

ANNUAL STATEMENT

OF THE

Volunteer State Health Plan, Inc.

of

Chattanooga

in the state of

Tennessee

TO THE

Insurance Department

OF THE STATE OF

Tennessee

For the Year Ending
DECEMBER 31, 2020

2020



ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Volunteer State Health Plan, Inc.

NAIC Group Code	3498 <small>(Current Period)</small>	3498 <small>(Prior Period)</small>	NAIC Company Code	14046	Employer's ID Number	62-1656610
Organized under the Laws of	Tennessee		State of Domicile or Port of Entry	TN		
Country of Domicile	United States					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]	Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]	Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]			
Incorporated/Organized	07/11/1996		Commenced Business	11/01/1996		
Statutory Home Office	1 Cameron Hill Circle <small>(Street and Number)</small>		Chattanooga, TN, US 37402-0001 <small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office	Chattanooga, TN, US 37402-0001 <small>(City or Town, State, Country and Zip Code)</small>		1 Cameron Hill Circle <small>(Street and Number)</small>		(423)535-5600 <small>(Area Code) (Telephone Number)</small>	
Mail Address	1 Cameron Hill Circle <small>(Street and Number or P.O. Box)</small>		Chattanooga, TN, US 37402-0001 <small>(City or Town, State, Country and Zip Code)</small>			
Primary Location of Books and Records	Chattanooga, TN, US 37402-0001 <small>(City or Town, State, Country and Zip Code)</small>		1 Cameron Hill Circle <small>(Street and Number)</small>		(423)535-5600 <small>(Area Code) (Telephone Number)</small>	
Internet Website Address	www.bluecare.bcbst.com					
Statutory Statement Contact	Joseph DeWayne Moser <small>(Name)</small>		(423)535-6894 <small>(Area Code)(Telephone Number)(Extension)</small>			
	Joseph_Moser@bcbst.com <small>(E-Mail Address)</small>		(423)535-8331 <small>(Fax Number)</small>			

CORPORATE OFFICERS

Name	Title
Amber Jeanine Cambron	President & CEO
Erbon Dennis Culver	Treasurer
Jill Anne Langston	Secretary
Mandy Holland Savage	Assistant Treasurer
Kristy Leanne White	Assistant Secretary

ADMINISTRATIVE OFFICERS

Amber Jeanine Cambron, President & CEO Jeffrey Aaron Hocking, Chief Actuary Jeanne James, M.D., VP, Chief Medical Officer Francis Elizabeth Martini, VP Stephani Jennifer Ryan, VP Joshua Trey White, Controller & Chief Accounting Officer	Casey Lee Dungan, VP, Chief Financial Officer Robert Cyrus Huffman, M.D., VP # Jason Patrick Lloyd, VP Janice Stanek Maurizio, VP Patrick Timothy Sullivan, VP, Chief Operating Officer
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DIRECTORS OR TRUSTEES

Jason David Hickey, M.D., Chairperson Scott Christian Pierce	John Francis Giblin
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State of Tennessee
 County of Hamilton 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.

(Signature)

Amber Jeanine Cambron

(Printed Name)

1.

President & Chief Executive Officer

(Title)

(Signature)

Casey Lee Dungan

(Printed Name)

2.

VP & Chief Financial Officer

(Title)

(Signature)

Jill Anne Langston

(Printed Name)

3.

Secretary

(Title)

Subscribed and sworn to before me this _____ day of _____, 2021

- a. Is this an original filing? _____
- b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

Yes[X] No[]

0

0

 (Notary Public Signature)

ACTUARIAL OPINION

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

I, Jeffrey Hocking, ASA, MAAA, am an employee of Blue Cross and Blue Shield of Tennessee (BCBST), holding company for Volunteer State Health Plan, and a member of the American Academy of Actuaries. I was appointed on January 1, 2018 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

SCOPE

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 Volunteer State Health Plan as prepared for filing with state regulatory officials, as of December 31, 2020.

A. Claims unpaid (Page 3, Line 1);	\$228,849,311
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2);	\$1,035,155
C. Unpaid claims adjustment expenses (Page 3, Line 3);	\$5,675,213
D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves and additional policy reserves from the Underwriting and Investment Exhibit – Part 2D;	\$357,075
E. Aggregate life policy reserves (Page 3, Line 5);	\$0
F. Property/casualty unearned premium reserves (Page 3, Line 6);	\$0
G. Aggregate health claim reserves (Page 3, Line 7); and	\$0
H. Any actuarial reserves or liabilities not included in the items above.	\$0
I. Specified actuarial items presented as assets in the annual statement	
1. Title XVIII – Medicare; RAPS (included in page 2, line 15.3)	\$8,496,497
2. Pharmacy Rebate Receivables (included in page 2, line 24)	\$10,916,002

RELIANCE

In forming my opinion on loss reserves, I relied upon data prepared by Jeffrey Stuart Kay, FSA, MAAA, Director of Valuation & Data Analytics, by Joseph Dewayne Moser, Director of Financial Reporting, and by Sherri Zink, Senior Vice President and Chief Data and Engagement Officer, 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

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 Tennessee and are at least as great as the minimum aggregate amounts required by the state in which this statement is filed,
- D. Make 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,
- F. Include appropriate provision for all actuarial items that ought to be established.

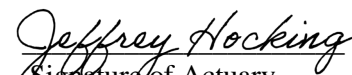
The Underwriting and Investment Exhibit – Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

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

In establishing actuarial assets and liabilities at year-end 2020, consideration was given to the impacts of the Covid-19 pandemic on all inputs for which we believe that we have reliable data. Despite the challenges brought on by the current pandemic environment, I believe the estimates contained in our year-end financials to be reliable and reasonably estimated.

This opinion has been prepared solely for the Board and the management of the Company, for filing with insurance regulatory agencies of states in which the Company is licensed, and for the Blue Cross and Blue Shield Association and is not intended for any other purpose.


Signature of Actuary

Jeffrey Hocking, ASA, MAAA
Printed Name of Actuary

1 Cameron Hill Circle CH 1.5
Chattanooga, Tennessee 37402
Address of Actuary

423-535-6494
Telephone Number of Actuary

March 1, 2021
Date Opinion was Rendered

Volunteer State Health Plan
2020 Reliance Statement

I, Jeffrey Stuart Kay, FSA, MAAA, Valuation Actuary, meet the American Academy of Actuaries qualification standards for issuing an opinion on the unpaid claims liability of health insurers. I hereby affirm that all actuarial information submitted by me and under my direction to Jeffrey Aaron Hocking, ASA, MAAA, is to the best of my knowledge and belief, accurate and complete. My examination included such review of the assumptions and methods used and of the underlying basic records and/or summaries and such tests and calculations, as I considered necessary.

In my opinion, the amounts carried in the balance sheet as covered in the actuarial opinion:

- 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 laws of Tennessee, and are at least as great as the minimum aggregate amounts required by the state in which this statement is filed,
- D. Make 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.
- F. Include appropriate provision for all actuarial items that ought to be established.


Signature

Jeffrey Stuart Kay
Printed Name


1 Cameron Hill Circle – CH1.3
Chattanooga, TN 37402
Address

423-535-8413
Telephone Number

2/25/2021
Date

Volunteer State Health Plan
2020 Reliance Statement

I, Joseph Dewayne Moser, Director of Financial Reporting, hereby affirm the calculation of the unpaid expense reserve and the supporting detail listings as well as accounting information utilized in the amounts reported in the Underwriting and Investment Exhibit – Part 2B of the annual statement (NAIC format) provided to Jeffrey Aaron Hocking, ASA, MAAA, are to the best of my knowledge and belief, accurate and complete.



Signature

Joseph Dewayne Moser
Printed Name


1 Cameron Hill Circle – CH1.3
Chattanooga, TN 37402
Address

423-535-6894
Telephone Number

Date

Volunteer State Health Plan
2020 Reliance Statement

I, Sherri Zink, Senior Vice President and Chief Data and Engagement Officer, hereby affirm that the data extracts from the electronic data warehouse and subsequent database structures provided to Jeffrey Aaron Hocking, ASA, MAAA, as the basis of the reserve analysis were prepared under my direction and, to the best of my knowledge and belief, are substantially accurate and complete.



Signature

Sherri Zink
Printed Name

1 Cameron Hill Circle – CH 1.5
Chattanooga, TN 37402
Address

423-535-3324
Telephone Number

2/26/2021
Date

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1-2)	4 Net Admitted Assets
1. Bonds (Schedule D)	527,639,814	0	527,639,814	462,188,871
2. Stocks (Schedule D):				
2.1 Preferred stocks	10,911,496	0	10,911,496	11,881,071
2.2 Common Stocks	130,578,810	0	130,578,810	128,334,764
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)	0	0	0	0
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 (\$.....24,106,210, Schedule E Part 1), cash equivalents (\$.....335,340,543, Schedule E Part 2) and short-term investments (\$.....102,833, Schedule DA)	359,549,586	0	359,549,586	63,226,217
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)	28,616,513	0	28,616,513	63,621
9. Receivables for securities	96,827	0	96,827	2,117,847
10. Securities Lending Reinvested Collateral Assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,057,393,047	0	1,057,393,047	667,812,392
13. Title plants less \$.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	3,651,310	0	3,651,310	3,705,063
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,499,882	0	11,499,882	182,085,241
15.2 Deferred premiums, 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 (\$.....8,496,497) and contracts subject to redetermination (\$.....0)	8,496,497	0	8,496,497	12,392,209
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	0
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	66,120,254	1,809,678	64,310,576	34,951,550
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	4,808,824	0	4,808,824	0
19. Guaranty funds receivable or on deposit	0	0	0	0
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0)	0	0	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	0	0	0	0
24. Health care (\$.....4,074,689) and other amounts receivable	18,647,795	14,573,106	4,074,689	2,684,968
25. Aggregate write-ins for other than invested assets	4,575	4,575	0	0
26. TOTAL assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,170,622,183	16,387,359	1,154,234,824	903,631,423
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. TOTAL (Lines 26 and 27)	1,170,622,183	16,387,359	1,154,234,824	903,631,423
DETAILS OF WRITE-INS				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Prepays and Other Miscellaneous	4,575	4,575	0	0
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	4,575	4,575	0	0

LIABILITIES, CAPITAL AND SURPLUS

	Current Year			Prior Year
	1 Covered	2 Uncovered	3 Total	4 Total
1. Claims unpaid (less \$.....0 reinsurance ceded)	228,849,311	0	228,849,311	218,806,655
2. Accrued medical incentive pool and bonus amounts	1,035,155	0	1,035,155	82,738
3. Unpaid claims adjustment expenses	5,675,213	0	5,675,213	6,448,550
4. Aggregate health policy reserves, including the liability of \$.....0 for medical loss ratio rebate per the Public Health Service Act	357,075	0	357,075	3,000,000
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	234,210,439	0	234,210,439	0
9. General expenses due or accrued	20,151,878	0	20,151,878	32,989,001
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	2,021,223
11. Ceded reinsurance premiums payable	0	0	0	0
12. Amounts withheld or retained for the account of others	18,227	0	18,227	13,007
13. Remittances and items not allocated	0	0	0	0
14. Borrowed money (including \$.....0 current) and interest thereon \$.....0 (including \$.....0 current)	0	0	0	0
15. Amounts due to parent, subsidiaries and affiliates	29,095,197	0	29,095,197	17,970,798
16. Derivatives	0	0	0	0
17. Payable for securities	2,978,381	0	2,978,381	4,533,753
18. Payable for securities lending	0	0	0	0
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	80,330,614	0	80,330,614	83,124,954
23. Aggregate write-ins for other liabilities (including \$.....36,261,724 current)	36,261,724	0	36,261,724	44,881,046
24. TOTAL Liabilities (Lines 1 to 23)	638,963,214	0	638,963,214	413,871,725
25. Aggregate write-ins for special surplus funds	X X X	X X X	0	45,210,000
26. Common capital stock	X X X	X X X	10	10
27. Preferred capital stock	X X X	X X X	0	0
28. Gross paid in and contributed surplus	X X X	X X X	155,299,990	155,299,990
29. Surplus notes	X X X	X X X	0	0
30. Aggregate write-ins for other than special surplus funds	X X X	X X X	0	0
31. Unassigned funds (surplus)	X X X	X X X	359,971,610	289,249,698
32. Less treasury stock, at cost:				
32.1 .....0 shares common (value included in Line 26 \$.....0)	X X X	X X X	0	0
32.2 .....0 shares preferred (value included in Line 27 \$.....0)	X X X	X X X	0	0
33. TOTAL Capital and Surplus (Lines 25 to 31 minus Line 32)	X X X	X X X	515,271,610	489,759,698
34. TOTAL Liabilities, Capital and Surplus (Lines 24 and 33)	X X X	X X X	1,154,234,824	903,631,423
DETAILS OF WRITE-INS				
2301. Insured Premium Tax Payable	35,697,986	0	35,697,986	44,187,310
2302. Pending Escheatment to State	563,738	0	563,738	693,736
2303.	0	0	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. TOTALS (Lines 2301 through 2303 plus 2398) (Line 23 above)	36,261,724	0	36,261,724	44,881,046
2501. ACA 2019 Amount of 2020 Annual Assessment Fee	X X X	X X X	0	45,210,000
2502.	X X X	X X X	0	0
2503.	X X X	X X X	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	X X X	X X X	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	X X X	X X X	0	45,210,000
3001.	X X X	X X X	0	0
3002.	X X X	X X X	0	0
3003.	X X X	X X X	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page	X X X	X X X	0	0
3099. TOTALS (Lines 3001 through 3003 plus 3098) (Line 30 above)	X X X	X X X	0	0

STATEMENT OF REVENUE AND EXPENSES

	Current Year		Prior Year
	1 Uncovered	2 Total	3 Total
1. Member Months	X X X	6,684,111	6,392,997
2. Net premium income (including \$.....0 non-health premium income)	X X X	2,723,134,026	2,690,256,248
3. Change in unearned premium reserves and reserve for rate credits	X X X	2,642,925	0
4. Fee-for-service (net of \$.....0 medical expenses)	X X X	0	0
5. Risk revenue	X X X	0	0
6. Aggregate write-ins for other health care related revenues	X X X	0	0
7. Aggregate write-ins for other non-health revenues	X X X	0	0
8. TOTAL Revenues (Lines 2 to 7)	X X X	2,725,776,951	2,690,256,248
Hospital and Medical:			
9. Hospital/medical benefits	0	1,658,485,161	1,713,059,550
10. Other professional services	0	505,880,492	455,245,322
11. Outside referrals	0	0	0
12. Emergency room and out-of-area	0	80,967,805	97,615,105
13. Prescription drugs	0	13,686,437	10,853,171
14. Aggregate write-ins for other hospital and medical	0	0	0
15. Incentive pool, withhold adjustments and bonus amounts	0	2,114,571	(2,112,270)
16. Subtotal (Lines 9 to 15)	0	2,261,134,466	2,274,660,878
Less:			
17. Net reinsurance recoveries	0	0	0
18. TOTAL Hospital and Medical (Lines 16 minus 17)	0	2,261,134,466	2,274,660,878
19. Non-health claims (net)	0	0	0
20. Claims adjustment expenses, including \$.....113,837,249 cost containment expenses	0	191,298,124	167,278,656
21. General administrative expenses	0	265,615,405	220,463,221
22. Increase in reserves for life and accident and health contracts (including \$.....0 increase in reserves for life only)	0	0	(16,300,000)
23. TOTAL Underwriting Deductions (Lines 18 through 22)	0	2,718,047,995	2,646,102,755
24. Net underwriting gain or (loss) (Lines 8 minus 23)	X X X	7,728,956	44,153,493
25. Net investment income earned (Exhibit of Net Investment Income, Line 17)	0	18,142,377	23,565,176
26. Net realized capital gains (losses) less capital gains tax of \$.....0	0	(2,214,633)	2,572,517
27. Net investment gains (losses) (Lines 25 plus 26)	0	15,927,744	26,137,693
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	0	0
30. Net income or (loss) after capital gains tax and before all other federal income taxes (Lines 24 plus 27 plus 28 plus 29)	X X X	23,656,700	70,291,186
31. Federal and foreign income taxes incurred	X X X	23,477,501	11,814,845
32. Net income (loss) (Lines 30 minus 31)	X X X	179,199	58,476,341
DETAILS OF WRITE-INS			
0601.	X X X	0	0
0602.	X X X	0	0
0603.	X X X	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	X X X	0	0
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	X X X	0	0
0701.	X X X	0	0
0702.	X X X	0	0
0703.	X X X	0	0
0798. Summary of remaining write-ins for Line 7 from overflow page	X X X	0	0
0799. TOTALS (Line 0701 through 0703 plus 0798) (Line 7 above)	X X X	0	0
1401.	0	0	0
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	0	0
2901.	0	0	0
2902.	0	0	0
2903.	0	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0	0
2999. TOTALS (Line 2901 through 2903 plus 2998) (Line 29 above)	0	0	0

STATEMENT OF REVENUE AND EXPENSES (Continued)

	1 Current Year	2 Prior Year
CAPITAL & SURPLUS ACCOUNT		
33. Capital and surplus prior reporting year	489,759,698	410,918,440
34. Net income or (loss) from Line 32	179,199	58,476,341
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 \$.....5,047,607	20,169,597	26,073,135
37. Change in net unrealized foreign exchange capital gain or (loss)	0	0
38. Change in net deferred income tax	11,877,654	(1,560,425)
39. Change in nonadmitted assets	(6,714,538)	(3,971,787)
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	0	(176,006)
48. Net change in capital and surplus (Lines 34 to 47)	25,511,912	78,841,258
49. Capital and surplus end of reporting year (Line 33 plus 48)	515,271,610	489,759,698
DETAILS OF WRITE-INS		
4701. Prior period adjustment	0	(176,006)
4702.	0	0
4703.	0	0
4798. Summary of remaining write-ins for Line 47 from overflow page	0	0
4799. TOTALS (Lines 4701 through 4703 plus 4798) (Line 47 above)	0	(176,006)

Report #2A: BlueCare East Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	675,805	2,591,439	2,509,475
Estimated Revenues:			
1. TennCare Capitation	235,461,762	970,876,462	985,095,684
2. Investment	4,505,862	6,401,806	10,573,647
3. Other Revenues	(56,919)	21,461,649	(4,593,239)
4. Total Estimated Revenues (Lines 1 to 3)	239,910,704	998,739,918	991,076,093
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	46,567,318	165,433,935	177,118,155
7. Inpatient Hospital Services	44,309,605	159,381,996	175,987,101
8. Outpatient Hospital Services	25,798,102	94,778,624	96,270,730
9. Emergency Room Services	7,721,978	28,403,909	32,315,481
10. Dental Services	815	1,387	4,826
11. Vision Services	291,041	919,585	913,296
12. Pharmacy Services	-	-	-
13. Home Health Services	12,920,531	43,684,435	32,015,169
14. Chiropractic Services	-	-	-
15. Radiology Services	1,357,465	4,927,322	5,960,765
16. Laboratory Services	1,530,359	4,760,327	4,444,863
17. Durable Medical Equipment Services	4,356,691	16,232,627	15,203,099
18. Transportation Services	4,656,695	18,136,390	16,814,807
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	2,105,250	8,004,717	6,988,561
22. Other Medical and Hospital Services - Write-Ins	10,411,477	31,126,866	14,876,104
23. Subtotal Medical and Hospital (Lines 5 to 22)	162,027,327	575,792,120	578,912,957
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	2,962,906	10,044,269	8,382,043
25. Inpatient Substance Abuse Treatment and Detox	163,565	580,556	541,757
26. Outpatient Mental Health Services	5,992,911	23,795,441	21,746,054
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,759,360	10,105,231	13,726,119
29. Specialized Crisis Services	804,890	3,099,847	2,942,563
30. Psychiatric Rehab and Support Services	267,052	524,281	2,195,034
31. Case Management	209,433	1,042,625	1,356,339
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	45,405	170,484	197,577
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	4,951,459	13,890,068	4,429,524
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,956,644	17,914,932	15,518,169
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	23,113,625	81,167,734	71,035,179
CHOICES			
43. Nursing Facility Care	28,183,264	115,800,881	136,700,590
44. HCBS Services	15,623,506	65,855,584	47,511,107
45. Subtotal CHOICES	43,806,770	181,656,465	184,211,697
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	44,270	242,140	(448,943)
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	228,991,992	838,858,459	833,710,890
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	9,041	42,613	49,025
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	9,041	42,613	49,025
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	228,982,951	838,815,846	833,661,865
Administration:			
55. Compensation	16,731,086	64,588,821	57,619,430
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	36,465	568,831	640,954
58. Health Insurer Fee	-	14,272,154	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	14,312,096	59,688,431	59,092,207
61. Occupancy, Depreciation, and Amortization	334,032	2,980,945	3,186,813
62. Other Administration - Write-Ins	7,289,941	25,263,044	21,639,134
63. Total Administration Expenses (Lines 55 to 61)	38,703,620	167,362,226	142,178,538
64. Total Expenses (Lines 54 and 62)	267,686,571	1,006,178,072	975,840,403
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(14,538,991)	(7,381,810)	728,958
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(13,236,875)	(56,344)	14,506,732
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	34,192,084	122,466,492	93,148,672
0302. Directed Payments	(34,682,694)	(115,227,809)	(116,358,373)
0303. Directed Premium Tax	(2,118,792)	(7,118,547)	(5,816,982)
0304. Directed Payments Accrued	2,552,483	2,122,346	24,933,443
0305. Insurer Provider Revenue	-	19,219,168	-
0306. Risk Corridor Release	-	-	(500,000)
0399. Total Other Revenues	(56,919)	21,461,649	(4,593,239)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	10,372,710	30,829,204	27,229,549
2202. Bad Debt Expense	38,767	297,662	(448,930)
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	(11,904,515)
2299. Total Other Medical and Hospital	10,411,477	31,126,866	14,876,104
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	3,088,323	10,851,053	9,346,119
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	1,523,052	3,684,937	2,602,852
6103. Auditing, Actuarial, and Other Consulting	2,490,057	6,602,539	4,951,318
6104. Outsourced Services	(60,611)	2,203,454	2,725,873
6105. Postage/Telephone	214,795	1,368,864	1,389,468
6106. Printing and Stationary	34,325	552,197	623,504
6199. Total Other Administration	7,289,941	25,263,044	21,639,134

Report #2A: BlueCare Middle Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	533,952	2,032,863	1,912,717
Estimated Revenues:			
1. TennCare Capitation	197,961,760	805,234,539	796,999,331
2. Investment	3,551,062	5,040,823	8,134,120
3. Other Revenues	(111,573)	15,341,268	(1,895,316)
4. Total Estimated Revenues (Lines 1 to 3)	201,401,249	825,616,631	803,238,135
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	29,748,258	107,305,220	115,021,726
7. Inpatient Hospital Services	36,650,334	146,766,300	132,324,465
8. Outpatient Hospital Services	18,394,065	63,708,105	60,294,051
9. Emergency Room Services	5,697,715	21,973,873	26,151,567
10. Dental Services	(190)	2,253	-
11. Vision Services	193,187	654,695	699,852
12. Pharmacy Services	-	-	-
13. Home Health Services	6,046,846	23,757,102	17,291,655
14. Chiropractic Services	-	-	-
15. Radiology Services	1,321,557	4,883,932	5,423,222
16. Laboratory Services	770,605	2,491,644	2,275,628
17. Durable Medical Equipment Services	2,828,432	9,907,850	9,187,173
18. Transportation Services	3,638,774	14,077,356	12,839,400
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,826,594	7,471,736	7,107,291
22. Other Medical and Hospital Services - Write-Ins	7,144,337	22,782,070	16,322,564
23. Subtotal Medical and Hospital (Lines 5 to 22)	114,260,514	425,782,136	404,938,594
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	3,840,515	13,708,605	12,136,545
25. Inpatient Substance Abuse Treatment and Detox	229,399	779,594	773,313
26. Outpatient Mental Health Services	4,529,574	17,975,261	17,035,642
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,468,509	7,897,827	11,031,802
29. Specialized Crisis Services	983,775	3,785,078	3,657,207
30. Psychiatric Rehab and Support Services	399,878	805,591	1,615,309
31. Case Management	453,239	2,399,342	4,998,005
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	23,748	93,418	103,531
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	4,242,709	13,282,356	2,799,938
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	4,271,873	15,585,184	13,962,951
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	21,443,219	76,312,256	68,114,243
CHOICES			
43. Nursing Facility Care	30,168,421	141,511,156	158,133,952
44. HCBS Services	11,901,546	50,811,903	37,205,997
45. Subtotal CHOICES	42,069,967	192,323,059	195,339,949
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	(16,333)	(94,994)	(1,225,462)
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	177,757,367	694,322,457	667,167,324
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	6,018	29,980	32,997
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	6,018	29,980	32,997
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	177,751,349	694,292,477	667,134,327
Administration:			
55. Compensation	14,079,684	53,929,032	46,932,775
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	31,670	474,951	522,076
58. Health Insurer Fee	-	10,691,998	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	11,896,239	49,293,041	47,828,524
61. Occupancy, Depreciation, and Amortization	284,983	2,488,968	2,595,755
62. Other Administration - Write-Ins	6,128,081	21,093,612	17,625,732
63. Total Administration Expenses (Lines 55 to 61)	32,420,657	137,971,602	115,504,862
64. Total Expenses (Lines 54 and 62)	210,172,006	832,264,079	782,639,189
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	(7,344,322)	(6,597,094)	4,023,113
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(1,426,436)	(50,354)	16,575,833
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	33,462,083	123,908,744	86,778,164
0302. Directed Payments	(33,330,190)	(114,123,300)	(115,051,783)
0303. Directed Premium Tax	(2,103,249)	(7,447,906)	(5,307,151)
0304. Directed Payments Accrued	1,859,783	(1,394,329)	31,685,454
0305. Insurer Provider Revenue	-	14,398,058	-
0399. Total Other Revenues	(111,573)	15,341,268	(1,895,316)
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	7,083,449	22,466,278	18,854,266
2202. Bad Debt Expense	60,888	315,792	(317,476)
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	(2,214,226)
2299. Total Other Medical and Hospital	7,144,337	22,782,070	16,322,564
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,596,452	9,060,187	7,612,698
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	1,276,650	3,076,772	2,120,102
6103. Auditing, Actuarial, and Other Consulting	2,088,541	5,512,851	4,032,999
6104. Outsourced Services	(45,408)	1,839,794	2,220,306
6105. Postage/Telephone	181,996	1,142,946	1,131,764
6106. Printing and Stationary	29,850	461,062	507,863
6199. Total Other Administration	6,128,081	21,093,612	17,625,732

Report #2A: BlueCare West Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	471,797	1,816,235	1,763,285
Estimated Revenues:			
1. TennCare Capitation	161,668,721	666,526,053	672,083,161
2. Investment	3,154,453	4,485,115	7,429,926
3. Other Revenues	(110,198)	13,085,146	574,038
4. Total Estimated Revenues (Lines 1 to 3)	164,712,976	684,096,314	680,087,125
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	25,835,275	97,398,572	102,095,801
7. Inpatient Hospital Services	24,226,986	95,141,786	91,628,453
8. Outpatient Hospital Services	17,363,895	64,374,589	64,037,437
9. Emergency Room Services	6,196,098	25,579,736	30,491,211
10. Dental Services	578	578	-
11. Vision Services	128,761	477,975	514,662
12. Pharmacy Services	-	-	-
13. Home Health Services	7,442,032	28,753,668	22,578,632
14. Chiropractic Services	-	-	-
15. Radiology Services	991,939	3,836,777	3,778,732
16. Laboratory Services	1,180,933	3,932,394	3,580,457
17. Durable Medical Equipment Services	1,758,808	7,684,549	7,968,041
18. Transportation Services	3,412,108	13,384,385	12,455,820
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	1,598,265	5,061,304	4,081,720
22. Other Medical and Hospital Services - Write-Ins	5,721,674	19,548,255	14,526,186
23. Subtotal Medical and Hospital (Lines 5 to 22)	95,857,352	365,174,568	357,737,152
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	4,054,891	14,218,185	14,565,941
25. Inpatient Substance Abuse Treatment and Detox	198,568	657,298	611,668
26. Outpatient Mental Health Services	4,269,159	18,417,146	11,898,430
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	2,339,684	7,329,025	16,256,370
29. Specialized Crisis Services	423,289	1,676,413	1,736,719
30. Psychiatric Rehab and Support Services	320,077	634,922	894,625
31. Case Management	522,919	1,832,757	1,968,922
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	35,568	131,700	135,703
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	2,112,844	5,454,235	1,529,199
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	1,780,828	7,084,382	6,494,246
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	16,057,827	57,436,063	56,091,823
CHOICES			
43. Nursing Facility Care	17,506,248	80,500,120	98,465,857
44. HCBS Services	13,573,935	59,029,305	48,736,727
45. Subtotal CHOICES	31,080,183	139,529,425	147,202,584
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	(16,333)	(102,885)	(548,935)
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	142,979,029	562,037,171	560,482,624
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	4,127	18,680	21,625
52. Subrogation and Coordination of Benefits	-	-	1,650
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	4,127	18,680	23,275
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	142,974,902	562,018,491	560,459,349
Administration:			
55. Compensation	11,895,428	46,594,469	41,243,758
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	24,367	410,356	458,792
58. Health Insurer Fee	-	9,430,385	-
59. Interest Expense	-	-	-
60. Premium Tax Expense	9,738,395	40,860,867	40,288,885
61. Occupancy, Depreciation, and Amortization	231,325	2,150,458	2,281,109
62. Other Administration - Write-Ins	5,193,478	18,224,798	15,489,206
63. Total Administration Expenses (Lines 55 to 61)	27,082,993	117,671,333	99,761,750
64. Total Expenses (Lines 54 and 62)	170,057,895	679,689,824	660,221,099
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	941,682	4,373,111	3,869,942
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(6,286,601)	33,379	15,996,084
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	25,997,365	87,781,808	73,745,822
0302. Directed Payments	(24,861,380)	(83,065,408)	(86,033,235)
0303. Directed Premium Tax	(1,627,890)	(5,196,609)	(4,370,265)
0304. Directed Payments Accrued	381,707	866,209	18,031,716
0305. Insurer Provider Revenue	-	12,699,145	-
0306. Risk Corridor Release	-	-	(800,000)
0399. Total Other Revenues	(110,198)	13,085,146	574,038
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	5,642,839	19,893,622	16,184,805
2202. Bad Debt Expense	78,835	(345,367)	522,640
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	(2,181,259)
2299. Total Other Medical and Hospital	5,721,674	19,548,255	14,526,186
Detail of Other MH & SAS:			
4101.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	2,199,632	7,827,966	6,689,915
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	1,090,854	2,658,319	1,863,111
6103. Auditing, Actuarial, and Other Consulting	1,781,344	4,763,081	3,544,134
6104. Outsourced Services	(51,975)	1,589,575	1,951,169
6105. Postage/Telephone	150,748	987,501	994,576
6106. Printing and Stationary	22,875	398,356	446,301
6199. Total Other Administration	5,193,478	18,224,798	15,489,206

Report #2A: TennCare Select Only

Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	155,617	705,081	777,878
Estimated Revenues:			
1. TennCare Capitation	92,006,975	395,575,772	472,040,886
2. Investment	-	-	-
3. Other Revenues	0	0	-
4. Total Estimated Revenues (Lines 1 to 3)	92,006,975	395,575,772	472,040,886
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	99,724	449,710	888,685
6. Fee-for Service Physician Services	9,511,182	40,540,427	53,767,207
7. Inpatient Hospital Services	8,705,626	40,361,189	75,594,253
8. Outpatient Hospital Services	6,553,018	24,373,926	31,520,267
9. Emergency Room Services	1,160,603	5,294,048	7,592,296
10. Dental Services	-	37	314
11. Vision Services	111,180	441,540	565,985
12. Pharmacy Services	-	-	-
13. Home Health Services	30,542,153	129,860,787	122,576,189
14. Chiropractic Services	-	-	-
15. Radiology Services	185,914	742,834	1,058,960
16. Laboratory Services	214,175	775,764	861,717
17. Durable Medical Equipment Services	5,766,808	23,558,030	28,066,708
18. Transportation Services	865,625	4,142,077	4,650,311
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	991,521	6,403,641	11,354,784
23. Subtotal Medical and Hospital (Lines 5 to 22)	64,707,529	276,944,010	338,497,676
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	2,413,415	11,746,896	12,810,632
25. Inpatient Substance Abuse Treatment and Detox	3,312	63,494	58,284
26. Outpatient Mental Health Services	2,812,140	15,551,913	26,603,346
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	1,407,998	8,097,734	11,976,473
29. Specialized Crisis Services	291,765	1,359,408	1,191,106
30. Psychiatric Rehab and Support Services	1,037,016	2,005,143	183,898
31. Case Management	222,552	1,156,771	2,296,496
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	14,539	69,863	90,621
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	3,455,997	11,425,282	2,198,452
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	2,214,898	9,853,367	10,496,976
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	13,873,632	61,329,871	67,906,284
CHOICES			
43. Nursing Facility Care	94,382	586,628	524,217
44. HCBS Services	1,610	2,103	5,858
45. Subtotal CHOICES	95,992	588,731	530,075
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	-	25,916	1,241,810
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	78,677,153	338,888,528	408,175,845
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	1,310	4,803	5,399
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	1,310	4,803	5,399
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	78,675,843	338,883,725	408,170,446
Administration:			
55. Compensation	4,501,330	20,951,965	20,940,431
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	1,527	184,523	232,940
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	1,650
60. Premium Tax Expense	5,496,248	23,940,381	28,346,170
61. Occupancy, Depreciation, and Amortization	57,137	966,988	1,158,173
62. Other Administration - Write-Ins	2,016,997	8,195,077	7,864,237
63. Total Administration Expenses (Lines 55 to 61)	12,073,239	54,238,934	58,543,601
64. Total Expenses (Lines 54 and 62)	90,749,082	393,122,659	466,714,047
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	2,013,913	2,434,531	1,165,668
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(756,020)	18,582	4,161,171
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	982,706	5,253,435	6,859,569
0302. Directed Payments	(923,693)	(4,941,319)	(19,383,915)
0303. Directed Premium Tax	(59,013)	(312,117)	(412,407)
0304. Directed Payments Accrued	-	-	12,936,753
0305. Risk Corridor Accrual Release	-	-	-
0399. Total Other Revenues	0	0	-
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	1,535,369	6,682,680	11,089,503
2202. Bad Debt Expense	(543,848)	(279,039)	265,281
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	991,521	6,403,641	11,354,784
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	851,609	3,519,973	3,396,628
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	452,229	1,195,356	945,945
6103. Auditing, Actuarial, and Other Consulting	728,171	2,141,797	1,799,441
6104. Outsourced Services	(63,472)	714,778	990,655
6105. Postage/Telephone	47,346	444,046	504,970
6106. Printing and Stationary	1,114	179,127	226,598
6199. Total Other Administration	2,016,997	8,195,077	7,864,237

Report #2A: CoverKids Plan Only			
Member Months	Current Year		Previous Year
	Current Period	Year-to-Date Total	Total
	130,886	506,706	511,721
Estimated Revenues:			
1. Cover Kids Revenue	27,884,699	110,640,495	113,142,289
2. Investment	-	-	-
3. Other Revenues	-	-	-
4. Total Estimated Revenues (Lines 1 to 3)	27,884,699	110,640,495	113,142,289
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
5. Capitated Physician Services	-	-	-
6. Fee-for Service Physician Services	8,376,707	32,546,320	35,008,612
7. Inpatient Hospital Services	6,514,887	26,460,977	24,645,283
8. Outpatient Hospital Services	1,747,631	7,130,818	6,699,257
9. Emergency Room Services	530,012	2,296,470	2,630,746
10. Dental Services	14,863	87,311	140,551
11. Vision Services	90,608	333,910	424,239
12. Pharmacy Services	4,212,090	17,003,432	16,627,345
13. Home Health Services	176,574	625,415	426,528
14. Chiropractic Services	-	-	-
15. Radiology Services	156,719	570,882	535,805
16. Laboratory Services	261,215	923,293	681,183
17. Durable Medical Equipment Services	344,622	1,305,559	1,352,839
18. Transportation Services	37,540	151,578	157,281
19. Outside Referrals	-	-	-
20. Occupancy, Depreciation and Amortization	-	-	-
21. ECF	-	-	-
22. Other Medical and Hospital Services - Write-Ins	491,549	1,311,189	3,264,743
23. Subtotal Medical and Hospital (Lines 5 to 22)	22,955,017	90,747,154	92,594,412
Mental Health and Substance Abuse Services			
24. Inpatient Psychiatric Facility Services	-	-	-
25. Inpatient Substance Abuse Treatment and Detox	-	-	-
26. Outpatient Mental Health Services	-	-	-
27. Outpatient Substance Abuse Treatment and Detox	-	-	-
28. Housing/Residential Treatment	-	-	-
29. Specialized Crisis Services	-	-	-
30. Psychiatric Rehab and Support Services	-	-	-
31. Case Management	-	-	-
32. Forensics	-	-	-
33. Other Judicial	-	-	-
34. Pharmacy	-	-	-
35. Lab Services	-	-	-
36. Transportation	-	-	-
37. Occupancy, Depreciation and Amortization	-	-	-
38. Other Mental Health and Substance Abuse Services	-	-	-
39. PCP and Specialist Services	-	-	-
40. Tennessee Health Link	-	-	-
41. Other Mental Health Services - Write-Ins	-	-	-
42. Subtotal MH & SAS (Lines 24 to 41)	-	-	-
CHOICES			
43. Nursing Facility Care	-	-	-
44. HCBS Services	-	-	-
45. Subtotal CHOICES	-	-	-
46. Value Based Payouts	-	-	-
47. Value Based Recoveries	-	-	-
48. Other Medical Incentive Pool and Withhold Adjustments	1,944	30,688	(1,138)
49. Subtotal Hospital, Medical, MH&SAS, CHOICES (Lines 23,42,45,46,47 and 48)	22,956,961	90,777,842	92,593,274
LESS:			
50. Net Reinsurance Recoveries Incurred	-	-	-
51. Copayments	210,501	849,977	1,190,610
52. Subrogation and Coordination of Benefits	-	-	-
53. Subtotal Reinsurance, Copay, Subrogation (Lines 48 to 50)	210,501	849,977	1,190,610
54. Total Hospital, Medical, MH&SAS (Lines 47 and 51)	22,746,460	89,927,865	91,402,664
Administration:			
55. Compensation	2,292,756	9,033,945	8,447,668
56. Direct and Allocated Admin expenses	-	-	-
57. Marketing	4,574	79,562	93,971
58. Health Insurer Fee	-	-	-
59. Interest Expense	-	-	427
60. Premium Tax Expense	1,683,278	6,646,792	6,792,886
61. Occupancy, Depreciation, and Amortization	44,099	416,941	467,223
62. Other Administration - Write-Ins	1,001,833	3,533,506	3,172,546
63. Total Administration Expenses (Lines 55 to 61)	5,026,540	19,710,746	18,974,721
64. Total Expenses (Lines 54 and 62)	27,773,000	109,638,611	110,377,385
65. Extraordinary Item	-	-	-
66. Provision for Income Tax	681,024	994,295	605,041
67. Net Income (Loss) (Line 4 Less Lines 63,64 and 65)	(569,325)	7,589	2,159,862
Write-Ins for Other Expense			
Detail of Other Revenues			
0301. Directed Premiums	-	-	-
0302. Directed Payments	-	-	-
0303. Directed Premium Tax	-	-	-
0304. Directed Payments Accrued	-	-	-
0305. Risk Corridor Accrual Release	-	-	-
0399. Total Other Revenues	-	-	-
Detail of Other Medical and Hospital:			
2201. PT/OT/ST, Supplies, Prosthetics, etc.	530,911	1,878,474	2,415,734
2202. Bad Debt Expense	(39,362)	(567,285)	849,009
2203. Out of Area Claims Expense	-	-	-
2204. PDR	-	-	-
2299. Total Other Medical and Hospital	491,549	1,311,189	3,264,743
Detail of Other MH & SAS:			
4101.	-	-	-
4102.	-	-	-
4103.	-	-	-
4199. Total Other MH & SAS	-	-	-
Detail of Other Administration:			
6101. Equipment Rental	424,271	1,517,721	1,370,248
6102. Legal Fees, Books, Board and Assoc. fees, Collection fees, etc.	210,886	515,407	381,609
6103. Auditing, Actuarial, and Other Consulting	344,208	923,488	725,920
6104. Outsourced Services	(10,720)	308,194	399,644
6105. Postage/Telephone	28,900	191,461	203,712
6106. Printing and Stationary	4,288	77,235	91,413
6199. Total Other Administration	1,001,833	3,533,506	3,172,546

CASH FLOW

		1	2
		Current Year	Prior Year
Cash from Operations			
1.	Premiums collected net of reinsurance	3,131,825,537	2,582,830,591
2.	Net investment income	20,507,573	24,380,387
3.	Miscellaneous income	0	0
4.	TOTAL (Lines 1 through 3)	3,152,333,110	2,607,210,978
5.	Benefit and loss related payments	2,257,690,444	2,261,199,973
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	504,250,693	314,217,659
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)	23,837,501	11,814,847
10.	TOTAL (Lines 5 through 9)	2,785,778,638	2,587,232,479
11.	Net cash from operations (Line 4 minus Line 10)	366,554,472	19,978,499
Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:		
12.1	Bonds	290,436,057	275,688,941
12.2	Stocks	95,495,365	36,327,810
12.3	Mortgage loans	0	0
12.4	Real estate	0	0
12.5	Other invested assets	272,640	178,098
12.6	Net gains or (losses) on cash, cash equivalents and short-term investments	0	94,201
12.7	Miscellaneous proceeds	9,561,570	3,432,167
12.8	TOTAL Investment proceeds (Lines 12.1 to 12.7)	395,765,632	315,721,216
13.	Cost of investments acquired (long-term only):		
13.1	Bonds	351,763,759	353,093,054
13.2	Stocks	82,784,968	29,702,831
13.3	Mortgage loans	0	0
13.4	Real estate	0	0
13.5	Other invested assets	25,199,734	0
13.6	Miscellaneous applications	8,818,657	6,379,666
13.7	TOTAL Investments acquired (Lines 13.1 to 13.6)	468,567,117	389,175,550
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)	(72,801,486)	(73,454,334)
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	0	0
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)	2,570,382	6,203,471
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,570,382	6,203,471
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)	296,323,369	(47,272,365)
19.	Cash, cash equivalents and short-term investments:		
19.1	Beginning of year	63,226,217	110,498,583
19.2	End of year (Line 18 plus Line 19.1)	359,549,586	63,226,217

Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:

20.0001	0	0
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ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Net premium income	2,723,134,026	0	0	0	0	0	347,700,422	2,375,433,604	0	0
2. Change in unearned premium reserves and reserve for rate credit	2,642,925	0	0	0	0	0	2,642,925	0	0	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)	2,725,776,951	0	0	0	0	0	350,343,347	2,375,433,604	0	0
8. Hospital/medical benefits	1,658,485,161	0	0	0	0	0	194,941,844	1,463,543,317	0	XXX
9. Other professional services	505,880,492	0	0	0	0	0	42,109,321	463,771,171	0	XXX
10. Outside referrals	0	0	0	0	0	0	0	0	0	XXX
11. Emergency room and out-of-area	80,967,805	0	0	0	0	0	9,858,121	71,109,684	0	XXX
12. Prescription drugs	13,686,437	0	0	0	0	0	13,686,437	0	0	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	2,114,571	0	0	0	0	0	1,035,155	1,079,416	0	XXX
15. Subtotal (Lines 8 to 14)	2,261,134,466	0	0	0	0	0	261,630,878	1,999,503,588	0	XXX
16. Net reinsurance recoveries	0	0	0	0	0	0	0	0	0	XXX
17. TOTAL Hospital and Medical (Lines 15 minus 16)	2,261,134,466	0	0	0	0	0	261,630,878	1,999,503,588	0	XXX
18. Non-health claims (net)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
19. Claims adjustment expenses including \$.....113,837,249 cost containment expenses	191,298,124	0	0	0	0	0	31,191,933	161,486,907	0	(1,380,716)
20. General administrative expenses	265,615,405	0	0	0	0	0	27,620,593	240,047,221	0	(2,052,409)
21. Increase in reserves for accident and health contracts	0	0	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)	2,718,047,995	0	0	0	0	0	320,443,404	2,401,037,716	0	(3,433,125)
24. Net underwriting gain or (loss) (Line 7 minus Line 23)	7,728,956	0	0	0	0	0	29,899,943	(25,604,112)	0	3,433,125
DETAILS OF WRITE-INS										
0501.	0	0	0	0	0	0	0	0	0	XXX
0502.	0	0	0	0	0	0	0	0	0	XXX
0503.	0	0	0	0	0	0	0	0	0	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 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0	XXX
0601.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0602.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
0603.	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
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 through 0603 plus 0698) (Line 6 above)	0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
1301.	0	0	0	0	0	0	0	0	0	XXX
1302.	0	0	0	0	0	0	0	0	0	XXX
1303.	0	0	0	0	0	0	0	0	0	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 through 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 (Columns 1 + 2 - 3)
1. Comprehensive (hospital and medical)	0	0	0	0
2. Medicare Supplement	0	0	0	0
3. Dental only	0	0	0	0
4. Vision only	0	0	0	0
5. Federal Employees Health Benefits Plan	0	0	0	0
6. Title XVIII - Medicare	347,700,422	0	0	347,700,422
7. Title XIX - Medicaid	2,375,433,604	0	0	2,375,433,604
8. Other health	0	0	0	0
9. Health subtotal (Lines 1 through 8)	2,723,134,026	0	0	2,723,134,026
10. Life	0	0	0	0
11. Property/casualty	0	0	0	0
12. TOTALS (Lines 9 to 11)	2,723,134,026	0	0	2,723,134,026

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - CLAIMS INCURRED DURING THE YEAR

	1	2	3	4	5	6	7	8	9	10
	Total	Comprehensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Payments during the year:										
1.1 Direct	2,256,528,289	0	0	0	0	0	260,670,407	1,995,857,882	0	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	2,256,528,289	0	0	0	0	0	260,670,407	1,995,857,882	0	0
2. Paid medical incentive pools and bonuses	1,162,154	0	0	0	0	0	0	1,162,154	0	0
3. Claim liability December 31, current year from Part 2A:										
3.1 Direct	228,849,311	0	0	0	0	0	34,179,949	194,669,362	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	228,849,311	0	0	0	0	0	34,179,949	194,669,362	0	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	1,035,155	0	0	0	0	0	1,035,155	0	0	0
6. Net healthcare receivables (a)	7,551,050	0	0	0	0	0	5,674,233	1,876,817	0	0
7. Amounts recoverable from reinsurers December 31, current year	0	0	0	0	0	0	0	0	0	0
8. Claim liability December 31, prior year from Part 2A:										
8.1 Direct	218,806,655	0	0	0	0	0	28,580,399	190,226,256	0	0
8.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
8.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
8.4 Net	218,806,655	0	0	0	0	0	28,580,399	190,226,256	0	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	82,738	0	0	0	0	0	0	82,738	0	0
11. Amounts recoverable from reinsurers December 31, prior year	0	0	0	0	0	0	0	0	0	0
12. Incurred benefits:										
12.1 Direct	2,259,019,895	0	0	0	0	0	260,595,724	1,998,424,171	0	0
12.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
12.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
12.4 Net	2,259,019,895	0	0	0	0	0	260,595,724	1,998,424,171	0	0
13. Incurred medical incentive pools and bonuses	2,114,571	0	0	0	0	0	1,035,155	1,079,416	0	0

(a) Excludes \$.....0 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - CLAIMS LIABILITY END OF CURRENT YEAR

	1	2	3	4	5	6	7	8	9	10
	Total	Compre- hensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other Health	Other Non-Health
1. Reported in Process of Adjustment:										
1.1 Direct	17,768,866	0	0	0	0	0	4,463,391	13,305,475	0	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	17,768,866	0	0	0	0	0	4,463,391	13,305,475	0	0
2. Incurred but Unreported:										
2.1 Direct	211,080,445	0	0	0	0	0	29,716,558	181,363,887	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0
2.4 Net	211,080,445	0	0	0	0	0	29,716,558	181,363,887	0	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	228,849,311	0	0	0	0	0	34,179,949	194,669,362	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	228,849,311	0	0	0	0	0	34,179,949	194,669,362	0	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)	0	0	0	0	0	0
2.	Medicare Supplement	0	0	0	0	0	0
3.	Dental only	0	0	0	0	0	0
4.	Vision only	0	0	0	0	0	0
5.	Federal Employees Health Benefits Plan	0	0	0	0	0	0
6.	Title XVIII - Medicare	19,435,501	241,234,906	962,654	33,217,295	20,398,155	28,580,399
7.	Title XIX - Medicaid	196,852,832	1,799,005,050	(141,040)	194,810,402	196,711,792	190,226,256
8.	Other health	0	0	0	0	0	0
9.	Health subtotal (Lines 1 to 8)	216,288,333	2,040,239,956	821,614	228,027,697	217,109,947	218,806,655
10.	Healthcare receivables (a)	2,069,724	14,979,743	0	1,598,327	2,069,724	11,096,744
11.	Other non-health	0	0	0	0	0	0
12.	Medical incentive pool and bonus amounts	1,162,154	0	0	1,035,155	1,162,154	82,738
13.	TOTALS (Lines 9 - 10 + 11 + 12)	215,380,763	2,025,260,213	821,614	227,464,525	216,202,377	207,792,649

(a) Excludes \$.....0 loans or advances to providers not yet expensed.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Grand Total

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2016	2 2017	3 2018	4 2019	5 2020
1.	Prior	1,740,176	1,742,426	1,741,211	1,741,211	1,741,211
2.	2016	1,743,115	1,929,234	1,926,110	1,923,548	1,923,548
3.	2017	X X X	1,869,760	2,084,301	2,083,900	2,084,497
4.	2018	X X X	X X X	1,966,388	2,167,304	2,172,896
5.	2019	X X X	X X X	X X X	2,079,547	2,289,646
6.	2020	X X X	X X X	X X X	X X X	2,040,240

Section B - Incurred Health Claims

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	1,739,735	1,742,078	1,741,008	1,741,211	1,741,211
2.	2016	1,938,117	1,929,791	1,925,450	1,923,415	1,923,548
3.	2017	X X X	2,088,862	2,082,092	2,083,601	2,083,867
4.	2018	X X X	X X X	2,185,906	2,167,886	2,171,871
5.	2019	X X X	X X X	X X X	2,298,286	2,293,157
6.	2020	X X X	X X X	X X X	X X X	2,268,268

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

Years in Which Premiums were Earned and Claims were Incurred	1	2	3	4	5	6	7	8	9	10
	Premiums Earned	Claims Payments	Claim Adjustment Expense Payments	(Col. 3/2) Percent	Claim and Claim Adjustment Expense Payments (Col. 2 + 3)	(Col. 5/1) Percent	Claims Unpaid	Unpaid Claims Adjustment Expenses	Total Claims and Claims Adjustment Expense Incurred (Col. 5 + 7 + 8)	(Col. 9/1) Percent
1. 2016	2,440,824	1,923,548	138,307	7.190	2,061,855	84.474	0	0	2,061,855	84.474
2. 2017	2,486,301	2,084,497	166,833	8.004	2,251,330	90.549	(630)	0	2,250,700	90.524
3. 2018	2,575,962	2,172,896	134,948	6.211	2,307,844	89.592	(1,025)	13	2,306,832	89.552
4. 2019	2,690,256	2,289,646	193,592	8.455	2,483,238	92.305	3,511	760	2,487,509	92.464
5. 2020	2,772,993	2,040,240	166,035	8.138	2,206,275	79.563	228,028	4,902	2,439,205	87.963

12 Grand Total

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Hospital and Medical
Section A - Paid Health Claims

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	0	0	0	0	0
2. 2016	0	0	0	0	0
3. 2017	0	0	0	0	0
4. 2018	0	0	0	0	0
5. 2019	0	0	0	0	0
6. 2020	X X X	X X X	X X X	X X X	0

Section B - Incurred Health Claims

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	0	0	0	0	0
2. 2016	0	0	0	0	0
3. 2017	0	0	0	0	0
4. 2018	0	0	0	0	0
5. 2019	0	0	0	0	0
6. 2020	X X X	X X X	X X X	X X X	0

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

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	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	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2019	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2020	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Hospital and Medical

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Medicare Supplement
Section A - Paid Health Claims

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	0	0	0	0	0
2. 2016	0	0	0	0	0
3. 2017	0	0	0	0	0
4. 2018	0	0	0	0	0
5. 2019	0	0	0	0	0
6. 2020	XXX	XXX	XXX	XXX	0

Section B - Incurred Health Claims

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	0	0	0	0	0
2. 2016	0	0	0	0	0
3. 2017	0	0	0	0	0
4. 2018	0	0	0	0	0
5. 2019	0	0	0	0	0
6. 2020	XXX	XXX	XXX	XXX	0

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

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	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	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2019	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2020	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Medicare Supplement

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Dental Only

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2016	2 2017	3 2018	4 2019	5 2020
1.	Prior	0	0	0	0	0
2.	2016	0	0	0	0	0
3.	2017	0	0	0	0	0
4.	2018	0	0	0	0	0
5.	2019	0	0	0	0	0
6.	2020	X X X	X X X	X X X	X X X	0

Section B - Incurred Health Claims

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	0	0	0	0	0
2.	2016	0	0	0	0	0
3.	2017	0	0	0	0	0
4.	2018	0	0	0	0	0
5.	2019	0	0	0	0	0
6.	2020	X X X	X X X	X X X	X X X	0

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

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	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	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2019	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2020	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Dental Only

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Vision Only

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	0	0	0	0	0	0
2. 2016	0	0	0	0	0	0
3. 2017	0	0	0	0	0	0
4. 2018	0	0	0	0	0	0
5. 2019	0	0	X X X	0	0	0
6. 2020	X X X	X X X	X X X	X X X	0	0

Section B - Incurred Health Claims

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	0	0	0	0	0	0
2. 2016	0	0	0	0	0	0
3. 2017	0	0	0	0	0	0
4. 2018	0	0	0	0	0	0
5. 2019	0	0	X X X	0	0	0
6. 2020	X X X	X X X	X X X	X X X	0	0

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

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	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	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2019	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2020	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Vision Only

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)
Federal Employees Health Benefits Plan Premiums

Section A - Paid Health Claims

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	0	0	0	0	0
2. 2016	0	0	0	0	0
3. 2017	0	0	0	0	0
4. 2018	0	0	0	0	0
5. 2019	0	0	0	0	0
6. 2020	XXX	XXX	XXX	XXX	0

Section B - Incurred Health Claims

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	0	0	0	0	0
2. 2016	0	0	0	0	0
3. 2017	0	0	0	0	0
4. 2018	0	0	0	0	0
5. 2019	0	0	0	0	0
6. 2020	XXX	XXX	XXX	XXX	0

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

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	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	0	0	0	0.000	0	0.000	0	0	0	0.000
2. 2017	0	0	0	0.000	0	0.000	0	0	0	0.000
3. 2018	0	0	0	0.000	0	0.000	0	0	0	0.000
4. 2019	0	0	0	0.000	0	0.000	0	0	0	0.000
5. 2020	0	0	0	0.000	0	0.000	0	0	0	0.000

12 Fed Emp HBPP

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Title XVIII - Medicare

Section A - Paid Health Claims

Year in Which Losses Were Incurred	Cumulative Net Amounts Paid				
	1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	66,935	66,948	66,968	66,968	66,968
2. 2016	116,574	129,821	129,655	129,722	129,722
3. 2017	X X X	152,703	167,768	168,443	168,621
4. 2018	X X X	X X X	174,612	186,178	186,913
5. 2019	X X X	X X X	X X X	215,369	233,891
6. 2020	X X X	X X X	X X X	X X X	241,235

Section B - Incurred Health Claims

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	66,754	66,997	66,976	66,968	66,968
2. 2016	135,599	130,185	129,753	129,709	129,722
3. 2017	X X X	175,219	168,321	168,491	168,634
4. 2018	X X X	X X X	196,675	186,904	187,061
5. 2019	X X X	X X X	X X X	243,187	235,728
6. 2020	X X X	X X X	X X X	X X X	274,452

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

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	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	154,594	129,722	18,080	13.937	147,802	95.607	0	0	147,802	95.607
2. 2017	217,568	168,621	19,552	11.595	188,173	86.489	13	0	188,186	86.495
3. 2018	240,405	186,913	20,630	11.037	207,543	86.331	148	8	207,699	86.396
4. 2019	285,884	233,891	33,538	14.339	267,429	93.545	1,837	95	269,361	94.220
5. 2020	350,343	241,235	27,382	11.351	268,617	76.673	33,217	771	302,605	86.374

12 Title XVIII-Medicare

UNDERWRITING AND INVESTMENT EXHIBIT
PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Title XIX - Medicaid

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2016	2 2017	3 2018	4 2019	5 2020
1.	Prior	1,673,241	1,675,478	1,674,243	1,674,243	1,674,243
2.	2016	1,626,541	1,799,413	1,796,455	1,793,826	1,793,826
3.	2017	X X X	1,717,057	1,916,533	1,915,457	1,915,876
4.	2018	X X X	X X X	1,791,776	1,981,126	1,985,983
5.	2019	X X X	X X X	X X X	1,864,178	2,055,755
6.	2020	X X X	X X X	X X X	X X X	1,799,005

Section B - Incurred Health Claims

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	1,672,981	1,675,081	1,674,032	1,674,243	1,674,243
2.	2016	1,802,518	1,799,606	1,795,697	1,793,706	1,793,826
3.	2017	X X X	1,913,643	1,913,771	1,915,110	1,915,233
4.	2018	X X X	X X X	1,989,231	1,980,982	1,984,810
5.	2019	X X X	X X X	X X X	2,055,099	2,057,429
6.	2020	X X X	X X X	X X X	X X X	1,993,816

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

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	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	2,286,230	1,793,826	125,057	6.972	1,918,883	83.932	0	0	1,918,883	83.932
2. 2017	2,268,733	1,915,876	151,880	7.927	2,067,756	91.141	(643)	0	2,067,113	91.113
3. 2018	2,335,557	1,985,983	115,980	5.840	2,101,963	89.998	(1,173)	5	2,100,795	89.948
4. 2019	2,404,372	2,055,755	163,483	7.952	2,219,238	92.300	1,674	665	2,221,577	92.397
5. 2020	2,422,650	1,799,005	139,308	7.744	1,938,313	80.008	194,811	5,331	2,138,455	88.269

12 Title XIX-Medicaid

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2C - DEVELOPMENT OF PAID AND INCURRED HEALTH CLAIMS (\$000 Omitted)

Other

Section A - Paid Health Claims

Year in Which Losses Were Incurred		Cumulative Net Amounts Paid				
		1 2016	2 2017	3 2018	4 2019	5 2020
1. Prior	0	0	0	0	0	0
2. 2016		0	0	0	0	0
3. 2017		0	0	0	0	0
4. 2018		0	0	0	0	0
5. 2019		0	0	0	0	0
6. 2020		0	0	0	0	0

Section B - Incurred Health Claims

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	0	0	0	0	0	0
2. 2016		0	0	0	0	0
3. 2017		0	0	0	0	0
4. 2018		0	0	0	0	0
5. 2019		0	0	0	0	0
6. 2020		0	0	0	0	0

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

Years in Which Premiums were Earned and Claims were Incurred	1 Premiums Earned	2 Claims Payments	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	0	0	(4,830)	0.000	(4,830)	0.000	0	0	(4,830)	0.000
2. 2017	0	0	(4,598)	0.000	(4,598)	0.000	0	0	(4,598)	0.000
3. 2018	0	0	(1,662)	0.000	(1,662)	0.000	0	0	(1,662)	0.000
4. 2019	0	0	(3,429)	0.000	(3,429)	0.000	0	0	(3,429)	0.000
5. 2020	0	0	(655)	0.000	(655)	0.000	0	(1,200)	(1,855)	0.000

12 Other

UNDERWRITING AND INVESTMENT EXHIBIT

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

	1	2	3	4	5	6	7	8	9
	Total	Compre- hensive (Hospital & Medical)	Medicare Supplement	Dental Only	Vision Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Other
1. Unearned premium reserves	0	0	0	0	0	0	0	0	0
2. Additional policy reserves (a)	0	0	0	0	0	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)	357,075	0	0	0	0	0	0	357,075	0
5. Aggregate write-ins for other policy reserves	0	0	0	0	0	0	0	0	0
6. TOTALS (Gross)	357,075	0	0	0	0	0	0	357,075	0
7. Reinsurance ceded	0	0	0	0	0	0	0	0	0
8. TOTALS (Net) (Page 3, Line 4)	357,075	0	0	0	0	0	0	357,075	0
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.	0	0	0	0	0	0	0	0	0
0502.	0	0	0	0	0	0	0	0	0
0503.	0	0	0	0	0	0	0	0	0
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 through 0503 plus 0598) (Line 5 above)	0	0	0	0	0	0	0	0	0
1101.	0	0	0	0	0	0	0	0	0
1102.	0	0	0	0	0	0	0	0	0
1103.	0	0	0	0	0	0	0	0	0
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 through 1103 plus 1198) (Line 11 above)	0	0	0	0	0	0	0	0	0

(a) Includes \$.....0 premium deficiency reserve.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - ANALYSIS OF EXPENSES

	Claim Adjustment Expenses		3 General Administrative Expenses	4 Investment Expenses	5 Total
	1 Cost Containment Expenses	2 Other Claim Adjustment Expenses			
1. Rent (\$.....0 for occupancy of own building)	4,781,647	2,968,009	3,035,835	0	10,785,491
2. Salaries, wages and other benefits	94,183,443	58,460,459	59,796,426	0	212,440,328
3. Commissions (less \$.....0 ceded plus \$.....0 assumed)	0	0	2,665,422	0	2,665,422
4. Legal fees and expenses	3,355,549	2,082,818	2,130,415	0	7,568,782
5. Certifications and accreditation fees	0	0	0	0	0
6. Auditing, actuarial and other consulting services	10,186,294	6,322,719	6,467,209	0	22,976,222
7. Traveling expenses	628,745	390,267	399,186	0	1,418,198
8. Marketing and advertising	1,157,554	718,504	734,923	0	2,610,981
9. Postage, express and telephone	2,227,076	1,382,365	1,413,956	0	5,023,397
10. Printing and office supplies	889,414	552,067	564,683	0	2,006,164
11. Occupancy, depreciation and amortization	0	0	0	0	0
12. Equipment	359,543	223,171	228,271	0	810,985
13. Cost or depreciation of EDP equipment and software	16,822,383	10,441,796	10,680,417	0	37,944,596
14. Outsourced services including EDP, claims, and other services	4,409,656	2,737,111	2,799,660	0	9,946,427
15. Boards, bureaus and association fees	821,294	509,784	521,434	0	1,852,512
16. Insurance, except on real estate	693,595	430,520	440,359	0	1,564,474
17. Collection and bank service charges	1,240	770	787	0	2,797
18. Group service and administration fees	(9,439)	(5,859)	(5,993)	0	(21,291)
19. Reimbursements by uninsured plans	(33,350,243)	(13,937,492)	(72,914,770)	0	(120,202,505)
20. Reimbursements from fiscal intermediaries	0	0	0	0	0
21. Real estate expenses	7,585	4,708	4,815	0	17,108
22. Real estate taxes	0	0	0	0	0
23. Taxes, licenses and fees:					
23.1 State and local insurance taxes	0	0	0	0	0
23.2 State premium taxes	0	0	201,778,177	0	201,778,177
23.3 Regulatory authority licenses and fees	0	0	40,638,241	0	40,638,241
23.4 Payroll taxes	5,456,763	3,387,059	3,464,461	0	12,308,283
23.5 Other (excluding federal income and real estate taxes)	35,402	21,974	22,476	0	79,852
24. Investment expenses not included elsewhere	0	0	0	1,632,973	1,632,973
25. Aggregate write-ins for expenses	1,179,748	770,125	749,016	0	2,698,889
26. TOTAL Expenses Incurred (Lines 1 to 25)	113,837,249	77,460,875	265,615,406	1,632,973	(a) 458,546,503
27. Less expenses unpaid December 31, current year	0	5,675,213	20,151,878	0	25,827,091
28. Add expenses unpaid December 31, prior year	0	6,448,550	32,989,001	0	39,437,551
29. Amounts receivable relating to uninsured plans, prior year	15,745,815	13,098,587	37,275,852	0	66,120,254
30. Amounts receivable relating to uninsured plans, current year	8,323,329	6,923,989	19,704,232	0	34,951,550
31. TOTAL Expenses Paid (Lines 26 minus 27 plus 28 minus 29 plus 30)	106,414,763	72,059,614	260,880,909	1,632,973	440,988,259
DETAILS OF WRITE-INS					
2501. Other Miscellaneous Expense	1,129,794	701,271	717,301	0	2,548,366
2502. Claims Adjustment Expense Adjustment	0	37,847	0	0	37,847
2503. Charitable Expense	49,954	31,007	31,715	0	112,676
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,179,748	770,125	749,016	0	2,698,889

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 983,799	977,822
1.1 Bonds exempt from U.S. tax	(a) 0	0
1.2 Other bonds (unaffiliated)	(a) 13,846,427	14,133,890
1.3 Bonds of affiliates	(a) 0	0
2.1 Preferred stocks (unaffiliated)	(b) 744,206	745,248
2.11 Preferred stocks of affiliates	(b) 4,125	4,125
2.2 Common stocks (unaffiliated)	2,400,013	2,399,136
2.21 Common stocks of affiliates	0	0
3. Mortgage loans	(c) 0	0
4. Real estate	(d) 0	0
5. Contract loans	0	0
6. Cash, cash equivalents and short-term investments	(e) 1,811,566	1,495,043
7. Derivative instruments	(f) 0	0
8. Other invested assets	7,729	7,155
9. Aggregate write-ins for investment income	0	12,931
10. TOTAL gross investment income	19,797,865	19,775,350
11. Investment expenses		(g) 1,632,973
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13. Interest expense		(h) 0
14. Depreciation on real estate and other invested assets		(i) 0
15. Aggregate write-ins for deductions from investment income		0
16. TOTAL Deductions (Lines 11 through 15)		1,632,973
17. Net Investment income (Line 10 minus Line 16)		18,142,377
DETAILS OF WRITE-INS		
0901. Other Investment Income	0	12,931
0902.	0	0
0903.	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0
0999. TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	12,931
1501.		0
1502.		0
1503.		0
1598. Summary of remaining write-ins for Line 15 from overflow page		0
1599. TOTALS (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

- (a) Includes \$ 341,110 accrual of discount less \$ 2,603,246 amortization of premium and less \$ 1,005,132 paid for accrued interest on purchases.
 (b) Includes \$ (339) accrual of discount less \$ 48,260 amortization of premium and less \$ 0 paid for accrued dividends on purchases.
 (c) Includes \$ 0 accrual of discount less \$ 0 amortization of premium and less \$ 0 paid for accrued interest on purchases.
 (d) Includes \$ 0 for company's occupancy of its own buildings; and excludes \$ 0 interest on encumbrances.
 (e) Includes \$ 33,205 accrual of discount less \$ 27,909 amortization of premium and less \$ 4,839 paid for accrued interest on purchases.
 (f) Includes \$ 0 accrual of discount less \$ 0 amortization of premium.
 (g) Includes \$ 0 investment expenses and \$ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
 (h) Includes \$ 0 interest on surplus notes and \$ 0 interest on capital notes.
 (i) Includes \$ 0 depreciation on real estate and \$ 0 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	2,447,529	0	2,447,529	0	0
1.1 Bonds exempt from U.S. tax	0	0	0	0	0
1.2 Other bonds (unaffiliated)	3,853,948	(2,670,508)	1,183,441	(92,026)	0
1.3 Bonds of affiliates	0	0	0	0	0
2.1 Preferred stocks (unaffiliated)	224,352	(718,531)	(494,179)	403,840	0
2.11 Preferred stocks of affiliates	0	0	0	0	0
2.2 Common stocks (unaffiliated)	434,431	(5,580,603)	(5,146,172)	21,156,355	0
2.21 Common stocks of affiliates	0	0	0	0	0
3. Mortgage loans	0	0	0	0	0
4. Real estate	0	0	0	0	0
5. Contract loans	0	0	0	0	0
6. Cash, cash equivalents and short-term investments	(94,809)	(114,205)	(209,014)	480	0
7. Derivative instruments	0	0	0	0	0
8. Other invested assets	3,762	0	3,762	3,622,743	0
9. Aggregate write-ins for capital gains (losses)	0	0	0	125,811	0
10. TOTAL Capital gains (losses)	6,869,214	(9,083,847)	(2,214,633)	25,217,204	0
DETAILS OF WRITE-INS					
0901. Prior Year Adjustment	0	0	0	125,811	0
0902.	0	0	0	0	0
0903.	0	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999. TOTALS (Lines 0901 through 0903 plus 0998) (Line 9 above)	0	0	0	125,811	0

EXHIBIT OF NONADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)	0	960,045	960,045
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	960,045	960,045
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	0	0	0
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	1,809,678	236,340	(1,573,338)
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	0	0	0
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	14,573,106	8,411,776	(6,161,330)
25. Aggregate write-ins for other than invested assets	4,575	64,660	60,085
26. TOTAL Assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	16,387,359	9,672,821	(6,714,538)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. TOTAL (Lines 26 and 27)	16,387,359	9,672,821	(6,714,538)
DETAILS OF WRITE-INS			
1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Prepaid and Other Miscellaneous Receivables	4,575	64,660	60,085
2502.	0	0	0
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above)	4,575	64,660	60,085

EXHIBIT 1 - ENROLLMENT BY PRODUCT TYPE FOR HEALTH BUSINESS ONLY

Source of Enrollment	Total Members at End of					6 Current Year Member Months
	1 Prior Year	2 First Quarter	3 Second Quarter	4 Third Quarter	5 Current Year	
1. Health Maintenance Organizations	535,335	532,668	552,287	572,191	585,767	6,684,111
2. Provider Service Organizations	0	0	0	0	0	0
3. Preferred Provider Organizations	0	0	0	0	0	0
4. Point of Service	0	0	0	0	0	0
5. Indemnity Only	0	0	0	0	0	0
6. Aggregate write-ins for other lines of business	0	0	0	0	0	0
7. TOTAL	535,335	532,668	552,287	572,191	585,767	6,684,111
DETAILS OF WRITE-INS						
0601.	0	0	0	0	0	0
0602.	0	0	0	0	0	0
0603.	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0

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	0	0	0	0	0	0
0299997 Subtotal - Group Subscribers:	0	0	0	0	0	0
0299998 Premiums due and unpaid not individually listed	0	0	0	0	0	0
0299999 TOTAL Group	0	0	0	0	0	0
0399999 Premiums due and unpaid from Medicare entities	0	0	0	0	0	0
0499999 Premiums due and unpaid from Medicaid entities	7,440,730	480,162	470,741	3,108,249	0	11,499,882
0599999 Accident and health premiums due and unpaid (Page 2, Line 15) ..	7,440,730	480,162	470,741	3,108,249	0	11,499,882

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 Pharmaceutical Rebate Receivables - Not Individually Listed	1,442,601	1,275,939	1,356,149	6,841,313	6,841,313	4,074,689
0199999 Subtotal - Pharmaceutical Rebate Receivables	1,442,601	1,275,939	1,356,149	6,841,313	6,841,313	4,074,689
0299998 Claim Overpayment Receivables - Not Individually Listed	0	0	0	7,731,792	7,731,792	0
0299999 Subtotal - Claim Overpayment Receivables	0	0	0	7,731,792	7,731,792	0
0399998 Loans and Advances to Providers - Not Individually Listed	0	0	0	0	0	0
0399999 Subtotal - Loans and Advances to Providers	0	0	0	0	0	0
0499998 Capitation Arrangement Receivables - Not Individually Listed	0	0	0	0	0	0
0499999 Subtotal - Capitation Arrangement Receivables	0	0	0	0	0	0
0599998 Risk Sharing Receivables - Not Individually Listed	0	0	0	0	0	0
0599999 Subtotal - Risk Sharing Receivables	0	0	0	0	0	0
0699998 Other Receivables - Not Individually Listed	0	0	0	0	0	0
0699999 Subtotal - Other Receivables	0	0	0	0	0	0
0799999 Gross health care receivables	1,442,601	1,275,939	1,356,149	14,573,105	14,573,105	4,074,689

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	4,822,491	19,190,846	1,404,740	9,511,262	6,227,231	6,063,661
2. Claim overpayment receivables	4,099,575	1,588,589	664,984	7,066,808	4,764,559	5,033,083
3. Loans and advances to providers	0	0	0	0	0	0
4. Capitation arrangement receivables	0	0	0	0	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)	8,922,066	20,779,435	2,069,724	16,578,070	10,991,790	11,096,744

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
0299999 Aggregate Accounts Not Individually Listed - Uncovered	0	0	0	0	0	0
0399999 Aggregate Accounts Not Individually Listed - Covered	6,457,442	4,594,382	2,678,522	2,695,517	1,343,003	17,768,866
0499999 Subtotals	6,457,442	4,594,382	2,678,522	2,695,517	1,343,003	17,768,866
0599999 Unreported claims and other claim reserves						211,080,445
0699999 TOTAL Amounts Withheld						0
0799999 TOTAL Claims Unpaid						228,849,311
0899999 Accrued Medical Incentive Pool and Bonus Amounts						1,035,155

EXHIBIT 5 - AMOUNTS DUE FROM PARENT, SUBSIDIARIES AND AFFILIATES

1 Name of Affiliate	2 1 - 30 Days	3 31 - 60 Days	4 61 - 90 Days	5 Over 90 Days	6 Nonadmitted	Admitted		
						7 Current	8 Non-Current	
	N O N E							
0399999 TOTAL Gross Amounts Receivable	0	0	0	0	0	0	0	

EXHIBIT 6 - AMOUNTS DUE TO PARENT, SUBSIDIARIES AND AFFILIATES

1 Affiliate	2 Description	3 Amount	4 Current	5 Non-Current
Individually Listed Payables				
BlueCross BlueShield of Tennessee, Inc.	Administrative Expense offset and Federal Income Tax Expense	29,095,197	29,095,197	0
0199999 Total - Individually Listed Payables	X X X	29,095,197	29,095,197	0
0299999 Payables not Individually Listed	X X X	0	0	0
0399999 TOTAL Gross Payables	X X X	29,095,197	29,095,197	0

EXHIBIT 7 - PART 1 - SUMMARY OF TRANSACTIONS WITH PROVIDERS

	1	2	3	4	5	6
Payment Method	Direct Medical Expense Payment	Column 1 as a % of Total Payments	Total Members Covered	Column 3 as a % of Total Members	Column 1 Expenses Paid to Affiliated Providers	Column 1 Expenses Paid to Non-Affiliated Providers
Capitation Payments:						
1. Medical groups	0	0.000	0	0.000	0	0
2. Intermediaries	39,949,983	1.770	0	0.000	0	39,949,983
3. All other providers	8,009,363	0.355	0	0.000	0	8,009,363
4. TOTAL Capitation Payments	47,959,346	2.125	0	0.000	0	47,959,346
Other Payments:						
5. Fee-for-service	0	0.000	X X X	X X X	0	0
6. Contractual fee payments	2,207,406,789	97.823	X X X	X X X	0	2,207,406,789
7. Bonus/withhold arrangements - fee-for-service	0	0.000	X X X	X X X	0	0
8. Bonus/withhold arrangements - contractual fee payments	1,162,154	0.052	X X X	X X X	0	1,162,154
9. Non-contingent salaries	0	0.000	X X X	X X X	0	0
10. Aggregate cost arrangements	0	0.000	X X X	X X X	0	0
11. All other payments	0	0.000	X X X	X X X	0	0
12. TOTAL Other Payments	2,208,568,943	97.875	X X X	X X X	0	2,208,568,943
13. TOTAL (Line 4 plus Line 12)	2,256,528,289	100.000	X X X	X X X	0	2,256,528,289

EXHIBIT 7 - PART 2 - SUMMARY OF TRANSACTIONS WITH INTERMEDIARIES

1	2	3	4	5	6
NAIC Code	Name of Intermediary	Capitation Paid	Average Monthly Capitation	Intermediary's Total Adjusted Capital	Intermediary's Authorized Control Level RBC
00000	SouthEast Transportation	39,949,983	3,329,165	0	0
9999999 TOTALS		39,949,983	X X X	X X X	X X X

EXHIBIT 8 - FURNITURE, EQUIPMENT AND SUPPLIES OWNED

		1	2	3	4	5	6
	Description	Cost	Improvements	Accumulated Depreciation	Book Value Less Encumbrances	Assets Not Admitted	Net Admitted Assets
1.	Administrative furniture and equipment	0	0	0	0	0	0
2.	Medical furniture, equipment and fixtures	NONE		0	0	0	0
3.	Pharmaceuticals and surgical supplies	NONE		0	0	0	0
4.	Durable medical equipment	NONE		0	0	0	0
5.	Other property and equipment	NONE		0	0	0	0
6.	TOTAL	0	0	0	0	0	0

Notes to Financial Statement

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of Volunteer State Health Plan, Inc. (VSHP or the Company), doing business as BlueCare Tennessee, have been prepared in conformity with statutory accounting principles (SAP) prescribed or permitted by the Tennessee Department of Commerce and Insurance (TDCI).

The TDCI recognizes only statutory accounting practices prescribed or permitted by the State of Tennessee (the State) for determining and reporting the financial condition and results of operations of an insurance company. Prescribed accounting practices are those practices which are incorporated directly or by reference to state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in Tennessee. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed practices by the TDCI. All accounting practices that are not prescribed are considered to be permitted accounting practices and require approval of the TDCI.

Tennessee Code Annotated (T.C.A.) § 56-3-303, *Authorized Investments*, prescribes limits on the admission of equity investments according to criteria measuring both the concentration and earnings quality of such assets. As of December 31, 2020 and 2019, no equity investments were excluded from admitted assets under the concentration test formula developed in accordance with T.C.A. § 56-3-303 and the TDCI.

T.C.A. § 56-3-303 prescribes that bonds and stocks with an NAIC Securities Valuation Office rating, or designation, of 4, 5 or 6 shall not be reported as admitted assets. At the request of the Company, the TDCI has permitted an exception to this prescribed practice whereby the Company can admit bonds and preferred stocks with a designation of 4 to the extent the aggregate par value of those bonds do not exceed 3% of admitted assets. As of December 31, 2020 and 2019, bonds with a carrying value of \$4,693,542 and \$6,209,986, respectively, with a designation of 4 were admitted as a result of this permitted practice. There were no bonds or stocks with a designation of 4, 5 or 6 nonadmitted due to the prescribed practice as of December 31, 2020. As of December 31, 2019, bonds with a carrying value of \$960,045 with a designation of 5 were excluded from admitted assets as a result of the prescribed practice. There were no bonds with a designation of 6 or stocks with a designation of 4, 5 or 6 nonadmitted due to the prescribed practice as of December 31, 2019.

The Company has accepted the risk for uninsured claims overpayments for which the Company determined the State was not responsible. At the direction of the TDCI, the Company records the uninsured claims overpayments as claims expense rather than reporting the net gain or loss on the general administrative expense line as required by SAP.

At the direction of the TDCI, the Company does not report the receivables and associated payables related to premium taxes for Administrative Services Only (ASO) and Administrative Services Contract (ASC) plans. This treatment has no impact on net income or surplus.

At the direction of the TDCI, the Company discloses gross transactions with the affiliates listed on Schedule Y of the Annual Statement. This treatment has no impact on net income or surplus.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State is as follows:

	SSAP #	F/S Page	F/S Line #	December 31, 2020	December 31, 2019
NET INCOME					
(1) VSHP state basis				\$ 179,199	\$ 58,476,341
(2) State prescribed practices that are an increase/(decrease) from NAIC SAP:				0	0
(3) State permitted practices that are an increase/(decrease) from NAIC SAP:				0	0
(4) NAIC SAP (1-2-3=4)				\$ 179,199	\$ 58,476,341
SURPLUS					
(5) VSHP state basis				\$ 515,271,610	\$ 489,759,698
(6) State prescribed practices that are an increase/(decrease) from NAIC SAP:					
Bonds non-admitted under T.C.A. § 56-3-303	26R	2	1	0	(960,045)
(7) State permitted practices that are an increase/(decrease) from NAIC SAP:				0	0
(8) NAIC SAP (5-6-7=8)				\$ 515,271,610	\$ 490,719,743

- B. The preparation of the financial statements in conformity with the Annual Statement Instructions and NAIC *Accounting Practices and Procedures Manual* requires management to make estimates and assumptions that affect the reported amounts. Such estimates and assumptions could change in the future as more information becomes known, which could impact amounts reported and disclosed herein.
- C. Health premiums are recognized at contractual rates and are earned during the month subscriber coverage is provided. Expenses are charged to operations as incurred.

The Company uses the following accounting policies:

- (1) Short-term investments, including investments with remaining maturities of one year or less, are reported using the same guidelines as a similar long-term investment.
- (2) Bonds not backed by other loans with an NAIC designation of 1 or 2 are stated at amortized cost using the scientific amortization method. Bonds with a designation of 3 or 4 to the extent allowed under the permitted practice are reported at the lower of amortized cost or fair value. Bonds with a designation of 5 or 6 are nonadmitted.
- (3) Common stocks are reported at fair value. See Note 20 for a description of the inputs and methods used to determine fair value.
- (4) Perpetual preferred stocks with an NAIC designation of 1 or 2 are stated at fair value. Redeemable preferred stocks with an NAIC designation of 1 or 2 are stated at cost or amortized cost. Preferred stocks with a designation

Notes to Financial Statement

of 3 or 4 to the extent allowed under the permitted practice are reported at the lower of cost, amortized cost (if applicable) or fair value. Preferred stocks with a designation of 5 or 6 are nonadmitted. See Note 20 for a description of the inputs and methods used to determine fair value.

- (5) The Company had no mortgage loans in 2020 or 2019.
- (6) Loan-backed securities with an NAIC designation of 1 or 2 are stated at amortized cost, net of principal pay-downs. Loan-backed securities with a designation of 3 or 4 to the extent allowed under the permitted practice are reported at the lower of amortized cost or fair value. Loan-backed securities with a designation of 5 or 6 are nonadmitted. The adjustment methodology for loan-backed securities is retrospective.
- (7) The Company had no investments in subsidiaries, controlled or affiliated (SCA) entities in 2020 or 2019.
- (8) The Company had no investments in joint ventures, partnerships or limited liability companies in 2020 or 2019.
- (9) The Company had no derivative instruments in 2020 or 2019.
- (10) The Company includes investment income as a factor when determining whether a premium deficiency reserve is needed in accordance with *Statement of Statutory Accounting Principles (SSAP) No. 54R — Individual and Group Accident and Health Contracts*.
- (11) Unpaid losses and loss adjustment expenses include amounts determined from estimates, loss reports and past experience for losses incurred but not reported. Such liabilities are based on assumptions and estimates. The methods for making such estimates and for establishing the resulting liability are continually reviewed and adjustments are reflected in the current period. Such estimates and assumptions could change in the future as more information becomes known, which could impact amounts reported and disclosed herein.
- (12) The Company does not have a capitalization policy for fixed assets because fixed assets are held by BlueCross BlueShield of Tennessee, Inc. (BCBST or parent).
- (13) The Company compared projected and actual pharmaceutical receipts to estimate pharmacy rebate receivables.

D. Management has assessed the Company's ability to continue as a going concern and noted no issues.

2. Accounting Changes and Corrections of Errors

The Company had no changes in accounting principles or corrections of errors in 2020.

3. Business Combinations and Goodwill

- A. No business combinations accounted for under the statutory purchase method occurred in 2020 or 2019.
- B. No business combinations taking the form of a statutory merger occurred in 2020 or 2019.
- C. The Company had no goodwill resulting from assumption reinsurance in 2020 or 2019.
- D. The Company did not record an impairment loss relating to the above transaction types in 2020 or 2019.

4. Discontinued Operations

- A. The Company had no discontinued operations disposed of or classified as held for sale in 2020 or 2019.
- B. The Company had no changes in plans to sell a discontinued operation in 2020 or 2019.
- C. The Company had no significant continuing involvement with a discontinued operation in 2020 or 2019.
- D. The Company had no equity interest retained in a discontinued operation in 2020 or 2019.

5. Investments

- A. The Company had no mortgage loans in 2020 or 2019.
- B. The Company had no debt restructuring in 2020 or 2019.
- C. The Company had no reverse mortgages in 2020 or 2019.
- D. The Company had loan-backed securities in 2020 and 2019.

(1) Prepayment assumptions for loan-backed securities are obtained from Clearwater Analytics, bond portfolio managers, pricing services and custodians. The assumptions are consistent with current interest rates and the current economic environment. Fair values are obtained from independent pricing services using actual market quotes, if available, or matrix pricing of securities with similar terms.

(2)&(3) During 2020, the Company did not recognize any other-than-temporary-impairments (OTTI) on loan-backed securities.

(4) Aggregate unrealized losses and related fair value of loan-backed securities where fair value was less than amortized cost at December 31, 2020 and for which OTTI has not been recognized is as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 months	\$	141,239
	2. 12 months or longer	\$	18
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 months	\$	16,895,800
	2. 12 months or longer	\$	20,265

Notes to Financial Statement

(5) On a quarterly basis, management uses a variety of methods and procedures, both quantitative and qualitative, to review and analyze the Company's investment portfolio to identify securities that management believes to be other-than-temporarily impaired.

- E. The Company had no dollar repurchase agreements or securities lending transactions in 2020 or 2019.
- F. The Company had no repurchase agreements transactions accounted for as secured borrowing in 2020 or 2019.
- G. The Company had no reverse repurchase agreements transactions accounted for as secured borrowing in 2020 or 2019.
- H. The Company had no repurchase agreements transactions accounted for as a sale in 2020 or 2019.
- I. The Company had no reverse repurchase agreements transactions accounted for as a sale in 2020 or 2019.
- J. The Company had no investments in real estate in 2020 or 2019.
- K. The Company had no investments in low-income housing tax credits in 2020 or 2019.
- L. The Company had the following restricted assets as of December 31, 2020 and 2019:

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	1	2	3	4	5	6	7
Restricted Asset Category	Total Gross (Admitted & Nonadmitted) Restricted from Current Year	Total Gross (Admitted & Nonadmitted) Restricted from Prior Year	Increase/ (Decrease) (1 minus 2)	Total Current Year Nonadmitted Restricted	Total Current Year Admitted Restricted (1 minus 4)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (a)	Admitted Restricted to Total Admitted Assets (b)
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	0 %	0 %
b. Collateral held under security lending agreements	0	0	0	0	0	0 %	0 %
c. Subject to repurchase agreements	0	0	0	0	0	0 %	0 %
d. Subject to reverse repurchase agreements	0	0	0	0	0	0 %	0 %
e. Subject to dollar repurchase agreements	0	0	0	0	0	0 %	0 %
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0 %	0 %
g. Placed under option contracts	0	0	0	0	0	0 %	0 %
h. Letter stock or securities restricted as to sale (excluding FHLB capital stock)	0	0	0	0	0	0 %	0 %
i. FHLB capital stock	0	0	0	0	0	0 %	0 %
j. On deposit with states	18,810,879	17,937,542	873,337	0	18,810,879	1.61 %	1.63 %
k. On deposit with other regulatory bodies	0	0	0	0	0	0 %	0 %
l. Pledged collateral to FHLB (including assets backing funding agreements)	0	0	0	0	0	0 %	0 %
m. Pledged as collateral not captured in other categories	0	0	0	0	0	0 %	0 %
n. Other restricted assets	0	0	0	0	0	0 %	0 %
o. Total Restricted Assets	\$ 18,810,879	\$ 17,937,542	\$ 873,337	\$ 0	\$18,810,879	1.61 %	1.63 %

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

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

- (2) The Company had no assets pledged as collateral not captured in other categories in the table above in 2020 or 2019.
- (3) The Company had no other restricted assets reported in aggregate in the table above in 2020 or 2019.
- (4) The Company had no collateral received in 2020 or 2019.
- M. The Company had no working capital finance investments in 2020 or 2019.
- N. The Company did not offset any derivative, repurchase, reverse repurchase, securities borrowing or securities lending assets and liabilities in 2020 or 2019.
- O. The Company had no 5GI securities in 2020 or 2019.
- P. The Company had no short sales in 2020 or 2019.
- Q. The following table summarizes the number of CUSIPs sold, disposed or otherwise redeemed in 2020 as a result of a callable feature and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee:

	General Account
(1) Number of CUSIPs	9
(2) Aggregate amount of investment income	\$ 95,729

Notes to Financial Statement

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company had no investments in joint ventures, partnerships or limited liability companies in 2020 or 2019.
- B. The Company recognized no impairments in 2020 or 2019 related to joint ventures, partnerships or limited liability companies.

7. Investment Income

- A. No investment income due and accrued was excluded from surplus in 2020 or 2019.
- B. The total amount excluded was \$0.

8. Derivative Instruments

- A. (1)-(3) The Company had no derivative instruments in 2020 or 2019.
- (4) The Company had no derivative contracts with financing premiums in 2020 or 2019.
- (5) The Company did not recognize a gain or loss on derivative instruments in 2020 or 2019.
- (6) The Company did not recognize a gain or loss resulting from derivatives that no longer qualify for hedge accounting in 2020 or 2019.
- (7) The Company had no derivative instruments accounted for as a cash flow hedge of a forecasted transaction in 2020 or 2019.
- (8) The Company had no premium costs associated with derivative contracts in 2020 or 2019.
- B. Not applicable to health entities.

9. Income Taxes

The application of *SSAP No. 101 — Income Taxes* requires a company to evaluate the recoverability of its deferred tax asset (DTA) and to establish a valuation allowance, if necessary, to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance, the Company considers many factors, including: (1) the nature of DTAs and deferred tax liabilities (DTLs); (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Management believes it is more likely than not that the DTA will be realized. Accordingly, the Company has not recorded a valuation allowance as of December 31, 2020 or 2019.

- A. The components of the net DTA recognized in the Company's balance sheet at December 31 are as follows:

	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 DTA	\$ 18,351,009	\$ 856,967	\$ 19,207,976	\$ 6,338,842	\$ 950,751	\$ 7,289,593	\$ 12,012,167	\$ (93,784)	\$ 11,918,383
(b) Statutory valuation allowance adjustments	0	0	0	0	0	0	0	0	0
(c) Adjusted gross DTA (1a - 1b)	18,351,009	856,967	19,207,976	6,338,842	950,751	7,289,593	12,012,167	(93,784)	11,918,383
(d) DTA nonadmitted	0	0	0	0	0	0	0	0	0
(e) Subtotal net admitted DTA (1c - 1d)	18,351,009	856,967	19,207,976	6,338,842	950,751	7,289,593	12,012,167	(93,784)	11,918,383
(f) DTL	306,834	14,092,318	14,399,152	259,215	9,051,601	9,310,816	47,619	5,040,717	5,088,336
(g) Net admitted DTA/ (Net DTL) (1e - 1f)	\$ 18,044,175	\$ (13,235,351)	\$ 4,808,824	\$ 6,079,627	\$ (8,100,850)	\$ (2,021,223)	\$ 11,964,548	\$ (5,134,501)	\$ 6,830,047

Notes to Financial Statement

2.

12/31/2020			12/31/2019			Change		
1	2	3 (Col 1 + 2)	4	5	6 (Col 4 + 5)	7 (Col 1 - 4)	8 (Col 2 - 5)	9 (Col 7 + 8)
Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total

Admission calculation components (SSAP No. 101)

(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 17,576,223	\$ 202,345	\$ 17,778,568	\$ 5,153,252	\$ 690,415	\$ 5,843,667	\$ 12,422,971	\$ (488,070)	\$ 11,934,901
(b) Adjusted gross DTA expected to be realized (excluding the amount of DTA from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)	640,345	0	640,345	422,989	0	422,989	217,356	0	217,356
1. Adjusted gross DTA expected to be realized following the balance sheet date	640,345	0	640,345	422,989	0	422,989	217,356	0	217,356
2. Adjusted gross DTA allowed per limitation threshold	xxx	xxx	76,569,418	xxx	xxx	73,463,955	xxx	xxx	3,105,463
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL	134,441	654,622	789,063	762,601	260,336	1,022,937	(628,160)	394,286	(233,874)
(d) DTA admitted as the result of application of SSAP No. 101 (Total 2(a) + 2(b) + 2(c))	\$ 18,351,009	\$ 856,967	\$ 19,207,976	\$ 6,338,842	\$ 950,751	\$ 7,289,593	\$ 12,012,167	\$ (93,784)	\$ 11,918,383

3.

	2020	2019
(a) Ratio percentage used to determine recovery period and threshold limitation amount	558 %	533 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 510,462,786	\$ 489,759,698

4.

12/31/2020		12/31/2019		Change	
1	2	3	4	5	6
Ordinary	Capital	Ordinary	Capital	(Col 1 - 3) Ordinary	(Col 2 - 4) Capital

Impact of Tax-Planning Strategies

(a) Determination of adjusted gross DTA and net admitted DTA, by tax character, as a percentage

1. Adjusted gross DTAs amount from Note 9A1(c)	\$18,351,009	\$ 856,967	\$6,338,842	\$ 950,751	\$12,012,167	\$ (93,784)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0 %	0 %	0 %	0 %	0 %	0 %
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$18,351,009	\$ 856,967	\$6,338,842	\$ 950,751	\$12,012,167	\$ (93,784)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0 %	0 %	0 %	0 %	0 %	0 %
(b) Does the Company's tax-planning strategies include the use of reinsurance?			Yes			No <input checked="" type="checkbox"/> X

B. The Company had no unrecognized DTLs in 2020 or 2019.

Notes to Financial Statement

C. The provisions for incurred income taxes for the years ended December 31, 2020 and 2019 are:

	1 12/31/2020	2 12/31/2019	3 Change
1. Current income tax:			
(a) Federal	\$ 23,477,501	\$ 11,814,845	\$ 11,662,656
(b) Foreign	0	0	0
(c) Subtotal	23,477,501	11,814,845	11,662,656
(d) Federal income tax on net capital gains	0	0	0
(e) Utilization of capital loss carryforwards	0	0	0
(f) Other	0	0	0
(g) Federal and foreign income taxes incurred	<u>\$ 23,477,501</u>	<u>\$ 11,814,845</u>	<u>\$ 11,662,656</u>
2. DTA:			
(a) Ordinary			
(1) Discounting of unpaid losses	\$ 2,000,307	\$ 1,956,533	\$ 43,774
(2) Unearned premium reserve	9,836,838	0	9,836,838
(3) Policyholder reserves	0	0	0
(4) Investments	0	0	0
(5) Deferred acquisition costs	0	0	0
(6) Policyholder dividends accrual	0	0	0
(7) Fixed assets	0	0	0
(8) Compensation and benefits accrual	1,120,768	980,043	140,725
(9) Pension accrual	0	0	0
(10) Receivables - nonadmitted	4,337,497	2,631,637	1,705,860
(11) Net operating loss carryforward	0	0	0
(12) Tax credit carryforward	0	0	0
(13) Other (including items <5% of total ordinary tax assets)	1,055,599	770,629	284,970
(99) Subtotal	<u>18,351,009</u>	<u>6,338,842</u>	<u>12,012,167</u>
(b) Statutory valuation allowance adjustment	0	0	0
(c) Nonadmitted	0	0	0
(d) Admitted ordinary DTA (2a99 – 2b – 2c)	<u>18,351,009</u>	<u>6,338,842</u>	<u>12,012,167</u>
(e) Capital			
(1) Investments	856,967	950,751	(93,784)
(2) Net capital loss carryforward	0	0	0
(3) Real estate	0	0	0
(4) Other (including items <5% of total capital tax assets)	0	0	0
(99) Subtotal	<u>856,967</u>	<u>950,751</u>	<u>(93,784)</u>
(f) Statutory valuation allowance adjustment	0	0	0
(g) Nonadmitted	0	0	0
(h) Admitted capital DTA (2e99 – 2f – 2g)	<u>856,967</u>	<u>950,751</u>	<u>(93,784)</u>
(i) Admitted DTA (2d + 2h)	<u>\$ 19,207,976</u>	<u>\$ 7,289,593</u>	<u>\$ 11,918,383</u>
3. DTL:			
(a) Ordinary			
(1) Investments	\$ 0	\$ 0	\$ 0
(2) Fixed assets	0	0	0
(3) Deferred and uncollected premiums	0	0	0
(4) Policyholder reserves	0	0	0
(5) Other (including items <5% of total ordinary tax liabilities)	306,834	259,215	47,619
(99) Subtotal	<u>306,834</u>	<u>259,215</u>	<u>47,619</u>
(b) Capital			
(1) Investments	14,092,318	9,051,601	5,040,717
(2) Real estate	0	0	0
(3) Other (including items <5% of total capital tax liabilities)	0	0	0
(99) Subtotal	<u>14,092,318</u>	<u>9,051,601</u>	<u>5,040,717</u>
(c) DTL (3a99 + 3b99)	<u>\$ 14,399,152</u>	<u>\$ 9,310,816</u>	<u>\$ 5,088,336</u>
4. Net DTA/(DTL) (2i - 3c)	<u>\$ 4,808,824</u>	<u>\$ (2,021,223)</u>	<u>\$ 6,830,047</u>

Notes to Financial 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 taxes. The significant items causing this difference are as follows:

	December 31, 2020	Effective Tax Rate
Provision computed at statutory rate	\$ 4,967,907	21.0 %
Change in net deferred income taxes	10,537,447	44.6 %
ACA health insurer fee	8,507,729	35.9 %
True-up of prior year tax return	61,988	0.3 %
Other permanent differences	(2,222)	0.0 %
Tax credits	(84,000)	(0.4)%
Tax-exempt bond interest	(511,348)	(2.2)%
Federal income taxes incurred	<u>\$ 23,477,501</u>	<u>99.2 %</u>

- E. (1) The Company had no net operating loss or tax credit carryforwards in 2020 or 2019.
- (2) The Company incurred \$24,377,734 and \$11,735,764 in 2020 and 2019, respectively, in federal income taxes that are available for recoupment in the event of future net losses.
- (3) The Company had no deposits admitted under Section 6603 of the Internal Revenue Code (IRC).
- F. The Company's federal income tax return is consolidated with the following entities:
- (1) BeneVive, Inc.
BlueCross BlueShield of Tennessee, Inc.
Golden Security Insurance Company
Group Insurance Services, Inc.
Riverbend Government Benefits Administrator, Inc.
RiverTrust Solutions, Inc.
SecurityCare of Tennessee, Inc.
Shared Health, Inc.
Shared Health Mississippi, Inc.
Southern Diversified Business Services, Inc.
- (2) The method of tax allocation between the members of the affiliated group is subject to a written tax allocation agreement. Allocation is based on a percentage calculation. Intercompany tax balances are settled monthly based on the availability of funds.
- G. The Company had no income tax loss contingencies in 2020 or 2019 for which it is reasonably possible that the total liability will significantly increase within 12 months of the reporting date.
- H. The Company had no Repatriation Transition Tax in 2020 or 2019.
- I. The Company had no Alternative Minimum Tax in 2020 or 2019.

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

- A. BCBST owns 100% of Southern Diversified Business Services, Inc. (SDBS), which, in turn, owns 100% of the for-profit corporations VSHP, Golden Security Insurance Company (Golden Security), doing business as BlueRe of Tennessee, SecurityCare of Tennessee, Inc. (SecurityCare), doing business as BlueChoice Tennessee, and Shared Health Mississippi, Inc. (SHMS). BCBST participates in TennCare, the State Medicaid program, through its Managed Care Organization, VSHP, which is contracted by the State to provide services for TennCare members. Golden Security offers a portfolio of policies for specific and aggregate medical stop-loss coverage. SecurityCare is a Health Maintenance Organization (HMO) that began offering Chronic Condition Special Needs Plan policies within the State during 2020. No policies were offered for the 2019 benefit year. SHMS is an HMO that was incorporated in 2019. SHMS will begin offering the Dual Special Needs Plan program in the 2021 benefit year for eligible members in the state of Mississippi who qualify for both Medicare and Medicaid benefits.

BCBST owns 100% of BeneVive, Inc. (BeneVive), which, in turn, owns 100% of the for-profit corporations Shared Health, Inc. (Shared Health), Group Insurance Services, Inc. (GIS), Riverbend Government Benefits Administrator, Inc. (Riverbend), and RiverTrust Solutions, Inc. (RiverTrust). Shared Health is a Medicaid and long-term care services support company. GIS is an insurance broker. Riverbend has performed Medicare administrative services, but does not currently have an active contract. RiverTrust is a Qualified Independent Contractor that has performed Medicare appeals workloads, but does not currently have an active contract. BeneVive owned 95% of Onlife Health, Inc. (Onlife), a for-profit population health management company. On February 19, 2019, BCBST sold its remaining interest in Onlife.

BCBST shares a common board of directors with the Tennessee Health Foundation, Inc. (THF). THF, doing business as BlueCross BlueShield of Tennessee Foundation, is a public benefit not-for-profit Tennessee corporation that promotes the philanthropic mission of BCBST. THF has been granted an IRC § 501(c)(3) tax exemption by the Internal Revenue Service (IRS).

BCBST appoints the board of directors of Southern Health Plan, Inc. (SHP). SHP, doing business as BlueCross BlueShield of Tennessee Community Trust, is a not-for-profit Tennessee corporation created for the purpose of improving the quality of health in Tennessee, primarily through contributions to other tax-exempt organizations. SHP has been granted an IRC § 501(c)(4) tax exemption by the IRS.

BCBST sponsors two voluntary, nonprofit political action committees (PACs) as separate segregated funds: the BlueCross BlueShield of Tennessee, Inc. PAC (Federal PAC) pursuant to the terms of the Federal Election Campaign

Notes to Financial Statement

Act of 1971 and the Blue Cross and Blue Shield of Tennessee PAC (State PAC) defined under T.C.A. § 2-10-102 et seq. BCBST appoints the officers and establishes the bylaws of both committees. Federal law prohibits corporations from contributing to federal candidates or committees, therefore BCBST may not contribute to the Federal PAC. The Federal PAC is empowered to solicit contributions from members of the BCBST Board of Directors and certain classes of BCBST employees. BCBST may contribute funds to the State PAC within limits established by state law and the State PAC determines how those funds are distributed. BCBST does not have any legal right to the funds of the PACs upon dissolution or otherwise.

BCBST holds 76% ownership interest in HealthBox Nashville I, LLC, a venture capital company that provides early-stage capital and mentoring to high-potential health care technology startups in Tennessee.

As of December 31, 2020, BCBST directly or indirectly owned common and preferred stock of its subsidiaries and affiliates as follows:

Subsidiary and Affiliate Stock Owned		
	Shares Held	% of Outstanding Shares Held
Owned by BCBST:		
SDBS	4,000	100 %
BeneVive	100	100 %
Owned by SDBS:		
Golden Security	1,500,000	100 %
VSHP	1,000	100 %
SecurityCare	100	100 %
SHMS	100	100 %
Owned by BeneVive:		
Shared Health	1,000	100 %
RiverTrust	800	100 %
GIS	500	100 %
Riverbend	100	100 %

B&C. No dividends or capital contributions were transferred between VSHP and BCBST during the years ended December 31, 2020 and 2019.

The Company paid BCBST \$224,474,176 and \$190,564,753 for services performed under administrative services and tax sharing agreements for the years ended December 31, 2020 and 2019 respectively, net of payments from BCBST.

