-1	BOSTON PROPERTIES REIT INC		09/28/2020	EXTERNAL MANAGER TRA	2,914.000	247,122		263,367	401,724	(73,753)	0	64,603	(138,356)	0	263,367	0	(16,246)	(16,246)	8,567	
109696-10-4	BRINKS		04/27/2020	EXTERNAL MANAGER TRA	6,534.000	321,155		407,984	592,503	(52,688)	0	131,831	(184,519)	0	407,984	0	(86,829)	(86,829)	980	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS INC		10/12/2020	EXTERNAL MANAGER TRA	2,046.000	278,746		194,022	252,763	(55,835)	0	2,905	(58,740)	0	194,022	0	84,723	84,723	4,226	
11282X-10-3	BROOKFIELD PROPERTY REIT INC CLASS		09/28/2020	EXTERNAL MANAGER TRA	15,910.000	189,482		135,076	293,460	(1,144)	0	157,240	(158,384)	0	135,076	0	54,406	54,406	15,870	
122017-10-6	BURLINGTON STORES INC		11/09/2020	EXTERNAL MANAGER TRA	964.000	205,234		122,708	219,821	(97,113)	0	0	(97,113)	0	122,708	0	82,526	82,526	0	
12504L-10-9	CBRE GROUP INC CLASS A		10/29/2020	EXTERNAL MANAGER TRA	2,771.000	127,962		104,494	169,835	(38,210)	0	27,130	(65,340)	0	104,494	0	23,468	23,468	0	
12514G-10-8	CDW CORP		02/03/2020	EXTERNAL MANAGER TRA	1,020.000	136,574		71,716	145,697	(73,981)	0	0	(73,981)	0	71,716	0	64,858	64,858	0	
125269-10-0	CF INDUSTRIES HOLDINGS INC		02/03/2020	EXTERNAL MANAGER TRA	1,915.000	77,733		90,554	91,422	(868)	0	0	(868)	0	90,554	0	(12,821)	(12,821)	0	
125581-80-1	CIT GROUP INC		03/24/2020	EXTERNAL MANAGER TRA	50.000	834		2,266	2,282	(16)	0	0	(16)	0	2,266	0	(1,431)	(1,431)	18	
127097-10-3	CABOT OIL & GAS CORP		04/21/2020	EXTERNAL MANAGER TRA	11,855.000	196,653		205,611	206,396	0	0	784	(784)	0	205,611	0	(8,959)	(8,959)	1,186	
127387-10-8	CADENCE DESIGN SYSTEMS INC		08/31/2020	EXTERNAL MANAGER TRA	10,130.000	1,031,224		403,527	702,617	(299,057)	0	33	(299,090)	0	403,527	0	627,697	627,697	0	
133131-10-2	CAMDEN PROPERTY TRUST REIT		10/12/2020	EXTERNAL MANAGER TRA	950.000	92,096		75,278	100,795	(23,940)	0	1,577	(25,517)	0	75,278	0	16,818	16,818	3,126	
14149Y-10-8	CARDINAL HEALTH INC		08/31/2020	EXTERNAL MANAGER TRA	5,475.000	285,972		245,576	276,926	(28,182)	0	3,168	(31,350)	0	245,576	0	40,397	40,397	7,928	
147528-10-3	CASEYS GENERAL STORES INC		01/27/2020	EXTERNAL MANAGER TRA	100.000	16,532		15,899	15,899	0	0	0	0	0	15,899	0	633	633	0	
15135B-10-1	CENTENE CORP		07/13/2020	EXTERNAL MANAGER TRA	3,885.000	246,796		168,065	244,250	(76,185)	0	0	(76,185)	0	168,065	0	78,731	78,731	0	
15189T-10-7	CENTERPOINT ENERGY INC		01/06/2020	VARIOUS	1,365.000	36,457		37,224	37,224	0	0	0	0	0	37,224	0	(767)	(767)	0	
156700-10-6	LUMEN TECHNOLOGIES INC		05/12/2020	EXTERNAL MANAGER TRA	19,815.000	258,922		225,253	261,756	(29,510)	0	6,993	(36,503)	0	225,253	0	33,668	33,668	774	
156727-10-9	CERENCE INC		05/18/2020	EXTERNAL MANAGER TRA	2,595.000	70,113		39,083	58,725	(18,960)	0	681	(19,641)	0	39,083	0	31,030	31,030	0	
15677J-10-8	CERIDIAN HCM HOLDING INC		09/15/2020	VARIOUS	2,350.000	176,768		117,130	159,518	(34,905)	0	7,483	(42,388)	0	117,130	0	59,638	59,638	0	
156782-10-4	CERNER CORP		01/06/2020	EXTERNAL MANAGER TRA	1,060.000	77,892		55,586	77,793	(22,207)	0	0	(22,207)	0	55,586	0	22,305	22,305	191	
163851-10-8	CHEMOURS		01/06/2020	EXTERNAL MANAGER TRA	1,265.000	21,328		18,899	22,884	(3,985)	0	0	(3,985)	0	18,899	0	2,429	2,429	0	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		09/21/2020	EXTERNAL MANAGER TRA	290.000	338,209		125,097	242,762	(117,665)	0	0	(117,665)	0	125,097	0	213,112	213,112	0	
171340-10-2	CHURCH AND DWIGHT INC		01/06/2020	EXTERNAL MANAGER TRA	100.000	7,042		4,889	7,034	(2,145)	0	0	(2,145)	0	4,889	0	2,153	2,153	0	
171779-30-9	CIENA CORP		09/29/2020	EXTERNAL MANAGER TRA	8,535.000	359,904		334,828	364,359	(29,531)	0	0	(29,531)	0	334,828	0	25,076	25,076	0	

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
171798-10-1	CIMAREX ENERGY		04/23/2020	EXTERNAL MANAGER TRA	3,625.000	121,053		128,517	190,276	(16,494)	0	45,265	(61,759)	0	128,517	0	(7,464)	(7,464)	415	
172062-10-1	CINCINNATI FINANCIAL CORP		07/20/2020	EXTERNAL MANAGER TRA	1,950.000	128,006		135,251	205,043	(8,457)	0	61,335	(69,792)	0	135,251	0	(7,245)	(7,245)	2,886	
184496-10-7	CLEAN HARBORS INC		04/06/2020	EXTERNAL MANAGER TRA	840.000	40,278		43,126	72,030	(11,922)	0	16,982	(28,904)	0	43,126	0	(2,847)	(2,847)	0	
192422-10-3	COGNEX CORP		09/01/2020	EXTERNAL MANAGER TRA	15,571.000	1,015,134		589,656	872,599	(282,943)	0	0	(282,943)	0	589,656	0	425,479	425,479	1,950	
198287-20-3	COLUMBIA PROPERTY REIT INC TRUST		05/18/2020	EXTERNAL MANAGER TRA	5,425.000	66,497		67,813	113,437	(320)	0	45,304	(45,624)	0	67,813	0	(1,316)	(1,316)	2,279	
20337X-10-9	COMMSCOPE HOLDING INC		04/23/2020	EXTERNAL MANAGER TRA	9,500.000	92,680		86,545	44,911	(7,691)	0	38,567	(46,258)	0	86,545	0	6,135	6,135	0	
209115-10-4	CONSOLIDATED EDISON INC		07/22/2020	EXTERNAL MANAGER TRA	1,710.000	126,237		128,099	154,704	0	0	26,605	(26,605)	0	128,099	0	(1,863)	(1,863)	2,616	
216648-40-2	COOPER INC		08/18/2020	EXTERNAL MANAGER TRA	180.000	55,322		41,186	57,832	(16,646)	0	0	(16,646)	0	41,186	0	14,136	14,136	11	
217204-10-6	COPART INC		12/28/2020	VARIOUS	35,180.000	4,134,744		1,061,632	3,193,540	(2,137,221)	0	0	(2,137,221)	0	1,061,632	0	3,073,112	3,073,112	0	
21871N-10-1	CORECIVIC REIT INC		05/18/2020	EXTERNAL MANAGER TRA	7,405.000	84,711		82,714	128,699	(741)	0	45,245	(45,986)	0	82,714	0	1,997	1,997	6,516	
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		12/15/2020	EXTERNAL MANAGER TRA	8,345.000	204,731		184,675	245,176	(44,437)	0	16,184	(60,501)	0	184,675	0	20,056	20,056	9,180	
22160N-10-9	COSTAR GROUP INC		03/30/2020	EXTERNAL MANAGER TRA	10.000	5,980		4,664	5,983	(1,319)	0	0	(1,319)	0	4,664	0	1,316	1,316	0	
22304C-10-0	COVETRUS INC		06/19/2020	GOLDMAN SACHS	16,955.000	299,230		497,214	223,806	273,408	0	0	273,408	0	497,214	0	(197,984)	(197,984)	0	
229663-10-9	CUBESMART REIT		02/03/2020	EXTERNAL MANAGER TRA	100.000	3,159		2,606	3,148	(542)	0	0	(542)	0	2,606	0	553	553	33	
231561-10-1	CURTISS WRIGHT CORP		08/04/2020	EXTERNAL MANAGER TRA	1,090.000	99,499		97,315	153,570	(42,259)	0	13,996	(56,255)	0	97,315	0	2,184	2,184	371	
232806-10-9	CYPRESS SEMICONDUCTOR CORP		04/17/2020	STATE STREET BANK	8,700.000	207,495		110,664	202,971	(92,307)	0	0	(92,307)	0	110,664	0	96,831	96,831	1,914	
23283R-10-0	CYRUSONE REIT INC		12/01/2020	EXTERNAL MANAGER TRA	895.000	63,683		55,266	58,560	(9)	0	3,284	(3,293)	0	55,266	0	8,417	8,417	1,799	
233331-10-7	DTE ENERGY		08/31/2020	VARIOUS	2,616.000	294,743		248,442	339,740	(38,602)	0	52,697	(91,299)	0	248,442	0	46,301	46,301	6,893	
23355L-10-6	DXC TECHNOLOGY		03/24/2020	EXTERNAL MANAGER TRA	2,715.000	80,481		97,865	102,057	(4,192)	0	0	(4,192)	0	97,865	0	(17,384)	(17,384)	107	
237194-10-5	DARDEN RESTAURANTS INC		01/27/2020	EXTERNAL MANAGER TRA	1,690.000	195,272		144,073	184,227	(40,154)	0	0	(40,154)	0	144,073	0	51,200	51,200	1,487	
23918K-10-8	DAVITA INC		08/31/2020	EXTERNAL MANAGER TRA	920.000	80,213		64,996	46,143	(2,303)	0	0	(2,303)	0	64,996	0	15,217	15,217	0	
24906P-10-9	DENTSPLY SIRONA INC		05/18/2020	EXTERNAL MANAGER TRA	3,540.000	142,875		131,723	200,329	(68,605)	0	0	(68,605)	0	131,723	0	11,152	11,152	708	
252131-10-7	DEXCOM INC		10/26/2020	EXTERNAL MANAGER TRA	1,400.000	564,957		165,219	306,236	(141,017)	0	0	(141,017)	0	165,219	0	399,739	399,739	0	
25278X-10-9	DIAMONDBACK ENERGY INC		03/24/2020	EXTERNAL MANAGER TRA	100.000	2,284		8,991	9,286	(295)	0	0	(295)	0	8,991	0	(6,707)	(6,707)	38	
256163-10-6	DOCUSIGN INC		08/03/2020	VARIOUS	1,555.000	306,884		83,282	115,241	(31,959)	0	0	(31,959)	0	83,282	0	223,602	223,602	0	
256677-10-5	DOLLAR GENERAL CORP		09/18/2020	EXTERNAL MANAGER TRA	2,687.000	513,091		261,450	419,118	(157,668)	0	0	(157,668)	0	261,450	0	251,641	251,641	1,975	
25754A-20-1	DOMINOS PIZZA INC		10/26/2020	EXTERNAL MANAGER TRA	2,011.000	773,302		439,288	590,792	(151,504)	0	0	(151,504)	0	439,288	0	334,014	334,014	3,323	
257559-20-3	DOMTAR CORP		01/13/2020	EXTERNAL MANAGER TRA	1,815.000	68,859		64,995	69,406	(4,410)	0	0	(4,410)	0	64,995	0	3,864	3,864	826	
265504-10-0	DUNKIN BRANDS GROUP INC		12/15/2020	STATE STREET GLOBAL	1,505.000	160,283		79,916	113,688	(3,593)	0	30,180	(33,773)	0	79,916	0	80,367	80,367	1,212	
268150-10-9	DYNATRACE INC		09/21/2020	EXTERNAL MANAGER TRA	7,090.000	281,468		134,570	179,377	(44,807)	0	0	(44,807)	0	134,570	0	146,899	146,899	0	
26884U-10-9	EPR PROPERTIES REIT		03/24/2020	EXTERNAL MANAGER TRA	3,150.000	65,657		174,510	222,516	(48,006)	0	0	(48,006)	0	174,510	0	(108,853)	(108,853)	3,544	
278265-10-3	EATON VANCE COM NON VOTING CORP		10/21/2020	EXTERNAL MANAGER TRA	9,350.000	572,333		301,538	436,552	(100,821)	0	34,193	(135,014)	0	301,538	0	270,795	270,795	10,519	
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/06/2020	EXTERNAL MANAGER TRA	346.000	66,675		45,056	80,718	(35,662)	0	0	(35,662)	0	45,056	0	21,619	21,619	0	
29089Q-10-5	EMERGENT BIOSOLUTIONS INC		08/18/2020	EXTERNAL MANAGER TRA	40,222.000	3,905,448		1,090,613	2,169,977	(1,079,364)	0	0	(1,079,364)	0	1,090,613	0	2,814,835	2,814,835	0	
29355A-10-7	ENPHASE ENERGY INC		11/16/2020	EXTERNAL MANAGER TRA	700.000	84,128		31,825	0	0	0	0	0	0	31,825	0	52,303	52,303	0	
29362U-10-4	ENTEGRIS INC		11/06/2020	EXTERNAL MANAGER TRA	64,692.000	4,009,853		712,861	3,240,422	(2,527,561)	0	0	(2,527,561)	0	712,861	0	3,296,993	3,296,993	8,697	
294600-10-1	EQUITRANS MIDSTREAM CORP		03/30/2020	EXTERNAL MANAGER TRA	995.000	4,344		13,293	13,293	0	0	0	0	0	13,293	0	(8,949)	(8,949)	448	
294628-10-2	EQUITY COMMONWEALTH REIT		04/23/2020	EXTERNAL MANAGER TRA	7,295.000	247,254		231,324	239,495	(6,858)	0	1,313	(8,171)	0	231,324	0	15,929	15,929	0	
29476L-10-7	EQUITY RESIDENTIAL REIT		10/02/2020	EXTERNAL MANAGER TRA	1,200.000	66,290		61,596	97,104	(18,536)	0	16,972	(35,508)	0	61,596	0	4,694	4,694	2,850	
29530P-10-2	ERIE INDEMNITY CLASS A		05/21/2020	EXTERNAL MANAGER TRA	270.000	46,673		40,025	44,820	0	0	4,795	(4,795)	0	40,025	0	6,648	6,648	521	
297178-10-5	ESSEX PROPERTY TRUST REIT INC		09/22/2020	EXTERNAL MANAGER TRA	1,292.000	318,150		295,196	388,711	(45,238)	0	48,277	(93,515)	0	295,196	0	22,954	22,954	5,976	
29786A-10-6	ETSY INC		12/07/2020	EXTERNAL MANAGER TRA	140.000	22,058		17,028	0	0	0	1,142	(1,142)	0	17,028	0	5,029	5,029	0	
29977A-10-5	EVERCORE INC CLASS A		01/14/2020	EXTERNAL MANAGER TRA	10,070.000	752,762		749,585	752,833	(3,248)	0	0	(3,248)	0	749,585	0	3,177	3,177	0	
30063P-10-5	EXACT SCIENCES CORP		08/24/2020	EXTERNAL MANAGER TRA	1,370.000	119,616		79,460	126,698	(24,942)	0	22,296	(47,238)	0	79,460	0	40,156	40,156	0	
30225T-10-2	EXTRA SPACE STORAGE REIT INC		08/24/2020	EXTERNAL MANAGER TRA	510.000	54,142		44,298	53,866	(9,569)	0	0	(9,569)	0	44,298	0	9,844	9,844	918	
302520-10-1	FNB CORP		02/03/2020	EXTERNAL MANAGER TRA	33,232.000	396,431		350,425	422,046	(71,622)	0	0	(71,622)	0	350,425	0	46,006	46,006	0	
30303M-10-2	FACEBOOK CLASS A INC		08/06/2020	BLOOMBERG TRADEBOOK	38.000	9,317		8,294	0	0	0	0	0	0	8,294	0	1,023	1,023	0	
31620M-10-6	FIDELITY NATIONAL INFORMATION SERV		06/16/2020	EXTERNAL MANAGER TRA	2,715.000	372,937		262,646	377,629	(114,983)	0	0	(114,983)	0	262,646	0	110,291	110,291	950	
31620R-30-3	FIDELITY NATIONAL FINANCIAL INC		12/15/2020	EXTERNAL MANAGER TRA	8,135.000	303,901		202,399	368,922	(113,158)	0	53,366	(166,524)	0	202,399	0	101,502	101,502	8,054	
31847R-10-2	FIRST AMERICAN FINANCIAL CORP		06/18/2020	EXTERNAL MANAGER TRA	2,340.000	121,897		99,239	136,469	(32,011)	0	5,218	(37,229)	0	99,239	0	22,657	22,657	2,059	
320517-10-5	FIRST HORIZON CORP		10/19/2020	EXTERNAL MANAGER TRA	27,380.000	252,197		220,683	453,413	(33,877)	0	198,853	(232,730)	0	220,683	0	31,515	31,515	11,170	
32051X-10-8	FIRST HAWAIIAN INC		01/06/2020	EXTERNAL MANAGER TRA	3,640.000	103,614		81,936	105,014	(23,078)	0	0	(23,078)	0	81,936	0	21,678	21,678	0	
336433-10-7	FIRST SOLAR INC		12/07/2020	EXTERNAL MANAGER TRA	7,132.000	544,757		259,170	399,107	0	0	139,937	(139,937)	0	259,170	0	285,587	285,587	0	
337738-10-8	FISERV INC		07/14/2020	EXTERNAL MANAGER TRA	7,810.000	769,680		540,620	903,070	(362,407)	0	43	(362,450)	0	540,620	0	229,060	229,060	0	
339041-10-5	FLEETCOR TECHNOLOGIES INC		09/01/2020	EXTERNAL MANAGER TRA	761.000	186,371		141,481	218,955	(64,175)	0	13,300	(77,475)	0	141,481	0	44,890	44,890	0	
344849-10-4	FOOT LOCKER INC		02/18/2020	EXTERNAL MANAGER TRA	1,020.000	41,143		39,770	39,770	0	0	0	0	0	39,770	0	1,373	1,373	388	

SCHEDULE D - PART 4

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

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										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
35671D-85-7	FREEPORT MCMORAN INC		01/13/2020	EXTERNAL MANAGER TRA	9,250.000	123,376		88,523	121,360	(32,838)	0	0	(32,838)	0	88,523	0	34,853	34,853	0	
371901-10-9	GENTEX CORP		03/30/2020	EXTERNAL MANAGER TRA	100.000	2,235		2,788	2,898	(110)	0	0	(110)	0	2,788	0	(553)	(553)	12	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		11/10/2020	EXTERNAL MANAGER TRA	5,820.000	227,264		320,915	0	0	0	40,925	(40,925)	0	320,915	0	(93,651)	(93,651)	0	
37940X-10-2	GLOBAL PAYMENTS INC		07/15/2020	EXTERNAL MANAGER TRA	850.000	143,646		104,794	155,176	(50,382)	0	0	(50,382)	0	104,794	0	38,852	38,852	332	
38388F-10-8	WR GRACE		02/18/2020	EXTERNAL MANAGER TRA	1,170.000	73,391		71,639	81,725	(10,085)	0	0	(10,085)	0	71,639	0	1,752	1,752	0	
384109-10-4	GRACO INC		10/07/2020	EXTERNAL MANAGER TRA	7,868.000	487,986		242,699	409,136	(166,437)	0	0	(166,437)	0	242,699	0	245,287	245,287	4,131	
384313-50-8	GRAFTECH INTERNATIONAL LTD		03/24/2020	EXTERNAL MANAGER TRA	1,610.000	14,783		18,290	18,708	(419)	0	0	(419)	0	18,290	0	(3,507)	(3,507)	69	
40637H-10-9	HALOZYME THERAPEUTICS INC		12/22/2020	EXTERNAL MANAGER TRA	20,043.000	791,453		256,951	355,362	(98,411)	0	0	(98,411)	0	256,951	0	534,501	534,501	0	
410345-10-2	HANESBRANDS INC		12/07/2020	EXTERNAL MANAGER TRA	3,778.000	52,957		53,032	0	0	0	0	0	0	53,032	0	(75)	(75)	1,133	
410867-10-5	HANOVER INSURANCE GROUP INC		02/18/2020	EXTERNAL MANAGER TRA	1,300.000	178,116		144,417	177,671	(33,254)	0	0	(33,254)	0	144,417	0	33,700	33,700	0	
422806-20-8	HEICO CORP CLASS A		05/07/2020	EXTERNAL MANAGER TRA	12,777.000	945,588		478,763	1,143,925	(665,161)	0	0	(665,161)	0	478,763	0	466,825	466,825	1,022	
423452-10-1	HELMERICH & PAYNE INC		11/09/2020	EXTERNAL MANAGER TRA	4,930.000	85,850		72,225	0	0	0	60,809	(60,809)	0	72,225	0	13,626	13,626	1,233	
427ESC-30-6	HERCULES OFFSHORE INC ESCROW		12/22/2020	EXTERNAL MANAGER TRA	8,195.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
42824C-10-9	HEWLETT PACKARD ENTERPRISE		05/08/2020	EXTERNAL MANAGER TRA	7,805.000	77,491		75,787	123,787	0	0	48,001	(48,001)	0	75,787	0	1,704	1,704	1,873	
428291-10-8	HEXCEL CORP		10/12/2020	EXTERNAL MANAGER TRA	10,750.000	414,517		386,070	788,083	(149,771)	0	252,242	(402,013)	0	386,070	0	28,447	28,447	1,828	
42830K-10-3	HEXION HOLDINGS CORP CLASS B		02/14/2020	STATE STREET BANK	2.000	0		28	30	(2)	0	0	(2)	0	28	(28)	0	(28)	0	
431284-10-8	HIGHWOODS PROPERTIES REIT INC		02/03/2020	EXTERNAL MANAGER TRA	1,710.000	86,912		66,160	83,636	(17,476)	0	0	(17,476)	0	66,160	0	20,752	20,752	0	
431475-10-2	HILL ROM HOLDINGS INC		08/11/2020	EXTERNAL MANAGER TRA	785.000	75,428		69,512	89,121	(19,609)	0	0	(19,609)	0	69,512	0	5,917	5,917	345	
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		09/29/2020	EXTERNAL MANAGER TRA	7,090.000	601,795		483,822	786,352	(161,133)	0	141,398	(302,531)	0	483,822	0	117,974	117,974	1,064	
436106-10-8	HOLLYFRONTIER CORP		01/27/2020	EXTERNAL MANAGER TRA	1,520.000	68,058		70,346	77,079	(6,734)	0	0	(6,734)	0	70,346	0	(2,287)	(2,287)	0	
44107P-10-4	HOST HOTELS & RESORTS REIT INC		01/06/2020	EXTERNAL MANAGER TRA	1,010.000	17,907		17,463	18,736	(1,273)	0	0	(1,273)	0	17,463	0	444	444	0	
444097-10-9	HUDSON PACIFIC PROPERTIES REIT INC		09/29/2020	EXTERNAL MANAGER TRA	7,410.000	182,355		189,411	278,987	(36,896)	0	52,680	(89,576)	0	189,411	0	(7,055)	(7,055)	3,973	
44919P-50-8	IAC INTERACTIVE		07/02/2020	VARIOUS	959.000	143,610		143,610	238,896	(95,286)	0	0	(95,286)	0	143,610	0	0	0	0	
449253-10-3	IAA INC		07/29/2020	EXTERNAL MANAGER TRA	46,600.000	1,916,808		1,280,842	2,192,996	(912,154)	0	0	(912,154)	0	1,280,842	0	635,965	635,965	0	
45167R-10-4	IDEX CORP		02/18/2020	EXTERNAL MANAGER TRA	1,910.000	325,505		241,157	328,520	(87,363)	0	0	(87,363)	0	241,157	0	84,349	84,349	735	
45337C-10-2	INCYTE CORP		08/17/2020	EXTERNAL MANAGER TRA	11,485.000	1,079,624		844,017	1,002,870	(122,872)	0	35,982	(158,854)	0	844,017	0	235,607	235,607	0	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS CORP		03/24/2020	EXTERNAL MANAGER TRA	100.000	3,936		5,572	5,828	(256)	0	0	(256)	0	5,572	0	(1,636)	(1,636)	0	
462222-10-0	IONIS PHARMACEUTICALS INC		10/05/2020	EXTERNAL MANAGER TRA	2,640.000	159,813		158,301	159,482	0	0	1,182	(1,182)	0	158,301	0	1,513	1,513	0	
464287-20-0	ISHARES CORE S&P ETF		12/14/2020	VARIOUS	226,700.000	78,696,357		65,865,036	51,193,781	(6,271,631)	0	0	(6,271,631)	0	65,865,036	0	12,831,321	12,831,321	774,538	
464288-51-3	ISHARES IBOXX $ HIGH YIELD CORPORA		12/15/2020	VARIOUS	369,860.000	32,060,877		30,187,973	0	0	0	915,514	(915,514)	0	30,187,973	0	1,872,904	1,872,904	801,697	
466313-10-3	JABIL INC		12/15/2020	EXTERNAL MANAGER TRA	4,990.000	193,550		122,654	206,237	(50,754)	0	32,829	(83,583)	0	122,654	0	70,896	70,896	1,438	
488401-10-0	KEMPER CORP		07/06/2020	EXTERNAL MANAGER TRA	9,933.000	705,490		737,269	769,808	0	0	32,539	(32,539)	0	737,269	0	(31,778)	(31,778)	5,960	
50050N-10-3	KONTOOR BRANDS INC		01/06/2020	EXTERNAL MANAGER TRA	577.000	24,234		16,168	24,228	(8,061)	0	0	(8,061)	0	16,168	0	8,067	8,067	0	
501044-10-1	KROGER		06/24/2020	EXTERNAL MANAGER TRA	1,640.000	52,908		49,103	0	0	0	0	0	0	49,103	0	3,805	3,805	262	
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/13/2020	EXTERNAL MANAGER TRA	3,939.000	729,731		530,386	779,410	(249,024)	0	0	(249,024)	0	530,386	0	199,345	199,345	6,696	
512807-10-8	LAM RESEARCH CORP		12/07/2020	VARIOUS	2,640.000	883,194		417,451	771,936	(354,485)	0	0	(354,485)	0	417,451	0	465,743	465,743	9,277	
524901-10-5	LEGG MASON INC		04/21/2020	EXTERNAL MANAGER TRA	4,855.000	240,474		134,119	174,343	(40,224)	0	0	(40,224)	0	134,119	0	106,355	106,355	3,884	
526057-30-2	LENNAR CORP CLASS B		03/30/2020	EXTERNAL MANAGER TRA	30.000	892		1,341	1,341	0	0	0	0	0	1,341	0	(449)	(449)	4	
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		08/11/2020	EXTERNAL MANAGER TRA	1,155.000	40,659		31,451	53,090	(17,634)	0	4,005	(21,639)	0	31,451	0	9,209	9,209	0	
53223X-10-7	LIFE STORAGE INC		12/14/2020	EXTERNAL MANAGER TRA	1,949.000	223,670		176,931	211,038	(34,107)	0	0	(34,107)	0	176,931	0	46,739	46,739	7,111	
535919-50-0	LIONS GATE ENTERTAINMENT NON VOTIN	A	01/27/2020	EXTERNAL MANAGER TRA	12,545.000	124,431		113,237	124,572	(11,335)	0	0	(11,335)	0	113,237	0	11,194	11,194	0	
53814L-10-8	LIVENT CORP		04/03/2020	EXTERNAL MANAGER TRA	125,501.000	645,784		820,874	1,073,034	(205,966)	0	46,194	(252,160)	0	820,874	0	(175,090)	(175,090)	0	
54142L-10-9	LOGMEIN INC		08/31/2020	VARIOUS	5,170.000	444,055		363,274	443,276	(80,002)	0	0	(80,002)	0	363,274	0	80,781	80,781	0	
55087P-10-4	LYFT INC CLASS A		09/14/2020	EXTERNAL MANAGER TRA	2,290.000	72,100		61,487	98,516	(4,992)	0	32,037	(37,029)	0	61,487	0	10,613	10,613	0	
552690-10-9	MDU RESOURCES GROUP INC		05/18/2020	EXTERNAL MANAGER TRA	16,181.000	347,399		365,491	480,738	(94,982)	0	20,264	(115,246)	0	365,491	0	(18,092)	(18,092)	6,715	
55272X-10-2	MFA FINANCIAL REIT INC		04/06/2020	EXTERNAL MANAGER TRA	3,190.000	3,657		5,001	24,404	(1,499)	0	17,903	(19,402)	0	5,001	0	(1,344)	(1,344)	638	
552848-10-3	MGIC INVESTMENT CORP		10/05/2020	EXTERNAL MANAGER TRA	45,010.000	338,925		285,938	637,792	(71,566)	0	280,288	(351,854)	0	285,938	0	52,987	52,987	4,968	
553530-10-6	MSC INDUSTRIAL INC CLASS A		02/18/2020	EXTERNAL MANAGER TRA	2,900.000	205,191		210,337	227,563	(17,226)	0	0	(17,226)	0	210,337	0	(5,146)	(5,146)	16,675	
55354G-10-0	MSCI INC		10/26/2020	EXTERNAL MANAGER TRA	800.000	280,464		159,388	206,544	(47,156)	0	0	(47,156)	0	159,388	0	121,076	121,076	1,712	
56418H-10-0	MANPOWER INC		05/18/2020	EXTERNAL MANAGER TRA	2,085.000	135,730		110,484	202,454	(51,780)	0	40,190	(91,970)	0	110,484	0	25,246	25,246	0	
573284-10-6	MARTIN MARIETTA MATERIALS INC		02/03/2020	EXTERNAL MANAGER TRA	830.000	223,328		206,538	232,101	(25,563)	0	0	(25,563)	0	206,538	0	16,790	16,790	0	
574795-10-0	MASIMO CORP		08/17/2020	EXTERNAL MANAGER TRA	337.000	74,002		36,184	53,266	(17,083)	0	0	(17,083)	0	36,184	0	37,819	37,819	0	
57665R-10-6	MATCH GROUP INC		07/03/2020	STATE STREET BANK	350.000	22,486		21,436	28,739	(7,302)	0	0	(7,302)	0	21,436	0	1,050	1,050	0	
58502B-10-6	MEDNAX INC		05/18/2020	EXTERNAL MANAGER TRA	1,470.000	21,658		17,111	40,851	(364)	0	23,377	(23,741)	0	17,111	0	4,547	4,547	0	
608190-10-4	MOHAWK INDUSTRIES INC		04/06/2020	EXTERNAL MANAGER TRA	120.000	8,395		9,149	16,366	0	0	7,217	(7,217)	0	9,149	0	(754)	(754)	0	
615369-10-5	MOODYS CORP		04/06/2020	EXTERNAL MANAGER TRA	660.000	155,496		109,818	156,691	(46,872)	0	0	(46,872)	0	109,818	0	45,678	45,678	224	

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
626717-10-2	MURPHY OIL CORP		02/18/2020	EXTERNAL MANAGER TRA	6,555.000	141,420		144,931	175,674	(30,743)	0	0	(30,743)	0	144,931	0	(3,511)	(3,511)	94	
629377-50-8	NRG ENERGY INC		08/31/2020	EXTERNAL MANAGER TRA	33,921.000	1,080,699		937,027	1,328,644	(112,137)	0	297,931	(410,068)	0	937,027	0	143,672	143,672	20,981	
62944T-10-5	NVR INC		11/11/2020	EXTERNAL MANAGER TRA	170.000	719,535		435,428	647,430	(51,797)	0	160,206	(212,003)	0	435,428	0	284,108	284,108	0	
636180-10-1	NATIONAL FUEL GAS		07/28/2020	VARIOUS	14,220.000	591,466		530,264	661,799	0	0	131,535	(131,535)	0	530,264	0	61,202	61,202	17,703	
636518-10-2	NATIONAL INSTRUMENTS CORP		09/29/2020	EXTERNAL MANAGER TRA	2,130.000	75,795		70,460	90,184	(746)	0	18,978	(19,724)	0	70,460	0	5,335	5,335	1,661	
637071-10-1	NATIONAL OILWELL VARCO INC		02/03/2020	EXTERNAL MANAGER TRA	765.000	15,962		16,218	19,163	(2,945)	0	0	(2,945)	0	16,218	0	(256)	(256)	0	
63938C-10-8	NAVIENT CORP		03/24/2020	EXTERNAL MANAGER TRA	5,670.000	41,361		68,636	77,566	(8,929)	0	0	(8,929)	0	68,636	0	(27,275)	(27,275)	907	
64110D-10-4	NETAPP INC		02/18/2020	EXTERNAL MANAGER TRA	1,460.000	78,180		86,836	90,885	(4,049)	0	0	(4,049)	0	86,836	0	(8,656)	(8,656)	701	
651229-10-6	NEWELL BRANDS INC		05/18/2020	EXTERNAL MANAGER TRA	17,120.000	294,770		254,283	329,046	(64,625)	0	10,138	(74,763)	0	254,283	0	40,487	40,487	925	
65158N-10-2	NEWMARK GROUP INC CLASS A		03/30/2020	VARIOUS	7,159.000	31,750		57,416	96,326	(38,910)	0	0	(38,910)	0	57,416	0	(25,667)	(25,667)	716	
651639-10-6	NEWMONT		07/08/2020	EXTERNAL MANAGER TRA	3,990.000	203,740		150,531	116,012	(25,250)	0	1,196	(26,446)	0	150,531	0	53,209	53,209	330	
65249B-20-8	NEWS CORP CLASS B		01/13/2020	EXTERNAL MANAGER TRA	45.000	663		562	653	(91)	0	0	(91)	0	562	0	100	100	0	
668771-10-8	NortonLife Lock Inc		06/10/2020	VARIOUS	11,470.000	256,108		216,540	292,714	(64,160)	0	12,014	(76,174)	0	216,540	0	39,567	39,567	92,235	
67020Y-10-0	NUANCE COMMUNICATIONS INC		06/22/2020	EXTERNAL MANAGER TRA	19,135.000	477,443		269,230	341,177	(71,947)	0	0	(71,947)	0	269,230	0	208,214	208,214	0	
674215-20-7	OASIS PETROLEUM INC		11/24/2020	AEGON	2.000	64		27	0	0	0	0	0	0	27	0	36	36	0	
681116-10-9	OLLIES BARGAIN OUTLET HOLDINGS INC		03/24/2020	EXTERNAL MANAGER TRA	80.000	3,299		5,225	5,225	0	0	0	0	0	5,225	0	(1,926)	(1,926)	0	
682680-10-3	ONEOK INC		03/24/2020	EXTERNAL MANAGER TRA	8,075.000	201,207		488,979	611,035	(122,056)	0	0	(122,056)	0	488,979	0	(287,772)	(287,772)	7,550	
68268W-10-3	ONEMAIN HOLDINGS INC		03/24/2020	EXTERNAL MANAGER TRA	3,640.000	71,106		115,570	153,426	(37,856)	0	0	(37,856)	0	115,570	0	(44,464)	(44,464)	10,301	
69007J-10-6	OUTFRONT MEDIA INC		09/14/2020	EXTERNAL MANAGER TRA	16,245.000	270,043		232,094	435,691	(54,372)	0	149,225	(203,597)	0	232,094	0	37,950	37,950	5,626	
69318G-10-6	PBF ENERGY INC CLASS A		02/10/2020	EXTERNAL MANAGER TRA	2,025.000	55,895		53,552	63,524	(9,973)	0	0	(9,973)	0	53,552	0	2,343	2,343	0	
695263-10-3	PACWEST BANCORP		02/18/2020	EXTERNAL MANAGER TRA	3,290.000	121,767		114,173	125,908	(11,735)	0	0	(11,735)	0	114,173	0	7,594	7,594	0	
69924R-10-8	PARAMOUNT GROUP REIT INC		09/28/2020	EXTERNAL MANAGER TRA	60,545.000	446,302		472,001	842,786	(49,234)	0	321,551	(370,785)	0	472,001	0	(25,699)	(25,699)	17,687	
70432V-10-2	PAYCOM SOFTWARE INC		09/21/2020	EXTERNAL MANAGER TRA	190.000	51,059		25,088	50,304	(25,216)	0	0	(25,216)	0	25,088	0	25,971	25,971	0	
720190-20-6	PIEDMONT OFFICE REALTY TRUST REIT		06/16/2020	EXTERNAL MANAGER TRA	1,610.000	28,905		27,434	35,806	(8,372)	0	0	(8,372)	0	27,434	0	1,470	1,470	1,046	
72147K-10-8	PILGRIMS PRIDE CORP		05/12/2020	EXTERNAL MANAGER TRA	9,530.000	206,937		172,684	311,774	(69,807)	0	69,283	(139,090)	0	172,684	0	34,253	34,253	0	
72346Q-10-4	PINNACLE FINANCIAL PARTNERS INC		02/03/2020	EXTERNAL MANAGER TRA	200.000	11,936		9,220	12,800	(3,580)	0	0	(3,580)	0	9,220	0	2,716	2,716	0	
72703H-10-1	PLANET FITNESS INC CLASS A		08/24/2020	EXTERNAL MANAGER TRA	2,050.000	116,999		99,835	153,094	(34,461)	0	18,799	(53,260)	0	99,835	0	17,164	17,164	0	
733174-70-0	POPULAR INC		10/12/2020	EXTERNAL MANAGER TRA	9,144.000	349,417		328,622	537,210	(44,771)	0	163,817	(208,588)	0	328,622	0	20,795	20,795	6,263	
74051N-10-2	PREMIER INC CLASS A		09/29/2020	EXTERNAL MANAGER TRA	3,390.000	110,164		100,678	128,413	(27,473)	0	262	(27,735)	0	100,678	0	9,485	9,485	644	
74340W-10-3	PROLOGIS REIT INC		06/16/2020	EXTERNAL MANAGER TRA	3,540.000	336,651		207,869	315,556	(107,687)	0	0	(107,687)	0	207,869	0	128,782	128,782	2,053	
743424-10-3	PROOFPOINT INC		02/10/2020	EXTERNAL MANAGER TRA	2,370.000	299,846		198,630	272,029	(73,399)	0	0	(73,399)	0	198,630	0	101,216	101,216	0	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP IN		03/24/2020	EXTERNAL MANAGER TRA	108.000	4,313		5,621	6,377	(756)	0	0	(756)	0	5,621	0	(1,308)	(1,308)	53	
745867-10-1	PULTEGROUP INC		12/07/2020	EXTERNAL MANAGER TRA	1,490.000	63,642		33,257	57,812	(2,925)	0	21,630	(24,555)	0	33,257	0	30,385	30,385	715	
74762E-10-2	QUANTA SERVICES INC		12/07/2020	EXTERNAL MANAGER TRA	9,630.000	659,013		305,560	392,037	(63,507)	0	22,971	(86,478)	0	305,560	0	353,453	353,453	1,926	
74915M-10-0	QURATE RETAIL INC SERIES A		03/24/2020	EXTERNAL MANAGER TRA	1,540.000	7,383		12,982	12,982	0	0	0	0	0	12,982	0	(5,599)	(5,599)	0	
749607-10-7	RLI CORP		04/09/2020	EXTERNAL MANAGER TRA	4,212.000	363,701		182,337	379,164	(196,827)	0	0	(196,827)	0	182,337	0	181,363	181,363	969	
75524B-10-4	RBC BEARINGS INC		05/08/2020	EXTERNAL MANAGER TRA	5,222.000	626,609		247,415	826,851	(579,437)	0	0	(579,437)	0	247,415	0	379,194	379,194	0	
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		03/24/2020	EXTERNAL MANAGER TRA	29,345.000	149,022		318,393	393,223	(74,830)	0	0	(74,830)	0	318,393	0	(169,371)	(169,371)	4,860	
76133Q-10-2	RETAIL VALUE INC		07/28/2020	EXTERNAL MANAGER TRA	1,343.000	16,422		16,452	49,422	(14,891)	0	18,079	(32,970)	0	16,452	0	(30)	(30)	2,622	
773903-10-9	ROCKWELL AUTOMATION INC		10/27/2020	EXTERNAL MANAGER TRA	2,720.000	631,803		409,306	551,262	(141,957)	0	0	(141,957)	0	409,306	0	222,498	222,498	8,323	
775711-10-4	ROLLINS INC		12/01/2020	EXTERNAL MANAGER TRA	3,500.000	201,357		116,060	116,060	0	0	0	0	0	116,060	0	85,297	85,297	980	
776696-10-6	ROPER TECHNOLOGIES INC		07/13/2020	EXTERNAL MANAGER TRA	1,275.000	500,489		339,813	451,643	(111,830)	0	0	(111,830)	0	339,813	0	160,676	160,676	1,307	
780287-10-8	ROYAL GOLD INC		10/19/2020	EXTERNAL MANAGER TRA	470.000	57,599		56,480	0	0	0	7,155	(7,155)	0	56,480	0	1,119	1,119	263	
78410G-10-4	SBA COMMUNICATIONS REIT CORP CLASS		07/08/2020	EXTERNAL MANAGER TRA	1,405.000	428,325		229,284	338,591	(109,307)	0	0	(109,307)	0	229,284	0	199,041	199,041	1,307	
78442P-10-6	SLM CORP		01/13/2020	EXTERNAL MANAGER TRA	15,190.000	127,568		134,052	135,343	(1,291)	0	0	(1,291)	0	134,052	0	(6,484)	(6,484)	0	
78462F-10-3	SPDR S&P ETF TRUST		10/22/2020	BLOOMBERG TRADEBOOK	6.000	2,066		2,073	0	0	0	0	0	0	2,073	0	(8)	(8)	0	
78470V-10-8	SRC ENERGY INC		01/15/2020	MERGER	397,806.000	1,573,013		1,573,013	1,638,961	(65,948)	0	0	(65,948)	0	1,573,013	0	0	0	0	
79466L-30-2	SALESFORCE.COM INC		07/06/2020	EXTERNAL MANAGER TRA	468.000	92,207		44,211	76,116	(31,905)	0	0	(31,905)	0	44,211	0	47,996	47,996	0	
810186-10-6	SCOTTS MIRACLE GRO		12/14/2020	EXTERNAL MANAGER TRA	3,580.000	539,188		353,415	380,124	(26,709)	0	0	(26,709)	0	353,415	0	185,773	185,773	13,764	
81181C-10-4	SEAGEN INC		08/17/2020	EXTERNAL MANAGER TRA	350.000	56,378		55,770	0	0	0	0	0	0	55,770	0	608	608	0	
81369Y-60-5	FINANCIAL SELECT SECTOR SPDR FUND		11/09/2020	BLOOMBERG TRADEBOOK	175.000	4,764		4,359	0	0	0	0	0	0	4,359	0	405	405	0	
81369Y-80-3	TECHNOLOGY SELECT SECTOR SPDR FUND		11/04/2020	BLOOMBERG TRADEBOOK	85.000	9,973		9,738	0	0	0	0	0	0	9,738	0	235	235	21	
816851-10-9	SEMPRA ENERGY		06/16/2020	EXTERNAL MANAGER TRA	406.000	51,026		45,874	0	0	0	3,210	(3,210)	0	45,874	0	5,152	5,152	0	
81721M-10-9	DIVERSIFIED HEALTHCARE TRUST		01/02/2020	EXCHANGE OFFER	3,115.000	25,761		25,761	26,291	(530)	0	0	(530)	0	25,761	0	0	0	822	
81761L-10-2	SERVICE PROPERTIES TRUST		03/27/2020	EXTERNAL MANAGER TRA	14,885.000	103,899		359,393	362,152	(2,759)	0	0	(2,759)	0	359,393	0	(255,493)	(255,493)	8,038	
829073-10-5	SIMPSON MANUFACTURING INC		01/31/2020	EXTERNAL MANAGER TRA	7,100.000	596,838		187,919	569,633	(381,714)	0	0	(381,714)	0	187,919	0	408,919	408,919	1,633	