- D. The Company reported \$29,095,197 and \$17,970,798 due to the parent as of December 31, 2020 and 2019 respectively. Amounts due to or from the parent are settled monthly as funds are available.
- E. BCBST is the contractor for a state sponsored agreement, separately administered, under the Cover Tennessee program, CoverKids, pursuant to T.C.A. § 71-3-1101 et seq.

VSHP provides certain services required under the Cover Tennessee contracts, including but not limited to medical management, outreach and education, and other related services. The provision of services and related expenses is documented in the form of intercompany administrative services agreements between BCBST and VSHP. Effective January 1, 2016, BCBST assigned all rights and obligations of CoverKids to VSHP. The Tennessee Department of Finance and Administration approved VSHP to act as a subcontractor under the CoverKids contracts pursuant to the intercompany agreements. The financial balances related to the CoverKids contract are recorded on the financial statements of VSHP. BCBST is compensated for costs incurred under the administrative services agreements through intercompany payables and receivables, which are cleared monthly.

VSHP also provides certain services for BCBST's Medicare Advantage and other operations, including but not limited to medical director review of appeals and denials. The cost of services performed by the Company is fully reimbursed by BCBST.

Shared Health has an administrative services agreement with BCBST and VSHP whereby BCBST provides certain administrative functions and VSHP provides expertise with managed care operations to Shared Health. This agreement has been approved by the Division of TennCare.

- F. As of December 31, 2020, the Company had no guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that resulted in a material contingent exposure of the Company's or any related party's assets or liabilities.
- G. All outstanding shares of the Company are owned by SDBS, an insurance holding company 100% owned by BCBST and domiciled in the State.
- H. The Company deducted no amounts from the value of an upstream intermediate entity or parent-owned entity, either directly or indirectly, via a downstream SCA entity in 2020 or 2019.
- I. The Company had no investments in an SCA entity that exceeded 10% of admitted assets in 2020 or 2019.
- J. The Company had no investments in impaired SCA entities in 2020 or 2019.
- K. The Company had no investments in foreign insurance subsidiaries in 2020 or 2019.
- L. The Company did not use the look-through approach to admit any investment in an SCA entity, joint venture, partnership or limited liability company in 2020 or 2019.

Notes to Financial Statement

- M. The Company had no investments in SCA entities in 2020 or 2019.
- N. The Company had no investments in insurance SCA entities in 2020 or 2019.
- O. The Company had no investments in SCA entities in 2020 or 2019.

11. Debt

- A. The Company had no debt in 2020 or 2019.
- B. The Company had no Federal Home Loan Bank agreements in 2020 or 2019.

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

- A-D. The Company participates in defined benefit plans sponsored by BCBST. The financial balances related to the defined benefit plans are recorded on the financial statements of BCBST, and all disclosures related to defined benefit plans are included in the annual statement of BCBST.
- E. BCBST administers a defined contribution employee retirement savings program (Program) pursuant to IRC § 401(k). The Program includes a contributory provision and a non-contributory provision, and covers substantially all of the employees of BCBST and its wholly-owned subsidiaries. The Company made total contributions of \$3,991,423 and \$3,530,952 under the contributory provision for 2020 and 2019 respectively, and total contributions under the non-contributory provision of the Program of \$3,763,482 and \$3,391,563 for 2020 and 2019, respectively.

BCBST also administers a Restoration Supplemental Executive Retirement Plan (Restoration SERP). This plan covers certain employees who participate in the BCBST Program. The Company made contributions of \$133,481 and \$89,098 related to the Restoration SERP for 2020 and 2019, respectively.
- F. BCBST and the Company did not contribute to multiemployer plans.
- G. The Company participates in defined benefit plans sponsored by BCBST and has no legal obligation for benefits under the plans.
- H. All disclosures related to postemployment benefits and compensated absences are included in the annual statement of BCBST.
- I. All disclosures related to the impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) are included in the annual statement of BCBST.

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

- A. The Company had 1,000 shares of common stock authorized, issued and outstanding as of December 31, 2020 and 2019. Par value is \$0.01 per share. SDBS holds all outstanding shares.
- B. The Company had no preferred stock outstanding in 2020 or 2019.
- C. In accordance with T.C.A. § 56-11-106(b), the maximum amount of dividends which can be paid by insurance companies regulated by the State to shareholders without prior approval of the Insurance Commissioner is subject to restrictions relating to the greater of 10% of net worth of the preceding December 31 or the net gain from operations for the preceding year. The Company may only pay dividends from excess Unassigned funds (surplus) without prior approval of the Insurance Commissioner.
- D. The Company paid no dividends in 2020 or 2019.
- E. Within the limitations T.C.A. § 56-11-106(b), there are no other restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. The Company's statutory deposit required by the State was \$18,750,000 and \$17,900,000 at December 31, 2020 and 2019, respectively. Assets in the amount of \$18,810,879 and \$17,937,542 were on deposit with the State at December 31, 2020 and 2019, respectively.
- G. The Company had no advances to surplus in 2020 or 2019.
- H. The Company had no stock, including stock of affiliated companies, held for special purposes in 2020 or 2019.
- I. The Company had no special surplus funds in 2020 or 2019.
- J. The portion of Unassigned funds (surplus) represented by unrealized capital gains was \$66,991,962 and \$41,900,570 for the years ended December 31, 2020 and 2019, respectively.
- K. The Company had no surplus debentures or similar obligations in 2020 or 2019.
- L. No quasi-reorganizations occurred in 2020 or 2019.
- M. No quasi-reorganizations occurred in the past ten years.

14. Liabilities, Contingencies and Assessments

- A. The Company had no contingent commitments to SCA entities, joint ventures, partnerships or limited liability companies in 2020 or 2019.
- B. The Company had no known assessments which would have had a material financial effect in 2020 or 2019.
- C. The Company had no gain contingencies in 2020 or 2019.

Notes to Financial Statement

- D. The Company had no claims related to extra contractual obligation losses or bad faith losses stemming from lawsuits which would have had a material financial effect in 2020 or 2019.
- E. The Company had no joint and several liability arrangements in 2020 or 2019.
- F. Lawsuits and claims occur in the normal course of business and are pending against the Company. After consultation with legal counsel, management is of the opinion that the lawsuits and claims will not have a material effect on the accompanying financial statements. The Company has no other contingencies to be reported in 2020 or 2019 as required by *SSAP No. 5R — Liabilities, Contingencies and Impairments of Assets*.

15. Leases

- A. The Company had no lessee leasing arrangements in 2020 or 2019.
- B. Leasing is not a part of the Company's business activities.

16. Information About Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

The Company had no financial instruments with off-balance-sheet risk in 2020 or 2019.

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

- A. The Company had no transfers of receivables reported as sales in 2020 or 2019.
- B. The Company had no transfers, servicing or extinguishments of financial assets or liabilities in 2020 or 2019.
- C. The Company had no wash sales involving transactions for securities with an unrated NAIC designation or an NAIC designation of 3, 4, 5 or 6 for the year ended December 31, 2020.

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

The Company is a contractor for TennCare Select, an ASO arrangement, and a subcontractor for CoverKids, an ASC arrangement, both with the State. The Company is a contractor for the Dual Special Needs Program (DSNP) Medicare Advantage product, an insured arrangement with a partially uninsured reimbursement, contracted with the Centers for Medicare and Medicaid Services (CMS). Cash and invested assets related to TennCare Select, CoverKids and DSNP are reported in the appropriate categories on the Assets page. At the request of the TDCI, premium tax receivable from the State is netted against premium tax payable to the State for premium taxes related to TennCare Select and CoverKids. Medicare Advantage products are federally exempted from premium tax. Other assets and liabilities related to TennCare Select, CoverKids and DSNP are netted and reported either on page 2, line 17, Amounts receivable relating to uninsured plans, or on page 3, line 22, Liability for amounts held under uninsured plans.

Amounts receivable from ASO and ASC plans at December 31, 2020 as reflected on page 2, line 17, are as follows:

COVID-19 claims reimbursement	\$	49,193,863
Pharmacy benefit manager (timing differences)		10,657,021
Patient Centered Medical Home receivable		8,506,814
THL Outcome Payment		4,624,635
Employment and Community First Choices		4,268,205
Unbilled expenses		3,357,196
Pharmacy rebates payable		(6,885,836)
Directed payments		(11,694,379)
Other		2,283,057
Total amounts receivable relating to ASO and ASC plans	\$	<u>64,310,576</u>

- A. The net gain from operations from ASO uninsured plans and the uninsured portion of partially insured plans was as follows during the year ended December 31, 2020:

	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	\$ 2,453,112	\$ 0	\$ 2,453,112
b. Total net other income or expenses (including interest paid to or received from plans)	0	0	0
c. Net gain from operations	\$ 2,453,112	\$ 0	\$ 2,453,112
d. Total claim payment volume	\$ 358,990,060	\$ 0	\$ 358,990,060

Notes to Financial Statement

- B. The net gain from operations from ASC uninsured plans and the uninsured portion of partially insured plans was as follows during the year ended December 31, 2020:

	ASC Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASC
a. Gross reimbursement for medical cost incurred	\$ 90,105,303	\$ 205,857,955	\$ 295,963,258
b. Gross administrative fees accrued	20,723,861	41,145,372	61,869,233
c. Other income or expenses (including interest paid to or received from plans)	0	0	0
d. Gross expenses incurred (claims and administrative)	109,848,195	232,231,372	342,079,567
e. Total net gain from operations	\$ 980,969	\$ 14,771,955	\$ 15,752,924

- C. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts:

- (1) The Company began participating in DSNP effective January 1, 2014. Under this program, premiums for Medicare and Medicaid dual eligible members are received from CMS and the Division of TennCare. Revenue from DSNP consisted of \$350,343,347 and \$285,884,253 for insured medical, pharmacy and hospital related services in 2020 and 2019, respectively.
- (2) The Company had a receivable related to its DSNP contract with CMS for \$8,496,497 and \$12,392,209 as of December 31, 2020 and 2019, respectively.
- (3) The Company had no recorded allowances or reserves for the adjustment of recorded revenues in connection with the DSNP contract in 2020 or 2019.
- (4) The Company made no adjustments to revenue in 2020 or 2019 resulting from audit of receivables related to revenues recorded in the prior period.

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

The Company had no direct premiums written or produced by managing general agents or third party administrators in 2020 or 2019.

20. Fair Value Measurements

A&B. (1) The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value using the hierarchy defined by *SSAP No. 100R — Fair Value* for the years ended December 31, 2020 and 2019:

Description for each class of asset or liability	December 31, 2020				
	Level 1	Level 2	Level 3	NAV	Total
a. Assets at fair value					
Bonds below investment grade:					
Asset-backed securities	\$ 0	\$ 337,292	\$ 0	\$ 0	\$ 337,292
Convertible bonds	253,617	765,243	0	0	1,018,860
Bank loans	0	7,812,933	0	0	7,812,933
Total bonds below investment grade	253,617	8,915,468	0	0	9,169,085
Stocks:					
Preferred stocks	5,321,794	3,384,832	0	0	8,706,626
Domestic large capitalization common stocks	129,442,114	1,136,696	0	0	130,578,810
Total stocks	134,763,908	4,521,528	0	0	139,285,436
Commingled investments	0	0	0	28,416,775	28,416,775
Total assets at fair value	\$ 135,017,525	\$ 13,436,996	\$ 0	\$ 28,416,775	\$ 176,871,296
b. Liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

Notes to Financial Statement

Description for each class of asset or liability	December 31, 2019				
	Level 1	Level 2	Level 3	NAV	Total
a. Assets at fair value					
Bonds below investment grade:					
Commercial and non-agency residential mortgage-backed securities	\$ 0	\$ 166,294	\$ 0	\$ 0	\$ 166,294
Convertible bonds	0	1,790,218	0	0	1,790,218
Bank loans	0	893,194	0	0	893,194
Total bonds below investment grade	0	2,849,706	0	0	2,849,706
Stocks:					
Preferred stocks	5,770,139	3,248,586	0	0	9,018,725
Exchange traded funds	30,701,933	0	0	0	30,701,933
Domestic large capitalization common stocks	97,632,831	0	0	0	97,632,831
Total stocks	134,104,903	3,248,586	0	0	137,353,489
Total assets at fair value	\$ 134,104,903	\$ 6,098,292	\$ 0	\$ 0	\$ 140,203,195
b. Liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total liabilities at fair value	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

The following table provides information about the Level 1 and 2 transfers for financial assets measured and reported at fair value:

Type of Financial Instrument	Twelve Months Ended December 31, 2020	
	Twelve Months Ended Transfers from Level 1 to Level 2	Twelve Months Ended Transfers from Level 2 to Level 1
Convertible bonds	\$ 0	\$ 253,617
Preferred stocks	102,600	543,600
Domestic large capitalization common stocks	9,199	0
Total transfers	\$ 111,799	\$ 797,217

Transfers between Level 1 and 2 are due to the availability of unadjusted quoted prices for the year ended December 31, 2020.

(2) The Company did not hold any investments classified as Level 3.

(3) Transfers between levels are reported as of the beginning of the reporting period of the transfer.

(4) Valuation techniques for estimating fair value are generally categorized into three types. The market approach uses prices and other relevant information from market transactions involving identical or comparable assets. The income approach uses future amounts, such as cash flows or earnings, in a discounted cash flow analysis. The cost approach is based on the amount that would be required to replace the asset or the service capacity of the asset. The Company uses valuation techniques that are appropriate in the circumstances and for which sufficient data is reasonably available. The Company applied valuation techniques on a consistent basis to similar assets at December 31, 2020 and 2019.

Fair values are based on quoted market prices when available. In instances where there is little or no market activity for the same or similar instruments, management estimates fair value using methods, models and assumptions a hypothetical market participant would use to determine a current transaction price. These valuation techniques involve estimation and judgment which could become significant with increasingly complex instruments or pricing models. The degree of judgment utilized in measuring fair value correlates to the level of pricing observability. Pricing observability is impacted by a number of factors including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

A description of the inputs and methods used to determine fair value for financial assets is as follows:

Level 1 assets – Fair values are determined using unadjusted quoted prices in active markets provided by independent pricing services.

Level 2 assets – Fair values are determined using prices provided by independent pricing services, which may use quoted market prices of similar securities or models that incorporate inputs that are currently observable in the markets for similar or identical securities. Inputs that are often used in the valuation methodologies include broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds.

When determining fair value, the Company obtains an understanding of the methods, models and inputs used by independent pricing services and has controls in place to validate that amounts provided represent current exit prices. In addition, management periodically reviews securities in the portfolio with the Company's investment managers. If unusual fluctuations or significant variances in the pricing provided from different sources are noted, management may obtain additional information from other pricing services, or request an investigation into the valuation of the security by the pricing service to validate the quoted price. There were no material adjustments to quoted market prices obtained from independent pricing services during the years ended December 31, 2020 and 2019.

For commingled investments that qualify for the practical expedient to estimate fair value at net asset value (NAV) per share, the Company valued the investment at its unadjusted proportional share of the trust.

Quantitative information regarding asset-backed securities that are measured and reported at fair value at December 31, 2020 is as follows:

Notes to Financial Statement

Asset-backed securities

- The average credit rating was BB+.
- The weighted average duration of the securities was approximately 4.4 years.
- No underlying assets were guaranteed or had other credit enhancements.

(5) The Company had no derivative assets or liabilities as of December 31, 2020 or 2019.

C. The following tables provide information about the fair value of the Company's financial assets as of December 31, 2020 and 2019:

		December 31, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)	
Bonds:								
U.S. government and government agencies and authorities	\$ 50,343,830	\$ 46,703,144	\$ 48,534,629	\$ 1,809,201	\$ 0	\$ 0	\$ 0	
States, municipalities and political subdivisions	148,211,044	138,517,687	0	148,211,044	0	0	0	
Foreign governments, including Canada	13,392,702	12,273,389	1,827,583	11,565,119	0	0	0	
Agency mortgage-backed securities	73,978,564	71,169,663	0	73,978,564	0	0	0	
Commercial and non-agency residential mortgage-backed securities	37,215,540	35,844,102	0	37,215,540	0	0	0	
High yield corporate bonds	869,521	823,974	599,976	269,545	0	0	0	
Asset-backed securities	33,449,633	33,104,393	0	33,449,633	0	0	0	
Investment grade corporate bonds	162,054,471	150,673,927	44,912,878	117,141,593	0	0	0	
Convertible bonds	24,677,109	22,374,481	4,817,799	19,859,310	0	0	0	
Bank loans	16,215,980	16,155,054	0	16,215,980	0	0	0	
Total bonds	560,408,394	527,639,814	100,692,865	459,715,529	0	0	0	
Stocks:								
Preferred stocks	11,091,893	10,911,496	6,344,340	4,747,553	0	0	0	
Domestic large capitalization common stocks	130,578,810	130,578,810	129,442,114	1,136,696	0	0	0	
Total stocks	141,670,703	141,490,306	135,786,454	5,884,249	0	0	0	
Short-term investments	107,340	102,833	0	107,340	0	0	0	
Commingled investments	28,416,775	28,416,775	0	0	0	28,416,775	0	
Total investments	\$ 730,603,212	\$ 697,649,728	\$ 236,479,319	\$ 465,707,118	\$ 0	\$ 28,416,775	\$ 0	
		December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	NAV	Not Practicable (Carrying Value)	
Bonds:								
U.S. government and government agencies and authorities	\$ 41,663,685	\$ 40,308,243	\$ 39,501,816	\$ 2,161,869	\$ 0	\$ 0	\$ 0	
States, municipalities and political subdivisions	98,797,933	93,434,019	0	98,797,933	0	0	0	
Foreign securities, including Canada	13,417,597	13,062,941	1,864,844	11,552,753	0	0	0	
Agency mortgage-backed securities	78,964,475	77,647,558	0	78,964,475	0	0	0	
Commercial and non-agency residential mortgage-backed securities	45,817,525	45,324,727	0	45,817,525	0	0	0	
High yield corporate bonds	978,642	928,001	480,432	498,210	0	0	0	
Asset-backed securities	32,102,083	31,860,514	0	32,102,083	0	0	0	
Investment grade corporate bonds	119,997,901	115,652,354	23,993,781	96,004,120	0	0	0	
Convertible bonds	16,794,637	15,689,216	3,988,673	12,805,964	0	0	0	
Bank loans	28,524,420	28,281,298	0	28,524,420	0	0	0	
Total bonds	477,058,898	462,188,871	69,829,546	407,229,352	0	0	0	
Stocks:								
Preferred stocks	12,027,604	11,881,071	8,525,368	3,502,236	0	0	0	
Exchange traded funds	30,701,933	30,701,933	30,701,933	0	0	0	0	
Domestic large capitalization common stocks	97,632,831	97,632,831	97,632,831	0	0	0	0	
Total stocks	140,362,368	140,215,835	136,860,132	3,502,236	0	0	0	
Total investments	\$ 617,421,266	\$ 602,404,706	\$ 206,689,678	\$ 410,731,588	\$ 0	\$ 0	\$ 0	

D. The Company held no financial assets for which it was not practicable to estimate the fair value at December 31, 2020 or 2019.

E. The Company did not have any investments measured using the NAV practical expedient at December 31, 2020 and 2019, with significant redemption restrictions or probability of being sold below the investment's NAV.

21. Other Items

A. The Company had no unusual or infrequent events or transactions in 2020 or 2019.

B. The Company had no troubled debt restructuring in 2020 or 2019.

C. *Administrative Expense Analysis*

Notes to Financial Statement

Expenses are shown on the Statement of Revenue and Expenses net of administrative fees from ASO and ASC contracts. The following provides a comparison of expenses adjusted for ASO and ASC administrative fees, the Affordable Care Act (ACA) annual fee assessment and premium tax for the years ended December 31, 2020 and 2019:

Line #	Administrative Expenses	December 31, 2020	December 31, 2019	% Change
20	Claims adjustment expense	\$ 191,298,124	\$ 167,278,656	
21	General administrative expense	265,615,405	220,463,221	
	Total expense	456,913,529	387,741,877	
	ASO administrative fees	58,333,271	64,233,178	
	ASC administrative fees	61,869,233	45,918,867	
	ACA annual fee assessment	(40,512,996)	0	
	Premium tax	(201,778,177)	(198,149,232)	
	Expenses, net of adjustment	\$ 334,824,860	\$ 299,744,690	11.7%

Premium Deficiency Reserve

At December 31, 2018, the Company recorded a Premium Deficiency Reserve (PDR) of \$16,300,000 for the 2019 benefit year as a result of the membership reductions associated with the Division of TennCare's member verification program. For the period ended December 31, 2019, the Company reevaluated the calculation of the PDR and determined that a reserve was no longer needed.

Premium Adjustments

In September 2020, the Division of TennCare used its authority provided in the TennCare contract to retroactively adjust net 2020 premium and other rates for the Company's core risk products by \$93,866,680. In February 2021, the Division of TennCare retroactively adjusted net 2020 premium and other rates by an additional \$49,383,881. These retroactive rate adjustments were recorded in 2020, reducing net underwriting gain by \$143,250,561. Also during 2020, the Company incurred \$72,680,872 for COVID-19 testing and treatment claims, of which the Division of TennCare has committed to partially reimbursing the Company \$49,193,863. This reimbursement and an equivalent amount of claims expense are not included in the accompanying Statement of Revenue and Expenses for the year ended December 31, 2020.

- D. The Company had no business interruption insurance recoveries in 2020 or 2019.
- E. The Company had no state transferable or non-transferable tax credits in 2020 or 2019.
- F. The Company had no subprime-mortgage-related risk exposure in 2020 or 2019.
- G. The Company had no retained asset accounts for beneficiaries in 2020 or 2019.
- H. The Company had no insurance-linked securities in 2020 or 2019.
- I. The Company had no life insurance policies in 2020 or 2019.

22. Events Subsequent

Subsequent events have been considered through February 25, 2021 for the statutory statement issued on March 1, 2021.

Type I – Recognized Subsequent Events:

As disclosed in Note 21, the Division of TennCare retroactively adjusted 2020 premium and other rates in February 2021 by \$49,383,881. This retroactive rate adjustment was recorded in 2020, reducing net underwriting gain by \$49,383,881.

Type II – Non-recognized Subsequent Events:

The Company is subject to an annual fee on entities that issue health insurance. Pursuant to Section 9010 of the ACA, a reporting entity's portion of the fee is paid no later than September 30 of the applicable calendar year (the fee year) beginning in 2014 and is not deductible for federal income tax purposes. The amount of the fee for the reporting entity is based on the ratio of the amount of an entity's net health premiums subject to the fee written during the preceding calendar year (data year) to the amount of health insurance subject to the fee written by all U.S. health insurance providers during the data year. A reporting entity's portion of the annual fee becomes payable to the U.S. Treasury once the entity provides health insurance for a U.S. health risk for each calendar year beginning on or after January 1, 2014.

The Further Consolidated Appropriations Act, 2020, Division N, Subtitle E § 502 repealed the annual fee on health insurance providers for fee years subsequent to 2020.

	December 31, 2020	December 31, 2019
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the federal ACA?	Yes	Yes
B. ACA fee assessment payable for the upcoming year	\$ 0	\$ 45,210,000
C. ACA fee assessment paid	\$ 40,512,996	\$ 0
D. Premium written subject to ACA 9010 assessment	\$ 2,767,011,047	\$ 2,149,926,018
E. Total Adjusted Capital before surplus adjustment (Five-Year Historical Line 14)	\$ 515,271,610	
F. Total Adjusted Capital after surplus adjustment (Five-Year Historical Line 14 minus 22B above)	\$ 515,271,610	
G. Authorized Control Level (Five-Year Historical Line 15)	\$ 91,445,798	
H. Would reporting the ACA assessment as of December 31, 2020, have triggered an RBC action level?	No	

Notes to Financial Statement

23. Reinsurance

- A. The Company had no ceded reinsurance in 2020 or 2019.
- B. The Company had no write-offs of uncollectible reinsurance in 2020 or 2019.
- C. The Company had no commutation of ceded reinsurance in 2020 or 2019.
- D. The Company had no reinsurers with rating downgrades or with status subject to revocation in 2020 or 2019.
- E. The Company had no reinsurance credits in 2020 or 2019.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

- A. The Company estimates accrued retrospective premium adjustments as actual premiums less estimated incurred claims and contractual expenses.
- B. The Company records accrued retrospective premium as an adjustment to earned premium.
- C. The Company wrote \$29,537,677 in premiums subject to retrospective rating features in 2020, which represents 1.08% of total net premiums written. The Company wrote \$29,328,374 in premiums subject to retrospective rating features in 2019, which represents 1.09% of total net premiums written.
- D. The Company had no medical loss ratio rebates required pursuant to the Public Health Service Act in 2020 or 2019.
- E. The services offered by the Company are not subject to the risk-sharing provisions of the ACA.

25. Change in Incurred Claims and Claim Adjustment Expenses

As of December 31, 2019, the reserve for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of healthcare receivables, was \$214,241,199. Through December 31, 2020, \$220,866,580 was paid for expenses attributable to insured events of prior years. The re-estimation of reserves for unpaid insured claims, accrued medical incentive pool and unpaid claim adjustment expenses, net of gross healthcare receivables, for 2019 and prior based on the latest information known regarding individual claims, as well as the ongoing analysis of recent loss development trends, resulted in an unfavorable prior-year development of \$7,472,492. The reserve remaining for prior years is \$847,111 as of December 31, 2020.

26. Intercompany Pooling Arrangements

- A. The Company had no intercompany pooling agreements in 2020 or 2019.
- B. The Company had no lines of business subject to intercompany pooling agreements in 2020 or 2019.
- C. The Company had no cessions to non-affiliated reinsurers of business subject to intercompany pooling agreements in 2020 or 2019.
- D. The Company had no reinsurance agreements with non-affiliated reinsurers covering business subject to intercompany pooling agreements in 2020 or 2019.
- E. The Company had no assumed or ceded reinsurance on pooled business in 2020 or 2019.
- F. The Company had no intercompany sharing or write-offs of uncollectible reinsurance in 2020 or 2019.
- G. The Company had no amounts due to/from participants in intercompany pooling agreements at December 31, 2020 or 2019.

27. Structured Settlements

Not applicable to health entities.

Notes to Financial Statement

28. Health Care Receivables

A. Pharmacy rebate receivables are based on pharmacy utilization during the quarter as well as past experience of rebates received. Confirmations are received on a three to six month lag. The table below is prepared on an incurred basis and represents receivables for both insured and uninsured plans:

Quarter	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	\$ 5,330,333	\$ 9,393,022			
9/30/2020	\$ 7,659,882	\$ 9,146,299	\$ 8,220,046	\$ 771,455	\$ 2,664,321
6/30/2020	\$ 9,120,248	\$ 8,803,200	\$ 7,987,554	\$ 1,303,470	\$ 0
3/31/2020	\$ 10,325,333	\$ 7,952,251	\$ 6,928,842	\$ 497,089	\$ (44,131)
12/31/2019	\$ 4,245,873	\$ 7,375,830	\$ 7,001,761	\$ 517,514	\$ (506,511)
9/30/2019	\$ 6,731,219	\$ 7,535,344	\$ 7,007,379	\$ 336,752	\$ 80,326
6/30/2019	\$ 8,790,151	\$ 7,068,729	\$ 6,650,812	\$ 629,650	\$ 549,773
3/31/2019	\$ 8,429,728	\$ 6,725,561	\$ 5,880,384	\$ 0	\$ 0
12/31/2018	\$ 3,213,176	\$ 6,023,475	\$ 0	\$ 5,988,091	\$ 27,431
9/30/2018	\$ 4,764,075	\$ 5,548,862	\$ 0	\$ 5,499,318	\$ 32,662
6/30/2018	\$ 5,690,239	\$ 5,367,311	\$ 0	\$ 5,392,190	\$ 199,052
3/31/2018	\$ 4,775,949	\$ 5,220,124	\$ 0	\$ 5,182,016	\$ 64,679

B. The Company had no risk sharing receivables in 2020, 2019, or 2018.

29. Participating Policies

The Company had no participating contracts where the Company pays policyholder dividends in 2020 or 2019.

30. Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves	\$ 0
2. Date of the most recent evaluation of this liability	12/31/2020
3. Was anticipated investment income utilized in the calculation?	Yes

31. Anticipated Salvage and Subrogation

The Company did not take estimated anticipated salvage and subrogation into account in its determination of the liability for unpaid claims/losses in 2020 or 2019.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A and 2. Yes[X] No[]
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes[X] No[] N/A[]
- 1.3 State Regulating? Tennessee
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes[] No[X]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes[] No[X]
- 2.2 If yes, date of change:
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2019.....
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2019.....
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).12/21/2020.....
- 3.4 By what department or departments?
TENNESSEE DEPARTMENT OF COMMERCE AND INSURANCE
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes[] No[] N/A[X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes[] No[] N/A[X]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes[] No[X]
- 4.12 renewals? Yes[] No[X]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes[] No[X]
- 4.22 renewals? Yes[] No[X]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC. Yes[] No[X]
- 5.2 If yes, provide the name of the entity, NAIC company code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....

- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes[] No[X]
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes[] No[X]
- 7.2 If yes,0.000%
- 7.21 State the percentage of foreign control
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....

- 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 the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
.....	No	No	No	No

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young, 1110 Market Street, Suite 216, Chattanooga, TN 37402
- 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 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 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[] No[] N/A[X]
- 10.6 If the response to 10.5 is no or n/a please explain:
The VSHP bylaws state, "As part of the BCBST Enterprise, the BCBST Board and its standing Committees [including the Enterprise Audit Committee] shall have oversight of all wholly owned subsidiaries and affiliates, including the Corporation." This meets the legal requirement that permits an affiliated entity to not establish its own audit committee.

GENERAL INTERROGATORIES (Continued)

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?
 Jeffrey Aaron Hocking, ASA, MAAA - 1 Cameron Hill Circle, Chattanooga, TN 37402 - Appointed Actuary, VSHP
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes No
 12.11 Name of real estate holding company
 12.12 Number of parcels involved
 12.13 Total book/adjusted carrying value \$ 0
 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 N/A
 13.3 Have there been any changes made to any of the trust indentures during the year? Yes No N/A
 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 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
 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
 The annual review of the Code of Conduct resulted in non-substantive language changes to remove duplication and address common topics such as gifts and social media. Content was also added to specifically address expectations for managers and leaders as well as an ethical decision making guide. The revised Code was effective January 2020.
 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 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
 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

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 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 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 or is likely to conflict with the official duties of such person? Yes 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
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
 20.11 To directors or other officers \$ 0
 20.12 To stockholders not officers \$ 0
 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
 20.2 Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):
 20.21 To directors or other officers \$ 0
 20.22 To stockholders not officers \$ 0
 20.23 Trustees, supreme or grand (Fraternal only) \$ 0
- 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
 21.2 If yes, state the amount thereof at December 31 of the current year:
 21.21 Rented from others \$ 0
 21.22 Borrowed from others \$ 0
 21.23 Leased from others \$ 0
 21.24 Other \$ 0
- 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
 22.2 If answer is yes:
 22.21 Amount paid as losses or risk adjustment \$ 0
 22.22 Amount paid as expenses \$ 0
 22.23 Other amounts paid \$ 0
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes 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 No
 24.02 If no, give full and complete information, relating thereto
 Assets pledged to the State of Tennessee
 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)
 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. \$ 0

GENERAL INTERROGATORIES (Continued)

- 24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$ 0
- 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[] No[] N/A[X]
- 24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes[] No[] N/A[X]
- 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[] No[] N/A[X]
- 24.09 For the reporting entity's security 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. \$ 0
- 24.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 0
- 24.093 Total payable for securities lending reported on the liability page. \$ 0

- 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 \$ 0
- 25.22 Subject to reverse repurchase agreements \$ 0
- 25.23 Subject to dollar repurchase agreements \$ 0
- 25.24 Subject to reverse dollar repurchase agreements \$ 0
- 25.25 Placed under option agreements \$ 0
- 25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$ 0
- 25.27 FHLB Capital Stock \$ 0
- 25.28 On deposit with states \$ 18,810,879
- 25.29 On deposit with other regulatory bodies \$ 0
- 25.30 Pledged as collateral - excluding collateral pledged to an FHLB \$ 0
- 25.31 Pledged as collateral to FHLB - including assets backing funding agreements \$ 0
- 25.32 Other \$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0

- 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[X]
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[X]
- 26.42 Permitted Accounting Practice Yes[] No[X]
- 26.43 Other Accounting Guidance Yes[] No[X]
- 26.5 By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, does the reporting entity at tests to the following: Yes[] No[X]
- 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 with in 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. \$ 0

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 I, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes[] No[X]
- 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
Bank of New York Mellon	One Mellon Center, Pittsburgh, PA 15258

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"]

GENERAL INTERROGATORIES (Continued)

1 Name of Firm or Individual	2 Affiliation
Camden Asset Management, LP	U
Cohen & Steers, Inc.	U
Income Research + Management	U
MacKay Shields, LLC	U
Northern Trust Asset Management	U
Northern Trust Guaranteed Advisors	U
Pacific Investment Management Company	U
Raymond James	U
Silchester International Investors	U
Wellington Management Company, LLP	U

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[X] No[]

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
000705	Raymond James	U4ONQX15J3R08XCCKE979	SEC	NO
007927	Northern Trust Guaranteed Advisors	3CHSO99JSPHD9HGNYJ46	SEC	NO
104559	Pacific Investment Management Company	549300KGPYQZXGMYYN38	SEC	NO
104863	Income Research + Management	254900RO33N8JBVSKJ39	SEC	NO
105780	Northern Trust Asset Management	BEL4B8X7EHJU845Y2N39	SEC	NO
106266	Cohen & Steers, Inc.	FW2FPJ6GDBIAYMEK6K90	SEC	NO
106595	Wellington Management Company, LLP	549300YHP12TEZNLCKX41	SEC	NO
106772	Camden Asset Management, LP	IUJOPS7WM0VTYSB3XY51	SEC	NO
107717	MacKay Shields, LLC	549300Y7LLCOFU7R8H16	SEC	NO
110987	Silchester International Investors	549300BQGNEUOB8MTL83	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[] No[X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 Total		0

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
		0	

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	527,742,647	560,515,732	32,773,085
30.2 Preferred stocks	10,911,496	11,091,893	180,397
30.3 Totals	538,654,143	571,607,625	32,953,482

30.4 Describe the sources or methods utilized in determining the fair values:
Fair values were obtained from third party pricing service, custodian or the SVO.

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[] N/A[]

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:

GENERAL INTERROGATORIES (Continued)

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-designation 5GI securities, the reporting entity is certifying the following elements for 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 an 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 complete robust reunderwriting 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]

OTHER

37.1 Amount of payments to Trade Associations, Service Organizations and Statistical or Rating Bureaus, if any? \$..... 0

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
NONE	0

38.1 Amount of payments for legal expenses, if any? \$..... 691,476

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

1 Name	2 Amount Paid
NONE	0

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or department of government, if any? \$..... 0

39.2 List the name of 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
NONE	0

GENERAL INTERROGATORIES (Continued)

PART 2 - HEALTH INTERROGATORIES

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes No
- 1.2 If yes, indicate premium earned on U.S. business only: \$ 0
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$ 0
- 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. \$ 0
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$ 0
- 1.6 Individual policies - Most current three years:
- 1.61 TOTAL Premium earned \$ 0
- 1.62 TOTAL Incurred claims \$ 0
- 1.63 Number of covered lives 0
- All years prior to most current three years:
- 1.64 TOTAL Premium earned \$ 0
- 1.65 TOTAL Incurred claims \$ 0
- 1.66 Number of covered lives 0
- 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	2,723,134,026	2,690,256,248
2.2 Premium Denominator	2,723,134,026	2,690,256,248
2.3 Premium Ratio (2.1 / 2.2)	100.000	100.000
2.4 Reserve Numerator	230,241,541	221,889,393
2.5 Reserve Denominator	230,241,541	221,889,393
2.6 Reserve Ratio (2.4 / 2.5)	100.000	100.000

- 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
- 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 No
- 4.2 If not previously filed, furnish herewith a copy(ies) of such agreement(s). Do these agreements include additional benefits offered? Yes No N/A
- 5.1 Does the reporting entity have stop-loss reinsurance? Yes No
- 5.2 If no, explain:
The Company, with guarantee from Parent to maintain 300% RBC level, is sufficient size to cover full-risk.
- 5.3 Maximum retained risk (see instructions):
- 5.31 Comprehensive Medical \$ 0
- 5.32 Medical Only \$ 0
- 5.33 Medicare Supplement \$ 0
- 5.34 Dental & Vision \$ 0
- 5.35 Other Limited Benefit Plan \$ 0
- 5.36 Other \$ 0
- 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:
If insolvency occurs, Parent satisfies claims for the covered period. BCBST provider contracts all contain a "hold harmless" provision. These provisions have some variations depending on the type of provider; however, all require the provider to hold the member harmless from the provider seeking payment from the member for "Covered Services". Covered Services are defined as services provided to a BCBST member for which benefits are available under the member's plan, therefore, if a service is a Covered Service the provider cannot bill the member for those services, except for co-payments and deductibles, regardless of BCBST's payment or solvency. BCBST provider agreements also vary in the actual language governing the continuation of care in the event a provider agreement terminates. All provider agreements require the provider to provide Covered Services to BCBST's members in the event the agreement terminates for any reason until the member can be properly and safely transferred to another BCBST participating provider, or can be safely discharged from the provider's care. In the event the provider agreement terminates and there are no other participating providers, the provider could not terminate until the member could be discharged from the provider's care or for a period of 120 days, whichever occurs first. Both of these provisions will survive termination of the provider agreement.
- 7.1 Does the reporting entity set up its claim liability for provider services on a service date basis? Yes No
- 7.2 If no, give details:
- 8. Provide the following information regarding participating providers:
- 8.1 Number of providers at start of reporting year 30,907
- 8.2 Number of providers at end of reporting year 31,890
- 9.1 Does the reporting entity have business subject to premium rate guarantees? Yes No
- 9.2 If yes, direct premium earned:
- 9.21 Business with rate guarantees between 15-36 months 0
- 9.22 Business with rate guarantees over 36 months 0
- 10.1 Does the reporting entity have Incentive Pool, Withhold or Bonus Arrangements in its provider contracts? Yes No
- 10.2 If yes:
- 10.21 Maximum amount payable bonuses \$ 1,162,154
- 10.22 Amount actually paid for year bonuses \$ 1,162,154
- 10.23 Maximum amount payable withholds \$ 0
- 10.24 Amount actually paid for year withholds \$ 0
- 11.1 Is the reporting entity organized as:
- 11.12 A Medical Group/Staff Model, Yes No
- 11.13 An Individual Practice Association (IPA), or, Yes No
- 11.14 A Mixed Model (combination of above)? Yes No
- 11.2 Is the reporting entity subject to Statutory Minimum Capital and Surplus Requirements? Yes No
- 11.3 If yes, show the name of the state requiring such minimum capital and surplus.
Tennessee
- 11.4 If yes, show the amount required. \$ 57,742,084
- 11.5 Is this amount included as part of a contingency reserve in stockholder's equity? Yes No
- 11.6 If the amount is calculated, show the calculation.
TCA 56-32-112 states a HMO must maintain a minimum net worth equal to the greater of \$1,500,000 or the amount totaling 4% times the first \$150,000,000 of annual premium revenue of the most recent annual statement filed plus 1.5% in excess of the first \$150,000,000.
- 12. List service areas in which the reporting entity is licensed to operate:

GENERAL INTERROGATORIES (Continued)

1 Name of Service Area
STATE OF TENNESSEE - Contracted with TennCare in the following Community Service Areas (CSA):
Southeast CSA, TN
Upper Cumberland CSA, TN
Hamilton County CSA, TN
Mid-Cumberland CSA, TN
South Central CSA, TN
Davidson County CSA, TN
Northwest CSA, TN
Southwest CSA, TN
Shelby County CSA, TN
East Tennessee CSA, TN
Knox County CSA, TN
First Tennessee CSA, TN

- 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: \$ 0
 13.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
 13.4 If yes, please provide the balance of the funds administered as of the reporting date: \$ 0
- 14.1 Are any of the captive affiliates reported on Schedule S, Part 3, as authorized reinsurers? Yes [] No [] N/A [X]
 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
.....	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 \$ 0
 15.2 Total incurred claims \$ 0
 15.2 Number of covered lives 0

*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 Guarantee)
Universal Life (with or without Secondary Guarantee)
Variable Universal Life (with or without Secondary Guarantee)

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 [] No [X]

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)	1,154,234,824	903,631,423	859,979,207	803,514,285	737,571,696
2. TOTAL Liabilities (Page 3, Line 24)	638,963,214	413,871,725	449,060,767	323,665,025	316,736,912
3. Statutory minimum capital and surplus requirement	57,742,084	53,841,080	47,731,483	48,977,745	43,251,806
4. TOTAL Capital and Surplus (Page 3, Line 33)	515,271,610	489,759,698	410,918,440	479,849,260	420,834,784
INCOME STATEMENT (Page 4)					
5. TOTAL Revenues (Line 8)	2,725,776,951	2,690,256,248	2,575,962,067	2,484,101,308	2,440,823,200
6. TOTAL Medical and Hospital Expenses (Line 18)	2,261,134,466	2,274,660,878	2,177,402,413	2,083,947,551	1,924,095,436
7. Claims adjustment expenses (Line 20)	191,298,124	167,278,656	154,332,047	147,683,898	133,997,335
8. TOTAL Administrative Expenses (Line 21)	265,615,405	220,463,221	249,465,641	190,853,071	221,632,999
9. Net underwriting gain (loss) (Line 24)	7,728,956	44,153,493	(21,538,034)	61,616,788	161,097,430
10. Net investment gain (loss) (Line 27)	15,927,744	26,137,693	18,680,199	11,996,518	6,081,435
11. TOTAL Other Income (Lines 28 plus 29)	0	0	0	0	0
12. Net income or (loss) (Line 32)	179,199	58,476,341	(12,205,181)	48,298,903	109,554,769
Cash Flow (Page 6)					
13. Net cash from operations (Line 11)	366,554,472	19,978,499	48,674,811	42,206,527	(152,030,289)
RISK-BASED CAPITAL ANALYSIS					
14. TOTAL Adjusted Capital	515,271,610	489,759,698	410,918,440	479,849,260	420,834,784
15. Authorized control level risk-based capital	91,445,798	91,886,490	79,132,017	80,170,451	74,029,708
ENROLLMENT (Exhibit 1)					
16. TOTAL Members at End of Period (Column 5, Line 7)	585,767	535,335	520,290	544,103	551,825
17. TOTAL Members Months (Column 6, Line 7)	6,684,111	6,392,997	6,286,832	6,390,941	6,558,189
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)	83.0	84.6	84.5	83.9	78.8
20. Cost containment expenses	4.2	3.9	3.8	3.2	3.0
21. Other claims adjustment expenses	2.8	2.3	2.2	2.7	2.5
22. TOTAL Underwriting Deductions (Line 23)	99.7	98.4	100.8	97.5	93.4
23. TOTAL Underwriting Gain (Loss) (Line 24)	0.3	1.6	(0.8)	2.5	6.6
UNPAID CLAIMS ANALYSIS					
(U&I Exhibit, Part 2B)					
24. TOTAL Claims Incurred for Prior Years (Line 13, Column 5)	216,202,377	196,203,285	207,279,065	187,314,681	176,975,599
25. Estimated liability of unpaid claims-[prior year (Line 13, Column 6)]	207,792,649	210,631,744	212,766,555	187,698,600	187,448,729
INVESTMENTS IN PARENT, SUBSIDIARIES AND AFFILIATES					
26. Affiliated bonds (Sch. D Summary, Line 12, Column 1)	0	0	0	0	0
27. Affiliated preferred stocks (Sch. D Summary, Line 18, Column 1)	0	0	0	0	0
28. Affiliated common stocks (Sch. D Summary, Line 24, Column 1)	0	0	0	0	0
29. Affiliated short-term investments (subtotal included in Sch. 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	0	0	0	0	0
32. TOTAL of Above Lines 26 to 31	0	0	0	0	0
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[] N/A[X]

If no, please explain:



EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION: Volunteer State Health Plan, Inc. 2. LOCATION:
BUSINESS IN THE STATE OF TENNESSEE DURING THE YEAR

NAIC Group Code 3498

NAIC Company Code 14046

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
TOTAL Members at end of:										
1. Prior Year	535,335	0	0	0	0	0	0	18,190	517,145	0
2. First Quarter	532,668	0	0	0	0	0	0	19,847	512,821	0
3. Second Quarter	552,287	0	0	0	0	0	0	20,121	532,166	0
4. Third Quarter	572,191	0	0	0	0	0	0	20,718	551,473	0
5. Current Year	585,767	0	0	0	0	0	0	21,004	564,763	0
6. Current Year Member Months	6,684,111	0	0	0	0	0	0	243,573	6,440,538	0
TOTAL Member Ambulatory Encounters for Year:										
7. Physician	4,542,592	0	0	0	0	0	0	511,802	4,030,790	0
8. Non-Physician	395,008	0	0	0	0	0	0	44,505	350,503	0
9. TOTAL	4,937,600	0	0	0	0	0	0	556,307	4,381,293	0
10. Hospital Patient Days Incurred	328,939	0	0	0	0	0	0	44,719	284,220	0
11. Number of Inpatient Admissions	43,047	0	0	0	0	0	0	4,491	38,556	0
12. Health Premiums Written (b)	2,723,134,026	0	0	0	0	0	0	347,700,422	2,375,433,604	0
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	2,725,776,951	0	0	0	0	0	0	350,343,347	2,375,433,604	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	2,256,528,289	0	0	0	0	0	0	260,670,407	1,995,857,882	0
18. Amount Incurred for Provision of Health Care Services	2,261,134,466	0	0	0	0	0	0	261,630,878	1,999,503,588	0

(a) For health business: number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.
 (b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....347,700,422



EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION: 2. LOCATION:

NAIC Group Code 3498

BUSINESS IN THE STATE OF **GRAND TOTAL** DURING THE YEAR

NAIC Company Code 14046

	1 Total	Comprehensive (Hospital & Medical)		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Other
		2 Individual	3 Group							
TOTAL Members at end of:										
1. Prior Year	535,335	0	0	0	0	0	0	18,190	517,145	0
2. First Quarter	532,668	0	0	0	0	0	0	19,847	512,821	0
3. Second Quarter	552,287	0	0	0	0	0	0	20,121	532,166	0
4. Third Quarter	572,191	0	0	0	0	0	0	20,718	551,473	0
5. Current Year	585,767	0	0	0	0	0	0	21,004	564,763	0
6. Current Year Member Months	6,684,111	0	0	0	0	0	0	243,573	6,440,538	0
TOTAL Member Ambulatory Encounters for Year:										
7. Physician	4,542,592	0	0	0	0	0	0	511,802	4,030,790	0
8. Non-Physician	395,008	0	0	0	0	0	0	44,505	350,503	0
9. TOTAL	4,937,600	0	0	0	0	0	0	556,307	4,381,293	0
10. Hospital Patient Days Incurred	328,939	0	0	0	0	0	0	44,719	284,220	0
11. Number of Inpatient Admissions	43,047	0	0	0	0	0	0	4,491	38,556	0
12. Health Premiums Written (b)	2,723,134,026	0	0	0	0	0	0	347,700,422	2,375,433,604	0
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	2,725,776,951	0	0	0	0	0	0	350,343,347	2,375,433,604	0
16. Property/Casualty Premiums Earned	0	0	0	0	0	0	0	0	0	0
17. Amount Paid for Provision of Health Care Services	2,256,528,289	0	0	0	0	0	0	260,670,407	1,995,857,882	0
18. Amount Incurred for Provision of Health Care Services	2,261,134,466	0	0	0	0	0	0	261,630,878	1,999,503,588	0

(a) For health business: number of persons insured under PPO managed care products0 and number of persons insured under indemnity only products0.
 (b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees \$.....347,700,422

30 Grand Total

SCHEDULE S - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> N O N E </div>												
9999999 Total (Sum of 0799999 and 1099999)							0	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
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> <h1 style="margin: 0;">N O N E</h1> </div>						
9999999 Total (Sum of 1199999 and 2299999)					0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance 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 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
NONE													
9999999 Total (Sum of 4599999 and 9099999)							0	0	0	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Totals (Cols. 5 + 6 + 7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+11+12 +13+14 But Not in Excess of Col. 8
9999999 Total (Sum of 2399999 and 3499999)				0	0	0	0	0	... X X X ...	0	0	0	0	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	<div style="border: 1px solid black; padding: 5px; display: inline-block; font-size: 2em; font-weight: bold; margin: 0 auto;">N O N E</div> Issuing or Confirming Bank Name	Letters of Credit Amount
				0

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year (\$000 Omitted)

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domi- ciliary Juris- diction	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating	8 Percent Collateral Required for Full Credit (0% - 100%)	9 Reserve Credit Taken	10 Paid and Unpaid Losses Recoverable (Debit)	11 Other Debits	12 Total Recoverable /Reserve Credit Taken (Col. 9 + 10 + 11)	13 Miscellaneous Balances (Credit)	14 Net Obligation Subject to Collateral (Col. 12 - 13)	15 Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Collateral						23 Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	24 Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8 not to Exceed 100%)	25 Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	26 Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Cols. 14 - 25)				
															16 Multiple Beneficiary Trust	17 Letters of Credit	18 Issuing or Confirming Bank Reference Number (a)	19 Trust Agreements	20 Funds Deposited by and Withheld from Reinsurers	21 Other					22 Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)			
9999999 Total (Sum of 2399999 and 3499999)								0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	<div style="border: 1px solid black; padding: 5px; font-size: 2em; font-weight: bold; display: inline-block;">N O N E</div> Issuing or Confirming Bank Name	Letters of Credit Amount
				0

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	0	0	0	0	0
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	0	0	0	0	0
8. Reinsurance recoverable on paid losses	0	0	0	0	0
9. Experience rating refunds due or unpaid	0	0	0	0	0
10. Commissions and reinsurance expense allowances due	0	0	0	0	0
11. Unauthorized reinsurance offset	NONE				
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)	1,057,393,047	0	1,057,393,047
2. Accident and health premiums due and unpaid (Line 15)	19,996,379	0	19,996,379
3. Amounts recoverable from reinsurers (Line 16.1)	0	0	0
4. Net credit for ceded reinsurance	X X X	0	0
5. All other admitted assets (Balance)	76,845,399	0	76,845,399
6. TOTAL Assets (Line 28)	1,154,234,824	0	1,154,234,824
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
7. Claims unpaid (Line 1)	228,849,311	0	228,849,311
8. Accrued medical incentive pool and bonus payments (Line 2)	1,035,155	0	1,035,155
9. Premiums received in advance (Line 8)	234,210,439	0	234,210,439
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)	174,868,309	0	174,868,309
15. TOTAL Liabilities (Line 24)	638,963,214	0	638,963,214
16. TOTAL Capital and Surplus (Line 33)	515,271,610	X X X	515,271,610
17. TOTAL Liabilities, Capital and Surplus (Line 34)	1,154,234,824	0	1,154,234,824
NET CREDIT FOR CEDED REINSURANCE			
18. Claims unpaid	0		
19. Accrued medical incentive pool	0		
20. Premiums received in advance	0		
21. Reinsurance recoverable on paid losses	0		
22. Other ceded reinsurance recoverables	0		
23. TOTAL Ceded Reinsurance Recoverables	0		
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	0		
30. TOTAL Ceded Reinsurance Payables/Offsets	0		
31. TOTAL Net Credit for Ceded Reinsurance	0		

SCHEDULE T - PREMIUMS AND OTHER CONSIDERATIONS ALLOCATED BY STATES AND TERRITORIES

State, Etc.	1 Active Status (a)	Direct Business Only								
		2 Accident & Health Premiums	3 Medicare Title XVIII	4 Medicaid Title XIX	5 Federal Employees Health Benefits Plan Premiums	6 Life & Annuity Premiums & Other Considerations	7 Property/Casualty Premiums	8 Total Columns 2 Through 7	9 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)	N	0	0	0	0	0	0	0	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)	L	0	347,700,422	2,375,433,604	0	0	0	2,723,134,026	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)	X X X	0	0	0	0	0	0	0	0	
59. Subtotal	X X X	0	347,700,422	2,375,433,604	0	0	0	2,723,134,026	0	
60. Reporting entity contributions for Employee Benefit Plans	X X X	0	0	0	0	0	0	0	0	
61. TOTAL (Direct Business)	X X X	0	347,700,422	2,375,433,604	0	0	0	2,723,134,026	0	
DETAILS OF WRITE-INS										
58001	X X X	0	0	0	0	0	0	0	0	
58002	X X X	0	0	0	0	0	0	0	0	
58003	X X X	0	0	0	0	0	0	0	0	
58998. Summary of remaining write-ins for Line 58 from overflow page	X X X	0	0	0	0	0	0	0	0	
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	X X X	0	0	0	0	0	0	0	0	

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
 N - None of the above - Not allowed to write business in the state

1	R - Registered - Non-domiciled RRGs	0
0	Q - Qualified - Qualified or accredited reinsurer	0
56		

(b) Explanation of basis of allocation by state, premiums by state, etc.: The company only has business in State of Tennessee.

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

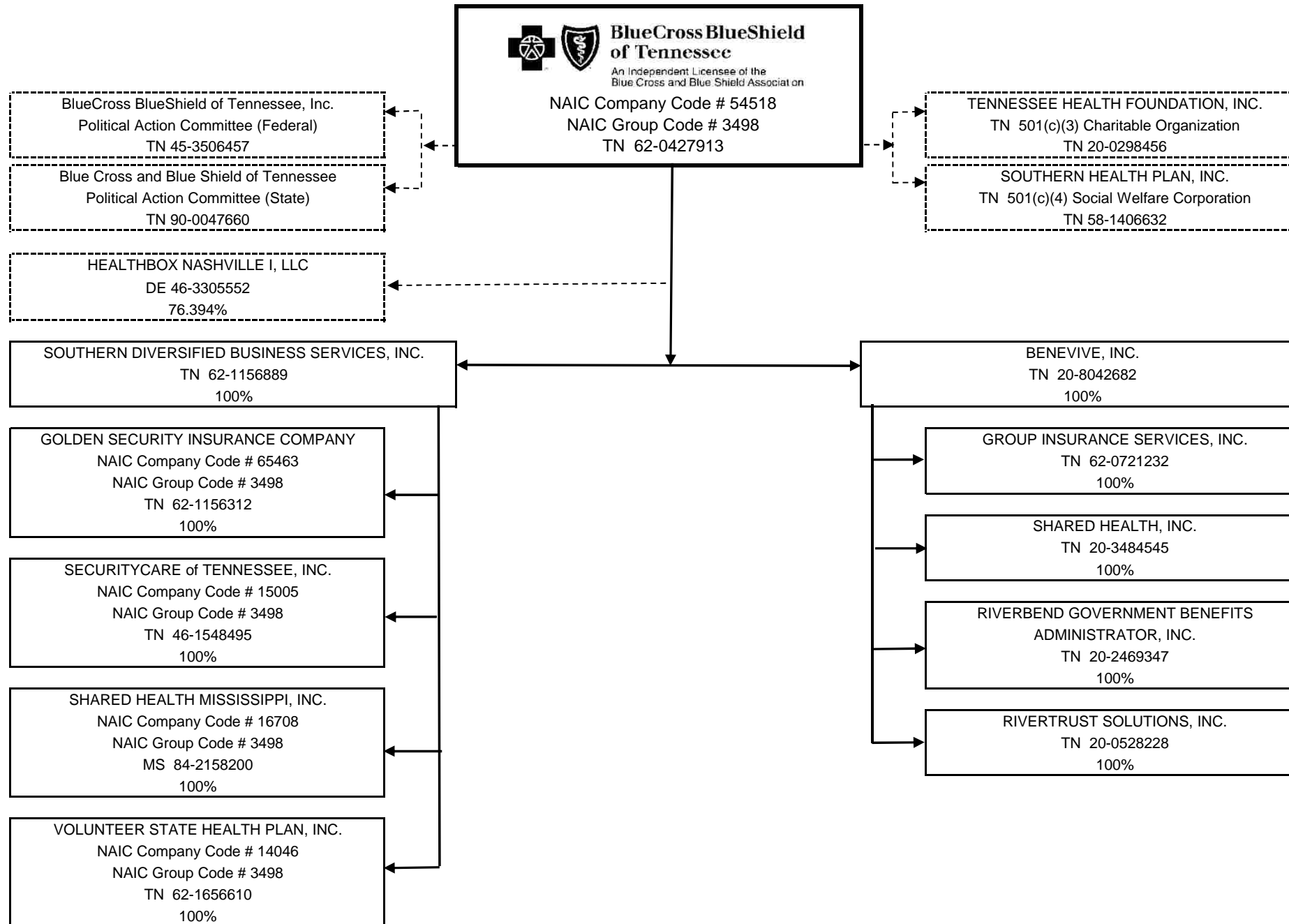
Direct Business only						
States, Etc.	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama (AL)	0	0	0	0	0	0
2. Alaska (AK)	0	0	0	0	0	0
3. Arizona (AZ)	0	0	0	0	0	0
4. Arkansas (AR)	0	0	0	0	0	0
5. California (CA)	0	0	0	0	0	0
6. Colorado (CO)	0	0	0	0	0	0
7. Connecticut (CT)	0	0	0	0	0	0
8. Delaware (DE)	0	0	0	0	0	0
9. District of Columbia (DC)	0	0	0	0	0	0
10. Florida (FL)	0	0	0	0	0	0
11. Georgia (GA)	0	0	0	0	0	0
12. Hawaii (HI)	0	0	0	0	0	0
13. Idaho (ID)	0	0	0	0	0	0
14. Illinois (IL)	0	0	0	0	0	0
15. Indiana (IN)	0	0	0	0	0	0
16. Iowa (IA)	0	0	0	0	0	0
17. Kansas (KS)	0	0	0	0	0	0
18. Kentucky (KY)	0	0	0	0	0	0
19. Louisiana (LA)	0	0	0	0	0	0
20. Maine (ME)	0	0	0	0	0	0
21. Maryland (MD)	0	0	0	0	0	0
22. Massachusetts (MA)	0	0	0	0	0	0
23. Michigan (MI)	0	0	0	0	0	0
24. Minnesota (MN)	0	0	0	0	0	0
25. Mississippi (MS)	0	0	0	0	0	0
26. Missouri (MO)	0	0	0	0	0	0
27. Montana (MT)	0	0	0	0	0	0
28. Nebraska (NE)	0	0	0	0	0	0
29. Nevada (NV)	0	0	0	0	0	0
30. New Hampshire (NH)	0	0	0	0	0	0
31. New Jersey (NJ)	0	0	0	0	0	0
32. New Mexico (NM)	0	0	0	0	0	0
33. New York (NY)	0	0	0	0	0	0
34. North Carolina (NC)	0	0	0	0	0	0
35. North Dakota (ND)	0	0	0	0	0	0
36. Ohio (OH)	0	0	0	0	0	0
37. Oklahoma (OK)	0	0	0	0	0	0
38. Oregon (OR)	0	0	0	0	0	0
39. Pennsylvania (PA)	0	0	0	0	0	0
40. Rhode Island (RI)	0	0	0	0	0	0
41. South Carolina (SC)	0	0	0	0	0	0
42. South Dakota (SD)	0	0	0	0	0	0
43. Tennessee (TN)	0	0	0	0	0	0
44. Texas (TX)	0	0	0	0	0	0
45. Utah (UT)	0	0	0	0	0	0
46. Vermont (VT)	0	0	0	0	0	0
47. Virginia (VA)	0	0	0	0	0	0
48. Washington (WA)	0	0	0	0	0	0
49. West Virginia (WV)	0	0	0	0	0	0
50. Wisconsin (WI)	0	0	0	0	0	0
51. Wyoming (WY)	0	0	0	0	0	0
52. American Samoa (AS)	0	0	0	0	0	0
53. Guam (GU)	0	0	0	0	0	0
54. Puerto Rico (PR)	0	0	0	0	0	0
55. U.S. Virgin Islands (VI)	0	0	0	0	0	0
56. Northern Mariana Islands (MP)	0	0	0	0	0	0
57. Canada (CAN)	0	0	0	0	0	0
58. Aggregate other alien (OT)	0	0	0	0	0	0
59. TOTALS	0	0	0	0	0	0

NONE

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER

MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	FEDERAL RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity / Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies) / Person(s)	Is an SCA Filing Required? (Y/N)	*
3498 0000	BlueCross BlueShield of Tennessee	54518 00000	62-0427913 62-1156889				BlueCross BlueShield of Tennessee, Inc. Southern Diversified Business Services, Inc.	TN	UIP			0.0		N	
3498	BlueCross BlueShield of Tennessee	14046	62-1656610				Volunteer State Health Plan, Inc.	TN	RE	BlueCross BlueShield of Tennessee, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee	65463	62-1156312				Golden Security Insurance Company	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	Y	
3498	BlueCross BlueShield of Tennessee, Inc.	15005	46-1548495				SecurityCare of Tennessee, Inc.	TN	IA	Southern Diversified Business Services, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	Y	
3498 0000	BlueCross BlueShield of Tennessee, Inc.	16708 00000	84-2158200 20-8042682				Shared Health Mississippi, Inc. BeneVive, Inc.	MS TN	IA NIA	Southern Diversified Business Services, Inc. BlueCross BlueShield of Tennessee, Inc.	Ownership Ownership	100.0 100.0	Tennessee, Inc. BlueCross BlueShield of Tennessee, Inc.	Y N	
0000		00000	62-0721232				Group Insurance Services, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-2469347				Riverbend Government Benefits Administrator, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0528228				RiverTrust Solutions, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-3484545				Shared Health, Inc.	TN	NIA	BeneVive, Inc.	Ownership	100.0	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	46-3305552				Healthbox Nashville I, Inc.	DE	NIA	BlueCross BlueShield of Tennessee, Inc.	Ownership, Influence	76.4	BlueCross BlueShield of Tennessee, Inc.	N	
0000		00000	20-0298456				Tennessee Health Foundation, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000001
0000		00000	58-1406632				Southern Health Plan, Inc.	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Board of Directors	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000002
0000		00000	45-3506457				BlueCross BlueShield of Tennessee, Inc. Political Action Committee (Federal)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management, Influence	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000003
0000		00000	90-0047660				Blue Cross and Blue Shield of Tennessee Political Action Committee (State)	TN	OTH	BlueCross BlueShield of Tennessee, Inc.	Management, Influence	0.0	BlueCross BlueShield of Tennessee, Inc.	N	0000004

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Asterisk	Explanation
0000001	BlueCross BlueShield of Tennessee, Inc. and Tennessee Health Foundation, Inc. share the same Board
0000002	BlueCross BlueShield of Tennessee, Inc. appoints the Board of Southern Health Plan, Inc. doing business as BlueCross BlueShield of Tennessee Community Trust
0000003	BlueCross BlueShield of Tennessee, Inc. appoints the Federal PAC Director
0000004	BlueCross BlueShield of Tennessee, Inc. appoints the State PAC Director

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/(Disburse- ments) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
.. 14046 ..	.. 62-1656610 ..	VOLUNTEER STATE HLTH PLAN INC	0	0	0	0	(228,929,689)	0		0	(228,929,689)	0
.. 54518 ..	.. 62-0427913 ..	BCBS OF TN INC	0	0	0	0	229,031,121	0		0	229,031,121	0
0000000000	.. 20-3484545 ..	SHARED HEALTH INC	0	0	0	0	(101,432)	0		0	(101,432)	0
9999999 Control Totals			0	0	0	0	0	0	X X X	0	0	0

Schedule Y Part 2 Explanation:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

Response

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.

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 Accountants 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 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 it 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? | No |
| 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? | Yes |
| 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? | No |
| 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 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 |
|--|-----|

Explanation:

Bar Code:

Medicare Supplement Insurance Experience Exhibit



Health Life Supplement - March



Actuarial Opinion on Participating and Non-Participating Policies



Statement of Non-Guaranteed Elements for Exhibit 5



Medicare Part D Coverage Supplement



Approval for Relief related to five-year rotation for lead Audit Partner



Approval for Relief related to one-year cooling off period for inde. CPA



Approval for Relief related to Require. for Audit Committees



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES (continued)

LTC Supplemental Interrogatories



1404620203060000

2020

Document Code: 306

Health Life Supplement - April



1404620202110000

2020

Document Code: 211

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D Part 1):						
1.01 U.S. governments	48,668,008	4.603	48,668,008	0	48,668,008	4.603
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	6,945,905	0.657	6,945,905	0	6,945,905	0.657
1.04 U.S. political subdivisions of states, territories and possessions, guaranteed	20,119,907	1.903	20,119,907	0	20,119,907	1.903
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	180,656,674	17.085	180,656,674	0	180,656,674	17.085
1.06 Industrial and miscellaneous	245,907,743	23.256	245,907,743	0	245,907,743	23.256
1.07 Hybrid securities	9,186,523	0.869	9,186,523	0	9,186,523	0.869
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	16,155,054	1.528	16,155,054	0	16,155,054	1.528
1.11 Total long-term bonds	527,639,814	49.900	527,639,814	0	527,639,814	49.900
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	10,911,496	1.032	10,847,497	0	10,847,497	1.026
2.02 Parent, subsidiaries and affiliates	0	0.000	63,999	0	63,999	0.006
2.03 Total preferred stocks	10,911,496	1.032	10,911,496	0	10,911,496	1.032
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	130,578,810	12.349	130,578,810	0	130,578,810	12.349
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual Funds	0	0.000	0	0	0	0.000
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	130,578,810	12.349	130,578,810	0	130,578,810	12.349
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 mortgages loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
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	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	24,106,210	2.280	24,106,210	0	24,106,210	2.280
6.02 Cash equivalents (Schedule E, Part 2)	335,340,543	31.714	335,340,543	0	335,340,543	31.714
6.03 Short-term investments (Schedule DA)	102,833	0.010	102,833	0	102,833	0.010
6.04 Total Cash, cash equivalents and short-term investments	359,549,586	34.003	359,549,586	0	359,549,586	34.003
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)	28,616,513	2.706	28,616,513	0	28,616,513	2.706
10. Receivables for securities	96,827	0.009	96,827	0	96,827	0.009
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,057,393,047	100.000	1,057,393,047	0	1,057,393,047	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year		0
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)	0	0
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		0
5. Deduct amounts received on disposals, Part 3, Column 15		0
6. TOTAL foreign exchange change in book/adjusted	NONE	
6.1 TOTALS, Part 1, Column 15		0
6.2 TOTALS, Part 3, Column 13		0
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12	0	
7.2 TOTALS, Part 3, Column 10	0	0
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11	0	
8.2 TOTALS, Part 3, Column 9	0	0
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		0
10. Deduct total nonadmitted amounts		0
11. Statement value at end of current period (Lines 9 minus 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 12	0	
3.2 TOTALS, Part 3, Column 11	0	0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 9	0	
5.2 TOTALS, Part 3, Column 8	0	0
6. TOTAL gain (loss) on disposals, Part 3, Column 18		0
7. Deduct amounts received on disposals, Part 3, Column 15		0
8. Deduct amortization of premium and mortgage interest	NONE	
9. TOTAL foreign exchange change in book value/recorded interest		
9.1 TOTALS, Part 1, Column 13		0
9.2 TOTALS, Part 3, Column 13	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 11	0	
10.2 TOTALS, Part 3, Column 10	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		0
12. TOTAL valuation allowance		0
13. Subtotal (Lines 11 plus 12)		0
14. Deduct total nonadmitted amounts		0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1.	Book/adjusted carrying value, December 31 of prior year		63,621
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	25,199,734	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	25,199,734
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
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13	3,622,743	
5.2	TOTALS, Part 3, Column 9	0	3,622,743
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		3,762
7.	Deduct amounts received on disposals, Part 3, Column 16		272,640
8.	Deduct amortization of premium and depreciation		712
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)		28,616,513
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		28,616,513

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1.	Book/adjusted carrying value, December 31 of prior year		603,364,752
2.	Cost of bonds and stocks acquired, Part 3, Column 7		434,548,727
3.	Accrual of Discount		340,771
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(92,025)	
4.2	Part 2, Section 1, Column 15	403,840	
4.3	Part 2, Section 2, Column 13	15,897,429	
4.4	Part 4, Column 11	5,258,926	21,468,170
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		6,960,260
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		386,027,151
7.	Deduct amortization of premium		2,651,507
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	589,053	
9.2	Part 2, Section 1, Column 17	47,444	
9.3	Part 2, Section 2, Column 14	0	
9.4	Part 4, Column 13	8,333,134	8,969,632
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 2		95,730
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		669,130,120
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		669,130,120

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	48,668,008	52,561,314	48,749,263	47,891,497
	2. Canada	0	0	0	0
	3. Other Countries	0	0	0	0
	4. TOTALS	48,668,008	52,561,314	48,749,263	47,891,497
U.S. States, Territories and Possessions (Direct and guaranteed)	5. TOTALS	6,945,905	7,547,084	7,089,481	6,105,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. TOTALS	20,119,907	21,873,847	20,511,513	18,260,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. TOTALS	180,656,674	190,551,193	182,330,376	169,570,982
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	256,715,508	272,219,151	257,731,914	251,230,454
	9. Canada	4,763,631	5,096,004	4,777,310	4,772,625
	10. Other Countries	9,770,180	10,559,800	9,861,928	9,269,437
	11. TOTALS	271,249,320	287,874,955	272,371,152	265,272,516
Parent, Subsidiaries and Affiliates	12. TOTALS	0	0	0	0
	13. TOTAL Bonds	527,639,814	560,408,392	531,051,784	507,099,995
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	10,810,912	10,931,309	10,297,838	
	15. Canada	0	0	0	
	16. Other Countries	100,584	100,584	90,000	
	17. TOTALS	10,911,496	11,031,893	10,387,838	
Parent, Subsidiaries and Affiliates	18. TOTALS	0	0	0	
	19. TOTAL Preferred Stocks	10,911,496	11,031,893	10,387,838	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	126,160,255	126,160,255	65,080,672	
	21. Canada	0	0	0	
	22. Other Countries	4,418,555	4,418,555	2,555,045	
	23. TOTALS	130,578,810	130,578,810	67,635,717	
Parent, Subsidiaries and Affiliates	24. TOTALS	0	0	0	
	25. TOTAL Common Stocks	130,578,810	130,578,810	67,635,717	
	26. TOTAL Stocks	141,490,306	141,610,703	78,023,555	
	27. TOTAL Bonds and Stocks	669,130,120	702,019,095	609,075,339	

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	6,983,057	26,379,228	2,476,671	623,194	18,837,440	X X X	55,299,590	10.35	42,037,802	9.07	55,299,590	0
1.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.7 TOTALS	6,983,057	26,379,228	2,476,671	623,194	18,837,440	X X X	55,299,590	10.35	42,037,802	9.07	55,299,590	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	2,648,192	4,297,713	0	0	X X X	6,945,905	1.30	19,505,019	4.21	6,945,905	0
3.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	1,078,402	0.23	0	0
3.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.7 TOTALS	0	2,648,192	4,297,713	0	0	X X X	6,945,905	1.30	20,583,421	4.44	6,945,905	0
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	300,000	2,699,278	15,738,243	1,054,861	0	X X X	19,792,383	3.70	1,113,134	0.24	19,792,383	0
4.2 NAIC 2	0	0	327,524	0	0	X X X	327,524	0.06	524,524	0.11	327,524	0
4.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.7 TOTALS	300,000	2,699,278	16,065,767	1,054,861	0	X X X	20,119,907	3.77	1,637,658	0.35	20,119,907	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	15,889,288	49,311,113	89,209,456	9,265,140	588,353	X X X	164,263,351	30.74	134,227,319	28.97	163,483,599	779,752
5.2 NAIC 2	697,275	4,889,066	9,890,026	916,957	0	X X X	16,393,323	3.07	14,371,786	3.10	16,393,323	0
5.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
5.7 TOTALS	16,586,563	54,200,179	99,099,483	10,182,096	588,353	X X X	180,656,674	33.81	148,599,105	32.07	179,876,923	779,752

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	23,602,068	84,063,593	19,975,071	4,517,758	5,604,870	X X X	137,763,360	25.78	133,136,413	28.73	97,488,625	40,274,736
6.2 NAIC 2	8,665,034	41,407,263	26,313,521	7,936,972	6,084,730	X X X	90,407,520	16.92	77,025,591	16.62	75,367,189	15,040,331
6.3 NAIC 3	1,261,199	9,867,268	2,017,687	0	0	X X X	13,146,154	2.46	6,991,264	1.51	11,272,205	1,873,949
6.4 NAIC 4	0	3,352,738	1,087,187	0	253,617	X X X	4,693,542	0.88	4,079,747	0.88	3,602,228	1,091,313
6.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	960,045	0.21	0	0
6.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
6.7 TOTALS	33,528,300	138,690,863	49,393,466	12,454,730	11,943,217	X X X	246,010,576	46.04	222,193,059	47.96	187,730,247	58,280,329
7. Hybrid Securities												
7.1 NAIC 1	0	125,000	0	0	0	X X X	125,000	0.02	0	0.00	0	125,000
7.2 NAIC 2	745,679	4,877,039	2,148,702	808,889	174	X X X	8,580,483	1.61	0	0.00	7,878,834	701,649
7.3 NAIC 3	0	331,565	149,475	0	0	X X X	481,040	0.09	0	0.00	481,040	0
7.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.7 TOTALS	745,679	5,333,604	2,298,177	808,889	174	X X X	9,186,523	1.72	0	0.00	8,359,874	826,649
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.2 NAIC 2	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.3 NAIC 3	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.7 TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
10.2 NAIC 2	0	0	1,102,633	0	0	X X X	1,102,633	0.21	2,013,511	0.43	1,102,633	0
10.3 NAIC 3	0	10,129,274	4,923,147	0	0	X X X	15,052,421	2.82	24,137,549	5.21	15,052,421	0
10.4 NAIC 4	0	0	0	0	0	X X X	0	0.00	2,130,239	0.46	0	0
10.5 NAIC 5	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
10.6 NAIC 6	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
10.7 TOTALS	0	10,129,274	6,025,780	0	0	X X X	16,155,054	3.02	28,281,298	6.10	16,155,054	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 46,774,414	165,226,404	131,697,154	15,460,953	25,030,664	0	384,189,589	71.90	X X X	X X X	343,010,101	41,179,487
11.2 NAIC 2	(d) 10,107,987	51,173,368	39,782,406	9,662,817	6,084,904	0	116,811,483	21.86	X X X	X X X	101,069,503	15,741,980
11.3 NAIC 3	(d) 1,261,199	20,328,108	7,090,309	0	0	0	28,679,615	5.37	X X X	X X X	26,805,667	1,873,949
11.4 NAIC 4	(d) 0	3,352,738	1,087,187	0	253,617	0	4,693,542	0.88	X X X	X X X	3,602,228	1,091,313
11.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0	0.00	X X X	X X X	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0	0.00	X X X	X X X	0	0
11.7 TOTALS	58,143,600	240,080,619	179,657,056	25,123,770	31,369,184	0	(b) 534,374,229	100.00	X X X	X X X	474,487,499	59,886,730
11.8 Line 11.7 as a % of Column 7	10.88	44.93	33.62	4.70	5.87	0.00	100.00	X X X	X X X	X X X	88.79	11.21
12. Total Bonds Prior Year												
12.1 NAIC 1	29,730,518	130,102,681	98,935,984	35,941,744	35,308,759	0	X X X	X X X	330,019,687	71.23	280,526,129	49,493,557
12.2 NAIC 2	8,752,146	42,322,522	29,520,445	6,950,378	7,468,322	0	X X X	X X X	95,013,814	20.51	79,208,385	15,805,429
12.3 NAIC 3	403,667	14,317,589	15,861,560	545,996	0	0	X X X	X X X	31,128,812	6.72	30,021,522	1,107,291
12.4 NAIC 4	0	4,379,817	1,574,442	0	255,728	0	X X X	X X X	6,209,986	1.34	5,434,909	775,077
12.5 NAIC 5	20,704	913,611	25,730	0	0	0	X X X	X X X	(c) 960,045	0.21	0	960,045
12.6 NAIC 6	0	0	0	0	0	0	X X X	X X X	(c) 0	0.00	0	0
12.7 TOTALS	38,907,035	192,036,220	145,918,162	43,438,118	43,032,809	0	X X X	X X X	(b) 463,332,343	100.00	395,190,945	68,141,398
12.8 Line 12.7 as a % of Col. 9	8.40	41.45	31.49	9.38	9.29	0.00	X X X	X X X	100.00	X X X	85.29	14.71
13. Total Publicly Traded Bonds												
13.1 NAIC 1	36,077,468	142,120,457	127,199,195	14,499,491	23,113,489	0	343,010,101	64.19	280,526,129	60.55	343,010,101	X X X
13.2 NAIC 2	8,964,138	42,340,379	36,072,655	8,175,792	5,516,539	0	101,069,503	18.91	79,208,385	17.10	101,069,503	X X X
13.3 NAIC 3	1,261,199	19,148,279	6,396,189	0	0	0	26,805,667	5.02	30,021,522	6.48	26,805,667	X X X
13.4 NAIC 4	0	2,849,679	498,933	0	253,617	0	3,602,228	0.67	5,434,909	1.17	3,602,228	X X X
13.5 NAIC 5	0	0	0	0	0	0	0	0.00	0	0.00	0	X X X
13.6 NAIC 6	0	0	0	0	0	0	0	0.00	0	0.00	0	X X X
13.7 TOTALS	46,302,805	206,458,795	170,166,971	22,675,284	28,883,645	0	474,487,499	88.79	395,190,945	85.29	474,487,499	X X X
13.8 Line 13.7 as a % of Col. 7	9.76	43.51	35.86	4.78	6.09	0.00	100.00	X X X	X X X	X X X	100.00	X X X
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.66	38.64	31.84	4.24	5.41	0.00	88.79	X X X	X X X	X X X	88.79	X X X
14. Total Privately Placed Bonds												
14.1 NAIC 1	10,696,945	23,105,947	4,497,960	961,461	1,917,174	0	41,179,487	7.71	49,493,557	10.68	X X X	41,179,487
14.2 NAIC 2	1,143,850	8,832,989	3,709,751	1,487,025	568,365	0	15,741,980	2.95	15,805,429	3.41	X X X	15,741,980
14.3 NAIC 3	0	1,179,828	694,120	0	0	0	1,873,949	0.35	1,107,291	0.24	X X X	1,873,949
14.4 NAIC 4	0	503,059	588,254	0	0	0	1,091,313	0.20	775,077	0.17	X X X	1,091,313
14.5 NAIC 5	0	0	0	0	0	0	0	0.00	960,045	0.21	X X X	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.00	0	0.00	X X X	0
14.7 TOTALS	11,840,795	33,621,824	9,490,085	2,448,486	2,485,539	0	59,886,730	11.21	68,141,398	14.71	X X X	59,886,730
14.8 Line 14.7 as a % of Col. 7	19.77	56.14	15.85	4.09	4.15	0.00	100.00	X X X	X X X	X X X	X X X	100.00
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.22	6.29	1.78	0.46	0.47	0.00	11.21	X X X	X X X	X X X	X X X	11.21

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(a) Includes \$.....59,886,730 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....2,582,661 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....6,631,582; NAIC 2 \$.....102,833; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations	6,631,582	24,929,902	1,276,801	0	18,721,863	X X X	51,560,148	9.65	39,411,072	8.51	51,560,148	0
1.02	Residential Mortgage-Backed Securities	0	567,287	806,600	475,401	115,577	X X X	1,964,865	0.37	1,960,267	0.42	1,964,865	0
1.03	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
1.04	Other Loan-Backed and Structured Securities	351,476	882,039	393,270	147,792	0	X X X	1,774,577	0.33	666,463	0.14	1,774,577	0
1.05	TOTALS	6,983,057	26,379,228	2,476,671	623,194	18,837,440	X X X	55,299,590	10.35	42,037,802	9.07	55,299,590	0
2.	All Other Governments												
2.01	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.02	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.03	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.04	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
2.05	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations	0	2,648,192	4,297,713	0	0	X X X	6,945,905	1.30	20,583,421	4.44	6,945,905	0
3.02	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.03	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.04	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
3.05	TOTALS	0	2,648,192	4,297,713	0	0	X X X	6,945,905	1.30	20,583,421	4.44	6,945,905	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations	300,000	2,699,278	16,065,767	1,054,861	0	X X X	20,119,907	3.77	1,637,658	0.35	20,119,907	0
4.02	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.03	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.04	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
4.05	TOTALS	300,000	2,699,278	16,065,767	1,054,861	0	X X X	20,119,907	3.77	1,637,658	0.35	20,119,907	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations	2,243,636	19,590,508	86,110,951	3,737,827	266,682	X X X	111,949,603	20.95	71,212,939	15.37	111,169,851	779,752
5.02	Residential Mortgage-Backed Securities	14,245,980	33,957,836	11,786,095	3,933,960	321,672	X X X	64,245,544	12.02	76,972,029	16.61	64,245,544	0
5.03	Commercial Mortgage-Backed Securities	96,947	651,835	1,202,437	2,510,309	0	X X X	4,461,528	0.83	0	0.00	4,461,528	0
5.04	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	414,136	0.09	0	0
5.05	TOTALS	16,586,563	54,200,179	99,099,483	10,182,096	588,353	X X X	180,656,674	33.81	148,599,105	32.07	179,876,923	779,752
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	16,757,959	97,314,841	41,223,036	11,486,568	10,279,676	X X X	177,062,080	33.13	145,332,513	31.37	148,860,681	28,201,399
6.02	Residential Mortgage-Backed Securities	2,090,599	3,924,955	1,056,148	945,434	1,663,541	X X X	9,680,677	1.81	8,111,449	1.75	317,824	9,362,853
6.03	Commercial Mortgage-Backed Securities	3,949,328	15,815,387	6,398,710	0	0	X X X	26,163,425	4.90	36,888,584	7.96	20,556,946	5,606,479
6.04	Other Loan-Backed and Structured Securities	10,730,414	21,635,680	715,571	22,727	0	X X X	33,104,393	6.19	31,860,514	6.88	17,994,796	15,109,597
6.05	TOTALS	33,528,300	138,690,863	49,393,466	12,454,730	11,943,217	X X X	246,010,576	46.04	222,193,059	47.96	187,730,247	58,280,329
7.	Hybrid Securities												
7.01	Issuer Obligations	745,679	5,333,604	2,298,177	808,889	174	X X X	9,186,523	1.72	0	0.00	8,359,874	826,649
7.02	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.03	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.04	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
7.05	TOTALS	745,679	5,333,604	2,298,177	808,889	174	X X X	9,186,523	1.72	0	0.00	8,359,874	826,649
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.02	Residential Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.03	Commercial Mortgage-Backed Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.04	Other Loan-Backed and Structured Securities	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.05	Affiliated Bank Loans - Issued	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.06	Affiliated Bank Loans - Acquired	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
8.07	TOTALS	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.01 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.02 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
9.03 TOTALS	X X X	X X X	X X X	X X X	X X X	0	0	0.00	0	0.00	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	X X X	0	0.00	0	0.00	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	10,129,274	6,025,780	0	0	X X X	16,155,054	3.02	28,281,298	6.10	16,155,054	0
10.03 TOTALS	0	10,129,274	6,025,780	0	0	X X X	16,155,054	3.02	28,281,298	6.10	16,155,054	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	26,678,856	152,516,325	151,272,445	17,088,145	29,268,395	X X X	376,824,166	70.52	X X X	X X X	347,016,366	29,807,800
11.02 Residential Mortgage-Backed Securities	16,336,579	38,450,078	13,648,843	5,354,796	2,100,789	X X X	75,891,085	14.20	X X X	X X X	66,528,232	9,362,853
11.03 Commercial Mortgage-Backed Securities	4,046,275	16,467,222	7,601,147	2,510,309	0	X X X	30,624,953	5.73	X X X	X X X	25,018,474	5,606,479
11.04 Other Loan-Backed and Structured Securities	11,081,890	22,517,719	1,108,841	170,520	0	X X X	34,878,970	6.53	X X X	X X X	19,769,373	15,109,597
11.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	0
11.07 Unaffiliated Bank Loans	0	10,129,274	6,025,780	0	0	X X X	16,155,054	3.02	X X X	X X X	16,155,054	0
11.08 TOTALS	58,143,600	240,080,619	179,657,056	25,123,770	31,369,184	0	534,374,229	100.00	X X X	X X X	474,487,499	59,886,730
11.09 Line 11.08 as a % of Col. 7	10.88	44.93	33.62	4.70	5.87	0.00	100.00	X X X	X X X	X X X	88.79	11.21
12. Total Bonds Prior Year												
12.01 Issuer Obligations	16,324,710	116,522,844	101,007,214	17,557,704	26,765,132	X X X	X X X	X X X	278,177,604	60.04	260,514,776	17,662,828
12.02 Residential Mortgage-Backed Securities	5,849,421	20,094,138	21,024,426	24,299,355	15,776,405	X X X	X X X	X X X	87,043,745	18.79	78,932,297	8,111,449
12.03 Commercial Mortgage-Backed Securities	10,227,329	21,200,490	3,968,837	1,069,238	422,690	X X X	X X X	X X X	36,888,584	7.96	15,696,750	21,191,834
12.04 Other Loan-Backed and Structured Securities	6,505,575	21,290,480	4,564,654	511,821	68,582	X X X	X X X	X X X	32,941,112	7.11	11,765,825	21,175,288
12.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	0
12.07 Unaffiliated Bank Loans	0	12,928,268	15,353,031	0	0	X X X	0	0.00	X X X	X X X	0	0
12.08 TOTALS	38,907,035	192,036,220	145,918,162	43,438,118	43,032,809	0	474,487,499	100.00	463,332,343	100.00	395,190,945	68,141,398
12.09 Line 12.08 as a % of Col. 9	8.40	41.45	31.49	9.38	9.29	0.00	100.00	X X X	X X X	X X X	85.29	14.71
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	25,105,145	133,884,036	143,979,669	15,601,120	28,446,396	X X X	347,016,366	64.94	260,514,776	56.23	347,016,366	X X X
13.02 Residential Mortgage-Backed Securities	14,327,124	34,716,580	12,631,217	4,416,062	437,249	X X X	66,528,232	12.45	78,932,297	17.04	66,528,232	X X X
13.03 Commercial Mortgage-Backed Securities	599,390	15,040,239	6,868,536	2,510,309	0	X X X	25,018,474	4.68	15,696,750	3.39	25,018,474	X X X
13.04 Other Loan-Backed and Structured Securities	6,271,146	12,688,666	661,769	147,792	0	X X X	19,769,373	3.70	11,765,825	2.54	19,769,373	X X X
13.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	X X X
13.06 Affiliated Bank Loans	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	X X X
13.07 Unaffiliated Bank Loans	0	10,129,274	6,025,780	0	0	X X X	16,155,054	3.02	28,281,298	6.10	16,155,054	X X X
13.08 TOTALS	46,302,805	206,458,795	170,166,971	22,675,284	28,883,645	0	474,487,499	88.79	395,190,945	85.29	474,487,499	X X X
13.09 Line 13.08 as a % of Col. 7	9.76	43.51	35.86	4.78	6.09	0.00	100.00	X X X	X X X	X X X	100.00	X X X
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.66	38.64	31.84	4.24	5.41	0.00	88.79	X X X	X X X	X X X	88.79	X X X
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,573,710	18,632,290	7,292,776	1,487,025	821,999	X X X	29,807,800	5.58	17,662,828	3.81	X X X	29,807,800
14.02 Residential Mortgage-Backed Securities	2,009,455	3,733,498	1,017,625	938,734	1,663,541	X X X	9,362,853	1.75	8,111,449	1.75	X X X	9,362,853
14.03 Commercial Mortgage-Backed Securities	3,446,885	1,426,983	732,611	0	0	X X X	5,606,479	1.05	21,191,834	4.57	X X X	5,606,479
14.04 Other Loan-Backed and Structured Securities	4,810,745	9,829,053	447,073	22,727	0	X X X	15,109,597	2.83	21,175,288	4.57	X X X	15,109,597
14.05 SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	0	0	0.00	X X X	X X X	0	X X X
14.06 Affiliated Bank Loans	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	X X X
14.07 Unaffiliated Bank Loans	0	0	0	0	0	X X X	0	0.00	X X X	X X X	0	X X X
14.08 TOTALS	11,840,795	33,621,824	9,490,085	2,448,486	2,485,539	0	59,886,730	11.21	68,141,398	14.71	X X X	59,886,730
14.09 Line 14.08 as a % of Col. 7	19.77	56.14	15.85	4.09	4.15	0.00	100.00	X X X	X X X	X X X	100.00	X X X
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.22	6.29	1.78	0.46	0.47	0.00	11.21	X X X	X X X	X X X	11.21	X X X

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	12,782,702	12,782,702	0	0	0
3. Accrual of discount	2,243	2,243	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. TOTAL gain (loss) on disposals	194,513	194,513	0	0	0
6. Deduct consideration received on disposals	12,751,717	12,751,717	0	0	0
7. Deduct amortization of premium	19,182	19,182	0	0	0
8. TOTAL foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	105,726	105,726	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	102,833	102,833	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	102,833	102,833	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted carrying value, December 31, prior year (Line 10, prior year)			0
2.	Cost paid/(Consideration received) on additions:			
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0		0
3.	Unrealized valuation increase/(decrease):			
3.1	Section 1, Column 17	0		
3.2	Section 2, Column 19	0		0
4.	SSAP No. 108 Adjustments			0
5.	TOTAL gain (loss) on termination recognized, Section 2, Column 20			0
6.	Considerations received/(paid) on terminations, Section 2, Column 21			0
7.	Amortization:			
7.1	Section 1, Column 19	0		
7.2	Section 2, Column 21	0		0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
8.1	Section 1, Column 20	0		
8.2	Section 2, Column 23	0		0
9.	TOTAL foreign exchange change in book/adjusted carrying value:			
9.1	Section 1, Column 18	0		
9.2	Section 2, Column 20	0		0
10.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)			0
11.	Deduct nonadmitted assets			0
12.	Statement value at end of current period (Line 10 minus Line 11)			0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the variation margin on open contracts - All other:				
3.13	Section 1, Column 18, current year minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year plus	0			
3.25	SSAP No. 108 Adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	0			
4.23	SSAP No. 108 Adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	TOTAL gain (loss) recognized for terminations in prior year				0
5.2	TOTAL gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
Replication RSAT Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16	
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
NONE																
999999999 Totals				0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0	

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X	0	NONE		X X X	0	X X X	0	X X X	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X	0	X X X	0	X X X	0	X X X	0	X X X	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14	0	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3. TOTAL (Line 1 plus Line 2)		0
4. Part D, Section 1, Column 5	0	
5. Part D, Section 1, Column 6	0	
6. TOTAL (Line 3 minus Line 4 minus Line 5)		0

	Fair Value Check	
7. Part A, Section 1, Column 16	0	
8. Part B, Section 1, Column 13	0	
9. TOTAL (Line 7 plus Line 8)		0
10. Part D, Section 1, Column 8	0	
11. Part D, Section 1, Column 9	0	
12. TOTAL (Line 9 minus Line 10 minus Line 11)		0

NONE

	Potential Exposure Check	
13. Part A, Section 1, Column 21	0	
14. Part B, Section 1, Column 20	0	
15. Part D, Section 1, Column 11	0	
16. TOTAL (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS (Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	41,893,053	183,427	41,709,626	0
2. Cost of cash equivalents acquired	4,018,062,973	267,068,772	3,750,994,201	0
3. Accrual of discount	30,962	30,962	0	0
4. Unrealized valuation increase (decrease)	480	0	480	0
5. TOTAL gain (loss) on disposals	(289,321)	88,431	(377,752)	0
6. Deduct consideration received on disposals	3,724,340,388	260,722,794	3,463,617,594	0
7. Deduct amortization of premium	8,728	8,728	0	0
8. TOTAL foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	8,489	8,489	0	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	335,340,543	6,631,582	328,708,961	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Lines 10 minus 11)	335,340,543	6,631,582	328,708,961	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
NONE																
0699999 Totals							0	0	0	0	0	0	0	0	0	0

SCHEDULE A - PART 2
Showing all Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
NONE								
0399999 Totals					0	0	0	0

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred		
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B/A C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B/A C.V.									
NONE																					
0399999 Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
NONE															
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)								0	0	0	0	0	0	0	X X X

General Interrogatory:

1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
NONE								
3399999 Total Mortgages (sum of Lines 0899999, 1699999, 2499999 and 3299999)						0	0	0

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value	
NONE																		
0599999 Totals							0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership	
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A. C. V.				
Joint Venture - Common Stocks - Unaffiliated																				
999E96134	SILCHESTERS INTERNATIONAL				SILCHESTERS INTERNATIONAL		03/01/2020		24,794,031	28,416,775	28,416,775	3,622,743	0	0	0	0	0	0	0.000	
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									24,794,031	28,416,775	28,416,775	3,622,743	0	0	0	0	0	0	0	0.000
Surplus Debentures - Unaffiliated																				
878091BG1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI		05/04/2020		199,734	220,253	199,739	0	5	0	0	0	0	3,447	0	0.000
2799999 Subtotal - Surplus Debentures - Unaffiliated									199,734	220,253	199,739	0	5	0	0	0	0	3,447	0	0.000
4899999 Total - Unaffiliated									24,993,765	28,637,028	28,616,513	3,622,743	5	0	0	0	0	3,447	0	0.000
5099999 Totals									24,993,765	28,637,028	28,616,513	3,622,743	5	0	0	0	0	3,447	0	0.000

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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Joint Venture - Common Stocks - Unaffiliated										
999E96134	SILCHESTERS INTERNATIONAL			SILCHESTERS INTERNATIONAL	03/01/2020 ..		25,000,000	0	0	0.000
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							25,000,000	0	0	X X X
Surplus Debentures - Unaffiliated										
878091BG1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	05/04/2020 ..		199,734	0	0	0.000
2799999 Subtotal - Surplus Debentures - Unaffiliated							199,734	0	0	X X X
4899999 Total - Unaffiliated							25,199,734	0	0	X X X
5099999 Totals							25,199,734	0	0	X X X

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture - Common Stocks - Unaffiliated																			
999E96134	SILCHESTERS INTERNATIONAL			SILCHESTERS INTERNATIONAL	03/01/2020	12/31/2020	0	0	0	0	0	0	0	205,969	202,942	0	(3,027)	(3,027)	0
1999999 Subtotal - Joint Venture - Common Stocks - Unaffiliated																			
							0	0	0	0	0	0	0	205,969	202,942	0	(3,027)	(3,027)	0
Surplus Debentures - Unaffiliated																			
638671AK3	NATIONWIDE MUTUAL INSURANCE CO		OH	NATIONWIDE MUTUAL INSURANCE CO	09/30/2018	12/10/2020	63,621	0	(712)	0	0	0	(712)	62,908	69,698	0	6,789	6,789	4,990
2799999 Subtotal - Surplus Debentures - Unaffiliated																			
							63,621	0	(712)	0	0	0	(712)	62,908	69,698	0	6,789	6,789	4,990
4899999 Total - Unaffiliated																			
							63,621	0	(712)	0	0	0	(712)	268,877	272,640	0	3,762	3,762	4,990
5099999 Totals																			
							63,621	0	(712)	0	0	0	(712)	268,877	272,640	0	3,762	3,762	4,990

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Stated Contractual Maturity Date	
U.S. Governments - Issuer Obligations																					
912810RC4	UNITED STATES TREASURY				1.A	1,188,883		1,518,102	1,075,000	1,180,928	0	(3,199)	0	0	3.625	3.021	FA	14,719	38,969	06/20/2018	08/15/2043
912810RD2	UNITED STATES TREASURY				1.A	2,672,299		3,382,164	2,350,000	2,648,467	0	(8,947)	0	0	3.750	2.980	MN	11,442	88,125	04/11/2018	11/15/2043
912810RK6	UNITED STATES TREASURY				1.A	3,960,206		4,473,047	3,750,000	3,951,529	0	(6,221)	0	0	2.500	2.211	FA	35,411	93,750	08/09/2019	02/15/2045
912810RM2	UNITED STATES TREASURY				1.A	783,355		1,005,805	775,000	782,334	0	(189)	0	0	3.000	2.945	MN	3,019	23,250	08/06/2015	05/15/2045
912810RN0	UNITED STATES TREASURY				1.A	1,093,705		1,399,578	1,100,000	1,094,466	0	173	0	0	2.875	2.904	FA	11,945	31,625	10/30/2015	08/15/2045
912810RY6	UNITED STATES TREASURY				1.A	1,152,785		1,442,531	1,150,000	1,152,594	0	(46)	0	0	2.750	2.738	FA	11,945	31,625	08/31/2017	08/15/2047
912810SF6	UNITED STATES TREASURY				1.A	2,972,417		3,859,172	2,925,000	2,970,705	0	(979)	0	0	3.000	2.918	FA	33,145	87,750	04/11/2019	02/15/2049
912810SL3	UNITED STATES TREASURY				1.A	2,908,246		2,933,297	2,700,000	2,903,783	0	(4,463)	0	0	2.000	1.671	FA	20,397	27,000	03/13/2020	02/15/2050
912810SP4	UNITED STATES TREASURY				1.A	2,036,590		1,994,545	2,130,000	2,037,058	0	467	0	0	1.375	1.559	FA	11,062	0	10/26/2020	08/15/2050
912828U3	UNITED STATES TREASURY				1.A	1,280,683		1,362,301	1,285,000	1,282,671	0	623	0	0	1.875	1.927	FA	8,187	24,094	09/11/2017	08/31/2024
9128286Z8	UNITED STATES TREASURY				1.A	1,446,970		1,520,336	1,443,000	1,446,147	0	(867)	0	0	1.750	1.685	JD	70	25,253	12/30/2019	06/30/2024
912828WJ5	UNITED STATES TREASURY				1.A	571,766		619,473	575,000	573,801	0	346	0	0	2.500	2.565	MN	1,866	14,375	07/31/2014	05/15/2024
912828Z52	UNITED STATES TREASURY				1.A	1,570,873		1,616,615	1,547,000	1,566,910	0	(3,963)	0	0	1.375	1.051	JJ	8,902	10,636	02/28/2020	01/31/2025
912828ZA1	UNITED STATES TREASURY				1.A	5,722,043		5,766,797	5,700,000	5,712,869	0	(9,174)	0	0	1.125	0.929	FA	21,788	32,063	02/28/2020	02/28/2022
912828ZF0	UNITED STATES TREASURY				1.A	19,123		19,172	19,000	19,106	0	(17)	0	0	0.500	0.367	MS	24	48	04/29/2020	03/31/2025
912828ZL7	UNITED STATES TREASURY				1.A	2,618,079		2,628,412	2,619,000	2,618,194	0	115	0	0	0.375	0.382	AO	1,682	4,911	06/09/2020	04/30/2025
912828ZQ6	UNITED STATES TREASURY				1.A	395,406		391,125	400,000	395,655	0	249	0	0	0.625	0.745	MN	325	1,250	06/10/2020	05/15/2030
912828ZT0	UNITED STATES TREASURY				1.A	5,096,873		5,108,602	5,119,000	5,099,338	0	2,466	0	0	0.250	0.338	MN	1,125	6,399	06/29/2020	05/31/2025
91282CAB7	UNITED STATES TREASURY				1.A	2,523,856		2,528,471	2,536,000	2,524,127	0	271	0	0	0.250	0.353	JJ	2,653	0	11/30/2020	07/31/2025
91282CAE1	UNITED STATES TREASURY				1.A	880,839		871,641	900,000	881,146	0	307	0	0	0.625	0.852	FA	2,125	0	10/30/2020	08/15/2030
91282CAF8	UNITED STATES TREASURY				1.A	4,086,325		4,087,444	4,090,000	4,086,737	0	412	0	0	0.125	0.155	FA	1,931	0	08/31/2020	08/15/2023
0199999 Subtotal - U.S. Governments - Issuer Obligations						44,981,322	X X X	48,534,629	44,188,000	44,928,567	0	(32,635)	0	0	X X X	X X X	X X X	203,762	541,120	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																					
38381RCQ0	GNR 2019-020 LA - CMO/RMBS			4	1.A	1,959,688		2,217,484	2,000,000	1,964,865	0	4,598	0	0	3.000	3.240	MON	5,000	60,000	05/24/2019	02/20/2049
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						1,959,688	X X X	2,217,484	2,000,000	1,964,865	0	4,598	0	0	X X X	X X X	X X X	5,000	60,000	X X X	X X X
U.S. Governments - Other Loan-Backed and Structured Securities																					
83162CPP2	SBAP 2005-20 F A - ABS			4	1.A	397,598		378,137	356,790	377,793	0	7,716	0	0	4.570	1.228	JD	1,359	16,305	09/06/2012	06/01/2025
83162CQH9	SBAP 2006-20 F A - ABS			4	1.A	75,045		73,472	67,419	72,395	0	(30)	0	0	5.820	1.473	JD	327	3,924	02/17/2015	06/01/2026
83162CQX4	SBAP 2007-20 C A - ABS			4	1.A	261,497		256,413	235,054	255,425	0	3,650	0	0	5.230	1.620	MS	4,098	12,293	10/08/2014	03/01/2027
83162CRA3	SBAP 2007-20 E A - ABS			4	1.A	103,820		98,813	90,315	98,409	0	2,226	0	0	5.310	1.155	MN	799	4,796	10/22/2012	05/01/2027
83162CUE1	SBAP 2011-20H A - ABS			4	1.A	201,468		198,857	187,304	201,683	0	215	0	0	3.290	1.578	FA	2,568	0	11/19/2020	08/01/2031
83162CVA8	SBAP 2012-20 I A - ABS			4	1.A	205,389		204,874	196,251	205,272	0	(118)	0	0	2.200	1.278	MS	1,439	0	09/18/2020	09/01/2032
83162CVK6	SBAP 2013-20C A - ABS			4	1.A	399,298		426,743	410,408	399,381	0	(652)	0	0	2.220	2.765	MS	3,037	9,383	04/01/2019	03/01/2033
83162CXB4	SBAP 2015-20F A - ABS			4	1.A	164,137		171,892	159,957	164,219	0	172	0	0	2.980	2.526	JD	397	5,083	07/02/2019	06/01/2035
0499999 Subtotal - U.S. Governments - Other Loan-Backed and Structured Securities						1,808,253	X X X	1,809,201	1,703,497	1,774,577	0	13,179	0	0	X X X	X X X	X X X	14,024	51,784	X X X	X X X
0599999 Subtotal - U.S. Governments						48,749,263	X X X	52,561,314	47,891,497	48,668,008	0	(14,859)	0	0	X X X	X X X	X X X	222,786	652,904	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063DFQ6	CALIFORNIA ST			2	1.C FE	433,163		460,489	375,000	414,452	0	(6,837)	0	0	5.250	3.064	AO	4,922	19,688	03/07/2018	10/01/2039
13063DVT7	CALIFORNIA ST			2	1.C FE	916,350		947,348	750,000	911,597	0	(4,753)	0	0	4.000	1.620	JD	9,333	0	09/03/2020	11/01/2034
20772JF49	CONNECTICUT ST			2	1.E FE	879,733		901,000	770,000	822,964	0	(10,877)	0	0	5.000	3.325	JD	1,711	38,500	05/13/2015	06/15/2030
20772KFY0	CONNECTICUT ST			2	1.E FE	1,071,410		1,312,640	1,000,000	1,066,295	0	(5,115)	0	0	5.000	4.050	AO	10,556	50,000	03/20/2020	04/15/2030
57582RWW2	MASSACHUSETTS (COMMONWEALTH OF)			2	1.B FE	1,037,216		1,021,584	800,000	1,017,068	0	(20,148)	0	0	5.000	1.520	MN	6,667	40,000	02/28/2020	05/01/2044
70914FXE7	PENNSYLVANIA (COMMONWEALTH OF)			2	1.D FE	1,493,786		1,637,314	1,400,000	1,480,248	0	(13,538)	0	0	5.000	3.520	MS	20,611	35,000	03/20/2020	03/15/2031
882724QZ3	TEXAS ST			2	1.A FE	351,184		363,394	310,000	344,979	0	(6,204)	0	0	5.000	1.868	AO	3,875	6,803	04/08/2020	10/01/2024
93974D6T0	WASHINGTON ST			2	1.B FE	906,640		903,315	700,000	888,300	0	(18,340)	0	0	5.000	1.460	FA	14,583	17,500	02/26/2020	02/01/2038
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						7,089,481	X X X	7,547,084	6,105,000	6,945,905	0	(85,812)	0	0	X X X	X X X	X X X	72,258	207,490	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						7,089,481	X X X	7,547,084	6,105,000	6,945,905	0	(85,812)	0	0	X X X	X X X	X X X	72,258	207,490	X X X	X X X
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
018411UF3	ALLEN TOWN PA CITY SCH DIST			2	1.F FE	395,067		418,379	325,000	385,375	0	(6,208)	0	0	5.000	2.574	FA	6,771	16,250	06/05/2019	02/01/2034
097552TK9	BOLINGBROOK ILL			2	1.F FE	830,624		912,789	735,000	806,478	0	(8,893)	0	0	5.000	3.426	JJ	18,375	36,750	03/14/2018	01/01/2031
108152AR0	BRIDGEPORT			2	1.F FE	393,996		434,649	365,000	387,753	0	(2,838)	0	0	5.000	3.950	MN	3,042	18,250	11/15/2017	11/01/2035
213185LH2	COOK CNTY ILL			2	1.E FE	320,531		335,944	285,000	309,789	0	(3,761)	0	0	5.000	3.355	MN	1,821	14,250	01/19/2018	11/15/2034
235219PQ9	DALLAS TEX			2	1.D FE	782,754		781,638	600,000	766,870	0	(15,884)	0	0	5.000	1.370	FA	11,333	15,000	03/03/2020	02/15/2032
243127WZ6	DECATUR ILL			2	1.F FE	1,927,816		2,068,598	1,760,000	1,877,914	0	(20,464)	0	0	5.000	3.567	MS	29,333	88,000	06/29/2018	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Accretion/ (Amortization)	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3411506E5	FLORIDA ST			2	1.A FE	735,267		120,960	635,000	726,805	0	(9,540)	23,547	0	4.000	1.921	JJ	12,700	12,700	03/02/2020	07/01/2035
34407NAY3	FLYING HORSE MET DIST NO 2 COLO			2	1.F FE	118,562		121,597	100,000	117,901	0	(661)	0	0	4.000	2.001	JD	333	1,278	07/31/2020	12/01/2040
34407NBA4	FLYING HORSE MET DIST NO 2 COLO			2	1.F FE	117,746		120,824	100,000	117,116	0	(630)	0	0	4.000	2.080	JD	333	1,278	07/31/2020	12/01/2045
3494606V2	FORT WORTH TEX INDPT SCH DIST			2	1.A FE	1,153,420		1,253,460	1,000,000	1,110,545	0	(16,190)	0	0	5.000	3.009	FA	18,889	50,000	04/12/2018	02/15/2038
3494606W0	FORT WORTH TEX INDPT SCH DIST			2	1.A FE	270,466		284,627	235,000	260,564	0	(3,740)	0	0	5.000	3.039	FA	4,439	11,750	04/12/2018	02/15/2039
416415G24	HARTFORD CONN			2	1.F FE	595,681		642,461	550,000	578,389	0	(5,698)	0	0	5.000	3.743	JJ	13,750	27,500	02/16/2018	07/01/2032
445656EY3	HUNT TEX MEM HOSP DIST			2	2.A FE	327,801		337,812	300,000	327,524	0	(277)	0	0	4.000	2.851	FA	1,233	0	10/21/2020	02/15/2038
486063ZM5	KATY TEX INDPT SCH DIST			2	1.A FE	721,290		707,724	600,000	710,771	0	(10,519)	0	0	4.000	1.570	FA	9,067	12,000	02/28/2020	02/15/2038
517138XK6	LARIMER CNTY COLO SCH DIST NO R 1 Poudre			2	1.C FE	355,824		414,187	335,000	351,743	0	(1,815)	0	0	4.000	3.281	JD	596	13,400	09/13/2018	12/15/2033
623040FW7	MOUNT SAN ANTONIO CALIF CMNTY COLLEGE DI			2	1.C FE	409,125		554,685	500,000	433,942	0	18,370	0	0	0.000	4.373	FA	0	0	04/12/2018	08/01/2043
646039XR3	NEW JERSEY ST			2	1.G FE	510,367		517,299	430,000	503,098	0	(9,243)	6,479	0	5.000	2.324	JD	1,792	18,394	01/07/2020	06/01/2042
64966MVL9	NEW YORK N Y			1	1.C FE	570,000		630,089	570,000	570,000	0	0	0	0	3.375	3.375	MS	6,413	19,238	02/23/2018	03/01/2025
64966QGW4	NEW YORK N Y			1	1.C FE	687,470		683,825	500,000	673,131	0	(14,339)	0	0	5.000	1.170	FA	10,417	10,833	02/25/2020	08/01/2030
66702RTW2	NORTHSIDE TEX INDPT SCH DIST			2	1.A FE	1,385,532		1,482,780	1,200,000	1,337,837	0	(18,473)	0	0	5.000	3.070	FA	22,667	60,000	05/09/2018	08/15/2039
670029VJ3	NOVI MICH CMNTY SCH DIST			2	1.C FE	522,692		532,760	400,000	513,458	0	(9,234)	0	0	5.000	1.700	MN	3,333	13,222	02/13/2020	05/01/2034
702282QN7	PASADENA CALIF UNI SCH DIST			2	1.D FE	361,631		403,811	375,000	362,247	0	616	0	0	2.881	3.149	MN	1,801	12,304	08/29/2019	05/01/2037
717883U23	PHILADELPHIA PA SCH DIST			2	1.F FE	156,831		176,732	140,000	152,955	0	(1,443)	0	0	5.000	3.607	MS	2,333	7,000	03/23/2018	09/01/2032
717883VA7	PHILADELPHIA PA SCH DIST			2	1.F FE	111,838		126,977	100,000	109,114	0	(1,015)	0	0	5.000	3.627	MS	1,667	5,000	03/23/2018	09/01/2033
717883VB5	PHILADELPHIA PA SCH DIST			2	1.F FE	167,208		184,193	150,000	163,255	0	(1,473)	0	0	5.000	3.667	MS	2,500	7,500	03/23/2018	09/01/2034
7252087X4	PITTSBURGH PA			1	1.D FE	369,221		334,612	315,000	328,819	0	(11,580)	0	0	6.600	2.739	MS	6,930	20,790	05/16/2017	03/01/2022
7342605P3	PORT HOUSTON AUTH TEX HARRIS CNTY			2	1.A FE	126,700		138,615	110,000	123,088	0	(1,463)	0	0	5.000	3.250	AO	1,375	5,500	06/20/2018	10/01/2036
7342605Q1	PORT HOUSTON AUTH TEX HARRIS CNTY			2	1.A FE	1,190,188		1,300,446	1,035,000	1,156,645	0	(13,590)	0	0	5.000	3.270	AO	12,938	51,750	06/20/2018	10/01/2037
799017GU6	SAN MATEO CALIF UN HIGH SCH DIST			2	1.B FE	244,952		335,397	285,000	258,672	0	10,587	0	0	0.000	4.201	MS	0	0	04/13/2018	09/01/2041
799712JE5	SAND CREEK MET DIST COLO			2	1.F FE	348,129		356,994	300,000	347,276	0	(853)	0	0	4.000	2.220	JD	2,367	0	10/07/2020	12/01/2040
800783FU1	SANGAMON LOGAN & MENARD CNTYS ILL CMNTY			2	1.E FE	456,006		470,975	415,000	454,361	0	(1,645)	0	0	4.000	2.791	JD	1,383	5,579	07/09/2020	12/01/2044
840704HU2	SOUTH WHITTIER CALIF SCH DIST			2	1.C FE	259,860		271,570	240,000	256,395	0	(2,228)	0	0	4.000	2.855	FA	4,000	9,600	06/07/2019	08/01/2042
935341M38	WARREN MICH CONS SCH DIST			2	1.C FE	1,195,780		1,281,770	1,000,000	1,166,744	0	(17,593)	0	0	5.000	2.747	MN	8,333	50,000	05/01/2019	05/01/2033
986082D36	YONKERS N Y			2	1.E FE	499,746		513,267	395,000	488,813	0	(9,530)	0	0	5.000	2.047	MN	3,292	18,653	11/07/2019	05/01/2032
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						20,511,513		21,873,847	18,260,000	20,119,907	0	(194,147)	30,026	0	X X X	X X X	X X X	245,612	688,921	X X X	X X X
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						20,511,513		21,873,847	18,260,000	20,119,907	0	(194,147)	30,026	0	X X X	X X X	X X X	245,612	688,921	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
01025PDZ3	ALABAMA CMNTY COLLEGE SYS BRD TRUSTEES R			2	1.E FE	391,834		426,925	370,000	388,539	0	(1,998)	0	0	4.000	3.283	JJ	7,400	14,800	05/01/2019	01/01/2044
01757LV2	ALLEN CNTY OHIO HOSP FACS REV			2	1.E FE	147,415		161,099	120,000	145,702	0	(1,713)	0	0	5.000	2.440	JD	500	3,767	04/09/2020	12/01/2030
04052FAW5	ARIZONA INDL DEV AUTH NATL CHARTER SCH R			2	1.F FE	476,406		498,559	405,000	472,539	0	(7,784)	2,607	0	5.000	2.630	MN	3,375	23,738	08/09/2019	11/01/2044
041036CZ5	ARKANSAS RIVER PWR AUTH COLO PWR REV			2	2.C FE	150,745		144,339	140,000	142,529	0	(3,320)	0	0	5.000	2.542	AO	1,750	7,000	06/21/2018	10/01/2021
041438GS5	ARLINGTON CNTY VA INDL DEV AUTH HOSP FAC			2	1.E FE	176,635		193,382	145,000	174,942	0	(1,693)	0	0	5.000	2.540	JJ	4,451	0	05/07/2020	07/01/2030
041806ZE3	ARLINGTON TEX HIGHER ED FIN CORP ED REV			2	1.A FE	310,548		321,898	250,000	309,064	0	(2,453)	4,193	0	4.000	1.323	JD	833	3,194	07/30/2020	12/01/2030
04184RBQ2	ARLINGTON TEX SPL TAX REV			2	1.C FE	1,134,440		1,171,510	1,000,000	1,100,842	0	(12,292)	0	0	5.000	3.394	FA	18,889	50,000	03/08/2018	02/15/2038
044293AZ1	ASHLAND KY MED CTR REV			2	2.C FE	143,304		149,282	130,000	137,986	0	(1,400)	0	0	5.000	3.665	FA	2,708	6,500	09/09/2016	02/01/2028
048501HK9	ATLANTIC CNTY N J IMPT AUTH LEASE REV			2	1.F FE	570,050		610,775	500,000	544,126	0	(7,219)	0	0	5.000	3.236	JJ	12,500	25,000	09/23/2016	07/01/2029
052398GY4	AUSTIN TEX ARPT SYS REV			2	1.E FE	480,724		484,836	400,000	470,780	0	(6,967)	0	0	5.000	2.739	MN	2,556	20,000	07/24/2019	11/15/2044
088632CS1	BI-STATE DEV AGY MO ILL MET DIST MASS TR			1	1.C FE	600,000		606,774	600,000	600,000	0	0	0	0	1.224	1.224	AO	3,264	0	07/08/2020	10/01/2024
114894XU7	BROWARD CNTY FLA ARPT SYS REV			2	1.F FE	1,891,028		2,010,066	1,715,000	1,847,017	0	(16,903)	0	0	5.000	3.700	AO	21,438	85,750	04/25/2018	10/01/2047
121342NR6	BURKE CNTY GA DEV AUTH POLLUTN CTL REV			2	2.A FE	500,000		509,825	500,000	500,000	0	0	0	0	1.500	1.500	FA	2,625	0	08/21/2020	01/01/2040
130179JE5	CALIFORNIA EDL FACS AUTH REV			2	2.A FE	423,875		449,783	390,000	412,579	0	(3,133)	0	0	5.000	3.945	AO	4,875	19,500	03/09/2017	04/01/2042
13032UNE4	CALIFORNIA HEALTH FACS FING AUTH REV			2	2.B FE	274,033		301,585	250,000	266,600	0	(2,153)	0	0	5.000	3.854	FA	4,722	12,500	05/17/2017	08/15/2042
13032UWY0	CALIFORNIA HEALTH FACS FING AUTH REV			2	2.A FE	450,096		478,496	400,000	449,248	0	(848)	0	0	4.000	2.500	AO	2,800	0	10/22/2020	04/01/2037
13034AE22	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			2	1.G FE	442,913		489,888	450,000	443,567	0	612	0	0	3.200	3.390	AO	3,600	11,280	12/09/2019	10/01/2029
13080SSC9	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			2	1.A FE	379,984		403,009	375,000	378,953	0	(535)	0	0	4.000	3.809	AO	3,750	15,000	08/03/2017	04/01/2042
154871BW6	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ			2	1.G FE	569,510		535,390	500,000	520,627	0	(12,009)	0	0	5.000	2.455	MS	8,333	25,000	10/05/2016	09/01/2032
167562NU7</																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
207758A37	CONNECTICUT ST SPL TAX OBLIG REV			2	1.E FE	474,751	130.4220	515,167	395,000	470,554	0	(4,197)	0	0	5.000	2.670	MN	3,292	8,339	05/20/2020	05/01/2038
20775CU85	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	1,327,030	112.0140	1,372,172	1,225,000	1,311,232	0	(9,577)	0	0	4.000	2.990	MN	6,261	49,857	05/01/2019	05/15/2049
20775CZ57	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	964,139	108.0570	967,110	895,000	959,137	0	(5,002)	0	0	4.000	2.844	MN	4,574	18,631	05/22/2020	11/15/2041
20775DJL7	CONNECTICUT ST HEALTH & EDL FACS AUTH R			2	1.G FE	324,426	130.5190	332,823	255,000	322,639	0	(1,788)	0	0	5.000	1.931	JJ	3,506	0	09/04/2020	07/01/2034
20775DJM5	CONNECTICUT ST HEALTH & EDL FACS AUTH R			2	1.G FE	430,834	130.0980	442,333	340,000	328,501	0	(2,334)	0	0	5.000	1.981	JJ	4,675	0	09/04/2020	07/01/2035
2350364M9	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,600,000	106.3560	1,701,696	1,600,000	1,600,000	0	0	0	0	2.256	2.256	MN	6,016	36,096	08/08/2019	11/01/2026
2350366K1	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	25,000	100.9590	25,240	25,000	25,000	0	0	0	0	1.041	1.041	MN	43	57	07/31/2020	11/01/2023
2350366L9	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	205,000	101.5620	208,202	205,000	205,000	0	0	0	0	1.229	1.229	MN	420	553	07/30/2020	11/01/2024
249182LV6	DENVER COLO CITY & CNTY ARPT REV			2	1.F FE	1,140,010	120.2940	1,202,940	1,000,000	1,117,480	0	(12,795)	0	0	5.000	3.301	JD	4,167	50,000	03/19/2019	12/01/2043
249189DN8	DENVER COLO CONVENTION CTR HOTEL AUTH RE			2	2.C FE	359,834	114.1040	365,133	320,000	345,030	0	(3,744)	0	0	5.000	3.523	JD	1,333	16,000	10/27/2016	12/01/2034
24918ECZ1	DENVER COLO HEALTH & HOSP AUTH HEALTHCAR			2	2.B FE	456,552	106.9630	486,682	455,000	455,742	0	(221)	0	0	4.250	4.190	JD	1,611	19,338	08/04/2016	12/01/2033
24918TAK3	DENVER COLO HEALTH & HOSP AUTH CTFS PART			2	2.B FE	169,046	128.5430	192,815	150,000	165,287	0	(1,648)	0	0	5.000	3.514	JD	625	7,500	06/01/2018	12/01/2029
24918TAL1	DENVER COLO HEALTH & HOSP AUTH CTFS PART			2	2.B FE	112,331	127.3750	127,375	100,000	109,900	0	(1,067)	0	0	5.000	3.554	JD	417	5,000	09/01/2018	12/01/2030
24918TAM9	DENVER COLO HEALTH & HOSP AUTH CTFS PART			2	2.B FE	123,064	126.5950	139,255	110,000	120,495	0	(1,127)	0	0	5.000	3.604	JD	458	5,500	09/01/2018	12/01/2031
25477GSJ5	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	690,825	139.7050	698,525	500,000	677,013	0	(13,812)	0	0	5.000	1.150	AO	6,250	13,889	02/25/2020	10/01/2030
25483VWV2	DISTRICT COLUMBIA REV			2	1.F FE	682,614	131.8260	711,860	540,000	672,464	0	(12,194)	18,967	0	5.000	1.984	JD	2,250	21,600	01/29/2020	12/01/2033
25483VWZ3	DISTRICT COLUMBIA REV			1	1.F FE	100,000	102.7180	102,718	100,000	100,000	0	0	0	0	1.667	1.667	AO	417	380	06/25/2020	04/01/2024
267046EG1	DUTCHESS CNTY N Y RESOURCE RECOVERY AGY			1	1.E FE	723,152	112.6810	709,890	630,000	673,818	0	(13,874)	0	0	5.000	2.576	JJ	15,750	31,500	04/27/2017	01/01/2024
270618FO9	EAST BATON ROUGE LA SEW COMMN REV			2	1.D FE	583,930	117.0410	585,205	500,000	576,717	0	(7,213)	0	0	4.000	1.940	FA	8,333	10,000	02/27/2020	02/01/2045
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP			1	1.A	497,510	99.8911	499,456	500,000	497,727	0	217	0	0	0.375	0.476	JJ	823	0	07/21/2020	07/21/2025
34127AD6	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	515,000	102.2690	526,685	515,000	515,000	0	0	0	0	1.258	1.258	JJ	1,890	0	09/02/2020	07/01/2025
362762PN0	GAINESVILLE & HALL CNTY GA HOSP AUTH REV			2	1.F FE	535,405	116.4090	582,045	500,000	533,820	0	(3,957)	51,713	0	4.000	3.141	FA	7,556	8,222	03/04/2020	02/15/2037
362835B58	GAINESVILLE FLA SPL OBLIG			1	1.D FE	435,000	100.2180	435,948	435,000	435,000	0	0	0	0	0.641	0.641	AO	713	0	09/11/2020	10/01/2022
362835BT6	GAINESVILLE FLA SPL OBLIG			1	1.D FE	610,000	100.9290	615,667	610,000	610,000	0	0	0	0	0.817	0.817	AO	1,274	0	09/11/2020	10/01/2023
36284BUQ4	GAINESVILLE FLA UTILS SYS REV IAM COML P			2	1.D FE	797,513	127.5950	861,266	675,000	779,682	0	(10,343)	0	0	5.000	2.973	AO	8,438	33,750	04/03/2019	10/01/2047
368497JV6	GEISINGER AUTH PA HEALTH SYS REV			2	1.E FE	333,456	116.1700	348,510	300,000	331,965	0	(1,491)	0	0	4.000	2.691	AO	3,000	3,033	07/01/2020	04/01/2050
38611TCB1	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			2	1.F FE	590,965	118.5810	592,905	500,000	584,040	0	(6,925)	0	0	4.000	2.000	AO	5,000	11,889	02/26/2020	10/01/2045
38611TDC8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	230,000	104.1910	239,639	230,000	230,000	0	0	0	0	2.225	2.225	AO	1,279	3,042	02/12/2020	10/01/2030
39081HCY6	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.F FE	390,000	100.9980	393,892	390,000	390,000	0	0	0	0	1.492	1.492	JJ	3,152	0	06/05/2020	07/01/2022
392274X27	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1.E FE	1,472,016	116.0240	1,508,312	1,300,000	1,430,242	0	(16,950)	0	0	5.000	3.330	AO	16,250	65,000	06/21/2018	10/01/2037
400652AD5	GUAM PORT AUTH PORT REV			2	2.B FE	178,995	109.4950	180,667	165,000	173,004	0	(3,040)	0	0	5.000	2.972	JJ	4,125	8,250	06/27/2018	07/01/2023
400652AE3	GUAM PORT AUTH PORT REV			2	2.B FE	137,046	112.8650	141,081	125,000	132,898	0	(2,106)	0	0	5.000	3.082	JJ	3,125	6,250	06/27/2018	07/01/2024
400652AF0	GUAM PORT AUTH PORT REV			2	2.B FE	72,153	122.3250	79,511	65,000	70,842	0	(667)	0	0	5.000	3.621	JJ	1,625	3,250	06/27/2018	07/01/2029
400652AG8	GUAM PORT AUTH PORT REV			2	2.B FE	93,707	121.4430	103,227	85,000	92,118	0	(809)	0	0	5.000	3.711	JJ	2,125	4,250	06/27/2018	07/01/2030
400652AH6	GUAM PORT AUTH PORT REV			2	2.B FE	109,824	120.5910	120,591	100,000	108,034	0	(911)	0	0	5.000	3.761	JJ	2,500	5,000	06/27/2018	07/01/2031
400652AK9	GUAM PORT AUTH PORT REV			2	2.B FE	92,642	119.5550	101,622	85,000	91,255	0	(707)	0	0	5.000	3.861	JJ	2,125	4,250	06/27/2018	07/01/2033
400652AL7	GUAM PORT AUTH PORT REV			2	2.B FE	81,370	119.0980	89,324	75,000	80,217	0	(588)	0	0	5.000	3.921	JJ	1,875	3,750	06/27/2018	07/01/2034
400652AM5	GUAM PORT AUTH PORT REV			2	2.B FE	70,199	118.6510	77,123	65,000	69,260	0	(479)	0	0	5.000	3.981	JJ	1,625	3,250	06/27/2018	07/01/2035
400653HP9	GUAM PWR AUTH REV			2	1.F FE	314,485	110.0660	319,191	290,000	306,494	0	(4,065)	0	0	5.000	3.371	AO	3,625	14,500	08/17/2017	10/01/2044
40065FCH5	GUAM GOVT WTRWKS AUTH WTR & WASTEWTR SYS			2	2.B FE	567,627	115.3920	651,965	565,000	567,420	0	(207)	0	0	5.000	4.910	JJ	14,125	14,125	05/07/2020	01/01/2046
407287MF5	HAMILTON CNTY OHIO SALES TAX			2	1.E FE	124,495	116.7360	128,410	110,000	118,763	0	(1,358)	0	0	4.000	2.541	JD	367	7,588	08/04/2016	12/01/2031
407288B81	HAMILTON CNTY OHIO SWR SYS REV			2	1.C FE	676,460	135.2150	676,075	500,000	662,161	0	(14,299)	0	0	5.000	1.160	JD	2,083	25,347	02/27/2020	12/01/2031
407793DB1	HAMILTON OHIO ELEC REV			2	1.G FE	222,984	118.0680	236,136	200,000	220,724	0	(2,089)	0	0	4.000	2.664	AO	2,000	6,422	12/01/2019	10/01/2036
407793DD7	HAMILTON OHIO ELEC REV			2	1.G FE	260,509	117.4840	276,087	235,000	258,009	0	(2,312)	0	0	4.000	2.734	AO	2,350	7,546	12/01/2019	10/01/2038
413890GD0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV			2	1.F FE	854,759	102.9380	905,854	880,000	854,855	0	96	0	0	3.125	3.261	MN	6,264	0	10/01/2020	11/15/2056
414008CM2	HARRIS CNTY TEX CULTURAL ED FACS FIN COR			1	1.F FE	275,000	102.6940	282,409	275,000	275,000	0	0	0	0	1.841	1.841	MN	816	0	10/21/2020	11/15/2024
41978CBH7	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	892,540	97.0120	902,212	930,000	894,625	0	2,085	0	0	2.733	3.080	JJ	12,708	21,463	08/15/2019	07/01/2034
41979AZR6	HAWAII ST ARPTS SYS REV			2	1.E FE	363,429	126.5170	392,203	310,000	351,901	0	(4,918)	0	0	5.000	2.976	JJ	7,750	15,500	08/10/2018	07/01/2028
41979AZS4</																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45204EUX4	ILLINOIS FIN AUTH REV			2	2.A FE	130,993	114,7960	137,755	120,000	127,709	0	(1,008)	0	0	5.000	3.884	FA	2,500	6,000	08/04/2017	08/01/2031
45204EUZ9	ILLINOIS FIN AUTH REV			2	2.A FE	162,198	113,6030	170,405	150,000	158,573	0	(1,112)	0	0	5.000	4.004	FA	3,125	7,500	08/04/2017	08/01/2033
45204EVA3	ILLINOIS FIN AUTH REV			2	2.A FE	199,101	113,1590	209,344	185,000	194,919	0	(1,283)	0	0	5.000	4.064	FA	3,854	9,250	08/04/2017	08/01/2034
452227FB2	ILLINOIS ST SALES TAX REV			2	2.B FE	252,010	100,8680	252,170	250,000	250,963	0	(2,407)	665	0	4.500	3.635	JD	500	11,250	05/20/2019	06/15/2036
452227GW5	ILLINOIS ST SALES TAX REV			2	2.B FE	376,691	105,5740	395,903	375,000	375,278	0	(4,974)	16,721	0	5.000	4.754	JD	833	18,750	04/22/2019	06/15/2022
462467WR8	IOWA FIN AUTH SINGLE FAMILY MTG REV			2	1.A FE	1,328,415	113,9200	1,395,520	1,225,000	1,311,602	0	(10,179)	0	0	4.000	2,943	JJ	24,700	52,968	04/30/2019	07/01/2047
46246K7N6	IOWA FIN AUTH REV			2	1.A FE	670,050	136,0670	680,335	500,000	657,230	0	(12,820)	0	0	5.000	1,470	FA	10,694	10,417	02/12/2020	08/01/2033
48504NCB3	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.F FE	721,829	116,0370	765,844	660,000	720,794	0	(1,035)	0	0	4.000	2,851	MS	4,547	0	10/15/2020	03/01/2036
485429Z64	KANSAS ST DEV FIN AUTH REV			1	1.E FE	416,593	126,5530	487,229	385,000	414,163	0	(1,223)	0	0	4.727	4,086	AO	3,842	18,199	03/19/2019	04/15/2037
492279CQ5	KERN CNTY CALIF PENSION OBLIG		@	1	1.E FE	302,541	96,2230	370,459	385,000	336,989	0	12,166	0	0	0.000	3,711	N/A	0	0	01/25/2018	08/15/2024
517704FJ6	LAS VEGAS NEV CONVENTION & VISITORS AUTH			2	1.F FE	596,906	120,4320	620,225	515,000	573,415	0	(8,006)	0	0	5.000	3,062	JJ	12,875	25,750	12/22/2017	07/01/2032
51771FAT3	LAS VEGAS NEV CONVENTION & VISITORS AUTH			2	1.F FE	1,314,390	119,7770	1,497,213	1,250,000	1,310,388	0	(4,002)	0	0	5.000	4,230	JJ	31,250	31,250	06/19/2020	07/01/2043
54242VEM4	LONG BEACH CALIF PENSION OBLIG			1	1.F FE	250,740	102,1680	245,203	240,000	242,196	0	(3,218)	0	0	5.180	3,768	MS	4,144	15,474	02/16/2018	09/01/2021
542691A77	LONG ISLAND PWR AUTH N Y ELEC SYS REV			2	1.F FE	403,491	122,7930	429,776	350,000	388,300	0	(5,096)	0	0	5.000	3,165	MS	5,833	17,500	12/01/2017	09/01/2042
544445BW8	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	112,771	119,5630	119,563	100,000	107,818	0	(1,306)	0	0	5.000	3,395	MN	639	5,000	01/06/2017	05/15/2032
544445BX6	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	898,088	119,2710	954,168	800,000	867,499	0	(11,323)	0	0	5.000	3,274	MN	5,111	40,000	01/06/2017	05/15/2033
544445FD6	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.C FE	806,400	125,1590	869,855	695,000	779,092	0	(9,993)	0	0	5.000	3,148	MN	4,440	34,750	03/22/2018	05/15/2033
54466HJN7	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1.C FE	151,154	135,9280	156,317	115,000	150,274	0	(1,266)	5,114	0	5.000	1,495	JD	4,779	1,501	08/12/2020	06/01/2035
54466HJ56	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			2	1.C FE	150,695	133,3340	153,334	115,000	149,828	0	(1,245)	4,820	0	5.000	1,533	JD	479	1,501	08/12/2020	06/01/2037
546475TN4	LOUISIANA ST GAS & FUELS TAX REV			1	1.D FE	200,000	100,0550	200,110	200,000	200,000	0	0	0	0	0.869	0,869	MN	290	280	08/21/2019	05/01/2025
54659LBP8	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.F FE	288,627	118,8540	297,135	250,000	279,254	0	(4,640)	0	0	5.000	2,782	AO	3,125	12,500	06/15/2017	10/01/2031
54811BUN9	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	127,919	132,1190	132,119	100,000	126,222	0	(1,698)	0	0	5.000	1,635	MN	639	2,264	05/13/2020	05/15/2029
54811BUQ2	LOWER COLO RIV AUTH TEX TRANSMISSION SVC			2	1.F FE	631,012	130,2630	651,315	500,000	623,106	0	(7,906)	0	0	5.000	1,816	MN	3,194	11,319	05/13/2020	05/15/2031
557363DV7	MADISON CNTY N Y CAP RESOURCE CORP REV			1	1.D FE	555,000	108,7200	603,396	555,000	555,000	0	0	0	0	2.894	2,894	JJ	8,031	9,860	11/08/2019	07/01/2030
57533RPJ7	MASSACHUSETTS EDL FING AUTH			1	1.C FE	750,276	111,3450	730,602	650,000	730,602	0	(19,674)	0	0	5.000	1,360	JJ	16,250	16,250	02/12/2020	07/01/2024
57584XD24	MASSACHUSETTS ST DEV FIN AGY REV			2	2.B FE	277,980	116,5210	291,303	250,000	270,101	0	(2,964)	0	0	5.000	3,502	JJ	6,250	12,500	04/05/2018	01/01/2034
57584XU41	MASSACHUSETTS ST DEV FIN AGY REV			2	2.A FE	334,097	118,6020	343,946	290,000	321,441	0	(3,941)	0	0	5.000	3,255	JJ	7,250	14,500	09/01/2017	01/01/2035
57584YLW7	MASSACHUSETTS ST DEV FIN AGY REV			2	2.A FE	264,180	123,8820	284,929	230,000	257,048	0	(3,025)	0	0	5.000	3,269	AO	2,875	11,500	08/01/2018	10/01/2030
57584YLX5	MASSACHUSETTS ST DEV FIN AGY REV			2	2.A FE	348,914	123,2130	375,800	305,000	339,769	0	(3,880)	0	0	5.000	3,319	AO	3,813	15,250	08/01/2018	10/01/2031
57587ARJ2	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.B FE	1,113,722	110,5010	1,143,685	1,035,000	1,101,642	0	(7,327)	0	0	4.000	3,077	JD	3,450	42,137	05/01/2019	06/01/2049
584283GJ8	MEDFORD ORE HOSP FACs AUTH REV			1	1.E FE	141,402	122,5190	140,897	115,000	139,524	0	(1,877)	0	0	5.000	1,080	FA	2,556	0	07/08/2020	08/15/2026
590545J26	MESA ARIZ UTIL SYS REV			2	1.D FE	248,848	132,2860	264,572	200,000	241,593	0	(4,384)	0	0	5.000	2,293	JJ	5,000	10,000	05/01/2019	07/01/2032
592647F3	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			2	1.D FE	1,111,960	123,6770	1,236,770	1,000,000	1,103,299	0	(8,661)	0	0	5.000	3,468	AO	12,500	50,000	02/26/2020	10/01/2032
59333PAD7	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	756,378	122,5120	735,072	600,000	743,779	0	(12,599)	0	0	5.000	2,000	AO	7,500	30,000	02/26/2020	10/01/2049
59447TAT0	MICHIGAN FIN AUTH REV			2	1.E FE	282,403	114,6790	286,698	250,000	265,327	0	(3,194)	0	0	5.000	3,475	MN	1,597	12,500	03/19/2015	05/15/2033
59447TBR3	MICHIGAN FIN AUTH REV			2	1.E FE	447,864	114,6790	458,716	400,000	422,737	0	(4,723)	0	0	5.000	3,583	MN	2,556	20,000	03/19/2015	05/15/2033
59447TUF8	MICHIGAN FIN AUTH REV			2	1.C FE	130,780	103,0240	133,082	135,000	132,070	0	1,290	0	0	2.862	4,228	MS	1,288	1,932	03/24/2020	09/01/2049
59447TUG6	MICHIGAN FIN AUTH REV			2	1.C FE	685,000	107,0280	733,142	685,000	685,000	0	0	0	0	2.988	2,988	MS	6,823	20,468	04/03/2019	09/01/2049
602248KU9	MILWAUKEE CNTY WIS ARPT REV			2	1.E FE	884,034	119,7770	916,294	765,000	839,225	0	(11,240)	0	0	5.000	3,187	JD	3,188	38,250	10/21/2016	12/01/2032
60416MBP7	MINNESOTA ST OFFICE OF HIGHER ED REV			1	1.C FE	478,244	120,0690	480,276	400,000	467,856	0	(10,388)	0	0	5.000	1,360	MN	3,333	12,000	02/13/2020	11/01/2025
60416MBQ5	MINNESOTA ST OFFICE OF HIGHER ED REV			1	1.C FE	360,891	123,5240	364,396	295,000	353,538	0	(7,354)	0	0	5.000	1,440	MN	2,458	8,850	02/13/2020	11/01/2026
606094CT5	MISSOURI JT MUN ELEC UTIL COMMN PWR SUPP			2	1.F FE	427,751	122,6000	465,880	380,000	415,218	0	(4,840)	0	0	5.000	3,381	JD	1,583	19,000	05/02/2018	12/01/2035
606094CU2	MISSOURI JT MUN ELEC UTIL COMMN PWR SUPP			2	1.F FE	398,732	122,4000	434,520	355,000	387,266	0	(4,429)	0	0	5.000	3,410	JD	1,479	17,750	05/02/2018	12/01/2036
60637ASD5	MISSOURI ST HEALTH & EDL FACs AUTH HEALT			2	1.E FE	296,564	116,5610	303,059	260,000	295,865	0	(699)	0	0	4.000	2,420	MN	2,224	0	10/01/2020	11/15/2040
626207Y40	MUNICIPAL ELEC AUTH GA			2	1.F FE	147,834	125,0580	156,323	125,000	144,822	0	(2,359)	0	0	5.000	2,654	JJ	3,125	4,774	09/20/2019	01/01/2033
626207Y57	MUNICIPAL ELEC AUTH GA			2	1.F FE	147,298	124,5130	156,641	125,000	144,363	0	(2,299)	0	0	5.000	2,704	JJ	3,125	4,774	09/20/2019	01/01/2034
626207Y65	MUNICIPAL ELEC AUTH GA			2	1.F FE	146,871	124,2250	155,281	125,000	143,997	0	(2,252)	0	0	5.000	2,744	JJ	3,125	4,774	09/20/2019	01/01/2035
626207Y73	MUNICIPAL ELEC AUTH GA			2	1.F FE	146,446	123,8100	154,763	125,000	143,632	0	(2,205)	0	0	5.000	2,784	JJ	3,125	4,774	09/20/2019	01/01/2036
63968MTQ2	NEBRASKA INVNT FIN AUTH SINGLE FAMILY HSG			2	1.B FE	630,875	109,6270	646,799	590,000	626,292	0	(3,840)	0	0	4.000	3,140	MS	7,933	23,937	03/27/2019	09/01/2049
64763HHD0	NEW ORLEANS LA AVIATION BRD REV			2	1.F FE	664,424	117,2780	674,349	575,000	637,313	0	(9,341)	0	0	5.000	3,012	JJ	14,375	28,750	01/05/2018	01/01/2034
64971MT44	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	200,281	124,2200	217,385	175,000	193,114	0	(2,519)	0	0	5.267	3,434	MN	1,536	9,217	01/23/2018	05/01/2027
64971PKA2	NEW YORK N Y CITY INDL DEV AGY REV			1	1.F FE	129,670	132,1720	132,172	100,000	128,965	0	(705)	0	0	5.000	1,590	MS	1,181	0	09/29/2020	03/01/2030
64971PKJ3	NEW YORK N Y CITY INDL DEV AGY REV			2	1.F FE	226,356	116,9340	233,868	200,000	225,787	0	(569)	0	0	4.0						

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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	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990GMC3	NEW YORK STATE DORMITORY AUTHORITY			2	2 B FE	108,912	113.4130	119,084	105,000	108,346	0	(332)	0	0	4.000	3.562	JJ	2,100	4,200	04/10/2019	07/01/2040
64990GMD1	NEW YORK STATE DORMITORY AUTHORITY			2	2 B FE	208,129	122.2060	199,971	180,000	203,996	0	(2,422)	0	0	5.000	3.196	JJ	4,500	9,000	04/10/2019	07/01/2041
650010CK5	NEW YORK ST TWY AUTH GEN REV JR INDBT OB			2	1 G FE	592,730	115.0130	575,065	500,000	585,603	0	(7,127)	0	0	4.000	1,920	JJ	10,000	13,389	02/28/2020	01/01/2050
6500354V7	NEW YORK ST URBAN DEV CORP REV			1	1 B FE	436,858	110.1030	484,453	440,000	438,068	0	438	0	0	3.120	3,233	MS	4,042	13,728	02/07/2018	03/15/2025
6500357E2	NEW YORK ST URBAN DEV CORP REV			1	1 B FE	376,026	111.1070	427,762	385,000	378,529	0	938	0	0	3.150	3,453	MS	3,571	12,128	03/20/2018	03/15/2027
650035AG1	NEW YORK ST URBAN DEV CORP REV			2	1 C FE	485,355	132.5480	497,055	375,000	480,203	0	(5,152)	0	0	5.000	1,831	MS	5,521	4,167	06/18/2020	03/15/2037
650036AR7	NEW YORK ST URBAN DEV CORP REV			1	1 C FE	200,000	99.9910	199,982	200,000	200,000	0	0	0	0	0.720	0.720	MS	424	320	06/18/2020	03/15/2023
650116DF0	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2 B FE	297,340	120.6190	301,548	250,000	296,698	0	(642)	0	0	5.000	1,670	JD	1,042	0	11/25/2020	12/01/2026
650116DJ2	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2 B FE	364,549	126.3520	372,738	295,000	363,948	0	(601)	0	0	5.000	2,110	JD	1,229	0	11/25/2020	12/01/2029
650117AA2	NEW YORK TRANSN DEV CORP LEASE REV			1	1 E FE	1,285,000	111.5590	1,433,533	1,285,000	1,285,000	0	0	0	0	4.248	4.248	MS	18,196	21,542	04/09/2020	09/01/2035
66353RCH5	NORTHAMPTON CNTY PA GEN PURP AUTH HOSP R			2	1 G FE	960,000	99.6570	956,707	960,000	960,000	0	0	0	0	1.142	1.180	MON	914	15,234	05/23/2018	08/15/2048
67756CFA1	OHIO ST HOSP REV			2	2 A FE	173,610	112.2730	179,637	160,000	173,320	0	(343)	702	0	4.000	3,018	MIN	1,884	0	09/02/2020	11/15/2039
67756CFB9	OHIO ST HOSP REV			2	2 A FE	167,594	112.5420	174,440	155,000	167,327	0	(316)	705	0	4.000	3,060	MIN	1,826	0	09/02/2020	11/15/2040
677660U3	OHIO ST WTR DEV AUTH POLLUTION CTL FACS			2	1 A FE	805,824	134.7990	808,794	600,000	787,720	0	(18,104)	0	0	5.000	1,000	JD	2,500	30,000	03/03/2020	06/01/2029
678514DB3	OKLAHOMA CAP IMPT AUTH ST HWY CAP IMPT R			2	1 D FE	489,663	122.4300	508,085	415,000	488,830	0	(832)	0	0	4.000	1,940	JD	1,937	0	10/21/2020	07/01/2037
678514DD9	OKLAHOMA CAP IMPT AUTH ST HWY CAP IMPT R			2	1 D FE	263,756	121.2170	272,738	225,000	263,326	0	(431)	0	0	4.000	2,020	JJ	1,050	0	10/21/2020	07/01/2039
679111Z56	OKLAHOMA ST TPK AUTH TPK REV			1	1 D FE	275,000	100.2510	275,690	275,000	275,000	0	0	0	0	0.904	0.904	JJ	428	0	10/14/2020	01/01/2025
69068WAC7	OWEN CNTY KY WTR FACS REV			2	2 A FE	500,000	100.8390	504,195	500,000	500,000	0	0	0	0	0.700	0.700	MS	1,293	0	08/13/2020	06/01/2040
700387HM8	PARK CREEK MET DIST COLO REV			1	1 A FE	1,000,000	111.3180	1,113,180	1,000,000	1,000,000	0	0	0	0	2.994	2,994	JD	2,495	28,443	12/13/2019	12/01/2028
70917SU84	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1 G FE	298,669	122.9910	312,352	255,000	286,529	0	(4,104)	0	0	5.000	2,986	MIN	2,125	12,750	12/13/2017	05/01/2032
709193L0	PENNSYLVANIA ST INDL DEV AUTH REV			1	1 E FE	425,000	107.9520	458,796	425,000	425,000	0	0	0	0	3.556	3,556	JJ	7,557	15,113	04/02/2015	07/01/2024
709221V67	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			2	1 E FE	678,438	123.4720	740,832	600,000	661,524	0	(6,636)	0	0	5.000	3,505	JD	2,500	30,000	05/17/2018	12/01/2038
717817UE8	PHILADELPHIA PA ARPT REV			2	1 F FE	279,312	116.4570	279,497	240,000	267,968	0	(3,840)	0	0	5.000	3,013	JA	6,000	12,000	12/15/2017	07/01/2032
71783MCH6	PHILADELPHIA PA GAS WKS REV			2	1 F FE	795,867	118.8290	819,920	690,000	794,177	0	(1,690)	0	0	4.000	2,241	FA	4,753	0	10/22/2020	08/01/2039
725304UT4	PITTSBURGH PA WTR & SWR AUTH WTR & SWR S			2	1 F FE	309,070	131.1600	327,900	250,000	301,058	0	(5,263)	0	0	5.000	2,377	MS	4,167	12,500	06/19/2019	09/01/2033
73358W3U6	PORT AUTH N Y & N J			2	1 D FE	790,140	128.6190	771,714	600,000	774,799	0	(15,341)	0	0	5.000	1,470	MN	5,000	27,333	02/27/2020	11/01/2035
73358W4A9	PORT AUTH N Y & N J			2	1 D FE	339,800	125.1600	350,448	280,000	334,357	0	(5,442)	0	0	5.000	2,533	MN	2,333	12,756	12/17/2019	11/01/2044
73358WC85	PORT AUTH N Y & N J			2	1 D FE	147,324	118.8120	146,515	125,000	146,456	0	(1,349)	3,500	0	5.000	1,896	MN	799	3,125	08/11/2020	11/15/2034
73358WC93	PORT AUTH N Y & N J			2	1 D FE	147,870	119.3060	149,133	125,000	146,979	0	(1,365)	2,627	0	5.000	1,827	MN	799	3,125	08/11/2020	11/15/2035
73500TK7	PORT OAKLAND CALIF REV			1	1 E FE	495,000	100.7030	498,480	495,000	495,000	0	0	0	0	0.821	0.821	MN	316	0	11/20/2020	05/01/2023
74381MCN3	PROVIDENCE R I PUB BLDGS AUTH REV			2	1 F FE	546,985	117.5600	587,800	500,000	543,621	0	(3,364)	0	0	4.000	2,860	MS	5,889	9,389	03/12/2020	09/15/2034
74439YDH1	PUBLIC FIN AUTH WIS STUDENT HSG REV			2	1 F FE	165,657	112.1970	168,296	150,000	164,769	0	(1,724)	3,457	0	4.000	2,549	JJ	3,000	2,300	02/07/2020	07/01/2034
74439YD7J	PUBLIC FIN AUTH WIS STUDENT HSG REV			2	1 F FE	191,938	111.6120	195,321	175,000	190,981	0	(1,894)	4,544	0	4.000	2,649	JJ	3,500	2,683	02/07/2020	07/01/2035
74442CBY9	PUBLIC FIN AUTH WIS HOSP REV			2	1 F FE	659,082	121.3430	697,722	575,000	646,304	0	(7,419)	0	0	5.000	3,272	AO	7,188	28,750	04/03/2019	10/01/2044
746507AV4	PUTNAM CNTY FLA DEV AUTH POLLUTN CTL REV			2	1 G FE	544,035	120.7530	597,727	495,000	532,679	0	(4,367)	0	0	5.000	3,800	MN	4,125	24,750	04/26/2018	03/15/2042
759151BQ5	REGIONAL TRANSN DIST COLO PRIVATE ACTIV			2	2 B FE	382,970	121.3480	388,314	320,000	382,750	0	(220)	0	0	4.000	1,850	JD	462	0	12/02/2020	07/15/2034
7599112D1	REGIONAL TRANSN AUTH ILL			2	1 C FE	907,572	118.3290	917,050	775,000	850,641	0	(12,681)	0	0	5.000	3,032	JD	3,229	38,750	03/31/2016	06/01/2036
762232BQ8	RHODE ISLAND ST COMM CORP REV			1	1 F FE	1,571,484	128.9020	1,630,610	1,265,000	1,552,830	0	(18,654)	0	0	5.000	2,030	MN	8,082	29,341	05/06/2020	05/15/2029
762244FP1	RHODE IS ST HEALTH & EDL BLDG CORP REV			2	2 A FE	536,955	113.9160	569,580	500,000	527,152	0	(4,459)	0	0	5.000	3,870	MN	3,194	25,000	07/27/2016	05/15/2039
764603BM7	RICHMOND CNTY GA HOSP AUTH REV ANTIC CTF			2	1 E FE	197,616	120.8130	199,301	160,000	182,159	0	(3,739)	0	0	5.000	2,304	JJ	4,000	8,000	09/16/2016	01/01/2028
764791BA6	RICHMOND IND HOSP AUTH REV			2	1 G FE	280,568	112.6710	281,678	250,000	263,647	0	(3,124)	0	0	5.000	3,525	JJ	6,250	12,500	02/11/2015	01/01/2035
769036BK9	RIVERSIDE CALIF PENSION OBLIG			1	1 D FE	235,000	102.6780	241,293	235,000	235,000	0	0	0	0	1.903	1,903	JD	373	2,112	06/05/2020	06/01/2023
76913CB84	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1 F FE	975,000	108.4080	1,056,978	975,000	975,000	0	0	0	0	2.963	2,963	FA	10,914	7,945	04/23/2020	02/15/2027
79467BCX1	SALES TAX SECURITIZATION CORP ILL			2	1 C FE	475,512	125.1580	500,632	400,000	472,004	0	(7,282)	23,906	0	5.000	2,731	JJ	10,000	8,389	02/05/2020	01/01/2037
79467BDD4	SALES TAX SECURITIZATION CORP ILL			1	1 D FE	255,000	102.8610	262,296	255,000	255,000	0	0	0	0	2.325	2,325	JJ	2,964	2,487	01/17/2020	01/01/2025
795576FX0	SALT LAKE CITY UTAH ARPT REV			2	1 F FE	1,125,410	117.1020	1,171,020	1,000,000	1,092,514	0	(12,517)	0	0	5.000	3,402	JJ	25,000	50,000	04/18/2018	07/01/2042
79766DKG3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1 E FE	321,619	117.4390	340,573	290,000	314,841	0	(3,447)	0	0	5.000	3,481	MN	2,417	14,500	02/01/2018	05/01/2042
837123HE1	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1 E FE	636,174	124.8330	686,582	550,000	616,635	0	(7,755)	0	0	5.000	3,172	JJ	13,750	27,500		

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
896224BA9	TRIMBLE CNTY KY POLLUTN CTL REV			2	1.F FE	500.000	100.4650	502.325	500.000	500.000	0	0	0	0	1.300	1.300	MS	27.914	0	08/19/2020	09/01/2044
915260DD2	UNIVERSITY WIS HOSPS & CLINICS AUTH REV			2	1.D FE	1,136.440	126.7250	1,311.604	1,035.000	1,117.436	0	(8,968)	0	0	5.000	3.803	AO	12.938	51.750	11/02/2018	04/01/2036
91754TB93	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH			2	1.C FE	450.392	117.8020	459.428	390.000	447.583	0	(2,809)	0	0	4.000	2.231	AO	3.293	4.507	06/24/2020	04/15/2040
917567FP9	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	1,470.000	101.4430	1,491.212	1,470.000	1,470.000	0	0	0	0	2.038	2.038	JD	1.331	22.136	03/05/2020	12/15/2031
924190GP0	VERMONT HSG FIN AGY			2	1.C FE	145.417	104.3660	140.894	135.000	138.564	0	(1,187)	0	0	4.000	3.020	MN	900	6.187	07/10/2014	11/01/2044
928097AD6	VIRGINIA SMALL BUSINESS FING AUTH PRIVAT			2	2.C FE	505.955	114.9280	574.640	500.000	505.521	0	(434)	0	0	5.000	4.800	JD	69	25.000	05/05/2020	12/31/2056
928104MF2	VIRGINIA SMALL BUSINESS FING AUTH REV			2	2.C FE	507.815	103.7960	518.980	500.000	505.265	0	(8,295)	9,811	0	5.000	3.917	JJ	12.500	23.333	07/19/2019	07/01/2049
928104NB0	VIRGINIA SMALL BUSINESS FING AUTH REV			2	1.F FE	266.785	110.9940	277.485	250.000	266.682	0	(103)	0	0	4.000	3.583	JJ	2,111	0	10/07/2020	01/01/2045
93878LBX4	WASHINGTON D C CONVENTION & SPORTS AUTH			2	1.D FE	317.770	115.8490	335.962	290.000	316.875	0	(4,338)	8,496	0	5.000	3.449	AO	3,625	14.500	02/23/2018	10/01/2030
93976ACN0	WASHINGTON ST CONVENTION CTR PUB FACS DI			2	1.F FE	570.390	117.6040	588.020	500.000	566.654	0	(3,736)	0	0	5.000	3.002	JJ	12.500	0	07/08/2020	07/01/2058
93978HSR7	WASHINGTON ST HEALTH CARE FACS AUTH REV			2	2.C FE	308.021	115.4610	334.837	290.000	306.925	0	(2,694)	8,307	0	5.000	3.988	FA	5,478	14.500	08/23/2017	08/15/2037
956622R30	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV			2	2.A FE	507.674	127.6150	567.867	445.000	495.324	0	(5,398)	0	0	5.000	3.375	JJ	11,125	22.250	08/29/2018	01/01/2030
958366LB7	WESTERN ILL UNIV REVS			2	1.C FE	730.320	132.3480	794.076	600.000	721.601	0	(8,759)	28,940	0	5.000	2.528	AO	7,500	15.083	03/06/2020	04/01/2031
958644AB2	WESTERN MICH UNIV HOMER STRYKER M D SCH			2	1.C FE	293.380	117.5560	299.768	255.000	289.897	0	(3,483)	0	0	4.750	2.800	MN	1,548	12.113	02/07/2020	11/15/2028
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	750.339	118.0910	785.305	665.000	723.800	0	(9,748)	0	0	5.700	3.849	MN	6,318	39.940	03/07/2018	05/01/2026
977228AD7	WISE CNTY VA INDL DEV AUTH SOLID WASTE &			2	2.A FE	225.000	102.4370	230.483	225.000	225.000	0	0	0	1.200	1.200	JD	225	0	05/29/2020	11/01/2040	
259999 Subtotal	- U.S. Special Revenue, Special Assessment - Issuer Obligations					113,740,832	X X X	119,289,569	102,540,000	111,949,603	0	(930,723)	218,744	0	X X X	X X X	X X X	1,204,124	3,305,967	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
31288QCA6	FH 840965 - RMBS			4,5	1.A	174.835	105.4167	180.449	171.177	176.009	0	1,224	0	0	3.330	2.370	MON	978	5.178	07/11/2019	05/01/2049
3128MFAA2	FH G16485 - RMBS			4	1.A	1,701.060	105.2829	1,769.457	1,699.665	1,700.590	0	(391)	0	0	3.000	2.950	MON	4,249	50.990	03/01/2019	05/01/2033
3128MFOB7	FH G16550 - RMBS			4	1.A	1,542.841	105.5553	1,627.596	1,541.937	1,542.600	0	(190)	0	0	3.000	2.954	MON	3,855	46.258	03/01/2019	05/01/2033
3128MJV56	FH G08635 - RMBS			4	1.A	508.441	106.1913	530.878	499.926	504.740	0	(3,080)	0	0	3.000	2.642	MON	1,250	14.998	06/01/2015	04/01/2045
3128MJVU0	FH G08658 - RMBS			4	1.A	322.848	106.1914	342.009	322.068	322.365	0	(432)	0	0	3.000	2.944	MON	805	9.662	09/01/2015	08/01/2045
3128MMXB4	FH G18673 - RMBS			4	1.A	1,561.940	105.6904	1,649.468	1,560.660	1,561.719	0	(148)	0	0	3.000	2.948	MON	3,902	46.820	03/01/2019	01/01/2033
3128MMXF5	FH G18677 - RMBS			4	1.A	1,574.099	105.2829	1,656.286	1,573.177	1,573.830	0	(217)	0	0	3.000	2.955	MON	3,933	47.195	03/01/2019	02/01/2033
3128MMXN8	FH G18684 - RMBS			4	1.A	1,498.273	105.2830	1,576.503	1,497.396	1,498.092	0	(132)	0	0	3.000	2.953	MON	3,743	44.922	03/01/2019	04/01/2033
312939V73	FH A91538 - RMBS			4	1.A	373.633	110.3530	381.332	345.557	373.257	0	1,715	0	0	4.500	2.245	MON	1,296	15.550	08/04/2014	03/01/2040
31300MLY7	FH 849343 - RMBS			4,5	1.A	187.149	100.8688	183.611	182.029	187.528	0	1,055	0	0	2.412	1.404	MON	733	3.893	06/01/2016	08/01/2043
31326FZB7	FH 2B1638 - RMBS			4,5	1.A	146.928	101.0849	145.343	143.783	146.101	0	(641)	0	0	2.259	1.609	MON	542	3.342	01/17/2017	08/01/2043
3132A5J55	FH ZS4784 - RMBS			4	1.A	1,059.694	105.9747	1,087.988	1,026.649	1,071.360	0	12,049	0	0	3.500	1.634	MON	2,994	35.933	08/06/2019	08/01/2048
3132GD6M9	FH Q00876 - RMBS			4	1.A	206.649	111.1484	212.488	191.176	205.562	0	(8)	0	0	4.500	2.412	MON	717	8.603	08/04/2014	05/01/2041
3132GTPY7	FH Q08239 - RMBS			4	1.A	809.807	109.7773	873.091	795.329	804.489	0	(3,977)	0	0	3.500	3.140	MON	2,320	27.837	08/01/2014	05/01/2042
3132JN7K7	FH Q21798 - RMBS			4	1.A	440.787	106.8557	481.002	450.142	444.228	0	2,508	0	0	3.000	3.160	MON	1,125	13.504	08/01/2014	09/01/2043
3132M7XP8	FH Q27286 - RMBS			4	1.A	485.473	107.5727	513.333	477.196	482.993	0	(1,790)	0	0	3.500	3.073	MON	1,392	16.702	08/01/2014	07/01/2044
3132QRCA0	FH Q34590 - RMBS			4	1.A	465.917	106.1909	496.936	467.964	466.583	0	524	0	0	3.000	3.080	MON	1,170	14.039	07/01/2015	07/01/2045
3132QRQK9	FH Q34957 - RMBS			4	1.A	641.380	107.6597	688.786	639.780	640.295	0	(979)	0	0	3.000	2.948	MON	1,599	19.193	08/06/2015	07/01/2045
3133KKG72	FH RA1218 - RMBS			4	1.A	1,499.331	105.9432	1,537.509	1,451.258	1,503.740	0	4,961	0	0	3.500	2.037	MON	4,233	50.794	08/06/2019	08/01/2049
3133KJEE5	FH RA2857 - RMBS			4	1.A	2,239.496	105.8650	2,285.150	2,158.551	2,235.683	0	(3,813)	0	0	2.500	1.689	MON	4,497	27.762	06/03/2020	06/01/2050
3133KYS83	FH RB5043 - RMBS			4	1.A	836.210	106.0786	843.294	794.971	843.617	0	7,407	0	0	2.500	0.991	MON	1,656	4.969	08/19/2020	04/01/2040
3136A8MX5	FNR 2012-100 DB - CMO/RMBS			4	1.A	938.932	109.8510	953.506	868.000	929.699	0	(9,233)	0	0	3.000	1.591	MON	2,170	19.530	02/28/2020	09/25/2042
3136A9C98	FNR 2017-16 LB - CMO/RMBS			4	1.A	1,975.625	111.4785	2,229.571	2,000.000	1,977.416	0	1,412	0	0	3.000	3.107	MON	5,000	60.000	05/31/2019	03/25/2047
3136AXC45	FNR 2017-69 HA - CMO/RMBS			4	1.A	1,296.712	104.7892	1,320.689	1,260.330	1,287.014	0	(5,794)	0	0	3.000	2.313	MON	3,151	37.810	01/01/2018	06/25/2046
3136B3Z94	FNR 2019-7 JA - CMO/RMBS			4	1.A	626.145	109.6540	681.694	621.677	625.916	0	(120)	0	0	3.500	3.261	MON	1,813	21.759	02/01/2019	03/25/2049
3138EMV40	FN AL5134 - RMBS			4,5	1.A	213.652	102.9076	212.879	206.864	209.611	0	(3,660)	0	0	2.888	1.621	MON	498	6.006	01/17/2017	04/01/2044
3138ETND4	FN AL8487 - RMBS			4,5	1.A	123.972	104.0757	125.447	120.535	122.897	0	(714)	0	0	2.760	1.422	MON	277	3.454	05/20/2016	04/01/2046
3138W9ZG4	FN AS0774 - RMBS			4	1.A	429.577	106.8025	458.155	428.974	429.047	0	(475)	0	0	3.000	2.957	MON	1,072	12.869	11/01/2014	10/01/2043
3138XOY28	FN AU1628 - RMBS			4	1.A	429.346	106.8023	457.907	428.743	428.839	0	(447)	0	0	3.000	2.955	MON	1,072	12.862	12/01/2014	07/01/2043
3140HBF29	FN BJ9184 - RMBS			4	1.A	1,273.270	105.2331	1,339.850	1,273.220	1,273.245	0	(22)	0	0	3.000	2.939	MON	3,183	38.197		

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Amortization/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
31418CXV1	FN MA3391 - RMBS			4	1.A	1,377,728	105.2333	1,449,771	1,377,674	1,377,675	0	(50)	0	0	3.000	2.940	MON	3,444	41,330	03/01/2019	06/01/2033	
31418DC67	FN MA3692 - RMBS			4	1.A	3,542,328	105.7716	3,630,041	3,431,962	3,590,216	0	48,461	0	0	3.500	1.670	MON	10,010	106,800	02/20/2020	07/01/2049	
31418DCY6	FN MA3686 - RMBS			4	1.A	1,167,090	105.7716	1,198,313	1,132,925	1,177,488	0	10,785	0	0	3.500	1.905	MON	3,304	39,652	08/06/2019	06/01/2049	
31418DET5	FN MA3745 - RMBS			4	1.A	1,288,102	105.7717	1,321,611	1,249,495	1,296,310	0	8,647	0	0	3.500	2.004	MON	3,644	43,732	08/06/2019	08/01/2049	
31418DGK2	FN MA3801 - RMBS			4	1.A	1,449,915	105.3256	1,521,071	1,444,161	1,450,915	0	1,059	0	0	2.500	2.357	MON	3,009	36,104	08/29/2019	10/01/2049	
31418DJR4	FN MA3871 - RMBS			4	1.A	2,167,169	104.8250	2,220,389	2,118,186	2,174,063	0	6,894	0	0	3.000	2.004	MON	5,295	52,603	02/20/2020	12/01/2049	
31418DQ88	FN MA4078 - RMBS			4	1.A	3,122,395	105.3336	3,162,908	3,002,754	3,117,366	0	(5,030)	0	0	2.500	1.644	MON	6,256	37,534	06/10/2020	07/01/2050	
31418DSJ2	FN MA4120 - RMBS			4	1.A	2,310,311	105.3525	2,312,433	2,194,948	2,305,113	0	(5,198)	0	0	2.500	1.416	MON	4,573	18,291	08/11/2020	09/01/2050	
35563PJF7	SCRT 2019-1 MA - CMO/RMBS			4	1.A	276,134	106.5641	273,929	257,056	257,078	0	(1,056)	0	0	3.500	1.188	MON	750	5,248	05/06/2020	07/25/2058	
35563PQP7	SCRT 2020-2 MA - CMO/RMBS			4	1.A	184,258	101.8223	180,968	177,729	183,926	0	(331)	0	0	2.000	0.634	MON	296	1,777	07/09/2020	11/25/2059	
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						64,094,943	X X X	66,379,385	62,690,632	64,245,544	0	159,422	0	0	X X X	X X X	X X X	158,113	1,539,642	X X X	X X X	
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																						
302966AH9	FRESB 2018-SB56 A5H - CMBS			4.5	1.A	238,726	104.4750	244,129	233,673	226,754	0	(11,915)	0	0	3.360	1.893	MON	654	7,852	12/07/2018	09/25/2038	
30296UA1	FRESB 2018-SB51 A5H - CMBS			4	1.A	582,955	103.5550	598,628	578,077	566,513	0	(15,517)	0	0	3.140	1.594	MON	1,513	18,152	03/07/2019	04/25/2038	
30309LAG3	FRESB 2019-SB61 A5H - CMBS			4	1.A	314,664	104.0350	325,747	313,113	314,038	0	(379)	0	0	2.950	2.804	MON	770	9,237	04/11/2019	02/25/2039	
3138LJL99	FN AN5751 - CMBS/RMBS			4	1.A	1,947,580	115.2188	2,166,787	1,880,584	1,951,708	0	10,941	0	0	3.240	3.144	MON	5,247	61,946	01/01/2018	07/01/2032	
3140HTUX5	FN BL2397 - CMBS/RMBS			4	1.A	1,286,597	116.1700	1,413,789	1,217,000	1,278,899	0	(5,389)	0	0	3.310	2.745	MON	3,469	40,954	06/28/2019	06/01/2034	
3140HVFN9	FN BL3772 - CMBS/RMBS			4	1.A	124,080	112.9383	133,158	117,904	123,616	0	(430)	0	0	2.920	2.371	MON	296	3,500	11/01/2019	10/01/2034	
2799999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						4,494,601	X X X	4,882,239	4,340,350	4,461,528	0	(22,689)	0	0	X X X	X X X	X X X	11,949	141,641	X X X	X X X	
3199999 Subtotal - U.S. Special Revenue, Special Assessment						182,330,376	X X X	190,551,193	169,570,982	180,656,674	0	(793,990)	0	218,744	0	X X X	X X X	X X X	1,374,187	4,987,250	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00115AAM1	AEP TRANSMISSION COMPANY LLC			1.2	1.F FE	149,946	120.8930	181,340	150,000	149,947	0	1	0	3.650	3.652	AO	1,369	2,738	03/30/2020	04/01/2050		
00131LAB1	AIA GROUP LTD		C	2	1.F FE	215,748	107.9852	215,970	200,000	214,447	0	(1,301)	0	3.200	1.313	MS	1,956	3,200	08/19/2020	03/11/2025		
00138CAC2	AIG GLOBAL FUNDING			1	1.F FE	454,449	102.2548	465,259	455,000	454,891	0	115	0	2.700	2.726	JD	546	12,285	12/08/2016	12/15/2021		
00182EBL2	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C	1	1.E FE	199,930	103.0616	206,123	200,000	199,950	0	20	0	1.900	1.912	FA	1,457	1,900	02/06/2020	02/13/2023		
00206R300	AT&T INC			2	2.B FE	120,487	27.3271	131,170	120,000	119,438	0	(1,259)	278	5.350	5.235	FMAN	1,070	4,815	03/25/2020	11/01/2066		
00206R409	AT&T INC			2	2.B FE	117,937	27.7856	128,675	115,775	116,426	0	(482)	0	5.625	5.483	FMAN	1,085	906	04/07/2020	08/01/2067		
00206RCN0	AT&T INC			2	2.B FE	725,059	110.9831	776,882	700,000	722,214	0	(3,158)	0	3.400	2.576	MN	3,041	16,150	05/14/2020	05/15/2025		
00206RGL0	AT&T INC			1.2	2.B FE	771,916	117.3888	909,763	775,000	772,674	0	306	0	4.100	4.149	FA	12,004	31,775	04/13/2018	02/15/2028		
00206RHJ4	AT&T INC			1.2	2.B FE	577,990	119.0021	595,011	500,000	572,905	0	(5,085)	0	4.350	2.319	MS	7,250	17,400	08/18/2020	03/01/2029		
00206RJX1	AT&T INC			1.2	2.B FE	486,160	106.6250	517,131	485,000	486,066	0	(94)	0	2.300	2.262	JD	930	5,670	05/22/2020	06/01/2027		
00206RME9	AT&T INC			1.2	2.B FE	219,590	101.8206	235,206	231,000	219,626	0	35	0	3.650	3.897	MS	2,412	0	09/23/2020	09/15/2059		
00287YBC2	ABBVIE INC			1.2	2.B FE	358,110	108.9991	381,497	350,000	355,117	0	(1,732)	0	3.750	3.197	MN	1,714	13,125	04/01/2019	11/14/2023		
00287YBM0	ABBVIE INC			1	2.A FE	249,755	103.5179	258,795	250,000	249,847	0	82	0	2.300	2.333	MN	639	5,750	11/12/2019	11/21/2022		
00971TAL5	AKAMAI TECHNOLOGIES INC			2	2.C	712,630	111.2190	750,728	675,000	712,229	0	(422)	39,061	0.375	(0.451)	MS	844	0	12/21/2020	09/01/2027		
01400EAB9	ALCON FINANCE CORP			1.2	2.B FE	387,949	108.3030	400,721	370,000	386,910	0	(1,038)	0	3.000	2.401	MS	3,022	5,550	05/29/2020	09/23/2029		
01400EAD5	ALCON FINANCE CORP			1.2	2.B FE	199,686	106.3970	212,794	200,000	199,703	0	17	0	2.600	2.618	MN	491	2,600	05/18/2020	05/27/2030		
015271AV1	ALEXANDRIA REAL ESTATE EQUITIES INC			1.2	2.A FE	299,436	99.8728	299,618	300,000	299,452	0	16	0	1.875	1.892	FA	2,281	0	07/29/2020	02/01/2033		
02005NBH2	ALLY FINANCIAL INC			1.2	2.C FE	105,338	109.3750	104,309	100,000	104,309	0	(1,029)	0	3.875	2.508	MN	421	3,875	02/27/2020	05/21/2024		
021369AA1	ALTAIR ENGINEERING INC			3	3.B FE	382,126	136.9580	513,593	375,000	380,446	1,159	(1,598)	0	0.250	(0.174)	JD	78	938	12/20/2019	06/01/2024		
02156BAF0	ALTRVX INC			4	4.C YE	498,865	105.4120	527,060	500,000	498,933	0	65	0	1.000	1.038	FA	2,083	0	08/10/2020	08/01/2026		
02360BAJ1	AMEREN CORP			1.2	2.A FE	224,467	114.9246	258,580	225,000	224,490	0	23	0	3.500	3.527	JJ	3,631	2,231	03/31/2020	01/15/2031		
025537AL5	AMERICAN ELECTRIC POWER COMPANY INC			1.2	2.A FE	229,857	103.0019	236,904	230,000	229,951	0	44	0	3.650	3.671	JD	700	8,395	11/28/2018	12/01/2021		
025816BY4	AMERICAN EXPRESS CO			2	2.A FE	427,906	102.5000	438,700	428,000	427,967	0	26	0	3.700	3.706	MN	2,463	15,836	11/01/2018	11/05/2021		
0258M0EG0	AMERICAN EXPRESS CREDIT CORP		SD	2	1.F FE	848,300	102.6230	872,296	850,000	849,589	0	361	0	2.700	2.742	MS	7,523	22,950	03/16/2017	03/03/2022		
02665WCZ2	AMERICAN HONDA FINANCE CORP			1	1.G FE	369,168	106.2909	393,276	370,000	369,408	0	159	0	2.400	2.448	JD	99	8,880	06/24/2019	06/27/2024		
02665WDL2	AMERICAN HONDA FINANCE CORP			1	1.G FE	201,952	102.2325	206,510	202,000	201,956	0	5	0	1.200	1.205	JJ	1,165	0	07/06/2020	07/08/2025		
026874DG9	AMERICAN INTERNATIONAL GROUP INC			1.2	2.A FE	261,088	100.0981	253,248	253,000	253,219	0	(2,503)	0	3.300	2.288	MS	2,783	8,349	10/12/2017	03/01/2021		
026874DK0	AMERICAN INTERNATIONAL GROUP INC			1	2.C FE	350,712	118.4156	355,247	300,000	348,339	0	(2,373)	0	4.200	1.744	AO	3,150	6,300	08/18/2020	04/01/2028		
03027XAB6	AMERICAN TOWER CORP			1	2.C FE	224,836	106.2073	238,966	225,000	224,943	0	30	0	3.500	3.513	JJ	3,303	7,875	12/22/2016	01/31/2023		
03027XAD2	AMERICAN TOWER CORP			1	2.C FE	297,514	113.0669	310,934	275,000	283,267	0	(2,431)										

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833BF6	APPLE INC	SD		1	1.B FE	1,434,748	103.3221	1,446,509	1,400,000	1,410,063	0	(7,190)	0	0	2.700	2.162	MN	5,040	37,800	06/20/2017	05/13/2022
037833DQ0	APPLE INC			1.2	1.B FE	883,971	111.3715	1,002,344	900,000	884,415	0	362	0	0	2.950	3.041	MS	8,113	26,550	10/01/2019	09/11/2049
04015KAB6	ARES FINANCE CO II LLC			1.2	2.A FE	349,199	104.8849	367,097	350,000	367,097	0	37	0	0	3.250	3.277	JD	506	5,688	06/10/2020	06/15/2030
046353AD0	ASTRAZENECA PLC	C		1	2.A FE	680,265	153.2420	766,210	500,000	669,680	0	(7,227)	0	0	6.450	3.706	MS	9,496	32,250	07/09/2019	09/15/2037
053332AM4	AUTOZONE INC			1.2	2.B FE	308,837	103.5441	315,810	305,000	306,439	0	(1,330)	0	0	3.700	3.236	AO	2,382	11,285	03/04/2019	04/15/2022
05348EAQ2	AVALONBAY COMMUNITIES INC			1.2	1.G FE	231,842	103.7533	243,820	235,000	232,811	0	969	0	0	2.950	3.519	MS	2,041	3,466	03/18/2020	09/15/2022
05348EAV1	AVALONBAY COMMUNITIES INC			1.2	1.G FE	926,111	111.2428	990,061	890,000	921,714	0	(4,732)	0	0	3.450	2.530	JD	2,559	30,705	05/05/2020	06/01/2025
05351WAC7	AVANGRID INC			1.2	2.A FE	669,136	109.4569	733,361	670,000	669,256	0	120	0	0	3.200	3.228	AO	4,526	11,077	04/07/2020	04/15/2025
05369AAF8	AVIATION CAPITAL GROUP LLC			1.2	2.B FE	321,486	104.5000	313,500	300,000	316,913	0	(4,573)	0	0	4.375	2.413	JJ	5,505	6,563	02/24/2020	01/30/2024
05523JAP5	BAE SYSTEMS HOLDINGS INC			1.2	2.B FE	330,660	112.9938	338,981	300,000	327,504	0	(3,156)	0	0	3.850	1.808	JD	513	11,550	06/04/2020	12/15/2025
05531FBG7	TRUIST FINANCIAL CORP			2	1.G FE	313,991	103.7493	325,773	314,000	313,997	0	4	0	0	3.050	3.051	JD	293	9,577	03/11/2019	06/20/2022
05578QAA1	BPCE SA	C			2.A FE	266,065	113.0000	282,500	250,000	256,692	0	(2,176)	0	0	5.700	4.670	AO	2,731	14,250	04/27/2016	10/22/2023
06051GFU8	BANK OF AMERICA CORP				2.A FE	441,896	116.4263	465,705	400,000	437,595	0	(4,301)	0	0	4.450	2.500	MS	5,834	8,900	05/11/2020	03/03/2026
06051GF2	BANK OF AMERICA CORP			1	1.G FE	614,562	113.2943	679,766	600,000	609,543	0	(1,617)	0	0	3.500	3.171	AO	4,200	21,000	10/19/2017	04/19/2026
06051GH9	BANK OF AMERICA CORP			1.2,5	1.F FE	866,644	106.4996	931,872	875,000	870,255	0	1,444	0	0	3.550	3.735	MS	10,009	31,063	05/14/2018	03/05/2024
06051GHQ5	BANK OF AMERICA CORP			1.2,5	1.F FE	351,657	117.3418	352,025	300,000	349,593	0	(2,064)	0	0	3.974	1.774	FA	4,769	0	08/18/2020	02/07/2030
06051GHV4	BANK OF AMERICA CORP			1.2,5	1.G FE	853,272	111.5836	892,669	800,000	848,951	0	(4,321)	0	0	3.194	2.399	JJ	11,214	12,776	02/24/2020	07/23/2030
06051GJB6	BANK OF AMERICA CORP			1.2,5	1.F FE	1,605,000	107.2912	1,722,024	1,605,000	1,605,000	0	0	0	0	2.592	2.592	AO	7,165	20,801	04/22/2020	04/29/2031
06051GJC4	BANK OF AMERICA CORP			1.2,5	1.G FE	133,000	102.3319	136,101	133,000	133,000	0	0	0	0	1.486	1.486	MN	231	988	05/14/2020	05/19/2024
06051GJK6	BANK OF AMERICA CORP			1.2,5	1.F FE	407,000	101.1616	411,728	407,000	407,000	0	0	0	0	1.197	1.197	AO	947	0	10/16/2020	10/24/2026
06367WHH9	BANK OF MONTREAL	C			1.F FE	352,534	108.2342	378,820	350,000	351,663	0	(503)	0	0	3.300	3.137	FA	4,684	11,550	04/01/2019	02/05/2024
064159VJ2	BANK OF NOVA SCOTIA	C		2	2.C FE	120,000	107.5000	129,000	120,000	120,000	0	0	0	0	4.900	4.900	MUSD	441	2,940	05/28/2020	12/31/2049
06684NAC3	BAPTIST HEALTH				1.F FE	149,562	105.5992	158,399	150,000	149,646	0	84	0	0	2.795	2.859	JD	349	3,983	12/05/2019	12/01/2024
07274NAW3	BAYER US FINANCE II LLC			1.2	2.A FE	209,566	109.1432	218,286	200,000	207,676	0	(1,890)	0	0	3.375	2.160	JJ	3,113	3,375	02/24/2020	07/15/2024
084423607	W. R. BERKLEY CORP			2	2.C FE	52,507	25.4502	53,165	52,225	52,225	0	(229)	213	0	5.750	4.927	MUSD	250	2,230	10/02/2020	06/01/2056
084659AW1	BERKSHIRE HATHAWAY ENERGY CO			1.2	1.G FE	253,610	127.9162	286,186	255,000	253,634	0	23	0	0	4.250	4.282	AO	2,288	5,961	03/25/2020	10/15/2050
09247XAN1	BLACKROCK INC			1	1.D FE	247,950	112.9242	322,311	250,000	248,380	0	241	0	0	3.200	3.316	MS	2,586	8,000	02/28/2019	03/15/2027
09256BAL1	BLACKSTONE HOLDINGS FINANCE CO LLC			1.2	1.E FE	326,844	107.5643	322,693	300,000	325,842	0	(1,002)	0	0	2.500	1.451	JJ	3,563	0	08/18/2020	01/10/2030
09709TED9	BOFA FINANCE LLC				1.F FE	642,508	97.8890	636,279	650,000	643,708	0	1,149	19,014	0	0.250	0.665	MN	271	1,250	06/11/2020	05/01/2023
10112RAS3	BOSTON PROPERTIES LP			1.2	2.A FE	241,515	100.3754	238,893	238,000	238,195	0	(1,559)	0	0	4.125	3.451	MN	1,254	9,818	10/16/2018	05/15/2021
10112RAX2	BOSTON PROPERTIES LP			1.2	2.A FE	968,211	113.3850	1,105,504	975,000	970,169	0	869	0	0	3.650	3.758	FA	14,828	35,588	02/28/2019	02/01/2026
101137BA4	BOSTON SCIENTIFIC CORP			1.2	2.C FE	323,241	107.0632	321,190	300,000	322,430	0	(811)	0	0	2.650	1.763	JD	663	4,262	08/19/2020	06/01/2030
10922NAF0	BRIGHTHOUSE FINANCIAL INC			1.2	2.B FE	67,796	104.3923	88,733	85,000	67,991	0	255	820	0	4.700	6.257	JD	100	3,995	06/10/2019	06/22/2047
10922NAG8	BRIGHTHOUSE FINANCIAL INC			1.2	2.B FE	139,819	123.1704	172,439	140,000	139,828	0	9	0	0	5.625	5.642	FA	1,006	3,938	05/13/2020	05/15/2030
110122CJ0	BRISTOL-MYERS SQUIBB CO			1	1.F FE	376,776	100.1673	372,622	372,000	372,517	0	(3,837)	0	0	2.875	1.822	FA	3,922	10,695	11/21/2019	02/19/2021
110122DB1	BRISTOL-MYERS SQUIBB CO			1.2	1.F FE	533,505	109.5402	547,701	500,000	524,981	0	(7,682)	0	0	3.625	1.967	MN	2,316	18,125	11/21/2019	05/15/2024
110122DN5	BRISTOL-MYERS SQUIBB CO			1.2	1.F FE	310,496	100.1443	311,449	311,000	310,510	0	13	0	0	0.750	0.783	MN	311	0	11/09/2020	11/13/2025
11135FBC4	BROADCOM INC			1.2	2.C FE	829,917	114.5389	950,673	830,000	829,985	0	68	0	0	4.700	4.700	AO	8,235	20,155	04/06/2020	04/15/2025
11271LAC6	BROOKFIELD FINANCE INC	C		1	1.G FE	333,354	114.4590	343,377	300,000	329,947	0	(3,407)	0	0	3.900	2.309	JJ	5,070	5,850	02/24/2020	01/25/2028
125523AE0	CIGNA CORP			1	2.B FE	359,000	102.1658	366,775	359,000	359,000	0	0	0	0	3.400	3.399	MS	3,526	12,206	09/06/2018	09/17/2021
125523BR0	CIGNA CORP			1	2.B FE	260,242	103.6311	260,114	251,000	255,487	0	(3,890)	0	0	3.900	2.277	FA	3,698	9,789	10/10/2019	02/15/2022
125896BV1	CMS ENERGY CORP			1.2	2.C FE	75,000	102.1250	76,594	75,000	75,000	0	0	0	0	3.750	3.750	JD	281	0	11/19/2020	12/01/2050
126349AF6	CSG SYSTEMS INTERNATIONAL INC			2	3.B FE	817,234	105.9990	794,993	750,000	771,566	0	(23,302)	10,649	0	4.250	0.697	MS	9,385	28,688	07/07/2020	03/15/2036
126408V9	CSX CORP			1.2	2.A FE	459,902	100.6177	442,718	440,000	441,094	0	(6,590)	0	0	4.250	2.720	JD	1,558	18,700	01/24/2018	06/01/2021
126650B22	CVS HEALTH CORP			1.2	2.B FE	269,225	103.8799	285,670	275,000	273,024	0	993	0	0	2.750	3.140	JD	630	7,563	12/22/2016	12/01/2022
126650CX6	CVS HEALTH CORP			1.2	2.B FE	626,046	118.9938	729,432	613,000	626,796	0	301	0	0	4.300	3.893	MS	7,029	33,650	08/18/2020	03/25/2028
126650CZ1	CVS HEALTH CORP			1.2	2.B FE	123,768	135.1735	135,174	100,000	123,338	0	(430)	0	0	5.050	3.672	MS	1,347	5,050	02/24/2020	03/25/2048
126650DK3	CVS HEALTH CORP			1.2	2.B FE	196,628	119.0257	238,051	200,000	196,688	0	60	0	0	4.125	4.252	AO	2,063	4,148	03/26/2020	04/01/2040
136069TY7	CANADIAN IMPERIAL BANK OF COMMERCE	SD	C		1.C FE	1,507,680	103.3807	1,550,711	1,500,000	1,502,343	0	(1,557)	0	0	2.550	2.4					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967ME8	CITIGROUP INC			1,2,5	2 A FE	901,664	117,2939	938,351	800,000	893,034	0	(8,630)	0	0	3.980	2.411	MS	8,933	31,840	02/24/2020	03/20/2030
172967MF5	CITIGROUP INC			1,2,5	1 G FE	425,000	108,6925	461,943	425,000	425,000	0	0	0	0	3.352	3.353	AO	2,651	14,246	04/16/2019	04/24/2025
172967MR9	CITIGROUP INC			1,2,5	1 G FE	537,000	103,0459	553,356	537,000	537,000	0	0	0	0	1.678	1.678	MN	1,151	4,530	05/07/2020	05/15/2024
17325FAL2	CITIBANK NA	SD		1,2	1 E FE	994,530	100,0183	1,000,183	1,000,000	999,741	0	2,261	0	0	2.850	3.080	FA	11,004	28,500	08/23/2018	02/12/2021
17401QAU5	CITIZENS BANK NA			2	2 A FE	599,778	113,2751	679,651	600,000	599,849	0	46	0	0	3.750	3.755	FA	8,313	22,500	02/11/2019	02/18/2026
20030NB2	COMCAST CORP			1,2	1 G FE	234,116	125,3842	294,653	235,000	234,333	0	45	0	0	4.200	4.228	FA	3,729	9,870	08/05/2014	08/15/2034
20030NCH2	COMCAST CORP			1,2	1 G FE	546,842	115,1568	662,152	575,000	552,310	0	2,627	0	0	3.550	4.181	MN	3,402	20,413	11/09/2018	05/01/2028
20030NC22	COMCAST CORP			1,2	1 G FE	218,540	117,5779	235,156	200,000	218,204	0	(336)	0	0	3.450	2.975	FA	2,875	3,450	02/24/2020	02/01/2050
20030NDK4	COMCAST CORP			1,2	1 G FE	259,306	113,4853	295,062	260,000	259,375	0	69	0	0	3.300	3.343	AO	2,145	4,385	03/24/2020	04/01/2027
20268JAB9	COMMONSPIRIT HEALTH			1,2	2 A FE	290,000	109,9419	318,832	290,000	290,000	0	0	0	0	3.347	3.346	AO	2,427	10,785	08/07/2019	10/01/2029
20268JAE3	COMMONSPIRIT HEALTH			1,2	2 A FE	410,000	102,6390	420,820	410,000	410,000	0	0	0	0	1.547	1.547	AO	1,110	0	10/21/2020	10/01/2025
207597EM3	CONNECTICUT LIGHT AND POWER CO			1,2	1 E FE	474,815	100,4859	477,308	475,000	474,818	0	3	0	0	0.750	0.758	JD	297	0	11/16/2020	12/01/2025
209111FY4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1 G FE	99,338	121,8945	121,895	100,000	99,336	0	(2)	0	0	3.950	3.989	AO	988	1,986	03/26/2020	04/01/2050
21036PBF4	CONSTELLATION BRANDS INC			1,2	2 C FE	954,814	109,4769	1,034,557	945,000	954,217	0	(597)	0	0	2.875	2.753	MN	4,528	13,886	04/24/2020	05/01/2030
21688AAE2	COOPERATIVE RABOBANK UA (NEW YORK BRANC				1 D FE	324,574	112,0001	336,000	300,000	320,740	0	(3,834)	0	0	3.375	1.731	MN	1,125	10,125	02/24/2020	05/21/2025
224044BW6	COX COMMUNICATIONS INC			1	2 B FE	558,080	105,1910	573,395	547,000	554,472	0	(3,171)	0	0	3.250	2.525	JD	790	17,778	03/04/2020	12/15/2022
224044CK1	COX COMMUNICATIONS INC			1,2	2 B FE	349,417	129,2765	420,149	325,000	348,740	0	(484)	0	0	4.600	4.140	FA	5,648	14,950	08/06/2019	08/15/2047
22535WAG2	CREDIT AGRICOLE SA (LONDON BRANCH)		C	2,5	1 G FE	908,000	103,5368	940,114	908,000	908,000	0	0	0	1.907	1.907	JD	721	8,658	06/09/2020	06/16/2026	
22546QAP2	CREDIT SUISSE AG (NEW YORK BRANCH)			1	1 F FE	646,212	110,8852	665,311	600,000	637,831	0	(8,381)	0	0	3.625	1.847	MS	6,767	21,750	02/24/2020	09/09/2024
22550L2C4	CREDIT SUISSE AG (NEW YORK BRANCH)			1	1 E FE	948,376	109,1241	1,036,679	950,000	948,598	0	223	0	0	2.950	2.987	AO	6,383	14,013	04/06/2020	04/09/2025
22822VAL5	CROWN CASTLE INTERNATIONAL CORP			1,2	2 C FE	341,826	118,2350	354,705	300,000	338,150	0	(3,676)	0	0	4.300	2.510	FA	4,873	6,450	02/24/2020	02/15/2029
233851BJ2	DAIMLER FINANCE NORTH AMERICA LLC			1	2 A FE	297,117	108,3294	324,988	300,000	298,861	0	300	0	0	3.250	3.363	FA	4,063	9,750	07/24/2014	08/01/2024
233851DY7	DAIMLER FINANCE NORTH AMERICA LLC			1	2 A FE	331,382	102,6921	340,938	332,000	331,546	0	164	0	0	1.750	1.814	MS	1,791	2,905	03/05/2020	03/10/2023
24422ETV1	JOHN DEERE CAPITAL CORP	SD		1	1 F FE	503,470	103,2499	545,062	525,000	516,585	0	4,832	0	0	2.150	3.136	MS	3,543	11,288	03/12/2018	09/08/2022
24422ETZ2	JOHN DEERE CAPITAL CORP			1	1 F FE	424,779	100,0173	425,074	425,000	424,993	0	70	0	0	2.350	2.368	JJ	4,800	9,988	01/03/2018	01/08/2021
251526C9	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2 C FE	200,000	108,5309	217,062	200,000	200,000	0	0	0	0	3.547	3.548	MS	2,030	0	09/10/2020	09/18/2031
252131AJ6	DEXCOM INC			4	C	176,422	100,3260	175,571	175,000	175,571	(742)	(117)	12,227	0	0.250	0.096	MN	56	220	07/31/2020	11/15/2025
25272KAK9	DELL INTERNATIONAL LLC			1,2	2 C FE	235,638	121,8643	243,729	200,000	230,999	0	(4,639)	0	0	6.020	2.799	JD	535	12,040	02/24/2020	06/15/2026
25466AAN1	DISCOVER BANK			2	2 C FE	262,345	105,5444	263,861	250,000	260,819	0	(1,526)	0	0	4.682	2.943	FA	4,617	0	08/18/2020	08/09/2028
254687E9	WALT DISNEY CO			1	2 A FE	978,548	146,2928	1,097,196	750,000	974,592	0	(3,955)	0	0	5.400	3.483	AO	10,125	20,250	05/15/2020	10/01/2043
254687FN1	WALT DISNEY CO			1	1 G FE	131,927	110,7604	146,204	132,000	131,938	0	11	0	0	3.350	3.362	MS	1,191	2,223	03/19/2020	03/24/2025
25468PCT1	TWDC ENTERPRISES 18 CORP	SD		1	2 A FE	1,013,920	102,4461	1,024,461	1,000,000	1,003,410	0	(2,957)	0	0	2.550	2.240	FA	9,633	25,500	05/05/2017	02/15/2022
257375AN5	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2 A FE	316,111	106,8706	320,612	300,000	314,197	0	(1,914)	0	0	2.500	1.217	MN	958	3,750	06/19/2020	11/15/2024
26441CAF2	DUKE ENERGY CORP			1,2	2 A FE	335,072	101,3942	334,601	330,000	331,074	0	(2,328)	0	0	3.550	2.822	MS	3,449	11,715	04/05/2019	09/15/2021
26441CAT2	DUKE ENERGY CORP			1,2	2 A FE	458,528	116,3709	523,669	450,000	458,268	0	(182)	0	0	3.750	3.638	MS	5,625	16,875	08/06/2019	09/01/2046
26884TAL6	ERAC USA FINANCE LLC			1,2	2 A FE	299,736	110,9299	332,790	300,000	299,897	0	35	0	0	3.850	3.860	MN	1,476	11,550	07/07/2014	11/15/2024
278062AC8	EATON CORP			1	2 A FE	491,363	104,3709	506,199	485,000	489,489	0	(1,875)	0	0	2.750	2.232	MN	2,186	13,338	03/13/2020	11/02/2022
290876AD3	EMERA INC	C		2,5	3 A FE	384,580	116,1250	436,469	375,000	381,913	0	(1,761)	0	0	6.750	6.031	JD	1,125	25,313	05/13/2020	06/15/2076
29250NBC8	ENBRIDGE INC	C		2	2 C FE	196,711	111,0000	216,450	195,000	196,665	0	(46)	0	0	5.750	5.629	JJ	5,388	0	08/28/2020	07/15/2080
29250RAW6	ENBRIDGE ENERGY PARTNERS LP			1,2	2 A FE	238,474	121,1277	242,255	200,000	232,683	0	(5,791)	0	0	5.875	2.081	AO	2,481	11,750	02/24/2020	10/15/2025
29273RAY5	ENERGY TRANSFER OPERATING LP			1,2	2 C FE	294,467	109,5000	301,125	275,000	281,699	0	(2,176)	0	0	4.900	3.984	FA	5,615	13,475	07/02/2014	02/01/2024
29273RBK4	ENERGY TRANSFER OPERATING LP			1,2	2 C FE	274,412	109,8750	302,156	275,000	274,623	0	66	0	0	4.200	4.225	AO	2,438	11,550	01/11/2017	04/15/2027
29278NAH6	ENERGY TRANSFER OPERATING LP			1,2	2 C FE	324,333	107,2500	321,750	300,000	319,423	0	(4,910)	0	0	4.500	2.388	AO	2,850	13,500	02/24/2020	04/15/2024
29379VBP7	ENTERPRISE PRODUCTS OPERATING LLC			1	2 A FE	424,771	100,1234	425,524	425,000	424,987	0	74	0	0	2.800	2.817	FA	4,496	11,900	02/01/2018	02/15/2021
29379VBW2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2 A FE	223,850	117,4317	234,863	200,000	223,457	0	(393)	0	0	4.200	3.544	JJ	3,523	4,200	02/24/2020	01/31/2050
29404KAD6	ENVESTNET INC			3	B FE	256,125	104,4110	261,028	250,000	255,678	0	(447)	0	0	0.750	0.253	FA	682	0	08/18/2020	08/15/2025
298736AL3	EURONET WORLDWIDE INC			2	2 B FE	516,818	112,7340	591,854	525,000	517,258	0	439	0	0	0.750	1.106	MS	1,159	1,219	09/30/2020	03/15/2049
30034WAA4	EVERGY INC			1,2	2 B FE	972,893	106,0349	1,044,444	985,000	974,838	0	1,945	0	0	2.450	2.745	MS	7,106	12,066	04/01/2020	09/15/2024
30040WAJ7	EVERSOURCE ENERGY			1,2	2 A FE	299,442	99,6537	299,961	300,000	299,484	0	42	0	0	0.800	0.838	FA				

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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	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A./C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141GWL4	GOLDMAN SACHS GROUP INC			1,2,5	2 A FE	226,122	115.2263	230,453	200,000	224,791	0	(1,332)	0	0	3.691	1.650	JD	533	3,691	08/18/2020	06/05/2028
38141GXG4	GOLDMAN SACHS GROUP INC			1,2	1 G FE	808,240	107.4814	859,851	800,000	807,603	0	(637)	0	0	2.600	2.480	FA	8,320	10,400	02/24/2020	02/07/2030
38141XGL3	GOLDMAN SACHS GROUP INC			1,2,5	1 G FE	340,000	100.3366	341,144	340,000	340,000	0	0	0	0.627	0.627	MN	249	0	11/16/2020	11/17/2023	
38148LACO	GOLDMAN SACHS GROUP INC			2	2 A FE	196,977	110.2284	214,945	195,000	195,101	0	(19)	0	0	3.500	3.486	JJ	2,995	6,825	03/25/2015	01/23/2025
393657AK7	GREENBRIER COMPANIES INC			3	3 C FE	398,172	100.7780	428,307	425,000	403,841	0	5,669	0	0	2.875	4.626	FA	5,091	6,109	02/03/2020	02/01/2024
40139LAF0	GUARDIAN LIFE GLOBAL FUNDING			1	1 B FE	849,099	107.3744	912,682	850,000	849,400	0	188	0	0	2.900	2.922	MN	3,766	24,650	04/29/2019	05/06/2024
40139LAG8	GUARDIAN LIFE GLOBAL FUNDING			1	1 B FE	399,632	101.1850	404,740	400,000	399,670	0	38	0	0	1.100	1.119	JD	98	2,200	06/16/2020	06/23/2025
404119BN8	HCA INC			1	2 C FE	837,600	112.2500	898,000	800,000	824,739	0	(7,102)	0	0	5.000	3.962	MS	11,778	40,000	02/28/2019	03/15/2024
40414LAN9	HEALTHPEAK PROPERTIES INC			1,2	2 A FE	855,933	113.5234	964,949	850,000	854,293	0	(904)	0	0	4.000	3.869	JD	2,833	34,000	03/05/2019	06/01/2025
404280AT6	HSBC HOLDINGS PLC		C	2	2 C FE	199,500	110.0000	220,000	200,000	199,511	0	11	0	0	6.375	6.390	MS	3,223	6,375	05/05/2020	12/29/2049
42824CBF5	HEWLETT PACKARD ENTERPRISE CO			1,2	2 B FE	808,518	113.3529	918,158	810,000	808,732	0	214	0	0	4.650	4.696	AO	9,416	17,996	04/06/2020	10/01/2024
42824CBJ7	HEWLETT PACKARD ENTERPRISE CO			1,2	2 B FE	504,409	102.6270	518,266	505,000	504,485	0	76	0	0	1.450	1.482	AO	3,336	0	07/14/2020	04/01/2024
437076AV4	HOME DEPOT INC			1,2	1 F FE	972,635	155.4713	1,049,431	675,000	966,032	0	(6,602)	0	0	5.950	3.032	AO	10,041	20,081	05/15/2020	04/01/2041
438516BW5	HONEYWELL INTERNATIONAL INC		SD	1,2	1 F FE	405,764	106.6189	426,476	400,000	404,486	0	(1,208)	0	0	2.300	1.971	FA	3,476	9,379	12/10/2019	08/15/2024
442851AN1	HOWARD UNIVERSITY			1	2 C FE	160,000	103.0948	164,952	160,000	160,000	0	0	0	0	2.995	2.995	AO	1,198	3,035	01/31/2020	10/01/2031
442851AR2	HOWARD UNIVERSITY			1	2 C FE	140,000	98.9489	138,528	140,000	140,000	0	0	0	0	2.391	2.391	AO	837	707	07/08/2020	10/01/2027
446150AK0	HUNTINGTON BANCSHARES INC			2	2 A FE	531,069	101.7223	559,473	550,000	545,891	0	3,857	0	0	2.300	3.039	JJ	5,868	12,650	12/22/2016	01/14/2022
446150AM6	HUNTINGTON BANCSHARES INC			2	2 A FE	348,992	113.1756	396,115	350,000	349,351	0	147	0	0	4.000	4.047	MN	1,789	14,000	05/09/2018	05/15/2025
446413AP1	HUNTINGTON INGALLS INDUSTRIES INC			1,2	2 C FE	909,964	118.2636	1,076,199	910,000	910,003	0	39	0	0	4.200	4.200	MN	6,370	22,401	03/26/2020	05/01/2030
449786AY8	ING BANK NV		C	2	2 A FE	309,290	113.6811	312,623	275,000	286,559	0	(3,923)	0	0	5.800	4.154	MS	4,253	15,950	07/09/2014	09/25/2023
452308AT6	ILLINOIS TOOL WORKS INC		SD	1,2	1 F FE	1,029,760	108.6009	1,086,009	1,000,000	1,019,072	0	(6,189)	0	0	3.500	2.814	MS	11,667	35,000	03/14/2019	03/01/2024
45765UAB9	INSIGHT ENTERPRISES INC			3	3 B FE	547,263	126.7490	665,432	525,000	542,596	0	(3,038)	0	0	0.750	(0.063)	FA	1,488	1,781	08/10/2020	02/15/2025
45867GAB7	INTERDIGITAL WIRELESS INC			1	3 A FE	898,811	104.5180	940,662	900,000	898,963	0	151	0	0	2.000	2.033	JD	1,500	18,000	03/11/2020	06/01/2024
459200GS4	INTERNATIONAL BUSINESS MACHINES CORP			1	1 F FE	306,545	146.1427	328,821	225,000	304,644	0	(1,900)	0	0	5.600	3.110	MN	1,085	12,600	05/15/2020	11/30/2039
459200KA8	INTERNATIONAL BUSINESS MACHINES CORP			1	1 F FE	678,293	115.7175	786,879	680,000	678,553	0	166	0	0	3.500	3.530	MN	3,041	23,800	05/08/2019	05/15/2029
460690BN9	INTERPUBLIC GROUP OF COMPANIES INC			1	2 B FE	495,415	102.4374	501,943	490,000	491,628	0	(2,110)	0	0	3.750	3.296	AO	4,594	18,375	03/06/2019	10/01/2021
46124HAB2	INTUIT INC			1,2	1 G FE	200,841	101.3276	203,668	201,000	200,857	0	16	0	0	0.950	0.966	JJ	965	0	06/25/2020	07/15/2025
462222AB6	IONIS PHARMACEUTICALS INC			1	1 D	696,792	101.9850	739,391	725,000	699,963	0	3,172	0	0	0.125	1.018	JD	40	713	08/24/2020	12/15/2024
465685AK1	ITC HOLDINGS CORP			1,2	2 B FE	514,250	111.2507	556,254	500,000	508,283	0	(1,443)	0	0	3.250	2.908	JD	45	16,250	08/04/2016	06/30/2026
46625HHF0	JPMORGAN CHASE & CO			1	1 F FE	283,655	154.8874	348,497	225,000	273,370	0	(1,779)	0	0	6.400	4.591	MN	1,840	14,400	07/01/2014	05/15/2038
46625HQJ2	JPMORGAN CHASE & CO		SD	2	1 F FE	1,703,417	100.1992	1,703,386	1,700,000	1,700,063	0	(732)	0	0	2.550	2.506	MS	14,450	43,350	03/14/2016	03/01/2021
46647PAF3	JPMORGAN CHASE & CO			1,2,5	1 F FE	614,036	113.4574	652,380	575,000	612,005	0	(2,031)	0	0	3.540	2.412	MN	3,393	15,045	08/18/2020	05/01/2028
46647PBD7	JPMORGAN CHASE & CO			1,2,5	1 F FE	887,968	115.3429	922,743	800,000	880,630	0	(7,338)	0	0	3.702	2.364	MN	4,525	29,616	02/24/2020	05/06/2030
46647PB5	JPMORGAN CHASE & CO			1,2,5	1 F FE	265,000	110.7076	293,375	265,000	265,000	0	0	0	0	3.109	3.109	AO	1,579	4,119	04/15/2020	04/22/2051
46647PBT2	JPMORGAN CHASE & CO			1,2,5	1 F FE	350,000	101.1147	353,901	350,000	350,000	0	0	0	0	1.045	1.045	MN	427	0	11/12/2020	11/19/2026
46849LSW2	JACKSON NATIONAL LIFE GLOBAL FUNDING			1	1 F FE	648,031	103.2109	670,871	650,000	649,391	0	399	0	0	2.500	2.565	JD	181	16,250	06/20/2017	06/27/2022
476559DC6	JERSEY CENTRAL POWER & LIGHT CO			1,2	2 B FE	350,907	111.6934	335,080	300,000	347,409	0	(3,498)	0	0	4.300	0.919	JJ	5,948	0	08/19/2020	01/15/2026
48123VAD4	J2 GLOBAL INC			4	4 A FE	590,249	103.6500	595,988	575,000	588,254	0	(1,963)	0	0	1.750	1.337	MN	1,677	9,671	02/12/2020	11/01/2026
48129KAE0	JPMORGAN CHASE FINANCIAL COMPANY LLC			1	1 F FE	255,152	107.5580	268,895	250,000	254,478	0	(674)	0	0	0.250	(0.513)	MN	104	313	08/24/2020	05/01/2023
48203RAN4	JUNIPER NETWORKS INC			1,2	2 B FE	512,877	101.1978	519,145	513,000	512,878	0	1	0	0	1.200	1.205	JD	359	0	12/03/2020	12/10/2025
48242WAB2	KBR INC			4	4 A	695,112	136.5000	887,250	650,000	688,303	0	(6,868)	31,061	0	2.500	0.401	MN	2,708	9,688	07/29/2020	11/01/2023
48273UAA0	STRIDE INC			3	3 B	186,374	81.2750	182,869	225,000	182,869	(3,533)	28	0	1.125	4.092	MS	851	0	12/28/2020	09/01/2027	
48305QAA1	KAISER FOUNDATION HOSPITALS			1	1 D FE	772,980	103.5697	789,201	762,000	765,529	0	(2,719)	0	0	3.500	3.118	AO	6,668	26,670	03/07/2018	04/01/2022
483548AF0	KAMAN CORP			3	3 C FE	795,317	115.1280	805,896	700,000	757,157	0	(17,209)	3,162	0	3.250	0.634	MN	3,792	22,750	02/24/2020	05/01/2024
494550BV7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2 B FE	319,161	111.6252	334,876	300,000	316,284	0	(2,877)	0	0	4.250	2.579	MS	4,250	6,375	05/11/2020	09/01/2024
49456BAP6	KINDER MORGAN INC			1,2	2 B FE	224,052	117.1759	234,352	200,000	221,643	0	(2,409)	0	0	4.300	2.581	MS	2,867	8,600	02/24/2020	03/01/2028
49926DAB5	KNOWLES CORP			3	3 A FE	737,647	114.1420	801,277	702,000	714,502	0	(14,101)	37,476	0	3.250	1.092	MN	3,803	22,815	02/05/2020	11/01/2021
50075NAZ7	MONDELEZ INTERNATIONAL INC			2	2 B FE	287,231	144.4037	324,908	225,000	277,605	0	(1,669)	0	0	6.500	4.641	FA	5,769	14,625	07/09/2014	02/09/2040
50249AAFO	LYB INTERNATIONAL FINANCE III LLC			1,2	2 B FE	220,299	101.3675	224,022	221,000	220,331	0	3									