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
829226-10-9	SINCLAIR BROADCAST GROUP INC CLASS		05/18/2020	EXTERNAL MANAGER TRA	6,035.000	103,429		97,043	201,207	(2,428)	0	101,736	(104,164)	0	97,043	0	6,386	6,386	1,207	
830566-10-5	SKECHERS USA INC CLASS A		05/18/2020	EXTERNAL MANAGER TRA	1,810.000	49,075		42,969	78,174	(32,062)	0	3,143	(35,205)	0	42,969	0	6,106	6,106	0	
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		12/15/2020	EXTERNAL MANAGER TRA	250.000	77,413		34,695	0	0	0	2,659	(2,659)	0	34,695	0	42,718	42,718	0	
842587-10-7	SOUTHERN		10/21/2020	BLOOMBERG TRADEBOOK	65.000	3,831		3,845	0	0	0	0	0	0	3,845	0	(14)	(14)	42	
848637-10-4	SPLUNK INC		06/22/2020	EXTERNAL MANAGER TRA	1,110.000	206,475		110,012	166,245	(56,233)	0	0	(56,233)	0	110,012	0	96,463	96,463	0	
852234-10-3	SQUARE INC CLASS A		12/07/2020	EXTERNAL MANAGER TRA	4,152.000	635,815		240,133	0	0	0	0	0	0	240,133	0	395,682	395,682	0	
857477-10-3	STATE STREET CORP		09/28/2020	EXTERNAL MANAGER TRA	3,322.000	199,227		176,963	262,770	(32,960)	0	52,847	(85,807)	0	176,963	0	22,264	22,264	4,751	
85917A-10-0	STERLING BAN		03/30/2020	EXTERNAL MANAGER TRA	8,046.000	86,664		161,403	169,610	(8,207)	0	0	(8,207)	0	161,403	0	(74,739)	(74,739)	563	
87161C-50-1	SYNOVUS FINANCIAL CORP		04/13/2020	EXTERNAL MANAGER TRA	70,914.000	1,354,437		1,270,177	2,779,829	(560,356)	0	949,296	(1,509,652)	0	1,270,177	0	84,260	84,260	43,623	
87162W-10-0	SYNNEX CORP		12/01/2020	VARIOUS	1,420.000	430,171		503,110	182,896	(47,868)	0	31,226	(79,094)	0	503,110	0	(2,376)	(2,376)	568	
87165B-10-3	SYNCHRONY FINANCIAL		02/18/2020	VARIOUS	1,550.000	52,079		52,592	55,816	(3,223)	0	0	(3,223)	0	52,592	0	(514)	(514)	341	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE INC		02/18/2020	EXTERNAL MANAGER TRA	2,100.000	237,536		255,648	257,103	(1,455)	0	0	(1,455)	0	255,648	0	(18,112)	(18,112)	0	
876664-10-3	TAUBMAN CENTERS REIT INC		07/24/2020	EXTERNAL MANAGER TRA	3,520.000	145,075		109,437	109,437	0	0	0	0	0	109,437	0	35,638	35,638	1,910	
879360-10-5	TELEDYNE TECHNOLOGIES INC		03/05/2020	EXTERNAL MANAGER TRA	1,194.000	423,958		50,153	413,769	(363,616)	0	0	(363,616)	0	50,153	0	373,804	373,804	0	
879369-10-6	TELEFLEX INC		10/09/2020	EXTERNAL MANAGER TRA	369.000	130,428		94,088	138,906	(44,819)	0	0	(44,819)	0	94,088	0	36,340	36,340	376	
880770-10-2	TERADYNE INC		12/15/2020	VARIOUS	4,470.000	522,185		194,815	304,809	(109,995)	0	0	(109,995)	0	194,815	0	327,371	327,371	1,788	
88362T-10-3	THERMON GROUP HOLDINGS INC		10/29/2020	EXTERNAL MANAGER TRA	47,478.000	546,214		576,271	1,272,410	(378,107)	0	318,033	(696,140)	0	576,271	0	(30,057)	(30,057)	0	
885160-10-1	THOR INDUSTRIES INC		12/07/2020	EXTERNAL MANAGER TRA	2,435.000	233,583		102,708	180,896	(20,331)	0	57,857	(78,188)	0	102,708	0	130,874	130,874	3,920	
887389-10-4	TIMKEN		08/03/2020	EXTERNAL MANAGER TRA	6,595.000	309,634		213,282	371,364	(92,733)	0	65,350	(158,083)	0	213,282	0	96,352	96,352	3,693	
889478-10-3	TOLL BROTHERS INC		02/03/2020	EXTERNAL MANAGER TRA	3,960.000	166,441		142,030	156,460	(14,429)	0	0	(14,429)	0	142,030	0	24,410	24,410	147	
891092-10-8	TORO		01/13/2020	EXTERNAL MANAGER TRA	2,040.000	164,649		113,995	162,527	(48,532)	0	0	(48,532)	0	113,995	0	50,654	50,654	510	
893641-10-0	TRANSDIGM GROUP INC		10/19/2020	EXTERNAL MANAGER TRA	854.000	309,660		269,878	478,240	(72,838)	0	135,524	(208,362)	0	269,878	0	39,782	39,782	27,755	
896945-20-1	TRIPADVISOR INC		05/18/2020	EXTERNAL MANAGER TRA	1,764.000	43,139		43,016	53,590	0	0	10,574	(10,574)	0	43,016	0	123	123	0	
902494-10-3	TYSON FOODS INC		05/12/2020	EXTERNAL MANAGER TRA	650.000	39,928		37,616	59,176	(6,053)	0	15,508	(21,561)	0	37,616	0	2,313	2,313	273	
902653-10-4	UDR REIT INC		10/02/2020	EXTERNAL MANAGER TRA	1,620.000	53,345		52,828	75,654	(11,470)	0	11,356	(22,826)	0	52,828	0	516	516	1,721	
90384S-30-3	ULTA BEAUTY INC		10/05/2020	EXTERNAL MANAGER TRA	480.000	109,175		84,336	121,507	(23,458)	0	13,714	(37,172)	0	84,336	0	24,839	24,839	0	
904214-10-3	UMPQUA HOLDINGS CORP		05/18/2020	EXTERNAL MANAGER TRA	4,052.000	42,000		44,167	71,720	(6,638)	0	20,915	(27,553)	0	44,167	0	(2,167)	(2,167)	1,702	
910047-10-9	UNITED AIRLINES HOLDINGS INC		05/18/2020	EXTERNAL MANAGER TRA	3,745.000	170,731		203,530	329,897	0	0	126,367	(126,367)	0	203,530	0	(32,799)	(32,799)	0	
911363-10-9	UNITED RENTALS INC		09/28/2020	EXTERNAL MANAGER TRA	1,585.000	262,486		163,097	264,330	(65,256)	0	35,978	(101,234)	0	163,097	0	99,389	99,389	0	
912008-10-9	US FOODS HOLDING CORP		03/24/2020	EXTERNAL MANAGER TRA	1,905.000	30,105		78,296	79,800	(1,505)	0	0	(1,505)	0	78,296	0	(48,191)	(48,191)	0	
917047-10-2	URBAN OUTFITTERS INC		01/06/2020	EXTERNAL MANAGER TRA	775.000	21,752		17,631	21,522	(3,891)	0	0	(3,891)	0	17,631	0	4,121	4,121	0	
91879Q-10-9	VAIL RESORTS INC		10/05/2020	EXTERNAL MANAGER TRA	1,325.000	288,275		195,716	317,775	(38,438)	0	83,621	(122,059)	0	195,716	0	92,559	92,559	4,664	
92047W-10-1	VALVOLINE INC		03/30/2020	EXTERNAL MANAGER TRA	13,450.000	178,939		254,620	287,965	(33,344)	0	0	(33,344)	0	254,620	0	(75,681)	(75,681)	1,520	
922042-87-4	VANGUARD EUROPEAN STOCK INDEX FUND		12/15/2020	INSTINET LLC	14,300.000	857,067		769,598	0	0	0	0	0	0	769,598	0	87,470	87,470	4,336	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		10/26/2020	EXTERNAL MANAGER TRA	3,190.000	549,308		327,485	453,012	(60,962)	0	64,564	(125,526)	0	327,485	0	221,823	221,823	0	
922475-10-8	VEEVA SYSTEMS INC CLASS A		08/27/2020	EXTERNAL MANAGER TRA	1,740.000	439,259		100,763	244,748	(143,985)	0	0	(143,985)	0	100,763	0	338,495	338,495	0	
92343E-10-2	VERISIGN INC		09/21/2020	EXTERNAL MANAGER TRA	500.000	100,823		56,995	96,340	(39,345)	0	0	(39,345)	0	56,995	0	43,828	43,828	0	
92556H-20-6	VIACOMCBS INC CLASS B		02/10/2020	EXTERNAL MANAGER TRA	8,400.000	288,069		349,155	27,994	(1,110)	0	0	(1,110)	0	349,155	0	(61,086)	(61,086)	160	
92939U-10-6	WEC ENERGY GROUP INC		08/31/2020	EXTERNAL MANAGER TRA	1,695.000	156,806		116,211	147,568	(38,114)	0	0	(38,114)	0	116,211	0	40,595	40,595	1,882	
947890-10-9	WEBSTER FINANCIAL CORP		01/27/2020	EXTERNAL MANAGER TRA	3,830.000	200,838		179,512	204,369	(24,857)	0	0	(24,857)	0	179,512	0	21,326	21,326	0	
955306-10-5	WEST PHARMACEUTICAL SERVICES INC		10/27/2020	EXTERNAL MANAGER TRA	960.000	268,596		84,758	144,317	(59,558)	0	0	(59,558)	0	84,758	0	183,838	183,838	461	
957638-10-9	WESTERN ALLIANCE		08/24/2020	EXTERNAL MANAGER TRA	8,440.000	312,046		258,348	481,080	(147,784)	0	74,947	(222,731)	0	258,348	0	53,698	53,698	4,895	
968223-20-6	JOHN WILEY AND SONS INC CLASS A		01/06/2020	EXTERNAL MANAGER TRA	5.000	238		220	243	(23)	0	0	(23)	0	220	0	19	19	2	
969457-10-0	WILLIAMS INC		05/12/2020	EXTERNAL MANAGER TRA	25,645.000	538,398		522,436	608,299	(905)	0	84,959	(85,864)	0	522,436	0	15,962	15,962	3,586	
969904-10-1	WILLIAMS SONOMA INC		11/20/2020	EXTERNAL MANAGER TRA	935.000	101,739		39,756	68,666	(6,441)	0	22,469	(28,910)	0	39,756	0	61,983	61,983	1,842	
97650W-10-8	WINTRUST FINANCIAL CORP		01/27/2020	EXTERNAL MANAGER TRA	2,860.000	180,711		184,842	202,774	(17,932)	0	0	(17,932)	0	184,842	0	(4,130)	(4,130)	0	
980745-10-3	WOODWARD INC		11/20/2020	EXTERNAL MANAGER TRA	1,822.000	200,724		74,155	215,798	(141,642)	0	0	(141,642)	0	74,155	0	126,569	126,569	954	
98389B-10-0	XCEL ENERGY INC		06/22/2020	VARIOUS	3,175.000	203,664		171,619	201,581	(29,962)	0	0	(29,962)	0	171,619	0	32,046	32,046	2,651	
983919-10-1	XILINX INC		02/03/2020	EXTERNAL MANAGER TRA	1,815.000	152,661		118,447	177,453	(59,006)	0	0	(59,006)	0	118,447	0	34,214	34,214	0	
98421M-10-6	XEROX HOLDINGS CORP		03/24/2020	EXTERNAL MANAGER TRA	365.000	6,536		13,458	13,458	0	0	0	0	0	13,458	0	(6,922)	(6,922)	91	
98954M-20-0	ZILLOW GROUP INC CLASS C		12/14/2020	EXTERNAL MANAGER TRA	1,562.000	199,896		81,184	0	0	0	0	0	0	81,184	0	118,712	118,712	0	
98980G-10-2	ZSCALER INC		05/05/2020	EXTERNAL MANAGER TRA	1,630.000	115,190		90,838	0	0	0	0	0	0	90,838	0	24,352	24,352	0	
G6674U-10-8	NOVOCURE LTD		12/14/2020	EXTERNAL MANAGER TRA	460.000	79,271		35,648	0	0	0	0	0	0	35,648	0	43,623	43,623	0	
550021-10-9	LULULEMON ATHLETICA INC	A	08/04/2020	EXTERNAL MANAGER TRA	1,870.000	594,293		299,746	433,223	(133,476)	0	0	(133,476)	0	299,746	0	294,547	294,547	0	
98850P-10-9	YUM CHINA HOLDINGS INC	C	02/18/2020	EXTERNAL MANAGER TRA	13,720.000	592,841		461,649	658,697	(197,049)	0	0	(197,049)	0	461,649	0	131,193	131,193	0	
G01767-10-5	ALKERMES	C	07/27/2020	EXTERNAL MANAGER TRA	7,900.000	151,861		126,237	161,160	0	0	34,923	(34,923)	0	126,237	0	25,624	25,624	0	

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
G0585R-10-6	ASSURED GUARANTY LTD	C	10/12/2020	EXTERNAL MANAGER TRA	3,177.000	89,815		68,242	155,737	(32,239)	0	55,256	(87,495)	0	68,242	0	21,573	21,573	1,906	
G06242-10-4	ATLASSIAN PLC CLASS A	C	07/06/2020	EXTERNAL MANAGER TRA	526.000	101,760		66,516	33,695	0	0	0	0	0	66,516	0	35,243	35,243	0	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	C	01/06/2020	EXTERNAL MANAGER TRA	1,395.000	82,465		72,038	82,919	(10,881)	0	0	(10,881)	0	72,038	0	10,427	10,427	0	
G6095L-10-9	APTIV PLC	C	02/10/2020	EXTERNAL MANAGER TRA	1,080.000	93,256		86,124	102,568	(16,443)	0	0	(16,443)	0	86,124	0	7,132	7,132	238	
G66721-10-4	NORWEGIAN CRUISE LINE HOLDINGS LTD	C	03/24/2020	EXTERNAL MANAGER TRA	335.000	4,743		15,751	19,567	(3,816)	0	0	(3,816)	0	15,751	0	(11,008)	(11,008)	0	
L8681T-10-2	SPOTIFY TECHNOLOGY SA	C	08/26/2020	EXTERNAL MANAGER TRA	2,610.000	696,515		306,766	390,326	(62,059)	0	21,501	(83,560)	0	306,766	0	389,749	389,749	0	
N59465-10-9	MYLAN NV	C	01/27/2020	EXTERNAL MANAGER TRA	2,240.000	47,042		42,650	45,024	(2,374)	0	0	(2,374)	0	42,650	0	4,393	4,393	0	
P31076-10-5	COPA HOLDINGS A SA	C	04/06/2020	EXTERNAL MANAGER TRA	6,855.000	268,090		599,654	740,888	(72,004)	0	69,231	(141,235)	0	599,654	0	(331,564)	(331,564)	5,484	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	C	02/10/2020	EXTERNAL MANAGER TRA	2,205.000	242,683		248,406	294,390	(45,983)	0	0	(45,983)	0	248,406	0	(5,723)	(5,723)	1,720	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						185,307,880	XXX	146,605,086	125,266,284	(26,197,182)	0	7,579,700	(33,776,882)	0	146,605,086	(28)	38,773,391	38,773,363	2,196,027	XXX
316146-10-9	Fid Inv Gr Bond		12/15/2020	FIDELITY INVESTMENTS	187,866.832	1,603,898		1,486,182					0		1,486,182		94,569	94,569		
024526-77-4	ABF SM Cap Value R6		12/15/2020	FIDELITY INVESTMENTS	2,175.359	40,314		45,589					0		45,589		(5,275)	(5,275)		
90262H-63-5	UBS US Small Growth P		12/15/2020	FIDELITY INVESTMENTS	7,318.239	160,619		153,865					0		153,865		6,754	6,754		
315794-71-9	Fid Freedom 2055 K		12/15/2020	FIDELITY INVESTMENTS	12,975.003	127,601		170,248					0		170,248		(42,647)	(42,647)		
378690-82-0	Glenmede SMCAP EQ IS		12/15/2020	FIDELITY INVESTMENTS	3,840.738	89,775		91,991					0		91,991		(2,216)	(2,216)		
880196-87-8	Templeton Foreign R6		12/15/2020	FIDELITY INVESTMENTS	139,715.103	851,633		988,540					0		988,540		(136,908)	(136,908)		
315911-74-3	Fid Ext Mkt IDX IPR		12/15/2020	FIDELITY INVESTMENTS	2,429.945	141,309		128,872					0		128,872		12,437	12,437		
315911-72-7	Fid International Index IPR		12/15/2020	FIDELITY INVESTMENTS	16,927.788	582,853		678,448					0		678,448		(95,595)	(95,595)		
74256W-58-4	PIF MidCap Fund R6		12/15/2020	FIDELITY INVESTMENTS	22,701.765	681,559		608,673					0		608,673		72,886	72,886		
316066-84-4	Fid Value K		12/15/2020	FIDELITY INVESTMENTS	8,973.247	95,116		67,568					0		67,568		27,549	27,549		
411512-52-8	Harbor Cap App Ret		12/15/2020	FIDELITY INVESTMENTS	15,820.841	1,369,176		1,314,382					0		1,314,382		31,646	31,646		
315794-83-4	Fid Freedom Inc K		12/15/2020	FIDELITY INVESTMENTS	5,874.486	69,025		68,689					0		68,689		336	336		
779546-30-8	TRP DIV Growth I		12/15/2020	FIDELITY INVESTMENTS	9,794.194	493,079		464,835					0		464,835		28,244	28,244		
315911-75-0	Fid 500 Index IPR		12/15/2020	FIDELITY INVESTMENTS	8,368.804	905,882		830,493					0		830,493		75,388	75,388		
315794-81-8	Fid Freedom 2010 K		12/15/2020	FIDELITY INVESTMENTS	13,884.828	216,539		216,067					0		216,067		472	472		
315794-79-2	Fid Freedom 2015 K		12/15/2020	FIDELITY INVESTMENTS	28,238.288	347,363		345,463					0		345,463		1,899	1,899		
315794-78-4	Fid Freedom 2020 K		12/15/2020	FIDELITY INVESTMENTS	149,219.887	2,420,091		2,374,802					0		2,374,802		22,141	22,141		
315794-77-6	Fid Freedom 2025 K		12/15/2020	FIDELITY INVESTMENTS	93,350.186	1,266,456		1,311,882					0		1,311,882		(68,574)	(68,574)		
315794-76-8	Fid Freedom 2030 K		12/15/2020	FIDELITY INVESTMENTS	59,696.534	962,850		1,034,228					0		1,034,228		(71,377)	(71,377)		
315794-75-0	Fid Freedom 2035 K		12/15/2020	FIDELITY INVESTMENTS	54,053.907	606,918		808,508					0		808,508		(201,590)	(201,590)		
315794-74-3	Fid Freedom 2040 K		12/15/2020	FIDELITY INVESTMENTS	1,364.191	14,160		13,957					0		13,957		204	204		
01853W-70-9	AB Global Bond Z		12/15/2020	FIDELITY INVESTMENTS	6,917.937	58,655		57,320					0		57,320		1,335	1,335		
701769-40-8	Parnassus Equity IS		12/15/2020	FIDELITY INVESTMENTS	10,300.746	476,991		394,090					0		394,090		82,901	82,901		
47803W-70-3	JH DSCPL VAL MDCP R6		12/15/2020	FIDELITY INVESTMENTS	11,913.225	229,314		245,633					0		245,633		(16,318)	(16,318)		
00141B-84-0	Investco Divrs Div R6		12/15/2020	FIDELITY INVESTMENTS	15,663.985	279,757		287,919					0		287,919		(8,162)	(8,162)		
31618H-36-6	Fid Intl Cap Appr K6		12/15/2020	FIDELITY INVESTMENTS	393.998	5,637		5,639					0		5,639		(2)	(2)		
9499999. Subtotal - Common Stocks - Mutual Funds						14,096,570	XXX	14,193,883	0	0	0	0	0	0	14,193,883	0	(189,903)	(189,903)	0	XXX
9799997. Total - Common Stocks - Part 4						199,404,450	XXX	160,798,969	125,266,284	(26,197,182)	0	7,579,700	(33,776,882)	0	160,798,969	(28)	38,583,488	38,583,460	2,196,027	XXX
9799998. Total - Common Stocks - Part 5						113,110,774	XXX	100,553,390		0	0	2,305,707	(2,305,707)	0	98,247,684	0	14,863,093	14,863,093	1,922,367	XXX
9799999. Total - Common Stocks						312,515,224	XXX	261,352,359	125,266,284	(26,197,182)	0	9,885,407	(36,082,589)	0	259,046,653	(28)	53,446,581	53,446,581	4,118,394	XXX
9899999. Total - Preferred and Common Stocks						313,092,926	XXX	261,861,869	125,266,284	(26,197,182)	0	9,886,876	(36,084,058)	0	259,554,694	(28)	53,516,241	53,516,213	4,131,105	XXX
9999999 - Totals						3,736,752,715	XXX	3,623,686,253	1,074,574,136	(26,196,581)	(4,312,131)	29,486,539	(59,995,251)	0	3,614,614,162	(28)	117,672,659	117,672,631	41,312,503	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
912810-QD-3	TREASURY BOND		06/16/2020	MORGAN STANLEY	06/16/2020	WELLS FARGO	3,800,000	5,876,047	5,875,750	5,876,047	0	0	0	0	0	0	(297)	(297)	14,908	14,908
912810-QT-8	TREASURY BOND 3.12 11/15/41		07/30/2020	JP MORGAN	10/29/2020	CITIGROUP	4,500,000	6,318,281	5,938,945	6,299,353	0	(18,928)	0	(18,928)	0	0	(360,408)	(360,408)	64,198	29,424
912810-SJ-8	WI TREASURY BOND		02/13/2020	VARIOUS	03/03/2020	VARIOUS	28,495,500	29,326,110	29,724,659	29,325,847	0	(263)	0	(263)	0	0	398,812	398,812	307,262	301,045
912810-SK-5	TREASURY BOND		05/11/2020	VARIOUS	05/18/2020	VARIOUS	130,976,000	160,472,244	161,202,715	160,461,851	0	(9,610)	783	(10,393)	0	0	740,864	740,864	1,201,240	1,160,551
912810-SL-3	TREASURY BOND		08/13/2020	VARIOUS	09/23/2020	VARIOUS	81,097,000	92,905,211	92,601,497	92,900,570	0	320	4,961	(4,641)	0	0	(299,073)	(299,073)	582,356	562,307
912810-SN-9	TREASURY BOND		11/09/2020	VARIOUS	11/19/2020	VARIOUS	34,881,000	32,777,059	32,326,862	32,766,547	0	1,744	12,256	(10,512)	0	0	(439,685)	(439,685)	176,476	161,613
912810-SP-4	TREASURY BOND		12/01/2020	VARIOUS	12/09/2020	VARIOUS	7,700,000	7,226,288	7,129,913	7,227,093	0	805	0	805	0	0	(97,180)	(97,180)	32,561	25,409
912810-SQ-2	TREASURY BOND		08/19/2020	ROYAL BANK OF SCOTLA	11/18/2020	VARIOUS	9,400,000	9,350,975	9,016,492	9,318,575	0	532	32,933	(32,401)	0	0	(302,083)	(302,083)	22,372	4,598
912810-SR-0	TREASURY BOND		07/30/2020	VARIOUS	08/19/2020	VARIOUS	17,315,000	17,386,480	17,285,355	17,386,405	0	(76)	0	(76)	0	0	(101,050)	(101,050)	42,458	32,555
912828-4M-9	TREASURY NOTE		03/11/2020	ROYAL BANK OF CANADA	04/09/2020	WELLS FARGO	400,000	444,078	448,500	443,360	0	(718)	0	(718)	0	0	5,140	5,140	5,213	4,234
912828-V8-0	TREASURY NOTE		01/08/2020	GOLDMAN SACHS	01/28/2020	WELLS FARGO	2,000,000	2,048,594	2,061,406	2,048,003	0	(590)	0	(590)	0	0	13,403	13,403	22,255	19,932
912828-YB-0	TREASURY NOTE		01/30/2020	CITIGROUP	02/19/2020	WELLS FARGO	4,000,000	4,028,125	4,021,719	4,028,002	0	(123)	0	(123)	0	0	(6,284)	(6,284)	33,393	30,380
912828-YS-3	TREASURY NOTE		02/10/2020	VARIOUS	02/12/2020	VARIOUS	49,800,000	49,923,681	49,936,772	49,923,516	0	(165)	0	(165)	0	0	13,256	13,256	168,783	163,473
912828-YX-2	TREASURY NOTE		01/23/2020	VARIOUS	02/03/2020	VARIOUS	7,050,000	7,077,873	7,097,181	7,077,799	0	(75)	0	(75)	0	0	19,382	19,382	8,163	6,370
912828-YY-0	TREASURY NOTE		01/23/2020	VARIOUS	01/23/2020	VARIOUS	15,155,000	15,257,415	15,274,116	15,257,269	0	(146)	0	(146)	0	0	16,848	16,848	13,854	11,318
912828-YZ-7	TREASURY NOTE		01/15/2020	BARCLAY'S CAPITAL	01/15/2020	SUNTRUST	1,208,000	1,209,416	1,209,274	1,209,416	0	0	0	0	0	0	(142)	(142)	809	809
912828-Z5-2	TREASURY NOTE		02/27/2020	VARIOUS	07/06/2020	VARIOUS	11,768,400	11,783,877	11,900,926	11,781,916	0	(1,960)	0	(1,960)	0	0	119,010	119,010	20,750	7,359
912828-Z7-8	TREASURY NOTE		02/27/2020	VARIOUS	02/28/2020	VARIOUS	9,970,000	9,962,538	10,025,600	9,962,581	0	43	0	43	0	0	63,019	63,019	6,473	5,614
912828-Z8-6	TREASURY NOTE		03/12/2020	VARIOUS	04/14/2020	VARIOUS	1,226,000	1,247,133	1,250,660	1,246,822	0	(311)	0	(311)	0	0	3,838	3,838	1,572	1,005
912828-Z9-4	TREASURY NOTE		05/12/2020	VARIOUS	10/27/2020	VARIOUS	166,890,500	177,377,502	179,172,318	177,271,256	0	(106,246)	0	(106,246)	0	0	1,901,062	1,901,062	547,525	311,968
912828-ZB-9	TREASURY NOTE		03/26/2020	VARIOUS	04/02/2020	VARIOUS	13,090,000	13,406,345	13,564,418	13,404,668	0	(1,677)	0	(1,677)	0	0	159,750	159,750	12,185	6,576
912828-ZC-7	TREASURY NOTE		03/26/2020	VARIOUS	04/02/2020	VARIOUS	14,518,000	14,813,284	14,962,628	14,812,089	0	(1,196)	0	(1,196)	0	0	150,539	150,539	10,775	7,026
912828-ZD-5	TREASURY NOTE		03/17/2020	JP MORGAN	04/13/2020	WELLS FARGO	1,200,000	1,200,563	1,207,125	1,200,548	0	(14)	0	(14)	0	0	6,577	6,577	489	49
912828-ZE-3	TREASURY NOTE		04/30/2020	VARIOUS	08/06/2020	VARIOUS	11,970,000	12,047,488	12,059,306	12,046,680	0	(809)	0	(809)	0	0	12,626	12,626	6,585	1,864
912828-ZF-0	TREASURY NOTE		04/30/2020	VARIOUS	05/04/2020	VARIOUS	40,598,000	40,836,126	40,842,941	40,835,974	0	(152)	0	(152)	0	0	6,967	6,967	9,856	9,159
912828-ZH-6	TREASURY NOTE		05/05/2020	VARIOUS	05/05/2020	VARIOUS	3,948,000	3,944,801	3,945,427	3,944,802	0	1	0	1	0	0	625	625	229	228
912828-ZL-7	TREASURY NOTE		05/29/2020	VARIOUS	06/09/2020	VARIOUS	19,481,000	19,506,310	19,495,936	19,506,259	0	(51)	0	(51)	0	0	(10,323)	(10,323)	3,429	2,875
912828-ZM-5	WI TREASURY NOTE		05/27/2020	SUSQUEHANNA	06/02/2020	ROYAL BANK OF SCOTLA	900,000	899,156	899,367	899,163	0	7	0	7	0	0	204	204	104	86
912828-ZN-3	TREASURY NOTE		05/26/2020	VARIOUS	11/12/2020	VARIOUS	17,580,000	17,546,720	17,522,226	17,547,820	0	1,100	0	1,100	0	0	(25,594)	(25,594)	22,234	2,449
912828-ZQ-6	TREASURY NOTE		08/14/2020	VARIOUS	08/17/2020	VARIOUS	137,883,000	137,430,649	137,431,265	137,430,825	0	176	0	176	0	0	440	440	99,992	94,824
912828-ZS-2	TREASURY NOTE		06/22/2020	VARIOUS	11/12/2020	VARIOUS	9,803,000	9,789,597	9,775,649	9,789,751	0	154	0	154	0	0	(14,101)	(14,101)	3,159	645
912828-ZT-0	TREASURY NOTE		06/25/2020	VARIOUS	06/25/2020	VARIOUS	20,920,000	20,815,891	20,814,184	20,816,024	0	133	0	133	0	0	(1,840)	(1,840)	1,772	1,503
912828-ZV-5	TREASURY NOTE		07/31/2020	VARIOUS	10/16/2020	VARIOUS	8,970,000	9,023,297	9,000,672	9,022,338	0	(959)	0	(959)	0	0	(21,666)	(21,666)	8,005	3,587
912828-ZW-3	TREASURY NOTE		07/16/2020	VARIOUS	07/21/2020	VARIOUS	11,545,000	11,518,314	11,515,483	11,518,330	0	16	0	16	0	0	(2,846)	(2,846)	822	753
91282C-AB-7	TREASURY NOTE		08/28/2020	VARIOUS	10/16/2020	VARIOUS	6,293,000	6,289,539	6,276,096	6,289,677	0	137	0	137	0	0	(13,580)	(13,580)	2,350	939
91282C-AD-3	TREASURY NOTE		08/12/2020	VARIOUS	10/07/2020	VARIOUS	7,400,000	7,369,813	7,352,202	7,370,225	0	413	0	413	0	0	(18,024)	(18,024)	2,369	736
91282C-AE-1	TREASURY NOTE		11/30/2020	VARIOUS	12/11/2020	VARIOUS	71,225,000	70,422,606	70,347,373	70,424,544	0	1,938	0	1,938	0	0	(77,171)	(77,171)	68,711	62,886
91282C-AH-4	TREASURY NOTE		09/14/2020	VARIOUS	09/28/2020	VARIOUS	7,030,000	7,044,648	7,045,223	7,044,634	0	(14)	0	(14)	0	0	589	589	1,216	867
91282C-AJ-0	TREASURY NOTE		09/17/2020	VARIOUS	12/11/2020	VARIOUS	5,468,000	5,464,240	5,462,517	5,464,258	0	18	0	18	0	0	(1,741)	(1,741)	550	296
91282C-AL-5	TREASURY NOTE		10/20/2020	VARIOUS	11/09/2020	VARIOUS	7,400,000	7,322,992	7,271,690	7,323,408	0	415	0	415	0	0	(51,717)	(51,717)	2,137	1,046
91282C-AM-3	TREASURY NOTE		10/29/2020	VARIOUS	11/09/2020	VARIOUS	8,029,000	7,996,753	7,988,502	7,996,869	0	117	0	117	0	0	(8,368)	(8,368)	1,396	1,053
91282C-AP-6	TREASURY NOTE		11/09/2020	BNP PARIBAS	12/11/2020	CITIGROUP	1,500,000	1,494,785	1,498,535	1,494,951	0	166	0	166	0	0	3,584	3,584	309	134
91282C-AT-8	TREASURY NOTE		11/09/2020	VARIOUS	11/09/2020	VARIOUS	2,980,000	2,961,956	2,962,038	2,961,956	0	0	0	0	0	0	81	81	151	151
91282C-AU-5	TREASURY NOTE		11/09/2020	VARIOUS	11/12/2020	VARIOUS	8,150,000	8,041,392	8,052,714	8,041,437	0	45	0	45	0	0	11,276	11,276	1,255	1,126
91282C-AV-3	TREASURY NOTE		12/07/2020	VARIOUS	12/07/2020	VARIOUS	6,100,000	6,087,020	6,069,261	6,087,034	0	15	0	15	0	0	(17,773)	(17,773)	3,076	1,151
91282C-AZ-4	TREASURY NOTE		12/03/2020	SUSQUEHANNA	12/03/2020	BANK OF AMERICA	2,350,000	2,347,430	2,346,695	2,347,430	0	0	0	0	0	0	(734)	(734)	97	97
0599999. Subtotal - Bonds - U.S. Governments							1,033,963,400	1,087,620,642	1,089,210,133	1,087,433,922	0	(135,788)	50,933	(186,721)	0	0	1,776,212	1,776,212	3,535,874	3,056,978
91086Q-BG-2	MEXICO (UNITED MEXICAN STATES) (GO	C	01/06/2020	GOLDMAN SACHS	11/17/2020	GOLDMAN SACHS	350,000	376,250	396,375	366,478	0	(2,795)	6,978	(9,773)	0	0	29,897	29,897	19,170	6,697
91087B-AH-3	MEXICO (UNITED MEXICAN STATES) (GO	C	01/06/2020	GOLDMAN SACHS	11/17/2020	GOLDMAN SACHS	500,000	497,340	532,260	497,501	0	161	0	161	0	0	34,759	34,759	13,677	0
1099999. Subtotal - Bonds - All Other Governments							850,000	873,590	928,635	863,979	0	(2,634)	6,978	(9,612)	0	0	64,656	64,656	32,847	6,697
3140K3-LH-3	FNMA 30YR UMBS		01/09/2020	PIERPONT	09/01/2020	VARIOUS	7,300,000	7,436,305	7,649,706	7,415,832	0	(20,473)	0	(20,473)	0	0	233,874	233,874	149,386	7,908
3140K4-TU-4	FNMA 30YR UMBS		03/04/2020	BARCLAY'S CAPITAL	10/01/2020	VARIOUS	3,295,534	3,412,937	3,420,259	3,364,614	0	(48,324)	0	(48,324)	0	0	55,645	55,645	57,842	3,021
3140K8-PE-5	FNMA 15YR UMBS		03/03/2020	CREDIT SUISSE	12/01/2020	VARIOUS	6,317,139	6,531,329	6,512,929	6,410,568	0	(120,762)	0	(120,762)	0	0	102,361	102,361	116,870	7,458
3140K8-VY-4	FNMA 30YR UMBS		02/20/2020	CANTOR FITZGERALD	11/01/2020	VARIOUS	998,384	1,024,280	1,035,092	1,014,936	0	(9,344)	0	(9,344)	0	0	20,156	20,156	20,316	915
3140K9-LD-9	FNMA 30YR UMBS		05/05/2020	BARCLAY'S CAPITAL	10/01/2020	VARIOUS	2,913,209	3,088,001	3,037,284	2,968,570	0	(119,431)	0	(119,431)	0	0	68,714	68,714	42,506	3,399