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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	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Amortization/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156RBB3	METLIFE INC			1	1 G FE	535,705	110.7586	553,793	500,000	515,025	0	(5,572)	0	0	4.368	3.185	MUSD	971	21,840	12/22/2016	09/15/2023
59156RBS6	METLIFE INC			1,2,5	2 B FE	336,250	152.5000	381,250	250,000	328,146	0	(4,290)	0	0	9.250	5.677	AO	5,332	23,125	02/28/2017	04/08/2068
59217GDB2	METROPOLITAN LIFE GLOBAL FUNDING I				1 D FE	366,505	102.9871	377,963	367,000	366,757	0	164	0	0	2.400	2.446	JD	343	8,808	06/11/2019	06/17/2022
594918BB9	MICROSOFT CORP	SD		1,2	1 A FE	891,055	108.3871	921,290	850,000	884,356	0	(6,699)	0	0	2.700	1.617	FA	8,861	11,475	03/17/2020	02/12/2025
59524QA3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC			1,2	2 B FE	164,959	111.7529	184,392	165,000	164,974	0	10	0	0	4.100	4.103	MN	864	6,765	05/07/2018	05/15/2028
6174468T9	MORGAN STANLEY			1,2,5	1 F FE	203,000	100.1316	203,267	203,000	203,000	0	0	0	0	0.560	0.560	MN	152	0	11/09/2020	11/10/2023
6174468V4	MORGAN STANLEY			1,2,5	1 F FE	309,000	100.5970	310,845	309,000	309,000	0	0	0	0	0.985	0.985	JD	178	0	12/07/2020	12/10/2026
61744YAP3	MORGAN STANLEY			1,2,5	2 A FE	885,272	115.5638	924,510	800,000	876,851	0	(8,421)	0	0	3.772	2.291	JJ	13,160	15,088	02/24/2020	01/24/2029
61746BCY0	MORGAN STANLEY			1	2 A FE	1,312,576	127.2758	1,463,672	1,150,000	1,276,803	0	(19,736)	0	0	6.250	4.032	FA	28,351	71,875	02/28/2019	08/09/2026
61747WAF6	MORGAN STANLEY			1	2 A FE	410,076	100.2015	393,792	393,000	393,546	0	(8,277)	0	0	5.750	3.583	JJ	9,792	22,598	12/18/2018	01/25/2021
62854AAN4	MYLAN II BV			1,2	2 C FE	260,449	114.5125	314,909	275,000	264,235	0	1,701	0	0	3.950	4.774	JD	483	10,863	09/19/2018	06/15/2026
629377CG5	NRG ENERGY INC			2	3 B	835,347	114.0830	855,623	750,000	820,356	0	(14,751)	0	0	2.750	0.594	JD	1,719	20,625	02/03/2020	06/01/2048
64952WDG5	NEW YORK LIFE GLOBAL FUNDING				1 A FE	819,434	107.4075	880,742	820,000	819,621	0	108	0	0	2.875	2.889	AO	5,304	23,575	04/03/2019	04/10/2024
64952WDQ3	NEW YORK LIFE GLOBAL FUNDING				1 A FE	199,796	101.1017	202,203	200,000	199,817	0	21	0	0	0.950	0.971	JD	37	950	06/17/2020	06/24/2025
65339KA77	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2 A FE	489,155	113.6264	568,132	500,000	491,331	0	1,210	0	0	3.550	3.861	MN	2,958	17,942	02/28/2019	05/01/2027
65473PAK1	NISOURCE INC			1,2	2 B FE	229,430	100.6152	231,415	230,000	229,471	0	41	0	0	0.950	1.001	FA	807	0	08/12/2020	08/15/2025
65473QB22	NISOURCE INC			1,2	2 B FE	267,652	113.0449	310,873	275,000	269,115	0	811	0	0	3.490	3.872	MN	1,226	9,598	02/28/2019	05/15/2027
666807BP6	NORTHROP GRUMMAN CORP			1,2	2 B FE	499,563	125.2323	551,022	440,000	498,466	0	(1,097)	0	0	4.030	3.272	AO	3,743	17,732	03/13/2020	10/15/2047
668771AA6	NORTONLIFELOCK INC			1,2	3 A FE	461,496	116.9350	467,740	400,000	459,973	0	(1,522)	0	0	2.000	(6.601)	FA	3,022	0	12/15/2020	08/15/2022
67066GAH7	NVIDIA CORP			1,2	1 F FE	199,484	120.7342	241,468	200,000	199,473	0	(11)	0	0	3.500	3.515	AO	1,750	3,519	03/26/2020	04/01/2050
681936BH2	OMEGA HEALTHCARE INVESTORS INC			1,2	2 C FE	114,396	114.3662	114,366	100,000	112,393	0	(2,003)	0	0	5.250	2.489	JJ	2,421	2,625	02/27/2020	01/15/2026
682680AU7	ONEOK INC			1,2	2 C FE	225,434	114.1173	228,235	200,000	223,048	0	(2,386)	0	0	4.550	2.792	JJ	4,196	4,550	02/24/2020	07/15/2028
682680BD4	ONEOK INC			1,2	2 B FE	799,248	119.8145	940,544	785,000	797,793	0	(1,455)	0	0	5.850	5.471	JJ	21,175	8,674	05/12/2020	01/15/2026
68389XAM7	ORACLE CORP			1	1 G FE	503,025	142.8338	535,627	375,000	500,178	0	(2,847)	0	0	5.375	3.087	JJ	9,294	10,078	05/15/2020	07/15/2040
68389XB0	ORACLE CORP			1,2	1 G FE	448,416	102.7218	462,248	450,000	449,673	0	239	0	0	2.500	2.554	MN	1,438	11,250	04/28/2015	05/15/2022
68389XB0	ORACLE CORP	SD		1,2	1 G FE	2,497,500	101.0091	2,525,228	2,500,000	2,499,637	0	539	0	0	1.900	1.921	MS	13,986	47,500	11/01/2016	09/15/2021
68389XB0	ORACLE CORP			1,2	1 G FE	630,908	121.9492	731,695	600,000	630,768	0	(140)	0	0	3.850	3.596	AO	5,775	11,550	08/18/2020	04/01/2060
686514AE0	ORLANDO HEALTH INC			1,2	1 F FE	170,000	111.6013	189,722	170,000	170,000	0	0	0	0	3.777	3.777	AO	1,605	6,421	01/30/2018	10/01/2028
693304AY3	PECO ENERGY CO			1,2	1 E FE	424,571	105.3193	447,607	425,000	424,578	0	7	0	0	2.800	2.805	JD	529	6,181	06/01/2020	06/15/2050
693475AV7	PNC FINANCIAL SERVICES GROUP INC			2	1 G FE	461,034	108.9406	490,233	450,000	457,130	0	(2,253)	0	0	3.500	2.941	JJ	6,913	15,750	04/01/2019	01/23/2024
69349LAK4	PNC BANK NA	SD		2	1 G FE	514,936	105.2266	552,440	525,000	520,521	0	2,060	0	0	2.950	3.379	JJ	6,496	15,488	03/12/2018	01/30/2023
69352PAE3	PPL CAPITAL FUNDING INC			1,2	2 A FE	359,639	104.8683	359,698	343,000	355,226	0	(4,413)	0	0	3.500	1.329	JD	1,000	12,005	05/20/2020	12/01/2022
69352PAQ6	PPL CAPITAL FUNDING INC			1,2	2 A FE	949,677	118.9214	1,129,753	950,000	949,710	0	33	0	0	4.125	4.129	AO	8,273	20,900	04/01/2020	04/15/2030
69353REQ7	PNC BANK NA			2	1 F FE	267,763	110.8835	277,209	250,000	264,967	0	(2,796)	0	0	3.250	1.807	JD	677	8,125	02/24/2020	06/01/2025
69371RO66	PACCAR FINANCIAL CORP			1,2	1 E FE	299,757	104.7348	314,204	300,000	299,799	0	42	0	0	1.800	1.817	FA	2,175	2,700	01/30/2020	02/06/2025
69371RQ90	PACCAR FINANCIAL CORP			1,2	1 E FE	202,734	100.0063	203,013	203,000	202,768	0	34	0	0	0.350	0.394	FA	276	0	08/04/2020	08/11/2023
694308HC4	PACIFIC GAS AND ELECTRIC CO			1	2 C FE	103,559	104.3048	104,305	100,000	102,969	0	(590)	0	0	3.250	1.869	JD	144	1,625	07/16/2020	06/15/2023
694308JL2	PACIFIC GAS AND ELECTRIC CO			1	2 C FE	315,463	107.4772	322,432	300,000	314,109	0	(1,354)	0	0	3.450	2.343	JJ	5,175	0	07/14/2020	07/01/2025
6944PL2B4	PACIFIC LIFE GLOBAL FUNDING II				1 D FE	99,778	101.4030	101,403	100,000	99,801	0	23	0	0	1.200	1.246	JD	23	600	06/17/2020	06/24/2025
695114CU0	PACIFICORP			1,2	1 E FE	234,565	114.9678	270,174	235,000	234,635	0	39	0	0	3.500	3.521	JD	366	8,225	02/25/2019	06/15/2029
697435AE5	PALO ALTO NETWORKS INC			1	4 C FE	327,720	132.6460	431,100	325,000	327,489	0	(238)	8,179	0	0.375	0.200	JD	102	586	07/30/2020	06/01/2025
701094AM6	PARKER-HANNIFIN CORP			1,2	2 A FE	497,771	107.3726	534,716	498,000	497,842	0	47	0	0	2.700	2.100	JD	635	13,446	06/05/2019	06/14/2024
70202LAA0	PARSONS CORP			1,2	2 C	1,012,617	105.0290	1,050,290	1,000,000	1,012,393	0	(223)	0	0	0.250	(0.019)	FA	910	0	12/21/2020	08/15/2025
70450YAG8	PAYPAL HOLDINGS INC			1,2	2 A FE	352,929	104.4926	368,859	353,000	352,939	0	9	0	0	1.650	1.654	JD	485	3,123	05/11/2020	06/01/2025
70462GAB4	PEACEHEALTH			1,2	1 F FE	195,000	102.0249	198,949	195,000	195,000	0	0	0	0	1.375	1.375	MN	343	276	10/01/2020	11/15/2025
709599A53	PENSKE TRUCK LEASING CO LP			1,2	2 B FE	626,338	102.6161	641,351	625,000	625,176	0	(196)	0	0	3.375	3.340	FA	8,789	21,094	02/28/2019	02/01/2022
709599AZ7	PENSKE TRUCK LEASING CO LP			1,2	2 B FE	218,052	111.9283	223,857	200,000	215,072	0	(2,980)	0	0	3.950	1.991	MS	2,436	7,900	02/27/2020	03/10/2025
709599BB9	PENSKE TRUCK LEASING CO LP			1,2	2 B FE	349,286	108.9727	381,404	350,000	349,603	0	128	0	0	3.900	3.939	FA	5,688	13,650	05/07/2018	02/01/2024
709599BD5	PENSKE TRUCK LEASING CO LP			1,2	2 B FE	207,856	101.6109	211,351													

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

E10.11

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's Amortization/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75513ECG4	RAYTHEON TECHNOLOGIES CORP			1.2	2.A FE	267,200	107.6955	267,085	248,000	264,518	0	(2,682)	0	0	3.200	0.968	MS	2,337	3,968	06/30/2020	03/15/2024
756109AN4	REALTY INCOME CORP			1.2	1.G FE	306,263	100.0000	311,000	311,000	308,968	0	1,080	0	0	3.250	3.629	AO	2,134	10,108	06/04/2018	10/15/2022
756109AX2	REALTY INCOME CORP			1.2	1.G FE	308,514	113.3741	340,122	300,000	308,098	0	(416)	0	0	3.250	2.931	JJ	4,496	1,815	05/29/2020	01/15/2031
756109AZ7	REALTY INCOME CORP			1.2	1.G FE	308,487	99.7541	310,235	311,000	308,510	0	23	0	0	0.750	0.908	MS	110	0	12/09/2020	03/15/2026
76131VAB9	RETAIL PROPERTIES OF AMERICA INC			1.2	2.C FE	123,476	106.0807	132,601	125,000	123,521	0	45	0	0	4.750	4.905	MS	2,078	0	08/20/2020	09/15/2030
771367CE7	ROCHESTER GAS AND ELECTRIC CORP			1.2	1.F FE	200,000	100.3397	200,679	200,000	200,000	0	0	0	0	1.850	1.850	JD	391	0	11/16/2020	12/01/2030
78081BAD5	ROYALTY PHARMA PLC			1.2	2.C FE	1,001,272	102.0871	1,005,558	985,000	1,001,147	0	(125)	0	0	2.200	2.008	MS	7,163	0	11/30/2020	09/02/2030
78355HKH1	RYDER SYSTEM INC			1.2	2.B FE	239,688	107.5803	261,420	243,000	240,462	0	774	0	0	3.750	4.205	JD	557	9,113	03/18/2020	06/09/2023
78355HKH8	RYDER SYSTEM INC			1.2	2.B FE	369,700	105.7638	391,326	370,000	369,782	0	59	0	0	2.500	2.517	MS	3,083	9,841	08/01/2019	09/01/2024
784710AB1	SSM HEALTH CARE CORP			1.2	1.E FE	1,130,000	106.8943	1,207,906	1,130,000	1,130,000	0	0	0	0	3.688	3.687	JD	3,473	41,674	04/25/2018	06/01/2023
785592AH9	SABINE PASS LIQUEFACTION LLC			1.2	2.C FE	380,167	105.2500	368,375	350,000	358,369	0	(8,490)	0	0	6.250	3.675	MS	6,441	21,875	04/11/2018	03/15/2022
785592AU0	SABINE PASS LIQUEFACTION LLC			1.2	2.C FE	214,920	114.7500	229,500	200,000	213,407	0	(1,513)	0	0	4.200	3.085	MS	2,473	8,400	02/24/2020	03/15/2028
797440BY9	SAN DIEGO GAS & ELECTRIC CO			1.2	1.F FE	199,734	113.3138	226,628	200,000	199,739	0	5	0	0	3.320	3.327	AO	1,402	3,468	03/31/2020	04/15/2050
80282KA6E	SANTANDER HOLDINGS USA INC			2	2.A FE	219,676	113.0602	226,120	200,000	216,654	0	(3,022)	0	0	4.500	2.447	JJ	4,100	4,500	02/27/2020	07/17/2025
806851AJ0	SCHLUMBERGER HOLDINGS CORP			1.2	2.A FE	509,255	108.6447	543,224	500,000	506,188	0	(1,776)	0	0	3.750	3.344	MN	3,125	18,750	04/01/2019	05/01/2024
808513AX3	CHARLES SCHWAB CORP			1.2	1.F FE	331,770	113.7522	341,257	300,000	326,635	0	(5,135)	0	0	3.850	1.663	MN	1,283	11,550	02/24/2020	05/21/2025
816851BG3	SEMPRA ENERGY			1.2	2.A FE	214,680	114.0080	228,016	200,000	213,190	0	(1,490)	0	0	3.400	2.350	FA	2,833	3,400	02/24/2020	02/01/2028
81762PAE2	SERVICENOW INC			1.2	2.A FE	298,878	97.4465	292,340	300,000	298,920	0	42	0	0	1.400	1.440	MS	1,633	0	08/06/2020	09/01/2030
822582CH3	SHELL INTERNATIONAL FINANCE BV		C	1.2	1.D FE	616,033	112.5452	709,035	630,000	616,236	0	203	0	0	3.250	3.368	AO	4,834	10,238	04/01/2020	04/06/2050
826919AB8	SILICON LABORATORIES INC			1.2	3.B	156,016	138.4520	152,678	150,000	152,398	0	(2,070)	0	0	1.375	0.000	MS	688	0	03/22/2019	03/01/2022
842400GG2	SOUTHERN CALIFORNIA EDISON CO			1.2	2.A FE	225,074	117.5053	235,011	200,000	224,568	0	(506)	0	0	4.000	3.289	AO	2,000	8,000	02/24/2020	04/01/2047
842400GH0	SOUTHERN CALIFORNIA EDISON CO			1.2	1.G FE	546,770	100.4247	549,323	547,000	546,989	0	80	0	0	2.900	2.913	MS	5,288	15,863	02/28/2018	03/01/2021
842434CP5	SOUTHERN CALIFORNIA GAS CO			1.2	1.D FE	657,596	110.6469	664,988	601,000	650,929	0	(6,667)	0	0	3.200	1.169	JD	855	19,232	06/02/2020	06/15/2025
842587CV7	SOUTHERN CO			1.2	2.B FE	603,152	111.8764	699,228	625,000	609,642	0	2,466	0	0	3.250	3.748	JJ	10,156	20,313	03/05/2019	07/01/2026
844741BH0	SOUTHWEST AIRLINES CO			1.2	2.A FE	197,232	108.6250	196,261	192,000	196,261	0	(972)	0	0	4.750	3.750	MN	1,444	4,580	06/03/2020	05/04/2023
845011AC9	SOUTHWEST GAS CORP			1.2	1.G FE	124,843	105.2259	131,532	125,000	124,851	0	9	0	0	2.200	2.214	JD	122	1,459	06/01/2020	06/15/2030
848637AE4	SPLUNK INC			3.C	3.C	511,369	103.8020	519,010	500,000	511,252	0	(117)	0	0	1.125	0.767	JD	250	2,969	12/03/2020	06/15/2027
855244A2Z	STARBUCKS CORP			1.2	2.A FE	318,390	107.9841	323,952	300,000	317,779	0	(611)	0	0	2.550	1.874	MN	978	3,995	08/18/2020	11/15/2030
855244BA6	STARBUCKS CORP			1.2	2.A FE	794,640	114.8895	919,116	800,000	794,710	0	70	0	0	3.500	3.536	MN	3,578	14,622	05/04/2020	11/15/2050
857477BM4	STATE STREET CORP			2.5	1.F FE	355,000	108.6559	385,728	355,000	355,000	0	0	0	0	2.901	2.902	MS	2,603	5,149	03/26/2020	03/30/2026
868459AD0	SUPERNU PHARMACEUTICALS INC			3.BZ	3.BZ	770,369	94.9020	782,942	825,000	778,913	9,389	15,200	0	0	0.625	2.783	AO	1,289	5,156	02/03/2020	04/01/2023
86960BAX0	SVENSKA HANDELSBANKEN AB		C	1.2	1.C FE	570,680	109.2990	601,145	550,000	563,203	0	(4,323)	0	0	3.900	3.024	MN	2,443	21,450	04/01/2019	11/20/2023
87157DAD1	SYNAPTICS INC			1.2	4.A FE	301,328	138.2280	414,684	300,000	301,389	0	(458)	10,133	0	0.500	0.178	JD	67	1,500	05/15/2020	06/15/2022
87165BAG8	SYNCHRONY FINANCIAL			1.2	2.C FE	219,756	112.2649	224,530	200,000	216,678	0	(3,078)	0	0	4.500	2.450	JJ	3,950	4,500	02/24/2020	07/23/2025
87236YAH1	TD AMERITRADE HOLDING CORP			1.2	1.F FE	361,998	109.7325	384,064	350,000	357,930	0	(2,353)	0	0	3.750	2.995	AO	3,281	13,125	04/01/2019	04/01/2024
87264AAW5	T-MOBILE USA INC			1.2	2.C FE	931,114	121.4578	1,141,703	940,000	931,327	0	213	0	0	4.375	4.447	AO	8,682	21,248	04/03/2020	04/15/2040
87305QCH2	TTX CO			1	1.F FE	515,790	111.2483	550,679	495,000	510,292	0	(3,530)	0	0	3.600	2.786	JJ	8,217	17,820	06/06/2019	01/15/2025
87938WAC7	TELEFONICA EMISIONES SAU		C	1	2.C FE	715,076	149.7037	785,944	525,000	703,696	0	(8,178)	0	0	7.045	4.060	JD	1,130	36,986	08/06/2019	06/20/2036
88732JB9D	TIME WARNER CABLE LLC			1.2	2.C FE	291,393	116.5253	349,576	300,000	292,535	0	215	0	0	4.500	4.684	MS	3,975	13,500	07/02/2014	09/15/2042
889184AD9	TOLEDO HOSPITAL			1.2	1.F FE	1,032,439	119.1609	1,070,065	898,000	1,018,230	0	(12,894)	0	0	5.750	3.768	MN	6,598	51,635	12/03/2019	11/15/2038
89114QCD8	TORONTO-DOMINION BANK		C	1.2	1.D FE	199,778	103.1276	206,255	200,000	199,864	0	70	0	0	1.900	1.936	JD	317	3,800	10/07/2019	12/01/2022
89114QCK2	TORONTO-DOMINION BANK		C	1	1.D FE	468,689	100.0495	470,233	470,000	468,768	0	80	0	0	0.750	0.807	MS	1,077	0	09/09/2020	09/11/2025
89190SAC3	GLOBAL PAYMENTS INC			1.2	2.C FE	603,366	118.7594	712,556	600,000	602,537	0	(393)	0	0	4.800	4.705	AO	7,200	28,800	12/11/2018	04/01/2026
892330AD3	TOYOTA INDUSTRIES CORP		C	1.2	1.F FE	370,000	102.8499	380,545	370,000	370,000	0	0	0	0	3.110	3.110	MS	3,484	11,507	03/05/2019	03/12/2022
89236DP7	TOYOTA MOTOR CREDIT CORP		SD	1	1.E FE	1,003,000	102.3415	1,023,415	1,000,000	1,000,803	0	(760)	0	0	2.600	2.520	JJ	12,278	26,000	01/16/2018	01/11/2022
89236TGL3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	319,712	105.3302	337,057	320,000	319,784	0	59	0	0	2.000	2.019	AO	1,493	6,400	10/02/2019	10/07/2024
89641UAD3	TRINITY ACQUISITION PLC		C	1.2	2.B FE	229,706	101.5000	233,450	230,000	229,963	0	60	0	0	3.500	3.524	MS	2,370	8,050	03/17/2016	09/15/2021
89788JAB5	TRUIST BANK			2	1.F FE	460,677	101.9513	469,995	461,000	460,764	0	86	0	0	1.250	1.274	MS	1,793	2,881	03/04/2020	03/09/2023
899042AC9	TUFTS MEDICAL CENTER INC			1	2.A FE	575,515	137.2221	644,944	470,000	567,354	0	(4,925)	0	0	7.000	4.899	JJ	16,450	32,900	03/29/2019	01/01/2038
90184LAF9	TWITTER INC			1	3.B	630,513	121.2780	788,307	650,000	635,612	0	4,025	0	0	0.250	0.902	JD	72	1,625	02/03/2020	06/15/2024
902494BJ1	TYSON FOODS INC			1.2	2.B FE	221,310	114.9119	229,824	200,000	218,364	0	(2,946)	0	0	4.000	2.057	MS	2,667	8,000	02/24/2020	03/01/2026
90265EAR1	UDR INC			1.2	2.A FE	330,720	110.2522	330,757	300,000	329,779	0	(941)	0	0	3.000	1.939	FA	3,400	0	08/18/2020	08/15/2031
907818EV6	UNION PACIFIC CORP			1.2	2.A FE	554,620	124.3371	621,686	500,000	551,498	0	(2,127)	0	0	4.375	3.568	MS	6,745	21,875	07/09/2019	09/10/2038
91159HHZ6	U.S. BANCOR																				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804FA7	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	233,808	144.8413	289,683	200,000	230,895	0	(1,400)	0	0	6.000	4.569	JJ	5,533	12,000	11/14/2018	01/15/2036
927804FG4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	231,318	182.7839	274,176	150,000	226,540	0	(2,692)	0	0	8.875	4.646	MN	1,701	13,313	02/28/2019	11/15/2038
928298AP3	VISHAY INTERTECHNOLOGY INC				3.A FE	853,894	104.0180	910,158	875,000	860,369	0	3,052	0	0	2.250	2.649	JD	875	19,688	02/03/2020	06/15/2025
928563AE5	VMWARE INC			1,2	2.C FE	112,270	117.1187	117,119	100,000	111,513	0	(757)	0	0	4.650	2.627	MN	594	2,816	07/16/2020	05/15/2027
92857TAH0	VODAFONE GROUP PLC		C	1	2.B FE	867,559	148.0693	1,036,485	700,000	845,499	0	(12,266)	0	0	7.875	5.008	FA	20,825	55,125	03/01/2019	02/15/2030
928668AP7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	284,907	103.0298	294,665	286,000	285,679	0	371	0	0	4.000	4.134	MN	1,557	11,440	11/07/2018	11/12/2021
928668AR3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	213,810	109.9802	219,960	200,000	210,496	0	(3,314)	0	0	4.250	2.345	MN	1,133	8,500	01/16/2020	11/13/2023
92886TAJ1	VONAGE HOLDINGS CORP				4.B	222,477	108.5000	217,000	200,000	217,000	(5,157)	(320)	0	0	1.750	(1,405)	JD	292	0	12/10/2020	06/01/2024
94974GNL1	WELLS FARGO & CO			1,2,5	2.B FE	185,360	132.8033	220,453	166,000	184,620	0	(560)	0	0	5.950	4.925	JD	439	9,877	04/16/2019	12/01/2086
949746SA0	WELLS FARGO & CO		SD		2.A FE	2,497,725	100.9993	2,524,983	2,500,000	2,499,721	0	500	0	0	2.100	2.120	JJ	22,604	52,500	11/01/2016	07/26/2021
949746TB7	WELLS FARGO & CO				2.B FE	96,599	131.6846	97,447	74,000	93,786	0	(1,731)	0	0	7.950	4.300	MN	752	5,883	06/19/2019	11/15/2029
95000U2C6	WELLS FARGO & CO			1,2	1.F FE	943,565	108.9685	997,062	915,000	942,207	0	(1,545)	0	0	3.750	2.680	JJ	14,964	21,938	10/21/2020	01/24/2024
95000U2H5	WELLS FARGO & CO			1,2,5	1.F FE	813,096	105.5950	844,760	800,000	810,813	0	(2,283)	0	0	2.406	2.037	AO	3,261	19,248	02/24/2020	10/30/2025
95000U2Q5	WELLS FARGO & CO			1,2,5	2.A FE	605,000	108.4203	655,943	605,000	605,000	0	0	0	0	3.068	3.068	AO	3,145	9,281	04/23/2020	04/30/2041
958102AP0	WESTERN DIGITAL CORP				2.C FE	697,740	99.4740	770,924	775,000	726,433	0	14,273	0	0	1.500	3.634	FA	4,844	10,144	02/03/2020	02/01/2024
960386AN0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP			1,2	2.C FE	216,338	109.5261	219,052	200,000	212,955	0	(3,383)	0	0	4.400	2.240	MS	2,591	8,800	02/24/2020	03/15/2024
96950FAM6	WILLIAMS COMPANIES INC			1,2	2.B FE	773,988	110.1915	798,888	725,000	758,692	0	(10,973)	0	0	4.300	2.637	MS	10,132	31,175	08/06/2019	03/04/2024
974637AB6	WINNEBAGO INDUSTRIES INC				2.C FE	507,809	118.6400	533,880	450,000	507,324	0	(485)	0	0	1.500	(1,452)	AO	1,725	0	12/31/2020	04/01/2025
98420EAC9	XLIT LTD		C	1	2.A FE	104,615	114.2293	119,941	105,000	104,821	0	44	0	0	4.450	4.495	MS	1,181	4,673	03/24/2015	03/31/2025
984851AG0	YARA INTERNATIONAL ASA		C	1,2	2.B FE	375,000	108.0067	405,025	375,000	375,000	0	0	0	0	3.148	3.148	JD	885	5,903	05/28/2020	06/04/2030
W9T10ZEB7	SVENSKA HANDELSBANKEN AB		D	2	2.B FE	189,260	109.0000	218,000	200,000	189,532	0	193	11,977	0	6.250	6.660	MAR	10,417	12,813	02/14/2019	12/29/2049
329999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						177,822,697	X X X	190,973,476	171,825,500	176,959,247	(1,082)	(520,041)	286,589	0	X X X	X X X	X X X	1,397,212	4,462,250	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
03464LAA4	AOMT 2020-4 A1 - CMO/RMBS			4	1.A FE	431,082	100.4491	433,022	431,086	431,080	0	(2)	0	0	1.469	1.466	MON	528	2,639	07/17/2020	05/26/2065
03464WAA0	AOMT 2020-5 A1 - RMBS			4	1.D FM	418,806	100.6946	421,720	418,812	418,805	0	1,370	0	0	1.373	1.370	MON	479	0	08/26/2020	05/25/2065
03465AA7	AOMT 2020-6 A1 - CMO/RMBS			4	1.A FE	387,855	100.1697	388,515	387,857	387,854	0	(3)	0	0	1.261	1.259	MON	408	1,630	09/10/2020	05/25/2065
07331UA6	BOMFT 2017-SPL5 A - CMO/RMBS			4	1.D FM	564,224	101.9463	568,455	557,602	562,350	0	(3,122)	0	0	3.500	3.129	MON	163	19,516	03/02/2018	06/28/2057
07332BA7	BOMFT 2017-RT1 A1 - RMBS			4	1.D FM	494,565	101.8364	505,226	496,116	494,970	0	590	0	0	3.000	3.147	MON	124	14,883	03/21/2019	03/28/2057
12553HA6	CIM 2017-7 A - CMO/RMBS			4	1.D FM	393,346	101.5138	395,781	389,879	392,399	0	(902)	0	0	3.000	2.658	MON	975	11,696	10/04/2017	04/25/2057
17328BA2	CMLTI 19IMC1 A1 - CMO/RMBS			4	1.D FM	86,848	102.0635	88,688	86,895	86,749	0	(100)	0	0	2.720	2.732	MON	197	2,364	08/23/2019	07/25/2049
196860AA8	COLT 194 A1 - CMO/RMBS			4	1.D FM	159,744	101.2651	161,766	159,745	159,723	0	(21)	0	0	2.579	2.547	MON	345	4,120	09/27/2019	11/25/2049
36166RAA2	GCAT 20NQM2 A1 - CMO/RMBS			4	1.A FE	260,824	100.6019	262,399	260,829	260,825	0	0	0	0	1.555	1.555	MON	68	1,690	07/12/2020	04/25/2065
36167CAA4	GCAT 19RPL1 A1 - CMO/RMBS			4	1.D FM	784,413	103.2682	807,777	782,212	783,629	0	(739)	0	0	2.650	2.467	MON	345	20,729	08/15/2019	10/25/2068
43789XAA2	HOF 202 A1 - CMO/RMBS			4	1.A FE	266,633	101.0765	269,506	266,636	266,633	0	0	0	0	1.657	1.657	MON	74	2,209	07/09/2020	05/25/2065
552751AA7	MFRA 20NQM2 A1 - CMO/RMBS			4	1.A FE	377,302	100.0258	377,404	377,306	377,301	0	(1)	0	0	1.381	1.378	MON	434	868	10/23/2020	04/27/2065
552757AA4	MFRA 20NQM3 A1 - RMBS			4	1.A FE	288,053	100.1479	288,484	288,058	288,052	0	0	0	0	1.010	1.012	MON	48	243	12/04/2020	01/26/2065
64828MAA5	NRZT 2017-3 A1 - CMO/RMBS			4	1.D FM	909,377	107.0698	944,609	882,236	911,718	0	3,573	0	0	4.000	2.734	MON	2,941	35,289	05/01/2019	04/25/2057
64829FAA9	NRZT 161 A1 - CMO/RMBS			4	1.D FM	116,204	105.7953	135,837	128,396	118,220	0	723	0	0	3.750	7.016	MON	401	4,815	03/29/2016	03/27/2056
64829JAA1	NRZT 2017-1 A - CMO/RMBS			4	1.D FM	371,976	107.8576	389,749	361,355	373,568	0	(3,279)	0	0	4.000	3.253	MON	1,205	14,454	04/01/2017	02/26/2057
64829VAA4	NRZT 18RPL1 A1 - CMO/RMBS			4	1.D FM	340,819	105.9100	336,732	317,942	340,676	0	(143)	0	0	3.500	3.162	MON	927	4,637	07/22/2020	12/26/2057
64830GAB2	NRZT 2018-1 A1A - CMO/RMBS			4	1.D FM	369,262	105.6421	385,191	364,619	366,953	0	(2,207)	0	0	4.000	3.497	MON	1,215	14,585	04/12/2018	12/26/2057
64830QAA2	NRZT 20190313 A1 - CMO/RMBS			4	1.D FM	256,449	101.6138	260,588	256,449	256,538	0	89	0	0	3.600	3.552	MON	769	9,232	03/13/2019	04/26/2049
76110WVV5	RASC 2003-KS11 M21 - RMBS			4	2.B FE	179,183	90.1181	164,353	182,375	179,216	0	33	0	0	1.033	1.782	MON	21	330	11/09/2020	01/25/2034
81744YAB2	SEMT 2013-4 A2 - CMO/RMBS			4	1.D FM	138,629	99.9006	137,931	138,068	138,607	0	(22)	0	0	2.500	2.364	MON	288	2,876	01/31/2020	04/27/2043
89171UAU3	TPMT 2015-4 A1B - RMBS			4	1.D FM	44,114	100.1590	44,214	44,144	44,071	0	(56)	0	0	2.750	2.734	MON	101	1,214	11/04/2015	04/26/2055
89171VAK3	TPMT 2015-5 A1B - CMO/RMBS			4	1.D FM	25,029	100.2053	25,036	24,985	24,963	0	(43)	0	0	2.750	2.635	MON	57	687	10/23/2015	05/25/2055
89172RAR6	TPMT 2015-6 A1B - CMO/RMBS			4	1.D FM	109,997	100.8154	114,178	113,254	111,001	0	601	0	0	2.750	2.840	MON	260	3,114	12/25/2016	04/26/2055
89172UAA6	TPMT 164 A1 - CMO/RMBS			4	1.D FM	264,294	100.6190	269,489	267,831	265,541	0	91	0	0	2.250	2.751	MON	502	6,026	03/13/2018	07/25/2056
89173FAA8	TPMT 2017-1 A1 - RMBS			4	1.D FM	124,048	101.6250	125,897	123,884	123,990	0	2	0	0	2.750	2.673	MON	284			

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125039AD9	CD 2017-CD6 ASB - CMBS			4	1.D FM	321,012	110.1910	330,573	300,000	317,574	0	(3,438)	0	0	3.332	1.864	MON	833	8,330	02/24/2020	11/15/2050
12514MAZ8	CD 2016-CD1 A2 - CMBS			4	1.D FM	352,393	100.8250	352,888	350,000	350,656	0	(1,399)	0	0	2.453	2.058	MON	715	8,586	09/24/2019	08/12/2049
12591QAM4	COMM 2014-UBS4 A2 - CMBS			4	1.D FM	19,728	100.8340	19,137	18,978	19,112	0	133	0	0	2.963	1.482	MON	47	562	08/18/2016	08/12/2047
12592RBF5	COMM 2014-CCRE21 A3 - CMBS			4	1.D FM	235,020	107.6970	238,256	221,228	233,336	0	(1,685)	0	0	3.528	1.836	MON	650	4,553	05/15/2020	12/12/2047
12592TAA3	COMM 2015-3BP A - CMBS			4	1.D FM	785,013	107.8550	846,662	785,000	785,009	0	(2)	0	0	3.178	(3.531)	MON	2,079	24,947	03/12/2019	02/12/2035
12593PAW2	COMM 2015-CCRE25 A4 - CMBS			4	1.D FM	339,951	111.9310	338,032	302,000	339,632	0	(318)	0	0	3.759	0.932	MON	946	0	12/15/2020	08/12/2048
12623SAD2	COMM 2012-CCRE5 A3 - CMBS			4	1.D FM	1,153,914	101.9490	1,191,944	1,169,157	1,160,877	0	2,999	0	0	2.540	2.961	MON	2,475	32,240	03/13/2019	12/12/2045
12625KAD7	COMM 2013-CCRE8 A4 - CMBS			4	1.D FM	805,024	105.5660	842,199	797,793	802,256	0	(1,374)	0	0	3.334	3.054	MON	2,217	26,598	03/04/2019	06/12/2046
12636FBJ1	COMM 2015-LC23 A4 - CMBS			4	1.D FM	560,940	112.2980	572,720	510,000	553,470	0	0	0	0	3.774	1.876	MON	1,604	16,040	02/24/2020	10/13/2048
12655TBM0	COMM 2019-GC44 A5 - CMBS			4	1.D FM	200,848	111.2060	216,852	195,000	200,276	0	(512)	0	0	2.950	2.608	MON	479	5,752	11/09/2019	08/15/2057
12665VA00	CVSPAS 14 A2 - CMBS			4	2.B FE	213,447	109.4071	249,011	227,601	216,934	0	0	0	0	4.163	4.859	MON	553	9,475	07/14/2014	08/11/2036
200474BC7	COMM 2015-LC19 A4 - CMBS			4	1.D FM	124,832	108.7240	136,020	125,106	124,914	0	(45)	0	0	3.183	3.224	MON	332	3,982	12/22/2016	02/10/2048
36198FAE2	GSMS 2013-GCJ14 A5 - CMBS			4	1.D FM	263,987	108.3420	266,521	246,000	260,318	0	(3,670)	0	0	4.243	1.822	MON	870	6,089	05/06/2020	08/10/2046
36251XAQ0	GSMS 2016-GS4 A3 - CMBS			4	1.D FM	1,351,848	110.0900	1,431,170	1,300,000	1,342,697	0	(9,151)	0	0	3.178	2.387	MON	3,443	37,871	01/02/2020	11/15/2049
36252AA00	GSMS 2015-GS1 A3 - CMBS			4	1.D FM	520,156	112.3140	561,570	500,000	511,847	0	(625)	0	0	3.734	3.205	MON	1,556	18,670	03/31/2017	11/13/2048
36253XA03	GSMS 2017-500K A - CMBS			4	1.D FM	560,000	99.9690	559,826	560,000	560,000	0	0	0	0	0.859	0.860	MON	2,227	7,648	07/26/2017	07/15/2032
46590KA4E	JPMCC 2015-JP1 A5 - CMBS			4	1.D FM	250,697	113.6470	267,070	235,000	243,946	0	(53)	0	0	3.914	3.063	MON	766	9,198	11/29/2016	01/15/2049
46590RAE6	JPMCC 2016-JP3 ASB - CMBS			4	1.D FM	517,986	105.4350	553,534	525,000	520,345	0	0	0	0	2.776	3.076	MON	1,215	14,577	03/08/2019	08/17/2049
46639EAE1	JPMCC 2012-LC9 A5 - CMBS			4	1.D FM	206,605	103.0840	207,379	201,175	205,267	0	(1,337)	0	0	2.840	1.625	MON	476	2,857	06/04/2020	12/17/2047
46639JAE0	JPMCC 2013-C10 A5 - CMBS			4	1.D FM	254,418	104.6770	259,696	248,093	252,150	0	(2,035)	0	0	3.143	2.283	MON	650	7,796	11/07/2019	12/17/2047
46641WAV9	JPMBB 2014-C19 A4 - CMBS			4	1.D FM	1,370,712	109.5560	1,446,139	1,320,000	1,347,067	0	(8,976)	0	0	3.997	3.281	MON	4,396	52,754	03/13/2018	04/17/2047
46643ABE2	JPMBB 2014-C23 A5 - CMBS			4	1.D FM	1,449,141	110.6960	1,549,744	1,400,000	1,433,026	0	(9,160)	0	0	3.934	3.224	MON	4,590	55,079	03/01/2019	09/17/2047
55358PAA4	MSSCG 18SELF A - CMBS			4	1.A FE	380,000	100.1060	380,403	380,000	380,000	0	0	0	0	1.059	1.061	MON	190	5,962	10/09/2018	10/15/2037
55375KAA5	MSSG 2017-237P A - CMBS			4	1.D FM	746,692	107.9930	782,949	725,000	739,110	0	(2,747)	0	0	3.397	3.026	MON	2,052	24,628	08/11/2017	09/15/2039
55378MAA7	MTR0 19TECH A - CMBS			4	1.D FM	675,000	99.6480	672,624	675,000	675,000	0	0	0	0	1.041	1.056	MON	332	10,591	02/14/2019	12/15/2033
61690KAE2	MSBAM 2013-C7 A4 - CMBS			4	1.D FM	502,629	104.1020	530,920	510,000	506,510	0	1,200	0	0	2.918	3.243	MON	1,240	14,882	03/13/2018	02/16/2046
61763MAF7	MSBAM 2014-C16 A5 - CMBS			4	1.D FM	223,178	109.2640	223,991	205,000	220,535	0	(2,643)	0	0	3.892	1.453	MON	665	3,989	06/09/2020	06/17/2047
61763JAZ5	MSBAM 2014-C17 A5 - CMBS			4	1.D FM	670,975	109.6430	674,304	615,000	639,822	0	(3,749)	0	0	3.741	2.468	MON	1,917	23,007	06/15/2016	08/15/2047
62954PAA8	NYT 2019-NYT A - CMBS			4	1.D FM	665,000	99.8990	664,328	665,000	665,000	0	0	0	0	1.359	1.362	MON	427	12,462	01/11/2019	12/17/2035
78419CAD6	SGCMS 2016-C5 A4 - CMBS			4	1.D FM	743,969	107.8300	754,810	700,000	738,248	0	(5,721)	0	0	3.055	1.980	MON	1,782	17,821	02/24/2020	10/13/2048
90269GAC5	UBSCM 2012-C1 A3 - CMBS			4	1.D FM	107,261	102.2380	109,027	106,640	106,821	0	(214)	0	0	3.400	3.179	MON	302	3,626	01/04/2019	05/12/2045
90276XAS4	UBSCM 2018-C11 ASB - CMBS			4	1.D FM	223,336	114.8080	229,616	200,000	219,938	0	(3,398)	0	0	4.119	1.910	MON	686	6,863	02/24/2020	06/16/2051
90276YAC7	UBSCM 2019-C16 ASB - CMBS			4	1.D FM	419,199	112.9310	434,784	385,000	414,866	0	(4,332)	0	0	3.460	1.973	MON	1,110	11,102	02/24/2020	04/17/2052
90349GBF1	UBSBB 2013-C6 A4 - CMBS			4	1.D FM	1,675,479	104.8470	1,740,460	1,660,000	1,669,857	0	(5,089)	0	0	3.244	2.937	MON	4,488	52,747	01/21/2020	04/12/2046
92890FAT3	WFRBS 2014-C20 A4 - CMBS			4	1.D FM	484,326	105.3510	500,334	474,921	479,061	0	(1,731)	0	0	3.723	3.183	MON	1,473	30,046	03/15/2018	05/17/2047
92890NAU3	WFRBS 2012-C10 A3 - CMBS			4	1.D FM	1,234,180	103.4800	1,293,500	1,250,000	1,242,649	0	2,456	0	0	2.875	3.161	MON	2,995	35,937	02/28/2018	12/15/2045
92936CAJ8	WFRBS 2011-C4 A4 - CMBS			4	1.D FM	932,229	100.8880	900,930	893,000	898,311	0	(17,381)	0	0	4.902	2.966	MON	3,648	43,775	11/22/2019	06/17/2044
95000DBD2	WFCM 2016-C34 A4 - CMBS			4	1.D FM	744,461	107.7730	754,411	700,000	738,426	0	(6,035)	0	0	3.096	1.967	MON	1,806	18,060	02/24/2020	06/17/2049
3499999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					26,357,063	X X X	27,340,975	25,599,749	26,163,425	0	(114,604)	0	0	X X X	X X X	X X X	64,849	767,569	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00115BAA5	AEPYC 191 A1 - ABS			4	1.A FE	263,277	102.9482	271,040	263,278	263,275	0	(2)	0	0	2.056	2.056	FA	2,255	4,706	09/11/2019	02/01/2027
02007MAG5	ALLYA 2018-1 B - ABS			4	1.A FE	649,932	101.5448	660,041	650,000	649,977	0	60	0	0	2.660	2.677	MON	768	17,290	01/23/2018	05/15/2023
023770AA8	AMERICAN AIRLINES 2015-1 PASS THROUGH TR			1	3.A FE	387,794	92.7978	337,292	363,470	337,292	(48,773)	(1,729)	0	0	3.375	2.044	MN	2,045	12,267	02/28/2020	11/01/2028
04033JAB7	ARIFL 2019-A A2A - ABS			4	1.A FE	136,215	101.0641	136,815	135,374	135,374	0	(87)	0	0	2.410	1.958	MON	145	3,263	09/24/2019	11/15/2027
09626YAN0	BLUEM 2013-2 A1R - CDO			4	1.A FE	246,719	99.8099	246,250	246,719	246,719	0	0	0	0	1.396	1.397	JAJO	679	0	12/11/2020	10/22/2030
12508VAB9	CCG 2018-1 A2 - ABS			4	1.A FE	16,261	100.1107	16,280	16,262	16,261	0	(1)	0	0	2.500	2.501	MON	19	407	02/05/2018	06/16/2025
12596JAC7	CNH 2019-A A3 - ABS			4	1.A FE	408,088	102.1626	417,005	408,178	408,140	0	30	0	0	3.010	3.037	MON	546	12,286	02/01/2019	04/15/2024
12596TAC5	CNH 2019-B A3 - ABS			4	1.A FE	363,920	102.0342	371,405	364,000	363,968	0	29	0	0	2.520	2.542	MON	408	9,173	05/14/2019	08/15/2024
12636WAE6	CNH 2017-A A4 - ABS			4																	

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

E10.14

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's Amortization/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
34528QGA6	FORDF 2018-1 B - ABS			4	1.C FE	809,979	100,9388	817,605	810,000	809,875	0	(116)	0	0	3.100	3.116	MON	1,116	25,110	03/13/2018	05/15/2023
34529SAA7	FORDR 2017-REV2 A - ABS			4	1.A FE	1,035,391	103,4268	1,034,268	1,000,000	1,029,064	0	(6,327)	0	0	2.360	0.647	MON	1,049	7,867	08/13/2020	03/15/2029
34531KAD4	FORDO 2019-C A3 - ABS			4	1.A FE	833,960	101,9538	828,885	813,000	828,759	0	(5,201)	0	0	1.870	0.400	MON	676	6,335	07/22/2020	03/15/2024
34531NAA4	FORDR 2020-REV1 A - ABS			4	1.A FE	199,931	105,3814	210,763	200,000	199,943	0	12	0	0	2.040	2.056	MON	181	3,411	02/11/2020	08/15/2031
34532PAA8	FORDR 2019-REV1 A - ABS			4	1.A FE	540,594	109,0263	539,680	495,000	540,003	0	(591)	0	0	3.520	0.505	MON	774	0	12/15/2020	07/15/2030
34532RAA4	FORDR 2018-REV1 A - ABS			4	1.A FE	684,890	109,8328	724,897	660,000	683,005	0	(1,922)	0	0	3.190	2.275	MON	936	15,844	08/25/2020	07/15/2031
361886BM5	GFORT 2018-2 B - ABS			4	1.C FE	349,912	100,5099	351,785	350,000	349,994	0	29	0	0	3.240	3.270	MON	504	11,340	03/21/2018	03/15/2023
362590AC5	GMCAR 2020-3 A3 - ABS			4	1.A FE	594,864	100,3404	597,025	595,000	594,882	0	19	0	0	0.450	0.459	MON	112	870	08/11/2020	04/16/2025
36361UA8	GALL 2017-1 A - CDO			4	1.A FE	279,538	99,7877	279,000	279,594	279,531	0	(7)	0	0	1.537	1.534	JAJO	931	0	12/14/2020	07/15/2027
44891JAD0	HART 2019-B A4 - ABS			4	1.A FE	519,890	103,7701	539,605	520,000	519,924	0	29	0	0	2.000	2.014	MON	462	10,400	10/29/2019	04/15/2025
44933FAC0	HART 2020-B A3 - ABS			4	1.A FE	599,888	100,3995	602,397	600,000	599,908	0	29	0	0	0.480	0.488	MON	128	1,144	07/14/2020	12/16/2024
44935SAC0	HALST 2020-A A3 - ABS			4	1.A FE	1,021,016	101,6574	1,016,574	1,000,000	1,014,023	0	(6,992)	0	0	1.950	0.307	MON	867	8,125	07/24/2020	07/17/2023
47789KAC7	JDOT 2020 A3 - ABS			4	1.A FE	331,980	101,2076	336,009	332,000	331,986	0	7	0	0	1.100	1.105	MON	162	2,780	03/04/2020	08/15/2024
48251BAL4	KKR 16R A1R - CDO			4	1.A FE	249,938	99,9441	249,860	250,000	249,940	0	2	0	0	1.468	1.486	JAJO	744	0	12/09/2020	01/22/2029
55315FAD2	MMAF 16A A4 - ABS			4	1.A FE	92,842	100,4297	94,774	94,369	93,863	0	536	0	0	1.760	2.949	MON	74	1,661	03/06/2019	01/17/2023
55315XAE1	MMAF 17A A5 - ABS			4	1.A FE	264,826	103,7663	274,981	265,000	264,943	0	57	0	0	2.680	2.708	MON	296	7,102	04/25/2017	07/16/2027
55316EAC6	MMAF 2019-B A3 - ABS			4	1.A FE	299,923	102,9640	308,892	300,000	299,954	0	25	0	0	2.010	2.028	MON	318	6,030	09/10/2019	12/12/2024
58772TAC4	MBALT 2019-A A3 - ABS			4	1.A FE	173,928	100,3837	174,600	173,933	173,932	0	2	0	0	3.100	3.122	MON	240	5,392	01/23/2019	11/15/2021
59319WAA9	MF1 2020-FL3 A - CDO			4	1.A FE	500,000	100,7520	503,760	500,000	500,000	0	0	0	0	2.209	2.227	MON	521	5,308	06/12/2020	07/16/2035
60700FAE3	MMAF 2019-A A3 - ABS			4	1.A FE	318,948	102,4560	326,835	319,000	318,984	0	24	0	0	2.840	2.864	MON	528	9,060	03/19/2019	11/13/2023
60700KAC6	MMAF 20B A3 - ABS			4	1.A FE	229,997	100,0064	230,015	230,000	229,997	0	0	0	0	0.490	0.491	MON	53	254	09/10/2020	08/14/2025
62432HAJ9	MVEV 2017-1 AR - CDO			4	1.A FE	500,000	99,3266	496,633	500,000	500,000	0	0	0	0	1.361	1.320	JAJO	1,455	0	12/02/2020	10/16/2029
63935BAA1	NAVSL 20H A - ABS			4	1.A FE	499,957	101,0169	505,085	500,000	499,958	0	1	0	0	1.310	1.316	MON	801	0	11/03/2020	01/15/2069
65479JAD5	NAROT 2019-C A3 - ABS			4	1.A FE	319,983	102,1050	326,736	320,000	319,990	0	6	0	0	1.930	1.940	MON	274	6,176	10/16/2019	07/15/2024
78403DAR1	SBATOW 2020-2 2C - RMBS			4	1.F FE	200,000	102,5331	205,066	200,000	200,000	0	0	0	0	2.328	2.339	MON	207	1,953	07/08/2020	07/15/2052
80281GAD8	SRT 2019-B A3 - ABS			4	1.A FE	220,960	101,8046	224,988	221,000	220,986	0	19	0	0	2.300	2.320	MON	155	5,083	07/16/2019	01/20/2023
802830AG4	SCART 2020-B A3 - ABS			4	1.A FE	349,947	100,0824	350,288	350,000	350,511	0	564	0	0	0.460	1.007	MON	72	487	08/18/2020	08/15/2024
81882EAL6	SHACK 2015-VIII A1R - CDO			2	1.A FE	224,804	99,5262	224,254	225,322	224,803	0	(1)	0	0	1.138	1.306	JAJO	520	0	12/09/2020	10/20/2027
83609RAJ0	SNDPT 15R AR - CDO			4	1.A FE	499,600	99,7106	498,553	500,000	499,605	0	5	0	0	1.405	1.400	JAJO	1,366	0	12/02/2020	01/23/2029
83610CAW1	SNDPT 12RR AR2 - CDO			4	1.A Z	400,000	100,0000	400,000	400,000	400,000	0	0	0	0	1.289	1.438	JAJO	0	0	12/18/2020	10/20/2028
89231AAD3	TAOT 2018-C A3 - ABS			4	1.A FE	166,514	101,2329	168,597	166,543	166,538	0	8	0	0	3.020	3.046	MON	224	5,030	08/14/2018	12/15/2022
89237JAA4	TALNT 201 A - ABS			4	1.A FE	664,962	102,9687	684,742	665,000	664,972	0	10	0	0	1.350	1.357	MON	150	4,913	06/01/2020	05/25/2033
89237VAB5	TAOT 2020-C A3 - ABS			4	1.A FE	599,954	100,3544	602,126	600,000	599,962	0	8	0	0	0.444	0.444	MON	117	1,012	07/21/2020	10/15/2024
89237VAC3	TAOT 2020-C A4 - ABS			4	1.A FE	336,951	100,5870	338,978	337,000	336,956	0	9	0	0	0.570	0.575	MON	85	736	07/21/2020	10/15/2025
89239JAD6	TAOT 2019-B A3 - ABS			4	1.A FE	1,533,769	101,8850	1,518,087	1,490,000	1,519,574	0	(14,194)	0	0	2.570	0.316	MON	1,702	15,955	07/27/2020	08/15/2023
90932MAA3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS			1	2.A FE	306,690	95,0000	279,666	294,385	305,555	0	(1,135)	0	0	2.900	2.211	MN	1,423	9,675	02/27/2020	11/01/2029
92329VAS1	VENTR 25RR ARR - CDO			4.5	1.A	300,000	99,8796	299,639	300,000	300,000	0	0	0	0	1.259	1.268	JAJO	0	0	12/17/2020	04/20/2029
92347YAA2	VZOT 2019-A A1A - RMBS			4	1.A FE	879,824	101,8863	896,599	880,000	879,950	0	72	0	0	2.930	2.956	MON	788	25,784	03/05/2019	09/20/2023
92349FAC7	VZOT 2018-1 B - RMBS			4	1.A FE	439,963	101,2895	445,674	440,000	439,999	0	18	0	0	3.050	3.072	MON	410	13,420	03/06/2018	09/20/2022
92887KAE0	VFET 2017-1 B - ABS			4	1.A FE	239,917	100,0551	240,132	240,000	239,995	0	11	0	0	2.400	2.421	MON	256	5,760	02/13/2017	01/18/2022
92888CAC1	VFET 181 A3 - ABS			4	1.A FE	45,427	100,2578	45,552	45,435	45,434	0	2	0	0	2.540	2.562	MON	51	1,154	02/06/2018	02/15/2022
92888EAC7	VFET 201 A3 - ABS			4	1.A FE	514,995	100,1425	515,734	515,000	514,995	0	1	0	0	0.510	0.852	MON	117	598	09/15/2020	10/15/2024
98162HAC4	WOLS 2020-A A3 - ABS			4	1.A FE	199,981	101,9596	203,919	200,000	199,989	0	7	0	0	1.700	1.710	MON	151	2,862	02/04/2020	01/17/2023
98162WAD9	WOART 2018-D A3 - ABS			4	1.A FE	928,500	102,1225	948,405	928,693	928,631	0	53	0	0	3.330	3.361	MON	1,374	30,925	10/10/2018	04/15/2024
98162YAD5	WOART 2019-A A3 - ABS			4	1.A FE	789,622	101,9461	805,123	789,753	789,705	0	49	0	0	3.040	3.066	MON	1,067	24,009	01/23/2019	05/15/2024
98163CAD2	WOART 20C A3 - ABS			4	1.A FE	649,833	100,3619	652,352	650,000	649,845	0	13	0	0	0.480	0.489	MON	139	1,005	08/11/2020	11/17/2025
98163DAD0	WOSAT 2020-A A3 - ABS			4	1.A FE	339,981	100,0776	340,264	340,000	339,979	0	(3)	0	0	0.550	0.553	MON	83	462	09/09/2020	07/15/2025
359999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					33,200,025	X X X	33,449,633	32,938,025	33,104,393	(48,773)	(45,237)	0	0	X X X	X X X	X X X	37,135	442,995	X X X	X X X
389999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					247,055															

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
060505EH3	BANK OF AMERICA CORP			2.5	2 C FE	121,776	111.2500	127,938	115,000	120,087	0	(976)	0	0	6.250	4.918	MS	2,316	5,625	09/25/2020	12/29/2049
112711L02	BROOKFIELD FINANCE INC		C	2	2 B FE	220,000	25.8400	227,392	220,000	220,000	0	0	0	0	4.625	4.625	JAJO	2,120	0	10/08/2020	10/16/2080
11272B103	BROOKFIELD FINANCE I (UK) PLC			2	2 B FE	102,375	25.9000	106,061	102,375	102,873	0	498	0	0	4.500	4.891	FMAN	19	0	11/17/2020	12/29/2049
125896845	CMS ENERGY CORP			2	2 C FE	122,524	28.0700	131,003	116,675	120,741	0	(1,862)	183	0	5.875	4.677	MJSD	571	6,708	03/13/2020	03/01/2079
125896852	CMS ENERGY CORP			2	2 C FE	159,836	28.3850	181,011	159,425	157,874	0	(2,461)	571	0	5.875	5.701	JAJO	1,977	0	03/30/2020	10/15/2078
125896860	CMS ENERGY CORP			2	2 C FE	196,336	28.3675	214,855	189,350	191,085	0	(4,995)	0	0	5.625	5.118	MJSD	473	10,160	03/03/2020	03/15/2078
125896BU3	CMS ENERGY CORP			2	2 C FE	269,015	112.7976	298,914	265,000	268,821	0	(194)	0	0	4.750	4.555	JD	1,049	6,399	05/29/2020	06/01/2050
172967GD7	CITIGROUP INC			2.5	3 A FE	78,368	104.5000	84,645	81,000	78,400	0	(136)	4,723	0	5.950	6.190	JJ	2,022	4,820	04/15/2019	12/29/2049
225313AD7	CREDIT AGRICOLE SA		C	2	2 C FE	192,760	113.7500	227,500	200,000	192,943	0	(592)	0	0	7.875	8.192	MJSD	350	15,750	02/26/2019	02/29/2049
233331800	DTE ENERGY CO			2	2 C FE	208,914	25.6930	211,274	205,575	206,633	0	(2,317)	74	0	5.375	4.113	MJSD	921	7,154	05/14/2020	06/01/2076
233331826	DTE ENERGY CO			2	2 C FE	174	24.3500	170	175	174	0	0	0	0	4.375	4.400	JAJO	2	0	09/22/2020	10/15/2080
233331859	DTE ENERGY CO			2	2 C FE	49,428	27.1406	51,567	47,500	48,598	0	(830)	0	0	5.250	3.989	MJSD	208	1,870	05/12/2020	12/01/2077
25746U844	DOMINION ENERGY INC			2	2 C FE	51,019	25.8271	51,654	50,000	50,923	0	(96)	0	0	5.250	5.149	JAJO	445	1,313	05/12/2020	07/30/2076
29250NAN5	ENBRIDGE INC		C	2.5	2 C FE	391,537	106.8750	455,288	426,000	391,624	0	88	0	0	6.000	6.543	JJ	11,786	12,780	05/05/2020	01/15/2077
29360AA8	ENSTAR FINANCE LLC			1.2	3 A FE	80,000	104.0000	83,200	80,000	80,000	0	0	0	0	5.750	5.749	MS	1,597	0	08/19/2020	09/01/2040
30767EAD1	FARM CREDIT BANK OF TEXAS			2	1 A	125,000	106.8750	133,594	125,000	125,000	0	0	0	0	5.700	5.700	MJSD	317	2,870	07/15/2020	12/29/2049
45685EAG1	VOYA FINANCIAL INC			1.2,5	2 C FE	123,019	105.5000	127,655	121,000	121,587	0	(532)	0	0	5.650	5.183	MN	874	6,837	02/25/2019	05/15/2053
45822P204	INTEGRYS HOLDING INC			2.5	2 B FE	501,404	26.6250	515,540	484,075	500,049	(9,059)	4,339	1,540	0	6.000	5.439	FMAN	194	24,353	05/06/2020	08/01/2073
46625HJQ4	JPMORGAN CHASE & CO			2.5	2 B FE	501,646	112.2500	528,698	471,000	496,915	0	(5,249)	2,541	0	6.750	4.805	FA	13,247	19,305	05/12/2020	12/29/2049
48126HAC4	JPMORGAN CHASE & CO			2.5	2 B FE	203,179	109.3750	223,125	204,000	202,843	0	(602)	11,393	0	6.100	5.612	AO	3,111	10,340	08/24/2020	12/29/2049
524901501	LEGG MASON INC			2	2 A FE	179,499	25.2692	176,429	174,550	175,504	0	(3,995)	0	0	6.375	3.655	MJSD	495	6,002	08/31/2020	03/15/2056
524901600	LEGG MASON INC			2	2 A FE	125,453	25.5494	127,747	125,000	124,039	0	(1,414)	0	0	5.450	4.935	MJSD	303	4,807	08/31/2020	09/15/2056
59156QA5	METLIFE CAPITAL TRUST IV			1.2,5	2 B FE	229,793	141.0000	267,900	190,000	227,552	0	(2,241)	0	0	7.875	5.582	JD	665	14,963	03/14/2019	12/15/2067
59156RBT4	METLIFE INC			2.5	2 B FE	54,520	114.6250	60,751	53,000	54,214	0	(205)	0	0	5.875	5.345	MS	917	3,114	07/01/2019	12/31/2049
61762VAA9	MORGAN STANLEY			2.5	2 C FE	0	112.0000	105,280	94,000	104,680	0	(144)	0	0	5.875	3.649	MS	1,626	0	10/28/2020	12/29/2049
65339K860	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2 B FE	75,193	28.4955	81,811	71,775	74,016	0	(896)	0	0	5.650	4.664	MJSD	338	3,954	09/18/2019	03/01/2079
65339KBK5	NEXTERA ENERGY CAPITAL HOLDINGS INC			2.5	2 B FE	278,488	117.7500	294,375	250,000	275,933	0	(2,397)	0	0	5.650	4.162	MN	2,354	14,125	02/03/2020	05/01/2079
69352P202	PPL CAPITAL FUNDING INC			1.2	2 C FE	101,088	26.2901	105,160	100,000	100,530	0	(557)	0	0	5.900	3.090	JAJO	1,000	2,888	05/15/2020	04/30/2073
744320AL6	PRUDENTIAL FINANCIAL INC			1.2,5	2 B FE	195,951	106.7500	198,555	186,000	193,189	0	(2,762)	0	0	5.875	3.487	MS	3,218	5,464	05/05/2020	09/15/2042
744320BH4	PRUDENTIAL FINANCIAL INC			2	2 B FE	60,000	105.2197	63,132	60,000	60,000	0	0	0	0	3.700	3.700	AO	802	0	08/18/2020	10/01/2050
759351802	REINSURANCE GROUP OF AMERICA INC			1.2	2 B FE	100,421	28.8974	115,590	100,000	99,232	0	(1,189)	0	0	5.750	5.969	MJSD	10	2,875	06/04/2020	06/15/2056
808513B3J	CHARLES SCHWAB CORP			2	2 B FE	316,029	104.7500	329,963	315,000	316,022	0	(6)	0	0	4.000	3.960	MJSD	700	0	12/09/2020	12/29/2049
816851604	SEMPRA ENERGY			2	2 C FE	117,300	28.2700	130,042	115,000	116,021	0	(1,945)	3,436	0	5.750	5.487	JAJO	0	5,834	01/13/2020	07/01/2079
838518207	SOUTH JERSEY INDUSTRIES INC			2	3 A FE	78,656	25.7500	82,400	80,000	77,580	0	(1,110)	1,439	0	5.625	5.807	MJSD	188	4,500	09/12/2019	09/16/2079
842587305	SOUTHERN CO			2	2 C FE	89,054	26.3519	92,232	87,500	88,050	0	(1,003)	0	0	5.250	4.392	JAJO	1,148	2,461	06/30/2020	10/01/2076
842587404	SOUTHERN CO			2	2 C FE	120,730	27.1206	128,145	118,125	119,458	0	(1,173)	0	0	5.250	4.619	MJSD	517	5,513	05/12/2020	12/01/2077
842587800	SOUTHERN CO			2	2 C FE	396,478	27.5250	463,604	421,075	395,395	0	(1,169)	154	0	4.950	5.283	JAJO	3,532	16,848	03/20/2020	01/30/2080
842587883	SOUTHERN CO			2	2 C FE	100,000	26.7400	106,960	100,000	100,000	0	0	0	0	4.200	4.200	JAJO	1,202	0	09/15/2020	10/15/2060
842587C71	SOUTHERN CO			2.5	2 C FE	47,963	103.7500	51,875	50,000	47,999	0	21	0	0	5.500	5.765	MS	810	2,750	03/01/2018	03/15/2057
842587DF1	SOUTHERN CO			2	2 C FE	170,000	105.4982	179,347	170,000	170,000	0	0	0	0	4.000	4.000	JJ	1,946	0	09/15/2020	01/15/2051
89356BAB4	TRANSCANADA TRUST		C	2.5	2 C FE	505,076	110.2500	574,403	521,000	505,259	0	182	0	0	5.875	6.066	FA	11,563	15,628	05/06/2020	08/15/2076
949746RN3	WELLS FARGO & CO			2.5	2 B FE	84,038	112.6250	91,226	81,000	83,764	0	(556)	200	0	5.875	5.010	JD	212	4,759	02/20/2018	12/29/2049
4299999	Subtotal - Hybrid Securities - Issuer Obligations					9,148,057	X X X	10,020,326	8,982,100	9,186,523	(9,059)	(63,815)	53,694	0	X X X	X X X	X X X	92,835	344,131	X X X	X X X
4899999	Subtotal - Hybrid Securities					9,148,057	X X X	10,020,326	8,982,100	9,186,523	(9,059)	(63,815)	53,694	0	X X X	X X X	X X X	92,835	344,131	X X X	X X X
Unaffiliated Bank Loans - Acquired																					
000000000	BOYD GAMING 3/17 COV-LITE TLB			5	3 C	736,737	99.0714	743,036	750,000	737,315	0	578	0	0	0.000	0.632	N/A	0	2,009	11/05/2020	09/15/2023
05350NAG9	BL Avantor TLB 1L			5	3 B FE	900,900	99.9583	909,621	910,000	901,086	0	186	0	0	0.000	0.144	N/A	0	4,247	10/30/2020	10/30/2027
05508TAU6	B&G FOODS 9/19 COV-LITE TLB			5	3 B FE	544,500	99.7143	548,429	550,000	544,539	0	39	0	0	0.000	0.175	N/A	0	0	12/08/2020	09/10/2026
08579JBF8	BERRY PLASTICS 5/19 COV-LITE			5	2 C FE	864,633	99.4130	861,712	866,800	864,940	0	347	0	0	0.000	0.040	N/A	0	21,700	05/17/2019	05/15/2026
12709QAG6	CABOT MICROELECTRONICS 12/19 C			5	3 B FE	209,885	99.5000	209,359	210,411	209,359	(684)	76	0	0	0.000	0.036	N/A	0	5,914	11/01/2018	11/14/2025
14161JAB0	CARDTRONICS 6/20 COV																				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
47579SA7	JELD-WEN 12/17 COV-LITE TLB4			5	3.B FE	486,325	98.6562	490,751	497,436	486,804	0	479	0	0	3.509	4.149	N/A	0	1,305	09/28/2020	12/14/2024
63108EAB4	NASCAR 7/19 COV-LITE TLB			5	3.C FE	89,580	99.4643	89,548	90,030	89,548	(208)	49	0	0	0.000	0.055	N/A	0	3,226	11/01/2019	07/27/2026
72584DAE4	YUM BRANDS 3/18 TLB			5	3.A FE	483,844	99.1430	483,322	487,500	483,322	(1,850)	551	0	0	0.000	0.113	N/A	0	13,035	06/28/2018	03/28/2025
76168JAR7	REXNORD 11/19 COV-LITE TL			5	3.A FE	857,759	99.7140	859,603	862,069	859,037	0	836	0	0	0.000	0.097	N/A	0	21,367	04/02/2019	08/21/2024
76171JAB7	REYNOLDS CONSUMER PRODUC TL 1L USD			5	3.A FE	164,349	99.2375	163,300	164,555	163,300	(1,076)	27	0	0	0.000	0.018	N/A	0	3,405	01/30/2020	01/30/2027
78466DBD5	SS&C TECHNOLOGIES 4/18 COV-			5	3.B FE	132,587	98.6000	131,048	132,909	131,048	(1,652)	49	0	0	0.000	0.037	N/A	0	8,858	05/23/2018	04/16/2025
78466DBE3	SS&C TECHNOLOGIES 4/18 COV-			5	3.B FE	106,013	98.8611	105,060	106,271	105,060	(1,044)	39	0	0	0.000	0.037	N/A	0	3,344	05/23/2018	04/16/2025
78466DBF0	SS&C TECHNOLOGIES 10/18 ADD-ON			5	3.B FE	671,541	98.8611	670,838	678,566	670,838	(2,829)	1,145	0	0	0.000	0.169	N/A	0	15,104	04/02/2019	04/16/2025
80862QAG6	0.000% 03/05/2027 DD 02/06/20			5	3.A FE	154,836	99.8125	156,107	156,400	155,015	0	179	0	0	3.005	3.206	N/A	0	2,541	03/05/2020	03/05/2027
84857HAW0	BL Spirit Aer TL 1L			5	3.C FE	99,500	100.7500	100,750	100,000	99,527	0	27	0	0	0.000	0.116	N/A	0	1,217	09/30/2020	01/30/2025
89334GAX2	TRANSUNION 11/19 B5 COV-LITE			5	3.B FE	880,642	99.6458	879,517	882,643	879,517	(1,793)	228	0	0	0.000	0.026	N/A	0	76,445	11/15/2019	11/13/2026
90347BAH1	DUPONT PERFORMANCE 5/17 TL			5	3.A FE	543,207	99.0625	539,376	544,481	539,376	(4,397)	208	0	0	0.000	0.038	N/A	0	15,479	04/05/2018	06/01/2024
91335PAH2	UNIVAR 11/19 B5 COV-LITE TL			5	3.A FE	98,753	98.9583	97,969	99,000	97,969	(826)	37	0	0	0.000	0.038	N/A	0	2,845	11/15/2019	07/01/2026
92345MAQ5	VERINT SYSTEMS 1/18 COV-LITE			5	3.A FE	400,020	99.5000	398,473	400,475	398,473	(1,806)	56	0	0	0.000	0.014	N/A	0	12,639	02/21/2018	06/28/2024
98975VAK2	FLUIDRA, S.A.		C	5	3.C FE	492,985	99.5630	497,815	500,000	493,341	0	356	0	0	0.000	0.467	N/A	0	735	10/28/2020	11/15/2023
98975VAK2	FLUIDRA, S.A.		C	5	3.C FE	492,979	99.0000	493,753	498,741	493,125	0	147	0	0	0.000	0.252	N/A	0	416	11/09/2020	07/02/2025
9920D8T51	BELRON 10/19 (USD) TLB			5	3.B FE	99,002	99.7500	99,002	99,250	99,002	(39)	36	0	0	0.000	0.036	N/A	0	3,499	10/25/2019	10/25/2026
9920FJBU9	BL Nielsen Fin TB1L			5	3.B	102,386	100.5938	105,095	104,475	102,614	0	229	0	0	3.948	4.446	N/A	0	2,426	05/07/2020	06/06/2025
9920H3NB1	ADEVINTA 10/20 COV-LITE TLB			5	3.B	133,650	99.8333	134,775	135,000	133,682	0	32	0	0	0.000	0.144	N/A	0	0	10/22/2020	10/22/2027
9920HNC38	EW SCRIPPS 12/20 INCREMENTAL C			5	3.C FE	274,313	100.0250	275,069	275,000	274,315	0	2	0	0	0.000	0.036	N/A	0	0	12/15/2020	12/15/2027
9920HP3D0	Energizer Holdings Inc			5	3.A FE	137,434	99.8750	137,952	138,125	137,435	0	1	0	0	0.000	0.072	N/A	0	0	12/16/2020	12/16/2027
9920HP3U2	Energizer Holdings Inc			5	3.A FE	116,291	99.8750	116,729	116,875	116,292	0	1	0	0	0.000	0.072	N/A	0	0	12/16/2020	12/16/2027
C9413PAZ6	VALEANT 5/18 TLB			5	3.B FE	716,521	99.5630	715,673	718,814	715,673	(1,583)	354	0	0	0.000	0.049	N/A	0	27,442	06/28/2018	06/02/2025
G9368PBC7	VIRGIN MEDIA 10/19 COV-LITE			5	3.C FE	744,828	98.9464	742,098	750,000	742,098	(3,853)	1,072	0	0	0.000	0.143	N/A	0	23,898	10/24/2019	10/15/2024
6499999 Subtotal - Unaffiliated Bank Loans - Acquired						16,167,781	X X X	16,215,980	16,297,681	16,155,054	(33,111)	12,174	0	0	X X X	X X X	X X X	0	428,073	X X X	X X X
6599999 Subtotal - Unaffiliated Bank Loans						16,167,781	X X X	16,215,980	16,297,681	16,155,054	(33,111)	12,174	0	0	X X X	X X X	X X X	0	428,073	X X X	X X X
7699999 Subtotals - Issuer Obligations						373,293,902	X X X	398,238,930	351,900,600	370,089,751	(10,142)	(1,827,173)	589,053	0	X X X	X X X	X X X	3,215,804	9,549,878	X X X	X X X
7799999 Subtotals - Residential Mortgage-Backed Securities						75,730,159	X X X	78,471,434	74,320,093	75,891,085	0	161,779	0	0	X X X	X X X	X X X	179,561	1,820,002	X X X	X X X
7899999 Subtotals - Commercial Mortgage-Backed Securities						30,851,664	X X X	32,223,214	29,940,099	30,624,953	0	(137,292)	0	0	X X X	X X X	X X X	76,798	909,210	X X X	X X X
7999999 Subtotals - Other Loan-Backed and Structured Securities						35,008,278	X X X	35,258,835	34,641,522	34,878,970	(48,773)	(32,058)	0	0	X X X	X X X	X X X	51,159	494,779	X X X	X X X
8299999 Subtotals - Unaffiliated Bank Loans						16,167,781	X X X	16,215,980	16,297,681	16,155,054	(33,111)	12,174	0	0	X X X	X X X	X X X	0	428,073	X X X	X X X
8399999 Grand Total - Bonds						531,051,784	X X X	560,408,393	507,099,996	527,639,814	(92,025)	(1,822,569)	589,053	0	X X X	X X X	X X X	3,523,322	13,201,942	X X X	X X X

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	167,465,865	1B	11,345,866	1C	28,692,331	1D	53,533,365	1E	26,679,048	1F	63,062,714	1G	26,778,819
2A	48,476,295	2B	41,175,897	2C	27,056,458								
3A	9,909,001	3B	11,580,123	3C	7,190,491								
4A	2,724,727	4B	966,823	4C	1,001,992								
5A	0	5B	0	5C	0								
6	0												

E10.16

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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00206R706	AT&T INC			7,400,000	25.00	26.850	192,309	26.850	198,690	192,309	0	1,603	0	0	0	0	0	0	3.A FE	11/10/2020
00850L203	AGRIBANK FCB			1,000,000	100.00	0.000	111,000	111.000	111,000	106,656	1,719	6,446	0	3,500	0	0	3,500	0	2.A FE	12/13/2019
020002812	ALLSTATE CORP			3,500,000	25.00	0.000	96,320	27,520	96,320	88,270	1,039	2,078	0	8,050	0	423	7,627	0	2.C FE	05/13/2020
020002838	ALLSTATE CORP			1,219,000	25.00	0.000	34,071	27,950	34,071	2,255	389	1,554	0	2,255	0	0	2,255	0	2.B FE	08/01/2019
04686J309	ATHENE HOLDING LTD		C	3,600,000	25.00	0.000	100,584	27,940	100,584	90,000	0	3,172	0	10,584	0	0	10,584	0	2.C FE	06/04/2020
060505195	BANK OF AMERICA CORP			1,867,000	25.00	0.000	51,455	27,560	51,455	46,931	686	2,742	0	877	0	0	877	0	2.C FE	02/25/2019
060505EN0	BANK OF AMERICA CORP			480,000,000	1,000.00	0.000	543,600	113.250	543,600	506,672	0	19,368	0	26,072	(3,957)	0	22,115	0	2.C FE	05/05/2020
060505FL3	BANK OF AMERICA CORP			250,000,000	1,000.00	0.000	281,875	112.750	281,875	269,075	0	9,694	0	7,246	0	2,046	5,200	0	2.C FE	08/17/2020
06053U601	BANK OF AMERICA CORP			6,400,000	25.00	0.000	174,752	27,305	174,752	172,141	0	8,600	0	2,611	0	17	2,594	0	2.C FE	02/05/2020
06055H202	BANK OF AMERICA CORP			1,725,000	25.00	0.000	47,210	27,368	47,210	43,125	0	2,156	0	2,015	0	0	2,015	0	2.C FE	09/10/2019
06055H400	BANK OF AMERICA CORP			1,200,000	25.00	0.000	31,788	26,490	31,788	30,000	0	0	0	1,788	0	0	1,788	0	2.C FE	10/27/2020
064058AF7	BANK OF NEW YORK MELLON CORP			120,000,000	1,000.00	0.000	127,500	106.250	127,500	117,450	0	2,775	0	10,050	0	2,772	7,278	0	2.A FE	05/07/2020
064058AH3	BANK OF NEW YORK MELLON CORP			176,000,000	1,000.00	0.000	194,700	110.625	194,700	176,000	0	2,780	0	18,700	0	0	18,700	0	2.A FE	05/12/2020
064058AJ9	BANK OF NEW YORK MELLON CORP			85,000,000	1,000.00	0.000	87,975	103.500	87,975	85,000	0	0	0	2,975	0	0	2,975	0	2.A FE	10/26/2020
12542R803	CHS INC			8,943,000	25.00	29.420	232,336	29.420	263,103	232,336	0	15,909	0	(1,365)	0	11,158	(12,522)	0	3.B	08/12/2020
172967GF2	CITIGROUP INC			123,000,000	1,000.00	105.250	125,398	105.250	129,458	125,398	0	6,874	0	(4,813)	0	0	(4,813)	0	3.A FE	05/05/2020
172967JM4	CITIGROUP INC			160,000,000	1,000.00	108.500	164,280	108.500	173,600	164,280	0	6,545	0	(4,695)	0	3,457	(8,152)	0	3.A FE	07/24/2020
172967KM2	CITIGROUP INC			75,000,000	1,000.00	114.750	78,713	114.750	86,063	78,713	0	4,688	0	(6,510)	0	0	(6,510)	0	3.A FE	02/25/2019
174610AU9	CITIZENS FINANCIAL GROUP INC			66,000,000	1,000.00	111.250	66,023	111.250	73,425	66,023	932	1,264	0	0	0	0	0	0	3.B FE	06/03/2020
19075Q805	COBANK ACB			5,300,000	100.00	0.000	558,488	105.375	558,488	535,618	8,281	33,125	0	(3,339)	0	0	(3,339)	0	2.A FE	02/20/2018
229899307	CULLEN/FROST BANKERS INC			5,800,000	25.00	0.000	149,640	25.800	149,640	145,000	0	0	0	4,640	0	0	4,640	0	2.C FE	11/12/2020
23385H208	DAIRY FARMERS OF AMERICA, INC			1,200,000	100.00	95.500	114,600	95.500	114,600	114,600	0	9,450	0	0	0	4,078	(4,078)	0	3.A FE	03/20/2017
23385H406	DAIRY FARMERS OF AMERICA INC			1,500,000	100.00	90.980	136,470	90.980	136,470	136,470	0	11,813	0	0	0	11,877	(11,877)	0	3.A FE	06/02/2017
26441C501	DUKE ENERGY CORP			3,642,000	25.00	0.000	103,906	28.530	103,906	92,787	0	5,226	0	3,055	0	0	3,055	0	2.C FE	03/25/2020
26441CBG9	DUKE ENERGY CORP			95,000,000	1,000.00	0.000	102,600	108.000	102,600	94,881	0	4,683	0	3,444	0	456	2,988	0	2.C FE	09/18/2019
29452E200	EQUITABLE HOLDINGS INC			4,860,000	25.00	0.000	129,281	26.601	129,281	114,389	0	3,189	0	14,892	0	0	14,892	0	2.C FE	06/05/2020
29452EAA9	EQUITABLE HOLDINGS INC			84,000,000	1,000.00	106.375	84,000	106.375	89,355	84,000	0	712	0	0	0	0	0	0	3.A FE	08/06/2020
30767E406	FARM CREDIT BANK OF TEXAS			2,018,000	100.00	0.000	218,701	108.375	218,701	214,308	0	13,622	0	2,775	0	0	2,775	0	2.A FE	10/23/2019
319626305	FIRST CITIZENS BANCSHARES INC (DELAWARE)			4,390,000	25.00	0.000	118,706	27.040	118,706	109,750	0	4,473	0	8,956	0	0	8,956	0	2.C FE	03/05/2020
33616C761	FIRST REPUBLIC BANK			4,900,000	25.00	0.000	128,380	26.200	128,380	125,063	0	340	0	3,317	0	0	3,317	0	2.C FE	12/28/2020
33616C787	FIRST REPUBLIC BANK			2,500,000	25.00	0.000	66,525	26.610	66,525	66,476	0	0	0	49	0	0	49	0	2.C FE	12/28/2020
33616C811	FIRST REPUBLIC BANK			2,500,000	25.00	0.000	66,775	26.710	66,775	63,659	0	2,402	0	3,116	0	0	3,116	0	2.C FE	05/13/2020
33616C837	FIRST REPUBLIC BANK			4,041,000	25.00	0.000	102,237	25.300	102,237	97,622	0	4,855	0	4,615	0	1,936	2,680	0	2.C FE	05/13/2020
360271308	FULTON FINANCIAL CORP			5,800,000	25.00	0.000	151,032	26.040	151,032	145,000	1,566	0	0	6,032	0	0	6,032	0	2.C FE	10/22/2020
37045XDB9	GENERAL MOTORS FINANCIAL COMPANY INC			60,000,000	1,000.00	111.316	60,000	111.316	66,790	60,000	0	0	0	0	0	0	0	0	3.B FE	09/09/2020
38148BAC2	GOLDMAN SACHS GROUP INC			80,000,000	1,000.00	110.125	82,036	110.125	88,100	82,036	0	2,120	0	0	(172)	0	(172)	0	3.A FE	05/07/2020
446150AV6	HUNTINGTON BANCSHARES INC			120,000,000	1,000.00	0.000	105,750	105.750	126,900	120,000	2,299	0	0	0	0	0	0	0	3.A FE	08/03/2020
48126HAA8	JPMORGAN CHASE & CO			160,000,000	1,000.00	0.000	169,600	106.000	169,600	160,800	0	9,600	0	2,120	0	4,320	(2,200)	0	2.B FE	02/25/2019
48127V827	JPMORGAN CHASE & CO			5,000,000	25.00	0.000	129,604	25.921	129,604	127,462	0	3,844	0	2,141	0	0	2,141	0	2.C FE	05/27/2020
48128B655	JPMORGAN CHASE & CO			3,156,000	25.00	0.000	88,841	28.150	88,841	83,997	0	4,537	0	2,525	0	0	2,525	0	2.B FE	12/04/2019
55261FAH7	M&T BANK CORP			82,000,000	1,000.00	0.000	89,380	109.000	89,380	81,304	0	4,203	0	489	23	0	513	0	2.C FE	02/22/2018
59156R850	METLIFE INC			3,311,000	25.00	0.000	90,357	27.290	90,357	81,412	0	3,604	0	8,945	0	1,712	7,233	0	2.B FE	02/03/2020
61761J406	MORGAN STANLEY			7,819,000	25.00	0.000	224,562	28.720	224,562	208,528	3,115	5,368	0	12,193	0	0	12,193	0	2.C FE	10/21/2020
61762V606	MORGAN STANLEY			5,296,000	25.00	0.000	153,399	28.965	153,399	145,683	1,936	5,739	0	3,409	0	0	3,409	0	2.C FE	10/19/2020
61763E207	MORGAN STANLEY			3,107,000	25.00	0.000	88,550	28.500	88,550	87,042	1,335	4,005	0	21,508	0	0	21,508	0	2.C FE	03/24/2020
636220857	NATIONAL GENERAL HOLDINGS CORP			2,507,000	25.00	25.790	64,067	25.790	64,655	64,067	1,175	1,175	0	0	0	0	0	0	3.B FE	07/13/2020
637417874	NATIONAL RETAIL PROPERTIES INC			3,000,000	25.00	0.000	77,400	25.800	77,400	72,231	0	2,124	0	4,263	0	136	4,126	0	2.C FE	11/20/2020
637870205	NATIONAL STORAGE AFFILIATES TRUST			6,575,000	25.00	0.000	172,923	26.300	172,923	168,865	0	6,488	0	(1,002)	0	30	(1,032)	0	2.C FE	11/09/2020
665859856	NORTHERN TRUST CORP			2,338,000	25.00	0.000	64,856	27.740	64,856	56,957	687	2,126	0	7,899	0	0	7,899	0	2.A FE	03/24/2020
693475857	PNC FINANCIAL SERVICES GROUP INC			10,466,000	25.00	0.000	280,175	26.770	280,175	268,376	0	10,751	0	11,799	0	0	11,799	0	2.B FE	05/12/2020
69360J578	PS BUSINESS PARKS INC			2,270,000	25.00	0.000	59,361	26.150	59,361	57,613	0	2,951	0	1,180	0	0	1,180	0	2.B FE	12/17/2019

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SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired	
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V.	19 Total Foreign Exchange Change in B./A.C.V.			
74460W628	PUBLIC STORAGE			3,769,000	25.00	0.000	104,401	27,700	104,401	95,727	0	3,445	0	8,674	0	0	0	8,674	0	2.A FE	05/07/2020
7591EP704	REGIONS FINANCIAL CORP			1,588,000	25.00	28.830	39,700	28,830	45,782	39,700	0	2,263	0	(4,605)	0	0	0	(4,605)	0	3.A FE	04/23/2019
7591EPAR1	REGIONS FINANCIAL CORP			50,000,000	1,000.00	111.375	50,000	111,375	55,688	50,000	0	1,517	0	0	0	0	0	0	0	3.A FE	06/02/2020
76169C308	REXFORD INDUSTRIAL REALTY INC			3,300,000	25.00	26.240	85,166	26,240	86,592	85,166	0	3,635	0	0	0	0	0	0	0	3.A FE	05/12/2020
78410V200	SCE TRUST VI			3,000,000	25.00	24.140	72,420	24,140	72,486	72,486	0	0	0	(66)	0	0	0	(66)	0	3.A FE	12/22/2020
808513600	CHARLES SCHWAB CORP			2,976,000	25.00	0.000	77,436	26,020	77,436	68,524	0	3,321	0	8,911	0	0	0	8,911	0	2.B FE	03/25/2020
816300503	SELECTIVE INSURANCE GROUP INC			3,600,000	25.00	25.840	90,000	25,840	93,024	90,000	0	0	0	0	0	0	0	0	0	3.A FE	12/02/2020
816851BK4	SEMPRA ENERGY			400,000,000	1,000.00	0.000	429,000	107,250	429,000	400,000	0	6,283	0	29,000	0	0	0	29,000	0	2.C FE	06/10/2020
857477855	STATE STREET CORP			2,630,000	25.00	0.000	76,033	28,910	76,033	68,906	0	3,050	0	7,127	0	2,535	0	4,593	0	2.B FE	02/28/2020
89832Q695	TRUIST FINANCIAL CORP			6,807,000	25.00	0.000	186,784	27,440	186,784	170,175	0	2,650	0	16,609	0	0	0	16,609	0	2.B FE	07/30/2020
89832Q745	TRUIST FINANCIAL CORP			2,349,000	25.00	0.000	65,631	27,940	65,631	58,659	0	1,576	0	6,972	0	0	0	6,972	0	2.B FE	05/20/2020
89832Q836	TRUIST FINANCIAL CORP			2,500,000	25.00	0.000	64,675	25,870	64,675	63,161	0	2,071	0	1,514	0	0	0	1,514	0	2.B FE	05/14/2020
89832Q851	TRUIST FINANCIAL CORP			4,082,000	25.00	0.000	104,662	25,640	104,662	103,846	0	5,307	0	816	0	0	0	816	0	2.B FE	12/09/2019
89832QAE9	TRUIST FINANCIAL CORP			231,000,000	1,000.00	0.000	253,523	109,750	253,523	231,814	0	5,717	0	21,708	0	0	0	21,708	0	2.B FE	06/09/2020
89832QAF6	TRUIST FINANCIAL CORP			220,000,000	1,000.00	0.000	251,350	114,250	251,350	220,000	0	0	0	31,350	0	0	0	31,350	0	2.B FE	06/16/2020
902973155	U.S. BANCORP			3,902,000	25.00	0.000	96,653	24,770	96,653	86,239	873	872	0	10,413	0	0	0	10,413	0	2.A FE	12/28/2020
902973734	U.S. BANCORP			2,530,000	25.00	0.000	63,832	25,230	63,832	59,430	514	0	0	4,402	0	0	0	4,402	0	2.A FE	11/02/2020
902973AZ9	U.S. BANCORP			200,000,000	1,000.00	0.000	224,000	112,000	224,000	216,977	0	5,300	0	7,023	(615)	0	0	6,408	0	2.A FE	08/25/2020
949746465	WELLS FARGO & CO			3,221,000	25.00	0.000	93,892	29,150	93,892	85,758	0	4,001	0	8,134	0	0	0	8,134	0	2.B FE	05/07/2020
949746721	WELLS FARGO & CO			10,087,000	25.00	0.000	261,052	25,880	261,052	249,571	0	9,721	0	11,480	0	0	0	11,480	0	2.B FE	05/13/2020
949746747	WELLS FARGO & CO			4,100,000	25.00	0.000	106,600	26,000	106,600	101,885	0	4,030	0	4,715	0	0	256	4,459	0	2.B FE	05/08/2020
949746804	WELLS FARGO & CO			69,000	1,000.00	0.000	104,735	1,517,900	104,735	91,915	0	2,588	0	12,820	0	0	0	12,820	0	2.B FE	07/23/2020
94988U128	WELLS FARGO & CO			2,500,000	25.00	0.000	65,950	26,380	65,950	62,211	0	384	0	3,739	0	0	0	3,739	0	2.B FE	10/22/2020
94988U151	WELLS FARGO & CO			2,000,000	25.00	0.000	52,660	26,330	52,660	50,230	0	1,188	0	2,430	0	0	0	2,430	0	2.B FE	08/25/2020
94988U656	WELLS FARGO & CO			2,476,000	25.00	0.000	65,763	26,560	65,763	64,411	0	3,482	0	(223)	0	0	0	(223)	0	2.B FE	07/16/2019
94988U714	WELLS FARGO & CO			4,000,000	25.00	0.000	102,400	25,600	102,400	102,028	0	4,809	0	(143)	0	0	236	(378)	0	2.B FE	05/06/2020
744320888	PRUDENTIAL FINANCIAL INC			2,453,000	25.00	0.000	63,999	26,090	63,999	61,325	0	703	0	2,674	0	0	0	2,674	0	2FE	08/18/2020
8499999	Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						10,240,652	X X X	10,347,849	9,716,994	26,546	338,684	0	403,840	(4,722)	47,444	351,674	0	X X X	X X X	
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
808513BD6	CHARLES SCHWAB CORP			425,000,000	1,000.00	0.000	428,049	111,375	473,344	428,049	0	13,389	0	0	(361)	0	0	(361)	0	2.B FE	05/04/2020
361860208	GMAC CAPITAL TRUST I			10,000,000	25.00	27.070	242,795	27,070	210,700	242,795	0	6,656	0	0	0	0	0	0	0	3.C FE	10/19/2022
8599999	Subtotal - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						670,844	X X X	684,044	670,844	0	20,045	0	0	(361)	0	0	(361)	0	X X X	X X X
8999999	Total Preferred Stocks						10,911,496	X X X	11,031,893	10,387,838	26,546	358,729	0	403,840	(5,082)	47,444	351,314	0	X X X	X X X	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	0	1B	0	1C	0	1D	0	1E	0	1F	0	1G	0
2A	1,852,105	2B	3,083,599	2C	3,811,482								
3A	1,435,091	3B	422,425	3C	242,795								
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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	For-ign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Foreign Exchange Change in B./A.C.V.	Date Acquired	
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
001055102	AFLAC ORD			4,323,000	192,244	44.470	192,244	139,257	0	3,918	0	(8,092)	0	(8,092)	0	08/03/2020	
00130H105	THE AES CORPORATION			3,734,000	87,749	23.500	87,749	37,601	0	1,879	0	20,393	0	20,393	0	06/11/2020	
00206R102	AT&T ORD			29,420,000	846,119	28.760	846,119	843,725	0	9,887	0	2,394	0	2,394	0	12/28/2020	
002824100	ABBOTT LABORATORIES ORD			7,991,000	874,935	109.490	874,935	403,729	0	10,687	0	180,338	0	180,338	0	06/24/2020	
00287Y109	ABBVIE ORD			9,145,000	979,887	107.150	979,887	639,709	0	36,810	0	173,174	0	173,174	0	06/24/2020	
003654100	ABIOMED ORD			199,000	64,516	324.200	64,516	36,982	0	0	0	27,534	0	27,534	0	05/01/2020	
00507V109	ACTIVISION BLIZZARD ORD			3,232,000	300,091	92.850	300,091	135,032	0	1,325	0	108,046	0	108,046	0	06/26/2019	
00724F101	ADOBE ORD			1,728,000	864,207	500.120	864,207	192,614	0	0	0	292,765	0	292,765	0	05/01/2020	
00751Y106	ADVANCE AUTO PARTS ORD			285,000	44,890	157.510	44,890	29,626	71	231	0	(755)	0	(755)	0	03/12/2018	
007903107	ADVANCED MICRO DEVICES ORD			4,639,000	425,443	91.710	425,443	95,336	0	0	0	210,237	0	210,237	0	02/03/2020	
00846U101	AGILENT TECHNOLOGIES ORD			1,593,000	188,755	118.490	188,755	84,630	0	993	0	55,047	0	55,047	0	06/24/2020	
009158106	AIR PRODUCTS AND CHEMICALS ORD			895,000	244,532	273.220	244,532	115,396	1,199	4,636	0	34,216	0	34,216	0	10/22/2018	
00971T101	AKAMAI TECHNOLOGIES ORD			626,000	65,724	104.990	65,724	31,894	0	0	0	11,650	0	11,650	0	11/02/2017	
011659109	ALASKA AIR GROUP ORD			750,000	39,000	52.000	39,000	26,254	0	0	0	12,746	0	12,746	0	10/29/2020	
012653101	ALBEMARLE ORD			576,000	84,972	147.520	84,972	39,745	222	747	0	43,489	0	43,489	0	06/24/2020	
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD			594,000	105,863	178.220	105,863	75,361	647	2,232	0	12,651	0	12,651	0	05/14/2020	
015351109	ALEXION PHARMACEUTICALS ORD			1,289,000	201,393	156.240	201,393	137,588	0	0	0	63,812	0	63,812	0	09/28/2020	
016255101	ALIGN TECHNOLOGY ORD			370,000	197,721	534.380	197,721	72,696	0	0	0	97,944	0	97,944	0	06/24/2020	
018802108	ALLIANT ENERGY ORD			737,000	37,941	51.480	37,941	28,559	0	1,120	0	(2,388)	0	(2,388)	0	09/19/2016	
020002101	ALLSTATE ORD			1,426,000	156,760	109.930	156,760	92,792	770	3,023	0	(3,594)	0	(3,594)	0	12/31/2018	
02079K107	ALPHABET CL C ORD			1,294,000	2,266,933	1,751.880	2,266,933	1,066,226	0	0	0	530,429	0	530,429	0	06/24/2020	
02079K305	ALPHABET CL A ORD			1,311,000	2,297,711	1,752.640	2,297,711	1,120,798	0	0	0	532,348	0	532,348	0	06/24/2020	
023135106	AMAZON COM ORD			1,735,000	5,650,774	3,256.930	5,650,774	1,610,350	0	0	0	2,400,674	0	2,400,674	0	02/03/2020	
023608102	AMEREN ORD			1,038,000	81,026	78.060	81,026	47,355	0	2,076	0	1,308	0	1,308	0	03/12/2018	
02376R102	AMERICAN AIRLINES GROUP ORD			1,808,000	28,512	15.770	28,512	26,934	0	0	0	1,578	0	1,578	0	12/28/2020	
025537101	AMERICAN ELECTRIC POWER ORD			2,302,000	191,734	83.290	191,734	147,148	0	5,038	0	(18,748)	0	(18,748)	0	12/28/2020	
025816109	AMERICAN EXPRESS ORD			3,041,000	367,687	120.910	367,687	209,863	0	4,600	0	13,439	0	13,439	0	08/03/2020	
026874784	AMERICAN INTERNATIONAL GROUP ORD			4,535,000	171,695	37.860	171,695	136,988	0	1,958	0	34,707	0	34,707	0	10/29/2020	
03027X100	AMERICAN TOWER REIT			1,565,000	351,280	224.460	351,280	159,595	2,767	6,776	0	(8,388)	0	(8,388)	0	06/24/2020	
030420103	AMERICAN WATER WORKS ORD			834,000	127,994	153.470	127,994	71,205	0	1,638	0	26,862	0	26,862	0	05/14/2020	
03073E105	AMERISOURCEBERGEN ORD			152,000	14,860	97.760	14,860	11,627	0	258	0	1,936	0	1,936	0	06/07/2016	
03076C106	AMERIPRISE FINANCE ORD			515,000	100,080	194.330	100,080	54,915	0	1,835	0	17,792	0	17,792	0	06/24/2020	
031100100	AMETEK ORD			1,048,000	126,745	120.940	126,745	57,740	0	684	0	24,812	0	24,812	0	06/24/2020	
031162100	AMGEN ORD			2,512,000	577,559	229.920	577,559	379,846	0	16,077	0	(28,009)	0	(28,009)	0	04/18/2017	
032095101	AMPHENOL CL A ORD			1,381,000	180,593	130.770	180,593	82,209	400	1,220	0	35,405	0	35,405	0	06/24/2020	
032654105	ANALOG DEVICES ORD			1,650,000	243,755	147.730	243,755	116,465	0	3,938	0	51,530	0	51,530	0	05/14/2020	
03662Q105	ANSYS ORD			310,000	112,778	363.800	112,778	38,117	0	0	0	32,981	0	32,981	0	06/26/2017	
036752103	ANTHEM ORD			812,000	260,725	321.090	260,725	140,367	0	3,086	0	15,477	0	15,477	0	03/12/2018	
037411105	APACHE ORD			2,047,000	29,026	14.180	29,026	18,455	0	24	0	10,572	0	10,572	0	10/29/2020	
037833100	APPLE ORD			65,873,000	8,740,688	132.690	8,740,688	1,820,949	0	52,966	0	(5,134,696)	0	(5,134,696)	0	05/01/2020	
038222105	APPLIED MATERIAL ORD			4,012,000	346,236	86.300	346,236	82,225	0	3,404	0	106,508	0	106,508	0	05/14/2020	
039483102	ARCHER DANIELS MIDLAND ORD			2,346,000	118,262	50.410	118,262	85,649	0	3,013	0	14,732	0	14,732	0	06/11/2020	
040413106	ARISTA NETWORKS ORD			163,000	47,363	290.570	47,363	33,528	0	0	0	13,872	0	13,872	0	06/24/2020	
04621X108	ASSURANT ORD			231,000	31,467	136.220	31,467	20,573	0	589	0	1,187	0	1,187	0	03/12/2018	
049560105	ATMOS ENERGY ORD			609,000	58,117	95.430	58,117	56,886	0	0	0	1,230	0	1,230	0	12/28/2020	
052769106	AUTODESK ORD			1,066,000	325,492	305.340	325,492	99,694	0	0	0	131,131	0	131,131	0	05/14/2020	
053015103	AUTOMATIC DATA PROCESSING ORD			2,607,000	459,353	176.200	459,353	277,620	2,425	6,263	0	45,162	0	45,162	0	09/28/2020	
053332102	AUTOZONE ORD			103,000	122,100	1,185.440	122,100	54,350	0	0	0	(605)	0	(605)	0	07/31/2017	
053484101	AVALONBAY COMMUNITIES REIT ORD			674,000	108,130	160.430	108,130	106,555	1,072	410	0	1,574	0	1,574	0	12/28/2020	
053611109	AVERY DENNISON ORD			470,000	72,902	155.110	72,902	38,076	0	952	0	16,006	0	16,006	0	06/11/2020	
05722G100	BAKER HUGHES CL A ORD			2,831,000	59,026	20.850	59,026	54,095	0	356	0	4,932	0	4,932	0	12/28/2020	
058498106	BALL ORD			1,620,000	150,952	93.180	150,952	68,198	0	883	0	45,924	0	45,924	0	06/11/2020	
060505104	BANK OF AMERICA ORD			35,279,000	1,069,306	30.310	1,069,306	562,878	0	25,058	0	(146,898)	0	(146,898)	0	05/14/2020	
064058100	BANK OF NEW YORK MELLON ORD			603,000	25,591	42.440	25,591	19,376	0	374	0	6,215	0	6,215	0	05/14/2020	
071813109	BAXTER INTERNATIONAL ORD			1,585,000	127,180	80.240	127,180	58,319	388	1,474	0	(5,357)	0	(5,357)	0	01/14/2016	
075887109	BECTON DICKINSON ORD			1,337,000	334,544	250.220	334,544	249,781	0	3,947	0	(20,578)	0	(20,578)	0	06/24/2020	