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418D-KJ-0	FNMA 15YR UMBS		01/02/2020	MORGAN STANLEY	06/09/2020	VARIOUS	3,974,078	4,015,682	4,152,120	4,012,918	0	(2,764)	0	(2,764)	0	0	139,203	139,203	44,817	4,140
31418D-KV-3	FNMA 30YR UMBS		01/03/2020	PIERPONT	10/08/2020	VARIOUS	5,583,176	5,846,633	5,847,608	5,722,257	0	(124,376)	0	(124,376)	0	0	125,351	125,351	158,276	8,065
31418D-LV-2	FNMA 30YR UMBS		01/30/2020	GOLDMAN SACHS	09/01/2020	VARIOUS	8,465,432	8,770,981	8,821,935	8,699,580	0	(71,401)	0	(71,401)	0	0	122,356	122,356	172,941	9,053
31418D-MJ-8	FNMA 30YR UMBS		02/11/2020	BARCLAY'S CAPITAL	09/01/2020	VARIOUS	8,972,476	9,175,759	9,382,527	9,143,294	0	(32,465)	0	(32,465)	0	0	239,233	239,233	139,268	8,225
31418D-MK-5	FNMA 30YR UMBS		01/24/2020	BARCLAY'S CAPITAL	10/01/2020	VARIOUS	3,200,000	3,316,500	3,337,433	3,256,219	0	(60,281)	0	(60,281)	0	0	81,214	81,214	73,932	3,422
31418D-ML-3	FNMA 30YR UMBS		02/12/2020	WELLS FARGO	10/08/2020	VARIOUS	9,939,255	10,459,513	10,462,223	10,187,281	0	(272,232)	0	(272,232)	0	0	274,942	274,942	284,681	12,148
3199999. Subtotal - Bonds - U.S. Special Revenues							60,958,683	63,077,920	63,659,116	62,196,069	0	(881,853)	0	(881,853)	0	0	1,463,049	1,463,049	1,260,835	67,754
00115A-AM-1	AEP TRANSMISSION COMPANY LLC		03/30/2020	MITSUBISHI UFJ	03/30/2020	JEFFERIES & CO	3,000,000	2,998,920	3,035,310	2,998,920	0	0	0	0	0	0	36,390	36,390	0	0
00165C-AN-4	AMC ENTERTAINMENT HOLDINGS INC		04/17/2020	EXTERNAL MANAGER TRA	05/08/2020	EXTERNAL MANAGER TRA	200,000	196,000	164,463	196,004	0	4	0	4	0	0	(31,542)	(31,542)	884	0
00206R-AX-0	AT&T INC		05/06/2020	VARIOUS	06/29/2020	CALL 103.571706	2,880,000	2,972,255	2,982,865	2,959,050	0	(13,206)	0	(13,206)	0	0	(79,050)	(79,050)	182,609	60,876
00206R-CG-5	AT&T INC		07/29/2020	SUSQUEHANNA	12/07/2020	VARIOUS	850,000	1,059,568	1,100,586	1,058,227	0	(1,341)	0	(1,341)	0	0	42,359	42,359	14,343	5,213
00206R-CQ-3	AT&T INC		09/10/2020	JANE STREET EXECUTIO	09/18/2020	STATE STREET BANK	2,000,000	2,400,620	2,515,820	2,400,406	0	(214)	0	(214)	0	0	115,414	115,414	32,458	30,347
00206R-CZ-3	AT&T INC		01/02/2020	WELLS FARGO	06/29/2020	CALL 102.603652	1,500,000	1,533,675	1,539,055	1,514,895	0	(18,780)	0	(18,780)	0	0	(14,895)	(14,895)	99,238	27,025
00206R-DN-9	AT&T INC		06/15/2020	VARIOUS	07/23/2020	VARIOUS	6,967,000	7,229,788	7,283,966	7,211,608	0	(18,181)	0	(18,181)	0	0	(222,383)	(222,383)	381,480	61,190
00206R-DQ-2	AT&T INC		01/28/2020	VARIOUS	12/07/2020	VARIOUS	3,500,000	3,877,797	4,117,226	3,833,222	0	(29,590)	14,986	(44,576)	0	0	284,005	284,005	149,883	60,244
00206R-GL-0	AT&T INC		08/12/2020	BANK OF AMERICA	12/07/2020	EXTERNAL MANAGER TRA	1,200,000	1,403,364	1,445,239	1,392,848	0	(8,253)	2,263	(10,516)	0	0	52,391	52,391	39,907	24,463
00206R-HM-7	AT&T INC		06/30/2020	VARIOUS	08/05/2020	CA_CASH_CLOSE	6,564,000	6,915,139	6,925,611	6,898,696	0	(16,443)	0	(16,443)	0	0	26,915	26,915	30,997	10,491
00206R-JX-1	AT&T INC		06/17/2020	BANK OF AMERICA	08/11/2020	SOUTH WEST SECURITIE	2,000,000	2,056,410	2,122,120	2,052,224	0	(1,139)	3,047	(4,186)	0	0	69,896	69,896	9,583	2,013
00206R-JY-9	AT&T INC		05/21/2020	BANK OF AMERICA	12/02/2020	VARIOUS	4,500,000	4,492,755	4,520,225	4,492,788	0	33	0	33	0	0	27,437	27,437	7,104	0
00206R-KA-9	AT&T INC		05/21/2020	MIZUHO	07/27/2020	CITIGROUP	750,000	747,098	799,245	747,098	0	0	0	0	0	0	52,148	52,148	4,639	0
00206R-KE-1	AT&T INC		07/27/2020	DEUTSCHE BANK	09/10/2020	BARCLAY'S CAPITAL	1,000,000	999,420	965,770	999,420	0	0	0	0	0	0	(33,650)	(33,650)	3,667	0
00206R-KG-6	AT&T INC		07/27/2020	MORGAN STANLEY	07/27/2020	STIFEL NICOLAUS	1,000,000	998,740	1,001,180	998,740	0	0	0	0	0	0	2,440	2,440	0	0
00206R-MF-6	AT&T INC		12/07/2020	EXTERNAL MANAGER TRA	12/11/2020	VARIOUS	1,409,412	1,445,239	1,436,567	1,445,184	0	(55)	0	(55)	0	0	(8,617)	(8,617)	754	0
002824-BH-2	ABBOTT LABORATORIES 4.9 11/30/46		03/20/2020	ROYAL BANK OF CANADA	04/14/2020	CITIGROUP	500,000	533,350	721,615	533,315	0	(35)	0	(35)	0	0	188,300	188,300	9,256	7,758
00287Y-BU-2	ABBVIE INC		03/13/2020	BNP PARIBAS	11/19/2020	EXCHANGE OFFER	1,200,000	1,219,092	1,217,296	1,217,296	0	(1,796)	0	(1,796)	0	0	0	0	35,203	11,407
00287Y-BW-8	ABBVIE INC		06/12/2020	WELLS FARGO	11/19/2020	EXCHANGE OFFER	1,000,000	1,089,500	1,085,738	1,085,738	0	(3,762)	0	(3,762)	0	0	0	0	15,822	2,222
00287Y-CE-7	ABBVIE INC		08/27/2020	GOLDMAN SACHS	09/30/2020	BANK OF AMERICA	5,500,000	5,757,705	5,733,090	5,728,110	0	(29,595)	0	(29,595)	0	0	4,980	4,980	81,736	47,500
00287Y-CF-4	ABBVIE INC		09/30/2020	BANK OF AMERICA	11/19/2020	EXCHANGE OFFER	12,940,000	13,424,911	13,369,533	13,369,533	0	(55,378)	0	(55,378)	0	0	0	0	122,490	55,821
00507V-AH-2	ACTIVISION BLIZZARD INC		07/23/2020	VARIOUS	09/04/2020	CALL 101.861767	1,850,000	1,879,753	1,884,443	1,873,257	0	(6,495)	0	(6,495)	0	0	(23,257)	(23,257)	54,418	7,935
00507V-AL-3	ACTIVISION BLIZZARD INC		04/27/2020	MARKET AXESS AS A BR	09/04/2020	CALL 103.9085	2,329,000	2,384,570	2,420,029	2,375,238	0	(9,332)	0	(9,332)	0	0	(46,238)	(46,238)	134,594	22,540
00507V-AQ-2	ACTIVISION BLIZZARD INC		08/05/2020	BANK OF AMERICA	08/05/2020	STIFEL NICOLAUS	1,000,000	997,250	1,011,730	997,250	0	0	0	0	0	0	14,480	14,480	0	0
00724P-AB-5	ADOBE INC		01/22/2020	BANK OF AMERICA	01/31/2020	JEFFERIES & CO	500,000	498,935	504,930	498,935	0	0	0	0	0	0	5,995	5,995	26	0
00724P-AC-3	ADOBE INC		01/22/2020	BANK OF AMERICA	03/02/2020	VARIOUS	2,000,000	1,998,700	2,028,740	1,998,700	0	0	0	0	0	0	30,040	30,040	1,851	0
00724P-AD-1	ADOBE INC		01/22/2020	BANK OF AMERICA	01/22/2020	VARIOUS	3,000,000	2,990,970	2,995,200	2,990,970	0	0	0	0	0	0	4,230	4,230	0	0
00842X-AA-7	AFFINITY GAMING LLC		12/15/2020	EXTERNAL MANAGER TRA	12/16/2020	EXTERNAL MANAGER TRA	73,000	73,000	75,330	73,000	0	0	0	0	0	0	2,330	2,330	0	0
010392-FU-7	ALABAMA POWER COMPANY		08/24/2020	MIZUHO	08/24/2020	JEFFERIES & CO	2,000,000	1,990,880	1,992,920	1,990,880	0	0	0	0	0	0	2,040	2,040	0	0
013092-AD-3	ALBERTSONS COMPANIES INC		01/22/2020	EXTERNAL MANAGER TRA	04/06/2020	EXTERNAL MANAGER TRA	200,000	200,000	192,875	196,520	0	20	3,500	(3,480)	0	0	(3,645)	(3,645)	1,215	0
013092-AE-1	ALBERTSONS COMPANIES INC		01/22/2020	EXTERNAL MANAGER TRA	04/03/2020	EXTERNAL MANAGER TRA	373,000	373,000	372,825	371,551	0	1	1,450	(1,449)	0	0	1,274	1,274	1,845	0
013092-AG-6	ALBERTSONS COMPANIES INC		08/11/2020	BANK OF AMERICA	11/09/2020	DEUTSCHE BANK	1,000,000	1,000,000	1,015,000	969,089	0	339	31,250	(30,911)	0	0	45,911	45,911	7,000	0
013093-AB-5	ALBERTSONS HOLDINGS LLC / 6.62 06/15/24		01/24/2020	EXTERNAL MANAGER TRA	09/11/2020	CALL 103.313	318,000	332,310	328,535	322,317	0	(2,195)	7,798	(9,993)	0	0	(4,317)	(4,317)	26,102	2,516
02005N-BL-3	ALLY FINANCIAL INC		09/16/2020	ROYAL BANK OF CANADA	11/24/2020	BANK OF AMERICA	1,500,000	1,490,610	1,528,170	1,491,178	0	568	0	568	0	0	36,992	36,992	4,169	0
02079K-AE-7	ALPHABET INC		08/03/2020	MORGAN STANLEY	12/16/2020	BANK OF AMERICA	500,000	496,855	484,335	496,898	0	43	0	43	0	0	(12,563)	(12,563)	3,510	0
02079K-AG-2	ALPHABET INC		08/03/2020	MORGAN STANLEY	08/03/2020	STIFEL NICOLAUS	1,000,000	990,070	991,890	990,070	0	0	0	0	0	0	1,820	1,820	0	0
023135-BQ-8	AMAZON.COM INC		06/01/2020	GOLDMAN SACHS	08/24/2020	VARIOUS	3,300,000	3,298,713	3,305,796	3,298,718	0	5	0	5	0	0	7,078	7,078	553	0
023135-BR-6	AMAZON.COM INC		06/01/2020	GOLDMAN SACHS	06/01/2020	VARIOUS	4,000,000	3,998,680	4,004,990	3,998,680	0	0	0	0	0	0	6,310	6,310	0	0
023135-BS-4	AMAZON.COM INC		06/01/2020	GOLDMAN SACHS	06/01/2020	VARIOUS	4,000,000	3,995,560	4,001,900	3,995,560	0	0	0	0	0	0	6,340	6,340	0	0
023135-BT-2	AMAZON.COM INC		06/01/2020	GOLDMAN SACHS	06/01/2020	VARIOUS	5,000,000	4,948,850	4,990,170	4,948,850	0	0	0	0	0	0	41,320	41,320	0	0
023135-BU-9	AMAZON.COM INC		06/01/2020	GOLDMAN SACHS	06/01/2020	VARIOUS	5,000,000	4,940,800	5,027,590	4,940,800	0	0	0	0	0	0	86,790	86,790	0	0
02376R-AC-6	AMERICAN AIRLINES GROUP INC		03/12/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	20,000	17,000	17,587	13,215	0	1,955	5,741	(3,786)	0	0	4,372	4,372	1,028	288
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING IN		03/18/2020	EXTERNAL MANAGER TRA	09/18/2020	EXTERNAL MANAGER TRA	85,000	71,575	85,013	70,823	0	1,195	1,946	(751)	0	0	14,189	14,189	5,180	2,481
024836-AF-5	AMERICAN CAMPUS COMMUNITIES INC.		01/15/2020	WELLS FARGO	01/15/2020	SUSQUEHANNA	5,000,000	4,990,500	4,997,850	4,990,500	0	0	0	0	0	0	7,350	7,350	0	0
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN		03/03/2020	JP MORGAN	03/03/2020	JEFFERIES & CO	5,000,000	4,991,450	4,994,300	4,991,450	0	0	0	0	0	0	2,850	2,850	0	0
03027X-BD-1	AMERICAN TOWER CORPORATION		09/23/2020	VARIOUS	09/23/2020	VARIOUS	7,000,000	6,990,140	7,013,320	6,990,140	0	0	0	0	0	0	23,180	23,180	19,806	19,806
03040W-AX-3	AMERICAN WATER CAPITAL CORP		04/08/2020	ROYAL BANK OF CANADA	04/08/2020	VARIOUS	3,000,000	2,993,820	3,018,110	2,993,820	0	0	0	0	0	0	24,290	24,290	0	0
031162-BM-1	AMGEN INC		09/11/2020	MARKET AXESS AS A BR	12/18/2020	VARIOUS	1,035,714	1,068,692	1,068,246	1,059,352	0	(9,340)	0	(9,340)	0	0	(23,638)	(23,638)	56,055	12,971

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		01/21/2020	BANK OF AMERICA	02/28/2020	ROYAL BANK OF CANADA	200,000	258,212	259,566	257,960	0	(252)	0	(252)	0	0	1,606	1,606	1,211	0
035240-AJ-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/17/2020	WELLS FARGO	09/17/2020	CA_CASH_CLOSE	1,000,000	989,230	1,097,710	990,536	0	1,306	0	1,306	0	0	107,174	107,174	23,819	6,514
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/01/2020	BANK OF AMERICA	04/01/2020	JEFFERIES & CO	3,000,000	2,997,720	3,004,590	2,997,720	0	0	0	0	0	0	6,870	6,870	0	0
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/01/2020	BANK OF AMERICA	04/01/2020	JEFFERIES & CO	2,000,000	1,998,320	2,009,260	1,998,320	0	0	0	0	0	0	10,940	10,940	0	0
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/01/2020	DEUTSCHE BANK	04/01/2020	JEFFERIES & CO	4,000,000	3,991,600	3,993,960	3,991,600	0	0	0	0	0	0	2,360	2,360	0	0
037389-BE-2	AON CORP		05/12/2020	CITIGROUP	05/12/2020	VARIOUS	5,000,000	4,998,250	5,005,880	4,998,250	0	0	0	0	0	0	7,630	7,630	0	0
037411-AW-5	APACHE CORPORATION		05/20/2020	EXTERNAL MANAGER TRA	08/04/2020	EXTERNAL MANAGER TRA	45,000	34,613	44,100	34,662	0	50	0	50	0	0	9,438	9,438	988	516
037411-BA-2	APACHE CORP		05/21/2020	EXTERNAL MANAGER TRA	08/04/2020	EXTERNAL MANAGER TRA	95,000	70,600	91,475	70,686	0	86	0	86	0	0	20,789	20,789	1,391	478
037411-BC-8	APACHE CORP		05/19/2020	EXTERNAL MANAGER TRA	09/25/2020	EXTERNAL MANAGER TRA	75,000	51,063	65,650	51,179	0	117	0	117	0	0	14,471	14,471	2,030	1,113
037411-BF-1	APACHE CORPORATION		05/18/2020	EXTERNAL MANAGER TRA	09/22/2020	EXTERNAL MANAGER TRA	20,000	15,850	18,600	15,954	0	104	0	104	0	0	2,646	2,646	588	295
03765H-AF-8	APOLLO MANAGEMENT HOLDINGS LP		06/02/2020	CITIGROUP	06/02/2020	SUSQUEHANNA	2,000,000	1,994,080	1,996,500	1,994,080	0	0	0	0	0	0	2,420	2,420	0	0
037833-CG-3	APPLE INC 3 02/09/24		01/09/2020	TD SECURITIES	08/05/2020	BANK OF AMERICA	650,000	675,305	705,601	671,757	0	(3,547)	0	(3,547)	0	0	33,844	33,844	19,392	8,342
037833-DT-4	APPLE INC		05/04/2020	GOLDMAN SACHS	05/04/2020	SUNTRUST	1,000,000	998,210	1,000,770	998,210	0	0	0	0	0	0	2,560	2,560	0	0
037833-DU-1	APPLE INC		05/04/2020	GOLDMAN SACHS	05/04/2020	VARIOUS	1,500,000	1,489,440	1,495,695	1,489,440	0	0	0	0	0	0	6,255	6,255	0	0
037833-DW-7	APPLE INC		05/04/2020	JP MORGAN	05/13/2020	VARIOUS	1,500,000	1,478,565	1,487,815	1,478,566	0	1	0	1	0	0	9,249	9,249	147	0
038222-AN-5	APPLIED MATERIALS INC		05/26/2020	BANK OF AMERICA	05/26/2020	SEAPORT	1,000,000	996,170	997,720	996,170	0	0	0	0	0	0	1,550	1,550	0	0
038222-AP-0	APPLIED MATERIALS INC		05/26/2020	BANK OF AMERICA	05/26/2020	SEAPORT	2,000,000	1,990,660	2,004,840	1,990,660	0	0	0	0	0	0	14,180	14,180	0	0
038522-AN-8	ARAMARK SERVICES INC		03/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	25,500	30,669	25,933	0	433	0	433	0	0	4,736	4,736	1,465	428
038522-AQ-1	ARAMARK SERVICES INC		03/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	36,000	42,121	36,296	0	296	0	296	0	0	5,825	5,825	1,722	256
03879Q-AF-1	ARC PROPERTIES OPERATING PARTNERSH		06/05/2020	SUSQUEHANNA	07/13/2020	SUSQUEHANNA	1,000,000	1,010,590	1,069,920	1,010,328	0	(262)	0	(262)	0	0	59,592	59,592	20,317	15,717
039524-AA-1	ARCHES BUYER INC		11/24/2020	EXTERNAL MANAGER TRA	11/25/2020	EXTERNAL MANAGER TRA	222,000	222,000	223,943	222,000	0	0	0	0	0	0	1,943	1,943	0	0
039524-AB-9	ARCHES BUYER INC		11/24/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	183,000	183,000	188,008	183,000	0	0	0	0	0	0	5,008	5,008	42	0
03959K-AA-8	ARCHROCK PARTNERS LP		10/29/2020	EXTERNAL MANAGER TRA	12/09/2020	EXTERNAL MANAGER TRA	145,000	143,381	153,519	143,395	0	14	0	14	0	0	10,124	10,124	1,938	688
03966V-AA-5	ARCONIC ROLLED PRODUCTS CORP		02/04/2020	EXTERNAL MANAGER TRA	02/05/2020	EXTERNAL MANAGER TRA	162,000	162,000	168,075	162,000	0	0	0	0	0	0	6,075	6,075	0	0
04021L-AA-8	PETSMART INC		07/01/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	190,000	186,968	189,468	187,482	0	676	162	514	0	0	1,986	1,986	10,003	3,633
040555-DB-7	ARIZONA PUBLIC SERVICE COMPANY		05/19/2020	BARCLAY'S CAPITAL	05/19/2020	VARIOUS	3,000,000	2,985,930	2,998,870	2,985,930	0	0	0	0	0	0	12,940	12,940	0	0
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC.		02/05/2020	EXTERNAL MANAGER TRA	11/12/2020	VARIOUS	80,000	80,000	74,341	74,341	0	361	6,020	(5,659)	0	0	0	0	1,603	0
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC.		02/05/2020	EXTERNAL MANAGER TRA	11/12/2020	VARIOUS	90,000	90,000	83,581	83,581	0	301	6,720	(6,419)	0	0	0	0	1,893	0
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		11/12/2020	EXCHANGE OFFER	12/15/2020	EXTERNAL MANAGER TRA	43,000	36,980	44,918	37,396	0	416	0	416	0	0	7,522	7,522	538	382
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC.		11/12/2020	EXCHANGE OFFER	12/15/2020	EXTERNAL MANAGER TRA	48,000	41,280	51,460	41,627	0	347	0	347	0	0	9,834	9,834	659	450
04624V-AB-5	ASSUREDPARTNERS INC		12/03/2020	EXTERNAL MANAGER TRA	12/03/2020	EXTERNAL MANAGER TRA	45,000	45,000	45,788	45,000	0	0	0	0	0	0	788	788	0	0
05329W-AQ-5	AUTONATION INC		05/19/2020	EXTERNAL MANAGER TRA	09/11/2020	EXTERNAL MANAGER TRA	40,000	39,792	47,223	39,794	0	2	0	2	0	0	7,429	7,429	596	0
05348E-BG-3	AVALONBAY COMMUNITIES INC		02/10/2020	DEUTSCHE BANK	02/11/2020	SUNTRUST	1,000,000	998,930	996,000	998,930	0	0	0	0	0	0	(2,930)	(2,930)	0	0
05348E-BH-1	AVALONBAY COMMUNITIES INC		05/08/2020	CITIGROUP	09/02/2020	VARIOUS	2,000,000	1,991,100	2,071,215	1,991,158	0	58	0	58	0	0	80,057	80,057	5,512	0
05369A-AH-4	AVIATION CAPITAL GROUP LLC		07/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	225,000	222,838	244,524	223,015	0	178	0	178	0	0	21,509	21,509	10,519	0
05552B-AA-4	BCPE ULYSSES MERGER SUB LLC		12/08/2020	EXTERNAL MANAGER TRA	12/09/2020	EXTERNAL MANAGER TRA	53,000	53,000	54,458	53,000	0	0	0	0	0	0	1,458	1,458	0	0
05608Q-AA-5	RP CROWN PARENT LLC		07/23/2020	VARIOUS	12/15/2020	VARIOUS	479,000	479,000	489,910	479,000	0	0	0	0	0	0	10,910	10,910	1,800	0
06051G-GS-2	BANK OF AMERICA CORP		09/21/2020	BCNSTEQ9A	10/01/2020	CALL 100	10,000,000	10,004,500	10,000,000	10,000,000	0	(4,500)	0	(4,500)	0	0	0	0	116,400	111,227
06051G-JE-0	BANK OF AMERICA CORP		06/16/2020	BANK OF AMERICA	07/20/2020	SUSQUEHANNA	3,000,000	3,000,000	3,038,650	3,000,000	0	0	0	0	0	0	38,650	38,650	2,527	0
06051G-JJ-9	BANK OF AMERICA		10/16/2020	BANK OF AMERICA	10/16/2020	JEFFERIES & CO	9,000,000	9,000,000	9,007,200	9,000,000	0	0	0	0	0	0	7,200	7,200	0	0
06406R-AN-7	BANK OF NEW YORK MELLON CORP/THE		04/17/2020	GOLDMAN SACHS	04/23/2020	VARIOUS	2,000,000	1,999,240	2,001,380	1,999,240	0	0	0	0	0	0	2,140	2,140	67	0
084659-AS-0	BERKSHIRE HATHAWAY ENERGY CO		04/13/2020	JEFFERIES & CO	10/29/2020	VARIOUS	1,500,000	1,671,885	1,684,830	1,665,673	0	(6,212)	0	(6,212)	0	0	19,157	19,157	14,738	3,544
084659-AU-5	BERKSHIRE HATHAWAY ENERGY CO		03/25/2020	WELLS FARGO	03/25/2020	VARIOUS	3,000,000	2,999,520	3,039,360	2,999,520	0	0	0	0	0	0	39,840	39,840	0	0
084659-AW-1	BERKSHIRE HATHAWAY ENERGY CO		03/25/2020	WELLS FARGO	03/25/2020	VARIOUS	3,000,000	2,983,650	3,060,740	2,983,650	0	0	0	0	0	0	77,090	77,090	0	0
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP		10/05/2020	BANK OF AMERICA	10/05/2020	VARIOUS	5,000,000	4,996,000	5,026,350	4,996,000	0	0	0	0	0	0	30,350	30,350	0	0
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP		10/05/2020	JP MORGAN	10/05/2020	SUSQUEHANNA	5,000,000	4,989,800	4,993,950	4,989,800	0	0	0	0	0	0	4,150	4,150	0	0
09061G-AJ-0	BIOMARIN PHARMACEUTICAL INC.		11/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	515,000	503,191	508,514	502,873	0	324	642	(318)	0	0	5,641	5,641	2,947	1,846
092174-AA-9	BLACK KNIGHT INFOSERV LLC		08/12/2020	EXTERNAL MANAGER TRA	08/13/2020	EXTERNAL MANAGER TRA	252,000	252,000	255,150	252,000	0	0	0	0	0	0	3,150	3,150	0	0
09247X-AQ-4	BLACKROCK INC		01/16/2020	JP MORGAN	01/16/2020	SUSQUEHANNA	3,000,000	2,997,600	3,001,140	2,997,600	0	0	0	0	0	0	3,540	3,540	0	0
09247X-AR-2	BLACKROCK INC		04/27/2020	MORGAN STANLEY	10/14/2020	VARIOUS	2,000,000	1,992,880	2,038,240	1,992,991	0	111	0	111	0	0	45,249	45,249	8,444	0
093662-AH-7	BLOCK FINANCIAL LLC		08/04/2020	JP MORGAN	08/04/2020	STIFEL NICOLAUS	2,000,000	1,993,740	1,996,040	1,993,740	0	0	0	0	0	0	2,300	2,300	0	0
096630-AE-8	BOARDWALK PIPELINES LP		05/07/2020	MARKET AXESS AS A BR	08/03/2020	MORGAN STANLEY	100,000	95,804	117,316	95,930	0	126	0	126	0	0	21,386	21,386	4,033	2,644
097023-BS-3	BOEING CO		09/03/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	130,000	111,452	125,201	110,923	0	269	799	(530)	0	0	14,278	14,278	2,387	834
097023-BV-6	BOEING CO		09/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	25,000	21,739	24,972	21,687	0	23	75	(52)	0	0	3,285	3,285	527	225
097023-BY-0	BOEING CO		05/29/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	12,299	15,200	12,350	0	51	0	51	0	0	2,849	2,849	414	135
097023-BZ-7	BOEING CO		09/11/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	80,000	70,187	79,595	69,668	0	67	586	(519)	0	0	9,927	9,927	1,168	201

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
097023-CB-9	BOEING CO		08/11/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	5,000	4,553	5,158	4,501	0	3	55	(52)	0	0	657	657	118	55
097023-CE-3	BOEING CO		05/21/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	23,696	30,142	23,814	0	118	0	118	0	0	6,328	6,328	817	211
097023-CF-0	BOEING CO		09/23/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	13,368	14,747	13,252	0	4	120	(116)	0	0	1,495	1,495	159	28
097023-CK-9	BOEING CO		09/29/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	90,000	83,884	92,621	82,674	0	28	1,239	(1,211)	0	0	9,946	9,946	2,145	1,390
097023-CP-8	BOEING CO		09/10/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	26,202	30,081	26,236	0	92	58	34	0	0	3,845	3,845	596	188
097023-CQ-6	BOEING CO		09/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	95,000	83,583	97,080	83,465	0	66	183	(117)	0	0	13,614	13,614	1,661	591
097023-CV-5	BOEING CO		09/21/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	35,697	38,282	34,856	0	(39)	802	(841)	0	0	3,426	3,426	1,032	647
097023-CW-3	BOEING CO		09/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	640,000	695,339	855,658	691,231	0	(16)	4,092	(4,108)	0	0	164,427	164,427	22,394	5,532
097023-CX-1	BOEING CO		09/23/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	70,000	88,136	95,897	86,529	0	(37)	1,569	(1,606)	0	0	9,368	9,368	2,502	1,548
097023-CY-9	BOEING CO		04/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	390,000	390,000	462,643	390,000	0	0	0	0	0	0	72,643	72,643	12,107	0
09739D-AD-2	BOISE CASCADE CO		07/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	15,000	16,077	15,000	0	0	0	0	0	0	1,077	1,077	272	0
103304-BU-4	BOYD GAMING CORPORATION		08/21/2020	EXCHANGE OFFER	12/15/2020	EXTERNAL MANAGER TRA	250,000	206,250	255,683	207,701	0	1,451	0	1,451	0	0	47,982	47,982	6,267	2,639
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.		02/19/2020	BARCLAY'S CAPITAL	08/05/2020	VARIOUS	1,500,000	1,475,160	1,524,645	1,467,110	0	126	8,176	(8,050)	0	0	57,535	57,535	6,792	0
10373Q-BM-1	BP CAP MARKETS AMERICA		08/05/2020	CITIGROUP	08/07/2020	VARIOUS	1,500,000	1,500,000	1,507,800	1,500,000	0	0	0	0	0	0	7,800	7,800	24	0
10373Q-BN-9	BP CAP MARKETS AMERICA		08/05/2020	CITIGROUP	12/01/2020	CITIGROUP	750,000	749,948	744,338	741,560	0	28	8,416	(8,388)	0	0	2,777	2,777	6,526	0
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		12/01/2020	JP MORGAN	12/28/2020	MIZUHO	750,000	750,000	765,195	750,000	0	0	0	0	0	0	15,195	15,195	1,592	0
110122-BK-3	BRISTOL-MYERS SQUIBB CO		01/17/2020	MORGAN STANLEY	07/17/2020	EXCHANGE OFFER	1,700,000	1,761,574	1,751,823	1,751,823	0	(9,751)	0	(9,751)	0	0	0	0	50,185	23,328
110122-DC-9	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER	09/01/2020	WELLS FARGO	1,750,000	1,772,781	2,015,580	1,772,202	0	(578)	0	(578)	0	0	243,378	243,378	37,297	0
110122-DH-8	BRISTOL-MYERS SQUIBB CO		07/17/2020	EXCHANGE OFFER	09/01/2020	ROYAL BANK OF CANADA	250,000	239,590	344,485	239,934	0	344	0	344	0	0	104,551	104,551	3,469	0
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		11/09/2020	CITIGROUP	11/09/2020	SUSQUEHANNA	1,000,000	998,330	998,700	998,330	0	0	0	0	0	0	370	370	0	0
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP		06/08/2020	JP MORGAN	06/22/2020	SEAPORT	500,000	498,880	511,965	498,880	0	0	0	0	0	0	13,085	13,085	788	0
11134L-AD-1	BROADCOM CORPORATION/BROADCOM CAYM		04/16/2020	BCIGEQIR	04/23/2020	CA_CASH_CLOSE	1,219,000	1,248,866	1,249,475	1,248,521	0	(345)	0	(345)	0	0	954	954	9,955	9,244
11134L-AM-1	BROADCOM CORPORATION/BROADCOM CAYM		04/16/2020	WELLS FARGO	05/05/2020	GOLDMAN SACHS	500,000	503,290	509,190	503,234	0	(56)	0	(56)	0	0	5,956	5,956	4,122	3,497
11135F-AF-8	BROADCOM INC		04/06/2020	VARIOUS	06/03/2020	VARIOUS	3,220,000	3,219,678	3,281,497	3,219,678	0	0	0	0	0	0	61,819	61,819	1,608	0
11135F-AH-4	BROADCOM INC		04/06/2020	JP MORGAN	04/06/2020	VARIOUS	3,000,000	2,986,650	3,005,590	2,986,650	0	0	0	0	0	0	18,940	18,940	0	0
11135F-AP-6	BROADCOM INC		05/05/2020	WELLS FARGO	08/11/2020	VARIOUS	4,250,000	4,245,283	4,248,073	4,245,283	0	0	0	0	0	0	2,790	2,790	13,401	0
11135F-AR-2	BROADCOM INC		05/05/2020	EXTERNAL MANAGER TRA	08/11/2020	EXCHANGE OFFER	215,000	214,729	214,729	214,729	0	0	0	0	0	0	0	0	2,388	0
11135F-AS-0	BROADCOM INC		08/11/2020	EXCHANGE OFFER	09/11/2020	EXTERNAL MANAGER TRA	215,000	214,729	250,518	214,733	0	4	0	4	0	0	35,785	35,785	3,261	0
11135F-AT-8	BROADCOM INC		05/05/2020	CITIGROUP	05/05/2020	VARIOUS	4,000,000	3,994,560	4,006,810	3,994,560	0	0	0	0	0	0	12,250	12,250	0	0
11135F-AU-5	BROADCOM INC		05/05/2020	WELLS FARGO	08/11/2020	VARIOUS	1,500,000	1,499,850	1,500,620	1,499,850	0	0	0	0	0	0	770	770	2,906	0
11135F-AV-3	BROADCOM INC		08/11/2020	EXCHANGE OFFER	09/30/2020	WELLS FARGO	500,000	499,950	519,865	499,955	0	5	0	5	0	0	19,910	19,910	4,500	0
118230-AM-3	BUCKEYE PARTNERS LP		05/29/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	33,600	38,173	33,657	0	57	0	57	0	0	4,516	4,516	1,339	93
118230-AP-6	BUCKEYE PARTNERS LP		05/27/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	60,000	49,763	55,947	49,058	0	92	797	(705)	0	0	6,889	6,889	2,203	404
12008R-AM-9	BUILDERS FIRSTSOURCE INC		04/21/2020	EXTERNAL MANAGER TRA	06/30/2020	EXTERNAL MANAGER TRA	95,000	93,813	97,871	93,838	0	25	0	25	0	0	4,033	4,033	3,712	2,547
12429T-AE-4	BWAY HOLDING CO		03/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	45,000	36,675	45,658	35,709	0	1,102	2,067	(965)	0	0	9,949	9,949	3,770	1,396
124857-AE-3	VIACOMCBS INC		01/14/2020	TD SECURITIES	05/04/2020	CALL 103.019	1,320,000	1,345,304	1,359,851	1,336,152	0	(9,152)	0	(9,152)	0	0	(16,152)	(16,152)	80,686	23,808
12513G-BE-8	CDW LLC		04/16/2020	EXTERNAL MANAGER TRA	04/17/2020	EXTERNAL MANAGER TRA	210,000	210,000	212,625	210,000	0	0	0	0	0	0	2,625	2,625	0	0
12513G-BF-5	CDW LLC		08/10/2020	EXTERNAL MANAGER TRA	12/04/2020	EXTERNAL MANAGER TRA	182,000	182,000	183,248	181,776	0	3	228	(225)	0	0	1,472	1,472	1,826	0
12543D-BA-7	CHS/COMMUNITY HEALTH SYSTEMS INC		11/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	27,225	29,103	27,274	0	49	0	49	0	0	1,830	1,830	1,090	941
125523-AL-4	CIGNA CORP		01/10/2020	US BANK	03/12/2020	BCNSTEQ9A	250,000	255,128	254,075	254,182	0	(946)	0	(946)	0	0	(107)	(107)	5,656	3,719
125523-AN-0	CIGNA CORP		05/21/2020	KEYBANC	07/14/2020	EXCHANGE OFFER	100,000	103,447	103,138	103,138	0	(309)	0	(309)	0	0	0	0	1,656	1,122
125896-BU-3	CMS ENERGY CORPORATION		05/15/2020	GOLDMAN SACHS	05/15/2020	JEFFERIES & CO	1,000,000	1,000,000	1,001,250	1,000,000	0	0	0	0	0	0	1,250	1,250	0	0
12597Y-AA-7	CP ATLAS BUYER INC		11/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	104,000	104,000	107,889	104,000	0	0	0	0	0	0	3,889	3,889	156	0
126117-AW-0	CNA FINANCIAL		08/11/2020	WELLS FARGO	08/11/2020	VARIOUS	3,000,000	2,992,440	2,996,290	2,992,440	0	0	0	0	0	0	3,850	3,850	0	0
126307-BD-8	CSC HOLDINGS LLC		06/10/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	240,000	237,300	245,950	233,329	0	232	4,203	(3,971)	0	0	12,621	12,621	5,396	0
126408-HS-5	CSX CORP		03/26/2020	CITIGROUP	04/23/2020	SUSQUEHANNA	1,000,000	995,360	1,086,805	995,360	0	0	0	0	0	0	91,445	91,445	1,425	0
12652A-AA-1	CAESARS RESORT COLLECTION LLC		04/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	110,000	93,913	110,473	95,435	0	1,523	0	1,523	0	0	15,037	15,037	3,786	112
12653C-AJ-7	CNX RESOURCES CORP		11/24/2020	EXTERNAL MANAGER TRA	11/24/2020	EXTERNAL MANAGER TRA	72,000	72,000	72,720	72,000	0	0	0	0	0	0	720	720	0	0
12655X-AA-8	AZEK COMPANY LLC		05/07/2020	EXTERNAL MANAGER TRA	06/24/2020	CALL 107.125	160,000	158,400	171,400	158,400	0	0	0	0	0	0	1,600	1,600	13,173	0
12662P-AB-4	CVR ENERGY INC		10/08/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	50,000	43,062	45,506	43,288	0	227	0	227	0	0	2,218	2,218	846	423
126650-CW-8	CVS HEALTH CORP		03/12/2020	SUNTRUST	03/16/2020	JP MORGAN	1,300,000	1,376,778	1,373,801	1,376,698	0	(80)	0	(80)	0	0	(2,897)	(2,897)	25,614	25,318
126650-DH-0	CVS HEALTH CORP		06/02/2020	DAIWA CAPITAL MARKET	08/12/2020	SUSQUEHANNA	500,000	553,110	570,880	551,654	0	(1,456)	0	(1,456)	0	0	19,226	19,226	6,747	3,222
126650-DL-1	CVS HEALTH CORP		03/26/2020	BARCLAY'S CAPITAL	03/26/2020	VARIOUS	3,000,000	2,999,490	3,027,825	2,999,490	0	0	0	0	0	0	28,335	28,335	0	0
126650-DM-9	CVS HEALTH CORP		08/12/2020	BARCLAY'S CAPITAL	10/20/2020	JP MORGAN	1,000,000	997,200	992,270	997,260	0	60	0	60	0	0	(4,990)	(4,990)	2,203	0
12685J-AC-9	CABLE ONE INC		10/26/2020	VARIOUS	10/27/2020	VARIOUS	574,000	574,000	581,800	574,000	0	0	0	0	0	0	7,800	7,800	0	0
12770R-AA-1	COLT MERGER SUB INC		06/19/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	75,000	75,000	79,353	75,000	0	0	0	0	0	0	4,353	4,353	1,857	0