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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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
084670702	BERKSHIRE HATHWAY CL B ORD			7,250,000	1,681,058	231.870	1,681,058	1,032,729	0	0	0	106,164	0	106,164	0	06/24/2020	
086516101	BEST BUY ORD			1,044,000	104,181	99.790	104,181	40,072	574	2,171	0	12,889	0	12,889	0	02/03/2020	
090572207	BIO RAD LABORATORIES CL A ORD			13,000	7,578	582.940	7,578	7,449	0	0	0	129	0	129	0	12/28/2020	
09062X103	BIOGEN ORD			68,000	16,650	244.860	16,650	15,519	0	0	0	(3,527)	0	(3,527)	0	04/30/2019	
09247X101	BLACKROCK ORD			545,000	393,239	721.540	393,239	202,950	0	7,558	0	120,842	0	120,842	0	05/14/2020	
097023105	BOEING ORD			2,691,000	576,035	214.060	576,035	370,179	0	3,964	0	(168,868)	0	(168,868)	0	09/28/2020	
09857L108	BOOKING HOLDINGS ORD			170,000	378,636	2,227.270	378,636	208,702	0	0	0	37,117	0	37,117	0	05/14/2020	
099724106	BORGWARNER ORD			159,000	6,144	38.640	6,144	5,060	0	60	0	1,083	0	1,083	0	06/24/2020	
101121101	BOSTON PROPERTIES REIT ORD			595,000	56,245	94.530	56,245	49,023	583	627	0	7,222	0	7,222	0	09/28/2020	
101137107	BOSTON SCIENTIFIC ORD			4,251,000	152,823	35.950	152,823	79,640	0	0	0	(39,407)	0	(39,407)	0	03/15/2017	
110122108	BRISTOL MYERS SQUIBB ORD			10,029,000	622,099	62.030	622,099	551,137	4,914	11,487	0	(7,871)	0	(7,871)	0	12/28/2020	
11133T103	BROADRIDGE FINANCIAL SOLUTIONS ORD			486,000	74,455	153.200	74,455	47,865	279	988	0	15,233	0	15,233	0	05/14/2020	
11135F101	BROADCOM ORD			1,861,000	814,839	437.850	814,839	336,349	0	23,957	0	242,507	0	242,507	0	06/11/2020	
115637209	BROWN FORMAN CL B ORD			1,104,000	79,430	71.940	79,430	48,061	198	789	0	13,060	0	13,060	0	05/21/2018	
12503M108	CBOE GLOBAL MARKETS ORD			522,000	48,609	93.120	48,609	45,955	0	526	0	(9,163)	0	(9,163)	0	12/28/2020	
12504L109	CBRE GROUP CL A ORD			1,398,000	87,683	62.720	87,683	44,008	0	0	0	11,256	0	11,256	0	05/01/2020	
12514G108	CDW ORD			321,000	42,305	131.790	42,305	36,237	0	231	0	6,068	0	6,068	0	10/29/2020	
125269100	CF INDUSTRIES HOLDINGS ORD			976,000	37,781	38.710	37,781	22,262	0	1,036	0	(4,151)	0	(4,151)	0	06/11/2020	
12541W209	CH ROBINSON WORLDWIDE ORD			497,000	46,653	93.870	46,653	32,390	253	720	0	8,370	0	8,370	0	05/14/2020	
125523100	CIGNA ORD			1,085,000	225,875	208.180	225,875	151,909	0	43	0	4,004	0	4,004	0	08/01/2019	
12572Q105	CME GROUP CL A ORD			1,280,000	233,024	182.050	233,024	135,067	2,693	6,354	0	(19,730)	0	(19,730)	0	12/28/2020	
125896100	CMS ENERGY ORD			1,206,000	73,578	61.010	73,578	46,988	0	1,966	0	(2,207)	0	(2,207)	0	03/12/2018	
126408103	CSX ORD			3,767,000	341,855	90.750	341,855	123,497	0	3,743	0	75,462	0	75,462	0	05/14/2020	
126650100	CVS HEALTH ORD			5,648,000	385,758	68.300	385,758	328,542	0	8,931	0	(7,000)	0	(7,000)	0	09/28/2020	
127387108	CADENCE DESIGN SYSTEMS ORD			1,233,000	168,218	136.430	168,218	58,430	0	0	0	81,035	0	81,035	0	05/01/2020	
134429109	CAMPBELL SOUP ORD			979,000	47,335	48.350	47,335	35,297	0	1,158	0	(883)	0	(883)	0	12/28/2020	
14040H105	CAPITAL ONE FINANCIAL ORD			1,688,000	166,859	98.850	166,859	111,512	0	1,000	0	22,450	0	22,450	0	09/28/2020	
14149Y108	CARDINAL HEALTH ORD			1,417,000	75,895	53.560	75,895	71,478	689	1,027	0	2,028	0	2,028	0	12/28/2020	
143130102	CARMAX ORD			759,000	71,695	94.460	71,695	42,144	0	0	0	7,100	0	7,100	0	05/14/2020	
143658300	CARNIVAL ORD			3,141,000	21,660	68.034	21,660	40,548	0	0	0	27,486	0	27,486	0	10/29/2020	
14448C104	CARRIER GLOBAL ORD			4,410,000	166,345	37.720	166,345	81,581	529	706	0	84,765	0	84,765	0	06/24/2020	
149123101	CATERPILLAR ORD			3,277,000	596,480	182.020	596,480	304,890	0	10,952	0	142,898	0	142,898	0	08/03/2020	
150870103	CELANESE ORD			680,000	88,359	129.940	88,359	59,828	0	1,530	0	9,745	0	9,745	0	06/11/2020	
15135B101	CENTENE ORD			1,759,000	105,593	60.030	105,593	73,166	0	0	0	(4,995)	0	(4,995)	0	10/29/2020	
15189T107	CENTERPOINT ENERGY ORD			3,304,000	71,499	21.640	71,499	62,049	0	1,467	0	(1,878)	0	(1,878)	0	09/28/2020	
156700106	LUMEN TECHNOLOGIES ORD			4,770,000	46,508	9.750	46,508	46,650	0	807	0	(143)	0	(143)	0	12/28/2020	
156782104	CERNER ORD			1,364,000	107,047	78.480	107,047	68,264	300	982	0	6,943	0	6,943	0	12/31/2018	
16119P108	CHARTER COMMUNICATIONS CL A ORD			727,000	480,947	661.550	480,947	201,425	0	0	0	128,294	0	128,294	0	04/30/2019	
166764100	CHEVRON ORD			6,230,000	526,124	84.450	526,124	496,607	0	13,222	0	(59,250)	0	(59,250)	0	12/28/2020	
169656105	CHIPOTLE MEXICAN GRILL ORD			107,000	148,378	1,386.710	148,378	33,926	0	0	0	58,807	0	58,807	0	03/12/2018	
171340102	CHURCH AND DWIGHT ORD			1,017,000	88,713	87.230	88,713	45,584	0	946	0	17,042	0	17,042	0	05/14/2020	
172062101	CINCINNATI FINANCIAL ORD			297,000	25,949	87.370	25,949	15,306	178	701	0	(5,281)	0	(5,281)	0	09/30/2015	
17275R102	CISCO SYSTEMS ORD			15,802,000	707,140	44.750	707,140	432,359	0	22,597	0	(50,724)	0	(50,724)	0	11/02/2017	
172908105	CINTAS ORD			352,000	124,418	353.460	124,418	50,094	0	1,236	0	30,880	0	30,880	0	06/24/2020	
172967424	CITIGROUP ORD			11,068,000	682,453	61.660	682,453	482,120	0	18,071	0	(71,388)	0	(71,388)	0	10/29/2020	
174610105	CITIZENS FINANCIAL GROUP ORD			2,445,000	87,433	35.760	87,433	54,108	0	3,218	0	2,228	0	2,228	0	06/11/2020	
177376100	CITRIX SYSTEMS ORD			518,000	67,392	130.100	67,392	29,965	0	725	0	9,946	0	9,946	0	03/12/2018	
189054109	CLOROX ORD			576,000	116,306	201.920	116,306	67,954	0	2,484	0	27,832	0	27,832	0	02/03/2020	
191216100	COCA-COLA ORD			16,788,000	920,654	54.840	920,654	692,591	0	26,544	0	10,339	0	10,339	0	06/24/2020	
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD			2,686,000	220,118	81.950	220,118	139,198	0	2,157	0	57,664	0	57,664	0	06/24/2020	
194162103	COLGATE PALMOLIVE ORD			3,706,000	316,900	85.510	316,900	244,200	0	5,709	0	59,432	0	59,432	0	06/11/2020	
20030N101	COMCAST CL A ORD			22,281,000	1,167,524	52.400	1,167,524	699,908	0	17,682	0	208,855	0	208,855	0	06/24/2020	
200340107	COMERICA ORD			811,000	45,302	55.860	45,302	30,718	551	1,855	0	(3,416)	0	(3,416)	0	06/11/2020	
205887102	CONAGRA BRANDS ORD			2,360,000	85,574	36.260	85,574	68,029	0	1,867	0	4,065	0	4,065	0	12/28/2020	
20605P101	CONCHO RESOURCES ORD			337,000	19,664	58.350	19,664	18,045	0	135	0	1,619	0	1,619	0	08/03/2020	
20825C104	CONOCOPHILLIPS ORD			4,242,000	169,638	39.990	169,638	163,608	0	5,605	0	(61,417)	0	(61,417)	0	09/28/2020	
209115104	CONSOLIDATED EDISON ORD			720,000	52,034	72.270	52,034	44,858	0	2,203	0	(13,104)	0	(13,104)	0	01/14/2016	
21036P108	CONSTELLATION BRANDS CL A ORD			1,013,000	221,898	219.050	221,898	154,360	0	2,666	0	35,132	0	35,132	0	08/03/2020	

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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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	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 B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation Modifier and SVO Administrative Symbol
216648402	COOPER ORD			159.000	57.768		363.320	57.768	28,180	10	0	6,683	0	6,683	0	10/21/2016	
217204106	COPART ORD			899.000	114.398		127.250	114,398	51,063	0	0	35,205	0	35,205	0	05/01/2020	
219350105	CORNING ORD			4,111.000	147.996		36.000	147,996	76,597	0	3,383	32,391	0	32,391	0	06/24/2020	
22052L104	CORTEVA ORD			2,829.000	109.539		38.720	109,539	78,979	0	1,071	28,912	0	28,912	0	09/28/2020	
22160K105	COSTCO WHOLESALE ORD			1,520.000	572.706		376.780	572,706	222,364	0	19,380	125,947	0	125,947	0	07/31/2017	
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD			1,658.000	263.937		159.190	263,937	154,450	0	8,174	28,252	0	28,252	0	12/31/2019	
231021106	CUMMINS ORD			799.000	181.453		227.100	181,453	89,492	0	3,812	41,325	0	41,325	0	06/24/2020	
23331A109	D R HORTON ORD			1,435.000	98.900		68.920	98,900	42,967	0	1,034	23,234	0	23,234	0	06/11/2020	
233331107	DTE ENERGY ORD			934.000	113.397		121.410	113,397	86,637	859	2,772	(1,851)	0	(1,851)	0	12/28/2020	
23355L106	DXC TECHNOLOGY ORD			1,499.000	38.599		25.750	38,599	27,080	0	0	11,519	0	11,519	0	10/29/2020	
235851102	DANAHER ORD			2,219.000	492.929		222.140	492,929	157,474	399	1,575	152,357	0	152,357	0	08/31/2017	
237194105	DARDEN RESTAURANTS ORD			368.000	43.836		119.120	43,836	22,072	0	434	3,720	0	3,720	0	05/06/2016	
23918K108	DAVITA ORD			467.000	54.826		117.400	54,826	25,515	0	0	19,723	0	19,723	0	06/11/2020	
244199105	DEERE ORD			1,695.000	456.040		269.050	456,040	178,842	1,288	4,285	182,539	0	182,539	0	06/24/2020	
247361702	DELTA AIR LINES ORD			2,075.000	83.436		40.210	83,436	58,735	0	0	24,701	0	24,701	0	10/29/2020	
25179M103	DEVON ENERGY ORD			2,322.000	36.711		15.810	36,711	20,935	0	570	15,776	0	15,776	0	10/29/2020	
25278X109	DIAMONDBACK ENERGY ORD			902.000	43.657		48.400	43,657	24,243	0	384	19,414	0	19,414	0	10/29/2020	
253868103	DIGITAL REALTY REIT ORD			1,354.000	188.897		139.510	188,897	157,633	984	3,903	17,885	0	17,885	0	12/28/2020	
254687106	WALT DISNEY ORD			8,157.000	1,477.885		181.180	1,477,885	740,222	0	9,625	330,121	0	330,121	0	05/14/2020	
254709108	DISCOVER FINANCIAL SERVICES ORD			1,858.000	168.205		90.530	168,205	94,711	0	2,799	30,311	0	30,311	0	09/28/2020	
25470F104	DISCOVERY SRS A ORD			971.000	29.217		30.090	29,217	19,034	0	0	10,183	0	10,183	0	10/29/2020	
25470F302	DISCOVERY SRS C ORD			914.998	23.964		26.190	23,964	16,946	0	0	(2,047)	0	(2,047)	0	05/01/2020	
25470M109	DISH NETWORK CL A ORD			177.000	5.724		32.340	5,724	4,470	0	0	1,166	0	1,166	0	05/01/2020	
256677105	DOLLAR GENERAL ORD			1,061.000	223.128		210.300	223,128	91,016	0	1,419	57,880	0	57,880	0	02/03/2020	
256746108	DOLLAR TREE ORD			1,040.000	112.362		108.040	112,362	75,364	0	0	17,546	0	17,546	0	05/01/2020	
25746U109	DOMINION ENERGY ORD			2,905.000	218.456		75.200	218,456	195,561	0	10,022	(22,136)	0	(22,136)	0	01/02/2019	
25754A201	DOMINOS PIZZA ORD			163.000	62.504		383.460	62,504	64,998	0	0	(2,494)	0	(2,494)	0	12/28/2020	
260003108	DOVER ORD			671.000	84.714		126.250	84,714	40,092	0	1,269	10,786	0	10,786	0	05/14/2020	
260557103	DOW ORD			2,799.997	155.400		55.500	155,400	112,480	0	6,237	26,105	0	26,105	0	08/03/2020	
264411505	DUKE REALTY REIT ORD			1,523.000	60.874		39.970	60,874	39,197	0	1,462	8,072	0	8,072	0	03/12/2018	
26441C204	DUKE ENERGY ORD			3,079.000	281.913		91.560	281,913	229,936	0	10,314	9,212	0	9,212	0	06/24/2020	
26614N102	DUPONT DE NEMOURS ORD			4,124.000	293.258		71.110	293,258	222,692	0	4,093	74,590	0	74,590	0	08/03/2020	
26875P101	EOG RESOURCES ORD			3,243.000	161.728		49.870	161,728	120,454	0	398	41,275	0	41,275	0	10/29/2020	
277432100	EASTMAN CHEMICAL ORD			614.000	61.572		100.280	61,572	39,289	424	1,407	15,229	0	15,229	0	06/11/2020	
278642103	EBAY ORD			3,450.000	173.363		50.250	173,363	84,442	0	2,208	48,783	0	48,783	0	05/06/2016	
278865100	ECOLAB ORD			1,111.000	240.376		216.360	240,376	132,050	533	2,089	25,964	0	25,964	0	05/21/2018	
281020107	EDISON INTERNATIONAL ORD			2,294.000	144.109		62.820	144,109	128,713	1,520	4,212	(10,259)	0	(10,259)	0	10/29/2020	
28176E108	EDWARDS LIFESCIENCES ORD			2,840.000	259.093		91.230	259,093	100,195	0	0	(190,140)	0	(190,140)	0	06/24/2020	
285512109	ELECTRONIC ARTS ORD			1,065.000	152.934		143.600	152,934	73,467	0	181	38,436	0	38,436	0	11/26/2018	
291011104	EMERSON ELECTRIC ORD			2,813.000	226.081		80.370	226,081	145,781	0	5,195	20,148	0	20,148	0	06/24/2020	
29364G103	ENTERGY ORD			1,120.000	111.821		99.840	111,821	88,767	0	3,636	(13,665)	0	(13,665)	0	06/11/2020	
294429105	EQUIFAX ORD			532.000	102.591		192.840	102,591	58,413	0	786	28,295	0	28,295	0	05/01/2020	
29444U700	EQUINIX REIT ORD			348.000	248.535		714.180	248,535	116,613	0	3,703	45,407	0	45,407	0	04/30/2019	
29476L107	EQUITY RESIDENTIAL REIT ORD			1,349.000	79.969		59.280	79,969	75,907	813	357	4,062	0	4,062	0	12/28/2020	
297178105	ESSEX PROPERTY REIT ORD			314.000	74.550		237.420	74,550	74,536	652	0	14	0	14	0	12/28/2020	
29786A106	ETSY ORD			101.000	17.969		177.910	17,969	18,262	0	0	(293)	0	(293)	0	12/28/2020	
30034W106	EVERGY ORD			1,095.000	60.783		55.510	60,783	58,951	0	0	1,832	0	1,832	0	12/28/2020	
30040W108	EVERSOURCE ENERGY ORD			1,281.000	110.819		86.510	110,819	66,648	0	2,908	1,845	0	1,845	0	03/12/2018	
30161N101	EXELON ORD			5,912.000	249.900		42.270	249,900	196,576	0	6,366	2,810	0	2,810	0	10/29/2020	
30212P303	EXPEDIA GROUP ORD			226.000	29.922		132.400	29,922	19,847	0	0	10,075	0	10,075	0	09/28/2020	
302130109	EXPEDITORS INTERNATIONAL OF WASN ORD			592.000	56.305		95.110	56,305	27,630	0	616	10,117	0	10,117	0	03/15/2017	
30225T102	EXTRA SPACE STORAGE REIT ORD			624.000	72.297		115.860	72,297	51,733	0	1,821	8,583	0	8,583	0	12/28/2020	
30231G102	EXXON MOBIL ORD			14,334.000	590.847		41.220	590,847	512,349	0	17,437	78,499	0	78,499	0	10/29/2020	
302491303	FMC ORD			574.000	65.970		114.930	65,970	25,692	276	1,010	8,673	0	8,673	0	03/12/2018	
30303M102	FACEBOOK CL A ORD			9,202.000	2,513.618		273.160	2,513,618	1,110,973	0	0	560,664	0	560,664	0	12/28/2020	
311900104	FASTENAL ORD			2,529.000	123.491		48.830	123,491	59,702	0	3,433	30,509	0	30,509	0	02/03/2020	
313747206	FEDERAL REIT ORD			417.000	35.495		85.120	35,495	29,074	442	0	6,421	0	6,421	0	10/29/2020	
31428X106	FEDEX ORD			1,302.000	338.025		259.620	338,025	183,126	0	3,747	148,557	0	148,557	0	06/24/2020	

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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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation Modifier and SVO Administrative Symbol
315616102	F5 NETWORKS ORD			276.000	48.559	175.940	48.559	29.208	0	0	0	10,810	0	10,810	0	06/24/2020	
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD			1,147.000	162.255	141.460	162.255	84.095	0	1,606	0	2,718	0	2,718	0	03/12/2018	
316773100	FIFTH THIRD BANCORP ORD			3,461.000	95.420	27.570	95.420	65.094	934	3,008	0	1,418	0	1,418	0	08/03/2020	
33616C100	FIRST REPUBLIC BANK ORD			827.000	121.511	146.930	121.511	70.702	0	496	0	50,809	0	50,809	0	04/06/2020	
337738108	FISERV ORD			1,482.000	168.741	113.860	168.741	75.284	0	0	0	(2,294)	0	(2,294)	0	12/28/2020	
337932107	FIRSTENERGY ORD			2,621.000	80.229	30.610	80.229	78.205	0	0	0	2,024	0	2,024	0	12/28/2020	
339041105	FLEETCOR TECHNOLOGIES ORD			157.000	42.834	272.830	42.834	29.582	0	0	0	(2,338)	0	(2,338)	0	11/26/2018	
34354P105	FLOWSERVE ORD			686.000	25.279	36.850	25.279	18,711	137	36	0	6,568	0	6,568	0	09/28/2020	
345370860	FORD MOTOR ORD			11,568.000	101.683	8.790	101.683	79,318	0	864	0	12,918	0	12,918	0	08/03/2020	
34959E109	FORTINET ORD			248.000	36.835	148.530	36.835	17,541	0	0	0	10,359	0	10,359	0	10/01/2019	
34959J108	FORTIVE ORD			1,191.000	84.347	70.820	84.347	50,021	0	83	0	34,326	0	34,326	0	06/24/2020	
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD			599.000	51.346	85.720	51.346	26,390	0	567	0	12,339	0	12,339	0	06/11/2020	
35137L105	FOX CL A ORD			668.000	19.452	29.120	19.452	16,925	0	154	0	2,527	0	2,527	0	05/14/2020	
35137L204	FOX CORPORATION ORD			749.000	21.631	28.880	21.631	18,749	0	172	0	2,882	0	2,882	0	05/01/2020	
35671D857	FREEPORT MCMORAN ORD			8,791.000	228.742	26.020	228.742	90,278	0	306	0	118,280	0	118,280	0	08/03/2020	
363576109	ARTHUR J GALLAGHER ORD			709.000	87.710	123.710	87.710	39,060	0	1,255	0	20,675	0	20,675	0	05/14/2020	
366651107	GARTNER ORD			460.000	73.687	160.190	73.687	53,058	0	0	0	5,559	0	5,559	0	06/24/2020	
369550108	GENERAL DYNAMICS ORD			340.000	50.599	148.820	50.599	44,199	0	1,289	0	(5,596)	0	(5,596)	0	05/14/2020	
369604103	GENERAL ELECTRIC ORD			42,510.000	459.108	10.800	459.108	286,996	425	814	0	113,095	0	113,095	0	09/28/2020	
370334104	GENERAL MILLS ORD			2,770.000	162.876	58.800	162.876	130,380	0	5,337	0	14,683	0	14,683	0	02/03/2020	
37045V100	GENERAL MOTORS ORD			6,003.000	249.965	41.640	249.965	169,853	0	1,434	0	55,046	0	55,046	0	08/03/2020	
372460105	GENUINE PARTS ORD			690.000	69.297	100.430	69.297	56,575	545	1,858	0	437	0	437	0	06/24/2020	
375558103	GILEAD SCIENCES ORD			424.000	24.702	58.260	24.702	26,436	0	1,153	0	(2,849)	0	(2,849)	0	12/31/2018	
37940X102	GLOBAL PAYMENTS ORD			973.000	209.604	215.420	209.604	73,625	0	717	0	30,737	0	30,737	0	12/28/2020	
37959E102	GLOBE LIFE ORD			506.000	48.050	94.960	48.050	31,142	0	309	0	682	0	682	0	06/24/2020	
38141G104	GOLDMAN SACHS GROUP ORD			1,322.000	348.625	263.710	348.625	215,835	0	6,203	0	63,107	0	63,107	0	05/14/2020	
384802104	WW GRAINGER ORD			235.000	95.960	408.340	95.960	43,447	0	1,281	0	18,112	0	18,112	0	06/24/2020	
40412C101	HCA HEALTHCARE ORD			1,242.000	204.259	164.460	204.259	101,999	0	442	0	31,865	0	31,865	0	06/24/2020	
40434L105	HP ORD			5,468.000	134.458	24.590	134.458	68,125	1,060	3,417	0	27,243	0	27,243	0	06/24/2020	
406216101	HALLIBURTON ORD			3,836.000	72.500	18.900	72.500	47,740	0	231	0	24,760	0	24,760	0	10/29/2020	
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD			1,634.000	80.033	48.980	80.033	64,912	706	906	0	1,503	0	1,503	0	10/29/2020	
418056107	HASBRO ORD			602.000	56.311	93.540	56.311	44,614	0	1,101	0	(530)	0	(530)	0	10/29/2020	
42250P103	HEALTHPEAK PROPERTIES ORD			3,006.000	90.871	30.230	90.871	72,033	0	3,716	0	(4,123)	0	(4,123)	0	08/03/2020	
427866108	HERSHEY FOODS ORD			713.000	108.611	152.330	108.611	69,993	0	1,905	0	3,413	0	3,413	0	12/28/2020	
42809H107	HESS ORD			607.000	32.044	52.790	32.044	31,083	0	120	0	(600)	0	(600)	0	12/28/2020	
42824C109	HEWLETT PACKARD ENTERPRISE ORD			6,809.000	80.687	11.850	80.687	62,687	817	2,824	0	(18,855)	0	(18,855)	0	06/11/2020	
43300A203	HILTON WORLDWIDE HOLDINGS ORD			743.000	82.666	111.260	82.666	46,519	0	111	0	260	0	260	0	07/31/2017	
436106108	HOLLYFRONTIER ORD			615.000	15.898	25.850	15.898	15,696	0	0	0	202	0	202	0	12/28/2020	
436440101	HOLOGIC ORD			1,243.000	90.528	72.830	90.528	47,527	0	0	0	26,393	0	26,393	0	06/11/2020	
437076102	HOME DEPOT ORD			3,968.000	1,053.980	265.620	1,053.980	503,710	0	23,808	0	187,448	0	187,448	0	11/26/2018	
438516106	HONEYWELL INTERNATIONAL ORD			3,606.000	766.996	212.700	766.996	407,683	0	11,753	0	162,556	0	162,556	0	06/24/2020	
440452100	HORMEL FOODS ORD			1,150.000	53.602	46.610	53.602	39,790	0	1,070	0	1,725	0	1,725	0	03/12/2018	
44107P104	HOST HOTELS & RESORTS REIT ORD			4,278.000	62.587	14.630	62.587	45,594	0	0	0	16,993	0	16,993	0	10/29/2020	
443201108	HOWMET AEROSPACE ORD			2,078.000	59.306	28.540	59.306	29,794	0	0	0	29,512	0	29,512	0	06/24/2020	
444859102	HUMANA ORD			480.000	196.930	410.270	196.930	84,048	300	1,164	0	21,000	0	21,000	0	08/10/2016	
445658107	JB HUNT TRANSPORT SERVICES ORD			412.000	56.300	136.650	56.300	32,991	0	428	0	8,982	0	8,982	0	05/14/2020	
446150104	HUNTINGTON BANCSHARES ORD			6,171.000	77.940	12.630	77.940	59,638	926	1,946	0	4,917	0	4,917	0	10/29/2020	
44980X109	IPG PHOTONICS ORD			31.000	6.937	223.790	6.937	3,755	0	0	0	3,183	0	3,183	0	05/01/2020	
45168D104	IDEXX LABORATORIES ORD			438.000	218.943	499.870	218.943	87,944	0	0	0	101,023	0	101,023	0	06/24/2020	
452308109	ILLINOIS TOOL ORD			1,556.000	317.237	203.880	317.237	171,236	1,774	6,137	0	43,540	0	43,540	0	06/24/2020	
452327109	ILLUMINA ORD			775.000	286.750	370.000	286.750	157,765	0	0	0	34,718	0	34,718	0	10/29/2020	
45337C102	INCYTE ORD			721.000	62.713	86.980	62.713	49,890	0	0	0	(245)	0	(245)	0	10/22/2018	
45687V106	INGERSOLL RAND ORD			1,872.000	85.288	45.560	85.288	41,780	0	0	0	43,508	0	43,508	0	06/24/2020	
458140100	INTEL ORD			12,813.000	638.344	49.820	638.344	417,288	0	15,295	0	(112,692)	0	(112,692)	0	12/28/2020	
45866F104	INTERCONTINENTAL EXCHANGE ORD			3,404.000	392.447	115.290	392.447	232,614	0	3,057	0	76,728	0	76,728	0	10/29/2020	
459200101	INTERNATIONAL BUSINESS MACHINES ORD			3,188.000	401.305	125.880	401.305	357,392	0	9,732	0	33,627	0	33,627	0	10/29/2020	
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD			516.000	56.161	108.840	56.161	55,941	45	195	0	(1,283)	0	(1,283)	0	12/28/2020	
460146103	INTERNATIONAL PAPER ORD			1,367.000	67.967	49.720	67.967	51,589	0	2,436	0	10,862	0	10,862	0	06/11/2020	

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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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
460690100	INTERPUBLIC GROUP OF COMPANIES ORD			2,180,000	51,274	23,520	51,274	43,069	0	2,010	0	4,434	0	4,434	0	06/11/2020	
461202103	INTUIT ORD			1,040,000	395,044	379,850	395,044	134,810	0	2,124	0	121,265	0	121,265	0	06/11/2020	
46120E602	INTUITIVE SURGICAL ORD			434,000	355,055	818,100	355,055	108,279	0	0	0	102,974	0	102,974	0	06/11/2020	
46266C105	IQVIA HOLDINGS ORD			915,000	163,886	179,110	163,886	103,157	0	0	0	28,717	0	28,717	0	06/24/2020	
46284V101	IRON MOUNTAIN ORD			1,391,000	41,007	29,480	41,007	39,291	291	795	0	509	0	509	0	12/28/2020	
46625H100	JPMORGAN CHASE ORD			13,581,000	1,725,738	127,070	1,725,738	976,375	0	41,254	0	(6,826)	0	(6,826)	0	10/29/2020	
469814107	JACOBS ENGINEERING GROUP ORD			524,000	57,095	108,960	57,095	24,303	0	394	0	10,131	0	10,131	0	06/11/2020	
478160104	JOHNSON & JOHNSON ORD			9,631,000	1,515,727	157,380	1,515,727	1,076,858	0	28,505	0	93,051	0	93,051	0	12/28/2020	
482480100	KLA ORD			722,000	186,933	258,910	186,933	57,161	0	2,527	0	58,985	0	58,985	0	02/03/2020	
485170302	KANSAS CITY SOUTHERN ORD			480,000	97,982	204,130	97,982	48,120	211	652	0	27,866	0	27,866	0	05/14/2020	
493267108	KEYCORP ORD			3,983,000	65,361	16,410	65,361	47,203	0	2,560	0	(3,764)	0	(3,764)	0	06/11/2020	
49338L103	KEYSIGHT TECHNOLOGIES ORD			802,000	105,936	132,090	105,936	51,548	0	0	0	24,966	0	24,966	0	01/31/2020	
494368103	KIMBERLY CLARK ORD			1,504,000	202,784	134,830	202,784	166,765	1,609	6,377	0	(4,091)	0	(4,091)	0	03/12/2018	
49446R109	KIMCO REALTY REIT ORD			2,622,000	39,356	15,010	39,356	30,325	0	420	0	9,031	0	9,031	0	09/28/2020	
49456B101	KINDER MORGAN CL P ORD			7,273,000	99,422	13,670	99,422	100,424	0	5,916	0	(37,180)	0	(37,180)	0	08/03/2020	
500754106	KRAFT HEINZ ORD			3,928,000	136,144	34,660	136,144	120,107	0	5,320	0	12,567	0	12,567	0	09/28/2020	
501044101	KROGER ORD			3,768,000	119,672	31,760	119,672	80,855	0	2,562	0	10,437	0	10,437	0	03/12/2018	
501797104	L BRANDS ORD			1,263,000	46,971	37,190	46,971	23,621	0	319	0	23,370	0	23,370	0	06/24/2020	
501889208	LKQ ORD			1,646,000	58,005	35,240	58,005	42,680	0	0	0	3,608	0	3,608	0	06/24/2020	
502431109	L3HARRIS TECHNOLOGIES ORD			925,000	174,844	189,020	174,844	106,183	0	2,597	0	(302)	0	(302)	0	10/29/2020	
50540R409	LABORATORY CORPRTN OF AMER HLDGS ORD			501,000	101,979	203,550	101,979	65,259	0	0	0	18,584	0	18,584	0	06/24/2020	
512807108	LAM RESEARCH ORD			697,000	329,172	472,270	329,172	72,712	906	3,187	0	125,907	0	125,907	0	06/11/2020	
513272104	LAMB WESTON HOLDINGS ORD			213,000	16,772	78,740	16,772	14,908	0	41	0	1,864	0	1,864	0	12/28/2020	
518439104	ESTEE LAUDER CL A ORD			1,291,000	343,651	266,190	343,651	154,824	0	1,766	0	82,802	0	82,802	0	09/28/2020	
524660107	LEGGETT & PLATT ORD			394,000	17,454	44,300	17,454	15,134	158	630	0	(2,573)	0	(2,573)	0	01/14/2016	
525327102	LEIDOS HOLDINGS ORD			144,000	15,137	105,120	15,137	12,231	0	196	0	1,041	0	1,041	0	10/01/2019	
526057104	LENNAR CL A ORD			1,208,000	92,086	76,230	92,086	49,612	0	751	0	24,668	0	24,668	0	06/11/2020	
532457108	ELI LILLY ORD			3,173,000	535,729	168,840	535,729	242,114	0	9,392	0	118,702	0	118,702	0	06/22/2018	
534187109	LINCOLN NATIONAL ORD			1,060,000	53,329	50,310	53,329	36,978	0	160	0	16,351	0	16,351	0	10/29/2020	
538034109	LIVE NATION ENTERTAINMENT ORD			280,000	20,574	73,480	20,574	12,983	0	0	0	7,591	0	7,591	0	08/03/2020	
539830109	LOCKHEED MARTIN ORD			812,000	288,244	354,980	288,244	173,241	0	7,958	0	(27,933)	0	(27,933)	0	12/31/2018	
540424108	LOEWS ORD			1,101,000	49,567	45,020	49,567	39,333	0	194	0	2,777	0	2,777	0	08/03/2020	
548661107	LOWE'S COMPANIES ORD			3,527,000	566,119	160,510	566,119	273,194	0	7,364	0	150,388	0	150,388	0	05/14/2020	
55261F104	M&T BANK ORD			778,000	99,039	127,300	99,039	80,145	0	1,797	0	10,995	0	10,995	0	10/29/2020	
552953101	MGM RESORTS INTERNATIONAL ORD			851,000	26,815	31,510	26,815	13,887	0	4	0	12,928	0	12,928	0	08/03/2020	
55354G100	MSCI ORD			310,000	138,424	446,530	138,424	47,147	0	905	0	58,389	0	58,389	0	11/26/2018	
565849106	MARATHON OIL ORD			3,259,000	21,738	6,670	21,738	21,562	0	0	0	176	0	176	0	12/28/2020	
56585A102	MARATHON PETROLEUM ORD			3,255,000	134,627	41,360	134,627	110,500	0	5,011	0	(4,891)	0	(4,891)	0	10/29/2020	
57060D108	MARKETAXESS HOLDINGS ORD			157,000	89,578	570,560	89,578	55,815	0	377	0	33,762	0	33,762	0	02/03/2020	
571748102	MARSH & MCLENNAN ORD			2,138,000	250,146	117,000	250,146	141,825	0	3,453	0	16,580	0	16,580	0	06/24/2020	
571903202	MARRIOTT INTERNATIONAL CL A ORD			1,511,000	199,331	131,920	199,331	119,029	0	498	0	(2,607)	0	(2,607)	0	09/28/2020	
573284106	MARTIN MARIETTA MATERIALS ORD			209,000	59,350	283,970	59,350	30,361	0	465	0	1,370	0	1,370	0	05/01/2020	
574599106	MASCO ORD			1,376,000	75,584	54,930	75,584	40,683	0	673	0	11,889	0	11,889	0	05/14/2020	
57636Q104	MASTERCARD CL A ORD			3,175,000	1,133,285	356,940	1,133,285	317,256	0	5,080	0	185,261	0	185,261	0	03/12/2018	
57772K101	MAXIM INTEGRATED PRODUCTS ORD			1,261,000	111,788	88,650	111,788	65,152	0	1,579	0	35,847	0	35,847	0	06/11/2020	
579780206	MCCORMICK ORD			1,201,000	114,816	95,600	114,816	69,111	408	1,074	0	(25,563)	0	(25,563)	0	12/28/2020	
580135101	MCDONALD'S ORD			2,796,000	599,966	214,580	599,966	302,651	0	14,092	0	47,448	0	47,448	0	03/12/2018	
58155Q103	MCKESSON ORD			686,000	119,309	173,920	119,309	79,677	288	1,132	0	24,422	0	24,422	0	04/30/2019	
58933Y105	MERCK & CO ORD			11,419,000	934,074	81,800	934,074	672,139	9,350	22,733	0	(72,903)	0	(72,903)	0	10/29/2020	
59156R108	METLIFE ORD			2,937,000	137,892	46,950	137,892	108,916	0	3,806	0	3,047	0	3,047	0	08/03/2020	
592688105	METTLER TOLEDO ORD			123,000	140,181	1,139,680	140,181	70,443	0	0	0	44,635	0	44,635	0	06/24/2020	
594918104	MICROSOFT ORD			30,346,000	6,749,557	222,420	6,749,557	2,097,510	0	60,281	0	1,843,017	0	1,843,017	0	12/28/2020	
595017104	MICROCHIP TECHNOLOGY ORD			1,166,000	161,036	138,110	161,036	68,418	0	1,637	0	43,181	0	43,181	0	06/11/2020	
595112103	MICRON TECHNOLOGY ORD			4,479,000	336,731	75,180	336,731	81,818	0	0	0	95,851	0	95,851	0	06/26/2019	
59522J103	MID AMERICA APT COMMUNITI REIT ORD			611,000	77,408	126,690	77,408	62,083	0	2,084	0	1,283	0	1,283	0	06/24/2020	
608190104	MOHAWK INDUSTRIES ORD			362,000	51,024	140,950	51,024	35,639	0	0	0	15,385	0	15,385	0	09/28/2020	
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD			191,000	8,631	45,190	8,631	6,935	0	0	0	1,696	0	1,696	0	06/11/2020	
609207105	MONDELEZ INTERNATIONAL CL A ORD			5,432,000	317,609	58,470	317,609	231,217	1,711	6,355	0	18,414	0	18,414	0	03/12/2018	

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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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation Modifier and SVO Administrative Symbol
61174X109	MONSTER BEVERAGE ORD			1,760,000	162,765	92.480	162,765	84,786	0	0	0	51,921	0	51,921	0	05/01/2020	
615369105	MOODYS ORD			695,000	201,717	290.240	201,717	82,650	0	1,557	0	36,717	0	36,717	0	06/26/2019	
617446448	MORGAN STANLEY ORD			7,294,000	499,858	68.530	499,858	244,236	0	7,946	0	155,845	0	155,845	0	08/03/2020	
61945C103	MOSAIC ORD			881,000	20,272	23.010	20,272	11,855	0	92	0	8,417	0	8,417	0	08/03/2020	
620076307	MOTOROLA SOLUTIONS ORD			541,000	92,002	170.060	92,002	43,587	384	1,156	0	8,464	0	8,464	0	06/24/2020	
629377508	NRG ENERGY ORD			1,161,000	43,596	37.550	43,596	14,525	0	1,393	0	(2,554)	0	(2,554)	0	03/15/2017	
62944T105	NVR ORD			8,000	32,639	4,079.860	32,639	24,357	0	0	0	8,282	0	8,282	0	06/11/2020	
631103108	NASDAQ ORD			236,000	31,327	132.740	31,327	12,577	0	458	0	6,051	0	6,051	0	09/30/2015	
637071101	NOV ORD			670,000	9,199	13.730	9,199	7,782	0	0	0	1,417	0	1,417	0	08/03/2020	
64110D104	NETAPP ORD			1,191,000	78,892	66.240	78,892	32,435	0	2,026	0	10,533	0	10,533	0	06/11/2020	
64110L106	NETFLIX ORD			1,623,000	877,605	540.730	877,605	218,842	0	0	0	352,451	0	352,451	0	11/15/2019	
651229106	NEWELL BRANDS ORD			2,142,000	45,475	21.230	45,475	31,348	0	1,811	0	6,304	0	6,304	0	06/11/2020	
651639106	NEWMONT ORD			3,563,000	213,388	59.890	213,388	154,708	0	1,429	0	22,795	0	22,795	0	12/28/2020	
65249B109	NEWS CL A ORD			2,185,000	39,264	17.970	39,264	26,540	0	380	0	10,116	0	10,116	0	06/11/2020	
65249B208	NEWS CL B ORD			518,000	9,205	17.770	9,205	6,475	0	104	0	1,689	0	1,689	0	04/30/2019	
65339F101	NEXTERA ENERGY ORD			5,892,000	454,568	77.150	454,568	157,983	0	8,249	0	(498,291)	0	(498,291)	0	03/12/2018	
654106103	NIKE CL B ORD			5,241,000	741,444	141.470	741,444	320,440	0	6,060	0	218,100	0	218,100	0	06/11/2020	
65473P105	NISOURCE ORD			639,000	14,659	22.940	14,659	11,305	0	537	0	(3,131)	0	(3,131)	0	09/30/2015	
655844108	NORFOLK SOUTHERN ORD			1,387,000	329,565	237.610	329,565	163,942	0	4,666	0	69,327	0	69,327	0	06/24/2020	
665859104	NORTHERN TRUST ORD			858,000	79,914	93.140	79,914	62,095	792	(914)	0	(919)	0	(919)	0	06/11/2020	
666807102	NORTHROP GRUMMAN ORD			550,000	167,596	304.720	167,596	100,386	0	3,119	0	(21,588)	0	(21,588)	0	03/15/2017	
670346105	NUCOR ORD			1,075,000	57,179	53.190	57,179	44,409	435	1,213	0	2,448	0	2,448	0	08/03/2020	
67066G104	NVIDIA ORD			2,687,000	1,403,151	522.200	1,403,151	210,497	0	1,701	0	765,296	0	765,296	0	05/01/2020	
67103H107	O'REILLY AUTOMOTIVE ORD			320,000	144,822	452.570	144,822	66,598	0	0	0	4,579	0	4,579	0	11/02/2017	
674599105	OCCIDENTAL PETROLEUM ORD			4,258,000	73,706	17.310	73,706	44,558	43	0	0	29,148	0	29,148	0	09/28/2020	
679580100	OLD DOMINION FREIGHT LINE ORD			121,000	23,617	195.180	23,617	16,042	0	73	0	7,575	0	7,575	0	02/03/2020	
681919106	OMNICOM GROUP ORD			1,303,000	81,268	62.370	81,268	62,827	847	381	0	18,441	0	18,441	0	10/29/2020	
682680103	ONEOK ORD			2,388,000	91,651	38.380	91,651	63,655	0	4,509	0	(6,981)	0	(6,981)	0	09/28/2020	
68389X105	ORACLE ORD			9,355,000	605,175	64.690	605,175	343,875	0	8,981	0	109,547	0	109,547	0	03/15/2017	
68902V107	OTIS WORLDWIDE ORD			836,000	56,472	67.550	56,472	38,520	0	502	0	17,952	0	17,952	0	12/09/2015	
693475105	PNC FINANCIAL SERVICES GROUP ORD			2,573,000	383,377	149.000	383,377	256,961	0	9,866	0	9,191	0	9,191	0	09/28/2020	
693506107	PPG INDUSTRIES ORD			1,060,000	152,873	144.220	152,873	102,344	0	1,964	0	24,626	0	24,626	0	06/24/2020	
69351T106	PPL ORD			3,985,000	112,377	28.200	112,377	106,161	1,654	5,525	0	(20,381)	0	(20,381)	0	06/11/2020	
693656100	PVH ORD			120,000	11,267	93.890	11,267	5,975	0	0	0	5,075	0	5,075	0	08/03/2020	
693718108	PACCAR ORD			1,872,000	161,516	86.280	161,516	105,557	1,310	5,438	0	17,758	0	17,758	0	06/24/2020	
695156109	PACKAGING CORP OF AMERICA ORD			532,000	73,368	137.910	73,368	51,399	532	1,450	0	16,129	0	16,129	0	06/11/2020	
701094104	PARKER HANNIFIN ORD			671,000	182,787	272.410	182,787	83,806	0	2,055	0	55,250	0	55,250	0	06/24/2020	
704326107	PAYCHEX ORD			1,475,000	137,441	93.180	137,441	79,931	0	3,226	0	18,592	0	18,592	0	06/24/2020	
70432V102	PAYCOM SOFTWARE ORD			186,000	84,119	452.250	84,119	53,745	0	0	0	30,374	0	30,374	0	09/28/2020	
70450Y103	PAYPAL HOLDINGS ORD			5,156,000	1,207,535	234.200	1,207,535	305,640	0	0	0	637,937	0	637,937	0	05/01/2020	
712704105	PEOPLES UNITED FINANCIAL ORD			2,577,000	33,321	12.930	33,321	27,408	0	464	0	5,913	0	5,913	0	10/29/2020	
713448108	PEPSICO ORD			6,757,000	1,002,536	148.370	1,002,536	705,983	8,583	22,739	0	87,889	0	87,889	0	10/29/2020	
714046109	PERKINELMER ORD			603,000	86,531	143.500	86,531	41,133	0	144	0	28,760	0	28,760	0	06/24/2020	
717081103	PFIZER ORD			24,327,000	895,477	36.810	895,477	751,997	0	0	0	143,480	0	143,480	0	06/24/2020	
718546104	PHILLIPS 66 ORD			1,189,000	83,159	69.940	83,159	77,173	0	1,071	0	5,985	0	5,985	0	12/28/2020	
723484101	PINNACLE WEST ORD			543,000	43,413	79.950	43,413	38,084	0	1,120	0	(405)	0	(405)	0	12/28/2020	
723787107	PIONEER NATURAL RESOURCE ORD			658,000	74,940	113.890	74,940	57,984	362	281	0	16,955	0	16,955	0	10/29/2020	
74144T108	T ROWE PRICE GROUP ORD			1,077,000	163,047	151.390	163,047	84,425	0	3,805	0	32,966	0	32,966	0	05/14/2020	
74251V102	PRINCIPAL FINANCIAL GROUP ORD			867,000	42,960	49.550	42,960	36,033	0	1,942	0	(4,725)	0	(4,725)	0	07/08/2016	
742718109	PROCTER & GAMBLE ORD			11,506,000	1,600,945	139.140	1,600,945	948,230	0	33,319	0	179,712	0	179,712	0	06/24/2020	
743315103	PROGRESSIVE ORD			2,223,000	219,810	98.880	219,810	85,764	0	5,036	0	58,858	0	58,858	0	05/14/2020	
74340W103	PROLOGIS REIT			1,669,000	166,333	99.660	166,333	66,247	0	3,872	0	17,558	0	17,558	0	05/06/2016	
744320102	PRUDENTIAL FINANCIAL ORD			685,000	53,478	78.070	53,478	40,306	0	1,517	0	13,172	0	13,172	0	09/28/2020	
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD			2,738,000	159,625	58.300	159,625	116,755	0	4,933	0	4,485	0	4,485	0	06/24/2020	
74460D109	PUBLIC STORAGE REIT ORD			735,000	169,734	230.930	169,734	157,439	0	1,656	0	11,039	0	11,039	0	12/28/2020	
745867101	PULTEGROUP ORD			1,010,000	43,551	43.120	43,551	18,636	141	485	0	4,363	0	4,363	0	05/06/2016	
74736K101	QORVO ORD			510,000	84,798	166.270	84,798	27,405	0	0	0	27,643	0	27,643	0	05/01/2020	
747525103	QUALCOMM ORD			5,741,000	874,584	152.340	874,584	322,489	0	14,000	0	377,217	0	377,217	0	06/24/2020	

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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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation Modifier and SVO Administrative Symbol
74762E102	QUANTA SERVICES ORD			462.000	33.273	72.020	33.273	9,234	28	92	0	14,465	0	14,465	0	01/14/2016	
74834L100	QUEST DIAGNOSTICS ORD			563.000	67.093	119.170	67.093	40,735	0	1,244	0	6,970	0	6,970	0	12/31/2018	
754730109	RAYMOND JAMES ORD			282.000	26.979	95.670	26,979	18,192	0	235	0	8,237	0	8,237	0	06/24/2020	
75513E101	RAYTHEON TECHNOLOGIES ORD			6,270.000	448,368	71.510	448,368	332,869	0	7,193	0	115,499	0	115,499	0	09/28/2020	
756109104	REALTY INCOME REIT ORD			1,696.000	105,440	62.170	105,440	89,686	398	3,824	0	(9,917)	0	(9,917)	0	12/28/2020	
758849103	REGENCY CENTERS REIT ORD			957.000	43,668	45.630	43,668	35,433	569	154	0	8,235	0	8,235	0	10/29/2020	
75886F107	REGENERON PHARMACEUTICALS ORD			339.000	163,774	483.110	163,774	103,813	0	0	0	36,487	0	36,487	0	11/15/2019	
7591EP100	REGIONS FINANCIAL ORD			3,436.000	55,388	16.120	55,388	31,856	533	1,685	0	3,187	0	3,187	0	06/11/2020	
760759100	REPUBLIC SERVICES ORD			721.000	69,432	96.300	69,432	32,945	306	1,182	0	4,809	0	4,809	0	03/15/2017	
761152107	RESMED ORD			691.000	146,879	212.560	146,879	68,548	0	1,052	0	38,518	0	38,518	0	06/11/2020	
770323103	ROBERT HALF ORD			620.000	38,738	62.480	38,738	25,603	0	749	0	2,864	0	2,864	0	06/24/2020	
773903109	ROCKWELL AUTOMAT ORD			495.000	124,151	250.810	124,151	57,634	0	2,014	0	24,296	0	24,296	0	05/14/2020	
775711104	ROLLINS ORD			973.000	38,015	39.070	38,015	21,734	0	312	0	16,128	0	16,128	0	05/01/2020	
776696106	ROPER TECHNOLOGIES ORD			329.000	141,829	431.090	141,829	56,411	0	674	0	25,287	0	25,287	0	11/29/2016	
778296103	ROSS STORES ORD			1,423.000	174,759	122.810	174,759	75,803	0	406	0	9,093	0	9,093	0	07/31/2017	
78409V104	S&P GLOBAL ORD			1,024.000	336,620	328.730	336,620	124,215	0	2,623	0	61,926	0	61,926	0	04/06/2020	
78410G104	SBA COMMUNICATIONS CL A REIT ORD			438.000	123,573	282.130	123,573	62,866	0	815	0	18,019	0	18,019	0	10/02/2017	
78440X101	SL GREEN RLTY REIT ORD			402.000	23,951	59.580	23,951	19,110	804	464	0	4,841	0	4,841	0	09/28/2020	
78486Q101	SVB FINANCIAL GROUP ORD			192.000	74,463	387.830	74,463	42,654	0	0	0	26,595	0	26,595	0	05/01/2020	
79466L302	SALESFORCE.COM ORD			4,263.000	948,645	222.530	948,645	470,119	0	0	0	255,121	0	255,121	0	06/11/2020	
806407102	HENRY SCHEIN ORD			120.000	8,023	66.860	8,023	6,220	0	0	0	17	0	17	0	09/30/2015	
806857108	SCHLUMBERGER ORD			8,421.000	183,830	21.830	183,830	121,743	1,053	119	0	62,088	0	62,088	0	10/29/2020	
808513105	CHARLES SCHWAB ORD			8,720.000	462,509	53.040	462,509	294,496	0	3,766	0	111,581	0	111,581	0	10/29/2020	
81211K100	SEALED AIR ORD			219.000	10,028	45.790	10,028	6,438	0	86	0	3,590	0	3,590	0	06/11/2020	
816851109	SEMPRA ENERGY ORD			1,393.000	177,482	127.410	177,482	148,460	1,028	4,037	0	(23,416)	0	(23,416)	0	12/28/2020	
81762P102	SERVICENOW ORD			983.000	541,073	550.430	541,073	331,853	0	0	0	209,141	0	209,141	0	06/24/2020	
824348106	SHERWIN WILLIAMS ORD			307.000	225,617	734.910	225,617	99,736	0	1,572	0	49,179	0	49,179	0	05/14/2020	
828806109	SIMON PROP GRP REIT ORD			1,412.000	120,415	85.280	120,415	93,189	1,836	2,252	0	27,226	0	27,226	0	09/28/2020	
83088M102	SKYWORKS SOLUTIONS ORD			605.000	92,492	152.880	92,492	39,107	0	1,137	0	19,360	0	19,360	0	05/06/2016	
831865209	A O SMITH ORD			731.000	40,073	54.820	40,073	33,500	0	649	0	5,602	0	5,602	0	06/24/2020	
833034101	SNAP ON ORD			60.000	10,268	171.140	10,268	7,850	0	139	0	2,419	0	2,419	0	06/24/2020	
842587107	SOUTHERN ORD			4,954.000	304,324	61.430	304,324	223,935	0	11,798	0	(4,198)	0	(4,198)	0	06/24/2020	
844741108	SOUTHWEST AIRLINES ORD			1,920.000	89,491	46.610	89,491	62,082	0	131	0	22,171	0	22,171	0	08/03/2020	
854502101	STANLEY BLACK AND DECKER ORD			491.000	87,673	178.560	87,673	52,018	0	1,365	0	6,295	0	6,295	0	03/15/2017	
855244109	STARBUCKS ORD			6,478.000	693,016	106.980	693,016	374,639	0	9,986	0	138,335	0	138,335	0	08/03/2020	
857477103	STATE STREET ORD			1,992.000	144,978	72.780	144,978	111,128	1,036	2,755	0	4,835	0	4,835	0	10/29/2020	
863667101	STRYKER ORD			1,291.000	316,347	245.040	316,347	156,644	813	2,600	0	55,396	0	55,396	0	06/24/2020	
871607107	SYNOPSIS ORD			660.000	171,098	259.240	171,098	58,086	0	0	0	78,003	0	78,003	0	05/01/2020	
87165B103	SYNCHRONY FINANCIAL ORD			1,770.000	61,437	34.710	61,437	42,067	0	1,218	0	4,544	0	4,544	0	08/03/2020	
871829107	SYSCO ORD			2,487.000	184,685	74.260	184,685	112,618	0	3,668	0	(3,374)	0	(3,374)	0	08/03/2020	
872540109	TJX ORD			4,342.000	296,515	68.290	296,515	149,109	0	999	0	31,393	0	31,393	0	08/31/2017	
872590104	T MOBILE US ORD			1,671.000	225,334	134.850	225,334	135,178	0	0	0	90,157	0	90,157	0	05/01/2020	
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD			561.000	116,570	207.790	116,570	70,427	0	0	0	46,526	0	46,526	0	06/24/2020	
876030107	TAPESTRY ORD			1,674.000	52,095	31.120	52,095	27,873	0	0	0	24,222	0	24,222	0	09/28/2020	
87612E106	TARGET ORD			2,707.000	477,867	176.530	477,867	186,765	0	6,833	0	139,386	0	139,386	0	06/24/2020	
879369106	TELEFLEX ORD			251.000	103,304	411.570	103,304	89,853	0	310	0	10,788	0	10,788	0	06/24/2020	
88160R101	TESLA ORD			2,900.000	2,046,443	705.670	2,046,443	1,965,933	0	0	0	80,510	0	80,510	0	12/28/2020	
882508104	TEXAS INSTRUMENTS ORD			4,546.000	746,135	164.130	746,135	315,696	0	15,474	0	176,961	0	176,961	0	06/24/2020	
883203101	TEXTRON ORD			1,378.000	66,599	48.330	66,599	50,648	28	79	0	9,993	0	9,993	0	08/03/2020	
883556102	THERMO FISHER SCIENTIFIC ORD			1,393.000	648,832	465.780	648,832	201,834	306	1,184	0	196,288	0	196,288	0	03/12/2018	
88579Y101	3M ORD			1,641.000	286,830	174.790	286,830	247,872	0	5,667	0	20,950	0	20,950	0	12/28/2020	
886547108	TIFFANY ORD			352.000	46,270	131.450	46,270	25,746	0	1,021	0	(774)	0	(774)	0	03/12/2018	
892356106	TRACTOR SUPPLY ORD			536.000	75,351	140.580	75,351	29,169	0	804	0	25,267	0	25,267	0	03/12/2018	
893641100	TRANSDIGM GROUP ORD			251.000	155,331	618.850	155,331	67,309	0	6,045	0	26,764	0	26,764	0	06/24/2020	
89417E109	TRAVELERS COMPANIES ORD			1,369.000	192,167	140.370	192,167	139,785	0	4,117	0	21,199	0	21,199	0	06/24/2020	
89832Q109	TRUIST FINANCIAL ORD			7,409.000	355,113	47.930	355,113	258,165	0	11,105	0	(7,041)	0	(7,041)	0	08/03/2020	
90184L102	TWITTER ORD			2,554.000	138,299	54.150	138,299	130,354	0	0	0	7,945	0	7,945	0	12/28/2020	
902494103	TYSON FOODS CL A ORD			1,421.000	91,569	64.440	91,569	73,958	0	1,485	0	(16,327)	0	(16,327)	0	12/28/2020	

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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			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
902653104	UDR REIT ORD			44,271	44,271	38.430	44,271	39,233	0	1,521	0	(7,444)	0	(7,444)	0	05/14/2020	
902973304	US BANCORP ORD			2,206,000	102,778	46.590	102,778	75,816	927	1,481	0	26,962	0	26,962	0	09/28/2020	
90384S303	ULTA BEAUTY ORD			286,000	82,128	287.160	82,128	59,142	0	0	0	12,333	0	12,333	0	06/24/2020	
904311107	UNDER ARMOUR CL A ORD			374,000	6,422	17.170	6,422	4,651	0	0	0	1,119	0	1,119	0	06/24/2020	
904311206	UNDER ARMOUR CL C ORD			957,000	14,240	14.880	14,240	10,787	0	0	0	(1,192)	0	(1,192)	0	06/24/2020	
907818108	UNION PACIFIC ORD			2,989,000	622,370	208.220	622,370	275,974	0	11,303	0	90,947	0	90,947	0	05/14/2020	
910047109	UNITED AIRLINES HOLDINGS ORD			449,000	19,424	43.260	19,424	14,308	0	0	0	5,116	0	5,116	0	08/03/2020	
911312106	UNITED PARCEL SERVICE CL B ORD			3,813,000	642,109	168.400	642,109	375,905	0	14,103	0	213,725	0	213,725	0	06/24/2020	
911363109	UNITED RENTAL ORD			361,000	83,720	231.910	83,720	26,948	0	0	0	24,317	0	24,317	0	06/11/2020	
91324P102	UNITEDHEALTH GRP ORD			4,530,000	1,588,580	350.680	1,588,580	793,429	0	21,249	0	280,520	0	280,520	0	06/11/2020	
913903100	UNIVERSAL HEALTH SERVICES CL B ORD			237,000	32,588	137.500	32,588	24,947	0	0	0	7,641	0	7,641	0	10/29/2020	
91529Y106	UNUM ORD			1,234,000	22,308	22.940	22,308	20,519	0	0	0	7,789	0	7,789	0	10/29/2020	
918204108	VF ORD			1,628,000	139,047	85.410	139,047	90,658	0	2,729	0	(5,931)	0	(5,931)	0	08/03/2020	
91913Y100	VALERO ENERGY ORD			1,683,000	95,207	56.570	95,207	90,285	0	4,696	0	(43,788)	0	(43,788)	0	12/28/2020	
92220P105	VARIAN MEDICAL SYSTEMS ORD			370,000	64,754	175.010	64,754	29,463	0	0	0	14,688	0	14,688	0	06/24/2020	
92276F100	VENTAS REIT ORD			551,000	27,021	49.040	27,021	19,288	248	423	0	7,733	0	7,733	0	08/03/2020	
92343E102	VERISIGN ORD			302,000	65,353	216.400	65,353	21,140	0	0	0	7,163	0	7,163	0	11/29/2016	
92343V104	VERIZON COMMUNICATIONS ORD			18,121,000	1,064,609	58.750	1,064,609	860,971	0	39,119	0	(23,399)	0	(23,399)	0	10/29/2020	
92345Y106	VERISK ANALYTICS ORD			676,000	140,331	207.590	140,331	63,354	0	730	0	39,377	0	39,377	0	12/31/2019	
92532F100	VERTEX PHARMACEUTICALS ORD			1,122,000	265,173	236.340	265,173	142,506	0	0	0	16,583	0	16,583	0	12/28/2020	
92556H206	VIACOMCBS CL B ORD			3,263,000	121,579	37.260	121,579	88,872	821	882	0	32,707	0	32,707	0	10/29/2020	
92556V106	VIATRIS ORD			3,732,000	69,938	18.740	69,938	52,500	0	0	0	17,438	0	17,438	0	06/24/2020	
92826C839	VISA CL A ORD			6,413,000	1,402,715	218.730	1,402,715	507,807	0	7,824	0	197,713	0	197,713	0	03/12/2018	
928881101	VONTIER ORD			476,000	15,898	33.400	15,898	9,790	0	0	0	6,108	0	6,108	0	06/24/2020	
929042109	VORNADO REALTY REIT ORD			827,000	30,880	37.340	30,880	28,641	0	487	0	2,239	0	2,239	0	09/28/2020	
929160109	VULCAN MATERIALS ORD			552,000	81,867	148.310	81,867	54,062	0	690	0	5,525	0	5,525	0	06/11/2020	
92939U106	WEC ENERGY GROUP ORD			984,998	90,649	92.030	90,649	52,576	0	2,492	0	(197)	0	(197)	0	03/15/2017	
929740108	WABTEC ORD			587,000	42,968	73.200	42,968	34,628	0	70	0	8,341	0	8,341	0	10/29/2020	
931142103	WALMART ORD			5,035,000	725,795	144.150	725,795	331,041	2,719	10,825	0	127,436	0	127,436	0	12/31/2018	
931427108	WALGREEN BOOTS ALLIANCE ORD			1,977,000	78,843	39.880	78,843	78,010	0	0	0	833	0	833	0	12/28/2020	
94106L109	WASTE MANAGEMENT ORD			1,368,000	161,328	117.930	161,328	76,123	0	2,933	0	7,158	0	7,158	0	05/14/2020	
941848103	WATERS ORD			335,000	82,886	247.420	82,886	46,731	0	0	0	8,696	0	8,696	0	06/24/2020	
949746101	WELLS FARGO ORD			10,592,000	319,667	30.180	319,667	319,167	0	0	0	500	0	500	0	12/28/2020	
95040Q104	WELLTOWER ORD			2,387,000	154,248	64.620	154,248	125,976	0	5,244	0	(14,206)	0	(14,206)	0	09/28/2020	
955306105	WEST PHARM SVC ORD			187,000	52,979	283.310	52,979	38,107	0	62	0	14,872	0	14,872	0	06/11/2020	
958102105	WESTERN DIGITAL ORD			365,995	20,272	55.390	20,272	16,209	0	138	0	193	0	193	0	12/28/2020	
959802109	WESTERN UNION ORD			1,897,000	41,620	21.940	41,620	34,470	0	1,660	0	(7,398)	0	(7,398)	0	05/14/2020	
96145D105	WESTROCK ORD			974,000	42,398	43.530	42,398	31,962	0	872	0	4,914	0	4,914	0	06/11/2020	
962166104	WEYERHAEUSER REIT			629,000	21,090	33.530	21,090	12,272	0	107	0	8,818	0	8,818	0	06/11/2020	
963320106	WHIRLPOOL ORD			289,000	52,162	180.490	52,162	38,370	0	1,402	0	9,534	0	9,534	0	02/03/2020	
969457100	WILLIAMS ORD			3,444,000	69,052	20.050	69,052	61,749	0	4,053	0	(1,611)	0	(1,611)	0	08/03/2020	
983134107	WYNN RESORTS ORD			380,000	42,875	112.830	42,875	26,391	0	235	0	(325)	0	(325)	0	08/03/2020	
98389B100	XCEL ENERGY ORD			1,953,000	130,324	66.730	130,324	74,459	840	3,310	0	6,328	0	6,328	0	03/12/2018	
983919101	XILINX ORD			1,104,000	156,514	141.770	156,514	57,974	0	1,603	0	51,146	0	51,146	0	05/01/2020	
98419M100	XYLEM ORD			708,000	72,067	101.790	72,067	30,999	0	659	0	18,663	0	18,663	0	06/24/2020	
98421M106	XEROX HOLDINGS ORD			605,000	14,030	23.190	14,030	13,400	151	605	0	(8,276)	0	(8,276)	0	08/01/2019	
988498101	YUM BRANDS ORD			1,380,000	149,813	108.560	149,813	76,350	0	2,557	0	12,474	0	12,474	0	05/14/2020	
989207105	ZEBRA TECHNOLOGIES CL A ORD			287,000	110,303	384.330	110,303	70,007	0	0	0	40,296	0	40,296	0	06/24/2020	
98956P102	ZIMMER BIOMET HOLDINGS ORD			774,000	119,266	154.090	119,266	84,389	186	586	0	13,701	0	13,701	0	06/24/2020	
989701107	ZIONS BANCORPORATION ORD			971,000	42,180	43.440	42,180	30,458	0	425	0	11,722	0	11,722	0	10/29/2020	
98978V103	ZOETIS CL A ORD			2,035,000	336,793	165.500	336,793	110,968	0	1,564	0	69,432	0	69,432	0	05/14/2020	
G0176J109	ALLEGION ORD		C	450,000	52,371	116.380	52,371	31,341	0	545	0	(464)	0	(464)	0	05/14/2020	
G0250X107	AMCOR ORD		C	5,172,000	60,874	11.770	60,874	48,802	0	2,053	0	7,678	0	7,678	0	06/11/2020	
G0403H108	ANON CL A ORD		C	800,000	169,016	211.270	169,016	72,863	0	1,424	0	2,384	0	2,384	0	03/12/2018	
G1151C101	ACCENTURE CL A ORD		C	3,185,000	831,954	261.210	831,954	424,335	0	9,099	0	173,338	0	173,338	0	10/29/2020	
G29183103	EATON ORD		C	1,786,000	214,570	120.140	214,570	102,945	0	4,818	0	49,458	0	49,458	0	06/24/2020	
G3223R108	EVEREST RE GROUP ORD		C	242,000	56,650	234.090	56,650	49,096	0	375	0	7,553	0	7,553	0	09/28/2020	
G47567105	IHS MARKIT ORD		C	1,927,000	173,102	89.830	173,102	102,549	0	1,235	0	29,948	0	29,948	0	06/11/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			13 Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
G491BT108	INVESCO ORD			576.000	10,040	17,430	10,040	5,750	0	179	0	4,290	0	4,290	0	08/03/2020	
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD		C	4,503.000	209,795	46,590	209,795	155,749	1,171	4,154	0	27,830	0	27,830	0	08/03/2020	
G5494J103	LINDE ORD		C	2,605.000	686,444	263,510	686,444	375,079	0	9,630	0	145,894	0	145,894	0	06/11/2020	
G5960L103	MEDTRONIC ORD		C	6,096.000	714,085	117,140	714,085	465,684	3,536	12,409	0	50,021	0	50,021	0	06/24/2020	
G6095L109	APTIV ORD		C	1,314.000	171,201	130,290	171,201	79,695	0	195	0	57,200	0	57,200	0	06/24/2020	
G6518L108	NIELSEN HOLDINGS ORD			1,481.000	30,908	20,870	30,908	20,794	0	250	0	10,115	0	10,115	0	06/11/2020	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD			1,672.000	42,519	25,430	42,519	24,056	0	0	0	18,463	0	18,463	0	10/29/2020	
G7945M107	SEAGATE TECHNOLOGY ORD		C	1,009.000	62,719	62,160	62,719	26,191	676	2,545	0	3,427	0	3,427	0	05/14/2020	
G7S00T104	PENTAIR ORD		C	945.000	50,170	53,090	50,170	31,030	0	527	0	12,364	0	12,364	0	06/11/2020	
G8473T100	STERIS ORD		C	460.000	85,629	186,150	85,629	69,330	0	655	0	16,299	0	16,299	0	06/24/2020	
G87110105	TECHNIPFMC ORD		C	685.000	6,439	9,400	6,439	6,484	0	0	0	(45)	0	(45)	0	12/28/2020	
G8994E103	TRANE TECHNOLOGIES ORD		C	1,295.000	187,982	145,160	187,982	74,301	0	2,505	0	113,681	0	113,681	0	06/24/2020	
G96629103	WILLIS TOWERS WATSON ORD		C	456.000	96,070	210,680	96,070	54,440	324	1,227	0	3,985	0	3,985	0	06/22/2018	
H1467J104	CHUBB ORD		C	2,199.000	338,470	153,920	338,470	259,798	2,136	4,394	0	22,681	0	22,681	0	10/29/2020	
H2906T109	GARMIN ORD		C	405.000	48,462	119,660	48,462	16,095	0	972	0	8,951	0	8,951	0	03/12/2018	
H84989104	TE CONNECTIVITY ORD		C	1,673.000	202,550	121,070	202,550	109,236	0	2,982	0	47,549	0	47,549	0	06/24/2020	
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD			973.000	89,185	91,660	89,185	68,528	0	3,361	0	12,550	0	12,550	0	08/03/2020	
V7780T103	ROYAL CARIBBEAN GROUP ORD			324.000	24,200	74,690	24,200	15,282	0	0	0	8,917	0	8,917	0	08/03/2020	
9099999	Subtotal - Industrial and Miscellaneous (Unaffiliated) Publicly Traded				130,578,810	X X X	130,578,810	67,635,717	90,051	1,527,454	0	15,897,429	0	15,897,429	0	X X X	X X X
9799999	Total Common Stocks				130,578,810	X X X	130,578,810	67,635,717	90,051	1,527,454	0	15,897,429	0	15,897,429	0	X X X	X X X
9899999	Total Preferred and Common Stocks				141,490,306	X X X	141,610,703	78,023,555	116,597	1,886,182	0	16,301,269	47,444	16,248,742	0	X X X	X X X

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												

E12.8

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
83162CUE1	SBAP 2011-20H A - ABS		11/19/2020	OPPENHEIMER & CO. INC.	X X X	201,468	187,304	1,934
83162CVA8	SBAP 2012-20I A - ABS		09/18/2020	OPPENHEIMER & CO. INC.	X X X	205,389	196,251	264
912810SL3	UNITED STATES TREASURY		03/13/2020	Various	X X X	4,622,808	4,300,000	4,049
912810SP4	UNITED STATES TREASURY		10/26/2020	Various	X X X	2,036,590	2,130,000	5,374
912828Z52	UNITED STATES TREASURY		02/28/2020	Various	X X X	9,515,358	9,335,000	10,675
912828ZA1	UNITED STATES TREASURY		02/28/2020	BNP PARIBAS SEC BOND, NEW YORK	X X X	5,722,043	5,700,000	349
912828ZF0	UNITED STATES TREASURY		04/29/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	272,757	271,000	111
912828ZL7	UNITED STATES TREASURY		06/09/2020	Various	X X X	2,802,115	2,803,000	292
912828ZQ6	UNITED STATES TREASURY		06/10/2020	Citigroup (SSB)	X X X	3,459,805	3,500,000	1,605
912828ZT0	UNITED STATES TREASURY		06/29/2020	Various	X X X	5,643,467	5,666,000	503
91282CAB7	UNITED STATES TREASURY		11/30/2020	Various	X X X	2,848,589	2,861,000	1,948
91282CAE1	UNITED STATES TREASURY		10/30/2020	RBC CAPITAL MARKETS	X X X	880,839	900,000	1,208
91282CAF8	UNITED STATES TREASURY		08/31/2020	SOCIETE GENERALE	X X X	5,584,978	5,590,000	323
0599999 Subtotal - Bonds - U.S. Governments						43,796,207	43,439,555	28,634
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063DVV7	CALIFORNIA ST		09/03/2020	MORGAN STANLEY CO	X X X	916,350	750,000	0
20772KFY0	CONNECTICUT ST		03/20/2020	JP Morgan	X X X	1,071,410	1,000,000	22,083
57582RWW2	MASSACHUSETTS (COMMONWEALTH OF)		02/28/2020	MORGAN STANLEY & CO LLC	X X X	1,037,216	800,000	13,556
70914PXE7	PENNSYLVANIA (COMMONWEALTH OF)		03/20/2020	JP Morgan	X X X	1,493,786	1,400,000	1,750
882724QZ3	TEXAS ST		04/08/2020	Citi Bank	X X X	351,184	310,000	0
93974D6T0	WASHINGTON ST		02/26/2020	MORGAN STANLEY & CO LLC	X X X	906,640	700,000	2,625
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						5,776,586	4,960,000	40,014
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
235219PQ9	DALLAS TEX		03/03/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	782,754	600,000	1,667
283299AA3	EL MONTE CALIF		06/10/2020	SAMUEL A RAMIREZ & COMPANY INC	X X X	300,000	300,000	0
283299AB1	EL MONTE CALIF		06/10/2020	SAMUEL A RAMIREZ & COMPANY INC	X X X	265,000	265,000	0
3411506E5	FLORIDA ST		03/02/2020	DAVIDSON (D.A.) & CO. INC.	X X X	759,892	635,000	4,445
34407NAY3	FLYING HORSE MET DIST NO 2 COLO		07/31/2020	DAVIDSON (D.A.) & CO. INC.	X X X	118,562	100,000	0
34407NBA4	FLYING HORSE MET DIST NO 2 COLO		07/31/2020	DAVIDSON (D.A.) & CO. INC.	X X X	117,746	100,000	0
445656EY3	HUNT TEX MEM HOSP DIST		10/21/2020	JP MORGAN SECURITIES LLC	X X X	327,801	300,000	0
486063ZM5	KATY TEX INDPT SCH DIST		02/28/2020	MERRILL LYNCH PIERCE FENNER	X X X	721,290	600,000	1,200
646039XR3	NEW JERSEY ST		01/07/2020	MORGAN STANLEY CO	X X X	518,821	430,000	0
64966QGW4	NEW YORK N Y		02/25/2020	MERRILL LYNCH PIERCE FENNER	X X X	687,470	500,000	139
670029VJ3	NOVI MICH CMNTY SCH DIST		02/13/2020	Stifel Nicolaus & Co.	X X X	522,692	400,000	0
799712JE5	SAND CREEK MET DIST COLO		10/07/2020	RBC CAPITAL MARKETS	X X X	348,129	300,000	0
800783FU1	SANGAMON LOGAN & MENARD CNTYS ILL CMNTY		07/09/2020	Stifel Nicolaus & Co.	X X X	456,006	415,000	0
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						5,926,163	4,945,000	7,451
Bonds - U.S. Special Revenue, Special Assessment								
01757LGV2	ALLEN CNTY OHIO HOSP FACS REV		04/09/2020	JP Morgan	X X X	147,415	120,000	0
041438GS5	ARLINGTON CNTY VA INDL DEV AUTH HOSP FAC		05/07/2020	JP Morgan	X X X	176,635	145,000	0
041806ZE3	ARLINGTON TEX HIGHER ED FIN CORP ED REV		07/30/2020	BAIRD, ROBERT W., & COMPANY IN	X X X	315,710	250,000	0
088632CS1	BI-STATE DEV AGY MO ILL MET DIST MASS TR		07/08/2020	RBC	X X X	600,000	600,000	0
121342NR6	BURKE CNTY GA DEV AUTH POLLUTN CTL REV		08/21/2020	JP MORGAN SECURITIES LLC	X X X	500,000	500,000	0
13032UWY0	CALIFORNIA HEALTH FACS FING AUTH REV		10/22/2020	MORGAN STANLEY CO	X X X	450,096	400,000	0
16772PCM6	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		08/28/2020	GOLDMAN	X X X	185,000	185,000	0
181008BC6	CLARK CNTY NEV POLLUTN CTL REV		05/13/2020	JP Morgan	X X X	250,000	250,000	0
191855BK0	COCONINO CNTY ARIZ POLLUTN CTL CORP REV		05/13/2020	JP Morgan	X X X	185,000	185,000	0
19648DAD1	COLORADO HIGH PERFORMANCE TRANSN ENTERPR		05/05/2020	DAVIDSON (D.A.) & CO. INC.	X X X	465,925	500,000	8,819
196711SK2	COLORADO ST CTFS PARTN		05/28/2020	Bank of America Merrill Lynch	X X X	1,152,304	975,000	0
207758A37	CONNECTICUT ST SPL TAX OBLIG REV		05/20/2020	RBC	X X X	474,751	395,000	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20775CZE7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		05/22/2020	BZW SECS	X X X	1,061,091	985,000	1,313
20775DJL7	CONNECTICUT ST HEALTH & EDL FACS AUTH R		09/04/2020	Bank of America Merrill Lynch	X X X	324,426	255,000	0
20775DJM5	CONNECTICUT ST HEALTH & EDL FACS AUTH R		09/04/2020	Bank of America Merrill Lynch	X X X	430,834	340,000	0
2350366K1	DALLAS FORT WORTH TEX INTL ARPT REV		07/31/2020	MORGAN SECURITIES-FIXED INC	X X X	25,000	25,000	0
2350366L9	DALLAS FORT WORTH TEX INTL ARPT REV		07/30/2020	MORGAN STANLEY CO	X X X	205,000	205,000	0
25477GSJ5	DISTRICT COLUMBIA INCOME TAX REV		02/25/2020	BARCLAYS CAPITAL INC.	X X X	690,825	500,000	0
25483VWV2	DISTRICT COLUMBIA REV		01/29/2020	NATL FINANCIAL SERVICES CORP (NFS)	X X X	703,625	540,000	0
25483VWZ3	DISTRICT COLUMBIA REV		06/25/2020	MORGAN SECURITIES-FIXED INC	X X X	100,000	100,000	0
270618FQ9	EAST BATON ROUGE LA SEW COMMN REV		02/27/2020	J.P. MORGAN SECURITIES LLC	X X X	583,930	500,000	1,722
3133KJE65	FH RA2857 - RMBS		06/03/2020	MORGAN STANLEY CO	X X X	2,384,260	2,298,082	638
3133KYS83	FH RB5043 - RMBS		08/19/2020	BANC OF AMERICA/FIXED INCOME	X X X	1,051,876	1,000,001	903
3136A8MX5	FNR 2012-100 DB - CMO/RMBS		02/28/2020	FUNB FUNDS II	X X X	938,932	868,000	217
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP		07/21/2020	WELLS FARGO SECURITIES LLC	X X X	497,510	500,000	0
3140HGDL8	FN BK2806 - RMBS		08/10/2020	JP MORGAN SECURITIES LLC	X X X	370,991	346,974	386
3140JA4Z8	FN BM6239 - RMBS		10/14/2020	BNP Paribas	X X X	1,077,498	1,020,746	2,121
3140QDBW3	FN CA5452 - RMBS		06/03/2020	MORGAN STANLEY CO	X X X	1,347,418	1,278,878	426
3140X3B31	FN FM0057 - RMBS		10/20/2020	GOLDMAN	X X X	308,396	291,283	324
3140X5CM3	FN FM1875 - RMBS		02/20/2020	J.P. MORGAN SECURITIES LLC	X X X	7,371,251	7,022,329	17,946
3140X7WA3	FN FM4240 - RMBS		09/21/2020	IFCSMUNI	X X X	3,310,160	3,161,000	5,049
3140X7WR6	FN FM4255 - RMBS		08/19/2020	BANC OF AMERICA/FIXED INCOME	X X X	3,100,782	3,000,001	2,167
3140X8HC4	FN FM4726 - RMBS		11/16/2020	JP MORGAN SECURITIES LLC	X X X	197,851	185,775	232
3140X8HU4	FN FM4742 - RMBS		11/05/2020	JP MORGAN SECURITIES LLC	X X X	344,209	319,637	568
31418C6A7	FN MA3564 - RMBS		02/20/2020	J.P. MORGAN SECURITIES LLC	X X X	1,071,199	1,011,385	2,908
31418DC67	FN MA3692 - RMBS		02/20/2020	CitiGroup	X X X	5,127,382	4,963,734	11,099
31418DJR4	FN MA3871 - RMBS		02/20/2020	BOFA SECURITIES INC.	X X X	7,489,501	7,320,221	14,030
31418DQ88	FN MA4078 - RMBS		06/10/2020	MORGAN STANLEY CO	X X X	3,327,500	3,200,000	2,444
31418DSJ2	FN MA4120 - RMBS		08/11/2020	Citigroup (SSB)	X X X	2,368,257	2,250,000	1,875
341271AD6	FLORIDA ST BRD ADMIN FIN CORP REV		09/02/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	515,000	515,000	0
35563PJF7	SCRT 2019-1 MA - CMO/RMBS		05/06/2020	WELLS FARGO SECURITIES LLC	X X X	315,195	293,418	200
35563PQP7	SCRT 2020-2 MA - CMO/RMBS		07/09/2020	Citigroup (SSB)	X X X	202,163	195,000	466
362762PN0	GAINESVILLE & HALL CNTY GA HOSP AUTH REV		03/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	589,490	500,000	0
362835BS8	GAINESVILLE FLA SPL OBLIG		09/11/2020	Bank of America Merrill Lynch	X X X	435,000	435,000	0
362835BT6	GAINESVILLE FLA SPL OBLIG		09/11/2020	Bank of America Merrill Lynch	X X X	610,000	610,000	0
368497JV6	GEISINGER AUTH PA HEALTH SYS REV		07/01/2020	BARCLAYS CAPITAL INC	X X X	333,456	300,000	200
38611TCB1	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/26/2020	GOLDMAN	X X X	590,965	500,000	56
38611TDC8	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R		02/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	230,000	230,000	0
39081HCY6	GREAT LAKES WTR AUTH MICH SEW DISP SYS R		06/05/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	390,000	390,000	0
40065FCH5	GUAM GOVT WTRWKS AUTH WTR & WASTEWTR SYS		05/07/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	567,627	565,000	10,201
407288B81	HAMILTON CNTY OHIO SWR SYS REV		02/27/2020	MORGAN STANLEY & CO LLC	X X X	676,460	500,000	6,667
413890GD0	HARRIS CNTY-HOUSTON TEX SPORTS AUTH REV		10/01/2020	FUNB FUNDS II	X X X	854,759	880,000	0
414008CM2	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		10/21/2020	BZW SECS	X X X	275,000	275,000	0
427747BU3	HERONS GLEN REC DIST FLA SPL ASSMT		08/12/2020	BANKERS TRUST CO/FIRST MIAMI SECS	X X X	197,440	175,000	0
43233AFC5	HILLSBOROUGH CNTY FLA INDL DEV AUTH HOSP		10/16/2020	JP MORGAN SECURITIES LLC	X X X	534,715	500,000	0
442349EM4	HOUSTON TEX ARPT SYS REV		09/17/2020	MORGAN STANLEY CO	X X X	225,000	225,000	0
442349EN2	HOUSTON TEX ARPT SYS REV		09/17/2020	MORGAN STANLEY CO	X X X	140,000	140,000	0
442349EQ5	HOUSTON TEX ARPT SYS REV		09/18/2020	MORGAN SECURITIES-FIXED INC	X X X	385,000	385,000	0
46246K7N6	IOWA FIN AUTH REV		02/12/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	670,050	500,000	0
48504NCB3	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		10/15/2020	MORGAN SECURITIES-FIXED INC	X X X	721,829	660,000	0
51771FAT3	LAS VEGAS NEV CONVENTION & VISITORS AUTH		06/19/2020	RBC CAPITAL MARKETS	X X X	1,314,390	1,250,000	22,222
54466HJN7	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		08/12/2020	WELLS FARGO SECURITIES LLC	X X X	156,654	115,000	0
54466HJS6	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		08/12/2020	WELLS FARGO SECURITIES LLC	X X X	155,893	115,000	0
546475TN4	LOUISIANA ST GAS & FUELS TAX REV		08/21/2020	JP MORGAN SECURITIES LLC	X X X	200,000	200,000	0
54811BUN9	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		05/13/2020	Citi Bank	X X X	127,919	100,000	431
54811BUQ2	LOWER COLO RIV AUTH TEX TRANSMISSION SVC		05/13/2020	Citi Bank	X X X	631,012	500,000	2,153

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
57563RP07	MASSACHUSETTS EDL FING AUTH		02/12/2020	RBC	X X X	750,276	650,000	3,882
584283GJ8	MEDFORD ORE HOSP FACS AUTH REV		07/08/2020	JP Morgan	X X X	141,402	115,000	0
592647FF3	METROPOLITAN WASH D C ARPTS AUTH ARPT SY		03/27/2020	BZW SECS	X X X	1,111,960	1,000,000	25,000
59333P4D7	MIAMI-DADE CNTY FLA AVIATION REV		02/26/2020	J.P. MORGAN SECURITIES LLC	X X X	756,378	600,000	12,250
59447TUF8	MICHIGAN FIN AUTH REV		03/24/2020	RAYMOND JAMES & ASSOCIATES	X X X	130,780	135,000	268
60416MBP7	MINNESOTA ST OFFICE OF HIGHER ED REV		02/13/2020	Bank of America Merrill Lynch	X X X	478,244	400,000	0
60416MBQ5	MINNESOTA ST OFFICE OF HIGHER ED REV		02/13/2020	Bank of America Merrill Lynch	X X X	360,891	295,000	0
60637ASD5	MISSOURI ST HEALTH & EDL FACS AUTH HEALT		10/01/2020	RBC CAPITAL MARKETS	X X X	296,564	260,000	0
64971PKA2	NEW YORK N Y CITY INDL DEV AGY REV		09/29/2020	GOLDMAN	X X X	129,670	100,000	0
64971PKJ3	NEW YORK N Y CITY INDL DEV AGY REV		09/24/2020	GOLDMAN	X X X	226,356	200,000	0
64971XRW0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/21/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	605,905	500,000	0
64972GSR6	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		02/28/2020	MORGAN STANLEY & CO LLC	X X X	601,695	500,000	4,333
64989KJH7	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		04/30/2020	GOLDMAN	X X X	210,802	200,000	0
64990FPR9	NEW YORK STATE DORMITORY AUTHORITY		02/26/2020	PERSHING LLC	X X X	1,218,170	1,000,000	6,111
64990GG63	NEW YORK STATE DORMITORY AUTHORITY		05/15/2020	RBC	X X X	1,628,042	1,300,000	0
650010CK5	NEW YORK ST TWY AUTH GEN REV JR INDBT OB		02/28/2020	RBC CAPITAL MARKETS	X X X	592,730	500,000	6,833
650036AG1	NEW YORK ST URBAN DEV CORP REV		06/18/2020	GOLDMAN	X X X	485,355	375,000	0
650036AR7	NEW YORK ST URBAN DEV CORP REV		06/18/2020	GOLDMAN	X X X	200,000	200,000	0
650116DF0	NEW YORK TRANSN DEV CORP SPL FAC REV		11/25/2020	J.P. MORGAN SECURITIES INC.	X X X	297,340	250,000	0
650116DJ2	NEW YORK TRANSN DEV CORP SPL FAC REV		11/25/2020	J.P. MORGAN SECURITIES INC.	X X X	364,549	295,000	0
650117AA2	NEW YORK TRANSN DEV CORP LEASE REV		04/09/2020	GOLDMAN	X X X	1,345,000	1,345,000	0
67756CFA1	OHIO ST HOSP REV		09/02/2020	BARCLAY INVESTMENTS, INC.	X X X	174,365	160,000	0
67756CFB9	OHIO ST HOSP REV		09/02/2020	BARCLAY INVESTMENTS, INC.	X X X	168,349	155,000	0
677660UZ3	OHIO ST WTR DEV AUTH POLLUTION CTL FACS		03/03/2020	WELLS FARGO SECURITIES LLC	X X X	805,824	600,000	7,833
678514DB3	OKLAHOMA CAP IMPT AUTH ST HWY CAP IMPT R		10/21/2020	JP Morgan	X X X	489,663	415,000	0
678514DD9	OKLAHOMA CAP IMPT AUTH ST HWY CAP IMPT R		10/21/2020	JP Morgan	X X X	263,756	225,000	0
679111ZS6	OKLAHOMA ST TPK AUTH TPK REV		10/14/2020	JP MORGAN SECURITIES LLC	X X X	275,000	275,000	0
69068WAC7	OWEN CNTY KY WTR FACS REV		08/13/2020	WELLS FARGO SECURITIES LLC	X X X	500,000	500,000	0
71783MCH6	PHILADELPHIA PA GAS WKS REV		10/22/2020	SIEBERT, BRANFORD, SHANK & CO	X X X	795,867	690,000	0
73358W3U6	PORT AUTH N Y & N J		02/27/2020	GOLDMAN	X X X	790,140	600,000	7,417
73358WC85	PORT AUTH N Y & N J		08/11/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	151,304	125,000	1,615
73358WC93	PORT AUTH N Y & N J		08/11/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	150,971	125,000	1,615
735000TK7	PORT OAKLAND CALIF REV		11/20/2020	Bank of America Merrill Lynch	X X X	495,000	495,000	0
74381MCN3	PROVIDENCE R I PUB BLDGS AUTH REV		03/12/2020	RAYMOND JAMES & ASSOCIATES	X X X	546,985	500,000	0
74439YDH1	PUBLIC FIN AUTH WIS STUDENT HSG REV		02/07/2020	RBC CAPITAL MARKETS	X X X	169,950	150,000	0
74439YDJ7	PUBLIC FIN AUTH WIS STUDENT HSG REV		02/07/2020	RBC CAPITAL MARKETS	X X X	197,419	175,000	0
759151BQ5	REGIONAL TRANSN DIST COLO PRIVATE ACTIVI		12/02/2020	Merrill Lynch	X X X	382,970	320,000	0
762232BQ8	RHODE ISLAND ST COMM CORP REV		05/06/2020	Bank of America Merrill Lynch	X X X	1,571,484	1,265,000	0
769036BK9	RIVERSIDE CALIF PENSION OBLIG		06/05/2020	Bank of America Merrill Lynch	X X X	235,000	235,000	0
76913CBB4	RIVERSIDE CNTY CALIF PENSION OBLIG		04/23/2020	Raymond James	X X X	975,000	975,000	0
79467BCX1	SALES TAX SECURITIZATION CORP ILL		02/05/2020	GOLDMAN	X X X	503,192	400,000	389
79467BDD4	SALES TAX SECURITIZATION CORP ILL		01/17/2020	GOLDMAN	X X X	255,000	255,000	0
837151WZ8	SOUTH CAROLINA ST PUB SVC AUTH REV		10/28/2020	BZW SECS	X X X	784,275	690,000	0
838536LN8	SOUTH JERSEY TRANSN AUTH N J TRANSN SYS		10/16/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	264,808	250,000	0
85236UAP5	ST LOUIS MO MUN LIBR DIST CTF5 PARTN		02/13/2020	Stifel Nicolaus & Co.	X X X	355,071	300,000	0
882667AV0	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		05/04/2020	JP MORGAN SECURITIES LLC	X X X	398,241	365,000	7,047
882667BE7	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		09/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	289,210	250,000	0
882806HG0	TEXAS TECH UNIV REVS IAM COML PAPER NTS		07/09/2020	Citi Bank	X X X	210,000	210,000	0
882806HJ4	TEXAS TECH UNIV REVS IAM COML PAPER NTS		07/09/2020	Citi Bank	X X X	195,000	195,000	0
88283KBK3	TEXAS TRANSN COMMN CENT TEX TPK SYS REV		04/21/2020	Various	X X X	328,750	330,000	528
896224BA9	TRIMBLE CNTY KY POLLUTN CTL REV		08/19/2020	JP MORGAN SECURITIES LLC	X X X	500,000	500,000	0
91754TB93	UTAH ST CHARTER SCH FIN AUTH CHARTER SCH		06/24/2020	DAVIDSON (D.A.) & CO. INC.	X X X	450,392	390,000	0
917567FP9	UTAH TRAN AUTH SALES TAX REV		03/05/2020	WELLS FARGO SECURITIES LLC	X X X	1,470,000	1,470,000	0
928097AD6	VIRGINIA SMALL BUSINESS FING AUTH PRIVAT		05/05/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	505,955	500,000	8,819

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
928104NB0	VIRGINIA SMALL BUSINESS FING AUTH REV		10/07/2020	RBC CAPITAL MARKETS	X X X	266,785	250,000	0
93976ACN0	WASHINGTON ST CONVENTION CTR PUB FACS DI		07/08/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	570,390	500,000	625
958366L87	WESTERN ILL UNIV REVS		03/06/2020	Stifel Nicolaus & Co.	X X X	759,300	600,000	0
958644AB2	WESTERN MICH UNIV HOMER STRYKER M D SCH		02/07/2020	BZW SECS	X X X	293,380	255,000	2,894
977228AD7	WISE CNTY VA INDL DEV AUTH SOLID WASTE &		05/29/2020	PNC SECURITIES CORP.	X X X	225,000	225,000	0
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						92,453,460	85,186,464	215,242
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00115AAM1	AEP TRANSMISSION COMPANY LLC		03/30/2020	MITSUBISHI UFJ SECURITIES	X X X	149,946	150,000	0
00131LAB1	AIA GROUP LTD	C	08/19/2020	AUSTRALIA & NZ BANKING GROUP	X X X	215,748	200,000	2,844
00182EBL2	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)	C	02/06/2020	BANC OF AMERICA/FIXED INCOME	X X X	199,930	200,000	0
00206R300	AT&T INC		03/25/2020	Jefferies	X X X	146,890	144,600	0
00206R409	AT&T INC		12/01/2020	Jefferies	X X X	98,281	97,500	0
00206RCN0	AT&T INC		05/14/2020	WELLS FARGO SECURITIES LLC	X X X	475,799	450,000	128
00206RHJ4	AT&T INC		08/18/2020	Various	X X X	577,990	500,000	10,428
00206RJX1	AT&T INC		05/22/2020	Various	X X X	486,160	485,000	0
00206RME9	AT&T INC		09/23/2020	Not Available	X X X	220,058	231,492	0
00971TAL5	AKAMAI TECHNOLOGIES INC		12/21/2020	Various	X X X	751,712	675,000	520
01400EAB9	ALCON FINANCE CORP		05/29/2020	BNP Paribas	X X X	387,949	370,000	2,128
01400EAD5	ALCON FINANCE CORP		05/18/2020	JP Morgan	X X X	199,686	200,000	0
015271AV1	ALEXANDRIA REAL ESTATE EQUITIES INC		07/29/2020	JP MORGAN SECURITIES LLC	X X X	299,436	300,000	0
02005NBH2	ALLY FINANCIAL INC		02/27/2020	PERSHING LLC	X X X	105,338	100,000	1,087
02156BAE3	ALTERYX INC		08/10/2020	MIZUHO SECURITIES USA INC.	X X X	780,798	775,000	226
023608AJ1	AMEREN CORP		03/31/2020	JP Morgan	X X X	224,467	225,000	0
023770AA8	AMERICAN AIRLINES INC - ABS		02/28/2020	Various	X X X	414,771	388,756	4,432
02665WDL2	AMERICAN HONDA FINANCE CORP		07/06/2020	MIZUHO SECURITIES USA/FIXED INCOME	X X X	201,952	202,000	0
026874DK0	AMERICAN INTERNATIONAL GROUP INC		08/18/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	350,712	300,000	4,865
03027XAX8	AMERICAN TOWER CORP		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	206,166	200,000	626
03076CAK2	AMERIPRISE FINANCIAL INC		03/31/2020	GOLDMAN	X X X	393,329	395,000	0
031162CU2	AMGEN INC		08/18/2020	BANC OF AMERICA/FIXED INCOME	X X X	212,530	200,000	2,436
03464LAA4	AOMT 2020-4 A1 - CMO/RMBS		07/17/2020	NOMURA SECURITIES/FIXED INCOME	X X X	514,995	515,000	483
03464WAA0	AOMT 2020-5 A1 - RMBS		08/26/2020	Nomura	X X X	479,994	480,000	568
03465AAA7	AOMT 206 A1 - CMO/RMBS		09/10/2020	Nomura	X X X	444,998	445,000	686
035240AV2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	342,384	300,000	3,996
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC		05/08/2020	Jefferies	X X X	325,038	300,000	3,072
04015KAB6	ARES FINANCE CO II LLC		06/10/2020	Citigroup (SSB)	X X X	349,199	350,000	0
05348EAQ2	AVALONBAY COMMUNITIES INC		03/18/2020	WELLS FARGO SECURITIES LLC	X X X	231,842	235,000	96
05348EAV1	AVALONBAY COMMUNITIES INC		05/05/2020	JANE STREET EXECUTION SERVICES LLC	X X X	476,912	440,000	6,578
05351WAC7	AVANGRID INC		04/07/2020	Bank of America Merrill Lynch	X X X	669,136	670,000	0
05369AAF8	AVIATION CAPITAL GROUP LLC		02/24/2020	MITSUBISHI UFJ SECURITIES	X X X	321,486	300,000	948
05523UAP5	BAE SYSTEMS HOLDINGS INC		06/04/2020	BARCLAYS CAPITAL INC	X X X	330,660	300,000	5,550
06051GFU8	BANK OF AMERICA CORP		05/11/2020	MORGAN STANLEY CO	X X X	441,896	400,000	3,461
06051GHQ5	BANK OF AMERICA CORP		08/18/2020	BANC OF AMERICA/FIXED INCOME	X X X	351,657	300,000	431
06051GHV4	BANK OF AMERICA CORP		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	853,272	800,000	2,342
06051GJB6	BANK OF AMERICA CORP		04/22/2020	Bank of America Merrill Lynch	X X X	1,605,000	1,605,000	0
06051GJC4	BANK OF AMERICA CORP		05/14/2020	BANC OF AMERICA/FIXED INCOME	X X X	133,000	133,000	0
06051GJK6	BANK OF AMERICA CORP		10/16/2020	BANC OF AMERICA/FIXED INCOME	X X X	407,000	407,000	0
064159VJ2	BANK OF NOVA SCOTIA	C	05/28/2020	SCOTIA CAPITAL USA INC	X X X	160,000	160,000	0
06539XAK7	BANK 2020-BNK27 AS - CMBS		06/19/2020	BANC OF AMERICA/FIXED INCOME	X X X	411,972	400,000	709
06540JBA9	BANK 2020-BNK26 ASB - CMBS		03/02/2020	MORGAN STANLEY & CO LLC	X X X	411,980	400,000	285
07274NAW3	BAYER US FINANCE II LLC		02/24/2020	CitiGroup	X X X	209,566	200,000	769
08161HAD2	BMARK 2018-B4 ASB - CMBS		02/24/2020	J.P. MORGAN SECURITIES LLC	X X X	715,850	640,000	1,804
084423607	W. R. BERKLEY CORP		12/01/2020	Unknown	X X X	5,626	5,625	0
084659AW1	BERKSHIRE HATHAWAY ENERGY CO		03/25/2020	Various	X X X	253,610	255,000	0

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
09256BAL1	BLACKSTONE HOLDINGS FINANCE CO LLC		08/18/2020	BANC OF AMERICA/FIXED INCOME	X X X	326,844	300,000	833
09626YAN0	BLUEM 2013-2 A1R - CDO		12/11/2020	BANC OF AMERICA/FIXED INCOME	X X X	246,719	246,719	517
09709TED9	BOFA FINANCE LLC		06/11/2020	Various	X X X	850,070	825,000	434
101137BA4	BOSTON SCIENTIFIC CORP		08/19/2020	Citigroup (SSB)	X X X	323,241	300,000	2,054
10922NAG8	BRIGHTHOUSE FINANCIAL INC		05/13/2020	WELLS FARGO SECURITIES LLC	X X X	139,819	140,000	0
110122DN5	BRISTOL-MYERS SQUIBB CO		11/09/2020	Citigroup (SSB)	X X X	310,496	311,000	0
11135FAF8	BROADCOM INC		04/06/2020	JP Morgan	X X X	829,917	830,000	0
11271LAC6	BROOKFIELD FINANCE INC	C	02/24/2020	MORGAN STANLEY & CO LLC	X X X	333,354	300,000	1,008
125039AD9	CD 2017-CD6 ASB - CMBS		02/24/2020	BOFA SECURITIES INC.	X X X	321,012	300,000	694
125896BV1	CMS ENERGY CORP		11/19/2020	BARCLAYS CAPITAL INC	X X X	75,000	75,000	0
12592RBF5	COMM 2014-CCRE21 A3 - CMBS		05/15/2020	CREDIT SUISSE SECURITIES (USA)	X X X	237,998	224,031	395
12593PAW2	COMM 2015-CCRE25 A4 - CMBS		12/15/2020	MORGAN STANLEY CO	X X X	339,951	302,000	505
126349AF6	CSG SYSTEMS INTERNATIONAL INC		07/07/2020	Various	X X X	751,147	675,000	10,681
12636FBJ1	COMM 2015-LC23 A4 - CMBS		02/24/2020	Deutsche Bank	X X X	560,940	510,000	1,337
126650CX6	CVS HEALTH CORP		08/18/2020	US BANCORP INVESTMENTS INC.	X X X	235,532	200,000	3,464
126650CZ1	CVS HEALTH CORP		02/24/2020	Various	X X X	123,768	100,000	2,118
126650DK3	CVS HEALTH CORP		03/26/2020	BARCLAYS CAPITAL INC.	X X X	196,628	200,000	0
138616AE7	CANTOR FITZGERALD LP		02/27/2020	MORGAN STANLEY & CO LLC	X X X	108,837	100,000	1,639
14040HBD6	CAPITAL ONE FINANCIAL CORP		06/19/2020	GOLDMAN	X X X	176,190	165,000	128
141781BM5	CARGILL INC		04/21/2020	Various	X X X	551,964	550,000	0
14311MAN6	CGMS 2015-3 A1R - CDO	C	12/07/2020	BANC OF AMERICA/FIXED INCOME	X X X	299,550	300,000	428
14314RAD4	CARMX 2017-4 A4 - ABS		07/22/2020	FUNB FUNDS II	X X X	1,161,114	1,135,000	661
14315FAD9	CARMX 2020-3 A3 - ABS		07/14/2020	BZW SECS	X X X	579,901	580,000	0
14315VAD4	CARMX 2020-2 A3 - ABS		07/24/2020	BZW SECS	X X X	1,280,518	1,250,000	767
14315XAD0	CARMX 2020-1 A4 - ABS		01/14/2020	BANC OF AMERICA/FIXED INCOME	X X X	504,825	505,000	0
161175AY0	CHARTER COMMUNICATIONS OPERATING LLC		05/12/2020	Various	X X X	901,048	800,000	10,143
16411RAG4	CHENIERE ENERGY INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	215,675	275,000	4,545
165183CJ1	CFII 201 A1 - ABS		07/14/2020	BNYMELLON/MIZUHO INTERNATIONAL	X X X	319,985	320,000	0
166764BV1	CHEVRON CORP		05/07/2020	JP MORGAN SECURITIES LLC	X X X	530,000	530,000	0
172967FX4	CITIGROUP INC		05/15/2020	GOLDMAN	X X X	313,085	225,000	4,002
172967LD1	CITIGROUP INC		08/18/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	228,860	200,000	864
172967ME8	CITIGROUP INC		02/24/2020	HSBC SECURITIES (USA), INC.	X X X	901,664	800,000	13,797
172967MR9	CITIGROUP INC		05/07/2020	Citigroup (SSB)	X X X	537,000	537,000	0
17305EGF6	CCCI 2017-A7 A7 - ABS		03/23/2020	Citigroup (SSB)	X X X	319,984	342,000	209
20030NCZ2	COMCAST CORP		02/24/2020	PERSHING LLC	X X X	218,540	200,000	479
20030NDK4	COMCAST CORP		03/24/2020	FUNB FUNDS II	X X X	259,306	260,000	0
20268JAE3	COMMONSPIRIT HEALTH		10/21/2020	MORGAN SECURITIES-FIXED INC	X X X	410,000	410,000	0
207597EM3	CONNECTICUT LIGHT AND POWER CO		11/16/2020	MIZUHO SECURITIES USA/FIXED INCOME	X X X	474,815	475,000	0
209111FY4	CONSOLIDATED EDISON COMPANY OF NEW YORK		03/26/2020	J.P. MORGAN SECURITIES LLC	X X X	99,338	100,000	0
21036PBF4	CONSTELLATION BRANDS INC		04/24/2020	Various	X X X	954,814	945,000	67
21688AAE2	COOPERATIVE RABOBANK UA (NEW YORK BRANC		02/24/2020	EUROCLEAR BANK SA/NV	X X X	324,574	300,000	2,672
224044BW6	COX COMMUNICATIONS INC		03/04/2020	WELLS FARGO SECURITIES LLC	X X X	198,763	190,000	1,389
22535WAG2	CREDIT AGRICOLE SA (LONDON BRANCH)	C	06/09/2020	CREDIT AGRICOLE BANK	X X X	908,000	908,000	0
22546QAP2	CREDIT SUISSE AG (NEW YORK BRANCH)		02/24/2020	BNYM/DBAG LONDON GLOBAL MARKET	X X X	646,212	600,000	10,090
22550L2C4	CREDIT SUISSE AG (NEW YORK BRANCH)		04/06/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	948,376	950,000	0
22822VAL5	CROWN CASTLE INTERNATIONAL CORP		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	341,826	300,000	394
22823KAC8	CCITY 2 A1A - CDO	C	12/10/2020	Citigroup (SSB)	X X X	250,000	250,000	0
233851DY7	DAIMLER FINANCE NORTH AMERICA LLC		03/05/2020	Citigroup (SSB)	X X X	331,382	332,000	0
251526CD9	DEUTSCHE BANK AG (NEW YORK BRANCH)		09/10/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	200,000	200,000	0
252131AJ6	DEXCOM INC		07/31/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	242,558	225,000	125
25272KAK9	DELL INTERNATIONAL LLC		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	235,638	200,000	2,375
25466AAN1	DISCOVER BANK		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	262,345	250,000	358
254687ET9	WALT DISNEY CO		05/15/2020	USBANC	X X X	978,548	750,000	5,400
254687FN1	WALT DISNEY CO		03/19/2020	Citigroup (SSB)	X X X	322,822	323,000	0

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
257375AN5	DOMINION ENERGY GAS HOLDINGS LLC		06/19/2020	Various	X X X	316,111	300,000	792
26249KAZ4	DRSLF 36 AR3 - CDO		12/07/2020	GOLDMAN	X X X	500,000	500,000	0
278062AC8	EATON CORP		03/13/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	491,363	485,000	5,002
290876AD3	EMERA INC	C	05/13/2020	Various	X X X	205,463	205,000	5,091
29250NBC8	ENBRIDGE INC	C	08/28/2020	Various	X X X	196,711	195,000	250
29250RAW6	ENBRIDGE ENERGY PARTNERS LP		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	238,474	200,000	4,276
29278NAH6	ENERGY TRANSFER OPERATING LP		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	324,333	300,000	4,913
29373KAB9	EFF 2020-1 A2 - ABS		02/11/2020	RBC	X X X	574,906	575,000	0
29379VBW2	ENTERPRISE PRODUCTS OPERATING LLC		02/24/2020	PERSHING LLC	X X X	223,850	200,000	607
29404KAD8	ENVESTNET INC		08/18/2020	JP MORGAN SECURITIES LLC	X X X	359,625	350,000	0
298736AL3	EURONET WORLDWIDE INC		09/30/2020	Various	X X X	516,818	525,000	1,195
30034WAA4	EVERGY INC		04/01/2020	Various	X X X	972,893	985,000	1,176
30040WAJ7	EVERSOURCE ENERGY		08/11/2020	GOLDMAN	X X X	299,442	300,000	0
30161NAY7	EXELON CORP		03/30/2020	J.P. MORGAN SECURITIES LLC	X X X	149,829	150,000	0
302941AP4	FTI CONSULTING INC		10/29/2020	Various	X X X	516,677	425,000	2,172
31374YB2	FEDERAL REALTY INVESTMENT TRUST		10/08/2020	BANC OF AMERICA/FIXED INCOME	X X X	134,108	135,000	0
31428XBZ8	FEDEX CORP		08/18/2020	BARCLAYS CAPITAL INC	X X X	360,321	300,000	4,710
337738BC1	FISERV INC		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	215,700	200,000	1,428
33829TAA4	FIVE CORNERS FUNDING TRUST		03/19/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	668,418	705,000	11,077
33834DAA2	FIVE CORNERS FUNDING TRUST II		05/19/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	960,000	960,000	0
34528GAL0	FORDO 2020-A A4 - ABS		05/07/2020	JP MORGAN SECURITIES LLC	X X X	661,807	662,000	0
34529SAA7	FORDR 2017-REV2 A - ABS		08/13/2020	BNP Paribas	X X X	1,035,391	1,000,000	131
34531KAD4	FORDO 2019-C A3 - ABS		07/22/2020	FUNB FUNDS II	X X X	833,960	813,000	380
34531NAA4	FORDR 2020-REV1 A - ABS		02/11/2020	JP MORGAN SECURITIES LLC	X X X	199,931	200,000	0
34532PAA8	FORDR 2019-REV1 A - ABS		12/15/2020	TORONTO DOMINION SECS USA INC	X X X	540,594	495,000	97
34532RAA4	FORDR 2018-REV1 A - ABS		08/25/2020	BNP Paribas	X X X	270,036	245,000	261
34959JAK4	FORTIVE CORP		04/08/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	473,750	500,000	705
36166RAA2	GCAT 20NQM2 A1 - CMO/RMBS		07/21/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	279,995	280,000	411
36198FAE2	GSMS 2013-GCJ14 A5 - CMBS		05/06/2020	Various	X X X	263,987	246,000	203
36251XAQ0	GSMS 2016-GS4 A3 - CMBS		01/02/2020	GOLDMAN	X X X	1,351,848	1,300,000	574
362590AC5	GMCAR 2020-3 A3 - ABS		08/11/2020	Citi Bank	X X X	594,864	595,000	0
36361UAA8	GALL 2017-1 A - CDO		12/14/2020	MORGAN STANLEY CO	X X X	279,538	279,594	740
378272AT5	GLENCORE FUNDING LLC		02/27/2020	MORGAN STANLEY & CO LLC	X X X	105,980	100,000	1,948
38141GWL4	GOLDMAN SACHS GROUP INC		08/18/2020	MORGAN STANLEY CO	X X X	226,122	200,000	1,538
38141GXL3	GOLDMAN SACHS GROUP INC		02/24/2020	PERSHING LLC	X X X	808,240	800,000	1,098
38141GXL3	GOLDMAN SACHS GROUP INC		11/16/2020	GOLDMAN	X X X	340,000	340,000	0
393657AK7	GREENBRIER COMPANIES INC		02/03/2020	BNP PARIBAS PRIME BROKERAGE	X X X	445,016	475,000	152
40139LAG8	GUARDIAN LIFE GLOBAL FUNDING		06/16/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	399,632	400,000	0
404280AT6	HSBC HOLDINGS PLC	C	05/05/2020	HSBC SECURITIES	X X X	199,500	200,000	1,310
42824CBF5	HEWLETT PACKARD ENTERPRISE CO		04/06/2020	Citi Bank	X X X	808,518	810,000	0
42824CBJ7	HEWLETT PACKARD ENTERPRISE CO		07/14/2020	Citigroup (SSB)	X X X	504,409	505,000	0
437076AV4	HOME DEPOT INC		05/15/2020	GOLDMAN	X X X	972,635	675,000	5,355
43789XAA2	HOF 202 A1 - CMO/RMBS		07/09/2020	CREDIT SUISSE SECURITIES (USA)	X X X	299,996	300,000	594
442851AN1	HOWARD UNIVERSITY		01/31/2020	Loop Capital Markets	X X X	160,000	160,000	0
442851AR2	HOWARD UNIVERSITY		07/08/2020	BZW SECS	X X X	140,000	140,000	0
446413AP1	HUNTINGTON INGALLS INDUSTRIES INC		03/26/2020	JP Morgan	X X X	909,964	910,000	0
44933FAC0	HART 2020-B A3 - ABS		07/14/2020	Citi Bank	X X X	599,888	600,000	0
44935SAC0	HALST 2020-A A3 - ABS		07/24/2020	Bank of America Merrill Lynch	X X X	1,021,016	1,000,000	704
45765UAA1	INSIGHT ENTERPRISES INC		08/10/2020	Jefferies	X X X	494,065	475,000	668
45765UAB9	INSIGHT ENTERPRISES INC		08/17/2020	NOMURA SECURITIES INTL INC	X X X	360,981	350,000	15
458660AD9	INTERDIGITAL INC		02/01/2020	Unknown	X X X	(175,446)	(175,000)	0
45867GAA9	INTERDIGITAL WIRELESS INC		03/11/2020	Various	X X X	1,125,581	1,125,000	4,858
459200GS4	INTERNATIONAL BUSINESS MACHINES CORP		05/15/2020	USBANC	X X X	306,545	225,000	5,915
46124HAB2	INTUIT INC		06/25/2020	BANC OF AMERICA/FIXED INCOME	X X X	200,841	201,000	0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
462222AA8	IONIS PHARMACEUTICALS INC		08/24/2020	Various	X X X	1,177,763	1,225,000	530
46639EAE1	JPMCC 2012-LC9 A5 - CMBS		06/04/2020	JP MORGAN SECURITIES LLC	X X X	206,605	201,175	111
46647PAF3	JPMORGAN CHASE & CO		08/18/2020	WELLS FARGO SECURITIES LLC	X X X	339,036	300,000	3,216
46647PBD7	JPMORGAN CHASE & CO		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	887,968	800,000	9,049
46647PBN5	JPMORGAN CHASE & CO		04/15/2020	JP Morgan	X X X	265,000	265,000	0
46647PBT2	JPMORGAN CHASE & CO		11/12/2020	JP MORGAN SECURITIES LLC	X X X	350,000	350,000	0
476556DC6	JERSEY CENTRAL POWER & LIGHT CO		08/19/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	350,907	300,000	1,290
47789KAC7	JDOT 2020 A3 - ABS		03/04/2020	BANC OF AMERICA/FIXED INCOME	X X X	331,980	332,000	0
48123VAD4	J2 GLOBAL INC		02/12/2020	WELLS FARGO SECURITIES LLC	X X X	594,511	575,000	2,433
48129KAE0	JPMORGAN CHASE FINANCIAL COMPANY LLC		08/24/2020	JP MORGAN SECURITIES LLC	X X X	357,213	350,000	280
48203RAN4	JUNIPER NETWORKS INC		12/03/2020	BARCLAYS CAPITAL INC	X X X	512,877	513,000	0
48242WAB2	KBR INC		07/29/2020	Various	X X X	783,525	700,000	4,141
48251BAL4	KKR 16R A1R - CDO		12/09/2020	MORGAN STANLEY CO	X X X	249,938	250,000	530
48273UAA0	STRIDE INC		12/28/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	186,374	225,000	844
483548AF0	KAMAN CORP		02/24/2020	NOMURA SECURITIES INTL INC	X X X	677,613	575,000	5,112
494550BV7	KINDER MORGAN ENERGY PARTNERS LP		05/11/2020	MITSUBISHI UFJ SECURITIES	X X X	319,161	300,000	2,550
49456BAP6	KINDER MORGAN INC		02/24/2020	MORGAN STANLEY & CO LLC	X X X	224,052	200,000	4,181
49926DAB5	KNOWLES CORP		02/05/2020	Various	X X X	749,304	610,000	5,202
50249AAF0	LYB INTERNATIONAL FINANCE III LLC		10/06/2020	CREDIT SUISSE SECURITIES (USA)	X X X	220,299	221,000	0
52107QAK1	LAZARD GROUP LLC		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	339,348	300,000	6,016
55024UAC3	LUMENTUM HOLDINGS INC		06/04/2020	CREDIT SUISSE SECURITIES (USA)	X X X	794,581	775,000	1,876
552751AA7	MFA 2020-NQM2 TRUST - CMO		10/23/2020	CREDIT SUISSE SECURITIES (USA)	X X X	399,995	400,000	414
552757AA4	MFRA 2020-NQM3 A1 - RMBS		12/04/2020	BARCLAYS CAPITAL INC	X X X	299,994	300,000	338
57164YAB3	MARRIOTT VACATIONS WORLDWIDE CORP		02/24/2020	Various	X X X	449,842	425,000	2,545
571748AV4	MARSH & MCLENNAN COMPANIES INC		03/30/2020	SUMRIDGE PARTNERS LLC	X X X	706,475	685,000	7,858
59001KAF7	MERITOR INC		02/03/2020	BNP PARIBAS PRIME BROKERAGE	X X X	502,892	475,000	4,717
59156RAP3	METLIFE INC		05/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	593,250	525,000	13,813
59156RAV0	METLIFE INC		04/29/2020	Various	X X X	214,646	130,000	926
59319WAA9	MF1 2020-FL3 A - CDO		06/12/2020	CREDIT SUISSE SECURITIES (USA)	X X X	500,000	500,000	0
594918BB9	MICROSOFT CORP		03/17/2020	RAYMOND JAMES/FI	X X X	891,055	850,000	2,359
60700KAC6	MMAF 20B A3 - ABS		09/10/2020	JP Morgan	X X X	229,997	230,000	0
6174468T9	MORGAN STANLEY		11/09/2020	MORGAN STANLEY CO	X X X	203,000	203,000	0
6174468V4	MORGAN STANLEY		12/07/2020	MORGAN STANLEY CO	X X X	309,000	309,000	0
61744YAP3	MORGAN STANLEY		02/24/2020	BOFA SECURITIES INC.	X X X	885,272	800,000	2,682
61763MAF7	MSBAM 2014-C16 A5 - CMBS		06/09/2020	JP MORGAN SECURITIES LLC	X X X	223,178	205,000	222
62432HAJ9	MVEW 2017-1 AR - CDO		12/02/2020	BANC OF AMERICA/FIXED INCOME	X X X	500,000	500,000	898
629377CG5	NRG ENERGY INC		02/03/2020	Various	X X X	638,527	575,000	2,601
63935BAA1	NAVSL 20H A - ABS		11/03/2020	BANC OF AMERICA/FIXED INCOME	X X X	499,957	500,000	0
64829VAA4	NRZT 18RPL1 A1 - CMO/RMBS		07/22/2020	BANC OF AMERICA/FIXED INCOME	X X X	382,589	356,909	798
64952WDQ3	NEW YORK LIFE GLOBAL FUNDING		06/17/2020	Citigroup (SSB)	X X X	199,796	200,000	0
65473PAK1	NISOURCE INC		08/12/2020	CREDIT SUISSE SECURITIES (USA)	X X X	229,430	230,000	0
666807BP6	NORTHROP GRUMMAN CORP		03/13/2020	Citi Bank	X X X	499,563	440,000	7,472
668771AA6	NORTONLIFELOCK INC		12/15/2020	JP MORGAN SECURITIES LLC	X X X	461,496	400,000	2,711
67066GAH7	NVIDIA CORP		03/26/2020	GOLDMAN	X X X	199,484	200,000	0
681936BH2	OMEGA HEALTHCARE INVESTORS INC		02/27/2020	GOLDMAN	X X X	114,396	100,000	685
682680AU7	ONEOK INC		02/24/2020	PERSHING LLC	X X X	225,434	200,000	1,036
682680BD4	ONEOK INC		05/12/2020	JP Morgan	X X X	799,248	785,000	893
68389XAM7	ORACLE CORP		05/15/2020	MILLENNIUM ADVISORS LLC	X X X	503,025	375,000	6,943
68389XBY0	ORACLE CORP		08/18/2020	Various	X X X	630,908	600,000	2,973
693304AY3	PECO ENERGY CO		06/01/2020	USBANC	X X X	424,571	425,000	0
69352PAE3	PPL CAPITAL FUNDING INC		05/20/2020	US BANCORP INVESTMENTS INC.	X X X	359,639	343,000	5,702
69352PAQ6	PPL CAPITAL FUNDING INC		04/01/2020	JP Morgan	X X X	949,677	950,000	0
69353REQ7	PNC BANK NA		02/24/2020	PERSHING LLC	X X X	267,763	250,000	1,918
69371RQ66	PACCAR FINANCIAL CORP		01/30/2020	JP MORGAN SECURITIES LLC	X X X	299,757	300,000	0

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
69371RQ90	PACCAR FINANCIAL CORP		08/04/2020	BNP Paribas	X X X	202,734	203,000	0
694308HC4	PACIFIC GAS AND ELECTRIC CO		07/16/2020	BARCLAYS CAPITAL INC	X X X	103,559	100,000	316
694308JL2	PACIFIC GAS AND ELECTRIC CO		07/14/2020	GOLDMAN	X X X	315,463	300,000	403
6944PL2B4	PACIFIC LIFE GLOBAL FUNDING II		06/17/2020	CREDIT SUISSE SECURITIES (USA)	X X X	99,778	100,000	0
697435AE5	PALO ALTO NETWORKS INC		07/30/2020	Various	X X X	335,906	325,000	86
70202LAA0	PARSONS CORP		12/21/2020	Various	X X X	1,088,179	1,075,000	550
70450YAG8	PAYPAL HOLDINGS INC		05/11/2020	BANC OF AMERICA/FIXED INCOME	X X X	352,929	353,000	0
70462GAB4	PEACEHEALTH		10/01/2020	MORGAN STANLEY CO	X X X	195,000	195,000	0
709599AZ7	PENSKE TRUCK LEASING CO LP		02/27/2020	MORGAN STANLEY & CO LLC	X X X	218,052	200,000	3,774
718546AV6	PHILLIPS 66		05/12/2020	BZW SECS	X X X	798,820	755,000	2,826
723787AN7	PIONEER NATURAL RESOURCES CO		05/13/2020	Various	X X X	549,670	550,000	1
743424AE3	PROOFPOINT INC		08/12/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	761,686	750,000	914
74368CAP9	PROTECTIVE LIFE GLOBAL FUNDING		07/17/2020	Citigroup (SSB)	X X X	201,224	186,000	1,540
74368CAR5	PROTECTIVE LIFE GLOBAL FUNDING		06/02/2020	MORGAN STANLEY CO	X X X	300,000	300,000	0
744320AM4	PRUDENTIAL FINANCIAL INC		05/12/2020	Various	X X X	245,970	230,000	3,034
744573AN6	PUBLIC SERVICE ENTERPRISE GROUP INC		05/26/2020	US BANCORP INVESTMENTS INC.	X X X	61,501	58,000	755
744573AP1	PUBLIC SERVICE ENTERPRISE GROUP INC		08/12/2020	GOLDMAN	X X X	202,543	203,000	0
74624MAB8	PURE STORAGE INC		02/18/2020	Various	X X X	487,617	475,000	198
74728GAE0	QBE INSURANCE GROUP LTD	C	05/05/2020	Citigroup (SSB)	X X X	200,000	200,000	0
74949LAC6	RELX CAPITAL INC		06/01/2020	GOLDMAN	X X X	299,524	270,000	2,186
74949LAD4	RELX CAPITAL INC		05/27/2020	Various	X X X	705,518	705,000	64
75513EBD2	RAYTHEON TECHNOLOGIES CORP		06/30/2020	Citigroup (SSB)	X X X	267,200	248,000	2,359
756109AX2	REALTY INCOME CORP		05/29/2020	JP Morgan	X X X	308,514	300,000	650
756109AZ7	REALTY INCOME CORP		12/09/2020	WELLS FARGO SECURITIES LLC	X X X	308,487	311,000	0
76110WVV5	RASC 2003-KS11 M21 - RMBS		11/09/2020	BANC OF AMERICA/FIXED INCOME	X X X	182,895	186,153	91
76131VAB9	RETAIL PROPERTIES OF AMERICA INC		08/20/2020	Various	X X X	123,476	125,000	0
771367CE7	ROCHESTER GAS AND ELECTRIC CORP		11/16/2020	WELLS FARGO SECURITIES LLC	X X X	200,000	200,000	0
78081BAD5	ROYALTY PHARMA PLC		11/30/2020	BZW SECS	X X X	1,001,272	985,000	5,418
78355HKH1	RYDER SYSTEM INC		03/18/2020	JP MORGAN SECURITIES LLC	X X X	239,688	243,000	2,557
78403DAR1	SBATOW 2020-2 2C - RMBS		07/08/2020	BARCLAYS CAPITAL INC	X X X	200,000	200,000	0
78419CAD6	SGCMS 2016-C5 A4 - CMBS		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	743,969	700,000	1,485
785592AU0	SABINE PASS LIQUEFACTION LLC		02/24/2020	RBC CAPITAL MARKETS	X X X	214,920	200,000	3,757
797440BY9	SAN DIEGO GAS & ELECTRIC CO		03/31/2020	RBC CAPITAL MARKETS	X X X	199,734	200,000	0
80282KAE6	SANTANDER HOLDINGS USA INC		02/27/2020	GOLDMAN	X X X	219,676	200,000	1,125
802830AG4	SCART 2020-B A3 - ABS		08/18/2020	JP Morgan	X X X	349,947	350,000	0
808513AX3	CHARLES SCHWAB CORP		02/24/2020	PERSHING LLC	X X X	331,770	300,000	3,048
816851BG3	SEMPRA ENERGY		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	214,680	200,000	472
81744YAB2	SEMT 2013-4 A2 - CMO/RMBS		01/31/2020	WELLS FARGO SECURITIES LLC	X X X	213,731	212,867	44
81762PAE2	SERVICENOW INC		08/06/2020	JP MORGAN SECURITIES LLC	X X X	298,878	300,000	0
81882EAL6	SHACK 2015-VIII A1R - CDO	C	12/09/2020	MORGAN STANLEY CO	X X X	224,804	225,322	371
822582CH3	SHELL INTERNATIONAL FINANCE BV	C	04/01/2020	BZW SECS	X X X	616,033	630,000	0
83609RAJ0	SNDPT 15R AR - CDO	C	12/02/2020	BANC OF AMERICA/FIXED INCOME	X X X	499,600	500,000	793
83610CAW1	SNDPT 12RR AR2 - CDO		12/18/2020	GOLDMAN	X X X	400,000	400,000	0
842400GG2	SOUTHERN CALIFORNIA EDISON CO		02/24/2020	MERRILL LYNCH PIERCE FENNER	X X X	225,074	200,000	3,222
84243CP5	SOUTHERN CALIFORNIA GAS CO		06/02/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	657,596	601,000	9,028
844741BH0	SOUTHWEST AIRLINES CO		06/03/2020	Citigroup (SSB)	X X X	197,232	192,000	861
845011AC9	SOUTHWEST GAS CORP		06/01/2020	USBANC	X X X	124,843	125,000	0
848637AE4	SPLUNK INC		12/03/2020	Various	X X X	511,369	500,000	2,844
855244AZ2	STARBUCKS CORP		08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	318,390	300,000	2,189
855244BA6	STARBUCKS CORP		05/04/2020	Citi Bank	X X X	794,640	800,000	0
857477BJ1	STATE STREET CORP		03/26/2020	MORGAN SECURITIES-FIXED INC	X X X	355,000	355,000	0
868459AD0	SUPERNUS PHARMACEUTICALS INC		02/03/2020	CITIGROUP GLOBAL MARKETS, INC	X X X	482,773	525,000	1,130
87157DAD1	SYNAPTICS INC		05/15/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	366,565	350,000	749
87165BAG8	SYNCHRONY FINANCIAL		02/24/2020	PERSHING LLC	X X X	219,756	200,000	825

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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
87264AAW5	T-MOBILE USA INC		04/03/2020	Various	X X X	931,114	940,000	0
89114QCK2	TORONTO-DOMINION BANK	C	09/09/2020	TORONTO DOMINION SECS USA INC	X X X	468,689	470,000	0
89237JAA4	TALNT 201 A - ABS		06/01/2020	Citigroup (SSB)	X X X	664,962	665,000	0
89237VAB5	TAOT 2020-C A3 - ABS		07/21/2020	SMBC SECURITIES INC	X X X	599,954	600,000	0
89237VAC3	TAOT 2020-C A4 - ABS		07/21/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	336,951	337,000	0
89239JAD6	TAOT 2019-B A3 - ABS		07/27/2020	TDBank	X X X	1,533,769	1,490,000	1,489
89788JAB5	TRUIST BANK		03/04/2020	SUNTRUST ROBINSON HUMPHREY INC	X X X	460,677	461,000	0
90184LAF9	TWITTER INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	394,182	400,000	139
902494BJ1	TYSON FOODS INC		02/24/2020	PERSHING LLC	X X X	221,310	200,000	3,889
90265EAR1	UDR INC		08/18/2020	US BANCORP INVESTMENTS INC.	X X X	330,720	300,000	125
90276XAS4	UBSCM 2018-C11 ASB - CMBS		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	223,336	200,000	572
90276YAC7	UBSCM 2019-C16 ASB - CMBS		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	419,199	385,000	925
90349GBF1	UBSBB 2013-C6 A4 - CMBS		01/21/2020	CREDIT SUISSE SECURITIES (USA)	X X X	423,966	410,000	813
90932MAA3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS		02/27/2020	BAIRD, ROBERT W., & COMPANY IN	X X X	312,540	300,000	4,084
91159HHZ6	U.S. BANCORP		05/08/2020	US BANCORP INVESTMENTS INC.	X X X	649,253	650,000	0
911684702	UNITED STATES CELLULAR CORP		10/06/2020	Various	X X X	253,865	251,875	0
911684801	UNITED STATES CELLULAR CORP		11/30/2020	WELLS FARGO SECURITIES LLC	X X X	200,000	200,000	0
91324PBK7	UNITEDHEALTH GROUP INC		05/15/2020	JANE STREET EXECUTION SERVICES LLC	X X X	990,737	650,000	11,668
91533BAB6	UPJOHN INC		06/17/2020	GOLDMAN	X X X	963,875	966,000	0
92329VAS1	VENTR 25RR ARR - CDO		12/17/2020	Jefferies	X X X	300,000	300,000	0
92343XAA8	VERINT SYSTEMS INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	328,860	300,000	800
92538LAA9	VERUS 2020-4 A1 - CMO/RMBS		07/23/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	544,990	545,000	637
925550AE5	VIAVI SOLUTIONS INC		09/08/2020	Jefferies	X X X	337,115	300,000	1,444
928298AP3	VISHAY INTERTECHNOLOGY INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	524,998	525,000	1,641
928563AE5	VMWARE INC		07/16/2020	GOLDMAN	X X X	112,270	100,000	1,330
928668AR3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		01/16/2020	SG AMERICAS SECURITIES, LLC	X X X	213,810	200,000	1,606
92886TAJ1	VONAGE HOLDINGS CORP		12/10/2020	GOLDMAN	X X X	222,477	200,000	126
92888EAC7	VFET 201 A3 - ABS		09/15/2020	JP Morgan	X X X	514,995	515,000	0
949746NL1	WELLS FARGO & CO		03/30/2020	Unknown	X X X	185,180	166,000	2,881
95000DBD2	WFCM 2016-C34 A4 - CMBS		02/24/2020	WELLS FARGO SECURITIES LLC	X X X	744,461	700,000	1,505
95000U2C6	WELLS FARGO & CO		10/21/2020	WELLS FARGO SECURITIES LLC	X X X	359,624	330,000	3,059
95000U2H5	WELLS FARGO & CO		02/24/2020	SCOTIA CAPITAL USA INC	X X X	813,096	800,000	6,202
95000U2Q5	WELLS FARGO & CO		04/23/2020	FUNB FUNDS II	X X X	605,000	605,000	0
958102AP0	WESTERN DIGITAL CORP		02/03/2020	JP MORGAN SECURITIES LLC	X X X	452,071	450,000	75
960386AN0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		02/24/2020	PERSHING LLC	X X X	216,338	200,000	3,936
974637AA8	WINNEBAGO INDUSTRIES INC		10/26/2020	WELLS FARGO SECURITIES LLC	X X X	237,074	225,000	253
974637AB6	WINNEBAGO INDUSTRIES INC		12/31/2020	BARCLAYS CAPITAL INC./LE	X X X	270,735	225,000	881
98162HAC4	WOLS 2020-A A3 - ABS		02/04/2020	BANC OF AMERICA/FIXED INCOME	X X X	199,981	200,000	0
98163CAD2	WOART 20C A3 - ABS		08/11/2020	Bank of America Merrill Lynch	X X X	649,833	650,000	0
98163DAD0	WOSAT 2020-A A3 - ABS		09/09/2020	BZW SECS	X X X	339,981	340,000	0
984851AG0	YARA INTERNATIONAL ASA	C	05/28/2020	JP Morgan	X X X	375,000	375,000	0
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						129,328,510	124,035,616	444,022
Bonds - Hybrid Securities								
008252843	AFFILIATED MANAGERS GROUP INC		11/10/2020	Various	X X X	343,812	337,550	0
025932872	AMERICAN FINANCIAL GROUP INC		05/21/2020	BANC OF AMERICA/FIXED INCOME	X X X	80,000	80,000	0
025932880	AMERICAN FINANCIAL GROUP INC		02/05/2020	Jefferies	X X X	87,390	82,500	0
026874BS5	AMERICAN INTERNATIONAL GROUP INC		11/13/2020	Various	X X X	376,450	264,000	3,785
04621X306	ASSURANT INC		11/16/2020	WELLS FARGO SECURITIES LLC	X X X	95,250	95,250	0
060505EH3	BANK OF AMERICA CORP		09/25/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	74,235	70,000	292
11271L102	BROOKFIELD FINANCE INC	C	10/08/2020	JP MORGAN SECURITIES LLC	X X X	220,000	220,000	0
11272B103	BROOKFIELD FINANCE I (UK) PLC	C	11/17/2020	WELLS FARGO SECURITIES LLC	X X X	170,000	170,000	0
125896845	CMS ENERGY CORP		12/01/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	2,488	2,500	0
125896852	CMS ENERGY CORP		03/30/2020	Various	X X X	393,016	369,425	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
125896BU3	CMS ENERGY CORP		05/29/2020	Various	X X X	308,990	304,000	74
233331826	DTE ENERGY CO		09/22/2020	JANNEY MONTGOMERY SCOTT INC	X X X	13,529	13,600	0
233331859	DTE ENERGY CO		05/12/2020	JP MORGAN SECURITIES INC.	X X X	65,558	62,975	0
25746U844	DOMINION ENERGY INC		05/12/2020	Jefferies	X X X	165,829	162,500	0
29250NAN5	ENBRIDGE INC	C	05/05/2020	MORGAN STANLEY CO	X X X	863,954	940,000	17,547
29360AAA8	ENSTAR FINANCE LLC		08/19/2020	WELLS FARGO SECURITIES LLC	X X X	80,000	80,000	0
30767EAD1	FARM CREDIT BANK OF TEXAS		07/15/2020	BANC OF AMERICA/FIXED INCOME	X X X	125,000	125,000	0
38148BAC2	GOLDMAN SACHS GROUP INC		05/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	318,556	310,000	46
46625HJQ4	JPMORGAN CHASE & CO		05/12/2020	Various	X X X	780,645	720,000	13,052
48126HAC4	JPMORGAN CHASE & CO		08/24/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	73,916	69,000	1,695
524901501	LEGG MASON INC		08/31/2020	Various	X X X	220,700	214,375	0
524901600	LEGG MASON INC		08/31/2020	Various	X X X	169,160	167,500	0
65339K860	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/01/2020	Unknown	X X X	1,833	1,800	0
65339KBK5	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/03/2020	BARCLAYS CAPITAL INC	X X X	309,375	275,000	4,057
69352P202	PPL CAPITAL FUNDING INC		12/01/2020	JP MORGAN SECURITIES INC.	X X X	2,113	2,100	0
744320805	PRUDENTIAL FINANCIAL INC		11/01/2020	Reclassification	X X X	32,338	0	0
744320AL6	PRUDENTIAL FINANCIAL INC		05/05/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	263,375	250,000	2,122
744320BH4	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO SECURITIES LLC	X X X	90,000	90,000	0
759351802	REINSURANCE GROUP OF AMERICA INC		06/04/2020	Various	X X X	100,421	100,000	0
808513BD6	CHARLES SCHWAB CORP		05/04/2020	Various	X X X	785,067	771,000	381
808513BJ3	CHARLES SCHWAB CORP		12/09/2020	Various	X X X	316,029	315,000	0
842587305	SOUTHERN CO		06/30/2020	JP MORGAN SECURITIES INC.	X X X	101,975	100,000	0
842587404	SOUTHERN CO		12/01/2020	Unknown	X X X	3,107	3,125	0
842587800	SOUTHERN CO		03/20/2020	Various	X X X	410,798	435,000	0
842587883	SOUTHERN CO		09/15/2020	WELLS FARGO SECURITIES LLC	X X X	250,000	250,000	0
842587DF1	SOUTHERN CO		09/15/2020	WELLS FARGO SECURITIES LLC	X X X	180,000	180,000	0
89356BAB4	TRANSCANADA TRUST	C	05/06/2020	BARCLAYS CAPITAL INC	X X X	494,063	510,000	6,908
902973AZ9	U.S. BANCORP		08/25/2020	MARKETAXESS CORPORATION	X X X	217,592	200,000	3,887
4899999 Subtotal - Bonds - Hybrid Securities						8,586,563	8,343,200	53,844
Bonds - Unaffiliated Bank Loans								
000000000	BOYD GAMING 3/17 COV-LITE TLB		11/05/2020	Not Available	X X X	736,737	750,000	0
05350NAG9	BL Avantor TLB 1L		10/30/2020	GOLDMAN	X X X	900,900	910,000	0
05508TAU6	B&G FOODS 9/19 COV-LITE TLB		12/08/2020	BZW SECS	X X X	544,500	550,000	0
14161JAB0	CARDTRONICS 6/20 COV-LITE TLB		06/25/2020	Not Available	X X X	171,938	175,000	0
24736CBS2	DELTA AIR LINES/SKYMILES 9/20		09/16/2020	BZW SECS	X X X	237,600	240,000	0
30204KAD8	EXGEN RENEWABLES IV, LLC		12/11/2020	Jefferies & Co., Inc.	X X X	268,650	270,000	0
365556AW9	GARDNER DENVER/INGERSOLL-RAND		06/24/2020	Not Available	X X X	132,975	135,000	0
38017BAP1	GO DADDY 8/20 COV-LITE TLB		08/07/2020	Not Available	X X X	104,475	105,000	0
41151PAN5	BL Harbor Frei TB1L		10/14/2020	Not Available	X X X	438,673	443,295	0
47579SAT7	JELD-WEN 12/17 COV-LITE TLB4		09/28/2020	Bank of America Merrill Lynch	X X X	487,578	498,718	0
76171JAB7	REYNOLDS CONSUMER PRODUC TL 1L USD		01/30/2020	Not Available	X X X	179,775	180,000	0
80862QAG6	0.000% 03/05/2027 DD 02/06/20		03/05/2020	Not Available	X X X	341,550	345,000	0
84857HAW0	BL Spirit Aer TL 1L		09/30/2020	Bank of America Merrill Lynch	X X X	99,500	100,000	0
98975VAK2	FLUIDRA, S.A.	C	10/28/2020	Not Available	X X X	492,985	500,000	0
98975VAK2	FLUIDRA, S.A.	C	11/09/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	494,223	500,000	0
9920FJBU9	BL Nielsen Fin TB1L		05/07/2020	Not Available	X X X	102,900	105,000	0
9920H3NB1	ADEVINTA 10/20 COV-LITE TLB		10/22/2020	BZW SECS	X X X	133,650	135,000	0
9920HNC38	EW SCRIPPS 12/20 INCREMENTAL C		12/15/2020	MORGAN SECURITIES-FIXED INC	X X X	274,313	275,000	0
9920HP3D0	Energizer Holdings Inc		12/16/2020	JP Morgan	X X X	137,434	138,125	0
9920HP3U2	Energizer Holdings Inc		12/16/2020	JP Morgan	X X X	116,291	116,875	0
8299999 Subtotal - Bonds - Unaffiliated Bank Loans						6,396,646	6,472,013	0
8399997 Subtotal - Bonds - Part 3						292,264,134	277,381,848	789,206

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399998 Summary item from Part 5 for Bonds						59,499,625	56,435,912	215,925
8399999 Subtotal - Bonds						351,763,759	333,817,761	1,005,132
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
00206R706	AT&T INC		11/10/2020	Various	7,400.000	192,309	0.00	0
020002812	ALLSTATE CORP		05/13/2020	Jefferies	3,500.000	88,693	0.00	0
060505FL3	BANK OF AMERICA CORP		08/17/2020	Various	170,000.000	187,971	0.00	0
06053U601	BANK OF AMERICA CORP		02/05/2020	Jefferies	6,400.000	172,158	0.00	0
06055H400	BANK OF AMERICA CORP		10/27/2020	BANC OF AMERICA/FIXED INCOME	1,200.000	30,000	0.00	0
064058AF7	BANK OF NEW YORK MELLON CORP		05/07/2020	PERSHING DIV OF DLJ SEC LNDING	165,000.000	165,306	0.00	0
064058AH3	BANK OF NEW YORK MELLON CORP		05/12/2020	CREDIT SUISSE SECURITIES (USA)	329,000.000	329,000	0.00	0
064058AJ9	BANK OF NEW YORK MELLON CORP		10/26/2020	GOLDMAN	170,000.000	170,000	0.00	0
12542R803	CHS INC		08/12/2020	JP MORGAN SECURITIES INC.	1,954.000	53,497	0.00	0
172967JM4	CITIGROUP INC		07/24/2020	DEUTSCHE BANK SECURITIES, INC.	100,000.000	106,957	0.00	0
174610AU9	CITIZENS FINANCIAL GROUP INC		06/03/2020	Various	66,000.000	66,023	0.00	0
229899307	CULLEN/FROST BANKERS INC		11/12/2020	MORGAN STANLEY CO	6,800.000	170,000	0.00	0
26441C501	DUKE ENERGY CORP		03/25/2020	JP MORGAN SECURITIES INC.	25.000	624	0.00	0
29452E200	EQUITABLE HOLDINGS INC		06/05/2020	Jefferies	5,621.000	132,300	0.00	0
29452EAA9	EQUITABLE HOLDINGS INC		08/06/2020	WELLS FARGO SECURITIES LLC	130,000.000	130,000	0.00	0
319626305	FIRST CITIZENS BANCSHARES INC (DELAWARE)		03/05/2020	PERSHING DIV OF DLJ SEC LNDING	10,000.000	250,000	0.00	0
33616C761	FIRST REPUBLIC BANK		12/28/2020	Various	9,800.000	247,563	0.00	0
33616C787	FIRST REPUBLIC BANK		12/28/2020	JP MORGAN SECURITIES INC.	2,500.000	66,476	0.00	0
33616C811	FIRST REPUBLIC BANK		05/13/2020	Various	3,300.000	84,110	0.00	0
33616C837	FIRST REPUBLIC BANK		05/13/2020	Jefferies	4,988.000	124,092	0.00	0
360271308	FULTON FINANCIAL CORP		10/22/2020	Stifel Nicolaus & Co.	6,800.000	170,000	0.00	0
37045XDB9	GENERAL MOTORS FINANCIAL COMPANY INC		09/09/2020	MORGAN STANLEY CO	60,000.000	60,000	0.00	0
446150AV6	HUNTINGTON BANCSHARES INC		08/03/2020	BANC OF AMERICA/FIXED INCOME	122,000.000	122,000	0.00	0
48127V827	JPMORGAN CHASE & CO		05/27/2020	Various	6,665.000	170,081	0.00	0
59156R850	METLIFE INC		02/03/2020	Various	6,545.000	165,924	0.00	0
61761J406	MORGAN STANLEY		10/21/2020	Various	8,232.000	223,030	0.00	0
61762V606	MORGAN STANLEY		10/19/2020	JP MORGAN SECURITIES INC.	2,419.000	68,241	0.00	0
61763E207	MORGAN STANLEY		03/24/2020	Various	3,107.000	67,042	0.00	0
636220857	NATIONAL GENERAL HOLDINGS CORP		07/13/2020	Jefferies	2,507.000	64,067	0.00	0
637417874	NATIONAL RETAIL PROPERTIES INC		11/20/2020	Various	4,577.000	114,277	0.00	0
637870205	NATIONAL STORAGE AFFILIATES TRUST		11/09/2020	JP MORGAN SECURITIES INC.	3,000.000	78,788	0.00	0
665859856	NORTHERN TRUST CORP		03/24/2020	Jefferies	4,038.000	101,686	0.00	0
693475857	PNC FINANCIAL SERVICES GROUP INC		05/12/2020	Various	11,137.000	285,811	0.00	0
74460W628	PUBLIC STORAGE		05/07/2020	Various	10,074.000	255,874	0.00	0
7591EPAR1	REGIONS FINANCIAL CORP		06/02/2020	GOLDMAN	50,000.000	50,000	0.00	0
76169C308	REXFORD INDUSTRIAL REALTY INC		05/12/2020	Various	3,300.000	85,166	0.00	0
78410V200	SCE TRUST VI		12/22/2020	Various	3,000.000	72,486	0.00	0
808513600	CHARLES SCHWAB CORP		03/25/2020	Jefferies	4,602.000	109,167	0.00	0
816300503	SELECTIVE INSURANCE GROUP INC		12/02/2020	WELLS FARGO SECURITIES LLC	3,600.000	90,000	0.00	0
857477855	STATE STREET CORP		02/28/2020	Jefferies	3,625.000	98,658	0.00	0
89832Q695	TRUIST FINANCIAL CORP		07/30/2020	MORGAN STANLEY CO	8,575.000	214,375	0.00	0
89832Q745	TRUIST FINANCIAL CORP		05/20/2020	Various	4,600.000	114,934	0.00	0
89832Q836	TRUIST FINANCIAL CORP		05/14/2020	Various	3,500.000	88,827	0.00	0
89832QAE9	TRUIST FINANCIAL CORP		06/09/2020	Various	243,000.000	244,281	0.00	0
89832QAF6	TRUIST FINANCIAL CORP		06/16/2020	RBC CAPITAL MARKETS	252,000.000	252,000	0.00	0
902973155	U.S. BANCORP		12/28/2020	Various	3,902.000	86,239	0.00	0
902973734	U.S. BANCORP		11/02/2020	Jefferies	3,730.000	87,618	0.00	0
949746465	WELLS FARGO & CO		05/07/2020	Jefferies	4,221.000	112,383	0.00	0
949746721	WELLS FARGO & CO		05/13/2020	Various	14,399.000	359,177	0.00	0
949746747	WELLS FARGO & CO		05/08/2020	Various	6,700.000	168,428	0.00	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
949746804	WELLS FARGO & CO		07/23/2020	BARCLAYS CAPITAL INC	101.000	134,795	0.00	0
94988U128	WELLS FARGO & CO		10/22/2020	Various	2,950.000	73,418	0.00	0
94988U151	WELLS FARGO & CO		08/25/2020	Jefferies	2,000.000	50,230	0.00	0
94988U714	WELLS FARGO & CO		05/06/2020	Jefferies	2,500.000	63,628	0.00	0
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,269,709	X X X	0
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
00206R409	AT&T INC		04/07/2020	Jefferies	397.000	10,141	0.00	0
00775V104	AEGON FUNDING COMPANY LLC		08/31/2020	Various	6,000.000	155,015	0.00	0
04686J309	ATHENE HOLDING LTD	C	06/04/2020	WELLS FARGO SECURITIES LLC	3,600.000	90,000	0.00	0
060505EN0	BANK OF AMERICA CORP		05/05/2020	BARCLAYS CAPITAL INC	715,000.000	767,461	0.00	0
084423607	W. R. BERKLEY CORP		10/02/2020	Various	417.000	10,690	0.00	0
125896845	CMS ENERGY CORP		02/04/2020	JP MORGAN SECURITIES INC.	2,562.000	71,774	0.00	0
125896860	CMS ENERGY CORP		03/03/2020	Various	5,000.000	131,162	0.00	0
172967GF2	CITIGROUP INC		05/05/2020	BARCLAYS CAPITAL INC	435,000.000	446,240	0.00	0
233331800	DTE ENERGY CO		05/14/2020	Various	7,917.000	201,118	0.00	0
361860208	GMAC CAPITAL TRUST I		10/19/2020	Various	11,014.000	268,629	0.00	0
45822P204	INTEGRYS HOLDING INC		05/06/2020	JANNEY MONTGOMERY SCOTT INC	9,755.000	256,628	0.00	0
61762VAA9	MORGAN STANLEY		10/28/2020	PERSHING DIV OF DLJ SEC LNDING	94,000.000	104,824	0.00	0
69352P202	PPL CAPITAL FUNDING INC		05/15/2020	JP MORGAN SECURITIES INC.	3,916.000	98,975	0.00	0
744320805	PRUDENTIAL FINANCIAL INC		11/15/2020	Unknown	0.000	(2,879)	0.00	0
816851604	SEMPRA ENERGY		01/13/2020	JP MORGAN SECURITIES INC.	1,605.000	42,430	0.00	0
816851BK4	SEMPRA ENERGY		06/10/2020	Citigroup (SSB)	400,000.000	400,000	0.00	0
842587404	SOUTHERN CO		05/12/2020	JP MORGAN SECURITIES INC.	3,200.000	84,107	0.00	0
8599999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						3,136,314	X X X	0
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred								
744320805	PRUDENTIAL FINANCIAL INC		11/01/2020	Reclassification	0.000	34,987	0.00	0
744320888	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO SECURITIES LLC	7,200.000	180,000	0.00	0
8699999 Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred						214,987	X X X	0
8999997 Subtotal - Preferred Stocks - Part 3						10,621,011	X X X	0
8999998 Summary Item from Part 5 for Preferred Stocks						15,653,808	X X X	0
8999999 Subtotal - Preferred Stocks						26,274,819	X X X	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
001055102	AFLAC ORD		08/03/2020	GOLDMAN	1,663.000	59,381	X X X	0
00130H105	THE AES CORPORATION		06/11/2020	Various	911.000	11,178	X X X	0
00206R102	AT&T ORD		12/28/2020	Various	29,990.000	860,499	X X X	0
002824100	ABBOTT LABORATORIES ORD		06/24/2020	Various	1,648.000	143,643	X X X	0
00287Y109	ABBVIE ORD		06/24/2020	Various	3,228.906	285,544	X X X	0
003654100	ABIOMED ORD		05/01/2020	Various	199.000	36,982	X X X	0
00724F101	ADOBE ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	109.000	37,480	X X X	0
007903107	ADVANCED MICRO DEVICES ORD		02/03/2020	ITG INC	1,133.000	54,421	X X X	0
00846U101	AGILENT TECHNOLOGIES ORD		06/24/2020	Various	550.000	44,729	X X X	0
011659109	ALASKA AIR GROUP ORD		10/29/2020	Various	750.000	26,254	X X X	0
012653101	ALBEMARLE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	128.000	8,760	X X X	0
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		05/14/2020	Various	122.000	16,946	X X X	0
015351109	ALEXION PHARMACEUTICALS ORD		09/28/2020	Various	1,021.000	108,598	X X X	0
016255101	ALIGN TECHNOLOGY ORD		06/24/2020	Various	105.000	25,831	X X X	0
02079K107	ALPHABET CL C ORD		06/24/2020	Various	238.000	325,845	X X X	0
02079K305	ALPHABET CL A ORD		06/24/2020	Various	253.000	348,289	X X X	0
023135106	AMAZON COM ORD		02/03/2020	ITG INC	282.000	565,188	X X X	0
02376R102	AMERICAN AIRLINES GROUP ORD		12/28/2020	Various	4,014.000	55,232	X X X	0

E13.11

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
025537101	AMERICAN ELECTRIC POWER ORD		12/28/2020	INSTINET	528.000	42,821	X X X	0
025816109	AMERICAN EXPRESS ORD		08/03/2020	Various	878.000	77,781	X X X	0
026874784	AMERICAN INTERNATIONAL GROUP ORD		10/29/2020	Various	4,535.000	136,988	X X X	0
03027X100	AMERICAN TOWER REIT		06/24/2020	Various	722.000	170,599	X X X	0
030420103	AMERICAN WATER WORKS ORD		05/14/2020	Various	178.000	20,542	X X X	0
03076C106	AMERIPRISE FINANCE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135.000	18,988	X X X	0
031100100	AMETEK ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	16,855	X X X	0
032095101	AMPHENOL CL A ORD		06/24/2020	Various	244.000	22,131	X X X	0
032654105	ANALOG DEVICES ORD		05/14/2020	Various	249.000	25,730	X X X	0
037411105	APACHE ORD		10/29/2020	Various	2,047.000	18,455	X X X	0
037833100	APPLE ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	946.000	273,472	X X X	0
038222105	APPLIED MATERIAL ORD		05/14/2020	Various	414.000	20,106	X X X	0
039483102	ARCHER DANIELS MIDLAND ORD		06/11/2020	Various	580.000	21,675	X X X	0
040413106	ARISTA NETWORKS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	61.000	12,744	X X X	0
049560105	ATMOS ENERGY ORD		12/28/2020	INSTINET	609.000	56,886	X X X	0
052769106	AUTODESK ORD		05/14/2020	Various	126.000	21,909	X X X	0
053015103	AUTOMATIC DATA PROCESSING ORD		09/28/2020	Various	986.000	137,811	X X X	0
053484101	AVALONBAY COMMUNITIES REIT ORD		12/28/2020	Various	715.000	112,770	X X X	0
053611109	AVERY DENNISON ORD		06/11/2020	Various	206.000	22,359	X X X	0
05722G100	BAKER HUGHES CL A ORD		12/28/2020	Various	2,831.000	54,095	X X X	0
058498106	BALL ORD		06/11/2020	Various	341.000	22,315	X X X	0
060505104	BANK OF AMERICA ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	1,905.000	40,772	X X X	0
064058100	BANK OF NEW YORK MELLON ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	603.000	19,376	X X X	0
075887109	BECTON DICKINSON ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	210.000	48,612	X X X	0
084670702	BERKSHIRE HATHWAY CL B ORD		06/24/2020	Various	1,581.000	278,264	X X X	0
086516101	BEST BUY ORD		02/03/2020	ITG INC	147.000	12,535	X X X	0
090572207	BIO RAD LABORATORIES CL A ORD		12/28/2020	INSTINET	13.000	7,449	X X X	0
09247X101	BLACKROCK ORD		05/14/2020	Various	98.000	47,691	X X X	0
097023105	BOEING ORD		09/28/2020	Various	762.000	116,512	X X X	0
09857L108	BOOKING HOLDINGS ORD		05/14/2020	Various	11.000	14,976	X X X	0
099724106	BORGWARNER ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	423.000	13,822	X X X	0
101121101	BOSTON PROPERTIES REIT ORD		09/28/2020	Various	595.000	49,023	X X X	0
110122108	BRISTOL MYERS SQUIBB ORD		12/28/2020	Various	3,853.000	233,532	X X X	0
11133T103	BROADRIDGE FINANCIAL SOLUTIONS ORD		05/14/2020	Various	73.000	8,200	X X X	0
11135F101	BROADCOM ORD		06/11/2020	Various	417.000	115,299	X X X	0
12503M108	CBOE GLOBAL MARKETS ORD		12/28/2020	INSTINET	185.000	17,331	X X X	0
12504L109	CBRE GROUP CL A ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	429.000	17,037	X X X	0
12514G108	CDW ORD		10/29/2020	Various	865.000	101,404	X X X	0
125269100	CF INDUSTRIES HOLDINGS ORD		06/11/2020	Various	225.000	6,080	X X X	0
12541W209	CH ROBINSON WORLDWIDE ORD		05/14/2020	Various	80.000	5,674	X X X	0
12572Q105	CME GROUP CL A ORD		12/28/2020	INSTINET	203.000	36,578	X X X	0
126408103	CSX ORD		05/14/2020	Various	672.000	42,439	X X X	0
126650100	CVS HEALTH ORD		09/28/2020	Various	2,015.000	122,862	X X X	0
127387108	CADENCE DESIGN SYSTEMS ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	256.000	19,418	X X X	0
134429109	CAMPBELL SOUP ORD		12/28/2020	INSTINET	152.000	7,347	X X X	0
14040H105	CAPITAL ONE FINANCIAL ORD		09/28/2020	Various	808.000	53,848	X X X	0
14149Y108	CARDINAL HEALTH ORD		12/28/2020	Various	924.000	48,930	X X X	0
143130102	CARMAX ORD		05/14/2020	Various	135.000	9,889	X X X	0
143658300	CARNIVAL ORD		10/29/2020	GOLDMAN	3,141.000	40,548	X X X	0
14448C104	CARRIER GLOBAL ORD		06/24/2020	Various	4,410.000	81,581	X X X	0
149123101	CATERPILLAR ORD		08/03/2020	Various	1,065.000	126,913	X X X	0
150870103	CELANESE ORD		06/11/2020	Various	126.000	10,406	X X X	0
15135B101	CENTENE ORD		10/29/2020	GOLDMAN	983.000	58,573	X X X	0
15189T107	CENTERPOINT ENERGY ORD		09/28/2020	Various	1,935.000	36,044	X X X	0

E13.12

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
156700106	LUMEN TECHNOLOGIES ORD		12/28/2020	Various	4,770.000	46,650	X X X	0
166764100	CHEVRON ORD		12/28/2020	Various	4,657.761	378,132	X X X	0
171340102	CHURCH AND DWIGHT ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	64.000	4,637	X X X	0
172908105	CINTAS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	63.000	15,774	X X X	0
172967424	CITIGROUP ORD		10/29/2020	Various	3,473.000	147,076	X X X	0
174610105	CITIZENS FINANCIAL GROUP ORD		06/11/2020	Various	765.000	16,980	X X X	0
189054109	CLOROX ORD		02/03/2020	ITG INC	15.000	2,338	X X X	0
191216100	COCA-COLA ORD		06/24/2020	Various	2,460.000	108,642	X X X	0
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	556.000	30,352	X X X	0
194162103	COLGATE PALMOLIVE ORD		06/11/2020	Various	893.000	63,821	X X X	0
20030N101	COMCAST CL A ORD		06/24/2020	Various	5,388.000	198,991	X X X	0
200340107	COMERICA ORD		06/11/2020	Various	254.000	8,754	X X X	0
205887102	CONAGRA BRANDS ORD		12/28/2020	Various	331.000	12,036	X X X	0
20605P101	CONCHO RESOURCES ORD		08/03/2020	Various	337.000	18,045	X X X	0
20825C104	CONOCOPHILLIPS ORD		09/28/2020	Various	1,538.000	55,213	X X X	0
21036P108	CONSTELLATION BRANDS CL A ORD		08/03/2020	Various	301.000	51,664	X X X	0
217204106	COPART ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	207.000	16,262	X X X	0
219350105	CORNING ORD		06/24/2020	Various	683.000	15,816	X X X	0
22052L104	CORTEVA ORD		09/28/2020	Various	1,342.000	36,671	X X X	0
231021106	CUMMINS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	186.000	30,425	X X X	0
23331A109	D R HORTON ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	919	X X X	0
233331107	DTE ENERGY ORD		12/28/2020	Various	305.000	33,560	X X X	0
23355L106	DXC TECHNOLOGY ORD		10/29/2020	GOLDMAN	1,503.000	27,153	X X X	0
23918K108	DAVITA ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	1,040	X X X	0
244199105	DEERE ORD		06/24/2020	Various	571.000	78,756	X X X	0
247361702	DELTA AIR LINES ORD		10/29/2020	GOLDMAN	2,075.000	58,735	X X X	0
25179M103	DEVON ENERGY ORD		10/29/2020	Various	2,322.000	20,935	X X X	0
25278X109	DIAMONDBACK ENERGY ORD		10/29/2020	Various	902.000	24,243	X X X	0
253868103	DIGITAL REALTY REIT ORD		12/28/2020	INSTINET	475.000	65,760	X X X	0
254687106	WALT DISNEY ORD		05/14/2020	Various	799.000	83,577	X X X	0
254709108	DISCOVER FINANCIAL SERVICES ORD		09/28/2020	Various	533.000	25,508	X X X	0
25470F104	DISCOVERY SRS A ORD		10/29/2020	GOLDMAN	971.000	19,034	X X X	0
25470F302	DISCOVERY SRS C ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	247.000	4,829	X X X	0
25470M109	DISH NETWORK CL A ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150.000	3,600	X X X	0
256677105	DOLLAR GENERAL ORD		02/03/2020	ITG INC	206.000	31,885	X X X	0
256746108	DOLLAR TREE ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	180.000	13,932	X X X	0
25754A201	DOMINOS PIZZA ORD		12/28/2020	INSTINET	163.000	64,998	X X X	0
260003108	DOVER ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	108.000	9,037	X X X	0
260557103	DOW ORD		08/03/2020	Various	1,396.000	52,453	X X X	0
26441C204	DUKE ENERGY ORD		06/24/2020	Various	766.000	61,733	X X X	0
26614N102	DUPONT DE NEMOURS ORD		08/03/2020	Various	3,558.000	182,331	X X X	0
26875P101	EOG RESOURCES ORD		10/29/2020	Various	3,243.000	120,454	X X X	0
277432100	EASTMAN CHEMICAL ORD		06/11/2020	Various	183.000	12,182	X X X	0
281020107	EDISON INTERNATIONAL ORD		10/29/2020	Various	945.000	52,640	X X X	0
28176E108	EDWARDS LIFESCIENCES ORD		06/24/2020	Various	421.000	50,324	X X X	0
291011104	EMERSON ELECTRIC ORD		06/24/2020	Various	445.000	25,349	X X X	0
29364G103	ENERGY ORD		06/11/2020	Various	349.000	33,120	X X X	0
294429105	EQUIFAX ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	112.000	15,445	X X X	0
29476L107	EQUITY RESIDENTIAL REIT ORD		12/28/2020	Various	1,349.000	75,907	X X X	0
297178105	ESSEX PROPERTY REIT ORD		12/28/2020	INSTINET	314.000	74,536	X X X	0
29786A106	ETSY ORD		12/28/2020	INSTINET	101.000	18,262	X X X	0
30034W106	EVERGY ORD		12/28/2020	INSTINET	1,095.000	58,951	X X X	0
30161N101	EXELON ORD		10/29/2020	Various	2,956.000	112,326	X X X	0
30212P303	EXPEDIA GROUP ORD		09/28/2020	Various	226.000	19,847	X X X	0

E13.13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30225T102	EXTRA SPACE STORAGE REIT ORD		12/28/2020	Various	212.000	20,198	X X X	0
30231G102	EXXON MOBIL ORD		10/29/2020	Various	14,503.000	519,870	X X X	0
30303M102	FACEBOOK CL A ORD		12/28/2020	INSTINET	910.000	251,022	X X X	0
311900104	FASTENAL ORD		02/03/2020	ITG INC	429.000	15,387	X X X	0
313747206	FEDERAL REIT ORD		10/29/2020	GOLDMAN	417.000	29,074	X X X	0
31428X106	FEDEX ORD		06/24/2020	Various	276.000	34,327	X X X	0
315616102	F5 NETWORKS ORD		06/24/2020	Various	57.000	7,166	X X X	0
316773100	FIFTH THIRD BANCORP ORD		08/03/2020	Various	1,059.000	20,165	X X X	0
33616C100	FIRST REPUBLIC BANK ORD		04/06/2020	CITIGROUP GLOBAL MARKETS INC.	827.000	70,702	X X X	0
337738108	FISERV ORD		12/28/2020	INSTINET	126.000	14,240	X X X	0
337932107	FIRSTENERGY ORD		12/28/2020	INSTINET	2,621.000	78,205	X X X	0
34354P105	FLOWSERVE ORD		09/28/2020	Various	686.000	18,711	X X X	0
345370860	FORD MOTOR ORD		08/03/2020	Various	5,808.000	35,196	X X X	0
34959J108	FORTIVE ORD		10/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,191.000	50,021	X X X	0
34964C106	FORTUNE BRANDS HOME AND SECURITY ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	17.000	980	X X X	0
35137L105	FOX CL A ORD		05/14/2020	Various	668.000	16,925	X X X	0
35137L204	FOX CORPORATION ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	749.000	18,749	X X X	0
35671D857	FREEMPORT MCMORAN ORD		08/03/2020	Various	2,671.000	30,167	X X X	0
363576109	ARTHUR J GALLAGHER ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	48.000	4,089	X X X	0
366651107	GARTNER ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	72.000	8,337	X X X	0
369550108	GENERAL DYNAMICS ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	85.000	11,225	X X X	0
369604103	GENERAL ELECTRIC ORD		09/28/2020	Various	26,517.000	167,531	X X X	0
37033A104	GENERAL MILLS ORD		02/03/2020	ITG INC	302.000	16,007	X X X	0
37045V100	GENERAL MOTORS ORD		08/03/2020	Various	2,230.000	56,827	X X X	0
372460105	GENUINE PARTS ORD		06/24/2020	Various	155.000	12,027	X X X	0
37940X102	GLOBAL PAYMENTS ORD		12/28/2020	Various	59.000	12,007	X X X	0
37959E102	GLOBE LIFE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	174.000	12,425	X X X	0
38141G104	GOLDMAN SACHS GROUP ORD		05/14/2020	Various	326.000	56,507	X X X	0
384802104	WW GRAINGER ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	40.000	11,837	X X X	0
40412C101	HCA HEALTHCARE ORD		06/24/2020	Various	214.000	20,445	X X X	0
40434L105	HP ORD		06/24/2020	Various	955.000	14,473	X X X	0
406216101	HALLIBURTON ORD		10/29/2020	GOLDMAN	3,836.000	47,740	X X X	0
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		10/29/2020	GOLDMAN	1,606.000	64,508	X X X	0
418056107	HASBRO ORD		10/29/2020	Various	449.000	36,815	X X X	0
42250P103	HEALTHPEAK PROPERTIES ORD		08/03/2020	Various	991.000	25,538	X X X	0
427866108	HERSHEY FOODS ORD		12/28/2020	INSTINET	109.000	16,423	X X X	0
42809H107	HESS ORD		12/28/2020	Various	534.000	27,767	X X X	0
42824C109	HEWLETT PACKARD ENTERPRISE ORD		06/11/2020	Various	1,348.000	12,930	X X X	0
436106108	HOLLYFRONTIER ORD		12/28/2020	INSTINET	615.000	15,696	X X X	0
436440101	HOLOGIC ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	343.000	17,066	X X X	0
438516106	HONEYWELL INTERNATIONAL ORD		06/24/2020	Various	823.000	111,849	X X X	0
44107P104	HOST HOTELS & RESORTS REIT ORD		10/29/2020	Various	4,278.000	45,594	X X X	0
443201108	HOWMET AEROSPACE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,078.000	29,794	X X X	0
445658107	JB HUNT TRANSPORT SERVICES ORD		05/14/2020	Various	45.000	4,459	X X X	0
446150104	HUNTINGTON BANCSHARES ORD		10/29/2020	Various	3,641.000	34,870	X X X	0
44980X109	IPG PHOTONICS ORD		05/01/2020	Various	157.000	20,490	X X X	0
45168D104	IDEXX LABORATORIES ORD		06/24/2020	Various	159.000	45,065	X X X	0
452308109	ILLINOIS TOOL ORD		06/24/2020	Various	295.000	47,184	X X X	0
452327109	ILLUMINA ORD		10/29/2020	Various	238.000	73,887	X X X	0
45687V106	INGERSOLL RAND ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,872.403	41,786	X X X	0
458140100	INTEL ORD		12/28/2020	INSTINET	1,226.000	57,553	X X X	0
45866F104	INTERCONTINENTAL EXCHANGE ORD		10/29/2020	Various	1,509.000	140,337	X X X	0
459200101	INTERNATIONAL BUSINESS MACHINES ORD		10/29/2020	Various	2,509.000	276,666	X X X	0
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		12/28/2020	INSTINET	458.000	49,961	X X X	0

E13.14

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
460146103	INTERNATIONAL PAPER ORD		06/11/2020	Various	536.000	18,837	X X X	0
460690100	INTERPUBLIC GROUP OF COMPANIES ORD		06/11/2020	Various	535.000	8,840	X X X	0
461202103	INTUIT ORD		06/11/2020	Various	316.000	87,546	X X X	0
46120E602	INTUITIVE SURGICAL ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	74.000	39,267	X X X	0
46266C105	IQVIA HOLDINGS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	354.000	48,489	X X X	0
46284V101	IRON MOUNTAIN ORD		12/28/2020	Various	1,219.000	35,016	X X X	0
46625H100	JPMORGAN CHASE ORD		10/29/2020	Various	5,877.000	556,145	X X X	0
469814107	JACOBS ENGINEERING GROUP ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11.000	882	X X X	0
478160104	JOHNSON & JOHNSON ORD		12/28/2020	INSTINET	2,469.000	377,955	X X X	0
482480100	KLA ORD		02/03/2020	ITG INC	84.000	14,275	X X X	0
485170302	KANSAS CITY SOUTHERN ORD		05/14/2020	Various	145.000	18,808	X X X	0
493267108	KEYCORP ORD		06/11/2020	Various	1,325.000	15,327	X X X	0
49338L103	KEYSIGHT TECHNOLOGIES ORD		01/31/2020	ITG INC	147.000	13,748	X X X	0
49446R109	KIMCO REALTY REIT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	2,622.000	30,325	X X X	0
49456B101	KINDER MORGAN CL P ORD		08/03/2020	Various	2,544.000	36,489	X X X	0
500754106	KRAFT HEINZ ORD		09/28/2020	Various	1,303.000	39,236	X X X	0
501797104	L BRANDS ORD		06/24/2020	Various	538.000	10,464	X X X	0
501889208	LKQ ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400.000	9,915	X X X	0
502431109	L3HARRIS TECHNOLOGIES ORD		10/29/2020	GOLDMAN	215.000	34,657	X X X	0
50540R409	LABORATORY CORPRTN OF AMER HLDGS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	123.000	19,449	X X X	0
512807108	LAM RESEARCH ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	54.000	15,252	X X X	0
513272104	LAMB WESTON HOLDINGS ORD		12/28/2020	Various	275.000	18,831	X X X	0
518439104	ESTEE LAUDER CL A ORD		09/28/2020	Various	447.000	87,317	X X X	0
526057104	LENNAR CL A ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16.000	916	X X X	0
534187109	LINCOLN NATIONAL ORD		10/29/2020	GOLDMAN	1,060.000	36,978	X X X	0
538034109	LIVE NATION ENTERTAINMENT ORD		08/03/2020	Various	280.000	12,983	X X X	0
540424108	LOEWS ORD		08/03/2020	GOLDMAN	654.000	23,327	X X X	0
548661107	LOWE'S COMPANIES ORD		05/14/2020	Various	520.000	55,613	X X X	0
55261F104	M&T BANK ORD		10/29/2020	Various	653.000	66,826	X X X	0
552953101	MGM RESORTS INTERNATIONAL ORD		08/03/2020	GOLDMAN	851.000	13,887	X X X	0
565849106	MARATHON OIL ORD		12/28/2020	INSTINET	3,259.000	21,562	X X X	0
56585A102	MARATHON PETROLEUM ORD		10/29/2020	Various	2,017.000	64,929	X X X	0
57060D108	MARKETAXESS HOLDINGS ORD		02/03/2020	ITG INC	157.000	55,815	X X X	0
571748102	MARSH & MCLENNAN ORD		06/24/2020	Various	529.000	54,307	X X X	0
571903202	MARRIOTT INTERNATIONAL CL A ORD		09/28/2020	Various	473.000	44,754	X X X	0
573284106	MARTIN MARIETTA MATERIALS ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	933	X X X	0
574599106	MASCO ORD		05/14/2020	Various	285.000	11,338	X X X	0
57772K101	MAXIM INTEGRATED PRODUCTS ORD		06/11/2020	Various	282.000	15,722	X X X	0
579780206	MCCORMICK ORD		12/28/2020	INSTINET	335.000	31,252	X X X	0
58933Y105	MERCK & CO ORD		10/29/2020	Various	5,996.000	482,750	X X X	0
59156R108	METLIFE ORD		08/03/2020	GOLDMAN	1,132.000	42,844	X X X	0
592688105	METTLER TOLEDO ORD		06/24/2020	Various	41.000	30,496	X X X	0
594918104	MICROSOFT ORD		12/28/2020	Various	6,040.000	1,124,947	X X X	0
595017104	MICROCHIP TECHNOLOGY ORD		06/11/2020	Various	203.000	17,010	X X X	0
59522J103	MID AMERICA APT COMMUNITI REIT ORD		06/24/2020	Various	180.000	19,293	X X X	0
608190104	MOHAWK INDUSTRIES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	362.000	35,639	X X X	0
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		06/11/2020	Various	196.000	7,118	X X X	0
61174X109	MONSTER BEVERAGE ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250.000	14,883	X X X	0
617446448	MORGAN STANLEY ORD		10/02/2020	Various	3,376.754	142,576	X X X	0
61945C103	MOSAIC ORD		08/03/2020	Various	881.000	11,855	X X X	0
620076307	MOTOROLA SOLUTIONS ORD		06/24/2020	Various	136.000	18,276	X X X	0
62944T105	NVR ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	13.000	39,850	X X X	0
637071101	NATIONAL OILWELL VARCO ORD		08/03/2020	GOLDMAN	702.000	8,153	X X X	0
64110D104	NETAPP ORD		06/11/2020	Various	272.000	11,151	X X X	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
651229106	NEWELL BRANDS ORD		06/11/2020	Various	514.000	7,881	X X X	0
651639106	NEWMONT ORD		12/28/2020	INSTINET	2,189.000	130,893	X X X	0
65249B109	NEWS CL A ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	572.000	6,340	X X X	0
654106103	NIKE CL B ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	799.000	73,326	X X X	0
655844108	NORFOLK SOUTHERN ORD		06/24/2020	Various	342.000	57,372	X X X	0
665859104	NORTHERN TRUST ORD		06/11/2020	Various	400.000	31,456	X X X	0
670346105	NUCOR ORD		08/03/2020	GOLDMAN	435.000	18,632	X X X	0
67066G104	NVIDIA ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	118.000	33,370	X X X	0
674599105	OCCIDENTAL PETROLEUM ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	4,258.000	44,558	X X X	0
679580100	OLD DOMINION FREIGHT LINE ORD		02/03/2020	ITG INC	81.000	16,108	X X X	0
681919106	OMNICOM GROUP ORD		10/29/2020	Various	1,303.000	62,827	X X X	0
682680103	ONEOK ORD		09/28/2020	Various	1,720.000	48,085	X X X	0
68902V107	OTIS WORLDWIDE ORD		04/03/2020	Unknown	836.500	38,543	X X X	0
693475105	PNC FINANCIAL SERVICES GROUP ORD		09/28/2020	Various	664.000	69,452	X X X	0
693506107	PPG INDUSTRIES ORD		06/24/2020	Various	326.000	30,265	X X X	0
69351T106	PPL ORD		06/11/2020	Various	1,005.000	25,835	X X X	0
693656100	PVH ORD		08/03/2020	GOLDMAN	114.000	5,561	X X X	0
693718108	PACCAR ORD		06/24/2020	Various	439.000	30,408	X X X	0
695156109	PACKAGING CORP OF AMERICA ORD		06/11/2020	Various	146.000	14,011	X X X	0
701094104	PARKER HANNIFIN ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	242.000	39,241	X X X	0
704326107	PAYCHEX ORD		06/24/2020	Various	368.000	24,688	X X X	0
70432V102	PAYCOM SOFTWARE ORD		09/28/2020	Various	186.000	53,745	X X X	0
70450Y103	PAYPAL HOLDINGS ORD		05/01/2020	Various	1,291.000	151,521	X X X	0
712704105	PEOPLES UNITED FINANCIAL ORD		10/29/2020	GOLDMAN	2,577.000	27,408	X X X	0
713448108	PEPSICO ORD		10/29/2020	Various	3,035.000	410,298	X X X	0
714046109	PERKINELMER ORD		06/24/2020	Various	254.000	23,883	X X X	0
717081103	PFIZER ORD		11/16/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	24,327.000	751,997	X X X	0
718546104	PHILLIPS 66 ORD		12/28/2020	Various	1,189.000	77,173	X X X	0
723484101	PINNACLE WEST ORD		12/28/2020	Various	321.000	23,853	X X X	0
723787107	PIONEER NATURAL RESOURCE ORD		10/29/2020	Various	658.000	57,984	X X X	0
74144T108	T ROWE PRICE GROUP ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	80.000	8,607	X X X	0
742718109	PROCTER & GAMBLE ORD		06/24/2020	Various	1,702.000	196,391	X X X	0
743315103	PROGRESSIVE ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	349.000	25,293	X X X	0
744320102	PRUDENTIAL FINANCIAL ORD		09/28/2020	Various	685.000	40,306	X X X	0
744573106	PUBLIC SERVICE ENTERPRISE GROUP ORD		06/24/2020	Various	595.000	28,596	X X X	0
74460D109	PUBLIC STORAGE REIT ORD		12/28/2020	Various	636.000	137,612	X X X	0
74736K101	QORVO ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	92.000	8,571	X X X	0
747525103	QUALCOMM ORD		06/24/2020	Various	1,451.000	119,182	X X X	0
754730109	RAYMOND JAMES ORD		06/24/2020	Various	247.000	15,611	X X X	0
75513E101	RAYTHEON TECHNOLOGIES ORD		09/28/2020	Various	7,504.417	406,056	X X X	0
756109104	REALTY INCOME REIT ORD		12/28/2020	Various	512.000	28,179	X X X	0
758849103	REGENCY CENTERS REIT ORD		10/29/2020	GOLDMAN	957.000	35,433	X X X	0
7591EP100	REGIONS FINANCIAL ORD		06/11/2020	Various	1,060.000	11,429	X X X	0
761152107	RESMED ORD		06/11/2020	Various	176.000	28,552	X X X	0
770323103	ROBERT HALF ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	198.000	9,224	X X X	0
773903109	ROCKWELL AUTOMAT ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	30.000	5,613	X X X	0
775711104	ROLLINS ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	48.000	1,921	X X X	0
78409V104	S&P GLOBAL ORD		04/06/2020	CITIGROUP GLOBAL MARKETS INC.	181.000	44,512	X X X	0
78440X101	SL GREEN RLTY REIT ORD		09/28/2020	Various	402.000	19,110	X X X	0
78486Q101	SVB FINANCIAL GROUP ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5.000	924	X X X	0
79466L302	SALESFORCE.COM ORD		06/11/2020	Various	680.000	110,785	X X X	0
806857108	SCHLUMBERGER ORD		10/29/2020	Various	8,421.000	121,743	X X X	0
808513105	CHARLES SCHWAB ORD		10/29/2020	Various	5,755.000	209,912	X X X	0
81211K100	SEALED AIR ORD		06/11/2020	Various	219.000	6,438	X X X	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
816851109	SEMPRA ENERGY ORD		12/28/2020	INSTINET	409.000	51,842	X X X	0
81762P102	SERVICENOW ORD		06/24/2020	Various	812.000	283,655	X X X	0
824348106	SHERWIN WILLIAMS ORD		05/14/2020	Various	55.000	29,387	X X X	0
828806109	SIMON PROP GRP REIT ORD		09/28/2020	Various	1,412.000	93,189	X X X	0
831865209	A O SMITH ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	140.000	6,316	X X X	0
833034101	SNAP ON ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60.000	7,850	X X X	0
842587107	SOUTHERN ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	623.000	32,637	X X X	0
844741108	SOUTHWEST AIRLINES ORD		08/03/2020	Various	1,556.000	47,672	X X X	0
855244109	STARBUCKS ORD		08/03/2020	Various	1,094.000	81,321	X X X	0
857477103	STATE STREET ORD		10/29/2020	Various	791.000	45,144	X X X	0
863667101	STRYKER ORD		06/24/2020	Various	321.000	57,309	X X X	0
871607107	SYNOPSIS ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	117.000	17,509	X X X	0
87165B103	SYNCHRONY FINANCIAL ORD		08/03/2020	GOLDMAN	515.000	11,700	X X X	0
871829107	SYSCO ORD		08/03/2020	Various	736.000	38,278	X X X	0
872590104	T MOBILE US ORD		05/01/2020	Various	1,671.000	135,178	X X X	0
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	106.000	14,792	X X X	0
876030107	TAPESTRY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,674.000	27,873	X X X	0
87612E106	TARGET ORD		06/24/2020	Various	712.000	82,702	X X X	0
879369106	TELEFLEX ORD		06/24/2020	Various	190.000	69,554	X X X	0
88160R101	TESLA ORD		12/28/2020	Various	2,900.000	1,965,933	X X X	0
882508104	TEXAS INSTRUMENTS ORD		06/24/2020	Various	1,361.000	158,780	X X X	0
883203101	TEXTRON ORD		08/03/2020	Various	516.000	18,161	X X X	0
88579Y101	3M ORD		12/28/2020	Various	1,155.000	179,371	X X X	0
893641100	TRANSDIGM GROUP ORD		06/24/2020	Various	65.000	24,408	X X X	0
89417E109	TRAVELERS COMPANIES ORD		06/24/2020	Various	420.000	41,002	X X X	0
89832Q109	TRUIST FINANCIAL ORD		08/03/2020	Various	2,733.000	98,392	X X X	0
90184L102	TWITTER ORD		12/28/2020	Various	2,554.000	130,354	X X X	0
902494103	TYSON FOODS CL A ORD		12/28/2020	Various	696.000	41,893	X X X	0
902653104	UDR REIT ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	168.000	5,763	X X X	0
902973304	US BANCORP ORD		09/28/2020	Various	2,206.000	75,816	X X X	0
90384S303	ULTA BEAUTY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49.000	9,800	X X X	0
904311107	UNDER ARMOUR CL A ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	229.000	2,170	X X X	0
904311206	UNDER ARMOUR CL C ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	276.000	2,370	X X X	0
907818108	UNION PACIFIC ORD		05/14/2020	Various	488.000	74,801	X X X	0
910047109	UNITED AIRLINES HOLDINGS ORD		08/03/2020	GOLDMAN	449.000	14,308	X X X	0
911312106	UNITED PARCEL SERVICE CL B ORD		06/24/2020	Various	870.000	83,877	X X X	0
911363109	UNITED RENTAL ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	26.000	3,534	X X X	0
91324P102	UNITEDHEALTH GRP ORD		06/11/2020	Various	1,487.000	413,262	X X X	0
913903100	UNIVERSAL HEALTH SERVICES CL B ORD		10/29/2020	GOLDMAN	237.000	24,947	X X X	0
91529Y106	UNUM ORD		10/29/2020	GOLDMAN	1,234.000	20,519	X X X	0
91533B100	UPJOHN INC.		11/16/2020	Various	3,732.544	52,508	X X X	0
918204108	VF ORD		08/03/2020	Various	430.000	25,586	X X X	0
91913Y100	VALERO ENERGY ORD		12/28/2020	INSTINET	485.000	26,803	X X X	0
92220P105	VARIAN MEDICAL SYSTEMS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90.000	10,303	X X X	0
92276F100	VENTAS REIT ORD		08/03/2020	Various	551.000	19,288	X X X	0
92343V104	VERIZON COMMUNICATIONS ORD		10/29/2020	Various	4,722.000	260,132	X X X	0
92532F100	VERTEX PHARMACEUTICALS ORD		12/28/2020	INSTINET	211.000	49,127	X X X	0
92556H206	VIACOMCBS CL B ORD		10/29/2020	Various	3,420.000	94,068	X X X	0
928881101	VONTIER ORD		10/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	476.400	9,801	X X X	0
929042109	VORNADO REALTY REIT ORD		09/28/2020	Various	827.000	28,641	X X X	0
929160109	VULCAN MATERIALS ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	166.000	18,111	X X X	0
929740108	WABTEC ORD		10/29/2020	GOLDMAN	587.000	34,628	X X X	0
931427108	WALGREEN BOOTS ALLIANCE ORD		12/28/2020	INSTINET	1,977.000	78,010	X X X	0
94106L109	WASTE MANAGEMENT ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	91.000	8,643	X X X	0

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
941848103	WATERS ORD		06/24/2020	Various	73.000	12,973	X X X	0
949746101	WELLS FARGO ORD		12/28/2020	INSTINET	10,592.000	319,167	X X X	0
95040Q104	WELLTOWER ORD		09/28/2020	Various	796.000	38,342	X X X	0
955306105	WEST PHARM SVC ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	355.000	72,343	X X X	0
958102105	WESTERN DIGITAL ORD		12/28/2020	Various	1,080.000	44,393	X X X	0
959802109	WESTERN UNION ORD		05/14/2020	Various	210.000	3,840	X X X	0
96145D105	WESTROCK ORD		06/11/2020	Various	269.000	7,232	X X X	0
962166104	WEYERHAEUSER REIT		06/11/2020	Various	629.000	12,272	X X X	0
963320106	WHIRLPOOL ORD		02/03/2020	ITG INC	24.000	3,532	X X X	0
969457100	WILLIAMS ORD		08/03/2020	Various	2,168.000	40,396	X X X	0
983134107	WYNN RESORTS ORD		08/03/2020	GOLDMAN	145.000	10,566	X X X	0
983919101	XILINX ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	174.000	14,442	X X X	0
98419M100	XYLEM ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	149.000	9,360	X X X	0
988498101	YUM BRANDS ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	80.000	6,390	X X X	0
989207105	ZEBRA TECHNOLOGIES CL A ORD		06/24/2020	Various	287.000	70,007	X X X	0
98956P102	ZIMMER BIOMET HOLDINGS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	328.000	38,807	X X X	0
989701107	ZIONS BANCORPORATION ORD		10/29/2020	Various	972.000	30,492	X X X	0
98978V103	ZOETIS CL A ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	216.000	26,616	X X X	0
G0176J109	ALLEGION ORD	C	05/14/2020	CITIGROUP GLOBAL MARKETS INC.	97.000	8,873	X X X	0
G0250X107	AMCOR ORD	C	06/11/2020	Various	1,687.000	15,419	X X X	0
G1151C101	ACCENTURE CL A ORD	C	10/29/2020	Various	1,328.000	269,711	X X X	0
G29183103	EATON ORD	C	06/24/2020	Various	272.000	21,706	X X X	0
G3223R108	EVEREST RE GROUP ORD	C	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	242.000	49,096	X X X	0
G47567105	IHS MARKIT ORD	C	06/11/2020	Various	223.000	14,758	X X X	0
G491BT108	INVESCO ORD		08/03/2020	GOLDMAN	576.000	5,750	X X X	0
G51502105	JOHNSON CONTROLS INTERNATIONAL ORD	C	08/03/2020	GOLDMAN	679.000	26,290	X X X	0
G5494J103	LINDE ORD	C	06/11/2020	Various	416.000	74,512	X X X	0
G5960L103	MEDTRONIC ORD	C	06/24/2020	Various	1,154.000	103,395	X X X	0
G6095L109	APTIV ORD	C	06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	428.000	29,857	X X X	0
G6518L108	NIELSEN HOLDINGS ORD		06/11/2020	Various	1,481.000	20,794	X X X	0
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		10/29/2020	GOLDMAN	1,672.000	24,056	X X X	0
G7945M107	SEAGATE TECHNOLOGY ORD	C	05/14/2020	CITIGROUP GLOBAL MARKETS INC.	60.000	2,827	X X X	0
G7S00T104	PENTAIR ORD	C	06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	503.000	17,532	X X X	0
G8473T100	STERIS ORD	C	06/24/2020	Various	460.000	69,330	X X X	0
G87110105	TECHNIPFMC ORD	C	12/28/2020	INSTINET	685.000	6,484	X X X	0
G8994E103	TRANE TECHNOLOGIES ORD	C	06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,295.000	74,301	X X X	0
H1467J104	CHUBB ORD	C	10/29/2020	GOLDMAN	1,503.000	195,143	X X X	0
H84989104	TE CONNECTIVITY ORD	C	06/24/2020	Various	254.000	19,004	X X X	0
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD		08/03/2020	Various	565.000	38,087	X X X	0
V7780T103	ROYAL CARIBBEAN GROUP ORD		08/03/2020	GOLDMAN	324.000	15,282	X X X	0
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					27,005,417	X X X	0
9799997	Subtotal - Common Stocks - Part 3					27,005,417	X X X	0
9799998	Summary Item from Part 5 for Common Stocks					29,504,732	X X X	0
9799999	Subtotal - Common Stocks					56,510,149	X X X	0
9899999	Subtotal - Preferred and Common Stocks					82,784,968	X X X	0
9999999	Totals					434,548,727	X X X	1,005,132

E13.18

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
83162CPP2	SBAP 2005-20 F A - ABS		12/01/2020	Paydown	X X X	128,018	128,018	142,660	132,786	0	1,309	0	1,309	0	134,094	0	(6,076)	(6,076)	4,452	06/01/2025
83162CQH9	SBAP 2006-20 F A - ABS		12/01/2020	Paydown	X X X	22,511	22,511	25,058	24,182	0	(20)	0	(20)	0	24,163	0	(1,652)	(1,652)	940	06/01/2026
83162CQX4	SBAP 2007-20 C A - ABS		09/01/2020	Paydown	X X X	77,449	77,449	86,162	82,959	0	140	0	140	0	83,099	0	(5,649)	(5,649)	3,152	03/01/2027
83162CRA3	SBAP 2007-20 E A - ABS		11/01/2020	Paydown	X X X	28,474	28,474	32,732	30,324	0	234	0	234	0	30,558	0	(2,084)	(2,084)	1,096	05/01/2027
83162CVK6	SBAP 2013-20C A - ABS		09/01/2020	Paydown	X X X	70,761	70,761	68,845	68,972	0	(51)	0	(51)	0	68,921	0	1,840	1,840	1,202	03/01/2033
83162CXB4	SBAP 2015-20F A - ABS		12/01/2020	Paydown	X X X	32,577	32,577	33,429	33,410	0	(35)	0	(35)	0	33,375	0	(798)	(798)	808	06/01/2035
912810QA9	UNITED STATES TREASURY		12/11/2020	FUNB FUNDS II	X X X	3,043,557	2,225,000	2,487,654	2,480,363	0	(9,783)	0	(9,783)	0	2,470,580	0	572,977	572,977	103,481	02/15/2039
912810RK6	UNITED STATES TREASURY		04/03/2020	GOLDMAN	X X X	351,979	275,000	289,867	289,692	0	(112)	0	(112)	0	289,580	0	62,398	62,398	4,401	02/15/2045
912810SF6	UNITED STATES TREASURY		03/23/2020	FUNB FUNDS II	X X X	690,469	500,000	508,105	507,980	0	(30)	0	(30)	0	507,950	0	182,518	182,518	9,066	02/15/2049
912810SJ8	UNITED STATES TREASURY		03/23/2020	Various	X X X	1,816,257	1,500,000	1,550,449	1,550,144	0	(236)	0	(236)	0	1,549,908	0	266,349	266,349	19,676	08/15/2049
912810SL3	UNITED STATES TREASURY		04/01/2020	BOFA SECURITIES INC.	X X X	1,898,563	1,600,000	1,714,563	0	0	(250)	0	(250)	0	1,714,312	0	184,250	184,250	4,132	02/15/2050
9128286Z8	UNITED STATES TREASURY		12/15/2020	Various	X X X	3,092,266	2,933,000	2,956,190	2,954,791	0	(3,784)	0	(3,784)	0	2,951,006	0	141,259	141,259	32,288	06/30/2024
912828Q29	UNITED STATES TREASURY		12/11/2020	FEDERAL RESERVE BANK OF BOSTON	X X X	1,856,602	1,800,000	1,787,836	1,794,127	0	1,702	0	1,702	0	1,795,828	0	60,773	60,773	32,563	03/31/2023
912828WJ5	UNITED STATES TREASURY		05/07/2020	Various	X X X	4,965,837	4,620,000	4,673,038	4,665,642	0	(2,192)	0	(2,192)	0	4,663,450	0	302,387	302,387	40,678	05/15/2024
912828WY2	UNITED STATES TREASURY		12/11/2020	DBC-FI	X X X	278,760	275,000	275,107	275,026	0	(14)	0	(14)	0	275,011	0	3,748	3,748	8,474	07/31/2021
912828XG0	UNITED STATES TREASURY		12/11/2020	Nomura	X X X	670,211	650,000	653,072	651,147	0	(430)	0	(430)	0	650,717	0	19,494	19,494	13,174	06/30/2022
912828XR6	UNITED STATES TREASURY		01/30/2020	Various	X X X	535,076	532,000	534,078	534,074	0	(53)	0	(53)	0	534,021	0	1,055	1,055	1,396	05/31/2022
912828XW5	UNITED STATES TREASURY		02/04/2020	Various	X X X	365,460	362,000	362,749	362,675	0	(25)	0	(25)	0	362,651	0	2,809	2,809	606	06/30/2022
912828XX3	UNITED STATES TREASURY		12/15/2020	Various	X X X	5,402,087	5,048,000	4,990,332	4,998,325	0	4,263	0	4,263	0	5,002,588	0	399,499	399,499	40,357	06/30/2024
912828Z52	UNITED STATES TREASURY		10/20/2020	Various	X X X	8,121,922	7,788,000	7,944,485	0	0	(9,408)	0	(9,408)	0	7,935,077	0	186,845	186,845	42,033	01/31/2025
912828ZF0	UNITED STATES TREASURY		12/03/2020	HSBC SECURITIES	X X X	253,851	252,000	253,634	0	0	(197)	0	(197)	0	253,437	0	414	414	855	03/31/2025
912828ZL7	UNITED STATES TREASURY		11/17/2020	DEUTSCHE BANK SECURITIES, INC.	X X X	184,201	184,000	184,036	0	0	(4)	0	(4)	0	184,032	0	169	169	379	04/30/2025
912828ZQ6	UNITED STATES TREASURY		08/24/2020	Various	X X X	3,086,680	3,100,000	3,064,398	0	0	367	0	367	0	3,064,766	0	21,914	21,914	3,475	05/15/2030
912828ZT0	UNITED STATES TREASURY		12/15/2020	Various	X X X	545,695	547,000	546,594	0	0	31	0	31	0	546,625	0	(931)	(931)	638	05/31/2025
91282CAB7	UNITED STATES TREASURY		11/10/2020	BNP Paribas	X X X	322,410	325,000	324,733	0	0	10	0	10	0	324,744	0	(2,334)	(2,334)	230	07/31/2025
91282CAF8	UNITED STATES TREASURY		12/11/2020	DBC-FI	X X X	1,499,414	1,500,000	1,498,652	0	0	129	0	129	0	1,498,781	0	633	633	617	08/15/2023
0599999 Subtotal - Bonds - U.S. Governments						39,341,085	36,375,791	36,988,461	21,436,618	0	(18,439)	0	(18,439)	0	36,949,275	0	2,391,809	2,391,809	370,167	X X X
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13062TH72	CALIFORNIA ST		01/29/2020	WELLS FARGO SECURITIES LLC	X X X	566,476	400,000	542,400	541,203	0	(792)	0	(792)	0	540,411	0	26,065	26,065	10,500	08/01/2032
452152P21	ILLINOIS ST		05/13/2020	GOLDMAN	X X X	639,850	670,000	737,429	724,730	0	(2,217)	0	(2,217)	0	722,514	0	(82,664)	(82,664)	18,053	11/01/2029
452152Q46	ILLINOIS ST		05/13/2020	GOLDMAN	X X X	323,400	330,000	361,317	353,672	0	(1,349)	0	(1,349)	0	352,322	0	(28,922)	(28,922)	8,892	11/01/2025
605581LV7	MISSISSIPPI ST		06/22/2020	Stifel Nicolaus & Co.	X X X	695,348	575,000	672,808	664,510	0	(4,142)	(10,328)	6,186	0	670,696	0	24,651	24,651	15,397	10/01/2036
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,225,074	1,975,000	2,313,953	2,284,115	0	(8,500)	(10,328)	1,828	0	2,285,943	0	(60,870)	(60,870)	52,842	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
167501PK5	CHICAGO ILL BRD ED		01/01/2020	Maturity @ 100.00	X X X	125,000	125,000	108,090	125,000	0	0	0	0	125,000	0	0	0	0	3,750	01/01/2020
167560MW8	CHICAGO ILL MET WTR RECLAMATION DIST GTR		12/11/2020	MESIROW FINANCIAL INC.	X X X	1,418,860	1,000,000	1,182,310	1,155,661	0	(9,118)	0	(9,118)	0	1,146,543	0	272,317	272,317	54,542	12/01/2032
270427PY7	EAST ALLEGHENY PA SCH DIST		09/02/2020	Call @ 100.00	X X X	30,000	30,000	29,519	29,569	0	23	0	23	0	29,593	0	407	407	599	10/01/2031
629649TK0	NACOGDOCHES TEX INDPT SCH DIST		12/11/2020	SAMCO CAPITAL MARKETS	X X X	618,135	490,000	562,461	556,888	0	(7,011)	0	(7,011)	0	549,877	0	68,258	68,258	32,667	02/15/2049
71915PBZ1	PHOENIX TALENT SCH DIST NO 004 ORE		12/11/2020	RBC	X X X	709,900	1,240,000	533,659	575,550	0	23,333	0	23,333	0	598,883	0	111,017	111,017	0	06/15/2038
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						2,901,895	2,885,000	2,416,039	2,442,668	0	7,227	0	7,227	0	2,449,896	0	451,999	451,999	91,557	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
03588HYG5	ANNE ARUNDEL CNTY MD		06/02/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	324,863	250,000	311,315	308,590	0	(2,282)	0	(2,282)	0	306,308	0	18,555	18,555	8,438	10/01/2041
041036CY8	ARKANSAS RIVER PWR AUTH COLO PWR REV		10/01/2020	Maturity @ 100.00	X X X	130,000	130,000	137,543	132,530	0	(2,530)	0	(2,530)	0	130,000	0	0	0	6,500	10/01/2020
139404GP6	CAPE GIRARDEAU CNTY MO INDL DEV AUTH HEA		03/27/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	550,540	500,000	562,855	549,097	0	(1,488)	0	(1,488)	0	547,609	0	2,931	2,931	14,583	03/01/2029