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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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14042T-CT-2	CAPITAL ONE BANK USA NA		01/23/2020	MORGAN STANLEY	02/27/2020	VARIOUS	13,000,000	13,000,000	13,020,450	13,000,000	0	0	0	0	0	0	20,450	20,450	2,153	0
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		07/10/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	132,000	132,000	135,939	132,000	0	0	0	0	0	0	3,939	3,939	485	0
14448C-AA-2	CARRIER GLOBAL CORP		02/13/2020	MORGAN STANLEY	02/13/2020	VARIOUS	2,000,000	1,999,840	2,002,330	1,999,840	0	0	0	0	0	0	2,490	2,490	0	0
14448C-AB-0	CARRIER GLOBAL CORP		05/28/2020	VARIOUS	12/11/2020	VARIOUS	1,750,000	1,721,595	1,700,268	1,698,408	0	1,071	24,258	(23,187)	0	0	1,860	1,860	19,981	2,204
14448C-AC-8	CARRIER GLOBAL CORP		02/13/2020	GOLDMAN SACHS	02/13/2020	VARIOUS	2,000,000	1,999,920	2,009,960	1,999,920	0	0	0	0	0	0	10,040	10,040	0	0
14448C-AF-1	CARRIER GLOBAL CORP		02/13/2020	JP MORGAN	03/02/2020	VARIOUS	2,000,000	2,000,000	2,039,240	2,000,000	0	0	0	0	0	0	39,240	39,240	747	0
146869-AB-8	CARVANA CO		09/23/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	360,000	360,000	366,046	355,188	0	138	4,950	(4,812)	0	0	10,857	10,857	3,881	0
146869-AD-4	CARVANA CO		09/23/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	360,000	360,000	362,681	355,525	0	25	4,500	(4,475)	0	0	7,155	7,155	2,368	0
149123-CH-2	CATERPILLAR INC		04/06/2020	BANK OF AMERICA	04/06/2020	VARIOUS	2,000,000	1,989,180	1,989,700	1,989,180	0	0	0	0	0	0	520	520	0	0
149123-CJ-8	CATERPILLAR INC		04/06/2020	BANK OF AMERICA	04/06/2020	VARIOUS	2,000,000	1,992,020	1,994,870	1,992,020	0	0	0	0	0	0	2,850	2,850	0	0
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES COR		11/09/2020	BARCLAY'S CAPITAL	11/12/2020	BARCLAY'S CAPITAL	1,000,000	998,730	1,000,780	998,732	0	2	0	2	0	0	2,048	2,048	67	0
150190-AH-9	CEDAR FAIR LP		10/01/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	125,000	125,000	133,098	125,000	0	0	0	0	0	0	8,098	8,098	1,444	0
150191-AJ-3	CEDAR FAIR LP/CANADA WONDERLAND CO		07/21/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	85,000	83,275	85,929	82,834	0	200	641	(441)	0	0	3,095	3,095	2,411	620
15135B-AL-5	CENTENE CORP		01/21/2020	EXCHANGE OFFER	04/07/2020	EXTERNAL MANAGER TRA	375,000	361,292	376,263	361,805	0	513	0	513	0	0	14,458	14,458	11,174	0
15135B-AU-5	CENTENE CORPORATION		02/05/2020	EXTERNAL MANAGER TRA	05/06/2020	EXCHANGE OFFER	82,000	82,000	76,305	76,305	0	45	5,740	(5,695)	0	0	0	0	638	0
15138A-AE-0	CENTENNIAL RESOURCE PRODUCTION LLC		05/22/2020	EXCHANGE OFFER	12/15/2020	VARIOUS	107,061	51,503	94,390	54,753	0	3,250	0	3,250	0	0	39,636	39,636	4,803	0
156504-AL-6	CENTURY COMMUNITIES INC		02/14/2020	EXCHANGE OFFER	05/15/2020	EXTERNAL MANAGER TRA	482,000	482,000	456,695	389,234	0	1,224	93,990	(92,766)	0	0	67,461	67,461	15,093	0
156700-BB-1	CENTURYLINK INC		03/06/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	15,263	15,800	14,934	0	6	335	(329)	0	0	866	866	758	179
163851-AD-0	CHEMOURS COMPANY		03/31/2020	EXTERNAL MANAGER TRA	11/30/2020	EXTERNAL MANAGER TRA	30,000	25,050	31,050	25,550	0	575	75	500	0	0	5,500	5,500	2,199	799
163851-AE-8	CHEMOURS COMPANY		03/12/2020	EXTERNAL MANAGER TRA	11/30/2020	EXTERNAL MANAGER TRA	15,000	11,850	15,600	11,854	0	242	238	4	0	0	3,746	3,746	844	271
163851-AF-5	CHEMOURS COMPANY		11/12/2020	EXTERNAL MANAGER TRA	11/30/2020	EXTERNAL MANAGER TRA	5,000	5,000	5,088	5,000	0	0	0	0	0	0	88	88	4	0
16411R-AJ-8	CHENIERE ENERGY INC		09/15/2020	CREDIT SUISSE	12/15/2020	EXTERNAL MANAGER TRA	250,000	250,000	261,096	250,000	0	0	0	0	0	0	11,096	11,096	2,634	0
165167-DD-6	CHESAPEAKE ENERGY CORPORATION		01/23/2020	STATE BANK	09/23/2020	EXTERNAL MANAGER TRA	1,000	0	153	1,000	0	1,000	0	1,000	0	0	(848)	(848)	0	0
166764-BW-9	CHEVRON CORP		05/07/2020	JP MORGAN	05/07/2020	SUNTRUST	1,000,000	1,000,000	1,001,840	1,000,000	0	0	0	0	0	0	1,840	1,840	0	0
172967-KY-6	CITIGROUP INC		05/12/2020	SUSQUEHANNA	06/23/2020	VARIOUS	1,000,000	1,053,820	1,099,584	1,052,885	0	(935)	0	(935)	0	0	46,699	46,699	5,689	2,044
172967-MR-9	CITIGROUP INC		05/07/2020	CITIGROUP	05/12/2020	SUSQUEHANNA	1,000,000	1,000,000	998,830	1,000,000	0	0	0	0	0	0	(1,170)	(1,170)	0	0
181396-AE-2	CLARK EQUIPMENT COMPANY		05/21/2020	EXTERNAL MANAGER TRA	05/22/2020	EXTERNAL MANAGER TRA	145,000	145,000	147,900	145,000	0	0	0	0	0	0	2,900	2,900	0	0
18451Q-AN-8	CLEAR CHANNEL WORLDWIDE HOLDINGS I		03/13/2020	EXTERNAL MANAGER TRA	05/08/2020	EXCHANGE OFFER	120,000	115,800	103,529	103,529	0	357	12,628	(12,271)	0	0	0	0	2,559	987
18451Q-AP-3	CLEAR CHANNEL WORLDWIDE HOLDINGS I		05/08/2020	EXCHANGE OFFER	12/15/2020	EXTERNAL MANAGER TRA	120,000	103,172	121,014	105,709	0	2,537	0	2,537	0	0	15,305	15,305	9,127	987
185899-AG-6	CLEVELAND-CLIFFS INC		08/24/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	25,000	25,206	26,919	24,477	0	36	765	(729)	0	0	2,443	2,443	1,256	485
185899-AH-4	CLEVELAND-CLIFFS INC		04/28/2020	EXCHANGE OFFER	12/02/2020	EXTERNAL MANAGER TRA	495,000	298,899	494,758	308,747	0	9,849	0	9,849	0	0	186,010	186,010	29,170	0
191216-CF-5	COCA-COLA CO		09/23/2020	GOLDMAN SACHS	10/05/2020	CALL 103.258136	6,400,000	6,608,640	6,608,521	6,604,830	0	(3,810)	0	(3,810)	0	0	(204,830)	(204,830)	259,365	46,542
191216-CQ-1	COCA-COLA CO		03/20/2020	BANK OF AMERICA	04/30/2020	MORGAN STANLEY	500,000	496,790	662,405	496,790	0	0	0	0	0	0	165,615	165,615	2,275	0
191216-CU-2	COCA-COLA CO		04/29/2020	MORGAN STANLEY	07/20/2020	MIZUHO	2,000,000	1,997,580	2,075,300	1,997,640	0	60	0	60	0	0	77,660	77,660	6,525	0
191216-CW-8	COCA-COLA CO		04/29/2020	BARCLAY'S CAPITAL	10/23/2020	MORGAN STANLEY	1,000,000	999,510	1,044,440	999,517	0	7	0	7	0	0	44,923	44,923	12,222	0
191216-DE-7	COCA-COLA CO		09/14/2020	CITIGROUP	09/14/2020	VARIOUS	2,000,000	1,999,620	2,002,870	1,999,620	0	0	0	0	0	0	3,250	3,250	0	0
20030N-DG-3	COMCAST CORPORATION		03/24/2020	BANK OF AMERICA	03/24/2020	VARIOUS	2,000,000	1,996,460	1,997,560	1,996,460	0	0	0	0	0	0	1,100	1,100	0	0
20030N-DH-1	COMCAST CORPORATION		05/20/2020	VARIOUS	08/04/2020	VARIOUS	4,350,000	4,851,449	4,888,895	4,851,069	0	(380)	0	(380)	0	0	37,826	37,826	23,766	21,286
20030N-DK-4	COMCAST CORPORATION		03/24/2020	WELLS FARGO	03/24/2020	STIFEL NICOLAUS	1,000,000	997,330	999,560	997,330	0	0	0	0	0	0	2,230	2,230	0	0
20030N-DL-2	COMCAST CORPORATION		05/20/2020	GOLDMAN SACHS	05/20/2020	JEFFERIES & CO	4,000,000	3,969,920	3,978,040	3,969,920	0	0	0	0	0	0	8,120	8,120	0	0
20030N-DM-0	COMCAST CORPORATION		05/20/2020	ROYAL BANK OF CANADA	05/20/2020	VARIOUS	4,500,000	4,485,870	4,491,545	4,485,870	0	0	0	0	0	0	5,675	5,675	0	0
20030N-DP-3	COMCAST CORPORATION		08/11/2020	WELLS FARGO	12/07/2020	GOLDMAN SACHS	500,000	496,050	489,065	496,064	0	14	0	14	0	0	(6,999)	(6,999)	3,539	0
203372-AV-9	COMMSCOPE INC		07/14/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	435,000	436,094	474,117	433,566	0	41	2,569	(2,528)	0	0	40,551	40,551	13,775	74
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCE LLC		03/16/2020	EXTERNAL MANAGER TRA	12/15/2020	VARIOUS	55,000	47,575	56,414	48,391	0	816	0	816	0	0	7,782	7,782	4,808	853
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC		10/28/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	295,000	259,388	298,229	261,087	0	2,439	739	1,700	0	0	37,142	37,142	8,899	1,766
20341W-AD-7	COMMUNICATIONS SALES & LEASING INC		02/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	135,000	131,513	135,244	108,748	0	4,903	27,667	(22,764)	0	0	26,496	26,496	12,870	3,931
205887-BZ-4	CONAGRA BRANDS INC		09/29/2020	VARIOUS	10/19/2020	CALL 103.54	2,844,000	2,953,532	2,944,678	2,938,252	0	(15,280)	0	(15,280)	0	0	(94,252)	(94,252)	153,813	35,453
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC		09/18/2020	EXTERNAL MANAGER TRA	09/18/2020	EXTERNAL MANAGER TRA	71,000	71,000	72,243	71,000	0	0	0	0	0	0	1,243	1,243	0	0
21036P-BA-5	CONSTELLATION BRANDS INC		10/22/2020	VARIOUS	11/30/2020	CALL 100	5,427,000	5,429,226	5,427,000	5,428,741	0	(485)	0	(485)	0	0	(1,741)	(1,741)	28,316	13,954
210518-CT-1	CONSUMERS ENERGY COMPANY		04/22/2020	US BANK	09/24/2020	CALL 104.195046	1,250,000	1,288,275	1,302,438	1,279,522	0	(8,753)	0	(8,753)	0	0	(29,522)	(29,522)	83,016	15,734
212015-AL-5	CONTINENTAL RESOURCES INC		05/04/2020	EXTERNAL MANAGER TRA	11/25/2020	VARIOUS	109,000	77,965	104,305	80,230	0	2,265	0	2,265	0	0	24,075	24,075	2,876	1,245
212015-AS-0	CONTINENTAL RESOURCES INC		06/10/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	180,000	157,588	169,049	153,735	0	1,050	4,902	(3,852)	0	0	15,314	15,314	6,315	3,079
212015-AT-8	CONTINENTAL RESOURCES INC		11/10/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	50,000	50,000	54,739	50,000	0	0	0	0	0	0	4,739	4,739	128	0
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		09/29/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	125,000	127,275	133,387	126,061	0	(33)	1,181	(1,214)	0	0	7,326	7,326	1,638	140
22160K-AP-0	COSTCO WHOLESALE CORPORATION		04/16/2020	CREDIT SUISSE	11/25/2020	VARIOUS	3,000,000	2,994,750	3,012,785	2,994,797	0	47	0	47	0	0	17,988	17,988	4,889	0
22282E-AJ-1	COVANTA HOLDING CORP		08/11/2020	EXTERNAL MANAGER TRA	11/24/2020	EXTERNAL MANAGER TRA	100,000	100,000	107,125	100,000	0	0	0	0	0	0	7,125	7,125	1,278	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP		03/31/2020	BANK OF AMERICA	03/31/2020	SUSQUEHANNA	1,000,000	989,000	991,200	989,000	0	0	0	0	0	0	2,200	2,200	0	0
22822V-AR-2	CROWN CASTLE INTERNATIONAL CORP		03/31/2020	MORGAN STANLEY	03/31/2020	SUSQUEHANNA	1,000,000	991,790	994,780	991,790	0	0	0	0	0	0	2,990	2,990	0	0
231021-AT-3	CUMMINS INC		08/17/2020	BANK OF AMERICA	12/03/2020	VARIOUS	1,500,000	1,494,450	1,497,470	1,494,495	0	45	0	45	0	0	2,975	2,975	2,146	0
23311V-AG-2	DCP MIDSTREAM OPERATING LP		06/02/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	50,000	48,925	54,401	48,746	0	123	302	(179)	0	0	5,655	5,655	2,434	1,020
23311V-AH-0	DCP MIDSTREAM OPERATING LP		06/02/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	28,575	32,388	28,560	0	68	83	(15)	0	0	3,827	3,827	880	81
23338V-AK-2	DTE ELECTRIC COMPANY		02/11/2020	JP MORGAN	02/11/2020	JEFFERIES & CO	2,000,000	1,997,680	1,996,960	1,997,680	0	0	0	0	0	0	(720)	(720)	0	0
23338V-AL-0	DTE ELECTRIC COMPANY		02/11/2020	JP MORGAN	02/11/2020	VARIOUS	7,000,000	6,997,200	6,990,290	6,997,200	0	0	0	0	0	0	(6,910)	(6,910)	0	0
23355L-AJ-5	DXC TECHNOLOGY CO		04/14/2020	BANK OF AMERICA	04/14/2020	PIERPONT	2,000,000	1,997,680	2,006,880	1,997,680	0	0	0	0	0	0	9,200	9,200	0	0
23355L-AK-2	DXC TECHNOLOGY CO		04/14/2020	BANK OF AMERICA	04/14/2020	PIERPONT	2,000,000	1,995,820	2,006,760	1,995,820	0	0	0	0	0	0	10,940	10,940	0	0
235825-AG-1	DANA INC		06/16/2020	EXTERNAL MANAGER TRA	09/17/2020	EXTERNAL MANAGER TRA	15,000	15,000	15,675	14,889	0	1	113	(112)	0	0	786	786	216	0
244199-BK-0	DEERE & CO		03/25/2020	CITIGROUP	03/25/2020	VARIOUS	3,000,000	2,999,940	3,098,660	2,999,940	0	0	0	0	0	0	98,720	98,720	0	0
24422E-VC-0	JOHN DEERE CAPITAL CORP		01/06/2020	GOLDMAN SACHS	03/04/2020	MITSUBISHI UFJ	2,000,000	1,999,440	2,066,620	1,999,440	0	0	0	0	0	0	67,180	67,180	6,492	0
24422E-VF-3	JOHN DEERE CAPITAL CORP		03/04/2020	ROYAL BANK OF CANADA	06/25/2020	CITIGROUP	1,500,000	1,499,010	1,554,480	1,499,037	0	27	0	27	0	0	55,443	55,443	8,021	0
24703D-BD-2	DELL INTERNATIONAL LLC		04/03/2020	EXTERNAL MANAGER TRA	06/11/2020	EXTERNAL MANAGER TRA	440,000	439,195	522,410	439,195	0	0	0	0	0	0	83,216	83,216	4,669	0
247361-ZX-9	DELTA AIR LINES INC		04/27/2020	EXTERNAL MANAGER TRA	04/27/2020	EXTERNAL MANAGER TRA	209,000	209,000	210,568	209,000	0	0	0	0	0	0	1,568	1,568	0	0
25179M-AL-7	DEVON ENERGY CORP		11/05/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	65,000	68,343	76,337	68,335	0	(8)	0	(8)	0	0	8,002	8,002	1,476	1,112
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM		11/25/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	120,000	175,105	176,220	175,063	0	(43)	0	(43)	0	0	1,158	1,158	4,064	3,758
25278X-AN-9	DIAMONDBACK ENERGY INC		03/24/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	20,000	13,150	20,878	13,482	0	332	0	332	0	0	7,397	7,397	708	214
254687-FV-3	WALT DISNEY CO		05/11/2020	MORGAN STANLEY	05/11/2020	JEFFERIES & CO	2,000,000	1,994,820	1,996,740	1,994,820	0	0	0	0	0	0	1,920	1,920	0	0
254687-FX-9	WALT DISNEY CO		05/11/2020	MORGAN STANLEY	05/11/2020	VARIOUS	4,000,000	3,997,280	4,001,680	3,997,280	0	0	0	0	0	0	4,400	4,400	0	0
254687-FY-7	WALT DISNEY CO		05/11/2020	MORGAN STANLEY	05/11/2020	VARIOUS	4,000,000	3,996,000	4,002,950	3,996,000	0	0	0	0	0	0	6,950	6,950	0	0
254687-FZ-4	WALT DISNEY CO		05/11/2020	MORGAN STANLEY	05/11/2020	VARIOUS	4,000,000	3,994,560	4,005,240	3,994,560	0	0	0	0	0	0	10,680	10,680	0	0
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC		01/30/2020	DAIWA CAPITAL MARKET	10/22/2020	SUMRIDGE PARTNERS	580,000	610,438	633,559	585,973	0	(1,835)	22,631	(24,466)	0	0	47,586	47,586	22,289	7,671
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC		07/28/2020	CITIGROUP	09/21/2020	STATE STREET BANK	200,000	244,846	248,095	244,564	0	(282)	0	(282)	0	0	3,531	3,531	5,028	3,611
25470X-AZ-8	DISH DBS CORP		06/24/2020	EXTERNAL MANAGER TRA	10/05/2020	EXCHANGE OFFER	473,000	473,000	473,000	473,000	0	0	0	0	0	0	0	0	9,109	0
256677-AH-8	DOLLAR GENERAL CORPORATION		04/01/2020	GOLDMAN SACHS	04/01/2020	JEFFERIES & CO	2,000,000	1,979,940	1,985,700	1,979,940	0	0	0	0	0	0	5,760	5,760	0	0
26441Y-AW-7	DUKE REALTY LP		07/30/2020	VARIOUS	11/13/2020	VARIOUS	567,000	594,773	602,255	592,203	0	(2,570)	0	(2,570)	0	0	10,052	10,052	7,672	3,811
26441Y-BD-8	DUKE REALTY LP		02/11/2020	WELLS FARGO	02/11/2020	VARIOUS	2,000,000	1,946,900	1,957,530	1,946,900	0	0	0	0	0	0	10,630	10,630	0	0
26443T-AC-0	DUKE ENERGY INDIANA LLC		03/10/2020	BARCLAY'S CAPITAL	03/10/2020	JEFFERIES & CO	5,000,000	4,993,850	4,995,900	4,993,850	0	0	0	0	0	0	2,050	2,050	0	0
26875P-AU-5	EOG RESOURCES INC		04/08/2020	CITIGROUP	10/29/2020	BARCLAY'S CAPITAL	500,000	499,800	591,350	499,809	0	9	0	9	0	0	91,541	91,541	12,031	0
26884L-AH-2	EQT CORP		04/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	35,000	27,550	40,000	28,388	0	838	0	838	0	0	11,612	11,612	2,127	408
26884L-AL-3	EQT CORP		10/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	10,000	10,000	10,408	10,000	0	0	0	0	0	0	408	408	35	0
27409L-AC-7	THE EAST OHIO GAS COMPANY		06/02/2020	JP MORGAN	06/02/2020	VARIOUS	3,000,000	2,990,820	2,994,240	2,990,820	0	0	0	0	0	0	3,420	3,420	0	0
27409L-AE-3	THE EAST OHIO GAS COMPANY		06/02/2020	JP MORGAN	06/02/2020	VARIOUS	4,500,000	4,435,920	4,444,920	4,435,920	0	0	0	0	0	0	9,000	9,000	0	0
278642-20-2	EBAY INC		03/18/2020	VARIOUS	07/21/2020	SUSQUEHANNA	35,170	878,643	917,221	878,411	0	0	232	(232)	0	0	38,810	38,810	20,753	0
278642-AK-9	EBAY INC		05/05/2020	TD SECURITIES	06/22/2020	CA_CASH_CLOSE	400,000	406,864	411,280	406,066	0	(798)	0	(798)	0	0	5,214	5,214	4,504	3,067
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		05/19/2020	EXTERNAL MANAGER TRA	05/20/2020	EXTERNAL MANAGER TRA	403,000	403,000	410,053	403,000	0	0	0	0	0	0	7,053	7,053	0	0
28470R-AK-8	COLT MERGER SUB INC		09/11/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	180,000	188,100	198,766	184,876	0	(142)	3,082	(3,224)	0	0	13,890	13,890	6,297	1,852
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		08/04/2020	EXTERNAL MANAGER TRA	08/05/2020	EXTERNAL MANAGER TRA	178,000	178,000	182,673	178,000	0	0	0	0	0	0	4,673	4,673	0	0
291011-BP-8	EMERSON ELECTRIC CO		09/17/2020	CITIGROUP	11/25/2020	VARIOUS	1,250,000	1,246,400	1,249,725	1,246,421	0	21	0	21	0	0	3,304	3,304	413	0
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		04/03/2020	EXTERNAL MANAGER TRA	10/21/2020	EXTERNAL MANAGER TRA	50,000	26,500	47,908	27,581	0	1,081	0	1,081	0	0	20,327	20,327	1,332	134
292480-AL-4	ENABLE MIDSTREAM PARTNERS LP		04/03/2020	EXTERNAL MANAGER TRA	10/23/2020	EXTERNAL MANAGER TRA	95,000	50,350	91,946	52,015	0	1,665	0	1,665	0	0	39,931	39,931	4,467	1,855
29248H-AA-1	EMPOWER FINANCE 2020 LP		09/14/2020	GOLDMAN SACHS	09/14/2020	VARIOUS	3,000,000	3,000,000	3,002,610	3,000,000	0	0	0	0	0	0	2,610	2,610	0	0
29248H-AB-9	EMPOWER FINANCE 2020 LP		09/14/2020	GOLDMAN SACHS	09/14/2020	SUSQUEHANNA	2,000,000	2,000,000	2,001,720	2,000,000	0	0	0	0	0	0	1,720	1,720	0	0
292505-AE-4	OVINTIV INC		09/22/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	28,125	32,610	26,868	0	19	1,276	(1,257)	0	0	5,741	5,741	640	215
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP		09/25/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	29,125	30,579	29,156	0	31	0	31	0	0	1,423	1,423	600	256
29278N-AR-4	ENERGY TRANSFER OPERATING LP		05/06/2020	VARIOUS	12/15/2020	VARIOUS	1,135,000	1,117,482	1,134,655	1,117,602	0	121	0	121	0	0	17,053	17,053	18,412	1,964
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		06/04/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	505,000	413,615	466,128	388,949	0	8,595	33,261	(24,666)	0	0	77,179	77,179	9,796	408
29364W-BD-9	ENTERGY LOUISIANA LLC		03/03/2020	MITSUBISHI UFJ	03/03/2020	VARIOUS	2,000,000	1,995,100	2,021,720	1,995,100	0	0	0	0	0	0	26,620	26,620	0	0
29444U-AR-7	EQUINIX INC		03/24/2020	EXTERNAL MANAGER TRA	07/14/2020	EXTERNAL MANAGER TRA	605,000	553,575	660,963	555,296	0	1,721	0	1,721	0	0	105,667	105,667	21,770	11,833
29444U-BH-8	EQUINIX INC		06/08/2020	BANK OF AMERICA	09/23/2020	TRUIST BANK	500,000	498,555	509,420	498,581	0	26	0	26	0	0	10,839	10,839	2,777	0
29444U-BJ-4	EQUINIX INC		06/08/2020	BANK OF AMERICA	06/08/2020	VARIOUS	2,500,000	2,456,600	2,465,280	2,456,600	0	0	0	0	0	0	8,680	8,680	0	0
29670G-AD-4	ESSENTIAL UTILITIES INC		04/13/2020	ROYAL BANK OF CANADA	04/13/2020	VARIOUS	3,000,000	3,000,000	3,010,900	3,000,000	0	0	0	0	0	0	10,900	10,900	0	0
29670G-AE-2	ESSENTIAL UTILITIES INC		04/13/2020	ROYAL BANK OF CANADA	04/13/2020	VARIOUS	5,000,000	5,000,000	5,073,150	5,000,000	0	0	0	0	0	0	73,150	73,150	0	0
29717P-AD-9	ESSEX PORTFOLIO LP		02/13/2020	US BANK	09/14/2020	CALL 105.969775	336,000	348,429	356,058	345,305	0	(3,124)	0	(3,124)	0	0	(9,305)	(9,305)	27,130	102
29717P-AV-9	ESSEX PORTFOLIO LP		02/04/2020	WELLS FARGO	02/04/2020	VARIOUS	3,000,000	2,988,840	2,992,530	2,988,840	0	0	0	0	0	0	3,690	3,690	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29717P-AX-5	ESSEX PORTFOLIO LP		08/10/2020	WELLS FARGO	08/10/2020	PIERPONT	1,000,000	996,910	995,680	996,910	0	0	0	0	0	0	(1,230)	(1,230)	0	0
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. (THE)		05/20/2020	SEAPORT	06/24/2020	MORGAN STANLEY	250,000	271,188	279,998	270,900	0	(288)	0	(288)	0	0	9,098	9,098	2,209	1,466
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		10/05/2020	WELLS FARGO	10/05/2020	VARIOUS	3,000,000	2,965,320	2,985,680	2,965,320	0	0	0	0	0	0	20,360	20,360	0	0
30036F-AA-9	EVERGY KANSAS CENTRAL INC		04/02/2020	WELLS FARGO	04/02/2020	VARIOUS	5,000,000	4,979,550	4,998,100	4,979,550	0	0	0	0	0	0	18,550	18,550	0	0
30161N-AX-9	EXELON CORPORATION		03/30/2020	JP MORGAN	03/30/2020	VARIOUS	7,000,000	6,985,580	7,032,070	6,985,580	0	0	0	0	0	0	46,490	46,490	0	0
30161N-AY-7	EXELON CORPORATION		03/30/2020	JP MORGAN	03/30/2020	VARIOUS	5,000,000	4,994,300	5,054,300	4,994,300	0	0	0	0	0	0	60,000	60,000	0	0
30212P-AR-6	EXPEDIA INC		10/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	635,000	579,265	654,379	580,561	0	2,439	1,143	1,296	0	0	73,818	73,818	10,550	3,387
30212P-AS-4	EXPEDIA GROUP INC		04/23/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	320,000	320,000	368,598	320,000	0	0	0	0	0	0	48,598	48,598	12,000	0
30212P-AU-9	EXPEDIA GROUP INC		04/23/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	344,000	344,000	362,984	344,000	0	0	0	0	0	0	18,984	18,984	6,930	0
30212P-BB-0	EXPEDIA GROUP INC		07/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	115,000	114,997	127,589	114,997	0	0	0	0	0	0	12,592	12,592	2,172	0
30231G-BG-6	EXXON MOBIL CORP		03/17/2020	CITIGROUP	03/17/2020	VARIOUS	2,000,000	2,000,000	2,019,040	2,000,000	0	0	0	0	0	0	19,040	19,040	0	0
30231G-BH-4	EXXON MOBIL CORP		04/21/2020	BANK OF AMERICA	05/19/2020	MORGAN STANLEY	1,250,000	1,312,263	1,346,225	1,311,296	0	(966)	0	(966)	0	0	34,929	34,929	6,441	3,532
30231G-BL-5	EXXON MOBIL CORP		04/13/2020	BANK OF AMERICA	04/21/2020	BANK OF AMERICA	1,000,000	1,000,000	1,001,570	1,000,000	0	0	0	0	0	0	1,570	1,570	349	0
302635-AG-2	FS KKR CAPITAL CORP		12/03/2020	BANK OF AMERICA	12/03/2020	SUSQUEHANNA	2,500,000	2,470,750	2,473,725	2,470,750	0	0	0	0	0	0	2,975	2,975	0	0
313747-BB-2	FEDERAL REALTY INVESTMENT TRUST		10/08/2020	BANK OF AMERICA	11/12/2020	VARIOUS	750,000	745,043	749,890	745,074	0	31	0	31	0	0	4,816	4,816	339	0
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		06/09/2020	JP MORGAN	06/09/2020	JEFFERIES & CO	3,000,000	2,992,680	2,995,710	2,992,680	0	0	0	0	0	0	3,030	3,030	0	0
316773-DA-5	FIFTH THIRD BANCORP		04/30/2020	MORGAN STANLEY	04/30/2020	VARIOUS	3,000,000	2,994,090	2,994,840	2,994,090	0	0	0	0	0	0	750	750	0	0
336158-AK-6	FIRST REPUBLIC BANK 2.5 06/06/22		01/28/2020	SUSQUEHANNA	07/20/2020	BCNSTEQ9A	500,000	506,565	516,000	505,213	0	(1,352)	0	(1,352)	0	0	10,787	10,787	7,813	1,875
337738-BB-3	FISERV INC		05/11/2020	WELLS FARGO	05/11/2020	JEFFERIES & CO	2,000,000	1,998,680	2,001,780	1,998,680	0	0	0	0	0	0	3,100	3,100	0	0
337738-BC-1	FISERV INC		05/11/2020	CITIGROUP	05/11/2020	JEFFERIES & CO	3,000,000	2,994,720	3,000,750	2,994,720	0	0	0	0	0	0	6,030	6,030	0	0
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY L		07/21/2020	TD SECURITIES	10/06/2020	MIZUHO	750,000	851,183	855,435	846,851	0	(4,331)	0	(4,331)	0	0	8,584	8,584	7,522	725
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY L		06/10/2020	PNC SECURITIES INC	07/21/2020	MORGAN STANLEY	500,000	498,815	522,475	498,818	0	3	0	3	0	0	23,657	23,657	1,027	0
341081-FZ-5	FLORIDA POWER & LIGHT CO		03/24/2020	WELLS FARGO	04/07/2020	CITIGROUP	1,000,000	998,980	1,052,350	998,980	0	0	0	0	0	0	53,370	53,370	950	0
34354P-AC-9	FLOWSERVE CORPORATION		12/11/2020	MORGAN STANLEY	12/18/2020	VARIOUS	1,000,000	1,036,050	1,038,490	1,035,586	0	(464)	0	(464)	0	0	2,904	2,904	9,431	8,750
345370-CW-8	FORD MOTOR COMPANY		10/01/2020	WELLS FARGO	11/05/2020	CITIGROUP	1,000,000	1,150,000	1,206,250	1,147,170	0	(2,830)	0	(2,830)	0	0	59,080	59,080	49,250	40,750
345370-CX-6	FORD MOTOR COMPANY		04/17/2020	EXTERNAL MANAGER TRA	06/25/2020	EXTERNAL MANAGER TRA	40,000	40,000	48,200	40,000	0	0	0	0	0	0	8,200	8,200	717	0
345397-A4-5	FORD MOTOR CREDIT COMPANY LLC		01/06/2020	GOLDMAN SACHS	01/23/2020	VARIOUS	2,000,000	2,000,000	2,009,770	2,000,000	0	0	0	0	0	0	9,770	9,770	2,136	0
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		08/12/2020	CITIGROUP	10/01/2020	ROYAL BANK OF CANADA	1,000,000	1,000,000	975,000	973,078	0	35	26,957	(26,922)	0	0	1,922	1,922	5,500	0
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		03/26/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	200,000	154,000	209,784	158,401	0	4,401	0	4,401	0	0	51,383	51,383	8,120	1,999
34962W-AA-2	FORTERRA FINANCE LLC		07/01/2020	EXTERNAL MANAGER TRA	07/02/2020	EXTERNAL MANAGER TRA	149,000	149,000	152,725	149,000	0	0	0	0	0	0	3,725	3,725	0	0
35137L-AF-2	FOX CORP		04/03/2020	EXCHANGE OFFER	07/08/2020	BCNSTEQ9A	1,000,000	1,000,000	1,047,850	1,000,000	0	0	0	0	0	0	47,850	47,850	16,701	0
35671D-BJ-3	FREEPORT-MCMORAN INC		11/12/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	18,169	18,701	18,153	0	(15)	0	(15)	0	0	547	547	61	5
35671D-CG-8	FREEPORT-MCMORAN INC		07/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	55,000	55,000	58,311	55,000	0	0	0	0	0	0	3,311	3,311	896	0
35671D-CH-6	FREEPORT-MCMORAN INC		07/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	40,000	44,146	40,000	0	0	0	0	0	0	4,146	4,146	689	0
35906A-BE-7	FRONTIER COMMUNICATIONS CORP		10/01/2020	GOLDMAN SACHS	10/05/2020	STIFEL NICOLAUS	250,000	250,000	253,438	250,000	0	0	0	0	0	0	3,438	3,438	0	0
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		11/19/2020	GOLDMAN SACHS	12/15/2020	EXTERNAL MANAGER TRA	250,000	250,000	256,148	250,000	0	0	0	0	0	0	6,148	6,148	556	0
369550-BL-1	GENERAL DYNAMICS CORPORATION		06/03/2020	BARCLAY'S CAPITAL	07/23/2020	VARIOUS	713,000	803,437	832,631	801,630	0	(1,807)	0	(1,807)	0	0	31,001	31,001	8,338	4,852
370334-CB-8	GENERAL MILLS INC 04/16/21		03/24/2020	MIZUHO	05/20/2020	BCNSTEQ9A	992,000	937,103	991,504	944,941	0	7,838	0	7,838	0	0	46,563	46,563	7,677	4,596
37045V-AF-7	GENERAL MOTORS CO		04/09/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	455,000	359,950	601,440	360,761	0	811	0	811	0	0	240,679	240,679	19,542	661
37045V-AH-3	GENERAL MOTORS CO		04/07/2020	EXTERNAL MANAGER TRA	11/18/2020	EXTERNAL MANAGER TRA	45,000	32,963	52,445	33,222	0	259	0	259	0	0	19,223	19,223	1,431	50
37045V-AJ-9	GENERAL MOTORS CO		07/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	120,000	121,596	142,857	121,580	0	(16)	0	(16)	0	0	21,277	21,277	4,333	1,803
37045V-AK-6	GENERAL MOTORS CO		04/09/2020	EXTERNAL MANAGER TRA	11/13/2020	EXTERNAL MANAGER TRA	165,000	143,200	215,498	143,589	0	389	0	389	0	0	71,909	71,909	6,837	393
37045V-AL-4	GENERAL MOTORS CO		04/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	110,000	86,125	153,516	86,279	0	154	0	154	0	0	67,237	67,237	5,156	165
37045V-AP-5	GENERAL MOTORS CO		04/07/2020	EXTERNAL MANAGER TRA	11/13/2020	EXTERNAL MANAGER TRA	45,000	32,794	52,068	32,982	0	188	0	188	0	0	19,086	19,086	1,455	52
37045V-AU-4	GENERAL MOTORS CO		05/07/2020	EXTERNAL MANAGER TRA	09/29/2020	EXTERNAL MANAGER TRA	45,000	44,899	55,300	44,899	0	0	0	0	0	0	10,402	10,402	1,115	0
37045X-AL-0	GENERAL MOTORS FINANCIAL CO INC		03/31/2020	EXTERNAL MANAGER TRA	07/08/2020	EXTERNAL MANAGER TRA	5,000	4,654	5,251	4,681	0	159	131	28	0	0	570	570	139	81
37045X-AW-6	GENERAL MOTORS FINANCIAL CO INC		03/31/2020	VARIOUS	10/26/2020	VARIOUS	1,625,000	1,658,099	1,670,706	1,623,184	0	(4,923)	29,991	(34,914)	0	0	47,522	47,522	57,153	21,898
37045X-BK-1	GENERAL MOTORS FINANCIAL CO INC		03/31/2020	EXTERNAL MANAGER TRA	06/17/2020	EXTERNAL MANAGER TRA	95,000	85,706	98,035	86,282	0	933	357	576	0	0	11,753	11,753	2,148	1,396
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC		04/01/2020	EXTERNAL MANAGER TRA	06/03/2020	EXTERNAL MANAGER TRA	60,000	57,000	60,102	57,396	0	396	0	396	0	0	2,706	2,706	795	464
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		03/31/2020	EXTERNAL MANAGER TRA	07/10/2020	EXTERNAL MANAGER TRA	100,000	91,000	104,151	91,553	0	849	296	553	0	0	12,598	12,598	2,973	1,854
37045X-BY-1	GENERAL MOTORS FINANCIAL CO INC		04/01/2020	EXTERNAL MANAGER TRA	06/03/2020	EXTERNAL MANAGER TRA	55,000	49,994	55,183	50,351	0	357	0	357	0	0	4,832	4,832	746	448
37045X-CU-8	GENERAL MOTORS FINANCIAL CO INC		03/31/2020	EXTERNAL MANAGER TRA	06/03/2020	EXTERNAL MANAGER TRA	50,000	46,500	50,557	46,753	0	259	6	253	0	0	3,804	3,804	725	414
37185L-AK-8	GENESIS ENERGY LP/ GENESIS ENERGY		01/10/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	319,000	303,848	290,903	233,374	0	5,702	76,176	(70,474)	0	0	57,529	57,529	17,802	3,268
37185L-AM-4	GENESIS ENERGY LP		12/10/2020	EXTERNAL MANAGER TRA	12/11/2020	EXTERNAL MANAGER TRA	183,000	183,000	185,105	183,000	0	0	0	0	0	0	2,105	2,105	0	0
37331N-AJ-0	GEORGIA-PACIFIC LLC		05/04/2020	BARCLAY'S CAPITAL	05/28/2020	BANK OF AMERICA	1,000,000	998,770	1,018,360	998,781	0	11	0	11	0	0	19,579	19,579	1,507	292
37331N-AL-5	GEORGIA-PACIFIC LLC		05/28/2020	BANK OF AMERICA	12/14/2020	CANTOR FITZGERALD	1,000,000	1,016,740	1,053,190	1,015,469	0	(1,271)	0	(1,271)	0	0	37,721	37,721	13,183	1,808

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
373334-KM-2	GEORGIA POWER COMPANY		01/08/2020	BARCLAY'S CAPITAL	01/09/2020	VARIOUS	3,000,000	2,999,370	3,001,510	2,999,370	0	0	0	0	0	0	2,140	2,140	525	0
373334-KN-0	GEORGIA POWER COMPANY		01/08/2020	BARCLAY'S CAPITAL	01/24/2020	MITSUBISHI UFJ	500,000	498,370	535,260	498,370	0	0	0	0	0	0	36,890	36,890	925	0
37940X-AC-6	GLOBAL PAYMENTS INC		06/10/2020	SEAPORT	12/04/2020	VARIOUS	1,000,000	1,131,900	1,199,595	1,130,653	0	(1,247)	0	(1,247)	0	0	68,942	68,942	32,335	13,488
38113Y-AE-9	GOLDEN NUGGET INC		11/24/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	90,000	86,602	89,181	86,643	0	41	0	41	0	0	2,538	2,538	945	653
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE		05/20/2020	GOLDMAN SACHS	12/03/2020	SUSQUEHANNA	1,000,000	1,087,980	1,145,030	1,081,710	0	(6,270)	0	(6,270)	0	0	63,320	63,320	37,115	17,122
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		02/05/2020	GOLDMAN SACHS	02/05/2020	SUSQUEHANNA	2,000,000	1,999,300	2,001,920	1,999,300	0	0	0	0	0	0	2,620	2,620	0	0
38141G-XH-2	GOLDMAN SACHS GROUP INC/THE		06/17/2020	MARKET AXESS AS A BR	08/19/2020	MORGAN STANLEY	500,000	566,250	582,770	565,175	0	(1,076)	0	(1,076)	0	0	17,596	17,596	8,022	4,750
384701-AA-6	GPC MERGER SUB INC		07/28/2020	VARIOUS	12/15/2020	EXTERNAL MANAGER TRA	342,000	342,000	370,535	342,000	0	0	0	0	0	0	28,535	28,535	7,666	0
398433-AN-2	GRIFFON CORPORATION		02/05/2020	EXTERNAL MANAGER TRA	04/20/2020	VARIOUS	1,382,000	1,384,763	1,300,287	1,299,464	0	327	85,625	(85,298)	0	0	823	823	13,398	0
398905-AN-9	GROUP 1 AUTOMOTIVE INC		08/03/2020	VARIOUS	12/15/2020	VARIOUS	275,000	275,000	276,990	274,572	0	9	438	(429)	0	0	2,418	2,418	317	0
40131M-AA-7	GUARDANT HEALTH INC		11/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	75,000	75,000	85,488	75,000	0	0	0	0	0	0	10,488	10,488	0	0
401378-AD-6	GUARDIAN LIFE INSURANCE OF AMERICA		01/14/2020	CREDIT SUISSE	01/14/2020	STIFEL NICOLAUS	2,000,000	1,977,040	1,984,200	1,977,040	0	0	0	0	0	0	7,160	7,160	0	0
402635-AH-9	GULFPORT ENERGY CORPORATION 6 10/15/24		06/03/2020	EXTERNAL MANAGER TRA	06/10/2020	EXTERNAL MANAGER TRA	85,000	51,850	50,150	51,944	0	94	0	94	0	0	(1,794)	(1,794)	808	708
402635-AP-1	GULFPORT ENERGY CORPORATION		05/06/2020	EXTERNAL MANAGER TRA	10/22/2020	EXTERNAL MANAGER TRA	40,000	18,963	23,700	19,616	0	914	260	654	0	0	4,084	4,084	1,275	784
404119-CA-5	HCA INC		02/11/2020	EXTERNAL MANAGER TRA	03/31/2020	EXTERNAL MANAGER TRA	290,000	290,000	263,900	290,000	0	0	0	0	0	0	(26,100)	(26,100)	1,015	0
40414L-AG-4	HCP INC		02/13/2020	WELLS FARGO	07/09/2020	CALL 105.512	650,000	666,803	685,828	630,442	0	1,527	37,887	(36,360)	0	0	19,558	19,558	44,814	967
40434L-AA-3	HP INC		06/09/2020	BNP PARIBAS	08/25/2020	VARIOUS	3,000,000	2,993,070	3,048,000	2,993,140	0	70	0	70	0	0	54,860	54,860	4,278	0
40434L-AB-1	HP INC		06/09/2020	JP MORGAN	06/09/2020	STIFEL NICOLAUS	1,000,000	997,180	997,620	997,180	0	0	0	0	0	0	440	440	0	0
40434L-AC-9	HP INC		06/09/2020	JP MORGAN	06/09/2020	SEAPORT	1,000,000	997,900	999,830	997,900	0	0	0	0	0	0	1,930	1,930	0	0
410867-AG-0	HANOVER INSURANCE GROUP INC		08/19/2020	MORGAN STANLEY	08/19/2020	JEFFERIES & CO	1,000,000	998,680	1,011,990	998,680	0	0	0	0	0	0	13,310	13,310	0	0
42218S-AD-0	HEALTH CARE SERVICE CORPORATION		05/28/2020	JP MORGAN	09/14/2020	VARIOUS	1,500,000	1,496,475	1,517,260	1,496,538	0	63	0	63	0	0	20,722	20,722	2,188	0
42218S-AH-1	HEALTH CARE SERVICE CORPORATION		05/28/2020	JP MORGAN	05/28/2020	JEFFERIES & CO	1,000,000	991,030	1,012,450	991,030	0	0	0	0	0	0	21,420	21,420	0	0
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HOLDIN		09/14/2020	WELLS FARGO	09/14/2020	TRUIST BANK	1,500,000	1,487,940	1,488,210	1,487,940	0	0	0	0	0	0	270	270	0	0
427866-BE-7	HERSHEY COMPANY THE		05/27/2020	CITIGROUP	08/26/2020	BARCLAY'S CAPITAL	500,000	498,855	514,165	498,876	0	21	0	21	0	0	15,289	15,289	2,054	0
428040-CY-3	HERTZ CORPORATION (THE)		03/19/2020	EXTERNAL MANAGER TRA	05/22/2020	EXTERNAL MANAGER TRA	65,000	37,750	7,800	33,210	0	445	4,985	(4,540)	0	0	(25,410)	(25,410)	1,492	644
42809H-AD-9	HESS CORPORATION		03/31/2020	EXTERNAL MANAGER TRA	09/25/2020	EXTERNAL MANAGER TRA	125,000	86,919	136,940	84,191	0	372	3,100	(2,728)	0	0	52,749	52,749	4,315	742
428236-BM-4	HP INC		05/20/2020	VARIOUS	06/17/2020	CA_CASH_CLOSE	4,518,000	4,649,298	4,685,166	4,637,974	0	(11,325)	0	(11,325)	0	0	47,192	47,192	105,771	88,100
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		09/02/2020	MORGAN STANLEY	09/29/2020	BANK OF AMERICA	1,000,000	1,133,700	1,129,210	1,131,255	0	(2,445)	0	(2,445)	0	0	(2,045)	(2,045)	22,217	18,729
42829L-AF-1	HEXION INC		03/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	85,000	73,981	91,641	72,320	0	927	2,588	(1,661)	0	0	19,321	19,321	6,062	1,237
431571-AD-0	HILLENBRAND INC		06/09/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	45,000	45,000	48,863	45,000	0	0	0	0	0	0	3,863	3,863	2,544	0
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY		11/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	170,000	170,000	178,471	170,000	0	0	0	0	0	0	8,471	8,471	189	0
437076-CA-8	HOME DEPOT INC		03/26/2020	JP MORGAN	03/27/2020	VARIOUS	3,000,000	2,985,390	2,979,060	2,985,390	0	0	0	0	0	0	(6,330)	(6,330)	0	0
437076-CC-4	HOME DEPOT INC		03/26/2020	JP MORGAN	03/26/2020	VARIOUS	3,000,000	2,973,420	2,967,260	2,973,420	0	0	0	0	0	0	(6,160)	(6,160)	0	0
437076-CD-2	HOME DEPOT INC		03/26/2020	JP MORGAN	03/26/2020	VARIOUS	5,000,000	4,942,900	4,943,910	4,942,900	0	0	0	0	0	0	1,010	1,010	0	0
44106M-AR-3	HOSPITALITY PROPERTIES TRUST		04/16/2020	EXTERNAL MANAGER TRA	11/20/2020	EXTERNAL MANAGER TRA	10,000	8,350	9,928	8,621	0	271	0	271	0	0	1,307	1,307	424	156
44106M-AS-1	HOSPITALITY PROPERTIES TRUST		04/16/2020	EXTERNAL MANAGER TRA	11/20/2020	EXTERNAL MANAGER TRA	10,000	8,238	9,590	8,463	0	226	0	226	0	0	1,127	1,127	322	45
44106M-AW-2	HOSPITALITY PROPERTIES TRUST		04/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	10,000	7,225	9,948	7,414	0	189	0	189	0	0	2,534	2,534	407	87
44106M-AZ-5	HOSPITALITY PROPERTIES TRUST		04/24/2020	EXTERNAL MANAGER TRA	11/23/2020	EXTERNAL MANAGER TRA	30,000	24,875	28,506	25,430	0	555	0	555	0	0	3,076	3,076	845	95
44107T-AZ-9	HOST HOTELS & RESORTS LP		08/11/2020	VARIOUS	12/15/2020	VARIOUS	2,140,000	2,112,223	2,125,916	2,108,580	0	106	3,749	(3,643)	0	0	17,336	17,336	1,511	0
443201-AA-6	HOWMET AEROSPACE INC		04/22/2020	JP MORGAN	10/13/2020	VARIOUS	425,000	425,000	466,625	425,000	0	0	0	0	0	0	41,625	41,625	9,797	0
448579-AH-5	HYATT HOTELS CORP		04/21/2020	EXTERNAL MANAGER TRA	07/10/2020	EXTERNAL MANAGER TRA	50,000	50,000	52,875	50,000	0	0	0	0	0	0	2,875	2,875	605	0
448579-AJ-1	HYATT HOTELS CORP		04/21/2020	EXTERNAL MANAGER TRA	07/10/2020	EXTERNAL MANAGER TRA	95,000	95,000	104,738	95,000	0	0	0	0	0	0	9,738	9,738	1,229	0
451102-BW-6	ICAHN ENTERPRISES LP		03/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	5,000	4,513	5,116	4,582	0	69	0	69	0	0	535	535	175	3
45174H-BD-8	IHEART COMMUNICATIONS INC		04/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	120,000	98,363	128,061	99,739	0	1,376	0	1,376	0	0	28,322	28,322	10,957	4,206
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CO		04/30/2020	GOLDMAN SACHS	04/30/2020	STIFEL NICOLAUS	1,000,000	991,710	993,870	991,710	0	0	0	0	0	0	2,160	2,160	0	0
460146-CE-1	INTERNATIONAL PAPER CO		06/24/2020	MARKET AXESS AS A BR	08/03/2020	CALL 107.044	150,000	160,500	160,566	159,558	0	(942)	0	(942)	0	0	(9,558)	(9,558)	15,816	4,094
46284P-AQ-7	IRON MOUNTAIN INC		03/24/2020	EXTERNAL MANAGER TRA	06/29/2020	CALL 102	56,000	51,940	57,120	52,210	0	270	0	270	0	0	3,790	3,790	2,371	383
46284V-AN-1	IRON MOUNTAIN INC		08/10/2020	BARCLAY'S CAPITAL	12/15/2020	EXTERNAL MANAGER TRA	500,000	500,000	519,692	496,302	0	52	3,750	(3,698)	0	0	23,390	23,390	7,250	0
46623E-KG-3	JPMORGAN CHASE & CO		07/22/2020	VARIOUS	08/15/2020	CALL 100	5,302,000	5,319,477	5,302,000	5,302,000	0	(17,477)	0	(17,477)	0	0	0	0	60,840	31,095
46647P-BL-9	JPMORGAN CHASE & CO		04/15/2020	JP MORGAN	04/15/2020	VARIOUS	5,000,000	5,000,000	5,007,660	5,000,000	0	0	0	0	0	0	7,660	7,660	0	0
46647P-BM-7	JPMORGAN CHASE & CO		04/15/2020	JP MORGAN	04/15/2020	VARIOUS	5,000,000	5,000,000	5,020,230	5,000,000	0	0	0	0	0	0	20,230	20,230	0	0
46647P-BP-0	JPMORGAN CHASE & CO		05/06/2020	JP MORGAN	05/06/2020	VARIOUS	5,000,000	5,000,000	5,012,670	5,000,000	0	0	0	0	0	0	12,670	12,670	0	0
47010L-AA-0	JAGUAR HOLDING COMPANY II		05/21/2020	EXTERNAL MANAGER TRA	05/22/2020	EXTERNAL MANAGER TRA	79,000	79,000	80,778	79,000	0	0	0	0	0	0	1,778	1,778	0	0
47010L-AB-8	JAGUAR HOLDING COMPANY II		05/21/2020	EXTERNAL MANAGER TRA	05/22/2020	EXTERNAL MANAGER TRA	59,000	59,000	60,328	59,000	0	0	0	0	0	0	1,328	1,328	0	0
47233J-DX-3	JEFFERIES GROUP LLC		09/30/2020	JEFFERIES & CO	09/30/2020	VARIOUS	3,000,000	2,969,040	2,980,710	2,969,040	0	0	0	0	0	0	11,670	11,670	0	0
478160-CP-7	JOHNSON & JOHNSON		08/20/2020	JP MORGAN	09/02/2020	MORGAN STANLEY	1,000,000	999,320	1,012,750	999,322	0	2	0	2	0	0	13,428	13,428	238	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
478160-CT-9	JOHNSON & JOHNSON		08/20/2020	JP MORGAN	08/20/2020	SUNTRUST	1,000,000	989,650	1,001,010	989,650	0	0	0	0	0	0	11,360	11,360	0	0
487836-BP-2	KELLOGG COMPANY		05/15/2020	GOLDMAN SACHS	06/15/2020	BANK OF AMERICA	1,000,000	1,076,040	1,106,270	1,075,082	0	(958)	0	(958)	0	0	31,188	31,188	6,861	4,333
488401-AC-4	KEMPER CORP		09/22/2020	BANK OF AMERICA	09/22/2020	STIFEL NICOLAUS	2,000,000	1,997,180	1,998,400	1,997,180	0	0	0	0	0	0	1,220	1,220	0	0
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		09/09/2020	EXTERNAL MANAGER TRA	12/03/2020	EXTERNAL MANAGER TRA	45,000	45,000	46,547	44,280	0	11	731	(720)	0	0	2,267	2,267	451	0
494368-BW-2	KIMBERLY-CLARK CORPORATION		07/31/2020	US BANK	12/16/2020	MARKET AXESS AS A BR	180,000	237,308	230,362	227,009	0	(520)	9,779	(10,299)	0	0	3,354	3,354	4,368	1,755
49446R-AX-7	KIMCO REALTY CORPORATION		08/10/2020	BANK OF AMERICA	08/10/2020	SUSQUEHANNA	2,000,000	1,991,080	1,992,200	1,991,080	0	0	0	0	0	0	1,120	1,120	0	0
494550-BS-4	KINDER MORGAN ENERGY PARTNERS LP		03/12/2020	SOUTH WEST SECURITIE	06/03/2020	MILLENIUM ADVISORS	225,000	218,952	244,825	219,257	0	305	0	305	0	0	25,568	25,568	3,216	1,167
50075N-AC-8	MONDELEZ INTERNATIONAL INC		06/08/2020	MARKET AXESS AS A BR	10/16/2020	CA_CASH_CLOSE	171,000	229,663	251,862	228,139	0	(1,524)	0	(1,524)	0	0	23,724	23,724	5,094	1,204
50077L-AD-8	KRAFT HEINZ FOODS CO		08/19/2020	BANK OF AMERICA	08/25/2020	UBS SECURITIES	800,000	830,000	830,000	829,915	0	(85)	0	(85)	0	0	85	85	5,733	5,333
50077L-AK-2	KRAFT HEINZ FOODS CO		08/25/2020	VARIOUS	10/14/2020	VARIOUS	2,130,000	2,260,115	2,324,093	2,251,954	0	(4,887)	3,274	(8,161)	0	0	72,138	72,138	35,744	15,035
50077L-AM-8	KRAFT HEINZ FOODS CO		05/18/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	10,000	9,900	11,742	9,901	0	1	0	1	0	0	1,841	1,841	471	181
50077L-BG-0	KRAFT HEINZ FOODS CO		05/15/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	80,000	80,200	99,337	80,198	0	(2)	0	(2)	0	0	19,139	19,139	2,481	12
501797-AL-8	L BRANDS INC		02/11/2020	EXTERNAL MANAGER TRA	08/20/2020	EXTERNAL MANAGER TRA	125,000	129,025	123,550	94,701	0	313	34,637	(34,324)	0	0	28,849	28,849	6,971	2,414
501797-AM-6	L BRANDS INC		03/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	75,000	55,875	83,778	56,115	0	365	125	240	0	0	27,663	27,663	4,781	1,261
501797-AW-4	L BRANDS INC		09/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	75,000	75,000	83,944	75,000	0	0	0	0	0	0	8,944	8,944	980	0
502431-AE-9	L3HARRIS TECHNOLOGIES INC		02/03/2020	VARIOUS	05/01/2020	EXCHANGE OFFER	2,200,000	2,483,428	2,462,245	2,462,245	0	(8,131)	13,052	(21,183)	0	0	0	0	36,569	10,982
50249A-AK-9	LYB INTERNATIONAL FINANCE III LLC		10/06/2020	JP MORGAN	10/06/2020	PIERPONT	1,000,000	991,660	993,890	991,660	0	0	0	0	0	0	2,230	2,230	0	0
50540R-AN-2	LABORATORY CORP OF AMERICA HLDG		05/20/2020	VARIOUS	06/30/2020	CITIGROUP	2,525,000	2,719,510	2,760,684	2,712,873	0	(6,637)	0	(6,637)	0	0	47,810	47,810	17,114	5,892
50540R-AT-9	LABORATORY CORPORATION OF AMERICA		06/30/2020	FIFTH THIRD	07/30/2020	JANE STREET EXECUTIO	1,500,000	1,618,260	1,646,775	1,615,779	0	(2,481)	0	(2,481)	0	0	30,996	30,996	20,583	16,385
505742-AF-3	LADDER CAPITAL FINANCE HOLDINGS LL		04/16/2020	EXTERNAL MANAGER TRA	10/22/2020	EXTERNAL MANAGER TRA	85,000	71,556	82,981	74,879	0	3,323	0	3,323	0	0	8,102	8,102	2,739	397
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL		04/15/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	45,000	37,375	43,601	38,045	0	670	0	670	0	0	5,556	5,556	1,517	97
512807-AV-0	LAM RESEARCH CORPORATION		04/30/2020	JP MORGAN	04/30/2020	STIFEL NICOLAUS	1,000,000	996,700	997,610	996,700	0	0	0	0	0	0	910	910	0	0
512807-AW-8	LAM RESEARCH CORPORATION		04/30/2020	BANK OF AMERICA	04/30/2020	ROBERT W. BAIRD	1,000,000	997,370	1,001,160	997,370	0	0	0	0	0	0	3,790	3,790	0	0
512807-AX-6	LAM RESEARCH CORPORATION		04/30/2020	BANK OF AMERICA	04/30/2020	VARIOUS	2,000,000	1,994,020	2,000,390	1,994,020	0	0	0	0	0	0	6,370	6,370	0	0
513075-BQ-3	LAMAR MEDIA CORP		01/23/2020	EXTERNAL MANAGER TRA	10/21/2020	VARIOUS	263,000	263,000	260,119	249,748	0	748	14,000	(13,252)	0	0	10,371	10,371	4,964	0
513075-BR-1	LAMAR MEDIA CORP		10/21/2020	EXCHANGE OFFER	12/15/2020	EXTERNAL MANAGER TRA	45,000	41,850	45,475	42,086	0	236	0	236	0	0	3,388	3,388	684	450
513075-BS-9	LAMAR MEDIA CORP		01/23/2020	EXTERNAL MANAGER TRA	10/21/2020	VARIOUS	138,000	138,000	133,890	133,339	0	214	4,875	(4,661)	0	0	551	551	2,132	0
513075-BT-7	LAMAR MEDIA CORP		10/21/2020	EXCHANGE OFFER	12/15/2020	EXTERNAL MANAGER TRA	75,000	70,125	78,533	70,403	0	278	0	278	0	0	8,130	8,130	2,967	1,050
513272-AC-8	LAMB WESTON HOLDINGS INC		05/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	15,000	16,687	15,000	0	0	0	0	0	0	1,687	1,687	425	0
52532X-AC-9	LEIDOS INC		06/04/2020	BANK OF AMERICA	08/28/2020	JANE STREET EXECUTIO	1,000,000	1,077,290	1,116,740	1,073,770	0	(3,520)	0	(3,520)	0	0	42,970	42,970	10,976	2,618
52532X-AG-0	LEIDOS HOLDINGS INC		10/05/2020	CITIGROUP	10/05/2020	STIFEL NICOLAUS	1,000,000	995,170	996,810	995,170	0	0	0	0	0	0	1,640	1,640	0	0
527298-BK-8	LEVEL 3 FINANCING INC		03/24/2020	EXTERNAL MANAGER TRA	12/10/2020	EXTERNAL MANAGER TRA	105,000	96,600	105,441	98,004	0	1,404	0	1,404	0	0	7,437	7,437	5,158	1,113
53079E-BK-9	LIBERTY MUTUAL GROUP INC		04/28/2020	CREDIT SUISSE	04/28/2020	JEFFERIES & CO	2,000,000	1,997,980	2,002,780	1,997,980	0	0	0	0	0	0	4,800	4,800	0	0
53219L-AU-3	LIFEPOINT HEALTH INC		11/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	220,000	220,000	217,374	220,000	0	0	0	0	0	0	(2,626)	(2,626)	230	0
53227J-AC-8	LIFE STORAGE INC		09/09/2020	WELLS FARGO	09/09/2020	PIERPONT	2,000,000	1,990,480	1,999,620	1,990,480	0	0	0	0	0	0	9,140	9,140	0	0
539830-BP-3	LOCKHEED MARTIN CORPORATION		05/15/2020	MIZUHO	07/21/2020	VARIOUS	1,000,000	997,800	1,058,785	997,825	0	25	0	25	0	0	60,960	60,960	3,238	0
541056-AA-5	LOGAN MERGER SUB INC		08/14/2020	VARIOUS	12/15/2020	VARIOUS	857,000	857,000	879,752	857,000	0	0	0	0	0	0	22,752	22,752	4,050	0
548661-DT-1	LOWES COMPANIES INC		03/24/2020	JP MORGAN	10/23/2020	VARIOUS	2,000,000	1,995,420	2,139,970	1,995,671	0	251	0	251	0	0	144,299	144,299	23,444	0
548661-DU-8	LOWES COMPANIES INC		03/24/2020	JP MORGAN	03/24/2020	SEAPORT	2,000,000	1,990,360	2,008,380	1,990,360	0	0	0	0	0	0	18,020	18,020	0	0
548661-DV-6	LOWES COMPANIES INC		03/24/2020	JP MORGAN	03/24/2020	STIFEL NICOLAUS	3,000,000	2,985,990	3,044,300	2,985,990	0	0	0	0	0	0	58,310	58,310	0	0
548661-DW-4	LOWES COS INC		03/24/2020	JP MORGAN	03/24/2020	VARIOUS	3,000,000	2,994,420	3,049,120	2,994,420	0	0	0	0	0	0	54,700	54,700	0	0
548661-DY-0	LOWES COMPANIES INC		10/07/2020	WELLS FARGO	10/07/2020	JEFFERIES & CO	2,000,000	1,992,340	1,995,440	1,992,340	0	0	0	0	0	0	3,100	3,100	0	0
552848-AG-8	MGIC INVESTMENT CORPORATION		08/06/2020	EXTERNAL MANAGER TRA	08/07/2020	EXTERNAL MANAGER TRA	73,000	73,000	74,551	73,000	0	0	0	0	0	0	1,551	1,551	0	0
55305B-AR-2	M/I HOMES INC		01/07/2020	EXTERNAL MANAGER TRA	01/08/2020	EXTERNAL MANAGER TRA	269,000	269,000	271,690	269,000	0	0	0	0	0	0	2,690	2,690	0	0
55336V-BG-4	MPLX LP		05/22/2020	VARIOUS	09/14/2020	CALL 100	552,000	525,751	552,000	531,742	0	5,991	0	5,991	0	0	20,258	20,258	4,477	2,300
55336V-BJ-8	MPLX LP		09/15/2020	MARKET AXESS AS A BR	10/15/2020	CALL 100	121,000	121,488	121,000	121,000	0	(488)	0	(488)	0	0	0	0	3,781	3,193
55336V-BL-3	MPLX LP		05/20/2020	EXCHANGE OFFER	08/31/2020	CALL 103.188	210,000	183,039	216,695	184,985	0	1,946	0	1,946	0	0	25,015	25,015	11,157	0
55342U-AM-6	MPT OPERATING PARTNERSHIP LP		11/19/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	215,000	215,000	218,686	215,000	0	0	0	0	0	0	3,686	3,686	146	0
55354G-AK-6	MSCI INC		02/19/2020	EXTERNAL MANAGER TRA	08/14/2020	EXTERNAL MANAGER TRA	125,000	125,000	130,781	117,113	0	238	8,125	(7,887)	0	0	13,669	13,669	2,064	0
565849-AK-2	MARATHON OIL CORP		03/17/2020	STIFEL NICOLAUS	04/15/2020	MARKET AXESS AS A BR	425,000	345,100	398,442	342,576	0	2,135	4,659	(2,524)	0	0	55,866	55,866	5,487	4,562
56585A-AZ-5	MARATHON PETROLEUM CORP		08/11/2020	VARIOUS	10/01/2020	CALL 100	395,000	397,784	395,000	395,000	0	(2,784)	0	(2,784)	0	0	0	0	10,616	7,522
56585A-BA-9	MARATHON PETROLEUM CORP		02/26/2020	MARKET AXESS AS A BR	02/26/2020	CITIGROUP	500,000	545,770	548,895	545,770	0	0	0	0	0	0	3,125	3,125	4,816	4,816
571676-AF-2	MARS INCORPORATED		02/06/2020	JP MORGAN	08/19/2020	CITIGROUP	1,000,000	1,175,290	1,259,710	1,173,231	0	(2,059)	0	(2,059)	0	0	86,479	86,479	35,111	14,154
571676-AJ-4	MARS INC		07/13/2020	JP MORGAN	07/13/2020	JEFFERIES & CO	4,000,000	3,994,400	4,002,320	3,994,400	0	0	0	0	0	0	7,920	7,920	0	0
571676-AL-9	MARS INC		07/13/2020	JP MORGAN	07/13/2020	VARIOUS	3,000,000	2,995,110	3,005,450	2,995,110	0	0	0	0	0	0	10,340	10,340	0	0
571676-AQ-8	MARS INC		07/13/2020	JP MORGAN	07/13/2020	VARIOUS	3,000,000	2,982,930	3,003,980	2,982,930	0	0	0	0	0	0	21,050	21,050	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
571748-BK-7	MARSH & MCLENNAN COMPANIES INC		09/17/2020	VARIOUS	12/15/2020	CALL 100	165,000	165,025	165,000	165,031	0	6	0	6	0	0	(31)	(31)	1,563	681
571748-BN-1	MARSH & MCLENNAN COMPANIES INC		05/04/2020	CITIGROUP	11/16/2020	VARIOUS	3,000,000	2,974,380	3,043,226	2,974,764	0	384	0	384	0	0	68,462	68,462	11,938	0
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/14/2020	EXTERNAL MANAGER TRA	05/20/2020	EXTERNAL MANAGER TRA	614,000	613,975	646,085	613,975	0	0	0	0	0	0	32,110	32,110	3,243	0
571903-BE-2	MARRIOTT INTERNATIONAL INC		05/28/2020	EXTERNAL MANAGER TRA	07/10/2020	EXTERNAL MANAGER TRA	100,000	99,379	104,585	99,380	0	1	0	1	0	0	5,205	5,205	552	0
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANC		04/13/2020	CREDIT SUISSE	04/13/2020	VARIOUS	3,000,000	2,987,640	3,010,930	2,987,640	0	0	0	0	0	0	23,290	23,290	0	0
57636Q-AQ-7	MASTERCARD INC		03/24/2020	CITIGROUP	03/24/2020	VARIOUS	1,000,000	995,760	1,051,350	995,760	0	0	0	0	0	0	55,590	55,590	0	0
57636Q-AR-5	MASTERCARD INC		03/27/2020	VARIOUS	05/28/2020	BANK OF AMERICA	2,500,000	2,609,705	2,832,150	2,607,178	0	(2,527)	0	(2,527)	0	0	224,972	224,972	14,896	917
579780-AH-0	MCCORMICK & CO INC		01/17/2020	CITIGROUP	05/20/2020	BCIGEQIR	1,050,000	1,074,990	1,075,074	1,068,268	0	(6,722)	0	(6,722)	0	0	6,806	6,806	14,446	796
58013M-FB-5	MCDONALDS CORPORATION		02/12/2020	CREDIT SUISSE	03/20/2020	BNP PARIBAS	950,000	1,028,774	919,382	1,027,575	0	(1,199)	0	(1,199)	0	0	(108,194)	(108,194)	18,749	15,055
58013M-FK-5	MCDONALDS CORPORATION		03/03/2020	WELLS FARGO	04/27/2020	VARIOUS	1,000,000	1,082,270	1,125,610	1,074,971	0	(152)	7,147	(7,299)	0	0	50,639	50,639	3,474	403
58013M-FN-9	MCDONALDS CORPORATION		03/25/2020	BANK OF AMERICA	03/25/2020	VARIOUS	2,000,000	1,999,300	2,012,190	1,999,300	0	0	0	0	0	0	12,890	12,890	0	0
58013M-FQ-2	MCDONALDS CORPORATION		03/25/2020	JP MORGAN	03/25/2020	VARIOUS	5,000,000	4,963,300	4,975,780	4,963,300	0	0	0	0	0	0	12,480	12,480	0	0
585055-BC-9	MEDTRONIC INC		03/31/2020	MARKET AXESS AS A BR	10/29/2020	CALL 110.93	350,000	369,604	388,255	366,653	0	(2,951)	0	(2,951)	0	0	(16,653)	(16,653)	46,149	599
585055-BS-4	MEDTRONIC INC		03/16/2020	WELLS FARGO	06/01/2020	WELLS FARGO	1,300,000	1,352,897	1,474,343	1,350,790	0	(2,107)	0	(2,107)	0	0	123,553	123,553	9,858	379
58933Y-BA-2	MERCK & CO INC		08/20/2020	VARIOUS	11/09/2020	VARIOUS	2,500,000	2,555,450	2,592,778	2,548,135	0	(492)	6,823	(7,315)	0	0	44,643	44,643	14,498	5,875
59001K-AH-3	MERITOR INC		11/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	40,000	40,872	40,000	0	0	0	0	0	0	872	872	50	0
59217G-EG-0	METLIFE GLOBAL FUNDING INC		04/03/2020	BANK OF AMERICA	04/03/2020	JEFFERIES & CO	3,000,000	2,993,820	2,991,240	2,993,820	0	0	0	0	0	0	(2,580)	(2,580)	0	0
594087-AV-0	MICHAELS STORES INC		09/17/2020	EXTERNAL MANAGER TRA	10/08/2020	EXTERNAL MANAGER TRA	35,000	35,000	35,088	34,738	0	0	263	(263)	0	0	350	350	55	0
594918-CD-4	MICROSOFT CORPORATION		06/01/2020	STATE STREET BANK	09/15/2020	WELLS FARGO	242,000	245,945	259,676	245,923	0	(22)	0	(22)	0	0	13,753	13,753	1,906	0
595017-AF-1	MICROCHIP TECHNOLOGY INCORPORATED		04/02/2020	EXTERNAL MANAGER TRA	05/26/2020	EXTERNAL MANAGER TRA	65,000	61,605	81,689	61,680	0	75	0	75	0	0	20,008	20,008	281	109
595017-AS-3	MICROCHIP TECHNOLOGY INCORPORATED		05/26/2020	EXTERNAL MANAGER TRA	08/31/2020	EXTERNAL MANAGER TRA	199,000	199,000	206,960	199,000	0	0	0	0	0	0	7,960	7,960	2,185	0
595112-BR-3	MICRON TECHNOLOGY INC		04/21/2020	MORGAN STANLEY	08/04/2020	SUMRIDGE PARTNERS	250,000	250,000	261,098	250,000	0	0	0	0	0	0	11,098	11,098	1,769	0
59523U-AS-6	MID-AMERICA APARTMENTS LP		08/03/2020	WELLS FARGO	08/06/2020	SUSQUEHANNA	500,000	497,325	499,710	497,325	0	0	0	0	0	0	2,385	2,385	0	0
60855R-AJ-9	MOLINA HEALTHCARE INC		05/28/2020	EXTERNAL MANAGER TRA	06/04/2020	EXTERNAL MANAGER TRA	192,000	192,000	196,560	192,000	0	0	0	0	0	0	4,560	4,560	140	0
617446-8P-7	MORGAN STANLEY		03/26/2020	MORGAN STANLEY	03/26/2020	SUSQUEHANNA	3,000,000	3,000,000	2,982,330	3,000,000	0	0	0	0	0	0	(17,670)	(17,670)	0	0
617446-8Q-5	MORGAN STANLEY		04/23/2020	MORGAN STANLEY	10/27/2020	VARIOUS	2,500,000	2,500,000	2,526,535	2,500,000	0	0	0	0	0	0	26,535	26,535	5,500	0
62886E-AX-6	NCR CORPORATION		04/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	40,000	44,533	40,000	0	0	0	0	0	0	4,533	4,533	2,149	0
62886E-AY-4	NCR CORPORATION		08/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	60,000	60,000	62,439	59,558	0	8	450	(442)	0	0	2,881	2,881	925	0
62886E-AZ-1	NCR CORPORATION		08/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	60,000	60,000	63,856	59,408	0	8	600	(592)	0	0	4,448	4,448	971	0
629209-AA-5	NMI HOLDINGS INC		06/05/2020	EXTERNAL MANAGER TRA	06/11/2020	EXTERNAL MANAGER TRA	92,000	92,000	95,795	92,000	0	0	0	0	0	0	3,795	3,795	0	0
629377-CE-0	NRG ENERGY INC		03/23/2020	EXTERNAL MANAGER TRA	05/01/2020	EXTERNAL MANAGER TRA	50,000	46,288	53,821	46,329	0	42	0	42	0	0	7,491	7,491	878	541
629377-CH-3	NRG ENERGY INC		03/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	20,000	18,833	21,851	18,905	0	72	0	72	0	0	2,946	2,946	1,563	279
629377-CR-1	NRG ENERGY INC		11/17/2020	CITIGROUP	12/15/2020	EXTERNAL MANAGER TRA	250,000	250,000	258,072	250,000	0	0	0	0	0	0	8,072	8,072	227	0
63111X-AB-7	NASDAQ INC		04/23/2020	BANK OF AMERICA	04/23/2020	VARIOUS	2,000,000	1,961,960	1,994,150	1,961,960	0	0	0	0	0	0	32,190	32,190	0	0
63111X-AD-3	NASDAQ INC		12/07/2020	JP MORGAN	12/07/2020	SUSQUEHANNA	5,000,000	4,983,350	4,990,300	4,983,350	0	0	0	0	0	0	6,950	6,950	0	0
63111X-AE-1	NASDAQ INC		12/07/2020	JP MORGAN	12/07/2020	VARIOUS	7,000,000	7,000,000	7,012,310	7,000,000	0	0	0	0	0	0	12,310	12,310	0	0
637417-AE-6	NATIONAL RETAIL PROPERTIES 3.8 10/15/22		02/13/2020	MILLENIUM ADVISORS	03/20/2020	CALL 105.132095	250,000	261,513	262,830	261,099	0	(414)	0	(414)	0	0	(11,099)	(11,099)	16,921	3,246
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI		01/22/2020	ROYAL BANK OF CANADA	01/22/2020	VARIOUS	7,000,000	6,969,340	6,977,390	6,969,340	0	0	0	0	0	0	8,050	8,050	0	0
637639-AA-3	NATIONAL SECURITIES CLEARING CORP		04/16/2020	WELLS FARGO	11/30/2020	VARIOUS	3,000,000	2,997,180	3,017,410	2,997,365	0	185	0	185	0	0	20,045	20,045	7,300	0
637639-AB-1	NATIONAL SECURITIES CLEARING CORP		04/16/2020	WELLS FARGO	11/30/2020	VARIOUS	2,000,000	1,996,060	2,033,640	1,996,287	0	227	0	227	0	0	37,353	37,353	9,125	0
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC		03/26/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	25,125	31,463	25,507	0	382	0	382	0	0	5,957	5,957	1,625	370
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		12/01/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	165,000	165,000	168,444	165,000	0	0	0	0	0	0	3,444	3,444	164	0
64110D-AE-4	NETAPP INC		05/18/2020	BARCLAY'S CAPITAL	07/27/2020	CALL 102.674	1,700,000	1,732,878	1,745,458	1,726,126	0	(6,752)	0	(6,752)	0	0	(26,126)	(26,126)	80,839	24,703
64110D-AK-0	NETAPP INC		06/17/2020	JP MORGAN	06/17/2020	MES	1,000,000	997,300	998,600	997,300	0	0	0	0	0	0	1,300	1,300	0	0
64110D-AL-8	NETAPP INC		06/17/2020	GOLDMAN SACHS	08/25/2020	PIERPONT	250,000	249,835	259,068	249,838	0	3	0	3	0	0	9,230	9,230	846	0
64952G-AT-5	NEW YORK LIFE INSURANCE COMPANY		04/08/2020	CREDIT SUISSE	04/08/2020	VARIOUS	2,000,000	1,987,780	2,025,660	1,987,780	0	0	0	0	0	0	37,880	37,880	0	0
64952W-DS-9	NEW YORK LIFE GLOBAL FDG		08/04/2020	JP MORGAN	08/04/2020	SUSQUEHANNA	5,000,000	4,991,550	5,001,400	4,991,550	0	0	0	0	0	0	9,850	9,850	0	0
651229-BB-1	NEWELL BRANDS INC		05/20/2020	EXTERNAL MANAGER TRA	12/18/2020	EXTERNAL MANAGER TRA	235,000	233,825	258,061	233,938	0	113	0	113	0	0	24,123	24,123	6,396	0
65336Y-AN-3	NEXSTAR BROADCASTING INC		09/15/2020	EXTERNAL MANAGER TRA	11/23/2020	EXTERNAL MANAGER TRA	169,000	169,000	174,070	169,000	0	0	0	0	0	0	5,070	5,070	1,338	0
65339K-BA-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		06/30/2020	ROYAL BANK OF CANADA	09/30/2020	BCNSTEQ9A	4,000,000	4,001,520	4,001,400	4,001,194	0	(326)	0	(326)	0	0	206	206	12,462	3,583
65339K-BB-5	NEXTERA ENERGY CAPITAL HOLDINGS IN		09/03/2020	MARKET AXESS AS A BR	12/29/2020	CALL 103.402	1,000,000	1,041,350	1,034,020	1,032,657	0	(8,693)	0	(8,693)	0	0	(32,657)	(32,657)	45,042	1,156
666807-BK-7	NORTHROP GRUMMAN CORP		01/24/2020	JP MORGAN	08/14/2020	GOLDMAN SACHS	300,000	316,509	337,944	309,817	0	(910)	5,782	(6,692)	0	0	28,127	28,127	10,053	4,720
666807-BQ-4	NORTHROP GRUMMAN CORP 2.55 10/15/22		03/19/2020	MARKET AXESS AS A BR	05/20/2020	MORGAN STANLEY	194,000	183,357	197,144	183,757	0	400	0	400	0	0	13,387	13,387	2,677	2,171
666807-BS-0	NORTHROP GRUMMAN CORP		08/14/2020	VARIOUS	10/15/2020	JP MORGAN	750,000	807,295	930,428	805,435	0	(852)	1,009	(1,861)	0	0	124,993	124,993	18,883	4,431
666807-BU-5	NORTHROP GRUMMAN CORP		03/19/2020	JP MORGAN	03/19/2020	JEFFERIES & CO	500,000	497,035	508,050	497,035	0	0	0	0	0	0	11,015	11,015	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
66989H-AQ-1	NOVARTIS CAPITAL CORP		02/11/2020	CITIGROUP	05/01/2020	VARIOUS	4,750,000	4,745,678	4,849,831	4,745,704	0	26	0	26	0	0	104,127	104,127	7,875	0
66989H-AS-7	NOVARTIS CAPITAL CORP		02/11/2020	CITIGROUP	02/11/2020	JEFFERIES & CO	3,000,000	2,931,360	2,934,930	2,931,360	0	0	0	0	0	0	3,570	3,570	0	0
67066G-AF-1	NVIDIA CORPORATION		03/26/2020	VARIOUS	03/26/2020	VARIOUS	2,000,000	2,011,435	2,018,160	2,011,435	0	0	0	0	0	0	6,725	6,725	0	0
67066G-AG-9	NVIDIA CORPORATION		03/26/2020	VARIOUS	03/26/2020	VARIOUS	3,000,000	3,051,300	3,042,930	3,051,300	0	0	0	0	0	0	(8,370)	(8,370)	0	0
67066G-AH-7	NVIDIA CORPORATION		03/26/2020	VARIOUS	03/26/2020	VARIOUS	5,000,000	5,033,495	5,155,270	5,033,495	0	0	0	0	0	0	121,775	121,775	0	0
67066G-AJ-3	NVIDIA CORPORATION		03/26/2020	VARIOUS	03/26/2020	VARIOUS	3,000,000	3,103,965	3,158,650	3,103,965	0	0	0	0	0	0	54,685	54,685	0	0
67079B-AA-8	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY	09/09/2020	TRUIST BANK	1,000,000	1,000,000	1,001,940	1,000,000	0	0	0	0	0	0	1,940	1,940	0	0
67079B-AE-0	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY	09/09/2020	JEFFERIES & CO	500,000	499,970	505,415	499,970	0	0	0	0	0	0	5,445	5,445	0	0
674215-AE-8	OASIS PETROLEUM INC		10/01/2020	EXTERNAL MANAGER TRA	11/20/2020	EXCHANGE OFFER	66,000	15,840	15,840	15,840	0	0	0	0	0	0	0	0	0	0
674215-AK-4	OASIS PETROLEUM INC		09/30/2020	EXTERNAL MANAGER TRA	11/20/2020	EXCHANGE OFFER	89,000	20,915	20,915	20,915	0	0	0	0	0	0	0	0	0	0
674599-CE-3	OCCIDENTAL PETROLEUM CORP		03/25/2020	EXTERNAL MANAGER TRA	12/15/2020	VARIOUS	145,000	85,000	142,561	96,137	0	11,137	0	11,137	0	0	46,424	46,424	3,114	447
674599-CH-6	OCCIDENTAL PETROLEUM CORPORATION		04/06/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	25,000	13,150	23,015	14,017	0	867	0	867	0	0	8,998	8,998	982	406
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION		07/30/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	11,663	12,094	10,139	0	22	1,546	(1,524)	0	0	1,955	1,955	506	287
674599-CM-5	OCCIDENTAL PETROLEUM CORPORATION		04/08/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	24,000	35,557	25,082	0	1,082	0	1,082	0	0	10,475	10,475	987	193
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		07/31/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	25,000	19,050	20,734	16,767	0	40	2,323	(2,283)	0	0	3,967	3,967	776	341
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION		03/23/2020	EXTERNAL MANAGER TRA	08/14/2020	EXTERNAL MANAGER TRA	160,000	96,825	155,300	104,952	0	8,127	0	8,127	0	0	50,348	50,348	2,190	479
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION		04/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	35,000	24,613	31,652	25,440	0	827	0	827	0	0	6,212	6,212	921	186
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		04/03/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	80,000	39,675	71,178	41,303	0	1,628	0	1,628	0	0	29,874	29,874	2,302	404
674599-CW-3	OCCIDENTAL PETROLEUM CORPORATION		01/27/2020	JP MORGAN	03/30/2020	VARIOUS	1,000,000	1,018,360	551,875	1,017,666	0	(694)	0	(694)	0	0	(465,791)	(465,791)	18,769	13,775
674599-DC-6	OCCIDENTAL PETROLEUM CORPORATION		04/03/2020	EXTERNAL MANAGER TRA	05/08/2020	EXTERNAL MANAGER TRA	1,715,000	929,116	1,425,594	936,949	0	11,168	3,335	7,833	0	0	488,645	488,645	15,071	4,788
674599-DZ-5	OCCIDENTAL PETROLEUM CORPORATION		06/26/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	80,000	80,000	89,715	79,902	0	0	98	(98)	0	0	9,813	9,813	2,796	0
674599-EA-9	OCCIDENTAL PETROLEUM CORPORATION		06/26/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	75,000	75,000	87,168	74,906	0	0	94	(94)	0	0	12,262	12,262	2,736	0
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATION		08/12/2020	EXTERNAL MANAGER TRA	08/12/2020	EXTERNAL MANAGER TRA	182,000	182,000	182,000	182,000	0	0	0	0	0	0	0	0	0	0
678858-BV-2	OKLAHOMA GAS AND ELECTRIC COMPANY		03/30/2020	MIZUHO	03/30/2020	JEFFERIES & CO	5,000,000	4,997,450	4,993,200	4,997,450	0	0	0	0	0	0	(4,250)	(4,250)	0	0
680665-AJ-5	OLIN CORP		03/18/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	35,000	29,838	36,483	30,221	0	384	0	384	0	0	6,262	6,262	1,325	25
681919-BB-1	OMNICOM GROUP INC		02/19/2020	CITIGROUP	03/25/2020	BARCLAY'S CAPITAL	1,500,000	1,494,840	1,241,175	1,494,866	0	26	0	26	0	0	(253,691)	(253,691)	3,675	0
68233J-BW-3	ONCOR ELECTRIC DELIVERY COMPANY LL		09/23/2020	STATE STREET BANK	09/29/2020	WELLS FARGO	791,000	1,248,467	1,223,384	1,248,254	0	(213)	0	(213)	0	0	(24,869)	(24,869)	940	0
683720-AA-4	OPEN TEXT HOLDINGS INC		02/03/2020	EXTERNAL MANAGER TRA	02/05/2020	EXTERNAL MANAGER TRA	126,000	126,000	126,945	126,000	0	0	0	0	0	0	945	945	0	0
68389X-BP-9	ORACLE CORPORATION 3.8 11/15/37		01/09/2020	CITIGROUP	03/30/2020	US BANK	850,000	930,393	870,681	929,662	0	(731)	0	(731)	0	0	(58,981)	(58,981)	12,202	5,204
68389X-BT-1	ORACLE CORPORATION		03/30/2020	JP MORGAN	03/30/2020	ROYAL BANK OF CANADA	3,000,000	2,998,890	3,006,200	2,998,890	0	0	0	0	0	0	7,310	7,310	0	0
68389X-BV-6	ORACLE CORPORATION		03/30/2020	JP MORGAN	03/30/2020	SUNTRUST	2,000,000	1,997,940	1,999,660	1,997,940	0	0	0	0	0	0	1,720	1,720	0	0
68389X-BX-2	ORACLE CORPORATION		03/30/2020	WELLS FARGO	03/30/2020	VARIOUS	6,000,000	5,979,240	6,034,470	5,979,240	0	0	0	0	0	0	55,230	55,230	0	0
68389X-BY-0	ORACLE CORPORATION		03/30/2020	WELLS FARGO	03/30/2020	SEAPORT	4,000,000	3,984,600	4,019,480	3,984,600	0	0	0	0	0	0	34,880	34,880	0	0
68752D-AA-6	ORTHO-CLINICAL DIAGNOSTICS INC		01/16/2020	EXTERNAL MANAGER TRA	02/05/2020	EXTERNAL MANAGER TRA	137,000	137,000	141,110	137,000	0	0	0	0	0	0	4,110	4,110	276	0
68752D-AC-2	ORTHO-CLINICAL DIAGNOSTICS INC		05/28/2020	EXTERNAL MANAGER TRA	07/27/2020	EXTERNAL MANAGER TRA	167,000	167,000	177,855	167,000	0	0	0	0	0	0	10,855	10,855	1,642	0
68902V-AA-5	OTIS WORLDWIDE CORP		06/16/2020	VARIOUS	09/09/2020	VARIOUS	2,000,000	1,975,805	1,970,711	1,970,131	0	480	6,155	(5,675)	0	0	580	580	24,896	6,786
68902V-AB-3	OTIS WORLDWIDE CORP		02/19/2020	CITIGROUP	04/08/2020	VARIOUS	1,000,000	999,820	985,690	999,820	0	0	0	0	0	0	(14,130)	(14,130)	2,148	0
69318F-AH-1	PBF HOLDING COMPANY LLC		10/07/2020	EXTERNAL MANAGER TRA	12/01/2020	VARIOUS	605,000	394,900	358,230	395,692	0	792	0	792	0	0	(37,462)	(37,462)	7,108	5,381
69318F-AJ-7	PBF HOLDING COMPANY LLC		12/01/2020	EXCHANGE OFFER	12/15/2020	EXTERNAL MANAGER TRA	65,000	42,738	39,919	42,847	0	110	0	110	0	0	(2,929)	(2,929)	1,257	1,148
69318F-AK-4	PBF HOLDING COMPANY LLC		10/06/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	80,000	82,200	81,279	82,103	0	(97)	0	(97)	0	0	(824)	(824)	4,276	2,981
69356M-AA-4	PM GENERAL PURCHASER LLC		09/21/2020	DEUTSCHE BANK	09/22/2020	STIFEL NICOLAUS	250,000	250,000	259,375	250,000	0	0	0	0	0	0	9,375	9,375	0	0
69370C-AB-6	PTC INC		01/30/2020	EXTERNAL MANAGER TRA	02/05/2020	EXTERNAL MANAGER TRA	179,000	179,000	181,554	179,000	0	0	0	0	0	0	2,554	2,554	0	0
69370C-AC-4	PTC INC		01/30/2020	EXTERNAL MANAGER TRA	02/05/2020	EXTERNAL MANAGER TRA	130,000	130,000	132,113	130,000	0	0	0	0	0	0	2,113	2,113	0	0
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY		06/16/2020	JP MORGAN	06/16/2020	JEFFERIES & CO	5,000,000	4,994,800	5,003,150	4,994,800	0	0	0	0	0	0	8,350	8,350	0	0
694308-JH-1	PACIFIC GAS & ELECTRIC UTILITIES		06/16/2020	JP MORGAN	06/16/2020	JEFFERIES & CO	5,000,000	4,975,050	4,995,450	4,975,050	0	0	0	0	0	0	20,400	20,400	0	0
694308-JJ-7	PACIFIC GAS & ELECTRIC UTILITIES		06/16/2020	JP MORGAN	06/16/2020	JEFFERIES & CO	7,000,000	6,955,830	6,991,950	6,955,830	0	0	0	0	0	0	36,120	36,120	0	0
695114-CX-4	PACIFICORP		04/06/2020	SMBC	04/06/2020	VARIOUS	3,000,000	2,975,280	3,005,590	2,975,280	0	0	0	0	0	0	30,310	30,310	0	0
69888X-AA-7	PAR PHARMACEUTICAL INC		11/09/2020	VARIOUS	12/15/2020	VARIOUS	76,848	49,441	83,012	50,546	0	1,105	0	1,105	0	0	32,466	32,466	3,208	171
701885-AF-2	PARSLEY ENERGY LLC		05/28/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	65,000	59,738	67,553	59,779	0	543	502	41	0	0	7,775	7,775	2,806	858
70339P-AA-7	PATTERN ENERGY OPERATIONS LP		07/14/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	40,000	42,146	40,000	0	0	0	0	0	0	2,146	2,146	680	0
713448-FA-1	PEPSICO INC		10/05/2020	CITIGROUP	10/05/2020	SUSQUEHANNA	2,000,000	1,991,940	1,993,660	1,991,940	0	0	0	0	0	0	1,720	1,720	0	0
713448-FB-9	PEPSICO INC		10/05/2020	DREXEL HAMILTON	10/05/2020	STIFEL NICOLAUS	1,000,000	999,430	1,000,030	999,430	0	0	0	0	0	0	600	600	0	0
716768-AD-8	PETSMART INC		03/31/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	5,000	4,600	5,075	4,643	0	93	50	43	0	0	432	432	456	149
717081-EZ-2	PFIZER INC		05/18/2020	CITIGROUP	06/04/2020	US BANK	1,000,000	993,790	999,220	993,792	0	2	0	2	0	0	5,428	5,428	708	0
71953L-AA-9	PICASSO FINANCE SUB INC		06/01/2020	EXTERNAL MANAGER TRA	08/11/2020	EXTERNAL MANAGER TRA	193,000	193,000	205,300	193,000	0	0	0	0	0	0	12,300	12,300	1,872	0
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC		05/18/2020	MIZUHO	05/18/2020	VARIOUS	3,000,000	2,978,610	2,991,890	2,978,610	0	0	0	0	0	0	13,280	13,280	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
720198-AE-0	PIEDMONT OPERATING PARTNERSHIP LP		08/05/2020	JP MORGAN	08/05/2020	SUSQUEHANNA	1,000,000	992,360	994,980	992,360	0	0	0	0	0	0	2,620	2,620	0	0
721283-AA-7	PIKE CORP		08/19/2020	EXTERNAL MANAGER TRA	08/20/2020	EXTERNAL MANAGER TRA	72,000	72,000	72,090	72,000	0	0	0	0	0	0	90	90	0	0
72431P-AA-0	PISCES MIDCO INC		10/26/2020	VARIOUS	12/15/2020	VARIOUS	1,540,000	1,615,569	1,625,840	1,611,099	0	(2,645)	1,824	(4,469)	0	0	14,740	14,740	34,062	20,409
72925P-AC-9	PLUM CREEK TIMBERLANDS LP		02/18/2020	MARKET AXESS AS A BR	05/18/2020	CALL 103.379	1,400,000	1,432,508	1,447,306	1,422,851	0	(9,657)	0	(9,657)	0	0	(22,851)	(22,851)	91,721	28,331
737446-AP-9	POST HOLDINGS INC		03/12/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	10,000	10,281	10,994	10,000	0	(2)	280	(282)	0	0	994	994	819	136
73900L-AA-9	POWDR CORP		07/20/2020	EXTERNAL MANAGER TRA	07/30/2020	EXTERNAL MANAGER TRA	148,000	148,000	152,070	148,000	0	0	0	0	0	0	4,070	4,070	222	0
74101X-AE-0	PRESIDIO HOLDINGS INC		01/15/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	131,000	131,000	135,373	124,746	0	571	6,825	(6,254)	0	0	10,627	10,627	2,808	0
74101X-AF-7	PRESIDIO HOLDINGS INC		01/15/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	131,000	131,000	139,549	123,833	0	471	7,638	(7,167)	0	0	15,715	15,715	4,752	0
742718-FL-8	PROCTER & GAMBLE CO		10/27/2020	MORGAN STANLEY	11/12/2020	BANK OF AMERICA	2,000,000	1,996,760	2,000,000	1,996,789	0	29	0	29	0	0	3,211	3,211	519	0
74340X-BM-2	PROLOGIS LP		04/28/2020	VARIOUS	06/16/2020	VARIOUS	3,250,000	3,230,553	3,245,580	3,230,545	0	(8)	0	(8)	0	0	15,035	15,035	1,875	1,125
74340X-BN-0	PROLOGIS LP		02/03/2020	JP MORGAN	08/06/2020	VARIOUS	1,500,000	1,497,495	1,591,755	1,490,133	0	345	7,707	(7,362)	0	0	101,622	101,622	12,514	0
74340X-BP-5	PROLOGIS LP		06/16/2020	VARIOUS	11/18/2020	VARIOUS	1,750,000	1,747,638	1,800,140	1,747,573	0	(65)	0	(65)	0	0	52,567	52,567	12,833	2,500
743815-AE-2	PROVIDENCE SERVICE CORP		10/21/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	40,000	42,506	40,000	0	0	0	0	0	0	2,506	2,506	242	0
744320-BH-4	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO	08/18/2020	VARIOUS	3,000,000	3,000,000	3,003,750	3,000,000	0	0	0	0	0	0	3,750	3,750	0	0
74456Q-CD-6	PUBLIC SERVICE ELECTRIC AND GAS CO		05/06/2020	BANK OF NOVA SCOTIA	05/06/2020	VARIOUS	5,000,000	4,979,600	5,004,680	4,979,600	0	0	0	0	0	0	25,080	25,080	0	0
74460D-AC-3	PUBLIC STORAGE		04/29/2020	WELLS FARGO	07/20/2020	SUSQUEHANNA	500,000	527,460	567,400	526,657	0	(803)	0	(803)	0	0	40,743	40,743	5,457	1,977
745867-AX-9	PULTE GROUP INC		03/24/2020	EXTERNAL MANAGER TRA	03/30/2020	VARIOUS	525,000	468,563	515,813	468,648	0	86	0	86	0	0	47,164	47,164	5,527	5,177
747262-AS-2	QVC INC		04/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	10,000	9,050	10,658	9,190	0	140	0	140	0	0	1,469	1,469	337	19
747262-AU-7	QVC INC		05/26/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	10,000	9,500	10,646	9,551	0	51	0	51	0	0	1,095	1,095	366	127
747262-AY-9	QVC INC		01/29/2020	EXTERNAL MANAGER TRA	01/31/2020	EXTERNAL MANAGER TRA	173,000	173,000	174,946	173,000	0	0	0	0	0	0	1,946	1,946	0	0
747262-AZ-6	QVC INC		08/13/2020	BANK OF AMERICA	08/25/2020	FLOW TRADERS US INST	100,000	100,000	101,750	100,000	0	0	0	0	0	0	1,750	1,750	85	0
750098-AA-3	RACKSPACE TECHNOLOGY GLOBAL INC		11/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	85,000	85,000	89,230	85,000	0	0	0	0	0	0	4,230	4,230	127	0
75026J-AE-0	RADIATE HOLDCO LLC		09/11/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	160,000	160,000	169,548	160,000	0	0	0	0	0	0	9,548	9,548	2,196	0
75281A-BA-6	RANGE RESOURCES CORPORATION		05/12/2020	EXTERNAL MANAGER TRA	12/15/2020	VARIOUS	35,000	31,675	33,967	30,491	0	788	1,973	(1,185)	0	0	3,476	3,476	1,223	287
75419T-AA-1	RATTLER MIDSTREAM LP		07/09/2020	EXTERNAL MANAGER TRA	07/10/2020	EXTERNAL MANAGER TRA	110,000	110,000	111,513	110,000	0	0	0	0	0	0	1,513	1,513	0	0
754730-AG-4	RAYMOND JAMES FINANCIAL INC.		03/26/2020	JP MORGAN	03/26/2020	SUSQUEHANNA	1,000,000	996,680	992,970	996,680	0	0	0	0	0	0	(3,710)	(3,710)	0	0
75513E-BA-8	RAYTHEON TECHNOLOGIES CORPORATION		07/07/2020	VARIOUS	12/10/2020	VARIOUS	2,034,000	2,077,572	2,069,195	2,062,327	0	(15,245)	0	(15,245)	0	0	6,867	6,867	26,453	6,103
75513E-BD-2	RAYTHEON TECHNOLOGIES CORPORATION		06/10/2020	EXCHANGE OFFER	12/10/2020	EXCHANGE OFFER	1,000,000	1,008,043	1,006,975	1,006,975	0	(1,068)	0	(1,068)	0	0	0	0	23,556	0
75513E-BE-0	RAYTHEON TECHNOLOGIES CORPORATION		06/10/2020	EXCHANGE OFFER	12/10/2020	EXCHANGE OFFER	2,305,000	2,485,228	2,471,037	2,471,037	0	(14,191)	0	(14,191)	0	0	0	0	59,386	14,790
75606D-AG-6	REALOGY GROUP LLC		11/04/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	80,000	87,000	88,980	86,846	0	(154)	0	(154)	0	0	2,134	2,134	1,458	729
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR		06/04/2020	BARCLAY'S CAPITAL	06/04/2020	SUSQUEHANNA	3,000,000	2,984,160	2,985,960	2,984,160	0	0	0	0	0	0	1,800	1,800	0	0
760759-AS-9	REPUBLIC SERVICES INC		03/30/2020	MORGAN STANLEY	07/17/2020	ROBERT W. BAIRD	833,000	851,359	953,094	850,672	0	(687)	0	(687)	0	0	102,422	102,422	19,211	10,621
760759-AZ-3	REPUBLIC SERVICES INC		11/09/2020	JP MORGAN	11/09/2020	SUSQUEHANNA	3,000,000	2,998,200	3,009,330	2,998,200	0	0	0	0	0	0	11,130	11,130	0	0
760761-AD-8	REPUBLIC SERVICES INC		08/11/2020	VARIOUS	09/10/2020	CALL 105.67	1,059,000	1,122,596	1,119,045	1,117,170	0	(5,427)	0	(5,427)	0	0	(58,170)	(58,170)	81,979	15,393
767754-CH-5	RITE AID CORPORATION 6.12 04/01/23		01/02/2020	EXTERNAL MANAGER TRA	07/27/2020	STATE STREET BANK	168,000	153,825	169,008	148,204	0	2,932	8,554	(5,622)	0	0	20,804	20,804	10,204	4,459
774341-AC-5	ROCKWELL COLLINS INC		05/15/2020	US BANK	06/10/2020	EXCHANGE OFFER	727,000	740,655	737,487	737,487	0	(3,169)	0	(3,169)	0	0	0	0	12,398	3,114
774341-AK-7	ROCKWELL COLLINS INC.		05/21/2020	MORGAN STANLEY	06/10/2020	EXCHANGE OFFER	2,305,000	2,485,228	2,483,877	2,483,877	0	(1,351)	0	(1,351)	0	0	0	0	21,353	14,790
78397K-AA-0	SEG HOLDING LLC		10/06/2020	BANK OF AMERICA	10/07/2020	BANK OF AMERICA	100,000	100,000	101,750	100,000	0	0	0	0	0	0	1,750	1,750	0	0
78486Q-AE-1	SVB FINANCIAL GROUP		06/02/2020	BANK OF AMERICA	06/02/2020	VARIOUS	3,000,000	2,997,690	3,003,220	2,997,690	0	0	0	0	0	0	5,530	5,530	0	0
78573N-AC-6	SABRE GLBL INC		04/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	152,000	152,000	169,080	152,000	0	0	0	0	0	0	17,080	17,080	4,504	0
78573N-AF-9	SABRE GLBL INC		08/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	55,000	55,000	59,690	54,864	0	1	138	(137)	0	0	4,826	4,826	1,172	0
80622G-AD-6	SCENTRE MGMT LTD/RE1 LTD		05/19/2020	CITIGROUP	05/19/2020	VARIOUS	3,000,000	2,981,730	2,987,030	2,981,730	0	0	0	0	0	0	5,300	5,300	0	0
80622G-AE-4	SCENTRE MGMT LTD/RE1 LTD		05/19/2020	CITIGROUP	05/19/2020	VARIOUS	3,000,000	2,993,250	3,000,350	2,993,250	0	0	0	0	0	0	7,100	7,100	0	0
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		03/04/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	123,000	123,000	127,689	118,301	0	221	4,920	(4,699)	0	0	9,388	9,388	2,949	0
82453A-AA-5	SHIFT4 PAYMENTS LLC		10/15/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	154,000	154,000	159,141	154,000	0	0	0	0	0	0	5,141	5,141	698	0
827048-AV-1	SILGAN HOLDINGS INC		02/19/2020	EXTERNAL MANAGER TRA	07/29/2020	EXCHANGE OFFER	103,000	102,485	95,034	95,034	0	281	7,732	(7,451)	0	0	0	0	3,033	1,227
827048-AW-9	SILGAN HOLDINGS INC		07/29/2020	EXCHANGE OFFER	11/23/2020	EXTERNAL MANAGER TRA	103,000	94,753	106,605	95,042	0	289	0	289	0	0	11,563	11,563	2,762	0
828807-CV-7	SIMON PROPERTY GROUP LP		07/06/2020	JP MORGAN	07/06/2020	CANTOR FITZGERALD	3,000,000	3,221,880	3,225,780	3,221,880	0	0	0	0	0	0	3,900	3,900	37,333	37,333
828807-DK-0	SIMON PROPERTY GROUP LP		07/06/2020	JP MORGAN	07/06/2020	VARIOUS	3,000,000	2,989,770	3,001,030	2,989,770	0	0	0	0	0	0	11,260	11,260	0	0
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		07/14/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	85,000	79,188	84,516	79,712	0	525	0	525	0	0	4,803	4,803	3,580	1,899
830867-AA-5	DELTA AIR LINES INC		09/16/2020	EXTERNAL MANAGER TRA	09/24/2020	EXTERNAL MANAGER TRA	60,000	60,000	60,900	60,000	0	0	0	0	0	0	900	900	26	0
830867-AB-3	DELTA AIR LINES INC		09/16/2020	EXTERNAL MANAGER TRA	09/23/2020	EXTERNAL MANAGER TRA	80,000	80,000	82,656	80,000	0	0	0	0	0	0	2,656	2,656	21	0
842587-DF-1	SOUTHERN COMPANY (THE)		09/15/2020	WELLS FARGO	09/15/2020	VARIOUS	3,000,000	3,000,000	3,010,000	3,000,000	0	0	0	0	0	0	10,000	10,000	0	0
845467-AM-1	SOUTHWESTERN ENERGY COMPANY		06/10/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	20,000	19,250	20,702	17,649	0	154	1,755	(1,601)	0	0	3,053	3,053	1,042	293
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		06/09/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	14,438	15,826	13,207	0	85	1,315	(1,230)	0	0	2,619	2,619	807	226
84611W-AB-0	SP FINCO LLC		09/24/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	85,000	84,113	86,852	83,370	0	76	818	(742)	0	0	3,482	3,482	2,550	1,231