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
154871BV8	CENTRAL PLAINS ENERGY PROJ NEB GAS PROJ		11/20/2020	MORGAN STANLEY CO	X X X	697,021	650,000	718,985	685,300	0	(11,593)	0	(11,593)	0	673,707	0	23,314	23,314	39,993	09/01/2027
162410EG5	CHATTANOOGA HEALTH EDUCATIONAL AND HOUSI		01/13/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	30,539	25,000	30,200	30,200	0	(18)	0	(18)	0	30,182	0	357	357	500	08/01/2035
167725AB6	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		10/16/2020	Call @ 100.00	X X X	175,000	175,000	192,602	181,787	0	(3,175)	0	(3,175)	0	178,612	0	(3,612)	(3,612)	9,951	12/01/2021
19648DAC3	COLORADO HIGH PERFORMANCE TRANSN ENTERPR		05/05/2020	DAVIDSON (D.A.) & CO. INC.	X X X	482,980	510,000	546,062	539,491	0	(1,892)	0	(1,892)	0	537,599	0	(54,619)	(54,619)	8,996	12/31/2051
19648FJT2	COLORADO HEALTH FACS AUTH REV		01/13/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	86,180	70,000	85,230	85,230	0	(53)	0	(53)	0	85,177	0	1,003	1,003	1,400	08/01/2033
19648FJU9	COLORADO HEALTH FACS AUTH REV		09/24/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	74,354	60,000	73,218	72,842	0	(920)	(672)	(248)	0	72,593	0	1,761	1,761	3,308	08/01/2034
19648FJV7	COLORADO HEALTH FACS AUTH REV		09/24/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	111,121	90,000	107,883	108,521	0	(1,260)	213	(1,474)	0	107,047	0	4,074	4,074	4,963	08/01/2035
20774Y2C0	CONNECTICUT ST HEALTH & EDL FACS AUTH RE		12/07/2020	Various	X X X	318,278	270,000	294,972	292,424	0	(2,104)	0	(2,104)	0	290,320	0	27,957	27,957	17,531	07/01/2042
20775CU85	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		08/18/2020	Call @ 100.00	X X X	70,000	70,000	75,830	75,475	0	(293)	0	(293)	0	75,182	0	(5,182)	(5,182)	1,013	05/15/2049
20775CZE7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		11/17/2020	Call @ 100.00	X X X	90,000	90,000	96,953	0	0	(360)	0	(360)	0	96,592	0	(6,592)	(6,592)	929	11/15/2041
246579LC8	DELAWARE VALLEY PA REGL FIN AUTH LOC GOV		08/24/2020	B.C. ZIEGLER & CO.	X X X	979,530	980,000	1,040,760	980,000	0	(5,458)	(60,760)	55,302	0	1,035,302	0	(55,773)	(55,773)	10,968	09/01/2048
302966AH9	FRESB 2018-SB56 A5H - CMBS		12/01/2020	Paydown	X X X	49,587	49,587	50,659	50,647	0	(1,657)	0	(1,657)	0	48,990	0	597	597	854	09/25/2038
30296UAA1	FRESB 2018-SB51 A5H - CMBS		12/01/2020	Paydown	X X X	73,383	73,383	74,002	73,884	0	(241)	0	(241)	0	73,644	0	(261)	(261)	824	04/25/2038
30309LAG3	FRESB 2019-SB61 A5H - CMBS		12/01/2020	Paydown	X X X	24,988	24,988	25,112	25,092	0	(16)	0	(16)	0	25,076	0	(89)	(89)	476	02/25/2039
31288QCA6	FH 840965 - RMBS		12/01/2020	Paydown	X X X	175,573	175,573	179,325	179,274	0	328	0	328	0	179,603	0	(4,029)	(4,029)	3,212	05/01/2049
3128MFNA2	FH G16485 - RMBS		12/01/2020	Paydown	X X X	701,581	701,581	702,156	702,124	0	(80)	0	(80)	0	702,044	0	(463)	(463)	12,747	05/01/2033
3128MFQB7	FH G16550 - RMBS		12/01/2020	Paydown	X X X	846,429	846,429	846,925	846,897	0	(59)	0	(59)	0	846,838	0	(409)	(409)	15,208	05/01/2033
3128MJL3	FH G08778 - RMBS		03/31/2020	Various	X X X	4,706,656	4,497,532	4,543,737	4,540,443	0	(140)	0	(140)	0	4,540,303	0	166,353	166,353	44,678	09/01/2047
3128MJV56	FH G08635 - RMBS		12/01/2020	Paydown	X X X	281,779	281,779	286,578	286,227	0	(606)	0	(606)	0	285,621	0	(3,842)	(3,842)	5,431	04/01/2045
3128MJWU0	FH G08658 - RMBS		12/01/2020	Paydown	X X X	155,211	155,211	155,587	155,563	0	(75)	0	(75)	0	155,488	0	(276)	(276)	2,977	08/01/2045
3128MMXB4	FH G18673 - RMBS		12/01/2020	Paydown	X X X	824,329	824,329	825,006	824,967	0	(45)	0	(45)	0	824,922	0	(593)	(593)	14,454	01/01/2033
3128MMXF5	FH G18677 - RMBS		12/01/2020	Paydown	X X X	805,541	805,541	806,013	805,986	0	(59)	0	(59)	0	805,928	0	(387)	(387)	14,318	02/01/2033
3128MMXN8	FH G18684 - RMBS		12/01/2020	Paydown	X X X	859,546	859,546	860,050	860,021	0	(48)	0	(48)	0	859,974	0	(428)	(428)	15,240	04/01/2033
312939V73	FH A91538 - RMBS		12/01/2020	Paydown	X X X	142,263	142,263	153,822	152,961	0	152	0	152	0	153,113	0	(10,850)	(10,850)	3,893	03/01/2040
31300MLY7	FH 849343 - RMBS		12/01/2020	Paydown	X X X	161,215	161,215	165,749	165,150	0	280	0	280	0	165,430	0	(4,215)	(4,215)	2,010	08/01/2043
31326FZB7	FH 2B1638 - RMBS		12/01/2020	Paydown	X X X	48,489	48,489	49,549	49,486	0	(117)	0	(117)	0	49,370	0	(881)	(881)	706	08/01/2043
3132A5J55	FH ZS4784 - RMBS		12/01/2020	Paydown	X X X	1,300,707	1,300,707	1,342,573	1,342,089	0	4,029	0	4,029	0	1,346,118	0	(45,411)	(45,411)	25,342	08/01/2048
3132DV3N3	FH SD8005 - RMBS		03/26/2020	Various	X X X	2,836,120	2,711,613	2,794,974	2,793,996	0	(3,045)	0	(3,045)	0	2,790,951	0	45,169	45,169	29,916	08/01/2049
3132GD6M9	FH Q00876 - RMBS		12/01/2020	Paydown	X X X	82,073	82,073	88,716	88,253	0	(32)	0	(32)	0	88,221	0	(6,148)	(6,148)	2,210	05/01/2041
3132GTPY7	FH Q08239 - RMBS		12/01/2020	Paydown	X X X	169,120	169,120	172,198	171,913	0	(305)	0	(305)	0	171,608	0	(2,489)	(2,489)	3,611	05/01/2042
3132JN7K7	FH Q21798 - RMBS		12/01/2020	Paydown	X X X	91,080	91,080	89,187	89,376	0	204	0	204	0	89,580	0	1,500	1,500	1,681	09/01/2043
3132M7XP8	FH Q27286 - RMBS		12/01/2020	Paydown	X X X	321,334	321,334	326,908	326,443	0	(232)	0	(232)	0	326,211	0	(4,876)	(4,876)	6,269	07/01/2044
3132QRQC4	FH Q34590 - RMBS		12/01/2020	Paydown	X X X	166,757	166,757	166,027	166,078	0	67	0	67	0	166,145	0	612	612	3,312	07/01/2045
3132QRQK9	FH Q34957 - RMBS		12/01/2020	Paydown	X X X	179,366	179,366	179,814	179,785	0	(103)	0	(103)	0	179,682	0	(316)	(316)	3,385	07/01/2045
3133KKG72	FH RA1218 - RMBS		12/01/2020	Paydown	X X X	1,321,833	1,321,833	1,365,618	1,365,116	0	(47)	0	(47)	0	1,365,069	0	(43,237)	(43,237)	26,295	08/01/2049
3133KJUE65	FH RA2857 - RMBS		12/01/2020	Paydown	X X X	139,532	139,532	144,764	144,764	0	(261)	0	(261)	0	144,503	0	(4,971)	(4,971)	1,327	06/01/2050
3133KYS83	FH RB5043 - RMBS		12/01/2020	Paydown	X X X	205,030	205,030	215,666	0	0	(140)	0	(140)	0	215,526	0	(10,496)	(10,496)	792	04/01/2040
3136AXC45	FNR 2017-69 HA - CMO/RMBS		12/01/2020	Paydown	X X X	237,376	237,376	244,229	243,493	0	(263)	0	(263)	0	243,230	0	(5,854)	(5,854)	4,000	06/25/2046
3136B3Z94	FNR 2019-7 JA - CMO/RMBS		12/01/2020	Paydown	X X X	189,535	189,535	190,898	190,864	0	13	0	13	0	190,878	0	(1,343)	(1,343)	3,476	03/25/2049
3136B63A9	FNR 2019-62 PY - CMO/RMBS		12/10/2020	Citi Bank	X X X	1,570,051	1,462,000	1,417,226	1,417,318	0	1,600	0	1,600	0	1,418,918	0	151,133	151,133	37,971	11/25/2049
3138EMV40	FN AL5134 - RMBS		12/01/2020	Paydown	X X X	133,526	133,526	137,907	137,661	0	(424)	0	(424)	0	137,237	0	(3,711)	(3,711)	2,289	04/01/2044
3138ETND4	FN AL8487 - RMBS		12/01/2020	Paydown	X X X	154,208	154,208	158,606	158,144	0	(144)	0	(144)	0	158,001	0	(3,792)	(3,792)	1,794	04/01/2046
3138LJL99	FN AN5751 - CMBS/RMBS		12/01/2020	Paydown	X X X	36,637	36,637	37,942	37,810	0	54	0	54	0	37,864	0	(1,227)	(1,227)	659	07/01/2032
3138W92G4	FN AS0774 - RMBS		12/01/2020	Paydown	X X X	147,266	147,266	147,473	147,454	0	(54)	0	(54)	0	147,400	0	(134)	(134)	2,750	10/01/2043
3138X0Y28	FN AU1628 - RMBS		12/01/2020	Paydown	X X X	125,636	125,636	125,812	125,795	0	(53)	0	(53)	0	125,742	0	(106)	(106)	2,418	07/01/2043
3138X3EZ1	FN AU3751 - RMBS		12/09/2020	Various	X X X	1,121,584	1,043,003	1,099,228	1,095,414	0	(10,589)	0	(10,589)	0	1,084,825	0	36,759	36,759	38,780	08/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
3140HBF29	FN BJ9184 - RMBS	12/01/2020	Paydown	X X X	798,197	798,197	798,228	798,226	0	(42)	0	(42)	0	798,185	0	12	14,591	05/01/2033		
3140HGDL8	FN BK2806 - RMBS	12/01/2020	Paydown	X X X	11,956	11,956	12,783	0	0	(17)	0	(17)	0	12,766	0	(811)	(811)	58	07/01/2035	
3140HVB5	FN BL3635 - CMBS/RMBS	04/14/2020	Bank of America Merrill Lynch	X X X	1,186,802	1,072,285	1,148,392	1,147,365	0	(1,412)	0	(1,412)	0	1,145,952	0	40,850	40,850	12,372	08/01/2034	
3140HVB2	FN BL3640 - CMBS/RMBS	04/28/2020	JP Morgan	X X X	1,166,873	1,042,651	1,104,558	1,103,885	0	(1,266)	0	(1,266)	0	1,102,619	0	64,254	64,254	12,943	10/01/2034	
3140HVFN9	FN BL3772 - CMBS/RMBS	12/01/2020	Paydown	X X X	2,103	2,103	2,213	2,212	0	(3)	0	(3)	0	2,209	0	(106)	(106)	34	10/01/2034	
3140J7R6	FN BM3188 - RMBS	12/01/2020	Paydown	X X X	104,841	104,841	106,119	105,983	0	(418)	0	(418)	0	105,565	0	(724)	(724)	1,571	04/01/2047	
3140J9CN9	FN BM4576 - RMBS	12/01/2020	Paydown	X X X	293,179	293,179	290,788	290,874	0	(497)	0	(497)	0	290,377	0	2,802	2,802	4,790	11/01/2047	
3140JA4Z8	FN BM6239 - RMBS	12/01/2020	Paydown	X X X	81,437	81,437	85,852	0	0	166	0	166	0	86,018	0	(4,581)	(4,581)	515	02/01/2045	
3140Q8NP6	FN CA1297 - RMBS	12/01/2020	Paydown	X X X	573,713	573,713	573,534	573,543	0	(90)	0	(90)	0	573,453	0	260	260	10,713	02/01/2033	
3140QB31	FN CA3866 - RMBS	12/01/2020	Paydown	X X X	1,178,018	1,178,018	1,218,881	1,218,414	0	(1,610)	0	(1,610)	0	1,216,805	0	(38,786)	(38,786)	24,948	07/01/2049	
3140QDBW3	FN CA5452 - RMBS	12/01/2020	Paydown	X X X	181,578	181,578	191,309	0	0	(340)	0	(340)	0	190,969	0	(9,391)	(9,391)	1,895	03/01/2050	
3140X3B31	FN FM0057 - RMBS	12/01/2020	Paydown	X X X	6,553	6,553	6,938	0	0	4	0	4	0	6,942	0	(389)	(389)	14	05/01/2032	
3140X5CM3	FN FM1875 - RMBS	12/01/2020	Paydown	X X X	3,492,512	3,492,512	3,666,046	0	0	18,036	0	18,036	0	3,684,082	0	(191,570)	(191,570)	61,242	01/01/2049	
3140X7WA3	FN FM4240 - RMBS	12/01/2020	Paydown	X X X	272,653	272,653	285,518	0	0	(50)	0	(50)	0	285,468	0	(12,816)	(12,816)	1,118	02/01/2035	
3140X7WR6	FN FM4255 - RMBS	12/01/2020	Paydown	X X X	31,305	31,305	32,356	0	0	(24)	0	(24)	0	32,332	0	(1,027)	(1,027)	113	09/01/2050	
3140X8HU4	FN FM4742 - RMBS	12/01/2020	Paydown	X X X	11,593	11,593	12,485	0	0	5	0	5	0	12,489	0	(896)	(896)	39	03/01/2035	
31417AJ9S	FN AB3872 - RMBS	12/09/2020	Various	X X X	920,295	859,695	906,038	902,422	0	(7,013)	0	(7,013)	0	895,410	0	24,885	24,885	31,380	11/01/2041	
31418C6A7	FN MA3564 - RMBS	12/01/2020	Paydown	X X X	494,743	494,743	524,002	0	0	3,272	0	3,272	0	527,274	0	(32,531)	(32,531)	9,345	01/01/2049	
31418CG40	FN MA2918 - RMBS	12/01/2020	Paydown	X X X	676,270	676,270	631,863	633,227	0	3,142	0	3,142	0	636,369	0	39,901	39,901	10,040	01/01/2047	
31418CH31	FN MA2949 - RMBS	04/07/2020	Various	X X X	3,197,104	3,075,176	2,873,247	2,879,460	0	3,938	0	3,938	0	2,883,398	0	313,706	313,706	26,657	02/01/2047	
31418CNG5	FN MA3090 - RMBS	12/01/2020	Paydown	X X X	796,470	796,470	796,750	796,733	0	(74)	0	(74)	0	796,660	0	(190)	(190)	14,458	08/01/2032	
31418CXV1	FN MA3391 - RMBS	12/01/2020	Paydown	X X X	904,232	904,232	904,267	904,265	0	(58)	0	(58)	0	904,207	0	24	24	16,913	06/01/2033	
31418DC67	FN MA3692 - RMBS	12/01/2020	Paydown	X X X	4,190,531	4,190,531	4,325,030	1,555,360	0	12,709	0	12,709	0	4,336,987	0	(146,456)	(146,456)	69,180	07/01/2049	
31418DCY6	FN MA3686 - RMBS	12/01/2020	Paydown	X X X	1,411,996	1,411,996	1,454,576	1,454,094	0	2,069	0	2,069	0	1,456,162	0	(44,167)	(44,167)	26,803	06/01/2049	
31418DET5	FN MA3745 - RMBS	12/01/2020	Paydown	X X X	1,475,086	1,475,086	1,520,663	1,520,145	0	1,313	0	1,313	0	1,521,458	0	(46,372)	(46,372)	28,980	08/01/2049	
31418DGK2	FN MA3801 - RMBS	12/01/2020	Paydown	X X X	832,309	832,309	835,625	835,591	0	(48)	0	(48)	0	835,543	0	(3,234)	(3,234)	14,590	10/01/2049	
31418DJR4	FN MA3871 - RMBS	12/01/2020	Various	X X X	5,395,410	5,202,035	5,322,332	0	0	(6,904)	0	(6,904)	0	5,315,428	0	79,982	79,982	83,883	12/01/2049	
31418DQ88	FN MA4078 - RMBS	12/01/2020	Paydown	X X X	197,246	197,246	205,105	0	0	(379)	0	(379)	0	204,726	0	(7,480)	(7,480)	1,870	07/01/2050	
31418DSJ2	FN MA4120 - RMBS	12/01/2020	Paydown	X X X	55,052	55,052	57,946	0	0	(89)	0	(89)	0	57,857	0	(2,805)	(2,805)	326	09/01/2050	
35563PJF7	SCRT 2019-1 MA - CMO/RMBS	12/01/2020	Paydown	X X X	36,362	36,362	39,061	0	0	(156)	0	(156)	0	38,904	0	(2,542)	(2,542)	459	07/25/2058	
35563PQP7	SCRT 2020-2 MA - CMO/RMBS	12/01/2020	Paydown	X X X	17,271	17,271	17,906	0	0	(6)	0	(6)	0	17,899	0	(628)	(628)	106	11/25/2059	
40065FCG7	GUAM GOVT WTRWKS AUTH WTR & WASTE/WTR SYS	05/07/2020	MARKETS INC.	X X X	577,136	565,000	603,917	599,361	0	(1,688)	0	(1,688)	0	597,672	0	(20,536)	(20,536)	24,326	07/01/2036	
45204EVA3	ILLINOIS FIN AUTH REV	12/04/2020	The Muni Center	X X X	28,299	25,000	26,906	26,514	0	(162)	0	(162)	0	26,352	0	1,947	1,947	1,691	08/01/2034	
462467WR8	IOWA FIN AUTH SINGLE FAMILY MTG REV	12/28/2020	Call @ 100.00	X X X	75,000	75,000	81,332	80,925	0	(291)	0	(291)	0	80,634	0	(5,634)	(5,634)	2,321	07/01/2047	
54242VEM4	LONG BEACH CALIF PENSION OBLIG	08/05/2020	Call @ 100.00	X X X	230,000	230,000	240,293	235,188	0	(2,029)	0	(2,029)	0	233,159	0	(3,159)	(3,159)	8,872	09/01/2021	
57584YLW7	MASSACHUSETTS ST DEV FIN AGY REV	07/08/2020	TMC BONDS, LLC	X X X	119,000	105,000	120,604	118,729	0	(631)	0	(631)	0	118,098	0	902	902	3,747	10/01/2030	
57584YLX5	MASSACHUSETTS ST DEV FIN AGY REV	06/09/2020	TMC BONDS, LLC	X X X	83,686	75,000	85,799	84,504	0	(418)	0	(418)	0	84,086	0	(400)	(400)	2,604	10/01/2031	
57587AR42	MASSACHUSETTS ST HSG FIN AGY HSG REV	12/17/2020	Call @ 100.00	X X X	135,000	135,000	145,268	144,648	0	(774)	0	(774)	0	143,874	0	(8,874)	(8,874)	3,756	06/01/2049	
59447TLV3	MICHIGAN FIN AUTH REV	11/15/2020	Maturity @ 100.00	X X X	250,000	250,000	262,420	256,726	0	(6,726)	0	(6,726)	0	250,000	0	0	0	12,500	11/15/2020	
63968MTQ2	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG	12/03/2020	Call @ 100.00	X X X	45,000	45,000	48,118	48,061	0	(197)	0	(197)	0	47,864	0	(2,864)	(2,864)	1,413	09/01/2049	
64577BLA0	NEW JERSEY ECONOMIC DEV AUTH REV	06/15/2020	Maturity @ 100.00	X X X	425,000	425,000	432,935	426,995	0	(1,995)	0	(1,995)	0	425,000	0	0	0	9,450	06/15/2020	
64971XKJ6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	12/11/2020	MORGAN	X X X	1,027,897	865,000	940,359	935,441	0	(6,322)	0	(6,322)	0	929,119	0	98,777	98,777	38,829	11/01/2037	
650116CP9	NEW YORK TRANSN DEV CORP SPL FAC REV	03/06/2020	SECURITIES-FIXED INC CITIGROUP GLOBAL	X X X	560,860	495,000	545,579	538,043	0	(885)	0	(885)	0	537,159	0	23,701	23,701	17,119	01/01/2036	
650117AA2	NEW YORK TRANSN DEV CORP LEASE REV	08/05/2020	MARKETS INC.	X X X	60,000	60,000	60,000	0	0	0	0	0	0	60,000	0	0	0	43	09/01/2035	
655857EG1	NORFOLK VA ARPT AUTH REV	09/22/2020	JANNY MONTGOMERY	X X X	481,288	400,000	449,284	487,937	0	(5,242)	34,503	(39,744)	0	448,192	0	33,096	33,096	25,222	07/01/2038	
721774DN4	PIMA CNTY ARIZ INDL DEV AUTH INDL REV	10/01/2020	Call @ 100.00	X X X	455,000	455,000	458,640	461,337	0	(5,712)	625	(6,337)	0	455,000	0	0	0	23,888	10/01/2040	
756870BP5	RED RIV ED FIN CORP TEX HIGHER ED REV	02/07/2020	SUMRIDGE PARTNERS	X X X	148,411	125,000	142,979	138,140	0	(208)	0	(208)	0	137,932	0	10,480	10,480	1,215	06/01/2026	
756870BQ3	RED RIV ED FIN CORP TEX HIGHER ED REV	02/07/2020	SUMRIDGE PARTNERS	X X X	157,265	130,000	149,351	144,748	0	(198)	0	(198)	0	144,550	0	12,715	12,715	1,264	06/01/2027	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
837151RR2	SOUTH CAROLINA ST PUB SVC AUTH REV		03/02/2020	BARCLAY INVESTMENTS, INC.	X X X	831,368	680,000	749,557	742,936	0	(1,393)	0	(1,393)	0	741,543	0	89,825	89,825	8,783	12/01/2041
882667AU2	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		05/04/2020	JP MORGAN SECURITIES LLC	X X X	399,106	365,000	451,206	451,206	0	(2,662)	0	(2,662)	0	448,544	0	(49,438)	(49,438)	7,047	12/31/2035
924190GP0	VERMONT HSG FIN AGY		10/06/2020	Call @ 100.00	X X X	50,000	50,000	53,858	51,760	0	(255)	0	(255)	0	51,505	0	(1,505)	(1,505)	713	11/01/2044
928097AA2	VIRGINIA SMALL BUSINESS FING AUTH PRIVAT		05/05/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	356,916	350,000	384,143	381,435	0	(1,286)	0	(1,286)	0	380,149	0	(23,233)	(23,233)	6,174	12/31/2047
93978HWD3	WASHINGTON ST HEALTH CARE FACS AUTH REV		01/13/2020	CITIGROUP GLOBAL MARKETS INC.	X X X	42,922	35,000	42,439	42,439	0	(26)	0	(26)	0	42,413	0	508	508	700	08/01/2034
977100AC0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/03/2020	Call @ 100.00	X X X	80,000	80,000	90,266	88,246	0	(382)	0	(382)	0	87,865	0	(7,865)	(7,865)	245	05/01/2026
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						61,118,583	59,134,121	60,960,104	47,044,329	0	(60,853)	(26,091)	(34,762)	0	60,755,506	0	363,077	363,077	1,148,239	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00115BAA5	AEPTC 191 A1 - ABS		08/01/2020	Paydown	X X X	36,722	36,722	36,722	36,722	0	0	0	0	0	36,722	0	0	0	570	02/01/2027
00206R300	AT&T INC		12/10/2020	JP MORGAN SECURITIES INC.	X X X	26,376	24,600	25,315	0	0	(562)	342	(904)	0	25,012	0	1,364	1,364	987	11/01/2066
00206RCZ3	AT&T INC		06/29/2020	Various	X X X	314,993	307,000	314,712	311,030	0	(2,268)	0	(2,268)	0	308,763	0	(1,763)	(1,763)	20,311	02/15/2021
00206RME9	AT&T INC		09/23/2020	Not Available	X X X	489	492	468	0	0	0	0	0	468	0	21	21	0	09/15/2059	
00435QAA5	ACC 2018-1 A - ABS		02/20/2020	Paydown	X X X	29,111	29,111	29,110	29,109	0	2	0	2	0	29,111	0	0	0	91	12/21/2020
00440EA74	CHUBB INA HOLDINGS INC		11/03/2020	Maturity @ 100.00	X X X	220,000	220,000	222,486	220,635	0	(635)	0	(635)	0	220,000	0	0	0	5,060	11/03/2020
00912XBE3	AIR LEASE CORP		05/06/2020	TORONTO DOMINION SECS USA INC	X X X	193,975	208,000	206,523	207,079	0	157	0	157	0	207,236	0	(13,261)	(13,261)	5,925	01/15/2022
00971TAJ0	AKAMAI TECHNOLOGIES INC		04/17/2020	Various	X X X	577,321	475,000	478,318	478,167	0	(103)	0	(103)	0	478,064	0	99,257	99,257	201	05/01/2025
00971TAL5	AKAMAI TECHNOLOGIES INC		08/27/2020	NOMURA SECURITIES INTL INC	X X X	290,530	250,000	247,019	247,030	0	252	0	252	0	247,282	0	43,248	43,248	977	09/01/2027
010392FQ6	ALABAMA POWER CO		12/09/2020	JANE STREET EXECUTION SERVICES LLC	X X X	374,048	365,000	364,701	364,863	0	61	0	61	0	364,924	0	9,124	9,124	10,706	03/30/2022
021369AA1	ALTAIR ENGINEERING INC		12/14/2020	JP MORGAN SECURITIES LLC	X X X	33,862	25,000	25,863	25,625	232	(186)	0	46	0	25,671	0	8,191	8,191	65	06/01/2024
02156BAF0	ALTERYX INC		10/08/2020	Various	X X X	286,866	275,000	281,933	0	0	(155)	0	(155)	0	281,775	0	5,091	5,091	458	08/01/2026
023608AF9	AMEREN CORP		10/15/2020	Call @ 100.00	X X X	625,000	625,000	619,931	622,414	0	2,336	0	2,336	0	624,750	0	250	250	15,469	11/15/2020
023767AA4	AMERICAN AIRLINES 2011-1 PASS THROUGH TR		05/12/2020	Various	X X X	209,086	250,708	272,645	263,490	0	(4,113)	0	(4,113)	0	259,377	0	(50,292)	(50,292)	10,017	07/31/2022
023770AA8	AMERICAN AIRLINES 2015-1 PASS THROUGH TR		11/01/2020	Paydown	X X X	25,286	25,286	26,978	0	0	(40)	0	(40)	0	26,938	0	(1,652)	(1,652)	641	11/01/2028
02377UAB0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		06/09/2020	Various	X X X	165,865	213,542	219,673	218,527	0	(663)	0	(663)	0	217,864	0	(51,999)	(51,999)	9,358	07/15/2024
03464LAA4	AOMT 2020-4 A1 - CMO/RMBS		12/01/2020	Paydown	X X X	83,914	83,914	83,913	0	0	0	0	0	83,913	0	1	1	344	05/26/2065	
03464WAA0	AOMT 2020-5 A1 - RMBS		12/01/2020	Paydown	X X X	61,189	61,189	61,188	0	0	0	0	0	61,188	0	1	1	175	05/25/2065	
03465AAA7	AOMT 2020-6 A1 - CMO/RMBS		12/28/2020	Paydown	X X X	57,143	57,143	57,143	0	0	0	0	0	57,143	0	0	0	172	05/25/2065	
03764UAW3	APID XVI CR - CDO		03/25/2020	Paydown	X X X	350,000	350,000	348,250	348,601	0	102	0	102	0	348,702	0	1,298	1,298	6,175	01/21/2025
04033JAB7	ARIFL 2019-A A2A - ABS		12/15/2020	Paydown	X X X	84,626	84,626	85,151	85,071	0	(109)	0	(109)	0	84,962	0	(336)	(336)	1,392	11/15/2027
04364UAF2	ACER 2016-2 D - ABS		02/13/2020	JP MORGAN SECURITIES LLC	X X X	198,596	198,000	202,161	198,538	0	(128)	0	(128)	0	198,410	0	186	186	1,571	09/12/2022
04364UAG0	ACER 2016-2 E - ABS		02/13/2020	JP MORGAN SECURITIES LLC	X X X	156,017	155,000	162,683	156,015	0	(175)	0	(175)	0	155,839	0	178	178	1,988	10/10/2024
04364YAF4	ACER 2017-2 D - ABS		02/13/2020	CREDIT SUISSE SECURITIES (USA)	X X X	402,188	394,000	393,977	393,985	0	1	0	1	0	393,986	0	8,202	8,202	2,649	10/10/2025
04365AAG3	ACER 181 E - ABS		02/13/2020	BONY MELLON/BMO CAP MKTS	X X X	382,223	365,000	364,913	364,937	0	3	0	3	0	364,940	0	17,283	17,283	3,641	03/10/2025
04365TAF4	ACER 2018-2 D - ABS		02/13/2020	CREDIT SUISSE SECURITIES (USA)	X X X	468,721	447,000	446,832	446,870	0	6	0	6	0	446,876	0	21,846	21,846	3,504	07/10/2024
04365UAL8	ACER 191 D - ABS		02/13/2020	X X X	X X X	576,950	559,000	558,815	558,839	0	4	0	4	0	558,843	0	18,107	18,107	3,664	05/12/2025
04973PAB5	ATTN 3 A1B - CDO		02/19/2020	Various	X X X	167,559	170,213	168,755	167,667	0	15	0	15	0	167,681	0	(123)	(123)	1,380	10/11/2042

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05253JAR2	AUSTRALIA AND NEW ZEALAND BANKING GROUP		08/19/2020	Maturity @ 100.00	X X X	950,000	950,000	950,921	950,567	0	(567)	0	(567)	0	950,000	0	0	0	20,188	08/19/2020
053332AN2	AUTOZONE INC		12/09/2020	MARKETAXESS	X X X	338,439	325,000	313,365	320,448	0	1,368	0	1,368	0	321,815	0	16,624	16,624	13,133	01/15/2023
05363UAL7	AVERY IV D - CDO	C	02/19/2020	Various	X X X	603,060	600,000	601,425	601,172	0	(89)	0	(89)	0	601,083	0	1,977	1,977	10,728	04/27/2026
05363UAW3	AVERY IV CR - CDO	C	02/14/2020	BAIRD, ROBERT W., & COMPANY IN CREDIT SUISSE SECURITIES (USA)	X X X	300,180	300,000	300,510	300,432	0	(40)	0	(40)	0	300,392	0	(212)	(212)	4,155	04/27/2026
05363XAOQ	AVERY 5R CR - CDO	C	02/19/2020	MORGAN SECURITIES-FIXED INC	X X X	401,240	400,000	400,760	400,666	0	(28)	0	(28)	0	400,638	0	602	602	5,442	07/17/2026
05369AAA9	AVIATION CAPITAL GROUP LLC		05/19/2020	DEUTSCHE BANK SECURITIES, INC	X X X	224,000	350,000	359,860	359,417	0	(425)	0	(425)	0	358,992	0	(134,992)	(134,992)	6,806	11/01/2027
05377RDJ0	AESOP 2019-1 C - ABS		02/12/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	255,664	247,000	246,953	246,967	0	2	0	2	0	246,969	0	8,695	8,695	1,678	03/20/2023
054561AM7	EQUITABLE HOLDINGS INC		05/14/2020	Various	X X X	865,996	875,000	943,084	942,779	0	(414)	0	(414)	0	942,364	0	(76,368)	(76,368)	25,278	04/20/2048
05492CAL1	BBCMS 2018-RRI D - CMBS		02/19/2020	Maturity @ 100.00	X X X	1,315,000	1,315,000	1,315,000	1,315,000	0	0	0	0	0	1,315,000	0	0	0	9,196	02/15/2033
05523UAM2	BAE SYSTEMS HOLDINGS INC		12/15/2020	Maturity @ 100.00	X X X	300,000	300,000	298,713	299,282	0	718	0	718	0	300,000	0	0	0	8,550	12/15/2020
05541VA44	BG ENERGY CAPITAL PLC	C	12/09/2020	Maturity @ 100.00	X X X	325,000	325,000	345,010	328,310	0	(3,310)	0	(3,310)	0	325,000	0	0	0	13,000	12/09/2020
05584PAD9	BMWLT 2017-2 A3 - ABS		03/20/2020	Paydown	X X X	186,307	186,307	186,307	186,307	0	0	0	0	0	186,308	0	0	0	486	10/20/2020
056059AA6	BX 18IND A - CMBS		09/15/2020	Paydown	X X X	125,065	125,065	125,065	125,065	0	(132)	0	(132)	0	124,933	0	132	132	1,264	11/15/2035
06051GFZ7	BANK OF AMERICA CORP		10/19/2020	AMERICA/FIXED INCOME	X X X	408,300	400,000	394,396	395,530	0	1,241	0	1,241	0	396,770	0	11,530	11,530	10,012	10/21/2022
06051GGP8	BANK OF AMERICA CORP		02/27/2020	AMERICA/FIXED INCOME	X X X	432,190	431,000	432,590	431,314	0	(90)	0	(90)	0	431,224	0	965	965	6,155	07/21/2021
064159VJ2	BANK OF NOVA SCOTIA	C	12/10/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	42,982	40,000	40,000	0	0	0	0	0	40,000	0	2,982	2,982	1,034	12/31/2049	
07331UAA6	BOMFT 2017-SPL5 A - CMO/RMBS		12/28/2020	Paydown	X X X	168,679	168,679	170,682	171,060	0	(331)	0	(331)	0	170,729	0	(2,050)	(2,050)	3,181	06/28/2057
07332BAA7	BOMFT 2017-RT1 A1 - RMBS		12/28/2020	Paydown	X X X	204,246	204,246	203,608	203,532	0	122	0	122	0	203,653	0	593	593	3,853	03/28/2057
09709TED9	BOFA FINANCE LLC		09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	766,548	825,000	806,923	610,635	0	674	11,701	(11,028)	0	812,942	0	(46,394)	(46,394)	1,082	05/01/2023
09739CAB8	BOINGO WIRELESS INC		03/02/2020	BMO NESBITT BURNS INC	X X X	207,844	225,000	199,139	198,781	3,710	972	0	4,682	0	203,463	0	4,381	4,381	956	10/01/2023
10922NAF0	BRIGHTHOUSE FINANCIAL INC		12/11/2020	Citigroup (SSB)	X X X	15,648	15,000	11,964	12,404	0	42	449	(407)	0	11,996	0	3,651	3,651	691	06/22/2047
11120VAH6	BRIXMOR OPERATING PARTNERSHIP LP		05/19/2020	Citi Bank	X X X	500,703	525,000	523,971	524,026	0	54	0	54	0	524,079	0	(23,376)	(23,376)	11,189	05/15/2029
124857AN3	VIACOMCBS INC		05/14/2020	MILLENIUM ADVISORS LLC	X X X	557,100	600,000	594,294	594,592	0	55	0	55	0	594,647	0	(37,547)	(37,547)	23,230	01/15/2045
12508VAB9	CCG 2018-1 A2 - ABS		12/14/2020	Paydown	X X X	110,735	110,735	110,729	110,735	0	(1)	0	(1)	0	110,734	0	1	1	1,412	06/16/2025
125261AA5	CFG 191 A - ABS	C	02/19/2020	Wells Fargo BK	X X X	819,618	809,000	808,996	808,997	0	2	0	2	0	808,999	0	10,619	10,619	8,246	08/15/2029
12553HAA6	CIM 2017-7 A - CMO/RMBS		12/01/2020	Paydown	X X X	191,207	191,207	192,907	192,885	0	(166)	0	(166)	0	192,719	0	(1,512)	(1,512)	3,321	04/25/2057
12592RBF5	COMM 2014-CCRE21 A3 - CMBS		12/01/2020	Paydown	X X X	2,803	2,803	2,978	2,978	0	(19)	0	(19)	0	2,959	0	(155)	(155)	52	12/12/2047
12596JAC7	CNH 2019-A A3 - ABS		12/15/2020	Paydown	X X X	46,822	46,822	46,812	46,815	0	3	0	3	0	46,818	0	4	4	1,388	04/15/2024
126117AV2	CNA FINANCIAL CORP		12/09/2020	GOLDMAN	X X X	693,716	590,000	589,422	589,454	0	69	0	69	0	589,523	0	104,193	104,193	25,567	05/01/2029
12623SAD2	COMM 2012-CCRE5 A3 - CMBS		03/01/2020	Paydown	X X X	103,843	103,843	102,489	102,841	0	59	0	59	0	102,900	0	943	943	885	12/12/2045
12626BAW4	COMM 2013-CCRE10 D - CMBS		02/18/2020	BARCLAYS CAPITAL INC	X X X	570,796	542,000	517,672	523,136	0	685	0	685	0	523,821	0	46,976	46,976	5,768	08/10/2046
126349AF6	CSG SYSTEMS INTERNATIONAL INC		09/24/2020	Various	X X X	538,952	500,000	554,696	235,383	0	(11,402)	12,042	(23,445)	0	523,719	0	15,233	15,233	15,164	03/15/2036
126650CX6	CVS HEALTH CORP		12/17/2020	Call @ 100.00	X X X	103,301	87,000	102,456	0	0	(674)	0	(674)	0	101,783	0	(14,783)	(14,783)	9,355	03/25/2028
12665VAA0	CVSPAS 14 A2 - CMBS		12/10/2020	Paydown	X X X	10,097	10,097	9,469	9,474	0	106	0	106	0	9,580	0	517	517	229	08/11/2036
13976MAC8	AFIN 2018-1 A3 - ABS		11/20/2020	Paydown	X X X	792,641	792,641	792,505	792,616	0	11	0	11	0	792,627	0	14	14	9,953	01/20/2022
14042E3Y4	CAPITAL ONE (NEW YORK BRANCH) NA		06/03/2020	Not Available	X X X	306,435	300,000	299,154	299,796	0	58	0	58	0	299,854	0	6,581	6,581	7,793	07/23/2021
14042RHC8	CAPITAL ONE NA		06/03/2020	Not Available	X X X	800,970	775,000	773,233	774,053	0	165	0	165	0	774,218	0	26,752	26,752	17,229	08/08/2022
15189TAV9	CENTERPOINT ENERGY INC		03/25/2020	Various	X X X	354,390	350,000	355,555	355,149	0	(108)	0	(108)	0	355,041	0	(651)	(651)	6,033	11/01/2028
15189WAG5	CENTERPOINT ENERGY RESOURCES CORP		10/15/2020	Call @ 100.00	X X X	600,000	600,000	613,290	606,432	0	(6,432)	0	(6,432)	0	600,000	0	0	0	33,750	01/15/2021
163092AD1	CHEGG INC		05/08/2020	Jefferies	X X X	368,944	275,000	256,586	257,263	0	1,194	0	1,194	0	226,457	0	110,487	110,487	226	03/15/2025
16411RAG4	CHENIERE ENERGY INC		09/22/2020	Various	X X X	164,531	275,000	215,188	216,463	190	524	0	714	0	217,177	0	(52,646)	(52,646)	9,087	03/15/2045
165183CJ1	CFII 201 A1 - ABS		12/15/2020	Paydown	X X X	27,471	27,471	27,470	0	0	0	0	0	27,470	0	1	1	66	08/15/2032	
171798AC5	CIMAREX ENERGY CO		05/12/2020	Citi Bank	X X X	355,466	375,000	380,550	378,180	0	(248)	0	(248)	0	377,932	0	(22,466)	(22,466)	7,428	06/01/2024
171798AD3	CIMAREX ENERGY CO		05/12/2020	MARKETAXESS	X X X	476,123	525,000	535,500	535,006	0	(442)	0	(442)	0	534,565	0	(58,442)	(58,442)	10,181	05/15/2027

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Sign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
172967BU4	CITIGROUP INC		12/11/2020	JANE STREET EXECUTION SERVICES LLC	X X X	365,582	275,000	307,491	300,729	0	(1,351)	0	(1,351)	0	299,378	0	66,204	66,204	21,228	02/22/2033
17305EGE9	CCCIT 2017-A6 A6 - ABS		02/13/2020	Citi Bank	X X X	588,341	590,000	590,000	590,000	0	0	0	0	0	590,000	0	(1,659)	(1,659)	2,596	05/14/2029
17328BAA2	CMLTI 19IMC1 A1 - CMO/RMBS		12/01/2020	Paydown	X X X	49,558	49,558	49,531	49,531	0	(29)	0	(29)	0	49,502	0	56	56	675	07/25/2049
196860AA8	COLT 194 A1 - CMO/RMBS		12/01/2020	Paydown	X X X	110,227	110,227	110,226	110,226	0	(12)	0	(12)	0	110,214	0	13	13	1,308	11/25/2049
21079VAA1	UNITED AIRLINES INC - ABS		05/14/2020	Various	X X X	238,559	261,861	278,170	264,802	0	(2,502)	0	(2,502)	0	262,300	0	(23,741)	(23,741)	10,407	07/12/2022
22822VAA9	CROWN CASTLE INTERNATIONAL CORP		07/03/2020	Various	X X X	50,779	50,000	51,319	50,306	0	(149)	0	(149)	0	50,156	0	(156)	(156)	2,294	02/15/2021
233864AD9	DTRT 2018-1 A4 - ABS		12/15/2020	Paydown	X X X	770,000	770,000	769,948	769,972	0	25	0	25	0	769,997	0	3	3	21,738	11/15/2024
24702JAG4	DEFT WFB D - ABS		02/13/2020	CREDIT SUISSE SECURITIES (USA)	X X X	251,230	250,000	249,976	249,988	0	2	0	2	0	249,990	0	1,240	1,240	1,272	10/23/2023
247358AA2	DELTA AIR LINES INC - ABS		05/07/2020	Various	X X X	272,366	272,366	290,750	280,416	0	(5,091)	0	(5,091)	0	275,324	0	(2,959)	(2,959)	6,469	11/07/2021
252131AJ6	DEXCOM INC		09/22/2020	MORGAN STANLEY CO	X X X	51,703	50,000	50,406	50,406	0	(12)	3,494	(3,506)	0	50,396	0	1,307	1,307	45	11/15/2025
25466AAF8	DISCOVER BANK		12/09/2020	JANE STREET EXECUTION SERVICES LLC	X X X	304,818	300,000	299,196	299,800	0	119	0	119	0	299,919	0	4,899	4,899	12,853	08/09/2021
254687FN1	WALT DISNEY CO		11/23/2020	Various	X X X	211,251	191,000	190,895	0	0	13	0	13	0	190,908	0	20,343	20,343	4,266	03/24/2025
254709AM0	DISCOVER FINANCIAL SERVICES		12/09/2020	MARKETAXESS	X X X	793,597	700,000	681,660	683,309	0	1,949	0	1,949	0	685,258	0	108,339	108,339	38,426	02/09/2027
25470XAE5	DISH DBS CORP		05/12/2020	MORGAN SECURITIES-FIXED INC	X X X	378,769	375,000	390,000	379,136	0	(1,025)	0	(1,025)	0	378,111	0	658	658	11,461	06/01/2021
25746UCJ6	DOMINION ENERGY INC		12/09/2020	JP Morgan	X X X	151,376	150,000	149,786	149,928	0	42	0	42	0	149,970	0	1,405	1,405	3,967	08/15/2021
25746UCR8	DOMINION ENERGY INC		12/09/2020	TDBank	X X X	383,741	375,000	374,460	374,771	0	106	0	106	0	374,877	0	8,864	8,864	14,495	01/15/2022
28108PAA4	ESLFT 2012-A AP - ABS		07/01/2020	Paydown	X X X	17,426	17,426	16,467	17,426	0	0	0	0	0	17,426	0	0	0	454	10/01/2025
28108PAB2	ESLFT 2012-A AT - ABS		03/03/2020	Various	X X X	222,372	222,206	222,631	222,973	0	(114)	0	(114)	0	222,859	0	(487)	(487)	4,037	10/01/2025
28370TAA7	KINDER MORGAN ENERGY PARTNERS LP		04/01/2020	Maturity @ 100.00	X X X	900,000	900,000	931,977	907,576	0	(7,576)	0	(7,576)	0	900,000	0	0	0	29,250	04/01/2020
290876AD3	EMERA INC	C	12/11/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	28,805	25,000	27,375	27,278	0	(292)	0	(292)	0	26,987	0	1,818	1,818	1,688	06/15/2076
29273RAX7	ENERGY TRANSFER OPERATING LP		02/14/2020	Call @ 100.00	X X X	328,404	325,000	330,317	326,392	0	(285)	0	(285)	0	326,107	0	(1,107)	(1,107)	8,387	10/01/2020
29373KAB9	EFF 2020-1 A2 - ABS		12/20/2020	Paydown	X X X	27,464	27,464	27,460	0	0	2	0	2	0	27,462	0	3	3	3	12/22/2025
29373LAB7	EFF 2018-1 A2 - ABS		12/20/2020	Paydown	X X X	301,039	301,039	301,009	301,030	0	4	0	4	0	301,034	0	5	5	4,670	10/20/2023
29379VAP8	ENTERPRISE PRODUCTS OPERATING LLC		09/01/2020	Maturity @ 100.00	X X X	900,000	900,000	928,017	917,554	0	(17,554)	0	(17,554)	0	900,000	0	0	0	46,800	09/01/2020
29404KAD8	ENVESTNET INC		09/22/2020	Jefferies	X X X	99,878	100,000	103,500	0	0	(67)	0	(67)	0	103,433	0	(3,556)	(3,556)	71	08/15/2025
29429JAJ9	CGCMT 2019-PRM D - CMBS		02/18/2020	BARCLAYS CAPITAL INC	X X X	401,479	381,000	392,429	391,393	0	(316)	0	(316)	0	391,077	0	10,402	10,402	3,637	05/12/2036
30225VAD9	EXTRA SPACE STORAGE LP		09/22/2020	JP MORGAN SECURITIES LLC	X X X	356,144	300,000	307,135	352,125	(44,990)	(6,853)	0	(51,843)	0	300,282	0	55,861	55,861	9,193	10/01/2035
302941AP4	FTI CONSULTING INC		09/22/2020	Various	X X X	374,161	275,000	260,096	211,591	0	459	8,944	(8,485)	0	264,059	0	110,102	110,102	3,133	08/15/2023
337932AC1	FIRSTENERGY CORP		12/14/2020	Citi Bank	X X X	352,978	250,000	322,195	318,547	0	(4,302)	0	(4,302)	0	314,244	0	38,733	38,733	20,025	11/15/2031
34528QFR0	FORDF 2017-2 B - ABS		09/15/2020	Various	X X X	1,000,000	1,000,000	985,625	996,028	0	3,972	0	3,972	0	1,000,000	0	0	0	17,550	09/15/2022
34528QGS7	FORDF 2019-1 A - ABS		05/06/2020	JP MORGAN SECURITIES LLC	X X X	274,553	279,000	278,960	278,970	0	(41)	0	(41)	0	278,928	0	(4,375)	(4,375)	3,147	03/15/2024
34528QH4	FORDF 2019-4 A - ABS		05/06/2020	BNP Paribas	X X X	213,538	220,000	219,974	219,975	0	(33)	0	(33)	0	219,943	0	(6,405)	(6,405)	2,132	09/15/2026
34530RAA6	FORDR 2015-REV1 A - ABS		01/15/2020	Paydown	X X X	1,250,000	1,250,000	1,235,938	1,249,794	0	206	0	206	0	1,250,000	0	0	0	2,208	07/15/2026
34539ZH9	FORD MOTOR CREDIT COMPANY LLC		05/06/2020	CREDIT AGRICOLE	X X X	358,369	375,000	375,000	375,000	0	0	0	0	0	375,000	0	(16,631)	(16,631)	8,182	10/12/2021
34959JAK4	FORTIVE CORP		09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	X X X	75,003	75,000	74,250	74,329	0	229	0	229	0	74,558	0	445	445	727	02/15/2022
36164QMS4	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	06/18/2020	JP MORGAN SECURITIES LLC	X X X	887,017	881,000	864,163	873,244	0	4,174	0	4,174	0	877,418	0	9,599	9,599	12,437	11/15/2020
36166RAA2	GCAT 20NQM2 A1 - CMO/RMBS		12/25/2020	Paydown	X X X	19,171	19,171	19,171	0	0	0	0	0	0	19,171	0	0	0	67	04/25/2065
36167CAA4	GCAT 19RPL1 A1 - CMO/RMBS		12/25/2020	Paydown	X X X	150,420	150,420	150,844	150,835	0	(205)	0	(205)	0	150,630	0	(210)	(210)	2,362	10/25/2068
361886BU7	GFORT 184 A1 - ABS		05/06/2020	RBC CAPITAL MARKETS	X X X	324,109	319,000	326,564	324,799	0	(1,176)	0	(1,176)	0	323,623	0	486	486	4,435	09/15/2023
36255YAA9	GSMS 183PCK A - CMBS		02/10/2020	CREDIT SUISSE SECURITIES (USA)	X X X	249,844	250,000	250,625	250,279	0	(18)	0	(18)	0	250,261	0	(418)	(418)	1,295	09/30/2031
36255YAE1	GSMS 183PCK B - CMBS		02/18/2020	BARCLAYS CAPITAL INC	X X X	1,384,250	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(15,750)	(15,750)	10,304	09/30/2031
36259DAJ2	GSMS 18HART C - CMBS		02/19/2020	Various	X X X	259,163	259,000	259,000	259,000	0	0	0	0	0	259,000	0	163	163	1,649	10/15/2031
36259DAL7	GSMS 18HART D - CMBS		02/19/2020	Various	X X X	601,000	601,000	601,000	601,000	0	0	0	0	0	601,000	0	0	0	4,375	10/15/2031
36962G3P7	GENERAL ELECTRIC CO		02/26/2020	Various	X X X	68,576	53,000	57,451	57,427	0	(25)	0	(25)	0	57,402	0	11,174	11,174	1,887	01/14/2038
380881EK4	GCCT 2018-1 A - ABS	A	03/03/2020	BZW SECS	X X X	1,263,867	1,250,000	1,240,479	1,246,517	0	549	0	549	0	1,247,066	0	16,801	16,801	7,278	01/15/2023

E14.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Sign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38141GES9	GOLDMAN SACHS GROUP INC		12/09/2020	MARKETAXESS	X X X	501,124	400,000	455,599	439,425	0	(4,621)	0	(4,621)	0	434,804	0	66,320	66,320	33,452	01/15/2027
38141GGS7	GOLDMAN SACHS GROUP INC		11/16/2020	GOLDMAN	X X X	334,719	315,000	330,923	325,808	0	(4,514)	0	(4,514)	0	321,295	0	13,424	13,424	23,848	01/24/2022
38141GVP6	GOLDMAN SACHS GROUP INC		08/17/2020	Call @ 100.00	X X X	295,000	295,000	295,379	295,049	0	(52)	0	(52)	0	294,996	0	4	4	7,436	09/15/2020
393657AK7	GREENBRIER COMPANIES INC		09/22/2020	Various	X X X	520,654	600,000	605,087	556,470	0	(82)	0	(82)	0	603,232	0	(82,578)	(82,578)	15,898	02/01/2024
401617AC9	GUESS? INC		04/28/2020	NOMURA SECURITIES																
40414LAG4	HEALTHPEAK PROPERTIES INC		07/09/2020	Various	X X X	219,660	375,000	362,650	363,213	0	819	0	819	0	364,032	0	(144,372)	(144,372)	3,940	04/15/2024
404280AK5	HSBC HOLDINGS PLC	C	06/02/2020	Not Available	X X X	652,062	618,000	616,986	617,212	0	162	0	162	0	617,374	0	626	626	52,339	08/01/2022
40443RAL5	HPLY 2019-HIT D - CMBS		02/19/2020	Various	X X X	482,684	465,000	479,136	472,985	0	(2,724)	0	(2,724)	0	470,260	0	12,424	12,424	16,074	04/05/2021
416515BD5	HARTFORD FINANCIAL SERVICES GROUP INC		02/19/2020	Various	X X X	269,086	268,261	268,261	268,261	0	(17)	0	(17)	0	268,244	0	842	842	1,856	11/17/2036
427866AY4	HERSHEY CO		04/17/2020	FUNB FUNDS II	X X X	519,524	425,000	420,737	420,865	0	48	0	48	0	420,913	0	98,612	98,612	11,220	03/15/2048
43789XAA2	HOF 202 A1 - CMO/RMBS		05/15/2020	Maturity @ 100.00	X X X	250,000	250,000	249,835	249,969	0	28	0	28	0	249,997	0	3	3	3,625	05/15/2020
45765UAB9	INSIGHT ENTERPRISES INC		12/25/2020	Paydown	X X X	33,364	33,364	33,364	33,364	0	0	0	0	0	33,364	0	0	0	186	05/25/2065
45781MAB7	THERAVANCE INC		11/09/2020	Jefferies	X X X	327,862	300,000	319,187	0	0	(309)	0	(309)	0	309,104	0	18,758	18,758	344	02/15/2025
458660AD9	INTERDIGITAL INC		03/04/2020	CREDIT SUISSE SECURITIES (USA)	X X X	240,145	225,000	220,561	220,795	0	126	0	126	0	220,922	0	19,223	19,223	3,141	08/15/2025
45866FAC8	INTERCONTINENTAL EXCHANGE INC		03/01/2020	Maturity @ 100.00	X X X	456,000	456,000	467,963	457,131	0	(1,131)	0	(1,131)	0	456,000	0	0	0	3,420	03/01/2020
45867GAB7	INTERDIGITAL WIRELESS INC		06/24/2020	Various	X X X	474,956	471,000	480,849	473,701	0	(1,557)	0	(1,557)	0	472,145	0	(1,145)	(1,145)	11,296	12/01/2020
459200JW2	INTERNATIONAL BUSINESS MACHINES CORP		09/22/2020	BARCLAYS CAPITAL INC./LE	X X X	231,687	225,000	226,770	0	0	(249)	0	(249)	0	226,521	0	5,167	5,167	3,663	06/01/2024
462222AA8	IONIS PHARMACEUTICALS INC		03/05/2020	Various	X X X	447,696	440,000	439,974	439,982	0	5	0	5	0	439,987	0	13	13	11,563	05/13/2021
46591JAL0	JPMCC 2019-BROOK D - CMBS		09/23/2020	Various	X X X	470,850	500,000	480,972	0	0	1,511	0	1,511	0	482,482	0	(11,632)	(11,632)	478	12/15/2024
46623EKG3	JPMORGAN CHASE & CO		02/20/2020	Various	X X X	965,408	963,000	963,531	963,469	0	(20)	0	(20)	0	963,449	0	1,959	1,959	5,953	09/17/2029
46640NAP3	JPMBB 2013-C15 D - CMBS		05/29/2020	SAMUEL A RAMIREZ & COMPANY INC	X X X	852,720	850,000	851,131	850,690	0	(461)	0	(461)	0	850,229	0	2,491	2,491	15,552	08/15/2021
46647PAE6	JPMORGAN CHASE & CO		02/12/2020	MORGAN STANLEY CO	X X X	989,000	920,000	982,352	982,000	0	(1,834)	0	(1,834)	0	980,165	0	8,835	8,835	9,887	11/17/2045
46647PAP1	JPMORGAN CHASE & CO		11/13/2020	JP MORGAN SECURITIES LLC	X X X	361,515	350,000	347,610	348,029	0	506	0	506	0	348,535	0	12,980	12,980	10,310	04/25/2023
46647PAS5	JPMORGAN CHASE & CO		05/29/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	931,604	875,000	875,000	875,000	0	0	0	0	0	875,000	0	56,604	56,604	18,944	04/23/2024
46650JAD6	JPMMT 2018-6 1A4 - CMO/RMBS		09/17/2020	Not Available	X X X	261,158	255,000	255,000	255,000	0	0	0	0	0	255,000	0	6,158	6,158	6,795	06/18/2022
46650MAQ0	JPMMT 2018-8 A15 - CMO/RMBS		09/25/2020	Paydown	X X X	358,757	358,757	361,070	360,944	0	(426)	0	(426)	0	360,518	0	(1,761)	(1,761)	5,284	12/25/2048
46651MAL0	JPMCC 19MFP D - CMBS		08/25/2020	Paydown	X X X	132,489	132,489	133,332	133,342	0	(48)	0	(48)	0	133,293	0	(805)	(805)	1,922	01/25/2049
47787XAC1	JDOT 2017 A3 - ABS		02/11/2020	JP MORGAN SECURITIES LLC	X X X	578,234	575,000	575,000	575,000	0	0	0	0	0	575,000	0	3,234	3,234	3,229	07/15/2036
48123VAD4	J2 GLOBAL INC		04/15/2020	Paydown	X X X	61,622	61,622	61,613	61,615	0	4	0	4	0	61,620	0	2	2	201	04/15/2021
48129KAE0	JPMORGAN CHASE FINANCIAL COMPANY LLC		09/22/2020	Jefferies	X X X	154,200	175,000	180,987	0	0	(524)	0	(524)	0	180,463	0	(26,263)	(26,263)	2,629	11/01/2026
48242WAB2	KBR INC		09/22/2020	JP MORGAN SECURITIES LLC	X X X	98,915	100,000	102,061	0	0	(61)	0	(61)	0	102,000	0	(3,085)	(3,085)	99	05/01/2023
483548AF0	KAMAN CORP		09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	57,560	50,000	54,069	0	0	(191)	3,217	(3,408)	0	53,884	0	3,676	3,676	497	11/01/2023
493268BJ4	KSLT 2002-A 2A2 - ABS		12/08/2020	JP MORGAN SECURITIES LLC	X X X	474,142	450,000	532,400	0	0	(13,680)	20,365	(34,045)	0	498,354	0	(24,212)	(24,212)	14,151	05/01/2024
493268CK0	KSLT 2005-A 2B - ABS		02/27/2020	Various	X X X	110,651	112,974	107,926	104,815	0	25	0	25	0	104,840	0	5,811	5,811	6,93	08/27/2031
49926DAB5	KNOWLES CORP		02/27/2020	Various	X X X	218,539	222,007	213,305	211,562	0	326	0	326	0	211,888	0	6,650	6,650	1,091	09/27/2038
50077LAB2	KRAFT HEINZ FOODS CO		09/22/2020	BARCLAYS CAPITAL INC./LE	X X X	340,579	325,000	343,426	0	0	(6,848)	67,044	(73,892)	0	336,712	0	3,867	3,867	9,477	11/01/2021
53220KAF5	LIGAND PHARMACEUTICALS INC		05/12/2020	JP Morgan	X X X	569,663	625,000	540,650	541,722	0	563	0	563	0	542,284	0	27,378	27,378	12,381	06/01/2046
538034AQ2	LIVE NATION ENTERTAINMENT INC		03/17/2020	BARCLAYS CAPITAL INC./LE	X X X	297,142	350,000	296,247	301,235	4,523	2,621	0	7,144	0	308,379	0	(11,237)	(11,237)	904	05/15/2023
53944VAP4	LLOYDS BANK PLC	C	08/07/2020	BNP PARIBAS PRIME BROKERAGE	X X X	208,400	200,000	216,028	216,028	0	(8,398)	0	(8,398)	0	207,629	0	771	771	4,528	03/15/2023
53958TAB3	LST 18A A1B - ABS		05/13/2020	Not Available	X X X	277,396	271,000	270,669	270,848	0	49	0	49	0	270,896	0	6,499	6,499	4,819	05/07/2021
55024UAC3	LUMENTUM HOLDINGS INC		02/28/2020	Various	X X X	637,659	647,241	624,417	627,155	0	(3)	0	(3)	0	627,152	0	10,506	10,506	8,895	07/26/2038
552751AA7	MFRA 20NQM2 A1 - CMO/RMBS		09/22/2020	Various	X X X	253,660	225,000	226,160	174,826	0	(58)	0	(58)	0	226,104	0	27,557	27,557	330	12/15/2026
552757AA4	MFRA 2020-NQM3 A1 - RMBS		12/25/2020	Paydown	X X X	22,694	22,694	22,693	0	0	0	0	0	0	22,693	0	0	0	38	04/27/2065
55315FAD2	MMAF 16A A4 - ABS		12/28/2020	Paydown	X X X	11,942	11,942	11,942	0	0	0	0	0	0	11,942	0	0	0	10	01/26/2065
			12/15/2020	Paydown	X X X	209,955	209,955	206,560	207,638	0	643	0	643	0	208,281	0	1,674	1,674	2,220	01/17/2023

E14.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
55608JAE8	MACQUARIE GROUP LTD	C	12/10/2020	WESTPAC BANKING CORP	X X X	251,213	250,000	287,280	256,536	0	(5,999)	0	(5,999)	0	250,537	0	676	676	22,135	01/14/2021
571183AF9	MLR 181 D - ABS		02/13/2020	BONY MELLON/BMO CAP MKTS	X X X	476,336	468,000	467,875	467,926	0	3	0	3	0	467,929	0	8,407	8,407	3,008	06/20/2023
57164YAB3	MARRIOTT VACATIONS WORLDWIDE CORP		09/22/2020	Various	X X X	569,708	600,000	638,759	286,703	0	(4,708)	7,079	(11,787)	0	619,751	0	(50,043)	(50,043)	6,591	09/15/2022
58013MEX8	MCDONALD'S CORP		12/09/2020	Maturity @ 100.00	X X X	255,000	255,000	254,528	254,907	0	93	0	93	0	255,000	0	0	0	7,013	12/09/2020
581557BM6	MCKESSON CORP		11/30/2020	Maturity @ 100.00	X X X	327,000	327,000	326,850	326,930	0	70	0	70	0	327,000	0	0	0	11,936	11/30/2020
58772TAC4	MBALT 2019-A A3 - ABS		12/15/2020	Paydown	X X X	231,067	231,067	231,061	231,064	0	2	0	2	0	231,066	0	1	1	5,676	11/15/2021
59001KA7	MERITOR INC		09/22/2020	Various	X X X	394,197	400,000	410,190	198,544	0	(1,159)	0	(1,159)	0	409,129	0	(14,932)	(14,932)	9,642	10/15/2037
59156RAP3	METLIFE INC		12/11/2020	Various	X X X	498,250	390,000	440,700	0	0	(1,763)	0	(1,763)	0	438,937	0	59,313	59,313	22,746	12/15/2066
59156RAV0	METLIFE INC		05/11/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	150,714	99,000	167,356	0	0	(928)	0	(928)	0	166,428	0	(15,714)	(15,714)	3,015	08/01/2069
59217GBP3	METROPOLITAN LIFE GLOBAL FUNDING I		02/13/2020	BARCLAYS CAPITAL INC	X X X	325,159	325,000	323,573	324,914	0	36	0	36	0	324,951	0	209	209	2,167	04/14/2020
59562VAY3	BERKSHIRE HATHAWAY ENERGY CO		12/10/2020	SUSQUEHANNA FINANCIAL GROUP LLP	X X X	407,486	375,000	390,113	381,856	0	(1,716)	0	(1,716)	0	380,140	0	27,347	27,347	15,195	11/15/2023
59802QAU2	MIDO I BRR - CDO	C	02/14/2020	BAIRD, ROBERT W., & COMPANY IN	X X X	835,644	839,000	839,000	839,000	0	0	0	0	0	839,000	0	(3,356)	(3,356)	11,112	01/15/2024
60871RAH3	MOLSON COORS BEVERAGE CO		05/05/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	345,720	380,000	375,220	375,430	0	39	0	39	0	375,469	0	(29,749)	(29,749)	12,945	07/15/2046
61691XAL7	MSC 2019-PLND D - CMBS		02/20/2020	Wells Fargo BK	X X X	391,000	391,000	391,000	391,000	0	0	0	0	0	391,000	0	0	0	2,662	05/15/2036
61744YAN8	MORGAN STANLEY		12/07/2020	TORONTO DOMINION SECS USA INC	X X X	337,424	320,000	320,528	320,429	0	(128)	0	(128)	0	320,301	0	17,123	17,123	13,778	01/23/2023
61746BDJ2	MORGAN STANLEY		12/09/2020	JANE STREET EXECUTION SERVICES LLC	X X X	320,526	300,000	305,133	302,051	0	(584)	0	(584)	0	301,467	0	19,059	19,059	14,563	02/25/2023
61747WAF6	MORGAN STANLEY		12/10/2020	TDBank	X X X	603,642	600,000	630,636	622,341	0	(19,934)	0	(19,934)	0	602,406	0	1,236	1,236	47,821	01/25/2021
61761DAW2	MSBAM 2012-C6 G - CMBS		01/31/2020	MORGAN STANLEY CO	X X X	328,014	353,000	308,599	322,106	0	893	0	893	0	322,999	0	5,015	5,015	2,780	11/17/2045
61762DAG6	MSBAM 2013-C9 D - CMBS		02/18/2020	BARCLAYS CAPITAL INC	X X X	991,013	965,000	986,994	986,323	0	(851)	0	(851)	0	985,473	0	5,541	5,541	8,911	05/17/2046
61765VAE8	MSC 2015-XLF2 SNC - CMBS		02/18/2020	BARCLAYS CAPITAL INC	X X X	114,660	117,000	113,490	114,802	0	31	0	31	0	114,833	0	(173)	(173)	799	11/17/2026
61768FAN0	MSC 18BOP E - CMBS		02/19/2020	Various	X X X	1,384,872	1,384,000	1,384,000	1,384,000	0	0	0	0	0	1,384,000	0	872	872	9,444	08/15/2033
61769GAG2	MSC 19BPR B - CMBS		02/10/2020	MORGAN STANLEY CO	X X X	401,501	401,000	401,000	401,000	0	0	0	0	0	401,000	0	501	501	2,487	05/15/2036
62405CAE4	MHAWK III C - CDO		02/14/2020	Wells Fargo BK	X X X	901,080	900,000	900,450	900,314	0	(46)	0	(46)	0	900,268	0	812	812	14,757	04/18/2025
62854AAM6	MYLAN II BV		12/09/2020	Bank of America Merrill Lynch	X X X	783,851	775,000	765,238	770,123	0	3,139	0	3,139	0	773,263	0	10,588	10,588	24,141	06/15/2021
629377CG5	NRG ENERGY INC		09/22/2020	GOLDMAN	X X X	227,683	225,000	256,928	255,094	1,281	(4,217)	0	(2,937)	0	252,157	0	(24,474)	(24,474)	5,036	06/01/2048
63254AA6	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		12/10/2020	MARKETAXESS	X X X	951,663	950,000	955,843	954,218	0	(3,893)	0	(3,893)	0	950,325	0	1,338	1,338	33,778	01/12/2021
637417AH9	NATIONAL RETAIL PROPERTIES INC		05/05/2020	SUMRIDGE PARTNERS LLC	X X X	507,029	495,000	503,437	500,403	0	(290)	0	(290)	0	500,113	0	6,915	6,915	9,460	11/15/2025
64828MAA5	NRZT 2017-3 A1 - CMO/RMBS		12/01/2020	Paydown	X X X	237,226	237,226	244,524	244,193	0	172	0	172	0	244,365	0	(7,139)	(7,139)	5,170	04/25/2057
64829FAA9	NRZT 161 A1 - CMO/RMBS		12/01/2020	Paydown	X X X	42,306	42,306	38,289	38,715	0	327	0	327	0	39,042	0	3,264	3,264	865	03/27/2056
64829JAA1	NRZT 2017-1 A - CMO/RMBS		12/01/2020	Paydown	X X X	104,383	104,383	107,451	108,858	0	(214)	0	(214)	0	108,644	0	(4,260)	(4,260)	2,210	02/26/2057
64829VAA4	NRZT 18RPL1 A1 - CMO/RMBS		12/01/2020	Paydown	X X X	38,967	38,967	41,771	0	0	(8)	0	(8)	0	41,763	0	(2,796)	(2,796)	358	12/26/2057
64830GAB2	NRZT 2018-1 A1A - CMO/RMBS		12/01/2020	Paydown	X X X	82,857	82,857	83,912	83,889	0	(165)	0	(165)	0	83,724	0	(867)	(867)	1,754	12/26/2057
64830QAA2	NRZT 20190313 A1 - CMO/RMBS		12/01/2020	Paydown	X X X	134,990	134,990	134,990	134,990	0	13	0	13	0	135,003	0	(13)	(13)	2,526	04/26/2049
65341KBG0	NFMOT 191 A2 - ABS		05/06/2020	CANTOR FITZGERALD + CO.	X X X	619,735	634,000	633,905	633,931	0	6	0	6	0	633,937	0	(14,202)	(14,202)	8,084	02/15/2024
65341KBK1	NFMOT 192 A2 - ABS		05/06/2020	BNP Paribas	X X X	247,000	260,000	259,940	259,944	0	7	0	7	0	259,951	0	(12,951)	(12,951)	2,138	10/15/2024
654740AN9	NISSAN MOTOR ACCEPTANCE CORP		05/06/2020	MORGAN STANLEY CO	X X X	396,837	411,000	407,659	409,686	0	383	0	383	0	410,070	0	(13,233)	(13,233)	6,987	03/08/2021
65479BAD2	NALT 2017-B A3 - ABS		02/18/2020	Paydown	X X X	70,894	70,894	70,882	70,894	0	0	0	0	0	70,894	0	0	0	121	09/15/2020
655044AH8	NOBLE ENERGY INC		05/05/2020	MILLENIUM ADVISORS LLC	X X X	873,278	975,000	972,202	972,566	0	191	0	191	0	972,757	0	(99,479)	(99,479)	18,168	11/15/2024
67020YAN0	NUANCE COMMUNICATIONS INC		02/11/2020	Various	X X X	805,435	625,000	612,643	613,699	0	239	0	239	0	613,938	0	191,497	191,497	2,844	04/01/2025
674599CW3	OCCIDENTAL PETROLEUM CORP		05/04/2020	MORGAN SECURITIES-FIXED INC	X X X	334,400	440,000	243,100	439,471	0	3,009	196,406	(193,397)	0	246,074	0	88,326	88,326	9,493	08/15/2024
674599DB8	OCCIDENTAL PETROLEUM CORP		04/14/2020	GOLDMAN	X X X	224,125	275,000	156,063	322,937	0	(1,785)	164,357	(166,142)	0	156,795	0	67,330	67,330	15,131	07/01/2024
674599DC6	OCCIDENTAL PETROLEUM CORP		04/15/2020	Various	X X X	438,075	600,000	318,000	681,398	0	(1,971)	360,271	(362,243)	0	319,155	0	118,920	118,920	19,557	03/15/2026

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
67514RAP3	OCTR 4R DR - CDO	02/14/2020	Wells Fargo BK	X X X	300,210	300,000	299,940	299,958	0	10	0	10	0	299,968	0	242	242	3,996	08/13/2025	
682189AK1	ON SEMICONDUCTOR CORP	10/12/2020	Various	X X X	565,352	400,000	405,750	403,667	0	(1,834)	0	(1,834)	0	401,833	0	163,519	163,519	2,170	12/01/2020	
693475AX3	PNC FINANCIAL SERVICES GROUP INC	12/09/2020	Bank of America Merrill Lynch	X X X	948,187	870,000	868,338	868,437	0	216	0	216	0	868,652	0	79,535	79,535	31,291	07/23/2026	
697435AD7	PALO ALTO NETWORKS INC	12/21/2020	Various	X X X	613,519	475,000	487,729	486,361	0	(2,806)	0	(2,806)	0	483,556	0	129,963	129,963	4,894	07/01/2023	
70202LAA0	PARSONS CORP	09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	75,252	75,000	75,563	0	0	(11)	0	(11)	0	75,552	0	(300)	(300)	18	08/15/2025	
703343AB9	PATRICK INDUSTRIES INC	04/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	275,625	375,000	351,314	357,167	69	1,504	0	1,573	0	358,740	0	(83,115)	(83,115)	2,583	02/01/2023	
723787AK3	PIONEER NATURAL RESOURCES CO	05/19/2020	Not Available	X X X	304,500	300,000	304,413	301,485	0	(248)	0	(248)	0	301,237	0	3,263	3,263	19,270	07/15/2022	
723787AN7	PIONEER NATURAL RESOURCES CO	12/09/2020	Various	X X X	63,446	50,000	50,125	0	0	(8)	0	(8)	0	50,117	0	13,329	13,329	40	05/15/2025	
74256LAS8	PRINCIPAL LIFE GLOBAL FUNDING II	11/19/2020	Maturity @ 100.00	X X X	477,000	477,000	480,401	478,044	0	(1,044)	0	(1,044)	0	477,000	0	0	0	12,521	11/19/2020	
743424AF0	PROOFPOINT INC	09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	174,294	175,000	180,611	0	0	(185)	0	(185)	0	180,424	0	(6,131)	(6,131)	266	08/15/2024	
744320AV4	PRUDENTIAL FINANCIAL INC	12/10/2020	PERSHING DIV OF DJ SEC LNDING	X X X	131,274	120,000	112,452	112,577	0	136	0	136	0	112,713	0	18,561	18,561	6,970	05/15/2045	
74624MAB8	PURE STORAGE INC	09/22/2020	BARCLAYS CAPITAL INC./LE	X X X	143,414	150,000	154,991	0	0	(942)	4,399	(5,341)	0	149,650	0	(6,237)	(6,237)	177	04/15/2023	
76110WVV5	RASC 2003-KS11 M21 - RMBS	12/28/2020	Paydown	X X X	3,778	3,778	3,712	0	0	0	0	0	0	3,712	0	66	66	5	01/25/2034	
78443CCC6	SLMA 2005-B B - ABS	02/18/2020	JP MORGAN SECURITIES LLC	X X X	136,144	137,022	132,740	132,605	0	278	0	278	0	132,884	0	3,260	3,260	576	06/15/2039	
78443CCD4	SLMA 2005-B C - ABS	02/18/2020	JP MORGAN SECURITIES LLC	X X X	22,593	22,613	22,249	20,965	0	229	0	229	0	21,194	0	1,399	1,399	108	06/15/2039	
78443CCN2	SLMA 2006-A C - ABS	02/18/2020	JP MORGAN SECURITIES LLC	X X X	271,622	272,473	267,237	260,566	0	610	0	610	0	261,176	0	10,446	10,446	1,196	06/15/2039	
785592AE6	SABINE PASS LIQUEFACTION LLC	06/08/2020	Call @ 100.00	X X X	484,328	475,000	513,594	484,006	0	(4,669)	0	(4,669)	0	479,337	0	(4,337)	(4,337)	32,113	02/01/2021	
80281LAC9	SANTANDER UK GROUP HOLDINGS PLC	10/16/2020	Maturity @ 100.00	X X X	200,000	200,000	199,686	199,947	0	53	0	53	0	200,000	0	0	0	5,750	10/16/2020	
80705XAA5	SCHOL 2013-A A - ABS	03/16/2020	Various	X X X	358,420	386,852	346,024	345,874	0	426	0	426	0	346,300	0	12,120	12,120	1,978	01/30/2045	
816851AT6	SEMPRA ENERGY	12/09/2020	GOLDMAN	X X X	416,280	400,000	392,720	397,215	0	939	0	939	0	398,153	0	18,127	18,127	13,736	10/01/2022	
817176AG5	SPARK 1 D - CDO	02/14/2020	Wells Fargo BK	X X X	802,600	800,000	802,622	802,279	0	(87)	0	(87)	0	802,191	0	409	409	15,162	07/17/2026	
81744YAB2	SEMT 2013-4 A2 - CMO/RMBS	12/01/2020	Paydown	X X X	74,798	74,798	75,102	0	0	(7)	0	(7)	0	75,095	0	(297)	(297)	951	04/27/2043	
826919AB8	SILICON LABORATORIES INC	12/15/2020	NOMURA SECURITIES INTL INC	X X X	102,347	75,000	92,124	89,217	0	(6,317)	0	(6,317)	0	82,900	0	19,447	19,447	1,335	03/01/2022	
84858EAA4	SPIRIT AIRLINES CLASS B PASS THROUGH CER	08/31/2020	Various	X X X	488,858	609,798	617,067	615,956	0	(923)	0	(923)	0	615,033	0	(126,175)	(126,175)	24,317	10/01/2025	
84860WAB8	SPIRIT REALTY CAPITAL INC	10/06/2020	Various	X X X	218,688	225,000	233,883	233,743	0	(2,717)	0	(2,717)	0	231,026	0	(12,338)	(12,338)	4,690	05/15/2021	
852234AD5	SQUARE INC	06/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	391,733	275,000	280,095	279,637	0	(657)	0	(657)	0	278,980	0	112,753	112,753	833	05/15/2023	
85771PAQ5	EQUINOR ASA	05/19/2020	MORGAN SECURITIES-FIXED INC	X X X	926,430	750,000	946,613	944,440	0	(2,092)	0	(2,092)	0	942,348	0	(15,918)	(15,918)	19,300	11/08/2043	
86184RAE7	SMPT 2017-STONE C - CMBS	01/21/2020	Paydown	X X X	772,144	772,144	772,144	772,144	0	0	0	0	0	772,144	0	0	0	2,005	08/20/2030	
86184RAF4	SMPT 2017-STONE D - CMBS	01/21/2020	Paydown	X X X	95,864	95,864	95,864	95,864	0	0	0	0	0	95,864	0	0	0	315	08/20/2030	
86787EBA4	TRUIST BANK	10/26/2020	Call @ 100.00	X X X	202,000	202,000	202,000	202,000	0	0	0	0	0	202,000	0	0	0	7,121	10/26/2021	
868459AD0	SUPERNIUS PHARMACEUTICALS INC	09/22/2020	GOLDMAN	X X X	334,870	375,000	379,902	339,439	39,185	(500)	0	38,685	0	378,124	0	(43,254)	(43,254)	1,986	04/01/2023	
87157DAD1	SYNAPTICS INC	09/22/2020	Various	X X X	530,139	425,000	409,401	339,114	0	343	2,764	(2,421)	0	415,242	0	114,897	114,897	539	06/15/2022	
87165BAD5	SYNCHRONY FINANCIAL	05/20/2020	FREIMARK BLAIR & COMPANY, INC/	X X X	431,350	440,000	439,716	439,848	0	29	0	29	0	439,877	0	(8,527)	(8,527)	14,389	08/15/2024	
882384AD2	TEXAS EASTERN TRANSMISSION LP	12/09/2020	BNYMELLON/MIZUHO INTERNATIONAL	X X X	261,511	240,000	238,754	238,968	0	109	0	109	0	239,077	0	22,434	22,434	11,807	01/15/2028	
88327HAN3	THPT 2018-THPT E - CMBS	02/10/2020	JP MORGAN SECURITIES LLC	X X X	482,691	481,188	485,097	481,188	0	0	0	0	0	481,188	0	1,504	1,504	4,120	11/13/2034	
89114QC71	TORONTO-DOMINION BANK	03/04/2020	TORONTO DOMINION SECS USA INC	X X X	396,859	393,000	392,917	392,970	0	15	0	15	0	392,985	0	3,874	3,874	5,811	09/17/2020	
89171UAU3	TPMT 2015-4 A1B - RMBS	12/01/2020	Paydown	X X X	103,746	103,746	103,676	103,705	0	(50)	0	(50)	0	103,655	0	91	91	1,666	04/26/2055	
89171VAK3	TPMT 2015-5 A1B - CMO/RMBS	12/01/2020	Paydown	X X X	37,919	37,919	37,986	37,950	0	(18)	0	(18)	0	37,932	0	(13)	(13)	580	05/25/2055	
89172RAR6	TPMT 2015-6 A1B - CMO/RMBS	12/01/2020	Paydown	X X X	97,429	97,429	94,627	94,974	0	153	0	153	0	95,127	0	2,302	2,302	1,491	04/26/2055	
89172UAA6	TPMT 164 A1 - CMO/RMBS	12/01/2020	Paydown	X X X	147,642	147,642	145,693	146,329	0	60	0	60	0	146,390	0	1,252	1,252	1,850	07/25/2056	
89173FAA8	TPMT 2017-1 A1 - RMBS	12/01/2020	Paydown	X X X	57,489	57,489	57,565	57,537	0	(13)	0	(13)	0	57,524	0	(35)	(35)	911	10/25/2056	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
89175JAA8	TPMT 176 A1 - CMO/RMBS	12/01/2020	Paydown	X X X	82,230	82,230	80,412	80,427	0	157	0	157	0	80,583	0	1,646	1,646	1,363	10/25/2057	
89175VAA1	TPMT 182 A1 - RMBS	12/01/2020	Paydown	X X X	187,459	187,459	186,850	186,862	0	19	0	19	0	186,881	0	578	578	3,610	03/25/2058	
89231AAD3	TAOT 2018-C A3 - ABS	12/15/2020	Various	X X X	261,458	258,457	258,411	258,436	0	4	0	4	0	258,440	0	3,018	3,018	2,618	12/15/2022	
8935268Z9	TRANSCANADA PIPELINES LTD	05/19/2020	JANE STREET EXECUTION SERVICES LLC	X X X	638,658	450,000	660,375	657,491	0	(2,816)	0	(2,816)	0	654,674	0	(16,016)	(16,016)	29,166	01/15/2039	
90184LAF9	TWITTER INC	09/22/2020	JP MORGAN SECURITIES LLC	X X X	215,561	200,000	197,091	0	0	420	0	420	0	197,511	0	18,049	18,049	388	06/15/2024	
902104AB4	II-VI INC	11/17/2020	Various	X X X	531,125	500,000	504,089	503,333	0	(606)	0	(606)	0	502,727	0	28,399	28,399	1,022	09/01/2022	
90266HAL6	UBSCM 2018-NYCH D - CMBS	02/18/2020	BARCLAYS CAPITAL INC	X X X	1,508,000	1,508,000	1,515,540	1,511,252	0	(117)	0	(117)	0	1,511,135	0	(3,135)	(3,135)	10,678	02/18/2032	
902674XF2	UBS AG (LONDON BRANCH)	05/11/2020	Call @ 100.00	X X X	350,000	350,000	350,075	350,009	0	(9)	0	(9)	0	350,000	0	0	0	3,208	06/08/2020	
90269GAC5	UBSCM 2012-C1 A3 - CMBS	05/01/2020	Paydown	X X X	1,931	1,931	1,942	1,938	0	0	0	0	0	1,937	0	(7)	(7)	11	05/12/2045	
90932MAA3	UNITED AIRLINES 2019-2 PASS THROUGH TRUS	11/01/2020	Paydown	X X X	5,615	5,615	5,850	0	0	(14)	0	(14)	0	5,835	0	(220)	(220)	185	11/01/2029	
911684702	UNITED STATES CELLULAR CORP	12/11/2020	JP MORGAN SECURITIES INC.	X X X	15,355	14,375	15,079	0	0	(153)	0	(153)	0	14,926	0	429	429	272	09/01/2069	
92343XAA8	VERINT SYSTEMS INC	09/23/2020	CREDIT SUISSE SECURITIES (USA)	X X X	177,089	175,000	178,485	0	0	(1,716)	13,314	(15,031)	0	176,804	0	285	285	2,144	06/01/2021	
92538LAA9	VERUS 2020-4 A1 - CMO/RMBS	12/01/2020	Paydown	X X X	53,674	53,674	53,673	0	0	78	0	78	0	53,751	0	(77)	(77)	221	05/26/2065	
928298AP3	VISHAY INTERTECHNOLOGY INC	09/22/2020	BARCLAYS CAPITAL INC./LE	X X X	289,080	300,000	299,999	0	0	3	0	3	0	300,002	0	(10,923)	(10,923)	5,231	06/15/2025	
92888CAC1	VFET 181 A3 - ABS	12/15/2020	Paydown	X X X	191,359	191,359	191,326	191,348	0	3	0	3	0	191,351	0	8	8	2,481	02/15/2022	
92890FAT3	WFRBS 2014-C20 A4 - CMBS	12/01/2020	Paydown	X X X	210,079	210,079	214,240	212,676	0	(602)	0	(602)	0	212,074	0	(1,995)	(1,995)	12,867	05/17/2047	
92890PAE4	WFRBS 2013-C14 A5 - CMBS	11/13/2020	GOLDMAN	X X X	496,438	470,000	475,728	474,672	0	(1,394)	0	(1,394)	0	473,277	0	23,160	23,160	15,074	06/15/2046	
92890PB2	WFRBS 2013-C14 E - CMBS	02/18/2020	BARCLAYS CAPITAL INC	X X X	168,840	201,000	152,705	163,686	0	1,259	0	1,259	0	164,944	0	3,896	3,896	1,434	06/15/2046	
92938VAP0	WFRBS 2014-C19 A4 - CMBS	12/10/2020	BZW SECS	X X X	967,781	900,000	926,754	920,489	0	(3,774)	0	(3,774)	0	916,715	0	51,066	51,066	35,705	03/15/2047	
92939JAA4	WEC ENERGY GROUP INC	10/21/2020	Call @ 100.00	X X X	612,211	600,000	603,750	602,381	0	(1,303)	0	(1,303)	0	601,079	0	(1,079)	(1,079)	29,423	06/15/2021	
94987MAB7	WFCM 2010-C1 A2 - CMBS	08/17/2020	Paydown	X X X	646,820	646,820	681,473	654,205	0	(2,218)	0	(2,218)	0	651,987	0	(5,167)	(5,167)	12,248	11/18/2043	
94988HAP6	WFCM 2012-LC5 D - CMBS	02/10/2020	JP MORGAN SECURITIES LLC	X X X	168,949	161,000	168,220	166,294	1,065	(28)	0	1,036	0	167,330	0	1,619	1,619	1,540	10/17/2045	
94988J5N3	WELLS FARGO BANK NA	12/10/2020	Various	X X X	2,085,313	2,080,000	2,092,229	2,088,915	0	(8,176)	0	(8,176)	0	2,080,739	0	4,574	4,574	75,248	01/15/2021	
94989TAZ7	WFCM 2015-LC22 A4 - CMBS	11/05/2020	BZW SECS	X X X	325,253	290,000	301,037	296,603	0	(1,009)	0	(1,009)	0	295,594	0	29,659	29,659	10,453	09/17/2058	
958102AP0	WESTERN DIGITAL CORP	09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	238,125	250,000	253,112	51,566	0	(420)	0	(420)	0	252,066	0	(13,941)	(13,941)	2,840	02/01/2024	
96221QAC7	WFRBS 2013-C18 A3 - CMBS	11/18/2020	Paydown	X X X	628,000	628,000	658,370	632,942	0	(4,892)	0	(4,892)	0	628,051	0	(51)	(51)	23,986	12/17/2046	
96524WAY0	WITEH VIII CR - CDO	02/19/2020	CREDIT SUISSE SECURITIES (USA)	X X X	701,470	700,000	699,125	699,055	0	38	0	38	0	699,093	0	2,377	2,377	8,353	05/01/2026	
976657AK2	WEC ENERGY GROUP INC	05/15/2020	Call @ 100.00	X X X	400,000	400,000	394,668	398,770	0	1,000	0	1,000	0	399,770	0	230	230	4,083	06/15/2020	
98161YAE4	WOLS 2018-A B - ABS	12/03/2020	Paydown	X X X	284,000	284,000	283,948	283,974	0	26	0	26	0	284,000	0	0	0	7,433	05/15/2023	
98162WAD9	WOART 2018-D A3 - ABS	12/15/2020	Paydown	X X X	171,307	171,307	171,271	171,285	0	9	0	9	0	171,294	0	12	12	5,243	04/15/2024	
98162YAD5	WOART 2019-A A3 - ABS	12/15/2020	Paydown	X X X	86,247	86,247	86,232	86,236	0	5	0	5	0	86,241	0	5	5	2,526	05/15/2024	
98389BAS9	XCEL ENERGY INC	12/10/2020	USBANC	X X X	627,044	625,000	616,644	620,098	0	3,872	0	3,872	0	623,970	0	3,074	3,074	18,708	03/15/2021	
98986TAB4	ZYNGA INC	07/02/2020	Jefferies	X X X	486,978	375,000	379,177	379,141	0	(483)	0	(483)	0	378,658	0	108,320	108,320	563	06/01/2024	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				101,853,056	100,198,503	100,722,674	94,347,396	5,266	(185,110)	876,189	(1,056,034)	0	100,238,977	0	1,518,350	1,518,350	2,181,955	X X X	
Bonds - Hybrid Securities																				
008252843	AFFILIATED MANAGERS GROUP INC	12/10/2020	JP MORGAN SECURITIES INC.	X X X	51,749	48,975	50,162	0	0	(141)	0	(141)	0	50,020	0	1,729	1,729	0	09/30/2060	
008252850	AFFILIATED MANAGERS GROUP INC	12/10/2020	JP MORGAN SECURITIES INC.	X X X	74,717	67,500	71,568	0	0	(1,101)	0	(1,101)	0	70,294	0	4,422	4,422	2,974	03/30/2059	
025932880	AMERICAN FINANCIAL GROUP INC	12/11/2020	JP MORGAN SECURITIES INC.	X X X	24,119	22,500	20,566	0	0	(329)	2,999	(3,327)	0	20,523	0	3,596	3,596	985	12/15/2059	
026874DM6	AMERICAN INTERNATIONAL GROUP INC	12/11/2020	PERSHING DIV OF DLJ SEC LNDING CREDIT SUISSE	X X X	193,834	170,000	168,988	168,972	0	(46)	0	(46)	0	168,926	0	24,908	24,908	11,772	04/01/2048	
03765HAE1	APOLLO MANAGEMENT HOLDINGS LP	03/06/2020	SECURITIES (USA)	X X X	38,380	38,000	38,157	38,155	0	(5)	0	(5)	0	38,150	0	230	230	434	01/14/2050	
04621X306	ASSURANT INC	12/10/2020	Jefferies	X X X	38,515	35,775	35,775	0	0	0	0	0	0	35,775	0	2,740	2,740	0	01/15/2061	

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
04621XAK4	ASSURANT INC		12/10/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	11,260	10,000	10,000	10,000	0	0	0	0	0	10,000	0	1,260	1,260	850	03/27/2048
05463HAC5	AXIS SPECIALTY FINANCE LLC		05/05/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	52,793	60,000	60,000	60,000	0	0	0	0	0	60,000	0	(7,207)	(7,207)	1,201	01/15/2040
060505EH3	BANK OF AMERICA CORP		12/11/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	50,128	45,000	47,723	0	0	(135)	0	(135)	0	47,588	0	2,540	2,540	781	12/29/2049
11272B103	BROOKFIELD FINANCE I (UK) PLC	C	12/10/2020	JP MORGAN SECURITIES INC.	X X X	67,853	67,625	67,625	0	0	173	0	173	0	67,798	0	55	55	0	12/29/2049
125896852	CMS ENERGY CORP		12/10/2020	JP MORGAN SECURITIES INC.	X X X	230,564	210,000	225,602	0	0	(5,825)	3,519	(9,344)	0	222,766	0	7,798	7,798	7,012	10/15/2078
125896860	CMS ENERGY CORP		12/10/2020	JP MORGAN SECURITIES INC.	X X X	56,988	52,600	55,282	0	0	(1,453)	0	(1,453)	0	53,796	0	3,192	3,192	1,848	03/15/2078
125896BU3	CMS ENERGY CORP		12/11/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	43,592	39,000	39,975	0	0	(43)	0	(43)	0	39,932	0	3,660	3,660	1,014	06/01/2050
233331826	DTE ENERGY CO		12/15/2020	JP MORGAN SECURITIES INC.	X X X	14,277	13,425	13,355	0	0	0	0	0	0	13,355	0	922	922	0	10/15/2080
233331859	DTE ENERGY CO		12/10/2020	JP MORGAN SECURITIES INC.	X X X	16,809	15,475	16,131	0	0	(268)	0	(268)	0	15,863	0	946	946	609	12/01/2077
25746U844	DOMINION ENERGY INC		12/10/2020	Various	X X X	116,806	112,500	114,810	0	0	(209)	0	(209)	0	114,601	0	2,204	2,204	1,148	07/30/2076
25746UBY4	DOMINION ENERGY INC		12/11/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	94,541	85,000	85,213	85,181	0	(26)	0	(26)	0	85,155	0	9,386	9,386	5,892	10/01/2054
25746UDD8	DOMINION ENERGY INC		03/31/2020	BARCLAYS CAPITAL INC	X X X	162,125	175,000	176,994	176,988	0	(91)	0	(91)	0	176,897	0	(14,772)	(14,772)	2,322	12/31/2049
29250NAN5	ENBRIDGE INC	C	12/11/2020	Various	X X X	636,840	624,000	579,042	106,631	0	90	0	90	0	579,138	0	57,702	57,702	27,572	01/15/2077
29250NAW5	ENBRIDGE INC	C	05/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	X X X	106,421	115,000	115,047	115,018	0	(5)	0	(5)	0	115,013	0	(8,592)	(8,592)	4,911	03/01/2078
29379VBN2	ENTERPRISE PRODUCTS OPERATING LLC		05/05/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	196,994	222,000	153,180	208,916	0	16	55,739	(55,723)	0	153,192	0	43,802	43,802	8,450	08/16/2077
38148BAC2	GOLDMAN SACHS GROUP INC		12/11/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	253,506	230,000	236,348	0	0	(503)	0	(503)	0	235,845	0	17,661	17,661	7,280	12/29/2049
404280BP3	HSBC HOLDINGS PLC	C	05/05/2020	BNP Paribas	X X X	196,100	200,000	186,000	203,763	0	(68)	17,649	(17,717)	0	186,046	0	10,054	10,054	8,089	12/29/2049
416515BC7	HARTFORD FINANCIAL SERVICES GROUP INC		05/05/2020	CREDIT SUISSE SECURITIES (USA)	X X X	102,011	130,000	110,540	110,610	0	(554)	0	(554)	0	110,056	0	(8,045)	(8,045)	2,473	02/12/2067
45685EAG1	VOYA FINANCIAL INC		12/10/2020	MARKETAXESS CORPORATION	X X X	90,585	85,000	88,355	87,255	0	(638)	0	(638)	0	86,617	0	3,969	3,969	5,189	05/15/2053
46625HJQ4	JPMORGAN CHASE & CO		12/11/2020	GOLDMAN	X X X	392,147	350,000	375,813	0	0	(4,114)	2,819	(6,934)	0	372,781	0	19,366	19,366	20,606	12/29/2049
46625HKK5	JPMORGAN CHASE & CO		01/16/2020	Citigroup (SSB)	X X X	42,378	42,000	42,441	42,138	0	(8)	0	(8)	0	42,130	0	248	248	495	12/29/2049
48126HAC4	JPMORGAN CHASE & CO		05/05/2020	CREDIT SUISSE SECURITIES (USA)	X X X	51,260	50,000	47,875	52,798	0	(125)	4,795	(4,920)	0	47,877	0	3,383	3,383	1,830	12/29/2049
524901501	LEGG MASON INC		12/10/2020	JP MORGAN SECURITIES INC.	X X X	40,931	39,825	41,200	0	0	(1,078)	0	(1,078)	0	40,122	0	809	809	1,269	03/15/2056
524901600	LEGG MASON INC		12/11/2020	Various	X X X	43,725	42,500	43,707	0	0	(674)	0	(674)	0	43,033	0	692	692	643	09/15/2056
65339KBK5	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/11/2020	Various	X X X	230,455	200,000	217,092	70,801	0	(1,268)	0	(1,268)	0	215,783	0	14,672	14,672	8,979	05/01/2079
744320805	PRUDENTIAL FINANCIAL INC		11/01/2020	Reclassification	X X X	32,108	0	32,389	0	0	(230)	0	(230)	0	32,108	0	0	0	0	08/15/2058
744320AL6	PRUDENTIAL FINANCIAL INC		12/10/2020	MARKETAXESS CORPORATION	X X X	187,518	175,000	186,474	116,169	0	(2,699)	0	(2,699)	0	180,893	0	6,624	6,624	10,943	09/15/2042
744320BH4	PRUDENTIAL FINANCIAL INC		12/10/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	31,544	30,000	30,000	0	0	0	0	0	0	30,000	0	1,544	1,544	348	10/01/2050
808513BD6	CHARLES SCHWAB CORP		12/11/2020	Various	X X X	384,600	346,000	356,657	0	0	(1,138)	0	(1,138)	0	355,519	0	29,081	29,081	11,623	12/29/2049
816851604	SEMPRA ENERGY		12/10/2020	Jefferies	X X X	41,765	37,625	38,378	0	0	(437)	1,316	(1,752)	0	38,163	0	3,601	3,601	1,970	07/01/2079
842587305	SOUTHERN CO		08/18/2020	JP MORGAN SECURITIES INC.	X X X	13,051	12,500	12,922	0	0	(200)	0	(200)	0	12,721	0	329	329	328	10/01/2076
842587800	SOUTHERN CO		12/10/2020	Jefferies	X X X	15,114	13,925	14,009	0	0	(135)	46	(182)	0	13,899	0	1,215	1,215	557	01/30/2080
842587883	SOUTHERN CO		12/10/2020	JP MORGAN SECURITIES INC.	X X X	156,565	150,000	150,000	0	0	0	0	0	0	150,000	0	6,565	6,565	0	10/15/2060
842587CY1	SOUTHERN CO		12/11/2020	PERSHING DIV OF DLJ SEC LNDING	X X X	36,390	35,000	33,574	33,585	0	14	0	14	0	33,599	0	2,790	2,790	2,406	03/15/2057
842587DF1	SOUTHERN CO		09/25/2020	Jefferies	X X X	9,925	10,000	10,000	0	0	0	0	0	0	10,000	0	(75)	(75)	12	01/15/2051

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
89356BAB4	TRANSCANADA TRUST	C	12/11/2020	PERSHING DIV OF DLJ		167,580	150,000	151,406	151,406	0	(203)	0	(203)	0	151,203	0	16,377	16,377	11,750	08/15/2076
89356BAE8	TRANSCANADA TRUST	C	05/06/2020	PERSHING DIV OF DLJ		202,906	215,000	215,748	215,731	0	(15)	0	(15)	0	215,716	0	(12,810)	(12,810)	7,752	09/15/2079
4899999 Subtotal - Bonds - Hybrid Securities						5,001,468	4,773,750	4,766,119	2,054,117	0	(23,472)	88,882	(112,354)	0	4,742,897	0	258,571	258,571	184,319	X X X
Bonds - Unaffiliated Bank Loans																				
00687MAB7	ADIANT 5/19 COV-LITE TLB		05/07/2020	Bank of America Merrill Lynch		277,285	298,500	297,008	297,089	0	123	0	123	0	297,212	0	(19,926)	(19,926)	7,284	05/06/2024
02208HAB4	ALTRA INDUSTRIAL 9/18 TL		05/15/2020	Various		200,256	217,575	217,042	217,160	0	28	0	28	0	217,188	0	(16,932)	(16,932)	2,877	10/01/2025
03852JAL5	ARAMARK 6/18 COV-LITE TLB		05/15/2020	JP Morgan		456,714	495,083	495,083	495,083	0	0	0	0	0	495,083	0	(38,369)	(38,369)	6,130	03/11/2025
03852JAR2	ARAMARK SERVICES 12/19 B4 TL		05/15/2020	JP Morgan		202,950	220,000	219,725	219,718	0	16	0	16	0	219,734	0	(16,784)	(16,784)	2,127	01/27/2027
08579JBF8	BERRY PLASTICS 5/19 COV-LITE		12/31/2020	Direct		8,805	8,800	8,778	8,778	0	2	0	2	0	8,780	0	26	26	162	05/15/2026
11823LAH8	BUCKEYE PARTNERS 10/19 COV-LIT		05/18/2020	FREIMARK BLAIR & COMPANY, INC/		174,273	185,000	184,075	184,208	0	49	0	49	0	184,256	0	(9,983)	(9,983)	3,858	11/15/2026
12546FAB8	CHG PPC 3/18 COV-LITE TLB		05/08/2020	JP Morgan		105,366	113,275	112,992	113,059	0	15	0	15	0	113,074	0	(7,708)	(7,708)	1,750	03/31/2025
12709QAG6	CABOT MICROELECTRONICS 12/19 C		12/31/2020	Redemption @ 100.00		5,254	5,254	5,240	5,242	0	1	0	1	0	5,243	0	10	10	58	11/14/2025
12768PAB7	HARRAH'S 4/17 COV-LITE TL		07/20/2020	Direct		408,178	407,686	407,176	407,311	0	43	0	43	0	407,354	0	823	823	1,306	10/07/2024
12769LAB5	CAESARS RESORT 12/17 COV-LITE		05/01/2020	FREIMARK BLAIR & COMPANY, INC/		616,497	727,097	725,295	726,028	0	78	0	78	0	726,105	0	(109,608)	(109,608)	11,170	12/23/2024
14161JAB0	CARDTRONICS 6/20 COV-LITE TLB		12/31/2020	Direct		875	875	860	860	0	1	0	1	0	860	0	15	15	16	06/25/2027
14880BAG6	CATALENT PHARMA 5/19		09/30/2020	Direct		1,650	1,650	1,646	1,646	0	0	0	0	0	1,647	0	4	4	30	05/08/2026
15670BAB8	CENTURYLINK 5/17 COV-LITE TLB		01/31/2020	Not Available		988,224	988,224	955,547	960,140	0	446	0	446	0	960,586	0	27,639	27,639	3,048	01/31/2025
18449EAE0	CLEAN HARBORS 6/17 COV-LITE TL		12/31/2020	Direct		8,794	8,794	8,750	8,765	0	4	0	4	0	8,769	0	25	25	146	06/28/2024
26928BAL3	EW SCRIPPS 12/19 COV-LITE TLB2		05/15/2020	Various		318,958	353,225	351,632	351,640	0	96	0	96	0	351,735	0	(32,778)	(32,778)	6,560	05/01/2026
28470YAB3	ELDORADO RESORTS 4/17 COV-LITE		07/20/2020	Redemption @ 100.00		328,953	328,372	328,372	328,372	309	0	0	309	0	328,063	0	581	581	7,264	04/17/2024
29267YAM4	ENERGIZER 12/18 TLB		12/22/2020	Direct		125,400	125,400	124,854	124,879	0	41	0	41	0	124,920	0	480	480	1,857	06/20/2025
34407JAE6	ILFC (AERCAP) 2/18 TLB		01/23/2020	Not Available		231,622	231,622	231,622	231,622	0	0	0	0	0	231,622	0	0	0	547	10/30/2022
365556AW9	GARDNER DENVER/INGERSOLL-RAND		12/31/2020	Direct		675	675	665	665	0	0	0	0	0	665	0	10	10	6	03/01/2027
38017BAN6	GO DADDY 11/17 COV-LITE TLB		12/31/2020	Direct		10,079	10,079	10,051	10,050	0	4	0	4	0	10,054	0	24	24	168	02/15/2024
38017BAP1	GO DADDY 8/20 COV-LITE TLB		12/31/2020	Direct		525	525	522	522	0	0	0	0	0	522	0	3	3	3	08/07/2027
40409VAR5	H.B. FULLER 10/17 COV-LITE TLB		05/21/2020	MORGAN SECURITIES-FIXED INC		450,855	468,276	468,276	468,276	0	0	0	0	0	468,276	0	(17,421)	(17,421)	6,718	10/20/2024
40739EAB9	REECE 6/18 TLB		09/30/2020	Direct		2,975	2,975	2,841	2,860	0	10	0	10	0	2,870	0	105	105	53	07/02/2025
44932UAB0	IAA INC FORMERLY IAA SPINCO INC		02/06/2020	Not Available		156,364	155,200	154,812	154,838	0	5	0	5	0	154,844	0	1,520	1,520	645	06/29/2026
44969CBJ8	IMS HEALTH/IQVIA 6/18 (USD)		12/31/2020	Direct		5,038	5,038	5,025	5,028	0	1	0	1	0	5,029	0	9	9	97	06/11/2025
44988EAE3	INC RESEARCH / INVENTIV HEALTH		09/30/2020	Direct		11,156	11,156	11,144	11,147	0	1	0	1	0	11,149	0	7	7	220	08/01/2024
47579SA77	JELD-WEN 12/17 COV-LITE TLB4		12/31/2020	Direct		1,282	1,282	1,253	1,253	0	1	0	1	0	1,255	0	27	27	3	12/14/2024
52729KAP1	LEVEL 3 11/19 COV-LITE TLB		05/14/2020	FUNB FUNDS II		322,012	337,328	336,906	337,073	0	15	0	15	0	337,088	0	(15,076)	(15,076)	2,968	03/01/2027
55303KAC7	MGM RESORT 4/16 COV-LITE TLB		02/14/2020	Direct		178,110	178,082	179,194	178,082	0	0	0	0	0	178,082	0	28	28	812	03/21/2025
59501NAJ8	MICROCHIP TECHNOLOGY 5/18 TLB		12/18/2020	Direct		636,980	636,980	636,980	636,980	0	0	0	0	0	636,980	0	0	0	16,248	05/29/2025
62943XAJ6	NATIONAL VETERINARY ASSOCIATES		02/19/2020	Direct		99,129	98,256	98,379	98,154	102	0	0	102	0	98,256	0	873	873	0	02/02/2025
63108EAB4	NASCAR 7/19 COV-LITE TLB		12/31/2020	Redemption @ 100.00		4,545	4,544	4,522	4,528	0	2	0	2	0	4,530	0	15	15	135	07/27/2026
63937YAE1	NAVISTAR INTERNATIONAL 11/17		05/14/2020	Various		217,032	235,800	234,654	234,817	234	62	0	296	0	235,113	0	(18,081)	(18,081)	5,061	11/06/2024
64072JAE2	CABLEVISION SYSTEMS 3/17 TLB		05/18/2020	Various		606,716	640,152	638,551	639,335	0	57	0	57	0	639,392	0	(32,676)	(32,676)	7,094	07/17/2025
64072JAK8	CABLEVISION SYSTEMS/ALTICE USA		05/18/2020	JP Morgan		348,215	366,494	363,897	363,957	0	329	0	329	0	364,286	0	(16,071)	(16,071)	6,688	12/31/2022
65336RAW8	NEXSTAR BROADCASTING 6/19		05/20/2020	Bank of America Merrill Lynch		526,684	555,000	552,225	552,416	0	171	0	171	0	552,587	0	(25,904)	(25,904)	11,839	06/19/2026
70757DAV1	PENN NATIONAL GAMING 8/18 TL		05/04/2020	FUNB FUNDS II		821,468	952,137	948,905	949,292	0	265	0	265	0	949,556	0	(128,089)	(128,089)	20,525	10/15/2025
72584DAE4	YUM BRANDS 3/18 TLB		09/30/2020	Direct		3,750	3,750	3,722	3,728	0	2	0	2	0	3,730	0	20	20	53	03/28/2025
76171JAB7	REYNOLDS CONSUMER PRODUC TL 1L USD		11/09/2020	Direct		15,449	15,445	15,426	15,426	0	2	0	2	0	15,428	0	21	21	188	01/30/2027
78466DBD5	SS&C TECHNOLOGIES 4/18 COV-		12/31/2020	Redemption @ 100.00		31,898	31,898	31,821	31,837	0	8	0	8	0	31,845	0	53	53	818	04/16/2025
78466DBE3	SS&C TECHNOLOGIES 4/18 COV-		11/30/2020	Direct		8,195	7,999	7,979	7,983	0	1	0	1	0	7,985	0	210	210	172	04/16/2025
78466DBF0	SS&C TECHNOLOGIES 10/18 ADD-ON		09/30/2020	Direct		5,277	5,277	5,222	5,230	0	4	0	4	0	5,234	0	43	43	76	04/16/2025
80862QAG6	0.000% 03/05/2027 DD 02/06/20		10/30/2020	Direct		189,848	188,600	186,714	186,714	0	108	0	108	0	186,822	0	3,027	3,027	1,376	03/05/2027
85208EAB6	SPRINT COMMUNICATIONS 2/17 TL		04/01/2020	Direct		806,546	806,546	794,121	795,995	0	643	0	643	0	796,638	0	9,908	9,908	11,838	02/02/2024
85208EAD2	SPRINT COMMUNICATIONS 11/18 TL		04/01/2020	Direct		202,460	202,950	198,891	199,520	0	209	0	209	0	199,729	0	2,731	2,731	0	02/02/2024

E14.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
88023HAC4	TEMPO ACQUISITION 5/17		05/14/2020	Bank of America Merrill Lynch	X X X	456,504	488,722	486,278	487,277	0	146	0	146	0	487,423	0	(30,919)	(30,919)	8,669	05/01/2024
89334GAX2	TRANSUNION 11/19 B5 COV-LITE		09/30/2020	Direct	X X X	6,870	6,870	6,854	6,857	0	1	0	1	0	6,858	0	11	11	97	11/13/2026
89364MBP8	TRANSDIGM 5/18 COV-LITE TLF		05/14/2020	BZW SECS	X X X	430,534	491,250	490,636	490,787	0	62	0	62	0	490,849	0	(60,315)	(60,315)	9,242	06/09/2023
89705DAD4	TRONOX FINANCE 9/17 COV-LITE		05/04/2020	Bank of America Merrill Lynch	X X X	249,933	269,470	268,229	268,567	0	70	0	70	0	268,636	0	(18,703)	(18,703)	4,325	09/23/2024
90347BAH1	DUPONT PERFORMANCE 5/17 TL		12/31/2020	Redemption @ 100.00	X X X	85,584	85,584	85,470	85,559	0	2	0	2	0	85,561	0	23	23	142	06/01/2024
90351HAB4	US FOODS 6/16 COV-LITE TLB		05/04/2020	Various	X X X	683,049	746,144	739,615	740,597	0	578	0	578	0	741,175	0	(58,125)	(58,125)	11,654	06/27/2023
90351HAD0	US FOODS 8/19 TLB		05/04/2020	Various	X X X	159,851	180,000	179,100	179,234	0	138	0	138	0	179,372	0	(19,521)	(19,521)	2,262	12/30/2021
91335PAH2	UNIVAR 11/19 B5 COV-LITE TL		12/31/2020	Direct	X X X	1,000	1,000	998	998	0	0	0	0	0	998	0	2	2	20	07/01/2026
92345MAQ5	VERINT SYSTEMS 1/18 COV-LITE		11/02/2020	Direct	X X X	4,150	4,150	4,145	4,147	0	0	0	0	0	4,148	0	2	2	83	06/28/2024
92565EAB9	CAESARS ENTERTAINMENT		05/14/2020	GOLDMAN	X X X	907,280	972,955	969,397	970,274	0	216	0	216	0	970,490	0	(63,210)	(63,210)	18,090	12/20/2024
92940JAB4	WR GRACE 2/18 TLB1		01/31/2020	Direct	X X X	92	92	92	92	0	0	0	0	0	92	0	0	0	98,605	02/21/2025
96208UAP6	WRIGHT EXPRESS 5/19 COV-LITE		05/15/2020	Bank of America Merrill Lynch	X X X	917,918	989,955	985,146	985,428	0	299	0	299	0	985,728	0	(67,810)	(67,810)	14,951	05/15/2026
98975VAK2	FLUIDRA, S.A.	C	12/31/2020	Direct	X X X	1,259	1,259	1,245	0	0	0	0	0	1,245	0	14	14	1	07/02/2025	
99AAF2637	GENESEE & WYOMING 11/19 COV-LI		05/14/2020	Citi Bank	X X X	728,027	750,000	746,250	746,323	0	223	0	223	0	746,547	0	(18,520)	(18,520)	11,717	11/06/2026
99AAF3866	TERRIER MEDIA/COX MEDIA 12/19		05/14/2020	RBC	X X X	225,148	245,000	243,775	243,790	0	170	0	170	0	243,960	0	(18,812)	(18,812)	8,794	12/31/2022
99AAF4039	PITNEY BOWES 12/19 TLB		05/06/2020	Direct	X X X	148,500	180,000	174,600	174,634	0	367	0	367	0	175,001	0	(26,501)	(26,501)	(172,737)	01/17/2025
99Z0D8T51	BELRON 10/19 (USD) TLB		09/30/2020	Direct	X X X	750	750	748	748	0	0	0	0	0	748	0	2	2	13	10/25/2026
99Z0FJBU9	BL Nielsen Fin TB1L		10/09/2020	Direct	X X X	525	525	515	0	0	0	0	0	515	0	10	10	5	06/06/2025	
B9000TBF1	TELENET 5/18 (USD) AN TL		01/31/2020	Not Available	X X X	750,000	750,000	749,063	749,703	0	4	0	4	0	749,707	0	293	293	3,802	08/17/2026
C4127DAB4	ENBRIDGE/GRIZZLY ACQUISITIONS		05/04/2020	Citi Bank	X X X	180,934	232,063	231,482	232,160	20	(7)	0	13	0	232,173	0	(51,239)	(51,239)	7,675	10/01/2025
C6901LAH0	BURGER KING 2/17 COV-LITE TLB3		05/22/2020	JP Morgan	X X X	866,825	909,939	896,290	898,135	0	724	0	724	0	898,859	0	(32,033)	(32,033)	11,786	11/14/2026
C8000CAB9	POWER SOLUTIONS 4/19 (USD)		05/14/2020	JP Morgan	X X X	484,920	538,650	533,388	533,651	0	307	0	307	0	533,958	0	(49,038)	(49,038)	10,399	04/30/2026
C9413PAZ6	VALEANT 5/18 TLB		12/31/2020	Direct	X X X	124,571	124,566	124,168	124,234	0	36	0	36	0	124,270	0	301	301	3,047	06/02/2025
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					17,537,543	18,607,818	18,485,881	18,294,754	665	6,179	0	6,844	0	18,508,798	0	(971,254)	(971,254)	202,635	X X X
8399997	Subtotal - Bonds - Part 4					229,978,704	223,949,983	226,653,231	187,903,997	5,931	(282,968)	928,653	(1,205,690)	0	225,931,292	0	3,951,683	3,951,683	4,231,715	X X X
8399998	Summary Item from Part 5 for Bonds					60,553,082	56,435,912	59,499,625	0	0	(156,599)	1,152,801	(1,309,401)	0	58,203,287	0	2,349,794	2,349,794	663,837	X X X
8399999	Subtotal - Bonds					290,531,786	280,385,896	286,152,857	187,903,997	5,931	(439,567)	2,081,454	(2,515,090)	0	284,134,579	0	6,301,477	6,301,477	4,895,551	X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00206R508	AT&T INC		12/11/2020	JP MORGAN SECURITIES INC.		1,725,000	46,395	0	43,260	45,161	(1,901)	0	(1,901)	0	43,260	0	3,135	3,135	1,911	X X X
020002838	ALLSTATE CORP		12/10/2020	JP MORGAN SECURITIES INC.		4,331,000	118,799	0	108,320	113,039	(4,719)	0	(4,719)	0	108,320	0	10,479	10,479	5,522	X X X
02665T702	AMERICAN HOMES 4 RENT		01/03/2020	JP MORGAN SECURITIES INC.		1,675,000	44,463	0	43,868	43,868	0	0	0	0	43,868	0	595	595	0	X X X
02665T868	AMERICAN HOMES 4 RENT		05/06/2020	Various		4,100,000	106,014	0	108,150	108,896	(746)	0	(746)	0	108,150	0	(2,137)	(2,137)	791	X X X
02665T876	AMERICAN HOMES 4 RENT		05/06/2020	Jefferies		925,000	21,358	0	21,321	24,189	(20)	2,848	(2,868)	0	21,321	0	37	37	340	X X X
02665T884	AMERICAN HOMES 4 RENT		01/06/2020	Jefferies		328,000	8,785	0	8,563	8,564	(1)	0	(1)	0	8,563	0	222	222	0	X X X
026874768	AMERICAN INTERNATIONAL GROUP INC		12/10/2020	Various		3,200,000	88,853	0	82,132	87,552	(4,297)	1,123	(5,420)	0	82,132	0	6,722	6,722	2,903	X X X
060505195	BANK OF AMERICA CORP		10/12/2020	Various		2,258,000	62,381	0	57,435	61,169	(3,734)	0	(3,734)	0	57,435	0	4,946	4,946	2,435	X X X
060505229	BANK OF AMERICA CORP		08/10/2020	Various		7,200,000	196,632	0	189,505	197,712	(8,207)	0	(8,207)	0	189,505	0	7,127	7,127	5,513	X X X
060505E90	BANK OF AMERICA CORP		12/11/2020	MARKETAXESS CORPORATION		390,000,000	447,759	0	418,615	0	(3,579)	0	(3,579)	0	415,036	0	32,723	32,723	11,895	X X X
060505FL3	BANK OF AMERICA CORP		05/05/2020	BARCLAYS CAPITAL INC		80,000,000	82,287	0	81,104	88,704	(2,544)	5,056	(7,600)	0	81,104	0	1,183	1,183	2,350	X X X
060505FP4	BANK OF AMERICA CORP		05/05/2020	JP MORGAN SECURITIES LLC		70,000,000	70,329	0	73,938	74,046	(109)	0	(109)	0	73,938	0	(3,608)	(3,608)	0	X X X
064058AF7	BANK OF NEW YORK MELLON CORP		12/11/2020	MARKETAXESS CORPORATION		45,000,000	48,362	0	44,044	0	0	1,040	(1,040)	0	44,044	0	4,319	4,319	1,041	X X X
064058AH3	BANK OF NEW YORK MELLON CORP		12/11/2020	Various		153,000,000	170,086	0	153,000	0	0	0	0	153,000	0	17,086	17,086	2,370	X X X	
064058AJ9	BANK OF NEW YORK MELLON CORP		12/11/2020	MORGAN STANLEY CO		85,000,000	87,557	0	85,000	0	0	0	0	85,000	0	2,557	2,557	0	X X X	
101121408	BOSTON PROPERTIES INC		01/30/2020	Various		2,548,000	66,010	0	64,552	64,974	(422)	0	(422)	0	64,552	0	1,459	1,459	0	X X X
12542R803	CHS INC		12/14/2020	Various		4,571,000	122,184	0	124,552	96,734	(601)	0	(601)	0	124,552	0	(2,367)	(2,367)	2,143	X X X
172967GF2	CITIGROUP INC		12/11/2020	Various		422,000,000	452,846	0	432,904	0	0	0	0	432,904	0	19,942	19,942	12,449	X X X	