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDIN		09/15/2020	EXTERNAL MANAGER TRA	09/16/2020	EXTERNAL MANAGER TRA	35,000	35,000	35,875	35,000	0	0	0	0	0	0	875	875	0	0
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		06/03/2020	BARCLAY'S CAPITAL	11/24/2020	GOLDMAN SACHS	1,630,000	1,736,749	1,805,290	1,728,917	0	(7,832)	0	(7,832)	0	0	76,374	76,374	33,924	7,641
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP		09/02/2020	EXTERNAL MANAGER TRA	09/17/2020	EXTERNAL MANAGER TRA	71,000	70,273	74,728	70,273	0	0	0	0	0	0	4,454	4,454	63	0
84861T-AG-3	SPIRIT REALTY LP		08/03/2020	SUNTRUST	08/14/2020	VARIOUS	1,000,000	990,020	991,675	990,029	0	9	0	9	0	0	1,646	1,646	533	0
85172F-AQ-2	SPRINGLEAF FINANCE CORP		05/12/2020	EXTERNAL MANAGER TRA	10/16/2020	EXTERNAL MANAGER TRA	10,000	8,950	11,301	8,992	0	42	0	42	0	0	2,309	2,309	501	219
85172F-AR-0	SPRINGLEAF FINANCE CORP		05/12/2020	EXTERNAL MANAGER TRA	11/03/2020	EXTERNAL MANAGER TRA	15,000	12,525	15,550	12,608	0	83	0	83	0	0	2,942	2,942	793	419
85172F-AS-8	SPRINGLEAF FINANCE CORP		05/12/2020	EXTERNAL MANAGER TRA	12/09/2020	EXTERNAL MANAGER TRA	120,000	120,000	134,910	120,000	0	0	0	0	0	0	14,910	14,910	6,124	0
85205T-AK-6	SPIRIT AEROSYSTEMS INC		03/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	813,000	797,176	766,638	694,227	0	3,521	106,470	(102,949)	0	0	72,411	72,411	26,402	4,592
85205T-AM-2	SPIRIT AEROSYSTEMS INC		09/29/2020	GOLDMAN SACHS	09/30/2020	VARIOUS	1,000,000	1,000,000	1,002,500	1,000,000	0	0	0	0	0	0	2,500	2,500	0	0
852060-AD-4	SPRINT CAPITAL CORPORATION		03/19/2020	EXTERNAL MANAGER TRA	09/25/2020	EXTERNAL MANAGER TRA	15,000	15,900	18,525	15,857	0	(43)	0	(43)	0	0	2,668	2,668	899	361
85207U-AE-5	SPRINT CORP 7.25 09/15/21		03/19/2020	EXTERNAL MANAGER TRA	04/27/2020	EXTERNAL MANAGER TRA	30,000	28,781	31,400	28,852	0	71	0	71	0	0	2,548	2,548	259	48
853496-AH-0	STANDARD INDUSTRIES INC		08/07/2020	BANK OF AMERICA	09/10/2020	JP MORGAN	500,000	500,000	498,125	500,000	0	0	0	0	0	0	(1,875)	(1,875)	1,078	0
857477-BH-5	STATE STREET CORP		03/26/2020	MORGAN STANLEY	11/04/2020	EXCHANGE OFFER	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	8,397	0
863667-AE-1	STRYKER CORP 4.1 04/01/43		01/29/2020	VARIOUS	07/09/2020	PIERPONT	771,000	847,991	929,934	845,429	0	(1,152)	1,409	(2,561)	0	0	84,504	84,504	24,762	8,402
86614R-AN-7	SUMMIT MATERIALS LLC		07/27/2020	VARIOUS	12/15/2020	VARIOUS	195,000	195,000	200,171	195,000	0	0	0	0	0	0	5,171	5,171	350	0
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPERATIO		05/05/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	80,000	72,751	84,505	72,813	0	62	0	62	0	0	11,693	11,693	3,000	432
86787E-BA-4	TRUIST BANK		10/05/2020	VARIOUS	10/26/2020	CALL 100	1,855,000	1,866,481	1,855,000	1,855,000	0	(11,481)	0	(11,481)	0	0	0	0	45,032	22,581
87166B-AA-0	SYNEOS HEALTH INC		11/18/2020	EXTERNAL MANAGER TRA	11/18/2020	EXTERNAL MANAGER TRA	185,000	185,000	187,313	185,000	0	0	0	0	0	0	2,313	2,313	0	0
871829-BF-3	SYSCO CORPORATION		01/22/2020	ROYAL BANK OF CANADA	03/30/2020	VARIOUS	700,000	740,887	656,852	740,106	0	(781)	0	(781)	0	0	(83,254)	(83,254)	3,936	569
871829-BK-2	SYSCO CORPORATION		02/11/2020	BANK OF AMERICA	02/28/2020	GOLDMAN SACHS	250,000	249,118	255,163	249,120	0	2	0	2	0	0	6,043	6,043	317	0
872540-AT-6	TJX COMPANIES INC		03/30/2020	BANK OF AMERICA	03/30/2020	VARIOUS	2,000,000	1,997,500	2,019,130	1,997,500	0	0	0	0	0	0	21,630	21,630	0	0
87264A-BA-2	T-MOBILE USA INC		04/02/2020	DEUTSCHE BANK	04/27/2020	VARIOUS	4,500,000	4,498,965	4,561,935	4,498,965	0	0	0	0	0	0	62,970	62,970	972	0
87264A-BE-4	T-MOBILE USA INC		04/02/2020	DEUTSCHE BANK	04/27/2020	VARIOUS	2,000,000	1,985,560	2,048,545	1,985,567	0	7	0	7	0	0	62,978	62,978	1,076	0
87264A-BK-0	T-MOBILE USA INC		10/19/2020	DEUTSCHE BANK	12/15/2020	JP MORGAN	250,000	243,970	258,018	243,995	0	25	0	25	0	0	14,022	14,022	1,479	458
87264A-BM-6	T-MOBILE USA INC		10/19/2020	DEUTSCHE BANK	12/01/2020	VARIOUS	1,500,000	1,454,640	1,490,620	1,454,660	0	20	0	20	0	0	35,960	35,960	4,629	3,025
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		08/25/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	20,000	19,550	20,218	18,853	0	62	759	(697)	0	0	1,365	1,365	813	495
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		08/25/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	20,000	18,250	19,786	18,142	0	59	167	(108)	0	0	1,644	1,644	446	128
87612B-BP-6	TARGA RESOURCES PARTNERS LP		06/04/2020	EXTERNAL MANAGER TRA	12/01/2020	EXCHANGE OFFER	405,000	416,259	390,353	390,353	0	486	26,391	(25,905)	0	0	0	0	22,523	11,818
87612E-BH-8	TARGET CORPORATION		05/18/2020	JEFFERIES & CO	10/15/2020	CITIGROUP	2,000,000	2,237,580	2,352,120	2,227,093	0	(10,487)	0	(10,487)	0	0	125,027	125,027	34,500	6,563
87612E-BJ-4	TARGET CORPORATION		01/21/2020	GOLDMAN SACHS	01/21/2020	JEFFERIES & CO	2,000,000	1,996,260	2,000,520	1,996,260	0	0	0	0	0	0	4,260	4,260	0	0
87612E-BK-1	TARGET CORPORATION		03/26/2020	BANK OF AMERICA	03/26/2020	VARIOUS	2,000,000	1,991,860	1,992,780	1,991,860	0	0	0	0	0	0	920	920	0	0
87612E-BL-9	TARGET CORPORATION		03/26/2020	CITIGROUP	05/18/2020	VARIOUS	3,000,000	2,995,020	3,118,857	2,995,081	0	61	0	61	0	0	123,777	123,777	6,250	0
87724R-AC-6	TAYLOR MORRISON COMMUNITIES INC		02/10/2020	EXCHANGE OFFER	09/14/2020	VARIOUS	338,000	303,719	349,758	307,665	0	3,946	0	3,946	0	0	30,335	30,335	30,361	0
87724R-AE-2	TAYLOR MORRISON COMMUNITIES INC		02/10/2020	EXCHANGE OFFER	09/14/2020	VARIOUS	950,000	806,299	964,949	835,714	0	29,416	0	29,416	0	0	119,686	119,686	31,726	0
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		05/04/2020	JP MORGAN	12/11/2020	JEFFERIES & CO	3,000,000	2,996,010	3,052,385	2,996,020	0	10	0	10	0	0	56,365	56,365	9,992	0
879369-AG-1	TELEFLEX INCORPORATED		05/21/2020	EXTERNAL MANAGER TRA	05/21/2020	EXTERNAL MANAGER TRA	178,000	178,000	180,274	178,000	0	0	0	0	0	0	2,274	2,274	0	0
88033G-CN-8	TENET HEALTHCARE CORPORATI 6.75 06/15/23		03/23/2020	EXTERNAL MANAGER TRA	09/01/2020	EXTERNAL MANAGER TRA	395,000	345,900	425,613	351,715	0	5,815	0	5,815	0	0	73,897	73,897	19,108	7,067
88033G-CU-2	TENET HEALTHCARE CORPORATION		04/03/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	30,000	26,850	30,486	27,210	0	360	0	360	0	0	3,276	3,276	1,708	666
88033G-DG-2	TENET HEALTHCARE CORPORATION		06/02/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	60,000	60,000	62,537	58,572	0	72	1,500	(1,428)	0	0	3,965	3,965	2,729	0
880349-AS-4	TENNECO INC		11/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	76,000	76,000	82,380	76,000	0	0	0	0	0	0	6,380	6,380	96	0
882384-AD-2	TEXAS EASTERN TRANSMISSION LP		06/03/2020	BROWNSTONE INVESTMEN	06/08/2020	BCIGEQIH	40,000	41,399	41,400	41,397	0	(2)	0	(2)	0	0	3	3	560	544
887317-AV-7	WARNER MEDIA LLC		07/20/2020	MORGAN STANLEY	08/05/2020	CA_CASH_CLOSE	488,000	509,157	537,420	508,549	0	(608)	0	(608)	0	0	28,871	28,871	3,080	1,162
887317-AW-5	TIME WARNER INC 3.6 07/15/25		02/14/2020	VARIOUS	08/05/2020	CA_CASH_CLOSE	131,000	136,693	147,057	133,569	0	(354)	2,769	(3,123)	0	0	13,487	13,487	2,620	355
893647-BJ-5	TRANSDIGM INC		03/27/2020	EXTERNAL MANAGER TRA	06/12/2020	EXCHANGE OFFER	15,000	11,515	11,527	11,527	0	64	52	12	0	0	0	0	479	309
89469A-AD-6	TREEHOUSE FOODS INC		08/25/2020	VARIOUS	09/10/2020	VARIOUS	1,182,000	1,182,000	1,202,913	1,182,000	0	0	0	0	0	0	20,913	20,913	556	0
896945-AA-0	TRIPADVISOR INC		07/07/2020	EXTERNAL MANAGER TRA	07/08/2020	EXTERNAL MANAGER TRA	110,000	110,000	112,613	110,000	0	0	0	0	0	0	2,613	2,613	21	0
89788M-AC-6	TRUIST FINANCIAL CORP		07/30/2020	SUNTRUST	07/30/2020	SUSQUEHANNA	3,000,000	2,995,170	2,998,980	2,995,170	0	0	0	0	0	0	3,810	3,810	0	0
898813-AR-1	TUCSON ELECTRIC POWER CO		04/06/2020	SUNTRUST	04/06/2020	SUSQUEHANNA	1,000,000	991,380	993,970	991,380	0	0	0	0	0	0	2,590	2,590	0	0
902494-BF-9	TYSON FOODS INC		07/22/2020	CITIGROUP	09/30/2020	BCNSTEO9A	3,000,000	3,049,650	3,046,500	3,040,266	0	(9,384)	0	(9,384)	0	0	6,234	6,234	41,063	28,313
90265E-AT-7	UNITED DOMINION REALTY LP		07/14/2020	JP MORGAN	07/14/2020	VARIOUS	3,000,000	2,996,820	3,000,630	2,996,820	0	0	0	0	0	0	3,810	3,810	0	0
90327Q-D5-5	USAA CAPITAL CORP		04/14/2020	BANK OF AMERICA	04/14/2020	VARIOUS	2,000,000	1,994,240	2,005,180	1,994,240	0	0	0	0	0	0	10,940	10,940	0	0
90353T-AC-4	UBER TECHNOLOGIES INC		03/23/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	1,190,000	1,239,481	1,290,753	1,163,889	0	(2,428)	73,164	(75,592)	0	0	126,863	126,863	105,778	31,008
90353T-AE-0	UBER TECHNOLOGIES INC		04/01/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	40,000	37,350	44,122	37,529	0	179	0	179	0	0	6,593	6,593	2,217	135
90353T-AF-7	UBER TECHNOLOGIES INC		05/13/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	50,000	50,000	53,796	50,000	0	0	0	0	0	0	3,796	3,796	2,146	0
90353T-AG-5	UBER TECHNOLOGIES INC		09/14/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	105,000	105,000	112,926	105,000	0	0	0	0	0	0	7,926	7,926	1,549	0

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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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
907818-DG-0	UNION PACIFIC CORP 4 02/01/21		01/16/2020	JANE STREET EXECUTIO	11/01/2020	CALL 100	3,857,000	3,922,530	3,857,000	3,872,769	0	(49,762)	0	(49,762)	0	0	(15,769)	(15,769)	192,850	70,712
907818-ES-3	UNION PACIFIC CORPORATION		05/14/2020	SUSQUEHANNA	11/24/2020	BANK OF AMERICA	1,000,000	1,110,370	1,134,560	1,099,134	0	(11,236)	0	(11,236)	0	0	35,426	35,426	32,500	12,813
907818-FK-9	UNION PACIFIC CORPORATION		01/28/2020	MORGAN STANLEY	03/26/2020	VARIOUS	1,000,000	999,610	997,345	999,610	0	0	0	0	0	0	(2,265)	(2,265)	2,708	0
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC		03/05/2020	EXTERNAL MANAGER TRA	09/03/2020	EXTERNAL MANAGER TRA	277,000	254,840	251,724	227,605	0	4,424	31,658	(27,234)	0	0	24,119	24,119	8,348	1,462
911163-AA-1	UNITED NATURAL FOODS INC		10/15/2020	JP MORGAN	12/15/2020	EXTERNAL MANAGER TRA	500,000	500,000	517,168	500,000	0	0	0	0	0	0	17,168	17,168	4,594	0
91159H-HZ-6	US BANCORP		05/08/2020	US BANK	05/08/2020	VARIOUS	3,000,000	2,996,550	3,001,040	2,996,550	0	0	0	0	0	0	4,490	4,490	0	0
912909-AM-0	UNITED STATES STEEL CORP		03/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	45,000	32,213	43,974	31,462	0	1,339	2,090	(751)	0	0	12,513	12,513	2,544	283
912909-AN-8	UNITED STATES STEEL CORP		03/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	75,000	47,631	71,003	48,355	0	2,209	1,486	723	0	0	22,648	22,648	3,464	83
91327A-AA-0	UNITI GROUP LP		04/03/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	80,000	73,200	85,567	73,977	0	777	0	777	0	0	11,590	11,590	5,268	998
914906-AU-6	UNIVISION COMMUNICATIONS INC		06/04/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	70,000	70,000	75,069	66,676	0	176	3,500	(3,324)	0	0	8,393	8,393	2,229	0
91533B-AB-6	VIATRIS INC		06/17/2020	GOLDMAN SACHS	12/21/2020	CITIGROUP	1,000,000	997,800	1,030,060	998,013	0	213	0	213	0	0	32,047	32,047	8,296	0
91879Q-AL-3	VAIL RESORTS INC		04/29/2020	EXTERNAL MANAGER TRA	04/30/2020	EXTERNAL MANAGER TRA	62,000	62,000	63,860	62,000	0	0	0	0	0	0	1,860	1,860	0	0
91911X-AW-4	BAUSCH HEALTH COMPANIES INC (DELAW		03/09/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	20,000	21,300	22,112	20,736	0	(82)	483	(565)	0	0	1,376	1,376	1,469	194
92047W-AB-7	VALVOLINE INC		08/12/2020	EXCHANGE OFFER	12/15/2020	EXTERNAL MANAGER TRA	65,000	64,675	67,249	64,707	0	32	0	32	0	0	2,543	2,543	2,338	766
92047W-AD-3	VALVOLINE INC		02/10/2020	EXTERNAL MANAGER TRA	02/10/2020	EXTERNAL MANAGER TRA	164,000	164,000	166,460	164,000	0	0	0	0	0	0	2,460	2,460	0	0
92047W-AF-8	VALVOLINE INC		05/08/2020	EXTERNAL MANAGER TRA	08/12/2020	EXCHANGE OFFER	65,000	64,675	64,691	64,691	0	16	0	16	0	0	0	0	1,398	766
92340L-AH-2	VEREIT OPERATING PARTNERSHIP LP		11/09/2020	BARCLAY'S CAPITAL	11/09/2020	VARIOUS	3,000,000	2,966,430	2,976,460	2,966,430	0	0	0	0	0	0	10,030	10,030	0	0
92343V-AX-2	VERIZON COMMUNICATIONS INC		03/09/2020	MARKET AXESS AS A BR	06/29/2020	CALL 103.142	1,000,000	1,033,390	1,031,420	1,023,936	0	(9,454)	0	(9,454)	0	0	(23,936)	(23,936)	65,664	20,444
92343V-BR-4	VERIZON COMMUNICATIONS INC		01/17/2020	WELLS FARGO	08/12/2020	WELLS FARGO	600,000	665,628	684,198	655,821	0	(9,807)	0	(9,807)	0	0	28,377	28,377	28,239	10,901
92343V-CC-6	VERIZON COMMUNICATIONS INC		03/09/2020	MARKET AXESS AS A BR	12/18/2020	CALL 101.656	460,000	469,416	467,618	462,256	0	(7,160)	0	(7,160)	0	0	(2,256)	(2,256)	27,587	7,759
92343V-CV-4	VERIZON COMMUNICATIONS INC 4.27 01/15/36		01/06/2020	JP MORGAN	01/17/2020	SOCIETE GENERALE	200,000	228,086	230,868	228,033	0	(53)	0	(53)	0	0	2,835	2,835	4,438	4,106
92343V-DX-9	VERIZON COMMUNICATIONS INC 100 03/16/22		09/23/2020	BCNSTEQ9A	10/01/2020	BCNSTEQ9A	3,000,000	3,040,500	3,035,700	3,039,674	0	(826)	0	(826)	0	0	(3,974)	(3,974)	1,959	825
92343V-FE-9	VERIZON COMMUNICATIONS INC		03/17/2020	GOLDMAN SACHS	03/17/2020	VARIOUS	1,500,000	1,495,395	1,493,880	1,495,395	0	0	0	0	0	0	(1,515)	(1,515)	0	0
92343V-FF-6	VERIZON COMMUNICATIONS INC		03/17/2020	JP MORGAN	08/11/2020	VARIOUS	1,000,000	999,500	1,088,895	999,504	0	4	0	4	0	0	89,391	89,391	6,500	0
92343V-FT-6	VERIZON COMMUNICATIONS INC		11/10/2020	GOLDMAN SACHS	11/13/2020	VARIOUS	1,000,000	999,070	1,009,240	999,070	0	0	0	0	0	0	10,170	10,170	0	0
92343V-FV-1	VERIZON COMMUNICATIONS INC		11/10/2020	JP MORGAN	11/10/2020	VARIOUS	2,000,000	1,982,480	1,992,251	1,982,480	0	0	0	0	0	0	9,771	9,771	0	0
92345Y-AF-3	VERISK ANALYTICS INC		04/16/2020	MORGAN STANLEY	12/16/2020	MORGAN STANLEY	197,000	213,970	235,403	212,818	0	(1,151)	0	(1,151)	0	0	22,585	22,585	6,162	790
92553P-AT-9	VIACOMCBS INC		01/14/2020	MORGAN STANLEY	05/28/2020	CA_CASH_CLOSE	409,000	436,734	435,663	416,675	0	(2,022)	18,037	(20,059)	0	0	18,987	18,987	12,892	6,518
92556H-AD-9	VIACOMCBS INC		05/12/2020	DEUTSCHE BANK	05/12/2020	JEFFERIES & CO	5,000,000	4,869,750	4,883,850	4,869,750	0	0	0	0	0	0	14,100	14,100	0	0
92564R-AC-9	VICI PROPERTIES LP		01/22/2020	EXTERNAL MANAGER TRA	08/05/2020	EXTERNAL MANAGER TRA	115,000	115,000	116,581	107,468	0	518	8,050	(7,532)	0	0	9,114	9,114	2,030	0
92564R-AD-7	VICI PROPERTIES INC		01/22/2020	EXTERNAL MANAGER TRA	08/05/2020	EXTERNAL MANAGER TRA	155,000	155,000	153,463	145,912	0	318	9,406	(9,088)	0	0	7,551	7,551	2,516	0
927804-GD-0	VIRGINIA ELECTRIC AND POWER COMPAN		12/01/2020	GOLDMAN SACHS	12/03/2020	VARIOUS	2,000,000	1,968,160	1,991,880	1,968,160	0	0	0	0	0	0	23,720	23,720	0	0
92826C-AL-6	VISA INC		03/31/2020	JP MORGAN	06/11/2020	BANK OF AMERICA	1,000,000	997,180	1,044,780	997,245	0	65	0	65	0	0	47,535	47,535	3,853	0
92826C-AN-2	VISA INC		08/10/2020	BANK OF AMERICA	08/10/2020	KEYBANC	1,000,000	995,460	996,350	995,460	0	0	0	0	0	0	890	890	0	0
92826C-AP-7	VISA INC		08/10/2020	JP MORGAN	08/10/2020	KEYBANC	1,000,000	998,910	999,590	998,910	0	0	0	0	0	0	680	680	0	0
92826C-AQ-5	VISA INC		08/10/2020	WELLS FARGO	08/10/2020	KEYBANC	1,000,000	989,280	988,400	989,280	0	0	0	0	0	0	(880)	(880)	0	0
92939U-AB-2	WEC ENERGY GROUP INC		09/09/2020	MARKET AXESS AS A BR	10/21/2020	CALL 103.94532	2,378,000	2,473,215	2,471,820	2,466,136	0	(7,079)	0	(7,079)	0	0	(88,136)	(88,136)	102,625	614
94106L-BD-0	WASTE MANAGEMENT INC 2.4 05/15/23		03/24/2020	MARKET AXESS AS A BR	08/11/2020	JP MORGAN	593,000	579,705	621,927	581,245	0	1,540	0	1,540	0	0	40,681	40,681	10,595	5,179
94106L-BE-8	WASTE MANAGEMENT INC 3.15 11/15/27		02/11/2020	CITIGROUP	11/03/2020	VARIOUS	1,000,000	1,068,610	1,121,096	1,050,766	0	(5,009)	12,836	(17,845)	0	0	70,330	70,330	30,625	7,700
94106L-BL-2	WASTE MANAGEMENT INC		11/05/2020	MIZUHO	11/05/2020	SUSQUEHANNA	2,000,000	1,996,580	1,997,840	1,996,580	0	0	0	0	0	0	1,260	1,260	0	0
94106L-BP-3	WASTE MANAGEMENT INC		11/05/2020	BARCLAY'S CAPITAL	11/05/2020	CANTOR FITZGERALD	2,000,000	1,995,260	2,000,020	1,995,260	0	0	0	0	0	0	4,760	4,760	0	0
94107J-AA-1	WASTE PRO USA INC		08/25/2020	WELLS FARGO	12/15/2020	VARIOUS	2,500,000	2,581,250	2,566,327	2,530,365	0	(3,036)	47,849	(50,885)	0	0	35,962	35,962	39,493	4,583
948565-AD-8	WEEKLEY HOMES LLC		09/09/2020	CREDIT SUISSE	09/15/2020	KEYBANC	250,000	250,000	255,000	250,000	0	0	0	0	0	0	5,000	5,000	0	0
94988J-5P-8	WELLS FARGO BANK NA 3.32 07/23/21		05/21/2020	VARIOUS	07/23/2020	CALL 100	5,000,000	5,020,000	5,000,000	5,000,000	0	(20,000)	0	(20,000)	0	0	0	0	83,125	57,264
95000U-2Q-5	WELLS FARGO & COMPANY		04/23/2020	WELLS FARGO	04/30/2020	VARIOUS	9,000,000	9,000,000	8,985,030	9,000,000	0	0	0	0	0	0	(14,970)	(14,970)	341	0
95000U-2R-3	WELLS FARGO & COMPANY		05/26/2020	WELLS FARGO	12/14/2020	VARIOUS	3,500,000	3,500,000	3,512,495	3,500,000	0	0	0	0	0	0	12,495	12,495	4,457	0
95081Q-AN-4	WESCO DISTRIBUTION INC		05/29/2020	EXTERNAL MANAGER TRA	07/01/2020	EXTERNAL MANAGER TRA	237,000	237,000	250,356	237,000	0	0	0	0	0	0	13,356	13,356	1,126	0
95081Q-AP-9	WESCO DISTRIBUTION INC		05/29/2020	EXTERNAL MANAGER TRA	07/02/2020	EXTERNAL MANAGER TRA	153,000	151,843	162,753	151,843	0	0	0	0	0	0	10,909	10,909	755	0
958254-AJ-3	WESTERN GAS PARTNERS LP		05/18/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	11,550	14,008	11,573	0	23	0	23	0	0	2,435	2,435	618	174
958667-AA-5	WESTERN MIDSTREAM OPERATING LP		01/09/2020	DEUTSCHE BANK	01/09/2020	SEAPORT	1,500,000	1,491,630	1,510,980	1,491,630	0	0	0	0	0	0	19,350	19,350	0	0
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		01/09/2020	BARCLAY'S CAPITAL	01/09/2020	VARIOUS	1,000,000	999,000	1,004,030	999,000	0	0	0	0	0	0	5,030	5,030	0	0
96350R-AA-2	WHITE CAP BUYER LLC		10/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	171,000	171,000	179,560	171,000	0	0	0	0	0	0	8,560	8,560	836	0
96926J-AE-7	WILLIAM CARTER COMPANY (THE)		05/06/2020	EXTERNAL MANAGER TRA	05/07/2020	EXTERNAL MANAGER TRA	204,000	204,000	206,040	204,000	0	0	0	0	0	0	2,040	2,040	0	0
96949L-AD-7	WILLIAMS COMPANIES INC		02/26/2020	VARIOUS	03/13/2020	DAIWA CAPITAL MARKET	1,380,000	1,469,053	1,324,717	1,468,446	0	(607)	0	(607)	0	0	(143,728)	(143,728)	13,225	10,494

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
970648-AJ-0	WILLIS NORTH AMERICA INC		05/21/2020	BANK OF AMERICA	05/21/2020	JEFFERIES & CO	1,000,000	1,026,660	1,026,680	1,026,660	0	0	0	0	0	0	20	20	6,064	6,064
974637-AC-4	WINNEBAGO INDUSTRIES INC		06/30/2020	EXTERNAL MANAGER TRA	06/30/2020	EXTERNAL MANAGER TRA	111,000	111,000	113,220	111,000	0	0	0	0	0	0	2,220	2,220	0	0
976826-BN-6	WISCONSIN POWER AND LIGHT COMPANY		03/30/2020	JP MORGAN	03/30/2020	VARIOUS	3,000,000	2,996,190	3,009,500	2,996,190	0	0	0	0	0	0	13,310	13,310	0	0
97789L-AB-2	WOLVERINE ESCROW LLC		11/12/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	50,000	39,650	42,744	35,903	0	781	4,528	(3,747)	0	0	6,841	6,841	3,805	1,133
98212B-AJ-2	WPX ENERGY INC		04/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	45,000	33,413	47,528	34,139	0	726	0	726	0	0	13,390	13,390	2,868	1,280
98310W-AL-2	WYNDHAM WORLDWIDE CORP		05/14/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	13,350	15,383	13,660	0	310	0	310	0	0	1,723	1,723	455	125
98310W-AS-7	WYNDHAM DESTINATIONS INC		07/20/2020	EXTERNAL MANAGER TRA	07/21/2020	EXTERNAL MANAGER TRA	176,000	176,000	179,960	176,000	0	0	0	0	0	0	3,960	3,960	0	0
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		08/10/2020	BARCLAY'S CAPITAL	10/08/2020	DEUTSCHE BANK	500,000	500,000	504,375	483,803	0	53	16,250	(16,197)	0	0	20,572	20,572	3,646	0
98372M-AA-3	XHR LP		08/11/2020	EXTERNAL MANAGER TRA	08/31/2020	EXTERNAL MANAGER TRA	71,000	71,000	72,775	71,000	0	0	0	0	0	0	1,775	1,775	176	0
983919-AK-7	XILINX INC		05/12/2020	BANK OF AMERICA	05/12/2020	JEFFERIES & CO	3,000,000	2,999,190	3,006,540	2,999,190	0	0	0	0	0	0	7,350	7,350	0	0
988498-AM-3	YUM! BRANDS INC.		03/30/2020	EXTERNAL MANAGER TRA	03/31/2020	EXTERNAL MANAGER TRA	34,000	34,000	35,743	34,000	0	0	0	0	0	0	1,743	1,743	0	0
988498-AN-1	YUM! BRANDS INC.		09/09/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	145,000	145,000	144,945	145,000	0	0	0	0	0	0	(55)	(55)	1,110	0
98919V-AB-1	FRONT RANGE BIDCO INC		02/20/2020	EXTERNAL MANAGER TRA	02/21/2020	EXTERNAL MANAGER TRA	165,000	165,000	166,650	165,000	0	0	0	0	0	0	1,650	1,650	0	0
071734-AL-1	BAUSCH HEALTH COMPANIES INC	A	11/18/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	215,000	215,000	219,296	215,000	0	0	0	0	0	0	4,296	4,296	251	0
097751-BF-7	BOMBARDIER INC	A	09/18/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	485,000	461,613	469,147	366,594	0	26,418	121,436	(95,018)	0	0	102,553	102,553	23,532	1,696
097751-BJ-9	BOMBARDIER INC	A	03/18/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	45,000	36,788	43,691	33,642	0	3,098	6,244	(3,146)	0	0	10,049	10,049	3,120	1,163
097751-BP-5	BOMBARDIER INC	A	03/23/2020	EXTERNAL MANAGER TRA	08/12/2020	EXTERNAL MANAGER TRA	70,000	58,800	66,400	57,286	0	2,661	4,174	(1,513)	0	0	9,114	9,114	4,290	1,940
097751-BT-7	BOMBARDIER INC	A	03/13/2020	EXTERNAL MANAGER TRA	05/28/2020	EXTERNAL MANAGER TRA	270,000	270,650	154,291	184,591	0	796	86,855	(86,059)	0	0	(30,301)	(30,301)	12,926	7,781
11271L-AE-2	BROOKFIELD FINANCE INC	A	04/07/2020	DEUTSCHE BANK	04/07/2020	JEFFERIES & CO	5,000,000	4,995,150	5,008,400	4,995,150	0	0	0	0	0	0	13,250	13,250	0	0
125491-AN-0	CI FINANCIAL CORP	A	12/10/2020	BANK OF AMERICA	12/10/2020	JEFFERIES & CO	3,000,000	2,996,190	2,999,760	2,996,190	0	0	0	0	0	0	3,570	3,570	0	0
14739L-AB-8	CASCADES INC.	A	08/10/2020	WELLS FARGO	09/02/2020	JP MORGAN	500,000	521,250	533,750	520,844	0	(406)	0	(406)	0	0	12,906	12,906	3,658	2,389
14913R-2F-3	CATERPILLAR FINANCIAL SERVICES LTD	A	09/09/2020	CITIGROUP	11/09/2020	BNP PARIBAS	1,500,000	1,498,980	1,501,515	1,499,034	0	54	0	54	0	0	2,481	2,481	1,088	0
14913R-2G-1	CATERPILLAR FINANCIAL SERVICES LTD	A	09/09/2020	MITSUBISHI UFJ	11/24/2020	VARIOUS	2,000,000	1,996,100	2,003,805	1,996,125	0	25	0	25	0	0	7,680	7,680	1,115	0
15135U-AG-4	CENOVUS ENERGY INC	A	04/28/2020	EXTERNAL MANAGER TRA	09/23/2020	EXTERNAL MANAGER TRA	60,000	48,505	58,425	50,289	0	1,784	0	1,784	0	0	8,136	8,136	1,095	372
15135U-AM-1	CENOVUS ENERGY INC	A	04/27/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	20,000	13,800	21,492	14,192	0	392	0	392	0	0	7,300	7,300	557	33
15135U-AP-4	CENOVUS ENERGY INC	A	04/29/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	9,750	15,945	9,832	0	82	0	82	0	0	6,112	6,112	1,173	298
15135U-AS-8	CENOVUS ENERGY INC	A	07/28/2020	EXTERNAL MANAGER TRA	07/28/2020	EXTERNAL MANAGER TRA	157,000	157,000	157,785	157,000	0	0	0	0	0	0	785	785	0	0
335934-AK-1	FIRST QUANTUM MINERALS LTD	A	03/31/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	400,000	370,500	406,294	377,173	0	7,173	500	6,673	0	0	29,121	29,121	14,863	4,149
335934-AL-9	FIRST QUANTUM MINERALS LTD	A	06/08/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	610,000	612,625	626,524	562,542	0	4,714	54,796	(50,082)	0	0	63,982	63,982	39,458	9,966
335934-AR-6	FIRST QUANTUM MINERALS LTD	A	03/20/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	200,000	137,500	208,856	142,545	0	5,045	0	5,045	0	0	66,312	66,312	10,694	878
36168Q-AJ-3	GFL ENVIRONMENTAL INC (ALBERTA)	A	04/22/2020	EXTERNAL MANAGER TRA	08/18/2020	EXTERNAL MANAGER TRA	116,000	116,000	118,465	116,000	0	0	0	0	0	0	2,465	2,465	1,520	0
36168Q-AK-0	GFL ENVIRONMENTAL INC (ALBERTA)	A	08/17/2020	VARIOUS	08/18/2020	VARIOUS	703,000	703,000	704,133	703,000	0	0	0	0	0	0	1,133	1,133	0	0
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	A	10/26/2020	VARIOUS	12/15/2020	VARIOUS	270,000	271,000	278,851	270,998	0	(2)	0	(2)	0	0	7,853	7,853	2,500	867
552704-AC-2	MEG ENERGY CORP 7 03/31/24	A	01/22/2020	EXTERNAL MANAGER TRA	02/18/2020	CALL 102.333	102,000	104,040	104,380	103,957	0	(83)	0	(83)	0	0	(1,957)	(1,957)	5,117	2,241
59151K-AJ-7	METHANEX CORP	A	06/05/2020	EXTERNAL MANAGER TRA	09/16/2020	EXTERNAL MANAGER TRA	90,000	70,425	81,263	69,810	0	71	686	(615)	0	0	11,452	11,452	1,509	69
59151K-AL-2	METHANEX CORPORATION	A	06/03/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	15,000	13,650	16,255	13,299	0	69	420	(351)	0	0	2,956	2,956	1,173	372
59151K-AM-0	METHANEX CORPORATION	A	09/17/2020	EXTERNAL MANAGER TRA	10/09/2020	EXTERNAL MANAGER TRA	106,000	106,000	107,988	105,470	0	0	530	(530)	0	0	2,517	2,517	332	0
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP	A	03/25/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	145,000	121,538	157,295	123,146	0	1,609	0	1,609	0	0	34,149	34,149	13,215	4,357
94106B-AA-9	WASTE CONNECTIONS INC	A	01/24/2020	CITIGROUP	11/16/2020	GOLDMAN SACHS	1,850,000	1,862,118	1,981,683	1,844,936	0	34	17,215	(17,181)	0	0	136,747	136,747	39,415	668
00131L-AK-1	AIA GROUP LTD	C	09/09/2020	WELLS FARGO	09/09/2020	VARIOUS	3,000,000	2,995,170	3,022,320	2,995,170	0	0	0	0	0	0	27,150	27,150	0	0
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	C	06/03/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	150,000	148,385	176,944	148,526	0	142	0	142	0	0	28,418	28,418	4,956	0
00913R-AD-8	AIR LIQUIDE FINANCE SA	C	06/01/2020	CREDIT SUISSE	08/04/2020	VARIOUS	750,000	797,130	831,308	795,841	0	(1,289)	0	(1,289)	0	0	35,467	35,467	6,684	3,438
02156T-AB-0	ATLICE FRANCE HOLDING SA	C	03/26/2020	EXCHANGE OFFER	10/05/2020	EXTERNAL MANAGER TRA	555,000	555,000	619,519	555,000	0	0	0	0	0	0	64,519	64,519	52,124	0
03938L-AP-9	ARCELORMITTAL	C	06/08/2020	EXTERNAL MANAGER TRA	10/26/2020	EXTERNAL MANAGER TRA	45,000	51,725	56,194	50,505	0	(59)	1,161	(1,220)	0	0	5,689	5,689	1,598	384
03939A-AA-5	ARCH CAPITAL GROUP LTD.	C	06/23/2020	WELLS FARGO	06/23/2020	STIFEL NICOLAUS	2,000,000	2,000,000	2,006,140	2,000,000	0	0	0	0	0	0	6,140	6,140	0	0
046353-AL-2	ASTRAZENECA PLC	C	05/20/2020	UBS SECURITIES	08/03/2020	MORGAN STANLEY	300,000	331,980	340,308	330,835	0	(1,145)	0	(1,145)	0	0	9,473	9,473	2,222	169
046353-AW-8	ASTRAZENECA PLC	C	08/03/2020	BANK OF AMERICA	11/10/2020	GOLDMAN SACHS	1,000,000	997,120	977,750	997,186	0	66	0	66	0	0	(19,436)	(19,436)	3,705	0
04686J-AC-5	ATHENE HOLDING LTD	C	10/06/2020	WELLS FARGO	10/06/2020	VARIOUS	3,000,000	2,956,050	2,990,170	2,956,050	0	0	0	0	0	0	34,120	34,120	0	0
05523R-AE-7	BAE SYSTEMS PLC	C	09/08/2020	BARCLAY'S CAPITAL	10/21/2020	CREDIT SUISSE	500,000	492,685	508,145	492,691	0	6	0	6	0	0	15,454	15,454	1,583	0
055450-AH-3	BHP BILLITON FINANCE	C	06/17/2020	MORGAN STANLEY	12/29/2020	MARKET AXESS AS A BR	200,000	253,572	256,284	248,089	0	(4,753)	730	(5,483)	0	0	8,195	8,195	10,700	3,852
05971K-AE-9	BANCO SANTANDER SA	C	05/20/2020	BANK OF AMERICA	05/26/2020	VARIOUS	2,000,000	2,000,000	2,018,320	2,000,000	0	0	0	0	0	0	18,320	18,320	0	0
05971K-AF-6	BANCO SANTANDER SA	C	05/20/2020	BANK OF AMERICA	05/20/2020	JEFFERIES & CO	1,000,000	1,000,000	1,001,260	1,000,000	0	0	0	0	0	0	1,260	1,260	0	0
060335-AA-4	BANIJAY ENTERTAINMENT SAS	C	02/04/2020	EXTERNAL MANAGER TRA	02/05/2020	EXTERNAL MANAGER TRA	200,000	200,000	202,750	200,000	0	0	0	0	0	0	2,750	2,750	0	0
143658-BC-5	CARNIVAL CORP	C	04/01/2020	EXTERNAL MANAGER TRA	08/20/2020	EXTERNAL MANAGER TRA	644,000	643,125	691,520	642,721	0	(404)	0	(404)	0	0	48,799	48,799	16,329	0
210383-AG-0	CONSTELLIUM NV 5.875 02/15/26	C	01/22/2020	EXTERNAL MANAGER TRA	04/08/2020	EXTERNAL MANAGER TRA	265,000	278,913	243,800	225,746	0	(213)	52,953	(53,166)	0	0	18,054	18,054	10,293	6,876
22303Q-AP-5	COVIDIEN INTERNATIONAL FINANCE SA	C	06/15/2020	MARKET AXESS AS A BR	10/29/2020	CALL 106.857	750,000	793,568	801,428	787,799	0	(5,769)	0	(5,769)	0	0	(37,799)	(37,799)	59,663	123

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
23291K-AH-8	DH EUROPE FINANCE II SARL	C	06/12/2020	KEYBANC	12/07/2020	JP MORGAN	1,405,000	1,482,370	1,542,521	1,478,585	0	(3,785)	0	(3,785)	0	0	63,936	63,936	20,700	2,824
23636T-AC-4	DANONE SA	C	04/22/2020	VARIOUS	07/07/2020	VARIOUS	3,000,000	3,012,194	3,040,162	3,010,186	0	(2,008)	0	(2,008)	0	0	29,976	29,976	35,704	19,524
23636T-AD-2	DANONE SA 2.58 11/02/23	C	01/17/2020	JEFFERIES & CO	04/22/2020	GOLDMAN SACHS	2,500,000	2,540,725	2,590,375	2,537,978	0	(2,747)	0	(2,747)	0	0	52,397	52,397	30,924	14,383
23636T-AE-0	DANONE SA	C	04/22/2020	BNP PARIBAS	10/06/2020	MITSUBISHI UFJ	1,000,000	1,049,910	1,103,860	1,046,496	0	(3,414)	0	(3,414)	0	0	57,364	57,364	27,505	14,080
251566-AA-3	DEUTSCHE TELEKOM AG	C	01/13/2020	JP MORGAN	01/13/2020	JEFFERIES & CO	1,000,000	989,340	994,200	989,340	0	0	0	0	0	0	4,860	4,860	0	0
29273D-AB-6	ENDO DAC	C	06/18/2020	EXCHANGE OFFER	11/09/2020	VARIOUS	113,697	77,451	124,250	88,015	0	10,564	0	10,564	0	0	36,235	36,235	4,344	0
29273D-AC-4	ENDO DAC	C	06/18/2020	EXCHANGE OFFER	12/15/2020	VARIOUS	143,455	71,586	117,899	77,938	0	6,352	0	6,352	0	0	39,961	39,961	4,171	0
29446M-AJ-1	EQUINOR ASA	C	07/01/2020	BARCLAY'S CAPITAL	08/20/2020	MITSUBISHI UFJ	1,000,000	1,026,210	1,047,370	1,025,586	0	(624)	0	(624)	0	0	21,784	21,784	4,472	2,139
42704M-AA-0	HERBALIFE NUTRITION LTD	C	05/20/2020	EXTERNAL MANAGER TRA	06/16/2020	EXTERNAL MANAGER TRA	195,000	195,000	206,350	195,000	0	0	0	0	0	0	11,350	11,350	703	0
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA	C	04/02/2020	EXTERNAL MANAGER TRA	05/05/2020	EXTERNAL MANAGER TRA	75,000	42,750	41,063	43,301	0	551	0	551	0	0	(2,238)	(2,238)	0	745
45824T-AY-1	INTELSAT SA	C	03/06/2020	EXTERNAL MANAGER TRA	05/05/2020	EXTERNAL MANAGER TRA	185,000	150,775	109,150	116,351	0	964	35,388	(34,424)	0	0	(7,201)	(7,201)	0	2,756
45824T-BA-2	INTELSAT JACKSON HOLDINGS SA	C	04/02/2020	EXTERNAL MANAGER TRA	05/05/2020	EXTERNAL MANAGER TRA	40,000	24,000	23,600	24,174	0	174	0	174	0	0	(574)	(574)	1,700	1,615
45827A-AD-5	INTELSAT CONNECT FINANCE SA	C	03/30/2020	EXTERNAL MANAGER TRA	05/05/2020	EXTERNAL MANAGER TRA	85,000	31,750	13,600	31,927	0	1,058	881	177	0	0	(18,327)	(18,327)	0	2,230
552081-AD-3	LYONDELLBASELL INDUSTRIES NV	C	10/06/2020	MORGAN STANLEY	11/05/2020	CALL 105.492966	5,000,000	5,230,950	5,274,648	5,210,843	0	(20,107)	0	(20,107)	0	0	(210,843)	(210,843)	416,315	119,167
556079-AC-5	MACQUARIE BANK LTD	C	05/27/2020	CITIGROUP	05/27/2020	JEFFERIES & CO	3,000,000	3,000,000	2,997,750	3,000,000	0	0	0	0	0	0	(2,250)	(2,250)	0	0
62947Q-AT-5	NXP BV/NXP FUNDING LLC	C	09/04/2020	TD SECURITIES	09/28/2020	CALL 106.798618	795,000	848,678	849,049	847,085	0	(1,593)	0	(1,593)	0	0	(52,085)	(52,085)	64,569	8,579
62947Q-AU-2	NXP BV/NXP FUNDING LLC 4.12 06/01/21	C	02/28/2020	GOLDMAN SACHS	09/28/2020	CALL 102.349686	5,575,000	5,721,519	5,705,995	5,646,342	0	(71,117)	4,060	(75,177)	0	0	(71,342)	(71,342)	320,719	33,836
62954H-AD-0	NXP BV	C	04/29/2020	GOLDMAN SACHS	04/29/2020	JEFFERIES & CO	1,000,000	997,480	1,000,590	997,480	0	0	0	0	0	0	3,110	3,110	0	0
629571-AA-8	NABORS INDUSTRIES LTD	C	01/07/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	140,000	140,000	97,219	49,194	0	4,394	95,200	(90,806)	0	0	48,025	48,025	9,332	0
65535H-AP-4	NOMURA HOLDINGS INC	C	01/09/2020	NOMURA	01/09/2020	VARIOUS	5,000,000	5,000,000	5,003,500	5,000,000	0	0	0	0	0	0	3,500	3,500	0	0
65535H-AQ-2	NOMURA HOLDINGS INC	C	01/09/2020	NOMURA	01/09/2020	VARIOUS	5,000,000	5,000,000	5,012,410	5,000,000	0	0	0	0	0	0	12,410	12,410	0	0
65535H-AS-8	NOMURA HOLDINGS INC	C	07/06/2020	NOMURA	07/07/2020	DAIWA CAPITAL MARKET	2,000,000	2,000,000	2,002,585	2,000,000	0	0	0	0	0	0	2,585	2,585	0	0
714264-AA-6	PERNOD-RICARD SA	C	03/05/2020	SANTANDER	07/16/2020	VARIOUS	350,000	365,971	363,626	361,137	0	(4,833)	0	(4,833)	0	0	(4,621)	(4,621)	22,199	8,497
714264-AD-0	PERNOD-RICARD SA	C	10/01/2020	VARIOUS	11/06/2020	CALL 104.698	13,087,000	13,772,320	13,701,827	13,666,604	0	(102,617)	3,099	(105,716)	0	0	(579,604)	(579,604)	870,042	125,426
74435K-AA-3	PRUDENTIAL PLC	C	04/08/2020	CITIGROUP	04/08/2020	JEFFERIES & CO	3,640,000	3,605,711	3,607,568	3,605,711	0	0	0	0	0	0	1,856	1,856	0	0
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICE	C	07/27/2020	VARIOUS	12/01/2020	MORGAN STANLEY	5,530,000	5,708,513	5,699,605	5,673,242	0	(35,271)	0	(35,271)	0	0	26,363	26,363	78,195	26,682
77578J-AC-2	ROLLS-ROYCE PLC	C	10/14/2020	EXTERNAL MANAGER TRA	12/09/2020	EXTERNAL MANAGER TRA	263,000	263,000	291,930	263,000	0	0	0	0	0	0	28,930	28,930	2,100	0
779382-AP-5	VALARIS PLC	C	02/03/2020	EXTERNAL MANAGER TRA	02/26/2020	EXCHANGE OFFER	285,000	215,663	217,311	217,311	0	1,648	0	1,648	0	0	0	0	3,280	2,329
780097-BP-5	ROYAL BANK OF SCOTLAND PLC	C	05/19/2020	BANK OF AMERICA	05/19/2020	VARIOUS	2,000,000	2,000,000	2,016,680	2,000,000	0	0	0	0	0	0	16,680	16,680	0	0
81180W-AV-3	SEAGATE HDD CAYMAN	C	06/02/2020	VARIOUS	06/18/2020	CA_CASH_CLOSE	2,150,000	2,227,048	2,257,500	2,225,272	0	(1,776)	0	(1,776)	0	0	32,228	32,228	27,159	23,605
81180W-AY-7	SEAGATE HDD CAYMAN	C	06/03/2020	EXTERNAL MANAGER TRA	10/27/2020	EXTERNAL MANAGER TRA	40,000	39,944	43,582	39,944	0	0	0	0	0	0	3,638	3,638	637	0
822582-CG-5	SHELL INTERNATIONAL FINANCE BV	C	09/10/2020	ROYAL BANK OF CANADA	09/10/2020	SUSQUEHANNA	2,000,000	2,193,480	2,193,700	2,193,480	0	0	0	0	0	0	220	220	24,292	24,292
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	C	09/17/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	1,095,000	950,625	1,056,548	950,663	0	14,654	14,617	37	0	0	105,885	105,885	35,372	11,392
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	C	11/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	270,000	202,618	242,482	202,957	0	1,505	1,165	340	0	0	39,524	39,524	7,483	2,279
89153V-AV-1	TOTAL CAPITAL INTERNATIONAL SA	C	05/26/2020	JP MORGAN	06/24/2020	VARIOUS	2,000,000	2,000,000	2,012,620	2,000,000	0	0	0	0	0	0	12,620	12,620	1,173	0
92769V-AG-4	VIRGIN MEDIA FINANCE PLC 5.75 01/15/25	C	02/04/2020	EXTERNAL MANAGER TRA	06/12/2020	CALL 102.875	240,000	247,200	246,900	232,473	0	(153)	14,573	(14,726)	0	0	7,527	7,527	12,426	805
98424X-AA-7	YPSO FINANCE BIS SA	C	01/23/2020	EXTERNAL MANAGER TRA	02/27/2020	EXTERNAL MANAGER TRA	250,000	250,000	240,625	250,000	0	0	0	0	0	0	(9,375)	(9,375)	1,083	0
98424X-AB-5	YPSO FINANCE BIS SA	C	02/27/2020	EXCHANGE OFFER	03/26/2020	EXCHANGE OFFER	555,000	555,000	555,000	555,000	0	0	0	0	0	0	0	0	21,206	0
G9420R-AA-4	VALARIS PLC	C	02/26/2020	EXCHANGE OFFER	06/02/2020	EXTERNAL MANAGER TRA	285,000	215,663	30,638	48,450	0	4,046	171,259	(167,213)	0	0	(17,813)	(17,813)	0	2,329
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,043,837,357	1,050,693,000	1,062,502,520	1,048,212,087	0	(600,594)	1,880,296	(2,480,890)	0	0	11,663,404	11,663,404	8,746,605	2,507,135
25470M-AB-5	DISH NETWORK CORP		11/04/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	685,000	579,457	684,856	578,293	0	8,808	9,972	(1,164)	0	0	106,563	106,563	14,790	3,170
4899999. Subtotal - Bonds - Hybrid Securities							685,000	579,457	684,856	578,293	0	8,808	9,972	(1,164)	0	0	106,563	106,563	14,790	3,170
8399998. Total - Bonds							2,140,294,440	2,202,844,609	2,216,985,260	2,199,284,350	0	(1,612,061)	1,948,179	(3,560,240)	0	0	15,073,884	15,073,884	13,590,951	5,641,734
060505-68-2	BANK OF AMERICA CORP		07/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	69.000	92,318	104,180	92,318	0	0	0	0	0	0	11,861	11,861	1,251	0
949746-80-4	WELLS FARGO & COMPANY		08/05/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	157.000	211,955	231,198	210,702	0	0	1,253	(1,253)	0	0	20,496	20,496	5,888	0
G16962-20-4	BUNGE LIMITED PREF PERP CONV	C	06/16/2020	EXTERNAL MANAGER TRA	12/15/2020	EXTERNAL MANAGER TRA	2,286.000	205,237	242,324	205,021	0	0	216	(216)	0	0	37,303	37,303	5,572	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								509,510	577,702	508,041	0	0	1,469	(1,469)	0	0	69,660	69,660	12,711	0
8999998. Total - Preferred Stocks								509,510	577,702	508,041	0	0	1,469	(1,469)	0	0	69,660	69,660	12,711	0
007903-10-7	ADVANCED MICRO DEVICES INC		04/06/2020	EXTERNAL MANAGER TRA	07/13/2020	EXTERNAL MANAGER TRA	1,764.000	82,647	101,420	80,488	0	0	2,159	(2,159)	0	0	20,933	20,933	0	0
02079K-10-7	ALPHABET INC CLASS C		06/26/2020	INSTINET LLC	10/12/2020	BLOOMBERG TRADEBOOK	8.000	10,834	12,281	10,834	0	0	0	0	0	0	1,447	1,447	0	0
02156B-10-3	ALTERYX INC CLASS A		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	80.000	13,759	10,116	13,759	0	0	0	0	0	0	(3,643)	(3,643)	0	0
023608-10-2	AMEREN CORP		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	210.000	16,600	17,763	16,600	0	0	0	0	0	0	1,163	1,163	104	0
030420-10-3	AMERICAN WATER WORKS INC		02/03/2020	EXTERNAL MANAGER TRA	08/31/2020	EXTERNAL MANAGER TRA	1,340.000	182,461	188,705	160,210	0	0	22,251	(22,251)	0	0	28,495	28,495	1,407	0
03662Q-10-5	ANSYS INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	45.000	13,814	14,406	13,814	0	0	0	0	0	0	592	592	0	0
037411-10-5	APACHE CORP		01/13/2020	EXTERNAL MANAGER TRA	10/14/2020	EXTERNAL MANAGER TRA	7,260.000	235,639	69,664	30,347	0	0	205,292	(205,292)	0	0	39,317	39,317	2,178	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05464C-10-1	AXON ENTERPRISE INC		06/22/2020	EXTERNAL MANAGER TRA	10/06/2020	EXTERNAL MANAGER TRA	552.000	49,698	51,627	49,698	0	0	0	0	0	0	1,929	1,929	0	0
06417N-10-3	BANK OZK		07/31/2020	BLOOMBERG TRADEBOOK	11/09/2020	BLOOMBERG TRADEBOOK	700.000	16,586	19,135	16,586	0	0	0	0	0	0	2,549	2,549	193	0
090043-10-0	BILL COM HOLDINGS INC		07/06/2020	EXTERNAL MANAGER TRA	10/19/2020	EXTERNAL MANAGER TRA	570.000	51,081	67,246	51,081	0	0	0	0	0	0	16,165	16,165	0	0
12504L-10-9	CBRE GROUP INC CLASS A		01/06/2020	EXTERNAL MANAGER TRA	10/29/2020	EXTERNAL MANAGER TRA	40.000	2,422	1,933	1,508	0	0	914	(914)	0	0	425	425	0	0
14149Y-10-8	CARDINAL HEALTH INC		02/18/2020	EXTERNAL MANAGER TRA	10/05/2020	EXTERNAL MANAGER TRA	4,060.000	241,042	205,746	194,414	0	0	46,629	(46,629)	0	0	11,333	11,333	4,035	0
15189T-10-7	CENTERPOINT ENERGY INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	900.000	16,744	19,838	16,744	0	0	0	0	0	0	3,094	3,094	135	0
15677J-10-8	CERIDIAN HCM HOLDING INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	170.000	13,263	14,593	13,263	0	0	0	0	0	0	1,330	1,330	0	0
171779-30-9	CIENA CORP		01/13/2020	EXTERNAL MANAGER TRA	09/29/2020	EXTERNAL MANAGER TRA	1,640.000	69,353	66,101	65,288	0	0	4,065	(4,065)	0	0	813	813	0	0
233331-10-7	DTE ENERGY		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	150.000	17,098	19,115	17,098	0	0	0	0	0	0	2,017	2,017	152	0
23918K-10-8	DAVITA INC		03/30/2020	EXTERNAL MANAGER TRA	08/31/2020	EXTERNAL MANAGER TRA	40.000	3,225	3,488	3,032	0	0	192	(192)	0	0	455	455	0	0
24790A-10-1	DENBURY INC		09/21/2020	EXCHANGE OFFER	11/16/2020	VARIOUS	36,356.000	326,934	632,188	326,934	0	0	0	0	0	0	305,254	305,254	0	0
253868-10-3	DIGITAL REALTY TRUST REIT INC		04/06/2020	EXTERNAL MANAGER TRA	06/15/2020	STATE STREET BANK	2,550.000	325,825	352,321	325,812	0	0	14	(14)	0	0	26,510	26,510	5,186	0
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		01/02/2020	EXCHANGE OFFER	04/06/2020	EXTERNAL MANAGER TRA	3,115.000	25,761	7,632	11,307	0	0	14,454	(14,454)	0	0	(3,676)	(3,676)	467	0
256163-10-6	DOCUSIGN INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	75.000	15,975	15,465	15,975	0	0	0	0	0	0	(510)	(510)	0	0
27579R-10-4	EAST WEST BANCORP INC		07/31/2020	BLOOMBERG TRADEBOOK	11/09/2020	BLOOMBERG TRADEBOOK	480.000	16,472	21,266	16,472	0	0	0	0	0	0	4,795	4,795	264	0
29355A-10-7	ENPHASE ENERGY INC		06/09/2020	EXTERNAL MANAGER TRA	10/19/2020	EXTERNAL MANAGER TRA	1,000.000	52,794	112,404	47,570	0	0	5,224	(5,224)	0	0	64,834	64,834	0	0
29786A-10-6	ETSY INC		08/10/2020	EXTERNAL MANAGER TRA	12/07/2020	EXTERNAL MANAGER TRA	3,040.000	341,816	443,272	329,241	0	0	12,575	(12,575)	0	0	114,030	114,030	0	0
337932-10-7	FIRSTENERGY CORP		03/24/2020	EXTERNAL MANAGER TRA	08/24/2020	EXTERNAL MANAGER TRA	12,060.000	412,772	363,748	412,772	0	0	0	0	0	0	(49,024)	(49,024)	7,199	0
33832D-20-5	FIVE STAR SENIOR LIVING INC		01/02/2020	STATE ST BANK & TRUS	03/30/2020	VARIOUS	211.000	822	912	822	0	0	0	0	0	0	91	91	0	0
410345-10-2	HANESBRANDS INC		07/20/2020	EXTERNAL MANAGER TRA	12/07/2020	EXTERNAL MANAGER TRA	14,362.000	184,441	206,259	184,441	0	0	0	0	0	0	21,818	21,818	4,309	0
42824C-10-9	HEWLETT PACKARD ENTERPRISE		01/13/2020	EXTERNAL MANAGER TRA	05/08/2020	EXTERNAL MANAGER TRA	690.000	10,705	6,851	6,700	0	0	4,005	(4,005)	0	0	151	151	83	0
440452-10-0	HORMEL FOODS CORP		03/24/2020	EXTERNAL MANAGER TRA	07/23/2020	EXTERNAL MANAGER TRA	1,280.000	56,776	64,406	56,776	0	0	0	0	0	0	7,630	7,630	298	0
451107-10-6	IDACORP INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	180.000	16,524	16,314	16,524	0	0	0	0	0	0	(210)	(210)	121	0
462222-10-0	IONIS PHARMACEUTICALS INC		01/13/2020	EXTERNAL MANAGER TRA	10/05/2020	EXTERNAL MANAGER TRA	920.000	57,601	43,358	43,498	0	0	14,103	(14,103)	0	0	(139)	(139)	0	0
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		06/22/2020	EXTERNAL MANAGER TRA	09/14/2020	EXTERNAL MANAGER TRA	1,680.000	49,173	58,768	46,116	0	0	3,057	(3,057)	0	0	12,652	12,652	0	0
464287-20-0	ISHARES CORE S&P ETF		02/28/2020	SUSQUEHANNA	12/14/2020	BLOOMBERG TRADEBOOK	121,000.000	37,369,239	44,194,866	37,369,239	0	0	0	0	0	0	6,825,627	6,825,627	714,899	0
464288-51-3	ISHARES IBOXX $ HIGH YIELD CORPORA		06/02/2020	VARIOUS	12/15/2020	VARIOUS	444,286.000	36,515,596	38,412,323	36,234,314	0	0	281,282	(281,282)	0	0	2,178,008	2,178,008	913,736	0
478160-10-4	JOHNSON & JOHNSON		06/15/2020	INSTINET LLC	09/14/2020	BLOOMBERG TRADEBOOK	45.000	6,356	6,681	6,356	0	0	0	0	0	0	325	325	45	0
48020Q-10-7	JONES LANG LASALLE INC		01/06/2020	EXTERNAL MANAGER TRA	05/05/2020	EXTERNAL MANAGER TRA	1,870.000	325,300	196,738	188,833	0	0	136,468	(136,468)	0	0	7,906	7,906	0	0
512807-10-8	LAM RESEARCH CORP		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	35.000	13,004	12,844	13,004	0	0	0	0	0	0	(160)	(160)	46	0
524901-10-5	LEGG MASON INC		01/27/2020	EXTERNAL MANAGER TRA	08/03/2020	EXTERNAL MANAGER TRA	3,510.000	135,333	174,180	135,333	0	0	0	0	0	0	38,847	38,847	1,682	0
53814L-10-8	LIVENT CORP		03/04/2020	EXTERNAL MANAGER TRA	04/03/2020	EXTERNAL MANAGER TRA	387.000	3,468	1,809	2,032	0	0	1,436	(1,436)	0	0	(223)	(223)	0	0
55087P-10-4	LYFT INC CLASS A		06/22/2020	EXTERNAL MANAGER TRA	10/22/2020	EXTERNAL MANAGER TRA	5,300.000	179,483	144,398	158,786	0	0	20,697	(20,697)	0	0	(14,388)	(14,388)	0	0
55261F-10-4	M&T BANK CORP		07/31/2020	BLOOMBERG TRADEBOOK	11/09/2020	BLOOMBERG TRADEBOOK	160.000	16,667	19,027	16,667	0	0	0	0	0	0	2,360	2,360	176	0
58463J-30-4	MEDICAL PROPERTIES TRUST REIT INC		02/18/2020	EXTERNAL MANAGER TRA	03/25/2020	EXTERNAL MANAGER TRA	230.000	5,564	3,473	5,564	0	0	0	0	0	0	(2,092)	(2,092)	62	0
594918-10-4	MICROSOFT CORP		06/26/2020	INSTINET LLC	10/12/2020	BLOOMBERG TRADEBOOK	50.000	9,897	11,020	9,897	0	0	0	0	0	0	1,124	1,124	26	0
629377-50-8	NRG ENERGY INC		01/27/2020	EXTERNAL MANAGER TRA	08/31/2020	EXTERNAL MANAGER TRA	1,150.000	42,887	39,634	31,349	0	0	11,538	(11,538)	0	0	8,285	8,285	1,035	0
636180-10-1	NATIONAL FUEL GAS		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	410.000	16,521	17,004	16,521	0	0	0	0	0	0	484	484	182	0
637071-10-1	NATIONAL OILWELL VARCO INC		01/06/2020	EXTERNAL MANAGER TRA	03/24/2020	EXTERNAL MANAGER TRA	4,150.000	105,176	85,953	105,176	0	0	0	0	0	0	(19,223)	(19,223)	0	0
65339F-10-1	NEXTERA ENERGY INC		06/16/2020	GOLDMAN SACHS	10/22/2020	BLOOMBERG TRADEBOOK	20.000	5,027	6,078	5,027	0	0	0	0	0	0	1,051	1,051	28	0
69327R-10-1	PDC ENERGY INC		03/04/2020	VARIOUS	09/14/2020	VARIOUS	63,184.000	1,579,139	761,928	392,382	0	0	1,186,757	(1,186,757)	0	0	369,547	369,547	0	0
69351T-10-6	PPL CORP		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	625.000	16,362	17,973	16,362	0	0	0	0	0	0	1,611	1,611	259	0
69370C-10-0	PTC INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	155.000	13,142	13,951	13,142	0	0	0	0	0	0	809	809	0	0
697435-10-5	PALO ALTO NETWORKS INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	55.000	13,808	12,605	13,808	0	0	0	0	0	0	(1,204)	(1,204)	0	0
704326-10-7	PAYCHEX INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	185.000	13,147	15,969	13,147	0	0	0	0	0	0	2,822	2,822	115	0
76133Q-10-2	RETAIL VALUE INC		01/08/2020	STATE STREET BANK	07/28/2020	EXTERNAL MANAGER TRA	57.000	2,123	697	698	0	0	1,425	(1,425)	0	0	(1)	(1)	86	0
78462F-10-3	SPDR S&P ETF TRUST		10/13/2020	VARIOUS	10/22/2020	BLOOMBERG TRADEBOOK	254.000	81,605	84,447	81,605	0	0	0	0	0	0	2,842	2,842	170	0
81369Y-50-6	ENERGY SELECT SECTOR SPDR FUND		10/20/2020	BLOOMBERG TRADEBOOK	11/04/2020	BLOOMBERG TRADEBOOK	300.000	8,943	9,016	8,943	0	0	0	0	0	0	73	73	0	0
816851-10-9	SEMPRA ENERGY		02/03/2020	EXTERNAL MANAGER TRA	06/15/2020	EXTERNAL MANAGER TRA	270.000	43,582	33,762	30,507	0	0	13,074	(13,074)	0	0	3,255	3,255	282	0
829226-10-9	SINCLAIR BROADCAST GROUP INC CLASS		01/27/2020	EXTERNAL MANAGER TRA	05/18/2020	EXTERNAL MANAGER TRA	2,200.000	67,678	37,704	35,376	0	0	32,302	(32,302)	0	0	2,328	2,328	440	0
832696-40-5	JM SMUCKER		04/06/2020	EXTERNAL MANAGER TRA	07/23/2020	EXTERNAL MANAGER TRA	170.000	19,434	18,450	17,988	0	0	1,447	(1,447)	0	0	462	462	150	0
852234-10-3	SQUARE INC CLASS A		04/06/2020	EXTERNAL MANAGER TRA	07/06/2020	EXTERNAL MANAGER TRA	6,590.000	384,348	718,003	336,795	0	0	47,553	(47,553)	0	0	381,208	381,208	0	0
87161C-50-1	SYNOVUS FINANCIAL CORP		03/04/2020	EXTERNAL MANAGER TRA	04/13/2020	EXTERNAL MANAGER TRA	33.000	934	613	579	0	0	355	(355)	0	0	34	34	11	0
87165B-10-3	SYNCHRONY FINANCIAL		07/31/2020	BLOOMBERG TRADEBOOK	11/09/2020	BLOOMBERG TRADEBOOK	700.000	15,422	21,042	15,422	0	0	0	0	0	0	5,620	5,620	154	0
880770-10-2	TERADYNE INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	150.000	13,057	13,552	13,057	0	0	0	0	0	0	495	495	15	0
88362T-10-3	THERMON GROUP HOLDINGS INC		03/04/2020	EXTERNAL MANAGER TRA	10/30/2020	EXTERNAL MANAGER TRA	263.000	4,863	2,658	2,953	0	0	1,909	(1,909)	0	0	(296)	(296)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
902494-10-3	TYSON FOODS INC		01/27/2020	EXTERNAL MANAGER TRA	05/12/2020	EXTERNAL MANAGER TRA	1,500.000	127,695	92,142	86,805	0	0	40,890	(40,890)	0	0	5,337	5,337	630	0
922042-87-4	VANGUARD EUROPEAN STOCK INDEX FUND		07/08/2020	VARIOUS	12/15/2020	INSTINET LLC	405,700.000	20,129,615	24,315,543	20,129,615	0	0	0	0	0	0	4,185,928	4,185,928	261,688	0
98212B-10-3	WPX ENERGY INC		01/06/2020	EXTERNAL MANAGER TRA	03/24/2020	EXTERNAL MANAGER TRA	170.000	2,402	564	2,402	0	0	0	0	0	0	(1,839)	(1,839)	0	0
98389B-10-0	XCEL ENERGY INC		07/31/2020	BLOOMBERG TRADEBOOK	11/03/2020	BLOOMBERG TRADEBOOK	250.000	17,050	18,330	17,050	0	0	0	0	0	0	1,280	1,280	108	0
98980G-10-2	ZSCALER INC		01/13/2020	EXTERNAL MANAGER TRA	04/24/2020	EXTERNAL MANAGER TRA	760.000	44,204	51,360	44,204	0	0	0	0	0	0	7,156	7,156	0	0
G6674U-10-8	NOVOCURE LTD		06/22/2020	EXTERNAL MANAGER TRA	12/14/2020	EXTERNAL MANAGER TRA	790.000	49,436	110,037	46,847	0	0	2,589	(2,589)	0	0	63,190	63,190	0	0
G01767-10-5	ALKERMES	C	01/13/2020	EXTERNAL MANAGER TRA	07/27/2020	EXTERNAL MANAGER TRA	100.000	1,904	2,037	1,442	0	0	462	(462)	0	0	595	595	0	0
G06242-10-4	ATLASSIAN PLC CLASS A	C	01/13/2020	EXTERNAL MANAGER TRA	07/06/2020	EXTERNAL MANAGER TRA	686.000	90,864	133,550	90,667	0	0	196	(196)	0	0	42,883	42,883	0	0
G47567-10-5	IHS MARKIT LTD	C	04/06/2020	EXTERNAL MANAGER TRA	09/29/2020	EXTERNAL MANAGER TRA	620.000	39,536	49,577	39,536	0	0	0	0	0	0	10,040	10,040	211	0
G5924V-10-6	MCDERMOTT INTERNATIONAL LTD	C	07/02/2020	EXCHANGE OFFER	12/22/2020	EXTERNAL MANAGER TRA	15,903.000	49,484	15,174	38,168	0	0	11,316	(11,316)	0	0	(22,993)	(22,993)	0	0
G5924V-11-4	MCDERMOTT WARRANT TRANCHE 1	C	07/02/2020	EXCHANGE OFFER	12/03/2020	EXTERNAL MANAGER TRA	31,838.000	209,004	318	29,928	0	0	179,077	(179,077)	0	0	(29,609)	(29,609)	0	0
G5924V-12-2	MCDERMOTT WARRANT TRANCHE 2	C	07/02/2020	EXCHANGE OFFER	12/22/2020	EXTERNAL MANAGER TRA	35,376.000	(170,588)	354	(170,588)	0	0	0	0	0	0	170,942	170,942	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								100,548,368	113,105,725	98,242,662	0	0	2,305,707	(2,305,707)	0	0	14,863,066	14,863,066	1,922,367	0
46141D-20-3	INVESCO DB US DOLLAR INDEX BULLISH		09/18/2020	BLOOMBERG TRADEBOOK	10/13/2020	BLOOMBERG TRADEBOOK	200.000	5,022	5,049	5,022	0	0	0	0	0	0	27	27	0	0
9499999. Subtotal - Common Stocks - Mutual Funds								5,022	5,049	5,022	0	0	0	0	0	0	27	27	0	0
9799998. Total - Common Stocks								100,553,390	113,110,774	98,247,684	0	0	2,305,707	(2,305,707)	0	0	14,863,093	14,863,093	1,922,367	0
9899999. Total - Preferred and Common Stocks								101,062,900	113,688,476	98,755,725	0	0	2,307,176	(2,307,176)	0	0	14,932,753	14,932,753	1,935,078	0
9999999 - Totals								2,303,907,509	2,330,673,736	2,298,040,075	0	(1,612,061)	4,255,355	(5,867,416)	0	0	30,006,637	30,006,637	15,526,029	5,641,734

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							0	0	0	XXX	XXX
000000-00-0	BLUE CARE NETWORK OF MICHIGAN		95610		8BI		0	1,908,517,682	0	2,000.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity							0	1,908,517,682	0	XXX	XXX
29101#-10-3	EMERGENT HOLDINGS INC				8BII	YES	237,225,927	1,093,233,058	0	1,000.000	100.0
53225*-10-8	LIFESECURE HOLDINGS CORPORATION				8BII		0	42,505,069	0	1,000.000	80.0
59457#-10-0	MICHIGAN MEDICAID HOLDINGS COMPANY				8BII		0	63,894,738	0	100.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer							237,225,927	1,199,632,865	0	XXX	XXX
000000-00-0	WOODWARD STRAITS INSURANCE CO		15649		8BII		0	100,643,627	0	250,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							0	100,643,627	0	XXX	XXX
1899999. Total Common Stocks							237,225,927	3,208,794,174	0	XXX	XXX
1999999 - Totals							237,225,927	3,208,794,174	0	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: $ 4,988,354,527
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
	LIFESECURE INSURANCE COMPANY	LIFESECURE HOLDINGS CORPORATION	0	1,000.000	80.0
	BLUE CROSS COMPLETE OF MICHIGAN LLC	MICHIGAN MEDICAID HOLDINGS COMPANY	0	100.000	69.7
	ACCIDENT FUND HOLDINGS INC	EMERGENT HOLDINGS INC	0	0.000	100.0
	COBX CO	EMERGENT HOLDINGS INC	36,312,406	0.000	100.0
	ADVANTASURE INC	EMERGENT HOLDINGS INC	0	0.000	100.0
	COVANTAGE HEALTH PARTNERS INC	EMERGENT HOLDINGS INC	0	0.000	100.0
	TESSELLATE HOLDINGS LLC	EMERGENT HOLDINGS INC	200,913,522	0.000	100.0
0299999. Subtotal - Common Stock			237,225,928	XXX	XXX
0399999 - Total			237,225,928	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
ABBVIE INC			11/19/2020	EXCHANGE OFFER	11/19/2021	999,924	0	74	0	0	1,000,000	999,850	2,508	0	2.150	2.158	MN	0	0
AETNA INC			11/03/2020	VARIOUS	06/01/2021	609,630	0	(7,522)	0	0	606,000	617,152	2,083	0	4.125	0.527	JD	12,499	5,932
ALABAMA POWER COMPANY			07/22/2020	US BANK	06/01/2021	274,975	0	(4,154)	0	0	271,000	279,129	892	0	3.950	0.422	JD	5,352	1,576
APPALACHIAN POWER CO			05/07/2020	MARKET AXESS AS A BR	03/30/2021	206,000	0	(4,172)	0	0	206,000	210,172	2,395	0	4.600	1.392	MS	4,738	1,079
AUTOZONE INC			06/30/2020	MARKET AXESS AS A BR	04/15/2021	1,714,183	0	(16,428)	0	0	1,708,000	1,730,611	9,014	0	2.500	0.733	AO	21,350	6,847
BOSTON PROPERTIES LP			08/27/2020	MARKET AXESS AS A BR	05/15/2021	1,757,779	0	(21,183)	0	0	1,750,000	1,778,963	9,224	0	4.125	0.484	MN	36,094	21,255
BRISTOL-MYERS SQUIBB CO			07/17/2020	EXCHANGE OFFER	02/19/2021	661,739	0	(8,253)	0	0	660,000	669,992	6,958	0	2.875	0.888	FA	9,488	4,428
BROADCOM CORPORATION/BROADCOM CAYM			08/25/2020	ROYAL BANK OF CANADA	01/15/2021	223,130	0	(1,154)	0	0	223,000	224,284	2,262	0	2.200	0.692	JJ	0	572
BROADCOM INC			08/11/2020	EXCHANGE OFFER	04/15/2021	1,516,324	0	(9,535)	0	0	1,512,000	1,525,859	9,975	0	3.125	2.120	AO	23,625	3,624
BROWN-FORMAN CORPORATION	@		07/24/2020	BARCLAY'S CAPITAL	01/21/2021	4,999,138	0	6,931	0	0	5,000,000	4,992,207	0	0	0.000	0.310	N/A	0	0
CIGNA CORP			09/18/2020	JP MORGAN	09/17/2021	185,029	0	(11)	0	0	185,000	185,041	68	0	0.879	0.857	MJSD	419	23
CRH AMERICA INC 5.75 01/15/21			03/12/2020	BCIGEG9L	01/15/2021	1,501,991	0	(40,459)	0	0	1,500,000	1,542,450	39,771	0	5.750	2.286	JJ	43,125	14,615
CSX CORP			10/14/2020	MARKET AXESS AS A BR	06/01/2021	1,114,987	0	(11,067)	0	0	1,108,000	1,126,055	3,924	0	4.250	0.462	JD	23,545	14,929
CVS HEALTH CORP			05/04/2020	GOLDMAN SACHS	03/09/2021	3,011,737	0	(40,823)	0	0	3,000,000	3,052,560	31,267	0	3.350	1.263	MS	50,250	15,354
CAMPBELL SOUP COMPANY			06/12/2020	MARKET AXESS AS A BR	05/01/2021	456,020	0	(17,825)	0	0	445,000	473,845	6,582	0	8.875	1.393	MN	19,747	4,937
CAMPBELL SOUP COMPANY			04/21/2020	MARKET AXESS AS A BR	03/15/2021	698,084	0	6,568	0	0	700,000	691,516	280	0	0.847	2.202	MJSD	5,670	1,013
CAMPBELL SOUP COMPANY	@		07/23/2020	WELLS FARGO	03/01/2021	7,484,704	0	58,251	0	0	7,500,000	7,426,453	0	0	0.000	1.247	N/A	0	0
CINTAS CORPORATION NO. 2			07/28/2020	MARKET AXESS AS A BR	06/01/2021	1,015,630	0	(15,700)	0	0	1,000,000	1,031,330	3,583	0	4.300	0.539	JD	21,500	7,047
CITIGROUP INC			08/27/2020	MARKET AXESS AS A BR	03/30/2021	987,740	0	(7,802)	0	0	982,000	995,542	6,702	0	2.700	0.331	MS	13,257	11,048
COVENTRY HEALTH CARE INC			08/04/2020	VARIOUS	06/15/2021	211,970	0	(4,229)	0	0	210,000	216,199	509	0	5.450	0.877	JD	5,723	1,157
DAIMLER FINANCE NORTH AMERICA LLC			08/19/2020	MARKET AXESS AS A BR	07/06/2021	201,271	0	(889)	0	0	200,000	202,160	1,944	0	2.000	0.759	JJ	0	500
DETROIT EDISON CO			11/10/2020	VARIOUS	06/01/2021	2,750,542	0	(39,621)	0	0	2,735,000	2,790,162	8,889	0	3.900	0.487	JD	53,333	16,098
DISCOVERY COMMUNICATIONS INC			06/30/2020	MARKET AXESS AS A BR	06/15/2021	213,221	0	(3,500)	0	0	210,000	216,720	408	0	4.375	0.992	JD	4,594	434
DOMINION RESOURCES INC/VA			10/30/2020	VARIOUS	08/15/2021	1,776,145	0	(6,227)	2,370	0	1,763,000	1,782,372	13,320	0	2.000	0.364	FA	0	5,604
ERP OPERATING LIMITED PARTNERSHIP			12/30/2020	SOUTH WEST SECURITIE	12/15/2021	1,028,712	0	(117)	911	0	1,000,000	1,028,829	2,056	0	4.625	0.416	JD	0	1,927
ELECTRONIC ARTS INC			05/13/2020	VARIOUS	03/01/2021	1,197,832	0	(21,672)	0	0	1,195,000	1,219,504	14,738	0	3.700	0.845	MS	22,108	8,589
ENTERGY ARKANSAS INC			05/04/2020	VARIOUS	02/15/2021	4,940,000	0	(72,420)	0	0	4,940,000	5,012,420	69,983	0	3.750	1.547	FA	92,625	12,711
ENTERGY LOUISIANA LLC			05/13/2020	US BANK	05/01/2021	1,485,773	0	(35,836)	0	0	1,481,000	1,521,609	11,848	0	4.800	0.924	MN	35,544	2,765
ENTERPRISE PRODUCTS OPERATING LLC			06/12/2020	VARIOUS	02/15/2021	1,226,223	0	(6,090)	0	0	1,225,000	1,232,313	12,958	0	2.800	1.968	FA	17,150	8,495
EVERSOURCE ENERGY			06/10/2020	VARIOUS	03/15/2021	5,486,553	0	(54,100)	0	0	5,475,000	5,540,653	40,302	0	2.500	0.767	MS	68,438	30,281
EXELON CORPORATION			11/02/2020	VARIOUS	04/15/2021	3,809,820	0	(19,604)	0	0	3,800,000	3,829,424	19,654	0	2.450	1.186	AO	31,777	5,267
FORD MOTOR CREDIT COMPANY LLC			03/31/2020	EXTERNAL MANAGER TRA	03/18/2021	622,216	0	23,322	7,326	0	627,000	598,894	5,985	0	3.336	6.958	MS	10,458	813
GENERAL MILLS INC			06/30/2020	VARIOUS	04/16/2021	5,707,330	0	(71,603)	0	0	5,675,000	5,778,933	37,833	0	3.200	1.233	AO	90,800	10,482
EVERGY INC			11/25/2020	MARKET AXESS AS A BR	06/01/2021	2,287,630	0	(12,622)	0	0	2,271,000	2,300,252	9,179	0	4.850	0.452	JD	55,072	50,304
HARLEY-DAVIDSON FINANCIAL SERVICES			09/16/2020	JP MORGAN	03/02/2021	199,917	0	145	0	0	200,000	199,772	195	0	1.168	1.417	MJSD	597	105
HARLEY-DAVIDSON FINANCIAL SERVICES			11/03/2020	JP MORGAN	05/21/2021	177,796	0	(718)	0	0	176,000	178,513	694	0	3.550	0.914	MN	3,124	2,846
HASBRO INC			11/23/2020	VARIOUS	05/15/2021	2,549,076	0	(21,346)	0	0	2,538,000	2,570,422	10,215	0	3.150	1.020	MN	38,399	15,300
KRAFT HEINZ FOODS CO			10/14/2020	SANTANDER	09/12/2021	251,204	0	(559)	0	0	250,000	251,763	2,365	0	3.125	2.038	MS	0	738
HEWLETT PACKARD ENTERPRISE CO			12/09/2020	MARKET AXESS AS A BR	10/05/2021	1,690,375	0	(28)	0	0	1,690,000	1,690,402	3,941	0	0.954	0.925	JAJO	0	3,001
HIGHWOODS REALTY LIMITED PA 3.2 06/15/21			08/31/2020	MARKET AXESS AS A BR	06/15/2021	112,782	0	(892)	0	0	112,000	113,674	159	0	3.200	0.776	JD	1,792	767
CENTERPOINT ENERGY HOUSTON ELECTRI			09/16/2020	MARKET AXESS AS A BR	03/15/2021	244,089	0	(5,693)	0	0	240,000	249,782	6,466	0	9.150	0.826	MS	0	183
INGERSOLL-RAND CO			10/13/2020	MARKET AXESS AS A BR	08/15/2021	209,522	0	(3,214)	0	0	200,000	212,736	6,800	0	9.000	1.289	FA	0	3,000
TRANE TECHNOLOGIES GLOBAL HOLDING			06/30/2020	MARKET AXESS AS A BR	02/21/2021	3,254,979	0	(29,213)	0	0	3,248,000	3,284,192	34,014	0	2.900	1.339	FA	47,096	25,812
KEURIG DR PEPPER INC			09/03/2020	MARKET AXESS AS A BR	05/25/2021	1,032,841	0	(11,089)	0	0	1,020,000	1,043,930	3,622	0	3.551	0.397	MN	18,110	9,023
KINDER MORGAN ENERGY PARTNERS LP			11/30/2020	VARIOUS	03/01/2021	1,635,000	0	(4,325)	0	0	1,635,000	1,639,325	19,075	0	3.500	0.398	MS	0	14,203
KROGER CO (THE)			08/27/2020	MARKET AXESS AS A BR	01/15/2021	110,000	0	(943)	0	0	110,000	110,943	1,674	0	3.300	0.329	JJ	0	464
THE KROGER CO			06/03/2020	VARIOUS	02/01/2021	783,000	0	(7,490)	0	0	783,000	790,490	8,483	0	2.600	1.095	FA	10,179	5,600
LOWES COMPANIES INC			12/10/2020	VARIOUS	04/15/2021	7,516,244	0	(80,883)	0	0	7,507,000	7,597,127	59,430	0	3.750	0.579	AO	78,319	34,650
MACYS RETAIL HOLDINGS INC			03/31/2020	EXTERNAL MANAGER TRA	01/15/2021	423,273	0	79,803	0	0	428,000	343,470	6,809	0	3.450	34.117	JJ	7,383	3,158
MICROCHIP TECHNOLOGY INCORPORATED			10/19/2020	MARKET AXESS AS A BR	06/01/2021	705,312	0	(4,337)	0	0	696,000	709,649	2,275	0	3.922	0.700	JD	13,649	10,616

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
MOLSON COORS BREWING CO			08/10/2020	BARCLAY'S CAPITAL	07/15/2021	2,014,003	0	(11,837)	0	0	2,000,000	2,025,840	19,367	0	2.100	0.559	JJ	0	3,150
VIATRIS INC			06/18/2020	MARKET AXESS AS A BR	06/15/2021	887,529	0	(10,802)	0	0	880,000	898,330	1,232	0	3.150	0.844	JD	13,860	231
NEWMONT GOLDCORP CORP			07/07/2020	VARIOUS	06/09/2021	636,711	0	(8,367)	0	0	632,000	645,077	1,400	0	3.625	0.879	JD	11,455	1,733
NEXTERA ENERGY CAPITAL HOLDINGS IN			06/10/2020	VARIOUS	06/01/2021	2,242,161	0	(46,850)	0	0	2,228,000	2,289,011	8,355	0	4.500	0.680	JD	50,130	3,039
NEXTERA ENERGY CAPITAL HOLDINGS IN			05/15/2020	MARKET AXESS AS A BR	05/04/2021	1,364,286	0	1,311	0	0	1,365,000	1,362,974	1,540	0	0.700	0.848	FMAN	6,156	589
NEXTERA ENERGY CAPITAL HOLDINGS IN			11/10/2020	MARKET AXESS AS A BR	08/28/2021	500,178	0	(37)	0	0	500,000	500,215	344	0	0.774	0.720	FMAN	1,030	862
NORTHROP GRUMMAN COR			05/19/2020	VARIOUS	03/15/2021	4,401,119	0	(65,439)	0	0	4,380,000	4,466,558	45,138	0	3.500	1.139	MS	76,650	23,852
OCCIDENTAL PETROLEUM CORPORATION			03/30/2020	EXTERNAL MANAGER TRA	03/15/2021	420,207	0	54,220	4,916	0	437,000	365,988	6,241	0	4.850	24.990	MS	10,597	942
PHILLIPS 66			08/27/2020	ROYAL BANK OF CANADA	02/26/2021	675,011	0	(27)	0	0	675,000	675,038	562	0	0.832	0.822	FMAN	2,643	1,108
PUBLIC SERVICE ELECTRIC AND GAS CO			04/21/2020	MARKET AXESS AS A BR	03/15/2021	261,070	0	(402)	0	0	261,000	261,472	1,460	0	1.900	1.675	MS	2,480	510
RAYTHEON TECHNOLOGIES CORPORATION			12/10/2020	EXCHANGE OFFER	11/15/2021	1,326,053	0	(10,864)	0	0	1,307,000	1,336,917	5,177	0	3.100	1.413	MN	0	2,814
SENIOR HOUSING PROPERTIES TRUST			12/15/2020	EXTERNAL MANAGER TRA	12/15/2021	1,079,534	0	(2,425)	5,294	0	1,060,000	1,081,959	3,180	0	6.750	1.568	JD	35,775	34,980
STARBUCKS CORPORATION			05/04/2020	MARKET AXESS AS A BR	02/04/2021	925,053	0	(4,684)	0	0	925,000	929,737	7,932	0	2.100	1.405	FA	9,713	3,119
STARBUCKS CORP	@		05/18/2020	WELLS FARGO	01/15/2021	1,999,304	0	11,269	0	0	2,000,000	1,988,034	0	0	0.000	0.895	N/A	0	0
STARBUCKS CORP	@		04/27/2020	WELLS FARGO	01/29/2021	289,577	0	3,705	0	0	290,000	285,872	0	0	0.000	1.877	N/A	0	0
TEXTRON INC			11/23/2020	VARIOUS	09/21/2021	557,692	0	(3,327)	0	0	544,000	561,019	8,991	0	5.950	0.604	MS	0	5,272
TEXTRON INC			08/28/2020	VARIOUS	03/01/2021	441,723	0	(4,360)	0	0	440,000	446,083	5,353	0	3.650	1.283	MS	4,654	2,919
TOTAL SYSTEM SERVICES INC			09/03/2020	VARIOUS	04/01/2021	7,137,901	0	(98,584)	0	0	7,110,000	7,236,485	67,545	0	3.800	1.430	AO	135,090	40,615
RAYTHEON TECHNOLOGIES CORPORATION			07/20/2020	MARKET AXESS AS A BR	03/01/2021	374,883	0	(14,054)	0	0	370,000	388,937	10,792	0	8.750	0.799	MS	16,188	11,397
VERISK ANALYTICS INC			10/26/2020	VARIOUS	05/01/2021	527,916	0	(11,749)	0	0	520,000	539,665	5,027	0	5.800	1.204	MN	15,080	4,617
VOLKSWAGEN GROUP OF AMERICA FINANC			11/23/2020	FIFTH THIRD	11/12/2021	5,152,422	0	(18,608)	0	0	5,000,000	5,171,030	27,222	0	4.000	0.460	MN	0	6,111
VULCAN MATERIALS COMPANY			11/13/2020	VARIOUS	03/01/2021	1,004,977	0	69	0	0	1,005,000	1,004,908	758	0	0.875	0.889	MJSD	4,627	2,050
WELLPOINT INC			11/10/2020	FIFTH THIRD	08/15/2021	1,012,190	0	(4,360)	0	0	1,000,000	1,016,550	13,978	0	3.700	0.419	FA	0	9,044
WHIRLPOOL CORP			11/02/2020	MARKET AXESS AS A BR	06/15/2021	407,725	0	(4,155)	0	0	400,000	411,880	862	0	4.850	0.598	JD	9,700	5,672
XCEL ENERGY INC			06/29/2020	VARIOUS	03/15/2021	5,200,766	0	(36,880)	0	0	5,193,000	5,237,646	36,697	0	2.400	1.169	MS	62,316	24,497
XILINX INC			05/13/2020	VARIOUS	03/15/2021	9,535,004	0	(109,476)	0	0	9,500,000	9,644,480	83,917	0	3.000	1.195	MS	142,500	42,625
ZIMMER BIOMET HOLDINGS INC			11/10/2020	VARIOUS	03/19/2021	3,993,382	0	(643)	0	0	3,993,000	3,994,025	1,206	0	0.989	0.944	MJSD	20,364	7,029
CANADIAN PACIFIC LIMITED		A	08/11/2020	MARKET AXESS AS A BR	08/01/2021	278,504	0	(8,849)	0	0	265,000	287,353	10,434	0	9.450	0.680	FA	0	835
AON PLC		C	05/12/2020	VARIOUS	03/15/2021	3,377,277	0	(33,334)	0	0	3,371,000	3,410,611	27,792	0	2.800	1.267	MS	47,194	13,580
ANGLO AMERICAN CAPITAL PLC		C	11/12/2020	VARIOUS	04/15/2021	1,340,583	0	(7,864)	0	0	1,329,000	1,348,448	11,573	0	4.125	1.090	AO	5,012	5,080
AVATION CAPITAL SA 6.5 05/15/21		C	12/10/2020	EXTERNAL MANAGER TRA	05/15/2021	145,500	0	5,309	3,309	0	200,000	143,500	1,661	0	6.500	105.979	MN	0	1,047
COCA-COLA EUROPEAN PARTNERS PLC		C	08/20/2020	MARKET AXESS AS A BR	08/19/2021	403,623	0	(3,325)	0	0	400,000	406,948	4,767	0	3.250	0.879	FA	0	181
COCA-COLA EUROPEAN PARTNERS PLC		C	10/07/2020	VARIOUS	09/01/2021	1,621,811	0	(12,291)	0	0	1,600,000	1,634,102	24,000	0	4.500	1.211	MS	0	7,094
TRINITY ACQUISITION PLC		C	09/30/2020	VARIOUS	09/15/2021	2,178,618	0	(15,033)	0	0	2,141,000	2,193,651	22,064	0	3.500	0.665	MS	0	3,388
WILLIS GROUP HOLDINGS PLC		C	12/04/2020	VARIOUS	03/15/2021	6,730,855	0	(111,368)	0	0	6,667,000	6,842,223	112,876	0	5.750	1.064	MS	128,513	96,229
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						153,704,540	0	(1,134,365)	24,126	0	152,984,000	154,842,211	1,132,754	0	XXX	XXX	XXX	1,808,656	765,383
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						153,704,540	0	(1,134,365)	24,126	0	152,984,000	154,842,211	1,132,754	0	XXX	XXX	XXX	1,808,656	765,383
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						153,704,540	0	(1,134,365)	24,126	0	152,984,000	154,842,211	1,132,754	0	XXX	XXX	XXX	1,808,656	765,383
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						153,704,540	0	(1,134,365)	24,126	0	152,984,000	154,842,211	1,132,754	0	XXX	XXX	XXX	1,808,656	765,383
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						153,704,540	0	(1,134,365)	24,126	0	XXX	154,842,211	1,132,754	0	XXX	XXX	XXX	1,808,656	765,383

1A ..$ .....0 1B ...$ .....0 1C ..$ .....0 1D ..$ .....0 1E ...$ .....0 1F ...$ .....10,618,188 1G ..$ 11,579,346
2A ..$ .....61,941,006 2B ...$ .....50,921,550 2C ..$ 15,702,516
3A ..$ .....873,420 3B ...$ .....1,499,741 3C ..$ 0
4A ..$ .....423,273 4B ...$ .....0 4C ..$ 0
5A ..$ .....0 5B ...$ .....0 5C ..$ 0
6 ....$ 145,500

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
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
638995-91-0	STATE STREET NAVIGATOR GOVERNMENT MONEY		1.C	7,938,413	7,938,413	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				7,938,413	7,938,413	XXX
9999999 - Totals				7,938,413	7,938,413	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 4,021,709 Book/Adjusted Carrying Value $ 4,021,709
2. Average balance for the year Fair Value $ 14,007,130 Book/Adjusted Carrying Value $ 14,007,130
3.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 0 1B ...$ 0 1C ..$ 7,938,413 1D ..$ 0 1E ...$ 0 1F ...$ 0 1G ..$ 0
2A ..$ 0 2B ...$ 0 2C ...$ 0
3A ..$ 0 3B ...$ 0 3C ...$ 0
4A ..$ 0 4B ...$ 0 4C ...$ 0
5A ..$ 0 5B ...$ 0 5C ...$ 0
6 ....$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

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 *
COMMERICA BANK	DETROIT, MICHIGAN					(16,424,106)	XXX
JP MORGAN CHASE BANK	DETROIT, MICHIGAN					10,463,639	XXX
BANK OF AMERICA	TROY, MICHIGAN					(17,456,667)	XXX
THE BANKCORP BANK	SIOUX FALLS, SOUTH DAKOTA					25,557	XXX
HEALTH ONE CREDIT UNION	DETROIT, MICHIGAN					35,736	XXX
STATE STREET BANK	KANSAS CITY, MISSOURI					98,936,309	XXX
WACHOVIA BANK	ATLANTA, GEORGIA					(25,730,641)	XXX
FEDERAL HOME LOAN BANK	INDIANAPOLIS, INDIANA					482,098	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	0	0	50,331,925	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	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	50,331,925	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	50,331,925	XXX

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

1. January	(111,479,188)	4. April	(58,078,683)	7. July	118,706,025	10. October	82,665,966
2. February	(84,256,087)	5. May	43,048,309	8. August	15,499,062	11. November	59,244,547
3. March	963,800	6. June	(390,435)	9. September	256,341,219	12. December	50,331,925

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
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
	UMBS 30YR TBA(REG A)		11/30/2020	2.000	02/25/2021	5,184,766	3,611	0
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,184,766	3,611	0
3199999. Total - U.S. Special Revenues Bonds						5,184,766	3,611	0
	CRH AMERICA INC 5.75 01/15/21		11/17/2020	5.750	01/15/2021	2,004,056	53,028	(14,924)
	ENTERGY ARKANSAS INC		12/10/2020	3.750	02/15/2021	240,401	3,400	(156)
	FIDELITY NATL INFO SERV		12/23/2020	0.000	01/20/2021	6,098,873	0	534
	FIDELITY NATL INFO SERV		12/23/2020	0.000	01/25/2021	4,998,833	0	437
	TRANE TECHNOLOGIES GLOBAL HOLDING		12/17/2020	2.900	02/21/2021	100,319	1,047	(83)
	JABIL INC		12/28/2020	0.000	02/22/2021	2,497,219	0	214
	JABIL INC		12/29/2020	0.000	02/26/2021	998,802	0	64
	KINDER MORGAN INC		12/17/2020	5.000	02/15/2021	3,506,409	66,111	(5,609)
	KROGER CO (THE)		11/23/2020	3.300	01/15/2021	7,081,000	107,749	(19,388)
	THE KROGER CO		12/17/2020	2.600	02/01/2021	4,815,000	52,163	(7,656)
	STARBUCKS CORPORATION		12/17/2020	2.100	02/04/2021	1,420,459	12,177	(1,529)
	VULCAN MATERIALS COMPANY		12/04/2020	0.875	03/01/2021	201,036	152	(15)
	VODAFONE GROUP PLC		12/23/2020	0.000	01/08/2021	9,999,319	0	875
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						43,961,726	295,827	(47,236)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						43,961,726	295,827	(47,236)
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						43,961,726	295,827	(47,236)
7799999. Total - Residential Mortgage-Backed Securities						5,184,766	3,611	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						49,146,492	299,438	(47,236)
262006-20-8	DREYFUS GOVT CASH MGMT CL INST		12/30/2020	0.000		58,745,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						58,745,000	0	0
09248U-61-9	BLACKROCK LIQ FD TEMPFUND-IN		12/01/2020	0.000		29,706,230	0	9,715
4812A0-36-7	JPMORGAN PRIME CL CAPITAL		12/01/2020	0.000		50,000,318	0	318
60934N-20-3	FED HRM INST PRIME OBLY CL IS		12/30/2020	0.000		25,000,000	0	0
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL IN 12/31/49		12/01/2020	0.000		25,009,358	0	11,858
94984B-79-3	WELLS FRGO HERITAGE CL SELECT		12/01/2020	0.000		25,003,594	0	11,092
52470G-88-2	WESTERN ASSET		12/01/2020	0.000		50,004,454	0	24,446
931ACP-11-6	State Street ILR Admin SSYXX		12/30/2020	0.000		36,632,688		117,487
31617H-10-2	Fid GOVT MMKT		12/30/2020	0.000		4,474,284		16,338
8699999. Subtotal - All Other Money Market Mutual Funds						245,830,926	0	191,254
8899999 - Total Cash Equivalents						353,722,418	299,438	144,018

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 5,184,766 1B ...$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ...$ 240,401 1G ..$ 0

2A ..$ 36,417,540 2B ...$ 3,807,764 2C ..$ 3,496,021

3A ..$ 0 3B ...$ 0 3C ..$ 0

4A ..$ 0 4B ...$ 0 4C ..$ 0

5A ..$ 0 5B ...$ 0 5C ..$ 0

6 ....$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/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						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI	B	STAT DEPOSIT	300,343	301,172		
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
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	0	0	763,213,919	838,223,960
59. Subtotal	XXX	XXX	300,343	301,172	763,213,919	838,223,960
DETAILS OF WRITE-INS						
5801. FHLBI COLLATERAL					763,213,919	838,223,960
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	763,213,919	838,223,960

STATEMENT AS OF DECEMBER 31, 2020 OF THE BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY

MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2020
(To Be Filed by March 1)

FOR THE STATE OF Michigan
NAIC Group Code 0572 NAIC Company Code 54291
ADDRESS (City, State and Zip Code) Detroit , MI 48226
Person Completing This Exhibit
Title Telephone Number

1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2017				Policies Issued in 2018; 2019; 2020			
										11	Incurred Claims		14	15	Incurred Claims		18
											12	13			16	17	
Compliance with OBRA	Policy Form Number	Standardized Medicare Supplement Benefit Plan	Medicare Select	Plan Character-istics	Date Approved	Date Approval Withdrawn	Date Last Amended	Date Closed	Policy Marketing Trade Name	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives	Premiums Earned	Amount	Percent of Premiums Earned	Number of Covered Lives
NO	4744, 4745, 4851	P	NO	0200560	12/29/1980		11/03/2010	06/02/1992	MEDIGAP LOW OPTION	668,719	305,163	45.6	237			0.0	
NO	4744, 4745	P	NO	0200560	12/29/1980		11/03/2010	06/02/1992	MEDIGAP HIGH OPTION	10,424,761	6,519,668	62.5	2,395	0	0	0.0	0
YES	4290	A	NO	0200560	08/21/1992		12/08/2020		MEDIGAP PLAN A	7,424,469	5,215,426	70.2	3,466	777,546	635,006	81.7	413
YES	4291	C	NO	0200560	08/21/1992		12/08/2020		MEDIGAP PLAN C	266,623,975	195,591,178	73.4	75,126	24,105,311	17,543,942	72.8	6,901
YES	9802	A	NO	1200560	04/29/1999		11/03/2010	06/01/2010	MEDIGAP BLUE PLAN	2,094,691	1,596,036	76.2	889	0	0	0.0	0
YES	176K	F	NO	0234500	01/01/2017		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN F	11,467,075	9,530,259	83.1	4,505	19,481,886	16,049,465	82.4	8,374
YES	176K, 181K	F	NO	0234500	01/01/2017		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN HDF	631,573	325,796	51.6	443	512,500	267,284	52.2	430
YES	179K	F	NO	0230560	01/01/2017		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN F	1,919,849	2,888,465	150.5	310	4,416,311	7,725,683	174.9	683
YES	179K, 181K	F	NO	0230560	01/01/2017		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN HDF	363,739	374,626	103.0	144	593,469	924,494	155.8	227
YES	178K	N	NO	0234500	01/01/2017		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN N	26,092,903	19,191,555	73.6	10,781	3,293,215	2,200,644	66.8	1,540
YES	180K	N	NO	0230560	01/01/2017		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN N	406,867	309,888	76.2	73	660,795	857,901	129.8	120
YES	587L	G	NO	0234500	12/20/2018		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN G	0	0	0.0	0	8,544,450	7,637,430	89.4	6,817
YES	588L	G	NO	0230560	12/20/2018		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN G	0	0	0.0	0	1,102,872	1,629,098	147.7	189
YES	756L	D	NO	0234500	01/08/2020		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN D	0	0	0.0	0	35,316	70,121	198.6	26
YES	755L	D	NO	0230560	01/08/2020		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN D	0	0	0.0	0	678,417	1,391,325	205.1	233
YES	587L, 609L	G	NO	0234500	01/08/2020		01/21/2021		BCBSM MEDICARE SUPPLEMENT PLAN HDG	0	0	0.0	0	21,319	3,397	15.9	79
0199999. Total Experience on Individual Policies										328,118,621	241,848,060	73.7	98,369	64,223,407	56,935,790	88.7	26,032
												0.0				0.0	
										0	0	0.0	0	0	0	0.0	0
0299999. Total Experience on Group Policies										0	0	0.0	0	0	0	0.0	0

STATEMENT AS OF DECEMBER 31, 2020 OF THE BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

1. If response in Column 1 is no, give full and complete details
   OBRA STANDARDIZED MEDICARE SUPPLEMENT PLANS ISSUED IN 1992 AND AFTER. POLICIES ISSUED PRIOR TO 1992 WERE NOT REQUIRED TO FOLLOW OBRA STANDARDS AND COULD NOT BE ISSUED TO NEW ENROLLMENT; HOWEVER, INDIVIDUALS ENROLLED IN PRE-OBRA POLICIES SUCH AS MEDIGAP HIGH OPTION AND LOW OPTION COULD REMAIN IN THOSE POLICIES. BCBSM CONTINUES TO HAVE ENROLLMENT IN THOSE POLICIES.
2. Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
   2.1 Address: 53200 GRAND RIVER NEW HUDSON , MI 48165
   2.2 Contact Person and Phone Number: DEANNA STOHL 248-486-2349
3. Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
   3.1 Address: 53200 GRAND RIVER NEW HUDSON , MI 48165
   3.2 Contact Person and Phone Number: DEANNA STOHL 248-486-2349
4. Explain any policies identified above as policy type "O".

STATEMENT AS OF DECEMBER 31, 2020 OF THE BLUE CROSS BLUE SHIELD OF MICHIGAN MUTUAL INSURANCE COMPANY

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 0572 (To Be Filed by March 1) NAIC Company Code 54291

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected					
1.1 Standard Coverage					
1.11 With Reinsurance Coverage	33,264,518	XXX	1,882,288	XXX	35,146,806
1.12 Without Reinsurance Coverage	0	XXX	0	XXX	0
1.13 Risk-Corridor Payment Adjustments	4,119,929	XXX	0	XXX	4,119,929
1.2 Supplemental Benefits	10,749,500	XXX	6,986,959	XXX	17,736,459
2. Premiums Due and Uncollected-change					
2.1 Standard Coverage					
2.11 With Reinsurance Coverage	(277,115)	XXX	(77,589)	XXX	XXX
2.12 Without Reinsurance Coverage		XXX		XXX	XXX
2.2 Supplemental Benefits	(89,550)	XXX	(288,008)	XXX	XXX
3. Unearned Premium and Advance Premium-change					
3.1 Standard Coverage					
3.11 With Reinsurance Coverage		XXX		XXX	XXX
3.12 Without Reinsurance Coverage		XXX		XXX	XXX
3.2 Supplemental Benefits		XXX		XXX	XXX
4. Risk-Corridor Payment Adjustments-change					
4.1 Receivable		XXX		XXX	XXX
4.2 Payable		XXX		XXX	XXX
5. Earned Premiums					
5.1 Standard Coverage					
5.11 With Reinsurance Coverage	32,987,403	XXX	1,804,699	XXX	XXX
5.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
5.13 Risk-Corridor Payment Adjustments	4,119,929	XXX	0	XXX	XXX
5.2 Supplemental Benefits	10,659,950	XXX	6,698,951	XXX	XXX
6. Total Premiums	47,767,282	XXX	8,503,650	XXX	57,003,194
7. Claims Paid					
7.1 Standard Coverage					
7.11 With Reinsurance Coverage	34,414,616	XXX	1,197,779	XXX	35,612,395
7.12 Without Reinsurance Coverage	0	XXX	0	XXX	0
7.2 Supplemental Benefits	9,556,937	XXX	4,446,097	XXX	14,003,034
8. Claim Reserves and Liabilities-change					
8.1 Standard Coverage					
8.11 With Reinsurance Coverage	1,228,438	XXX	8,965	XXX	XXX
8.12 Without Reinsurance Coverage		XXX		XXX	XXX
8.2 Supplemental Benefits	341,137	XXX	33,278	XXX	XXX
9. Health Care Receivables-change					
9.1 Standard Coverage					
9.11 With Reinsurance Coverage		XXX		XXX	XXX
9.12 Without Reinsurance Coverage		XXX		XXX	XXX
9.2 Supplemental Benefits		XXX		XXX	XXX
10. Claims Incurred					
10.1 Standard Coverage					
10.11 With Reinsurance Coverage	35,643,054	XXX	1,206,744	XXX	XXX
10.12 Without Reinsurance Coverage	0	XXX	0	XXX	XXX
10.2 Supplemental Benefits	9,898,074	XXX	4,479,375	XXX	XXX
11. Total Claims	45,541,128	XXX	5,686,119	XXX	49,615,429
12. Reinsurance Coverage and Low Income Cost Sharing					
12.1 Claims Paid - Net of Reimbursements Applied	XXX	(231,848)	XXX	(56,843)	(288,691)
12.2 Reimbursements Received but Not Applied-change	XXX	0	XXX	0	0
12.3 Reimbursements Receivable-change	XXX	6,734,199	XXX	0	XXX
12.4 Health Care Receivables-change	XXX		XXX		XXX
13. Aggregate Policy Reserves-change					XXX
14. Expenses Paid	5,933,763	XXX	789,690	XXX	6,723,453
15. Expenses Incurred	5,876,556	XXX	784,024	XXX	XXX
16. Underwriting Gain/Loss	(3,650,402)	XXX	2,033,507	XXX	XXX
17. Cash Flow Results	XXX	XXX	XXX	XXX	953,003