E14.12

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
									11	12	13	14	15											
22989307	CULLEN/FROST BANKERS INC	12/10/2020	JP MORGAN SECURITIES INC.	1,000.000	25,599	0	25,000	0	0	0	0	0	0	0	0	0	25,000	0	599	599	0	X X X		
26441C501	DUKE ENERGY CORP	12/10/2020	Various	4,637.000	130,766	0	117,631	128,491	(10,861)	0	0	0	(10,861)	0	0	117,631	0	13,136	13,136	1,294	X X X			
26441CBG9	DUKE ENERGY CORP	12/11/2020	Various	135,000.000	143,075	0	135,225	(4,840)	0	0	1,490	0	(6,329)	0	0	135,225	0	7,850	7,850	3,207	X X X			
29452E200	EQUITABLE HOLDINGS INC	12/11/2020	Various	2,461.000	59,436	0	60,371	44,370	(1,911)	0	0	0	(1,911)	0	0	60,371	0	(935)	(935)	1,169	X X X			
29452EAA9	EQUITABLE HOLDINGS INC	12/10/2020	PERSHING DIV OF DLJ SEC LNDING	46,000.000	49,593	0	46,000	0	0	0	0	0	0	0	0	46,000	0	3,593	3,593	390	X X X			
319626305	FIRST CITIZENS BANCSHARES INC (DELAWARE)	05/05/2020	Various	5,610.000	140,906	0	140,250	0	0	0	0	0	0	0	0	140,250	0	656	656	0	X X X			
336158803	FIRST REPUBLIC BANK	10/20/2020	Various	4,720.000	128,955	0	118,478	126,213	(7,735)	0	0	0	(7,735)	0	0	118,478	0	10,477	10,477	2,463	X X X			
33616C761	FIRST REPUBLIC BANK	11/24/2020	Various	4,900.000	124,910	0	122,500	0	0	0	0	0	0	0	0	122,500	0	2,410	2,410	28	X X X			
33616C787	FIRST REPUBLIC BANK	05/18/2020	Various	2,800.000	66,846	0	70,000	70,728	(728)	0	0	0	(728)	0	0	70,000	0	(3,154)	(3,154)	1,046	X X X			
33616C811	FIRST REPUBLIC BANK	12/10/2020	JP MORGAN SECURITIES INC.	800.000	21,132	0	20,451	0	0	0	0	0	0	0	0	20,451	0	681	681	513	X X X			
33616C837	FIRST REPUBLIC BANK	12/10/2020	JP MORGAN SECURITIES INC.	947.000	24,230	0	24,534	0	0	0	0	0	0	0	0	24,534	0	(304)	(304)	977	X X X			
360271308	FULTON FINANCIAL CORP	12/10/2020	JP MORGAN SECURITIES INC.	1,000.000	25,886	0	25,000	0	0	0	0	0	0	0	0	25,000	0	886	886	0	X X X			
369604BQ5	GENERAL ELECTRIC CO	03/13/2020	Various	414,000.000	405,572	0	375,662	405,496	(29,834)	0	0	0	(29,834)	0	0	375,662	0	29,910	29,910	0	X X X			
416518603	HARTFORD FINANCIAL SERVICES GROUP INC	04/09/2020	Jefferies	2,404.000	61,271	0	61,302	66,423	(2,645)	0	2,475	0	(5,121)	0	0	61,302	0	(31)	(31)	902	X X X			
446150AV6	HUNTINGTON BANCSHARES INC	12/11/2020	MARKETAXESS CORPORATION	2,000.000	2,133	0	2,000	0	0	0	0	0	0	0	0	2,000	0	133	133	0	X X X			
48127V827	JPMORGAN CHASE & CO	12/10/2020	JP MORGAN SECURITIES INC.	1,665.000	42,962	0	42,619	0	0	0	0	0	0	0	0	42,619	0	343	343	1,280	X X X			
48127X542	JPMORGAN CHASE & CO	01/16/2020	Jefferies	486.000	12,576	0	12,544	12,534	10	0	0	0	10	0	0	12,544	0	31	31	0	X X X			
48128B655	JPMORGAN CHASE & CO	12/10/2020	JP MORGAN SECURITIES INC.	1,800.000	50,175	0	49,160	49,230	(70)	0	0	0	(70)	0	0	49,160	0	1,015	1,015	2,588	X X X			
48128BAF8	JPMORGAN CHASE & CO	05/05/2020	Various	105,000.000	88,802	0	106,770	109,200	(2,430)	0	0	0	(2,430)	0	0	106,770	0	(17,968)	(17,968)	2,640	X X X			
493267876	KEYCORP	08/20/2020	Jefferies	1,650.000	44,633	0	41,501	44,121	(2,620)	0	0	0	(2,620)	0	0	41,501	0	3,132	3,132	1,165	X X X			
49446R711	KIMCO REALTY CORP	05/05/2020	Jefferies	4,162.000	94,413	0	90,968	108,087	(12,480)	0	4,639	0	(17,119)	0	0	90,968	0	3,445	3,445	2,616	X X X			
55261FAL8	M&T BANK CORP	05/28/2020	MORGAN STANLEY CO	40,000.000	39,667	0	40,000	41,850	(1,850)	0	0	0	(1,850)	0	0	40,000	0	(333)	(333)	1,006	X X X			
59156R850	METLIFE INC	12/10/2020	JP MORGAN SECURITIES INC.	3,234.000	87,276	0	79,519	0	0	0	3,281	0	(3,281)	0	0	79,519	0	7,757	7,757	3,520	X X X			
61761J406	MORGAN STANLEY	12/17/2020	Various	3,581.000	103,988	0	99,007	16,902	(897)	0	0	0	(897)	0	0	99,007	0	4,982	4,982	239	X X X			
61762V606	MORGAN STANLEY	12/10/2020	Various	2,557.000	74,339	0	70,268	42,824	(2,092)	0	0	0	(2,092)	0	0	70,268	0	4,071	4,071	650	X X X			
637417874	NATIONAL RETAIL PROPERTIES INC	12/10/2020	Various	7,300.000	178,753	0	185,499	134,779	(1,040)	0	0	0	(1,040)	0	0	185,499	0	(6,746)	(6,746)	2,373	X X X			
637870205	NATIONAL STORAGE AFFILIATES TRUST	12/10/2020	JP MORGAN SECURITIES INC.	2,200.000	59,942	0	58,333	58,564	(231)	0	0	0	(231)	0	0	58,333	0	1,609	1,609	2,475	X X X			
665859856	NORTHERN TRUST CORP	12/10/2020	Jefferies	1,700.000	47,305	0	44,729	0	0	0	0	0	0	0	0	44,729	0	2,576	2,576	1,809	X X X			
693475832	PNC FINANCIAL SERVICES GROUP INC	08/13/2020	Various	4,234.000	108,174	0	108,076	108,179	(102)	0	0	0	(102)	0	0	108,076	0	97	97	1,652	X X X			
693475857	PNC FINANCIAL SERVICES GROUP INC	12/10/2020	Various	3,203.000	85,669	0	83,373	69,402	(3,289)	0	174	0	(3,464)	0	0	83,373	0	2,296	2,296	3,732	X X X			
693475AK1	PNC FINANCIAL SERVICES GROUP INC	05/06/2020	JP MORGAN SECURITIES LLC	79,000.000	81,322	0	83,839	83,906	(67)	0	0	0	(67)	0	0	83,839	0	(2,517)	(2,517)	2,666	X X X			
69360J552	PS BUSINESS PARKS INC	03/02/2020	Jefferies	2,800.000	69,253	0	69,384	69,384	0	0	0	0	0	0	0	69,384	0	(131)	(131)	0	X X X			
69360J578	PS BUSINESS PARKS INC	01/06/2020	Jefferies	3,000.000	79,551	0	76,324	76,890	(566)	0	0	0	(566)	0	0	76,324	0	3,227	3,227	0	X X X			
74460W578	PUBLIC STORAGE	01/09/2020	WELLS FARGO SECURITIES LLC	2,000.000	51,639	0	50,060	50,880	(820)	0	0	0	(820)	0	0	50,060	0	1,579	1,579	0	X X X			
74460W628	PUBLIC STORAGE	12/10/2020	Various	6,305.000	175,319	0	160,147	0	0	0	0	0	0	0	0	160,147	0	15,172	15,172	2,683	X X X			
74460W800	PUBLIC STORAGE	06/18/2020	Various	7,618.000	192,744	0	188,115	192,202	(152)	0	3,934	0	(4,087)	0	0	188,115	0	4,629	4,629	2,642	X X X			
74460W875	PUBLIC STORAGE	09/30/2020	Call @ 25.00	5,895.000	147,375	0	140,891	149,026	(905)	0	7,230	0	(8,135)	0	0	140,891	0	6,485	6,485	5,748	X X X			
808513600	CHARLES SCHWAB CORP	12/10/2020	Various	1,626.000	42,663	0	40,643	0	0	0	0	0	0	0	0	40,643	0	2,020	2,020	1,284	X X X			
808513AR6	CHARLES SCHWAB CORP	04/30/2020	JP MORGAN SECURITIES LLC	60,000.000	59,757	0	52,800	63,150	(2,202)	0	8,148	0	(10,350)	0	0	52,800	0	6,957	6,957	0	X X X			
82981J877	SITE CENTERS CORP	01/13/2020	Various	2,600.000	70,955	0	58,978	68,120	(9,142)	0	0	0	(9,142)	0	0	58,978	0	11,977	11,977	1,036	X X X			
84857L309	SPIRE INC	08/21/2020	JP MORGAN SECURITIES INC.	937.000	26,109	0	24,362	25,927	(549)	0	1,016	0	(1,565)	0	0	24,362	0	1,747	1,747	1,037	X X X			
84860W201	SPIRIT REALTY CAPITAL INC	05/12/2020	Jefferies	1,700.000	39,219	0	43,996	43,945	51	0	0	0	51	0	0	43,996	0	(4,777)	(4,777)	638	X X X			

E14.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21					
										11	12	13	14	15											
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date					
857477509	STATE STREET CORP		03/16/2020	Various	8,671,000	219,526	0	210,479	222,411	(11,932)	0	0	(11,932)	0	210,479	0	9,047	9,047	1,147	X X X					
857477608	STATE STREET CORP		05/11/2020	Various	7,286,000	193,164	0	182,120	200,074	(5,689)	0	12,265	(17,954)	0	182,120	0	11,045	11,045	2,013	X X X					
857477855	STATE STREET CORP		12/10/2020	Various	1,955,000	56,075	0	51,619	26,755	(1,205)	0	1,148	(2,353)	0	51,619	0	4,455	4,455	1,331	X X X					
89832Q695	TRUIST FINANCIAL CORP		12/10/2020	Jefferies	1,768,000	47,492	0	44,200	0	0	0	0	0	0	44,200	0	3,292	3,292	688	X X X					
89832Q745	TRUIST FINANCIAL CORP		12/10/2020	Various	2,251,000	60,414	0	56,275	0	0	0	0	0	0	56,275	0	4,139	4,139	738	X X X					
89832Q836	TRUIST FINANCIAL CORP		12/10/2020	JP MORGAN SECURITIES INC.	1,000,000	25,663	0	25,666	0	0	0	0	0	0	25,666	0	(4)	(4)	1,055	X X X					
89832QAC3	TRUIST FINANCIAL CORP		05/11/2020	MIZUHO SECURITIES USA/FIXED INCOME	129,000,000	125,229	0	128,016	132,612	(4,596)	0	0	(4,596)	0	128,016	0	(2,786)	(2,786)	0	X X X					
89832QAD1	TRUIST FINANCIAL CORP		03/10/2020	Various	110,000,000	109,827	0	110,000	113,575	(3,575)	0	0	(3,575)	0	110,000	0	(173)	(173)	1,315	X X X					
89832QAE9	TRUIST FINANCIAL CORP		12/11/2020	RBC CAPITAL MARKETS	12,000,000	13,220	0	12,467	0	0	0	0	0	0	12,467	0	753	753	297	X X X					
89832QAF6	TRUIST FINANCIAL CORP		12/11/2020	PERSHING DIV OF DLJ SEC LNDING	32,000,000	37,308	0	32,000	0	0	0	0	0	0	32,000	0	5,308	5,308	0	X X X					
902973734	U.S. BANCORP		12/10/2020	JP MORGAN SECURITIES INC.	1,200,000	29,883	0	28,188	0	0	0	0	0	0	28,188	0	1,695	1,695	0	X X X					
902973833	U.S. BANCORP		01/14/2020	Jefferies	1,675,000	46,171	0	44,890	46,264	(1,374)	0	0	(1,374)	0	44,890	0	1,281	1,281	680	X X X					
902973AY2	U.S. BANCORP		03/05/2020	BNP Paribas	85,000,000	86,928	0	84,150	87,399	(3,249)	0	0	(3,249)	0	84,150	0	2,778	2,778	2,178	X X X					
929089209	VOYA FINANCIAL INC		12/10/2020	Jefferies	2,591,000	73,285	0	63,272	69,905	(5,130)	0	1,503	(6,633)	0	63,272	0	10,013	10,013	2,930	X X X					
949746366	WELLS FARGO & CO		01/24/2020	Various	1,700,000	43,112	0	42,891	43,299	(408)	0	0	(408)	0	42,891	0	221	221	0	X X X					
949746465	WELLS FARGO & CO		12/10/2020	Jefferies	3,786,000	109,007	0	104,167	80,320	(2,778)	0	0	(2,778)	0	104,167	0	4,839	4,839	1,242	X X X					
949746721	WELLS FARGO & CO		12/11/2020	Various	4,312,000	109,624	0	109,606	0	0	0	0	0	0	109,606	0	18	18	5,525	X X X					
949746747	WELLS FARGO & CO		12/10/2020	JP MORGAN SECURITIES INC.	2,600,000	66,418	0	64,571	0	0	0	1,716	(1,716)	0	64,571	0	1,847	1,847	3,380	X X X					
949746804	WELLS FARGO & CO		12/11/2020	JP MORGAN SECURITIES INC.	32,000	47,519	0	42,880	0	0	0	0	0	0	42,880	0	4,639	4,639	1,200	X X X					
949746PM7	WELLS FARGO & CO		02/14/2020	WELLS FARGO SECURITIES LLC	134,000,000	135,624	0	135,106	135,675	(570)	0	0	(570)	0	135,106	0	518	518	0	X X X					
94988U128	WELLS FARGO & CO		12/11/2020	JP MORGAN SECURITIES INC.	450,000	11,475	0	11,207	0	0	0	0	0	0	11,207	0	268	268	69	X X X					
94988U656	WELLS FARGO & CO		12/10/2020	Jefferies	283,000	7,418	0	7,362	7,542	(180)	0	0	(180)	0	7,362	0	56	56	398	X X X					
94988U672	WELLS FARGO & CO		07/22/2020	Various	1,700,000	42,970	0	43,627	44,285	(658)	0	0	(658)	0	43,627	0	(657)	(657)	1,169	X X X					
94988U714	WELLS FARGO & CO		12/10/2020	JP MORGAN SECURITIES INC.	200,000	5,063	0	5,128	5,220	(50)	0	42	(92)	0	5,128	0	(65)	(65)	285	X X X					
G0684D305	ATHENE HOLDING LTD	C	05/06/2020	Jefferies	3,232,000	81,130	0	75,237	91,304	(6,860)	0	9,208	(16,067)	0	75,237	0	5,894	5,894	1,069	X X X					
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					7,589,538		X X X	7,301,695	4,923,623	(175,549)		(3,579)		68,336		(247,464)		0	7,298,116	0	291,422	291,422	137,833	X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																									
00206R409	AT&T INC		08/17/2020	Various	6,401,000	175,360	0	166,769	165,007	0	(2,138)	0	(2,138)	0	164,171	0	11,189	11,189	5,608	X X X					
00775V104	AEGON FUNDING COMPANY LLC		05/11/2020	Various	3,500,000	81,802	0	87,500	87,500	0	0	0	0	0	87,500	0	(5,698)	(5,698)	1,116	X X X					
008252850	AFFILIATED MANAGERS GROUP INC		06/30/2020	Various	2,505,000	66,345	0	66,628	66,468	0	(402)	0	(402)	0	66,066	0	279	279	1,650	X X X					
025932807	AMERICAN FINANCIAL GROUP INC		05/21/2020	Various	2,775,000	75,538	0	71,131	71,056	0	(144)	0	(144)	0	70,911	0	4,627	4,627	294	X X X					
064058AD2	BANK OF NEW YORK MELLON CORP		05/05/2020	CREDIT SUISSE SECURITIES (USA)	40,000,000	38,750	0	40,200	40,400	(200)	(149)	0	(349)	0	40,051	0	(1,302)	(1,302)	0	X X X					
084423607	W. R. BERKLEY CORP		12/10/2020	Various	1,927,000	49,764	0	48,408	48,480	0	(65)	86	(151)	0	48,329	0	1,435	1,435	1,333	X X X					
084423706	W. R. BERKLEY CORP		02/06/2020	Jefferies	3,208,000	87,349	0	81,298	81,298	0	(37)	0	(37)	0	81,260	0	6,089	6,089	0	X X X					
084423805	W. R. BERKLEY CORP		05/22/2020	Various	5,425,000	131,887	0	82,569	136,251	0	(194)	53,476	(53,671)	0	82,571	0	49,306	49,306	1,998	X X X					
125896845	CMS ENERGY CORP		08/12/2020	Various	2,823,000	78,545	0	77,542	19,945	0	(1,181)	0	(1,181)	0	76,278	0	2,268	2,268	1,508	X X X					
172967GF2	CITIGROUP INC		01/16/2020	BNP Paribas	10,000,000	10,856	0	10,188	10,625	(438)	0	0	(438)	0	10,188	0	668	668	0	X X X					
172967MG3	CITIGROUP INC		05/05/2020	PERSHING DIV OF DLJ SEC LNDING	115,000,000	105,609	0	115,188	120,463	(5,276)	0	0	(5,276)	0	115,188	0	(9,579)	(9,579)	2,875	X X X					
233331701	DTE ENERGY CO		10/22/2020	Call @ 25.00	3,550,000	88,750	0	90,108	90,107	0	(1,357)	0	(1,357)	0	88,750	0	0	0	4,155	X X X					
233331800	DTE ENERGY CO		06/12/2020	JP MORGAN SECURITIES INC.	1,413,000	36,406	0	36,509	36,509	0	(163)	0	(163)	0	36,346	0	60	60	949	X X X					
29250N477	ENBRIDGE INC	C	05/06/2020	Various	2,264,000	53,034	0	58,981	62,441	(3,460)	(879)	0	(4,338)	0	58,103	0	(5,069)	(5,069)	1,672	X X X					
345370837	FORD MOTOR CO		04/24/2020	Jefferies	3,000,000	71,722	0	75,423	79,590	(4,167)	(119)	0	(4,286)	0	75,304	0	(3,582)	(3,582)	1,000	X X X					
345370845	FORD MOTOR CO		04/23/2020	Jefferies	2,750,000	49,495	0	69,649	69,613	0	(327)	0	(327)	0	69,286	0	(19,791)	(19,791)	1,066	X X X					
361860208	GMAC CAPITAL TRUST I		12/11/2020	Various	3,969,000	91,022	0	102,782	76,948	0	0	0	0	0	102,782	0	(11,761)	(11,761)	1,889	X X X					

E14.14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
373334440 637432105	GEORGIA POWER CO NATIONAL RURAL UTILITIES COOPERATIVE FIN		07/31/2020	Various	1,800,000	48,011	0	45,822	45,822	0	(167)	0	(167)	0	45,655	0	2,356	2,356	2,250	X X X
65339K803 65339K860 65339K886 744320805	NEXTERA ENERGY CAPITAL HOLDINGS INC NEXTERA ENERGY CAPITAL HOLDINGS INC NEXTERA ENERGY CAPITAL HOLDINGS INC PRUDENTIAL FINANCIAL INC		04/08/2020 10/26/2020 12/10/2020 10/26/2020 12/10/2020	Various Call @ 25.00 Various Call @ 25.00 JP MORGAN SECURITIES INC.	3,259,000 4,200,000 5,416,000 3,525,000 1,283,000	85,369 105,000 150,491 88,125 35,468	0 0 0 0 0	82,147 105,972 139,194 89,697 32,389	82,072 106,683 138,753 89,701 34,758	0 0 0 0 0	(414) (1) (639) (1,558) (1)	0 712 0 6 0	(414) (713) (639) (1,563) (1)	0 0 0 0 0	81,658 105,971 138,114 88,138 32,107	0 0 0 0 0	3,711 (971) 12,378 (13) 3,361	3,711 (971) 12,378 (13) 3,361	1,007 5,067 3,633 4,516 1,804	X X X X X X X X X X X X X X X
816851604 842587404 91529Y601	SEMPRA ENERGY SOUTHERN CO UNUM GROUP		05/08/2020 12/10/2020 05/07/2020	JP MORGAN SECURITIES INC. JP MORGAN SECURITIES INC. Various Various	2,300,000 6,925,000 2,794,000	58,571 184,319 65,813	0 0 0 0	61,320 165,933 70,633	61,320 123,818 70,474	0 0 0 0	(271) (640) (226)	0 0 0	(271) (640) (226)	0 0 0	61,050 165,308 70,249	0 0 0	(2,479) 19,011 (4,435)	(2,479) 19,011 (4,435)	827 5,152 1,091	X X X X X X X X X
8599999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,113,402	X X X	2,073,979	2,016,100	(13,540)	(11,070)	54,279	(78,889)	0	2,061,342	0	52,060	52,060	52,459	X X X
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
744320805 744320888 949746NL1 94978SAA7	PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC WELLS FARGO CAPITAL X WELLS FARGO CAPITAL X		01/01/2020 12/10/2020 03/30/2020 03/30/2020	Reclassification Jefferies Adjustment Adjustment	0.000 4,747,000 0.000 166,000,000	32,338 121,600 0 185,180	0 0 0 0	32,389 118,675 0 185,360	34,987 0 180 202,422	(2,649) 0 0 (17,242)	0 0 (180) 0	0 0 (180) (17,242)	0 0 0 0	32,338 118,675 0 185,180	0 0 0 0	0 2,925 0 0	0 2,925 0 0	0 2,925 0 0	0 0 0 0	X X X X X X X X X X X X
8699999 Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred						339,118	X X X	336,424	237,589	(19,891)	(180)	0	(20,071)	0	336,193	0	2,925	2,925	0	X X X
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
949746556	WELLS FARGO & CO		05/06/2020	Jefferies	1,188,000	29,779	0	29,035	32,432	(1,344)	0	2,054	(3,398)	0	29,035	0	744	744	434	X X X
8799999 Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred						29,779	X X X	29,035	32,432	(1,344)	0	2,054	(3,398)	0	29,035	0	744	744	434	X X X
8999997 Subtotal - Preferred Stocks - Part 4						10,071,837	X X X	9,741,133	7,209,744	(210,323)	(14,828)	124,669	(349,821)	0	9,724,685	0	347,151	347,151	190,726	X X X
8999998 Summary Item from Part 5 for Preferred Stocks						14,942,850	X X X	15,653,808	0	0	(28,689)	546,407	(575,096)	0	15,065,649	0	(122,799)	(122,799)	244,309	X X X
8999999 Subtotal - Preferred Stocks						25,014,687	X X X	25,394,941	7,209,744	(210,323)	(43,517)	671,076	(924,917)	0	24,790,334	0	224,352	224,352	435,035	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001055102 00206R102 00287Y109	AFLAC ORD AT&T ORD ABBVIE ORD		12/28/2020 11/24/2020 09/28/2020	INSTINET Various PERSHING DIV OF DLJ SEC LNDING	22,000 25,933,000 400,906	974 743,543 35,117	X X X X X X X X X	856 843,981 38,139	423 991,186 80	(68) (163,978) (1)	0 0 0	0 0 (1)	(68) (163,978) (1)	856 843,981 38,139	0 0 0	118 (100,438) (3,022)	118 (100,438) (3,022)	17 53,348 474	X X X X X X X X X	
015351109 018581108 018802108	ALEXION PHARMACEUTICALS ORD ALLIANCE DATA SYSTEMS ORD ALLIANT ENERGY ORD		08/03/2020 08/03/2020 11/24/2020	GOLDMAN GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	125,000 149,000 259,000	13,016 6,621 13,821	X X X X X X X X X	13,522 19,091 12,934	13,519 16,718 14,172	3 2,374 (1,239)	0 0 0	0 0 (1,239)	3 2,374 (1,239)	13,522 19,091 12,934	0 0 0	(506) (12,471) 887	(506) (12,471) 887	0 125 394	X X X X X X X X X	
02079K107 02376R102 025816109 026874784 03027X100 03073E105	ALPHABET CL C ORD AMERICAN AIRLINES GROUP ORD AMERICAN EXPRESS ORD AMERICAN INTERNATIONAL GROUP ORD AMERICAN TOWER REIT AMERISOURCEBERGEN ORD		12/28/2020 11/24/2020 11/24/2020 12/28/2020 12/28/2020 11/24/2020	INSTINET Various Various Various INSTINET MERRILL LYNCH PIERCE FENNER & SMITH INC.	13,000 2,206,000 470,000 3,632,000 722,000 87,000	23,187 32,070 53,910 107,335 158,558 8,969	X X X X X X X X X X X X X X X X X X	18,616 28,298 45,281 158,688 170,599 7,173	18,616 28,298 29,006 186,431 0 7,397	0 0 (6,035) (27,743) 0 (224)	0 0 0 0 0 0	0 0 (6,035) (27,743) 0 (224)	0 0 0 0 0 0	18,616 28,298 45,281 158,688 170,599 7,173	0 0 0 0 0 0	4,572 3,772 8,629 (51,353) (12,041) 1,796	4,572 3,772 8,629 (51,353) (12,041) 1,796	0 0 449 3,708 2,151 148	X X X X X X X X X X X X X X X X X X	
037411105 03748R754 037833100	APACHE ORD APARTMENT INVST MGT CL A REIT ORD APPLE ORD		09/28/2020 12/01/2020 11/24/2020	PERSHING DIV OF DLJ SEC LNDING Unknown MERRILL LYNCH PIERCE FENNER & SMITH INC.	695,000 649,000 2,607,000	7,072 27,115 300,222	X X X X X X X X X	16,995 27,115 188,410	17,785 33,521 (9,040,827)	(790) (6,406) 0	0 0 0	0 (6,406) 0	0 0 0	16,995 27,115 188,410	0 0 0	(9,923) 0 111,812	(9,923) 0 111,812	209 6,120 1,603	X X X X X X X X X	
039483102 03965L100 049560105 053015103 053484101 05722G100	ARCHER DANIELS MIDLAND ORD ARCONIC ORD ATMOS ENERGY ORD AUTOMATIC DATA PROCESSING ORD AVALONBAY COMMUNITIES REIT ORD BAKER HUGHES CL A ORD		11/24/2020 04/01/2020 10/29/2020 08/03/2020 10/29/2020 10/29/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC. Unknown GOLDMAN GOLDMAN GOLDMAN GOLDMAN	602,000 1,803,000 40,000 228,000 634,000 2,776,000	30,432 33,763 3,656 30,661 86,803 38,294	X X X X X X X X X X X X X X X X X X	25,929 33,763 4,535 38,675 100,981 66,756	27,903 55,478 4,474 38,874 124,352 71,149	(1,974) (21,716) 61 (199) (29,586) (4,393)	0 0 0 0 0 0	0 0 0 (199) (29,586) (4,393)	0 0 0 0 0 0	25,929 33,763 4,535 38,675 100,981 66,756	0 0 0 0 0 0	4,503 0 (879) (8,015) (14,178) (28,463)	4,503 0 (879) (8,015) (14,178) (28,463)	867 36 69 415 3,860 1,499	X X X X X X X X X X X X X X X X X X	

E14.15

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
060505104	BANK OF AMERICA ORD		12/28/2020	INSTINET	1,217,000	36,693	X X X	27,370	42,863	(15,492)	0	0	(15,492)	0	27,370	0	9,323	(9,323)	876	X X X
064058100	BANK OF NEW YORK MELLON ORD		11/24/2020	Various	3,462,000	120,648	X X X	137,536	174,242	(36,707)	0	0	(36,707)	0	137,536	0	(16,888)	(16,888)	4,293	X X X
084670702	BERKSHIRE HATHWAY CL B ORD		11/24/2020	Various	825,000	192,671	X X X	153,786	127,973	(20,475)	0	0	(20,475)	0	153,786	0	38,885	38,885	0	X X X
09062X103	BIOGEN ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	502,000	121,734	X X X	115,681	148,958	(33,278)	0	0	(33,278)	0	115,681	0	6,053	6,053	0	X X X
093671105	H&R BLOCK ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	755,000	12,038	X X X	16,316	17,727	(1,412)	0	0	(1,412)	0	16,316	0	(4,277)	(4,277)	785	X X X
09857L108	BOOKING HOLDINGS ORD		10/29/2020	GOLDMAN	24,000	38,612	X X X	43,968	49,290	(5,321)	0	0	(5,321)	0	43,968	0	(5,356)	(5,356)	0	X X X
099724106	BORGWARNER ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	964,000	39,005	X X X	33,262	30,366	(5,866)	0	0	(5,866)	0	33,262	0	5,743	5,743	402	X X X
101121101	BOSTON PROPERTIES REIT ORD		10/29/2020	GOLDMAN	652,000	53,682	X X X	80,513	89,885	(9,372)	0	0	(9,372)	0	80,513	0	(26,831)	(26,831)	2,091	X X X
101137107	BOSTON SCIENTIFIC ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,429,000	48,274	X X X	40,812	64,619	(23,807)	0	0	(23,807)	0	40,812	0	7,462	7,462	0	X X X
110122108	BRISTOL MYERS SQUIBB ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,563,000	162,010	X X X	146,424	164,519	(18,095)	0	0	(18,095)	0	146,424	0	15,586	15,586	4,613	X X X
11135F101	BROADCOM ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	65,000	25,494	X X X	19,841	0	0	0	0	0	19,841	0	5,653	5,653	634	X X X	
12503M108	CBOE GLOBAL MARKETS ORD		08/03/2020	GOLDMAN	133,000	11,477	X X X	13,465	15,960	(2,495)	0	0	(2,495)	0	13,465	0	(1,988)	(1,988)	96	X X X
12514G108	CDW ORD		12/28/2020	INSTINET	544,000	71,196	X X X	65,167	0	0	0	0	0	65,167	0	6,030	6,030	218	X X X	
125269100	CF INDUSTRIES HOLDINGS ORD		10/29/2020	GOLDMAN	247,000	6,534	X X X	10,243	11,792	(1,549)	0	0	(1,549)	0	10,243	0	(3,709)	(3,709)	222	X X X
12541W209	CH ROBINSON WORLDWIDE ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	159,000	15,011	X X X	12,043	12,434	(391)	0	0	(391)	0	12,043	0	2,969	2,969	243	X X X
12572Q105	CME GROUP CL A ORD		10/29/2020	GOLDMAN	204,000	30,826	X X X	36,429	40,947	(4,518)	0	0	(4,518)	0	36,429	0	(5,603)	(5,603)	1,030	X X X
126650100	CVS HEALTH ORD		11/24/2020	Various	1,924,000	115,573	X X X	136,446	142,934	(6,488)	0	0	(6,488)	0	136,446	0	(20,874)	(20,874)	3,848	X X X
127097103	CABOT OIL & GAS ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,779,000	32,061	X X X	31,194	30,972	222	0	0	222	0	31,194	0	867	867	712	X X X
14040H105	CAPITAL ONE FINANCIAL ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,081,000	98,750	X X X	80,984	111,246	(30,262)	0	0	(30,262)	0	80,984	0	17,766	17,766	1,081	X X X
14149Y108	CARDINAL HEALTH ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	764,000	41,226	X X X	36,420	38,643	(2,223)	0	0	(2,223)	0	36,420	0	4,807	4,807	1,478	X X X
143658300	CARNIVAL ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,711,000	26,107	X X X	84,094	86,970	(2,876)	0	0	(2,876)	0	84,094	0	(57,987)	(57,987)	856	X X X
15135B101	CENTENE ORD		12/28/2020	INSTINET	983,000	57,852	X X X	58,568	10	(5)	0	0	(5)	0	58,568	0	(716)	(716)	0	X X X
15189T107	CENTERPOINT ENERGY ORD		08/03/2020	GOLDMAN	777,000	15,055	X X X	21,157	21,189	(32)	0	0	(32)	0	21,157	0	(6,102)	(6,102)	342	X X X
156700106	LUMEN TECHNOLOGIES ORD		10/29/2020	GOLDMAN	4,176,000	36,051	X X X	47,953	55,165	(7,212)	0	0	(7,212)	0	47,953	0	(11,902)	(11,902)	3,132	X X X
166764100	CHEVRON ORD		11/24/2020	Various	5,327,761	407,120	X X X	524,899	576,881	(99,378)	0	0	(99,378)	0	524,899	0	(117,780)	(117,780)	21,420	X X X
171798101	CIMAREX ENERGY ORD		08/03/2020	GOLDMAN	369,000	9,026	X X X	17,015	19,369	(2,354)	0	0	(2,354)	0	17,015	0	(7,989)	(7,989)	155	X X X
172062101	CINCINNATI FINANCIAL ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	320,000	25,456	X X X	23,988	33,648	(9,660)	0	0	(9,660)	0	23,988	0	1,468	1,468	755	X X X
17275R102	CISCO SYSTEMS ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	61,000	2,599	X X X	2,092	2,926	(833)	0	0	(833)	0	2,092	0	506	506	87	X X X
172967424	CITIGROUP ORD		12/28/2020	INSTINET	1,399,000	85,626	X X X	68,999	111,766	(42,767)	0	0	(42,767)	0	68,999	0	16,627	16,627	2,854	X X X
191216100	COCA-COLA ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,782,000	94,823	X X X	83,936	54,022	(6,080)	0	0	(6,080)	0	83,936	0	10,887	10,887	1,531	X X X
192446102	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	103,000	8,110	X X X	5,992	6,388	(396)	0	0	(396)	0	5,992	0	2,118	2,118	91	X X X
20605P101	CONCHO RESOURCES ORD		12/28/2020	INSTINET	854,000	48,833	X X X	58,803	74,785	(15,982)	0	0	(15,982)	0	58,803	0	(9,970)	(9,970)	683	X X X
20825C104	CONOCOPHILLIPS ORD		10/29/2020	GOLDMAN	1,791,000	51,434	X X X	76,134	116,469	(40,335)	0	0	(40,335)	0	76,134	0	(24,700)	(24,700)	3,027	X X X
209115104	CONSOLIDATED EDISON ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	553,000	43,339	X X X	43,084	50,030	(6,946)	0	0	(6,946)	0	43,084	0	255	255	1,692	X X X
21036P108	CONSTELLATION BRANDS CL A ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,000	831	X X X	759	759	0	0	0	0	759	0	73	73	12	X X X	
22052L104	CORTEVA ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,710,000	66,505	X X X	50,239	50,548	(308)	0	0	(308)	0	50,239	0	16,265	16,265	889	X X X
222070203	COTY CL A ORD		08/03/2020	GOLDMAN	1,440,000	5,206	X X X	12,288	16,200	(3,912)	0	0	(3,912)	0	12,288	0	(7,082)	(7,082)	180	X X X
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	87,000	14,289	X X X	12,302	12,367	(65)	0	0	(65)	0	12,302	0	1,986	1,986	313	X X X
23355L106	DXC TECHNOLOGY ORD		12/28/2020	Various	164,000	2,850	X X X	5,960	6,014	(128)	0	0	(128)	0	5,960	0	(3,110)	(3,110)	267	X X X

E14.16

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
247361702 24906P109	DELTA AIR LINES ORD DENTSPLY SIRONA ORD		12/28/2020 11/24/2020	Various MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,568,000 932,000	96,851 48,037	X X X X X X	110,965 42,960	150,177 52,742	(39,212) (9,781)	0 0	0 0	(39,212) (9,781)	0 0	110,965 42,960	0 0	(14,114) 5,076	(14,114) 5,076	1,034 373	X X X X X X
25179M103	DEVON ENERGY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,496,000	14,665	X X X	35,557	38,851	(3,294)	0	0	(3,294)	0	35,557	0	(20,892)	(20,892)	853	X X X
25278X109 25470F104	DIAMONDBACK ENERGY ORD DISCOVERY SRS A ORD		12/28/2020 09/28/2020	Various PERSHING DIV OF DLJ SEC LNDING	689,000 671,000	27,891 14,801	X X X X X X	63,132 19,645	63,981 21,969	(849) (2,324)	0 0	0 0	(849) (2,324)	0 0	63,132 19,645	0 0	(35,241) (4,843)	(35,241) (4,843)	558 0	X X X X X X
25470F302 25470M109 25746U109	DISCOVERY SRS C ORD DISH NETWORK CL A ORD DOMINION ENERGY ORD		10/29/2020 11/24/2020 11/24/2020	Various MERRILL LYNCH PIERCE FENNER & SMITH INC. MERRILL LYNCH PIERCE FENNER & SMITH INC.	632,000 1,004,000 611,000	11,231 26,627 48,496	X X X X X X X X X	14,125 32,397 50,302	17,001 35,612 50,603	(4,331) (3,215) (301)	0 0 0	0 0 0	(4,331) (3,215) (301)	0 0 0	14,125 32,397 50,302	0 0 0	(2,894) (5,771) (1,807)	(2,894) (5,771) (1,807)	0 0 1,723	X X X X X X X X X
260557103	DOW ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	642,000	37,057	X X X	50,302	50,603	(301)	0	0	(301)	0	50,302	0	(1,807)	(1,807)	1,723	X X X
26441C204	DUKE ENERGY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	802,000	67,331	X X X	72,788	73,150	(363)	0	0	(363)	0	72,788	0	(5,457)	(5,457)	2,290	X X X
26614N102 26875P101 269246401 277432100	DUPONT DE NEMOURS ORD EOG RESOURCES ORD E TRADE FINANCIAL ORD EASTMAN CHEMICAL ORD		12/28/2020 12/28/2020 10/02/2020 11/24/2020	Various Various Unknown MERRILL LYNCH PIERCE FENNER & SMITH INC.	319,000 2,485,000 855,000 151,000	21,989 96,912 30,164 15,585	X X X X X X X X X X X X	20,480 198,264 30,164 12,074	20,480 208,144 38,791 11,968	2,268 (9,879) (8,627) 106	0 0 0 0	0 0 0 0	2,268 (9,879) (8,627) 106	0 0 0 0	22,748 198,264 30,164 12,074	0 0 0 0	(759) (101,353) 0 3,510	(759) (101,353) 0 3,510	383 2,687 359 399	X X X X X X X X X X X X
28176E108	EDWARDS LIFESCIENCES ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	183,000	15,665	X X X	13,416	(232,692)	232,692	0	0	232,692	0	13,416	0	2,249	2,249	0	X X X
29476L107 297178105 30034W106	EQUITY RESIDENTIAL REIT ORD ESSEX PROPERTY REIT ORD EVERGY ORD		10/29/2020 10/29/2020 11/24/2020	Various GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,525,000 219,000 776,000	75,874 43,410 43,294	X X X X X X X X X	96,892 47,292 44,139	123,403 65,888 50,510	(26,511) (18,597) (6,371)	0 0 0	0 0 0	(26,511) (18,597) (6,371)	0 0 0	96,892 47,292 44,139	0 0 0	(21,017) (3,881) (845)	(21,017) (3,881) (845)	3,622 1,792 1,591	X X X X X X X X X
30161N101	EXELON ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,197,000	43,047	X X X	54,235	54,571	(337)	0	0	(337)	0	54,235	0	(11,187)	(11,187)	1,374	X X X
30212P303	EXPEDIA GROUP ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	597,000	74,649	X X X	64,217	64,560	(342)	0	0	(342)	0	64,217	0	10,432	10,432	203	X X X
302130109	EXPEDITORS INTERNATIONAL OF WASN ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	136,000	12,285	X X X	10,610	10,611	(1)	0	0	(1)	0	10,610	0	1,675	1,675	71	X X X
30225T102	EXTRA SPACE STORAGE REIT ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	142,000	15,619	X X X	14,922	14,998	(76)	0	0	(76)	0	14,922	0	696	696	383	X X X
30231G102 302445101 30303M102	EXXON MOBIL ORD FLIR SYSTEMS ORD FACEBOOK CL A ORD		12/28/2020 11/24/2020 11/24/2020	Various Various MERRILL LYNCH PIERCE FENNER & SMITH INC.	13,513,000 574,000 148,000	540,137 22,354 40,982	X X X X X X X X X	942,583 24,711 28,722	931,144 29,888 30,377	3,917 (5,177) (1,655)	0 0 0	0 0 0	3,917 (5,177) (1,655)	0 0 0	942,583 24,711 28,722	0 0 0	(402,446) (2,357) 12,260	(402,446) (2,357) 12,260	37,805 350 0	X X X X X X X X X
313747206	FEDERAL REIT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	300,000	22,551	X X X	36,109	38,619	(2,510)	0	0	(2,510)	0	36,109	0	(13,558)	(13,558)	1,263	X X X
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	308,000	45,864	X X X	40,718	42,840	(2,121)	0	0	(2,121)	0	40,718	0	5,146	5,146	323	X X X
337738108	FISERV ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	174,000	19,987	X X X	18,025	20,120	(2,095)	0	0	(2,095)	0	18,025	0	1,963	1,963	0	X X X
337932107	FIRSTENERGY ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,909,000	50,878	X X X	62,507	92,777	(30,271)	0	0	(30,271)	0	62,507	0	(11,628)	(11,628)	2,978	X X X
34354P105 345370860 34959E109	FLOWERVE ORD FORD MOTOR ORD FORTINET ORD		11/24/2020 12/28/2020 11/24/2020	Various Various MERRILL LYNCH PIERCE FENNER & SMITH INC.	557,000 4,699,000 355,000	16,611 37,691 42,096	X X X X X X X X X	24,686 39,660 35,892	27,722 43,701 37,900	(3,036) (4,041) (2,008)	0 0 0	0 0 0	(3,036) (4,041) (2,008)	0 0 0	24,686 39,660 35,892	0 0 0	(8,075) (1,969) 6,204	(8,075) (1,969) 6,204	349 705 0	X X X X X X X X X
34959J108 364760108 369550108 369604103 37045V100	FORTIVE ORD GAP ORD GENERAL DYNAMICS ORD GENERAL ELECTRIC ORD GENERAL MOTORS ORD		10/09/2020 12/28/2020 11/24/2020 10/29/2020 09/28/2020	Unknown INSTINET Various Various PERSHING DIV OF DLJ SEC LNDING	1,263,000 910,000 776,000 9,799,000 1,228,000	67,902 18,761 113,652 73,271 36,142	X X X X X X X X X X X X X X X	67,902 16,034 112,248 87,603 39,726	96,481 16,089 136,848 109,357 44,945	(28,578) (55) (24,599) (21,754) (5,219)	0 0 0 0 0	0 0 0 0 0	(28,578) (55) (24,599) (21,754) (5,219)	0 0 0 0 0	67,902 16,034 112,248 87,603 39,726	0 0 0 0 0	0 2,727 1,404 (14,332) (3,584)	0 2,727 1,404 (14,332) (3,584)	265 221 3,352 445 467	X X X X X X X X X X X X X X X

E14.17

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
372460105	GENUINE PARTS ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	92.000	9,306	X X X	8,500	9,773	(1,273)	0	0	(1,273)	0	8,500	0	806	806	288	X X X
375558103	GILEAD SCIENCES ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,361.000	202,471	X X X	217,477	218,398	(921)	0	0	(921)	0	217,477	0	(15,006)	(15,006)	6,856	X X X
38141G104	GOLDMAN SACHS GROUP ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	221.000	52,485	X X X	42,372	50,815	(8,442)	0	0	(8,442)	0	42,372	0	10,112	10,112	829	X X X
40434L105	HP ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,699.000	36,940	X X X	30,347	34,914	(4,567)	0	0	(4,567)	0	30,347	0	6,592	6,592	1,197	X X X
406216101	HALLIBURTON ORD		12/28/2020	Various	3,750.000	55,304	X X X	84,657	91,763	(7,105)	0	0	(7,105)	0	84,657	0	(29,353)	(29,353)	1,067	X X X
410345102	HANESBRANDS ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,314.000	19,463	X X X	19,592	19,513	79	0	0	79	0	19,592	0	(129)	(129)	788	X X X
412822108	HARLEY DAVIDSON ORD		08/03/2020	GOLDMAN	666.000	17,511	X X X	25,055	24,769	286	0	0	286	0	25,055	0	(7,544)	(7,544)	266	X X X
416515104	HARTFORD FINANCIAL SERVICES GRUP ORD		12/28/2020	Various	1,457.000	60,077	X X X	63,674	47,097	(12,547)	0	0	(12,547)	0	63,674	0	(3,598)	(3,598)	1,210	X X X
418056107	HASBRO ORD		12/28/2020	Various	391.000	32,321	X X X	37,417	23,129	(9)	0	0	(9)	0	37,417	0	(5,096)	(5,096)	564	X X X
423452101	HELMERICH AND PAYNE ORD		08/03/2020	GOLDMAN	464.000	8,350	X X X	20,841	21,080	(238)	0	0	(238)	0	20,841	0	(12,491)	(12,491)	659	X X X
426281101	JACK HENRY AND ASSOCIATES ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	329.000	51,692	X X X	42,550	47,925	(5,375)	0	0	(5,375)	0	42,550	0	9,142	9,142	424	X X X
42809H107	HESS ORD		11/24/2020	Various	1,003.000	50,090	X X X	49,981	67,010	(17,030)	0	0	(17,030)	0	49,981	0	109	109	752	X X X
436106108	HOLLYFRONTIER ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	662.000	13,691	X X X	29,522	33,570	(4,048)	0	0	(4,048)	0	29,522	0	(15,832)	(15,832)	695	X X X
436440101	HOLOGIC ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	46.000	3,113	X X X	2,322	0	0	0	0	0	0	2,322	0	791	791	0	X X X
44107P104	HOST HOTELS & RESORTS REIT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	3,102.000	34,048	X X X	53,595	57,542	(3,947)	0	0	(3,947)	0	53,595	0	(19,547)	(19,547)	1,396	X X X
446150104	HUNTINGTON BANCSHARES ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,853.000	16,884	X X X	24,223	27,943	(3,720)	0	0	(3,720)	0	24,223	0	(7,339)	(7,339)	1,112	X X X
44980X109	IPG PHOTONICS ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	126.000	25,803	X X X	16,736	0	0	0	0	0	16,736	0	9,068	9,068	0	X X X	
452327109	ILLUMINA ORD		12/28/2020	Various	91.000	31,845	X X X	30,102	30,188	(86)	0	0	(86)	0	30,102	0	1,743	1,743	0	X X X
45687V106	INGERSOLL RAND ORD		03/02/2020	Not Available	0.403	9	X X X	6	0	0	0	0	0	6	0	3	3	0	X X X	
458140100	INTEL ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,093.000	192,377	X X X	179,569	244,966	(65,397)	0	0	(65,397)	0	179,569	0	12,808	12,808	5,403	X X X
459200101	INTERNATIONAL BUSINESS MACHINES ORD		12/28/2020	INSTINET	1,455.000	181,582	X X X	201,966	195,028	6,938	0	0	6,938	0	201,966	0	(20,384)	(20,384)	9,472	X X X
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		11/24/2020	Various	175.000	19,795	X X X	19,663	22,579	(2,915)	0	0	(2,915)	0	19,663	0	132	132	674	X X X
460146103	INTERNATIONAL PAPER ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	838.000	43,460	X X X	38,297	38,590	(293)	0	0	(293)	0	38,297	0	5,163	5,163	1,718	X X X
461202103	INTUIT ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	163.000	56,265	X X X	46,098	0	0	0	0	0	46,098	0	10,167	10,167	269	X X X	
46284V101	IRON MOUNTAIN ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,038.000	27,582	X X X	31,628	33,081	(1,453)	0	0	(1,453)	0	31,628	0	(4,046)	(4,046)	2,568	X X X
46625H100	JPMORGAN CHASE ORD		11/24/2020	Various	3,984.000	488,684	X X X	404,952	216,628	(47,937)	0	0	(47,937)	0	404,952	0	83,733	83,733	5,508	X X X
478160104	JOHNSON & JOHNSON ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,446.000	495,739	X X X	468,583	502,668	(34,085)	0	0	(34,085)	0	468,583	0	27,156	27,156	13,715	X X X
48203R104	JUNIPER NETWORKS ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,138.000	25,357	X X X	26,162	28,029	(1,867)	0	0	(1,867)	0	26,162	0	(805)	(805)	683	X X X
487836108	KELLOGG ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,064.000	66,459	X X X	66,458	73,586	(7,128)	0	0	(7,128)	0	66,458	0	0	0	1,819	X X X
493267108	KEYCORP ORD		12/28/2020	INSTINET	1,555.000	25,350	X X X	24,553	31,473	(6,920)	0	0	(6,920)	0	24,553	0	796	796	1,151	X X X
49446R109	KIMCO REALTY REIT ORD		08/03/2020	GOLDMAN	1,723.000	19,039	X X X	26,625	35,683	(9,058)	0	0	(9,058)	0	26,625	0	(7,586)	(7,586)	965	X X X
49456B101	KINDER MORGAN CL P ORD		11/24/2020	Various	3,403.000	43,274	X X X	61,932	72,042	(10,110)	0	0	(10,110)	0	61,932	0	(18,658)	(18,658)	2,890	X X X
500255104	KOHL'S ORD		08/03/2020	GOLDMAN	618.000	12,005	X X X	25,279	31,487	(6,209)	0	0	(6,209)	0	25,279	0	(13,274)	(13,274)	435	X X X
513272104	LAMB WESTON HOLDINGS ORD		11/24/2020	Various	591.000	41,206	X X X	40,339	45,510	(9,094)	0	0	(9,094)	0	40,339	0	867	867	478	X X X
517834107	LAS VEGAS SANDS ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,444.000	69,098	X X X	95,418	99,694	(4,275)	0	0	(4,275)	0	95,418	0	(26,320)	(26,320)	1,141	X X X
518439104	ESTEE LAUDER CL A ORD		12/28/2020	INSTINET	76.000	20,019	X X X	16,484	0	0	0	0	0	16,484	0	3,535	3,535	40	X X X	
525327102	LEIDOS HOLDINGS ORD		10/29/2020	GOLDMAN	430.000	34,554	X X X	39,244	42,093	(2,849)	0	0	(2,849)	0	39,244	0	(4,690)	(4,690)	439	X X X
534187109	LINCOLN NATIONAL ORD		12/28/2020	Various	770.000	25,572	X X X	33,843	45,438	(11,594)	0	0	(11,594)	0	33,843	0	(8,271)	(8,271)	941	X X X

E14.18

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
538034109 539830109	LIVE NATION ENTERTAINMENT ORD LOCKHEED MARTIN ORD		10/29/2020 11/24/2020	GOLDMAN MERRILL LYNCH PIERCE FENNER & SMITH INC.	580,000 207,000	28,754 78,342	X X X X X X	41,398 66,527	41,453 80,602	(55) (14,075)	0 0	0 0	(55) (14,075)	0 0	41,398 66,527	0 0	(12,644) 11,815	(12,644) 11,815	0 1,490	X X X X X X
540424108	LOEWS ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	364,000	16,337	X X X	14,223	19,106	(4,884)	0	0	(4,884)	0	14,223	0	2,114	2,114	91	X X X
55261F104	M&T BANK ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	312,000	29,470	X X X	37,488	52,962	(15,474)	0	0	(15,474)	0	37,488	0	(8,018)	(8,018)	1,030	X X X
552953101	MGM RESORTS INTERNATIONAL ORD		10/29/2020	GOLDMAN	2,135,000	44,779	X X X	56,742	71,031	(14,289)	0	0	(14,289)	0	56,742	0	(11,963)	(11,963)	331	X X X
55616P104	MACYS ORD		12/31/2019	ITG INC	0	0	X X X	0	0	0	0	0	0	0	0	0	0	0	492	X X X
565849106	MARATHON OIL ORD		10/29/2020	Various	3,417,000	14,511	X X X	41,646	46,403	(4,757)	0	0	(4,757)	0	41,646	0	(27,135)	(27,135)	171	X X X
56585A102	MARATHON PETROLEUM ORD		12/28/2020	Various	1,305,000	46,787	X X X	67,617	78,626	(11,009)	0	0	(11,009)	0	67,617	0	(20,831)	(20,831)	2,672	X X X
571903202	MARRIOTT INTERNATIONAL CL A ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	101,000	13,221	X X X	11,186	15,294	(4,109)	0	0	(4,109)	0	11,186	0	2,035	2,035	48	X X X
579780206	MCCORMICK ORD		12/01/2020	NOT AVAILABLE	0	0	X X X	0	(35,634)	35,634	0	0	35,634	0	0	0	0	0	0	X X X
58933Y105	MERCK & CO ORD		12/28/2020	Various	3,894,000	315,540	X X X	323,154	0	0	0	0	0	323,154	0	(7,614)	(7,614)	4,883	X X X	
59156R108	METLIFE ORD		12/28/2020	INSTINET	1,733,000	80,627	X X X	68,691	88,331	(19,640)	0	0	(19,640)	0	68,691	0	11,936	11,936	3,154	X X X
594918104	MICROSOFT ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	101,000	13,221	X X X	11,186	15,294	(4,109)	0	0	(4,109)	0	11,186	0	2,035	2,035	48	X X X
608190104	MOHAWK INDUSTRIES ORD		08/03/2020	GOLDMAN	3,083,000	659,293	X X X	537,652	0	0	0	0	0	537,652	0	121,641	121,641	6,443	X X X	
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		11/24/2020	Various	667,000	22,846	X X X	34,972	35,682	(892)	0	0	(892)	0	34,972	0	(12,126)	(12,126)	377	X X X
617446448	MORGAN STANLEY ORD		11/24/2020	Various	764,754	44,851	X X X	37,907	0	0	0	0	0	37,907	0	6,944	6,944	179	X X X	
61945C103	MOSAIC ORD		10/29/2020	GOLDMAN	1,230,000	22,461	X X X	25,215	26,617	(1,402)	0	0	(1,402)	0	25,215	0	(2,754)	(2,754)	185	X X X
629377508	NRG ENERGY ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	124,000	3,940	X X X	3,720	4,929	(1,209)	0	0	(1,209)	0	3,720	0	220	220	149	X X X
62944T105	NVR ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	5,000	20,810	X X X	15,493	0	0	0	0	0	15,493	0	5,316	5,316	0	X X X	
631103108	NASDAQ ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	254,000	32,324	X X X	27,168	27,203	(36)	0	0	(36)	0	27,168	0	5,156	5,156	368	X X X
637071101	NATIONAL OILWELL VARCO ORD		11/24/2020	Various	1,680,000	16,826	X X X	36,269	41,282	(5,385)	0	0	(5,385)	0	36,269	0	(19,443)	(19,443)	82	X X X
64110D104	NETAPP ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	92,000	5,092	X X X	5,769	5,727	42	0	0	42	0	5,769	0	(677)	(677)	177	X X X
65339F101	NEXTERA ENERGY ORD		10/27/2020	NOT AVAILABLE	0	0	X X X	0	(596,157)	596,157	0	0	596,157	0	0	0	0	0	0	X X X
65473P105	NISOURCE ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	801,000	19,970	X X X	18,626	22,300	(3,674)	0	0	(3,674)	0	18,626	0	1,344	1,344	673	X X X
655044105	NOBLE ENERGY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	2,017,000	17,622	X X X	41,919	50,102	(8,184)	0	0	(8,184)	0	41,919	0	(24,297)	(24,297)	323	X X X
655664100	NORDSTROM ORD		08/03/2020	GOLDMAN	443,000	6,162	X X X	13,758	18,132	(4,374)	0	0	(4,374)	0	13,758	0	(7,596)	(7,596)	164	X X X
665859104	NORTHERN TRUST ORD		12/28/2020	INSTINET	274,000	25,406	X X X	24,526	23,479	(3,864)	0	0	(3,864)	0	24,526	0	880	880	706	X X X
668771108	NORTONLIFELOCK ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,690,000	48,991	X X X	55,833	68,649	(12,816)	0	0	(12,816)	0	55,833	0	(6,842)	(6,842)	33,625	X X X
670346105	NUCOR ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	648,000	36,554	X X X	33,028	36,132	(3,037)	0	324	(3,361)	0	33,028	0	3,527	3,527	1,036	X X X
674599105	OCCIDENTAL PETROLEUM ORD		08/03/2020	GOLDMAN	3,816,000	57,971	X X X	158,342	157,257	1,084	0	0	1,084	0	158,342	0	(100,371)	(100,371)	5,846	X X X
679580100	OLD DOMINION FREIGHT LINE ORD		03/25/2020	Not Available	0.500	62	X X X	66	0	0	0	0	0	66	0	(4)	(4)	0	0	X X X
681919106	OMNICOM GROUP ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	846,000	42,199	X X X	59,279	68,543	(9,264)	0	0	(9,264)	0	59,279	0	(17,080)	(17,080)	2,200	X X X
682680103	ONEOK ORD		10/29/2020	GOLDMAN	1,072,000	30,493	X X X	64,518	81,118	(16,600)	0	0	(16,600)	0	64,518	0	(34,025)	(34,025)	3,007	X X X
68902V107	OTIS WORLDWIDE ORD		04/03/2020	Not Available	0.500	24	X X X	23	0	0	0	0	0	23	0	1	1	0	0	X X X
693506107	PPG INDUSTRIES ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	217,000	32,098	X X X	23,233	28,967	(5,734)	0	0	(5,734)	0	23,233	0	8,865	8,865	456	X X X
693656100	PVH ORD		10/29/2020	GOLDMAN	309,000	18,105	X X X	25,409	32,491	(7,082)	0	0	(7,082)	0	25,409	0	(7,304)	(7,304)	12	X X X
704326107	PAYCHEX ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	253,000	23,711	X X X	21,396	21,520	(124)	0	0	(124)	0	21,396	0	2,315	2,315	627	X X X
712704105	PEOPLES UNITED FINANCIAL ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,561,000	15,929	X X X	22,689	26,381	(3,692)	0	0	(3,692)	0	22,689	0	(6,760)	(6,760)	839	X X X
713448108	PEPSICO ORD		12/28/2020	INSTINET	1,637,000	239,201	X X X	228,065	0	0	0	0	0	228,065	0	11,136	11,136	3,060	X X X	
717081103	PFIZER ORD		11/16/2020	Unknown	20,976,000	685,365	X X X	685,365	821,840	(136,475)	0	0	(136,475)	0	685,365	0	0	0	31,884	X X X

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
718546104 723484101	PHILLIPS 66 ORD PINNACLE WEST ORD		10/29/2020 11/24/2020	Various MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,505,000	72,634	X X X	120,715	167,672	(46,957)	0	0	(46,957)	0	120,715	0	(48,081)	(48,081)	4,064	X X X
723787107	PIONEER NATURAL RESOURCE ORD		12/28/2020	Various	130,000	11,150	X X X	9,911	11,691	(1,780)	0	0	(1,780)	0	9,911	0	1,239	1,239	413	X X X
74251V102	PRINCIPAL FINANCIAL GROUP ORD		10/29/2020	GOLDMAN	607,000	61,104	X X X	78,479	91,882	(13,402)	0	0	(13,402)	0	78,479	0	(17,375)	(17,375)	1,121	X X X
742718109	PROCTER & GAMBLE ORD		12/28/2020	INSTINET	215,000	8,314	X X X	11,309	11,825	(516)	0	0	(516)	0	11,309	0	(2,995)	(2,995)	361	X X X
744320102	PRUDENTIAL FINANCIAL ORD		12/28/2020	Various	38,000	5,260	X X X	4,424	0	0	0	0	0	4,424	0	836	836	60	X X X	
74460D109	PUBLIC STORAGE REIT ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,709,000	114,466	X X X	129,389	160,202	(30,813)	0	0	(30,813)	0	129,389	0	(14,922)	(14,922)	6,201	X X X
747525103	QUALCOMM ORD		12/28/2020	INSTINET	542,000	120,355	X X X	114,346	115,424	(1,078)	0	0	(1,078)	0	114,346	0	6,009	6,009	3,252	X X X
751212101	RALPH LAUREN CL A ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	351,000	52,165	X X X	31,291	0	0	0	0	0	31,291	0	20,874	20,874	456	X X X	
754730109	RAYMOND JAMES ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220,000	19,585	X X X	17,979	25,788	(7,810)	0	0	(7,810)	0	17,979	0	1,606	1,606	303	X X X
755111507	RAYTHEON ORD		04/03/2020	Unknown	378,000	35,513	X X X	27,874	33,816	(5,942)	0	0	(5,942)	0	27,874	0	7,640	7,640	559	X X X
75513E101	RAYTHEON TECHNOLOGIES ORD		12/28/2020	Various	915,000	106,857	X X X	106,857	201,062	(94,205)	0	0	(94,205)	0	106,857	0	0	0	862	X X X
7591EP100	REGIONS FINANCIAL ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,234,417	80,084	X X X	73,187	0	0	0	0	0	73,187	0	6,896	6,896	399	X X X	
775711104	ROLLINS ORD		12/11/2020	Not Available	1,988,000	31,971	X X X	28,780	34,114	(5,334)	0	0	(5,334)	0	28,780	0	3,191	3,191	1,233	X X X
78410G104	SBA COMMUNICATIONS CL A REIT ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	0.500	19	X X X	13	(51)	51	0	0	51	0	13	0	6	6	0	X X X
78440X101 806407102	SL GREEN RLTY REIT ORD HENRY SCHEIN ORD		11/24/2020 11/24/2020	Various MERRILL LYNCH PIERCE FENNER & SMITH INC.	42,000 350,000	11,755 16,666	X X X X X X	10,106 30,216	10,122 32,158	(15) (1,942)	0 0	0 0	(15) (1,942)	0 0	10,106 30,216	0 0	1,648 (13,551)	1,648 (13,551)	78 863	X X X X X X
806857108	SCHLUMBERGER ORD		09/28/2020	Various	550,000	35,509	X X X	29,759	36,696	(6,937)	0	0	(6,937)	0	29,759	0	5,749	5,749	0	X X X
808513105	CHARLES SCHWAB ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	3,832,000	69,763	X X X	132,122	154,046	(21,924)	0	0	(21,924)	0	132,122	0	(62,359)	(62,359)	5,440	X X X
81211K100	SEALED AIR ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,359,000	49,191	X X X	55,694	64,634	(8,940)	0	0	(8,940)	0	55,694	0	(6,503)	(6,503)	734	X X X
816851109	SEMPRA ENERGY ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	649,000	29,816	X X X	24,158	25,850	(1,692)	0	0	(1,692)	0	24,158	0	5,658	5,658	312	X X X
828806109	SIMON PROP GRP REIT ORD		08/03/2020	GOLDMAN	148,000	19,580	X X X	17,036	22,419	(5,383)	0	0	(5,383)	0	17,036	0	2,544	2,544	607	X X X
832696405	JM SMUCKER ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	211,000	12,924	X X X	32,561	31,431	1,130	0	0	1,130	0	32,561	0	(19,637)	(19,637)	717	X X X
833034101	SNAP ON ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	199,000	23,438	X X X	20,807	20,722	86	0	0	86	0	20,807	0	2,631	2,631	708	X X X
844741108	SOUTHWEST AIRLINES ORD		11/24/2020	Various	234,000	34,029	X X X	39,600	39,640	(40)	0	0	(40)	0	39,600	0	(5,571)	(5,571)	758	X X X
87165B103	SYNCHRONY FINANCIAL ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,327,000	58,464	X X X	61,001	71,631	(10,630)	0	0	(10,630)	0	61,001	0	(2,537)	(2,537)	478	X X X
874054109	TAKE TWO INTERACTIVE SOFTWARE ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,481,000	47,335	X X X	41,705	53,331	(11,626)	0	0	(11,626)	0	41,705	0	5,630	5,630	1,303	X X X
876030107	TAPESTRY ORD		08/03/2020	GOLDMAN	26,000	4,415	X X X	3,637	0	0	0	0	0	3,637	0	778	778	0	X X X	
882508104	TEXAS INSTRUMENTS ORD		12/28/2020	INSTINET	238,000	3,181	X X X	6,114	6,419	(305)	0	0	(305)	0	6,114	0	(2,933)	(2,933)	80	X X X
88579Y101	3M ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	417,000	67,327	X X X	51,707	0	0	0	0	0	51,707	0	15,620	15,620	801	X X X	
89832Q109	TRUIST FINANCIAL ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,748,000	309,516	X X X	278,070	302,737	(7,949)	0	21,595	(29,544)	0	278,070	0	31,446	31,446	10,184	X X X
90184L102	TWITTER ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	22,000	825	X X X	829	0	0	0	0	0	829	0	(5)	(5)	10	X X X	
902494103	TYSON FOODS CL A ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,423,000	109,572	X X X	78,859	77,657	1,202	0	0	1,202	0	78,859	0	30,713	30,713	0	X X X
902653104	UDR REIT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	483,000	31,294	X X X	29,946	43,972	(14,027)	0	0	(14,027)	0	29,946	0	1,349	1,349	609	X X X
902973304	US BANCORP ORD		11/24/2020	Various	267,000	8,848	X X X	12,412	12,469	(57)	0	0	(57)	0	12,412	0	(3,565)	(3,565)	284	X X X
904311107	UNDER ARMOUR CL A ORD		11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6,104,000	259,281	X X X	258,589	361,906	(103,317)	0	0	(103,317)	0	258,589	0	692	692	10,255	X X X
					646,000	10,983	X X X	11,053	13,954	(2,901)	0	0	(2,901)	0	11,053	0	(70)	(70)	0	X X X

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
904311206	UNDER ARMOUR CL C ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	107.000	1,597	X X X	1,629	2,052	(424)	0	0	(424)	0	1,629	0	(32)	(32)	0	X X X
907818108	UNION PACIFIC ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	185.000	38,607	X X X	28,981	0	0	0	0	0	0	28,981	0	9,627	9,627	359	X X X
910047109	UNITED AIRLINES HOLDINGS ORD		12/28/2020	INSTINET	1,080.000	47,576	X X X	50,691	95,137	(44,446)	0	0	(44,446)	0	50,691	0	(3,115)	(3,115)	0	X X X
913017109	UNITED TECHNOLOGIES ORD		04/03/2020	Unknown	2,893.000	289,080	X X X	289,080	433,256	(144,175)	0	0	(144,175)	0	289,080	0	0	0	2,126	X X X
91324P102	UNITEDHEALTH GRP ORD		12/28/2020	INSTINET	23.000	7,951	X X X	6,544	0	0	0	0	0	6,544	0	1,407	1,407	86	X X X	
913903100	UNIVERSAL HEALTH SERVICES CL B ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	234.000	31,342	X X X	26,025	33,570	(7,544)	0	0	(7,544)	0	26,025	0	5,316	5,316	47	X X X
91913Y100	VALERO ENERGY ORD		10/29/2020	GOLDMAN	314.000	11,710	X X X	17,386	29,406	(12,020)	0	0	(12,020)	0	17,386	0	(5,676)	(5,676)	923	X X X
92276F100	VENTAS REIT ORD		12/28/2020	INSTINET	1,522.000	74,779	X X X	80,478	87,880	(7,402)	0	0	(7,402)	0	80,478	0	(5,699)	(5,699)	3,782	X X X
92343E102	VERISIGN ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	49.000	9,675	X X X	9,417	9,441	(25)	0	0	(25)	0	9,417	0	258	258	0	X X X
92343V104	VERIZON COMMUNICATIONS ORD		12/28/2020	INSTINET	1,058.000	62,398	X X X	59,761	982	(23)	0	0	(23)	0	59,761	0	2,638	2,638	40	X X X
92345Y106	VERISK ANALYTICS ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	23.000	4,473	X X X	3,415	3,435	(20)	0	0	(20)	0	3,415	0	1,058	1,058	19	X X X
92532F100	VERTEX PHARMACEUTICALS ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	178.000	38,535	X X X	38,749	38,973	(224)	0	0	(224)	0	38,749	0	(214)	(214)	0	X X X
92556H206	VIACOMCBS CL B ORD		12/28/2020	Various	1,502.000	45,840	X X X	60,562	56,450	(1,084)	0	0	(1,084)	0	60,562	0	(14,721)	(14,721)	1,630	X X X
92556V106	VIATRIS ORD		11/17/2020	Not Available	0.544	9	X X X	9	0	0	0	0	0	9	0	0	0	0	0	X X X
928881101	VONTIER ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	0.400	13	X X X	11	0	0	0	0	0	0	11	0	2	2	0	X X X
929042109	VORNADO REALTY REIT ORD		08/03/2020	GOLDMAN	676.000	22,690	X X X	44,646	44,954	(308)	0	0	(308)	0	44,646	0	(21,956)	(21,956)	1,029	X X X
929160109	VULCAN MATERIALS ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	76.000	11,014	X X X	8,292	0	0	0	0	0	0	8,292	0	2,722	2,722	52	X X X
929740108	WABTEC ORD		12/28/2020	Various	774.000	53,625	X X X	56,274	60,217	(3,943)	0	0	(3,943)	0	56,274	0	(2,649)	(2,649)	338	X X X
931427108	WALGREEN BOOTS ALLIANCE ORD		09/28/2020	PERSHING DIV OF DLJ																
				SEC LNDING	2,483.000	90,199	X X X	130,494	146,398	(15,904)	0	0	(15,904)	0	130,494	0	(40,295)	(40,295)	3,433	X X X
94946T106	WELLCARE HEALTH ORD		01/23/2020	Unknown	182.000	63,683	X X X	46,627	60,098	(13,472)	0	0	(13,472)	0	46,627	0	17,057	17,057	0	X X X
949746101	WELLS FARGO ORD		10/29/2020	GOLDMAN	11,946.000	277,000	X X X	579,416	642,695	(63,279)	0	0	(63,279)	0	579,416	0	(302,415)	(302,415)	12,630	X X X
95040Q104	WELLTOWER ORD		10/29/2020	GOLDMAN	142.000	7,726	X X X	11,549	11,613	(64)	0	0	(64)	0	11,549	0	(3,823)	(3,823)	297	X X X
955306105	WEST PHARM SVC ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	168.000	44,973	X X X	34,235	0	0	0	0	0	0	34,235	0	10,738	10,738	55	X X X
958102105	WESTERN DIGITAL ORD		11/24/2020	Various	1,883.000	80,938	X X X	91,179	65,438	(7,331)	0	0	(7,331)	0	91,179	0	(10,241)	(10,241)	1,031	X X X
959802109	WESTERN UNION ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	133.000	2,982	X X X	2,528	3,562	(1,033)	0	0	(1,033)	0	2,528	0	454	454	90	X X X
96145D105	WESTROCK ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	388.000	17,624	X X X	15,560	16,649	(1,089)	0	0	(1,089)	0	15,560	0	2,064	2,064	413	X X X
962166104	WEYERHAEUSER REIT		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	3,118.000	91,145	X X X	81,727	94,164	(12,429)	0	8	(12,437)	0	81,727	0	9,418	9,418	1,060	X X X
969457100	WILLIAMS ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	3,901.000	85,635	X X X	90,586	92,532	(1,946)	0	0	(1,946)	0	90,586	0	(4,951)	(4,951)	4,681	X X X
983134107	WYNN RESORTS ORD		11/24/2020	Various	164.000	12,702	X X X	17,564	22,775	(5,211)	0	0	(5,211)	0	17,564	0	(4,861)	(4,861)	164	X X X
98421M106	XEROX HOLDINGS ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	252.000	5,933	X X X	5,582	9,291	(3,710)	0	0	(3,710)	0	5,582	0	351	351	252	X X X
98956P102	ZIMMER BIOMET HOLDINGS ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	345.000	52,119	X X X	47,338	51,640	(4,301)	0	0	(4,301)	0	47,338	0	4,780	4,780	331	X X X
989701107	ZIONS BANCORPORATION ORD		12/28/2020	Various	733.000	21,851	X X X	31,155	38,005	(6,884)	0	0	(6,884)	0	31,155	0	(9,304)	(9,304)	755	X X X
G0177J108	ALLERGAN ORD		05/08/2020	Unknown	1,300.000	250,912	X X X	205,160	248,521	(43,361)	0	0	(43,361)	0	205,160	0	45,752	45,752	1,924	X X X
G0250X107	AMCOR ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	3,420.000	40,329	X X X	35,545	37,073	(1,528)	0	0	(1,528)	0	35,545	0	4,785	4,785	1,582	X X X
G1151C101	ACCENTURE CL A ORD		12/28/2020	INSTINET	394.000	102,489	X X X	85,089	0	0	0	0	0	85,089	0	17,400	17,400	0	X X X	
G1890L107	CAPRI HOLDINGS LTD.		08/03/2020	GOLDMAN	636.000	9,188	X X X	21,519	24,263	(2,745)	0	0	(2,745)	0	21,519	0	(12,331)	(12,331)	0	X X X
G47791101	TRANE TECHNOLOGIES PLC		03/02/2020	Unknown	1,068.000	70,198	X X X	70,198	141,959	(71,760)	0	0	(71,760)	0	70,198	0	0	0	0	X X X
G491B108	INVESCO ORD		11/24/2020	MERRILL LYNCH PIERCE																
				FENNER & SMITH INC.	1,702.000	29,142	X X X	28,355	30,602	(2,247)	0	0	(2,247)	0	28,355	0	787	787	1,319	X X X
G6518L108	NIELSEN HOLDINGS ORD		12/28/2020	INSTINET	242.000	5,017	X X X	5,011	4,913	99	0	0	99	0	5,011	0	6	6	58	X X X

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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 Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		09/28/2020	PERSHING DIV OF DLJ	267.000	4,447	X X X	13,566	15,595	(2,029)	0	0	(2,029)	0	13,566	0	(9,120)	(9,120)	0	X X X
G87110105	TECHNIPFMC ORD	C	09/28/2020	PERSHING DIV OF DLJ	1,760.000	11,204	X X X	34,091	37,734	(3,643)	0	0	(3,643)	0	34,091	0	(22,887)	(22,887)	229	X X X
G97822103	PERRIGO ORD	C	11/24/2020	Various	518.000	24,691	X X X	24,360	26,760	(2,400)	0	0	(2,400)	0	24,360	0	331	331	350	X X X
H1467J104	CHUBB ORD	C	12/28/2020	Various	1,210.000	161,176	X X X	157,578	104,448	(18,463)	0	0	(18,463)	0	157,578	0	3,597	3,597	2,053	X X X
N53745100	LYONDELLBASELL INDUSTRIES CL A ORD		12/28/2020	INSTINET	582.000	52,878	X X X	49,091	54,987	(5,896)	0	0	(5,896)	0	49,091	0	3,787	3,787	2,444	X X X
N59465109	MYLAN ORD	C	10/29/2020	GOLDMAN	2,204.000	31,023	X X X	42,525	44,300	(1,775)	0	0	(1,775)	0	42,525	0	(11,502)	(11,502)	0	X X X
V7780T103	ROYAL CARIBBEAN GROUP ORD	C	10/29/2020	GOLDMAN	541.000	28,811	X X X	37,765	72,229	(34,463)	0	0	(34,463)	0	37,765	0	(8,955)	(8,955)	844	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					15,838,603	X X X	17,309,503	7,147,455	7,374,563	0	21,927	7,352,636	0	17,309,503	0	(1,470,900)	(1,470,900)	481,087	X X X
Common Stocks - Mutual Funds																				
921943858	VANGUARD DEV MKT ETF		04/06/2020	NATL FINANCIAL SERVICES CORP (NFS)	696,821.000	23,116,735	X X X	23,232,012	30,701,933	(1,911,245)	0	5,558,676	(7,469,921)	0	23,232,012	0	(115,278)	(115,278)	91,423	X X X
9499999	Subtotal - Common Stocks - Mutual Funds					23,116,735	X X X	23,232,012	30,701,933	(1,911,245)	0	5,558,676	(7,469,921)	0	23,232,012	0	(115,278)	(115,278)	91,423	X X X
9799997	Subtotal - Common Stocks - Part 4					38,955,338	X X X	40,541,515	37,849,389	5,463,318	0	5,580,603	(117,285)	0	40,541,515	0	(1,586,178)	(1,586,178)	572,509	X X X
9799998	Summary Item from Part 5 for Common Stocks					31,525,341	X X X	29,504,732	0	0	0	0	0	0	29,504,732	0	2,020,609	2,020,609	300,050	X X X
9799999	Subtotal - Common Stocks					70,480,678	X X X	70,046,247	37,849,389	5,463,318	0	5,580,603	(117,285)	0	70,046,247	0	434,431	434,431	872,560	X X X
9899999	Subtotal - Preferred and Common Stocks					95,495,365	X X X	95,441,188	45,059,132	5,252,995	(43,517)	6,251,680	(1,042,202)	0	94,836,582	0	658,783	658,783	1,307,595	X X X
9999999	Totals					386,027,151	X X X	381,594,044	232,963,129	5,258,926	(483,084)	8,333,134	(3,557,292)	0	378,971,161	0	6,960,260	6,960,260	6,203,146	X X X

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Governments																					
912810SN9	UNITED STATES TREASURY		06/10/2020	Various	10/26/2020	GOLDMAN	1,700,000	1,591,289	1,561,211	1,592,377	0	1,088	0	1,088	0	0	(31,166)	(31,166)	9,528	1,539	
912828Z8	UNITED STATES TREASURY		01/30/2020	SG AMERICAS SECURITIES, LLC	08/25/2020	Various	305,000	309,492	322,963	309,068	0	(423)	0	(423)	0	0	13,894	13,894	2,783	499	
912828Z52	UNITED STATES TREASURY		02/27/2020	SG AMERICAS SECURITIES, LLC	08/19/2020	Various	428,000	433,534	449,354	433,029	0	(505)	0	(505)	0	0	16,325	16,325	3,166	453	
912828Z94	UNITED STATES TREASURY		04/01/2020	Various	08/18/2020	Various	3,340,000	3,568,313	3,613,515	3,561,475	0	(6,838)	0	(6,838)	0	0	52,040	52,040	18,019	4,868	
912828ZF0	UNITED STATES TREASURY		04/24/2020	JP MORGAN SECURITIES LLC	12/03/2020	HSBC SECURITIES BANC OF AMERICA/FIXED INCOME	325,000	327,234	327,387	326,963	0	(272)	0	(272)	0	0	424	424	1,103	124	
912828ZH6	UNITED STATES TREASURY		05/14/2020	Various	06/03/2020	Various	475,000	475,793	475,612	475,779	0	(14)	0	(14)	0	0	(167)	(167)	162	101	
912828ZL7	UNITED STATES TREASURY		05/06/2020	NOMURA SECURITIES/FIXED INCOME	11/17/2020	Various	549,000	549,150	550,174	549,138	0	(12)	0	(12)	0	0	1,036	1,036	853	45	
912828ZP8	UNITED STATES TREASURY		05/28/2020	RBC CAPITAL MARKETS	07/21/2020	Various	1,156,000	1,152,839	1,152,645	1,152,871	0	32	0	32	0	0	(226)	(226)	98	55	
912828ZS2	UNITED STATES TREASURY		06/10/2020	JP MORGAN SECURITIES LLC	08/18/2020	GOLDMAN	1,100,000	1,095,574	1,102,750	1,095,692	0	118	0	118	0	0	7,058	7,058	1,202	165	
91282CAE1	UNITED STATES TREASURY		08/31/2020	WELLS FARGO SECURITIES LLC	10/26/2020	BARCLAYS CAPITAL INC	400,000	396,859	393,406	396,905	0	46	0	46	0	0	(3,499)	(3,499)	496	122	
0599999 Subtotal - Bonds - U.S. Governments							9,778,000	9,900,078	9,949,017	9,893,297	0	(6,781)	0	(6,781)	0	0	55,719	55,719	37,409	7,970	
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																					
5464167R3	LOUISIANA STATE		02/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	05/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250,000	280,293	277,043	274,727	0	(1,602)	3,963	(5,565)	0	0	2,315	2,315	4,694	1,833	
646039YG6	NEW JERSEY ST		11/19/2020	Bank of America Merrill Lynch	12/10/2020	Bank of America Merrill Lynch	405,000	434,942	440,604	434,295	0	(647)	0	(647)	0	0	6,308	6,308	900	0	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							655,000	715,234	717,646	709,022	0	(2,249)	3,963	(6,212)	0	0	8,624	8,624	5,594	1,833	
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																					
34407NBB2	FLYING HORSE MET DIST NO 2 COLO		07/31/2020	DAVIDSON (D.A.) & CO. INC.	10/26/2020	DAVIDSON (D.A.) & CO. INC.	250,000	293,098	286,613	289,877	0	(836)	2,384	(3,220)	0	0	(3,265)	(3,265)	2,278	0	
442403NN7	HOUSTON TEX INDPT SCH DIST		02/05/2020	DAVIDSON (D.A.) & CO. INC.	07/24/2020	PERSHING DIV OF DLJ SEC LNDING	400,000	501,216	514,064	495,919	0	(5,297)	0	(5,297)	0	0	18,145	18,145	10,722	1,222	
64966QJR2	NEW YORK N Y		03/05/2020	RBC	05/14/2020	SAMUEL A RAMIREZ & COMPANY INC	765,000	921,343	876,193	919,185	0	(2,158)	0	(2,158)	0	0	(42,993)	(42,993)	4,590	0	
882721RM7	TEXAS ST		03/18/2020	GOLDMAN	03/24/2020	GOLDMAN	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	2,542	739	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)							2,415,000	2,715,657	2,676,869	2,704,982	0	(8,291)	2,384	(10,675)	0	0	(28,113)	(28,113)	20,132	1,961	
Bonds - U.S. Special Revenue, Special Assessment																					
009730PC0	AKRON BATH COPLEY OHIO JT TWP HOSP DIST		03/23/2020	GOLDMAN	03/24/2020	GOLDMAN	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	1,242	672	
121342PQ6	BURKE CNTY GA DEV AUTH POLLUTN CTL REV		01/08/2020	JP MORGAN SECURITIES LLC	03/24/2020	JP MORGAN SECURITIES LLC	900,000	900,000	900,000	900,000	0	0	0	0	0	0	0	0	3,058	194	
130795VL8	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		01/08/2020	WELLS FARGO SECURITIES LLC	03/24/2020	WELLS FARGO SECURITIES LLC	400,000	400,000	400,000	400,000	0	0	0	0	0	0	0	0	1,080	46	
20775C5S9	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		02/19/2020	Raymond James Bank of America	05/14/2020	RBC	1,450,000	1,588,867	1,547,150	1,585,431	0	(3,435)	0	(3,435)	0	0	(38,281)	(38,281)	28,053	15,789	
3140HXNR7	FN BL5799 - CMBS/RMBS		03/03/2020	Merrill Lynch	04/20/2020	Bank of Montreal	911,000	984,022	1,004,057	983,398	0	(624)	0	(624)	0	0	20,659	20,659	3,460	326	
31418DJQ6	FN MA3870 - RMBS		02/20/2020	BOFA SECURITIES INC.	08/11/2020	Various	2,478,434	2,492,956	2,595,698	2,492,354	0	(602)	0	(602)	0	0	103,344	103,344	32,082	3,959	
45204FAH8	ILLINOIS FIN AUTH REV		05/28/2020	JP MORGAN SECURITIES LLC	06/23/2020	JP MORGAN SECURITIES LLC	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	90	43	
4636324K2	IRVINE RANCH CALIF WTR DIST		01/08/2020	GOLDMAN	03/23/2020	GOLDMAN	900,000	900,000	900,000	900,000	0	0	0	0	0	0	0	0	2,223	125	

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
54466HJQ0	LOS ANGELES CNTY CALIF		08/12/2020	WELLS FARGO	11/13/2020	MORGAN STANLEY	115,000	156,400	152,934	150,753	0	(832)	4,814	(5,647)	0	0	2,180	2,180	1,278	0
57585KGP7	MASSACHUSETTS ST HEALTH & EDL FACS AUTH		01/08/2020	JP MORGAN	03/19/2020	JP MORGAN	900,000	900,000	900,000	900,000	0	0	0	0	0	0	0	0	1,584	74
59261AUU9	METROPOLITAN TRANSN AUTH N Y REV		04/20/2020	WELLS FARGO	08/27/2020	CREDITEX	1,000,000	1,030,000	1,038,470	1,025,998	0	(4,002)	0	(4,002)	0	0	12,472	12,472	39,722	21,806
71883RPR8	PHOENIX ARIZ CIVIC IMPT CORP WTR SYS RE		03/27/2020	MORGAN	12/11/2020	KeyBanc Capital Markets	500,000	662,560	693,260	652,494	0	(10,066)	0	(10,066)	0	0	40,766	40,766	17,083	0
89602RGB5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS		05/22/2020	Bank of America Merrill Lynch	12/11/2020	280 Securities	240,000	267,122	281,558	265,880	0	(1,242)	0	(1,242)	0	0	15,678	15,678	5,280	0
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							11,294,434	11,781,927	11,913,128	11,756,308	0	(20,805)	4,814	(25,619)	0	0	156,819	156,819	136,235	43,033
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206R300	AT&T INC		03/06/2020	Jefferies	12/10/2020	Various	200,400	213,728	213,900	204,003	0	(4,356)	5,369	(9,724)	0	0	9,897	9,897	6,102	0
00206RDK5	AT&T INC		02/24/2020	STATE STREET	09/10/2020	Not Available	200,000	230,422	230,080	230,081	0	(341)	0	(341)	0	0	(1)	(1)	9,328	4,221
008911BE8	AIR CANADA	C	05/28/2020	GLOBAL MARKETS, L	05/28/2020	JP MORGAN	(50,000)	(52,000)	(50,000)	(52,000)	0	0	0	0	0	0	2,000	2,000	0	0
00914AAD4	AIR LEASE CORP		03/10/2020	JP MORGAN	05/06/2020	MORGAN STANLEY	593,000	591,179	540,229	591,280	0	100	0	100	0	0	(51,051)	(51,051)	4,188	2,113
00971TAK7	AKAMAI TECHNOLOGIES INC		02/03/2020	NOMURA	08/24/2020	Unknown	650,000	671,785	666,887	666,887	0	(1,584)	3,314	(4,898)	0	0	0	0	2,492	1,144
00971TAL5	AKAMAI TECHNOLOGIES INC		08/24/2020	SECURITIES INTL INC	08/27/2020	NOMURA	775,000	796,081	900,643	795,131	0	(198)	752	(950)	0	0	105,512	105,512	1,453	1,249
021369AA1	ALTAIR ENGINEERING INC		07/21/2020	Various	12/14/2020	Various	550,000	586,995	666,253	554,937	0	(776)	31,282	(32,058)	0	0	111,316	111,316	978	226
023135BS4	AMAZON.COM INC		06/01/2020	GOLDMAN	12/09/2020	TRADEWEB	580,000	579,356	584,286	579,387	0	31	0	31	0	0	4,899	4,899	4,543	0
02376RAF9	AMERICAN AIRLINES GROUP INC		06/23/2020	GOLDMAN	06/23/2020	GOLDMAN	(125,000)	(124,688)	(125,000)	(124,688)	0	0	0	0	0	0	(313)	(313)	0	0
02553EAA4	AMERICAN EAGLE OUTFITTERS INC		04/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	04/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	(100,000)	(99,000)	(100,000)	(99,000)	0	0	0	0	0	0	(1,000)	(1,000)	0	0
031162CV0	AMGEN INC		02/24/2020	STATE STREET	08/18/2020	BANC OF AMERICA/FIXED INCOME	200,000	201,104	210,204	201,000	0	(104)	0	(104)	0	0	9,204	9,204	1,889	53
035242AL0	ANHEUSER-BUSCH INBEV FINANCE INC		03/19/2020	Various	06/30/2020	Not Available	522,000	519,890	555,930	520,101	0	211	0	211	0	0	35,829	35,829	7,465	2,398
053332AY8	AUTOZONE INC		03/26/2020	JP Morgan	12/09/2020	TRADEWEB	625,000	624,450	696,519	624,528	0	78	0	78	0	0	71,990	71,990	15,796	0
05988JAA1	BANDWIDTH INC		02/26/2020	MORGAN STANLEY	02/26/2020	MORGAN STANLEY	(50,000)	(50,375)	(50,000)	(50,375)	0	0	0	0	0	0	375	375	0	0
071813BV0	BAXTER INTERNATIONAL INC		03/24/2020	JP Morgan	11/06/2020	Call @ 113.83	715,000	713,970	813,875	714,079	0	109	0	109	0	0	99,796	99,796	16,534	0
084664CQ2	BERKSHIRE HATHAWAY FINANCE CORP		04/21/2020	MORGAN	05/14/2020	Bank of America Merrill Lynch	725,000	950,482	858,661	950,109	0	(373)	0	(373)	0	0	(91,448)	(91,448)	7,866	5,752
090043AA8	BILL.COM HOLDINGS INC		11/25/2020	GOLDMAN	11/25/2020	GOLDMAN	50,000	50,000	51,375	50,000	0	0	0	0	0	0	1,375	1,375	0	0
09857LAM0	BOOKING HOLDINGS INC		04/22/2020	Various	08/11/2020	Various	600,000	654,873	792,344	619,037	0	(841)	34,995	(35,836)	0	0	173,307	173,307	1,035	31
101137AW7	BOSTON SCIENTIFIC CORP		02/24/2020	PERSHING LLC	08/18/2020	PERSHING DIV OF DLJ SEC LNDING	300,000	328,719	343,542	326,480	0	(2,239)	0	(2,239)	0	0	17,062	17,062	10,906	5,469
10922NAF0	BRIGHTHOUSE FINANCIAL INC		08/25/2020	Various	12/11/2020	Various	150,000	144,993	141,846	131,953	0	55	13,095	(13,040)	0	0	9,893	9,893	3,016	1,058
122017AA4	BURLINGTON STORES INC		04/14/2020	JP MORGAN	04/14/2020	JP MORGAN	(100,000)	(105,919)	(100,000)	(105,919)	0	0	0	0	0	0	5,919	5,919	0	0
12653CAF5	CNX RESOURCES CORP		04/29/2020	JP MORGAN	04/29/2020	JP MORGAN	(25,000)	(25,375)	(25,000)	(25,375)	0	0	0	0	0	0	375	375	0	0
126650CF5	CVS HEALTH CORP		02/24/2020	PERSHING LLC	08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	200,000	211,904	218,980	210,588	0	(1,316)	0	(1,316)	0	0	8,392	8,392	3,525	263
131193AD6	CALLAWAY GOLF CO		04/30/2020	GOLDMAN	04/30/2020	GOLDMAN	(25,000)	(25,188)	(25,000)	(25,188)	0	0	0	0	0	0	188	188	0	0

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13646AAB6 14042RNV7	CPART 182 A2A - ABS CAPITAL ONE NA	A	03/27/2020 03/10/2020	BNP Paribas TORONTO DOMINION SECS USA INC	07/20/2020	Paydown	250,060	249,699	250,060	249,834	0	135	0	135	0	0	226	226	1,512	250
14161WAA3	CARDLYTICS INC		09/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	06/03/2020	Not Available	733,000	741,620	749,097	740,757	0	(863)	0	(863)	0	0	8,340	8,340	4,115	263
143658BF8	CARNIVAL CORP		04/02/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	09/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	25,000	25,000	25,750	25,000	0	0	0	0	0	0	750	750	0	0
156727AA7	CERENCE INC		05/29/2020	WELLS FARGO SECURITIES LLC	04/02/2020	SMITH INC	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	0	0
163092AC3	CHEGG INC		02/13/2020	Various	05/29/2020	WELLS FARGO SECURITIES LLC	(25,000)	(25,500)	(25,000)	(25,500)	0	0	0	0	0	0	500	500	0	0
163092AD1	CHEGG INC		03/26/2020	Various	03/26/2020	Unknown	425,000	453,626	427,023	427,023	0	(688)	25,914	(26,603)	0	0	0	0	282	216
163092AE9	CHEGG INC		08/19/2020	MORGAN STANLEY CO	05/08/2020	Various	425,000	427,023	547,957	426,972	0	(51)	0	(51)	0	0	120,985	120,985	83	16
17243VAA0	CINEMARK HOLDINGS INC		08/19/2020	BARCLAYS CAPITAL INC./LE	08/19/2020	BARCLAYS CAPITAL INC./LE	(75,000)	(76,125)	(75,000)	(76,125)	0	0	0	0	0	0	1,125	1,125	0	0
18915MAA5	CLOUDFLARE INC		05/13/2020	GOLDMAN	08/19/2020	JP MORGAN SECURITIES LLC	(75,000)	(75,750)	(75,000)	(75,750)	0	0	0	0	0	0	750	750	0	0
19249HAA1	COHERUS BIOSCIENCES INC		04/15/2020	JP MORGAN SECURITIES LLC	05/15/2020	JP MORGAN SECURITIES LLC	75,000	75,000	77,503	75,000	0	0	0	0	0	0	2,503	2,503	6	0
19459JAA2	COLLEGIUM PHARMACEUTICAL INC		02/11/2020	Jefferies	04/15/2020	JP MORGAN SECURITIES LLC	25,000	25,000	25,063	25,000	0	0	0	0	0	0	63	63	0	0
20030NCZ2	COMCAST CORP		03/06/2020	USBANC	02/11/2020	Jefferies	(25,000)	(25,906)	(25,000)	(25,906)	0	0	0	0	0	0	906	906	0	0
20030NDJ7	COMCAST CORP		03/24/2020	WELLS FARGO SECURITIES LLC	05/19/2020	GOLDMAN	290,000	337,917	322,419	337,706	0	(210)	0	(210)	0	0	(15,287)	(15,287)	3,057	1,084
22003BAL0	CORPORATE OFFICE PROPERTIES LP		09/10/2020	WELLS FARGO SECURITIES LLC	11/10/2020	MARKETS	166,000	165,915	182,261	165,926	0	10	0	10	0	0	16,336	16,336	3,231	0
22266LAE6	COUPA SOFTWARE INC		06/11/2020	GOLDMAN	10/15/2020	Citigroup (SSB)	85,000	84,672	85,995	84,677	0	5	0	5	0	0	1,317	1,317	170	0
225447AC5	CREE INC		04/17/2020	GOLDMAN	06/11/2020	GOLDMAN	(100,000)	(99,500)	(100,000)	(99,500)	0	0	0	0	0	0	(500)	(500)	0	0
228903AA8	CRYOLIFE INC		06/19/2020	MORGAN STANLEY CO	04/17/2020	WELLS FARGO SECURITIES LLC	50,000	50,000	51,500	50,000	0	0	0	0	0	0	1,500	1,500	0	0
229050AA7	CRYOPORT INC		05/21/2020	Jefferies	06/19/2020	CO	(25,000)	(26,226)	(25,000)	(26,226)	0	0	0	0	0	0	1,226	1,226	0	0
23804LAA1	DATADOG INC		05/29/2020	MORGAN STANLEY CO	05/21/2020	Jefferies	(25,000)	(25,500)	(25,000)	(25,500)	0	0	0	0	0	0	500	500	0	0
253393AC6	DICK'S SPORTING GOODS INC		04/15/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	05/29/2020	CO	(50,000)	(51,250)	(50,000)	(51,250)	0	0	0	0	0	0	1,250	1,250	0	0
25466AAQ4	DISCOVER BANK		02/27/2020	GOLDMAN	04/15/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	(100,000)	(99,683)	(100,000)	(99,683)	0	0	0	0	0	0	(317)	(317)	0	0
25470MAE9	DISH NETWORK CORP		12/17/2020	MORGAN STANLEY CO	08/18/2020	MORGAN STANLEY CO	250,000	254,433	264,273	253,988	0	(445)	0	(445)	0	0	10,285	10,285	5,751	2,892
26884LAJ8	EQT CORP		04/24/2020	JP MORGAN SECURITIES LLC	12/17/2020	CO	125,000	125,000	123,750	125,000	0	0	0	0	0	0	(1,250)	(1,250)	0	0
290876AD3	EMERA INC	C	10/06/2020	PERSHING DIV OF DLJ SEC LNDING	04/24/2020	BARCLAYS CAPITAL INC./LE	25,000	25,000	25,188	25,000	0	0	0	0	0	0	188	188	0	0
29415FAA2	ENVISTA HOLDINGS CORP		05/19/2020	JP MORGAN SECURITIES LLC	12/11/2020	PERSHING DIV OF DLJ SEC LNDING	75,000	83,156	86,415	82,928	0	(229)	0	(229)	0	0	3,487	3,487	2,531	1,589
29786AAK2	ETSY INC		08/20/2020	GOLDMAN	05/19/2020	JP MORGAN SECURITIES LLC	(50,000)	(51,709)	(50,000)	(51,709)	0	0	0	0	0	0	1,709	1,709	0	0
30063PAC9	EXACT SCIENCES CORP		02/25/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	08/20/2020	JP MORGAN SECURITIES LLC	25,000	25,000	25,250	25,000	0	0	0	0	0	0	250	250	0	0
					04/06/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	325,000	325,000	254,601	325,000	0	0	0	0	0	0	(70,399)	(70,399)	139	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
30225VAD9	EXTRA SPACE STORAGE LP		02/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/22/2020	JP MORGAN SECURITIES LLC	100,000	120,785	118,715	100,095	0	(2,074)	18,616	(20,690)	0	0	18,619	18,619	3,064	1,094
302941AP4	FTI CONSULTING INC		09/15/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/22/2020	NOMURA SECURITIES INTL INC STATE STREET	100,000	124,421	124,198	105,789	0	(56)	18,575	(18,631)	0	0	18,409	18,409	217	178
337738AT5	FISERV INC		02/24/2020	MORGAN STANLEY & CO LLC	08/18/2020	GLOBAL MARKETS, L	200,000	212,414	224,108	211,504	0	(910)	0	(910)	0	0	12,604	12,604	4,071	978
34959JAK4	FORTIVE CORP		02/03/2020	JP MORGAN SECURITIES LLC	09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125,000	126,159	125,005	125,796	0	(363)	0	(363)	0	0	(791)	(791)	1,212	516
36258BAN8	GSMS 2020-DUNE C - CMBS		01/22/2020	GOLDMAN	02/11/2020	GOLDMAN	225,000	225,000	225,211	225,000	0	0	0	0	0	0	211	211	272	0
36258BAQ1	GSMS 2020-DUNE D - CMBS		01/22/2020	GOLDMAN	02/19/2020	Various	725,000	725,000	725,457	725,000	0	0	0	0	0	0	457	457	1,422	0
369604BF9	GENERAL ELECTRIC CO		03/13/2020	WELLS FARGO SECURITIES LLC	09/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	45,000	41,689	46,677	41,734	0	45	0	45	0	0	4,943	4,943	1,769	815
36962G3P7	GENERAL ELECTRIC CO		02/03/2020	Various	03/06/2020	Various	90,000	114,108	117,186	114,010	0	(98)	0	(98)	0	0	3,176	3,176	776	206
377322AA0	GLAUKOS CORP		06/09/2020	JP MORGAN SECURITIES LLC	06/09/2020	JP MORGAN SECURITIES LLC	(25,000)	(25,063)	(25,000)	(25,063)	0	0	0	0	0	0	63	63	0	0
38268TAC7	GOPRO INC		11/20/2020	JP MORGAN SECURITIES LLC	11/20/2020	JP MORGAN SECURITIES LLC	25,000	25,000	25,656	25,000	0	0	0	0	0	0	656	656	0	0
40131MAA7	GUARDANT HEALTH INC		11/17/2020	JP MORGAN SECURITIES LLC	11/17/2020	JP MORGAN SECURITIES LLC	75,000	75,000	75,563	75,000	0	0	0	0	0	0	563	563	0	0
401617AC9	GUESS? INC		02/03/2020	NOMURA SECURITIES INTL INC	05/06/2020	NOMURA SECURITIES INTL INC	275,000	301,399	261,810	296,559	0	(1,541)	3,299	(4,840)	0	0	(34,749)	(34,749)	3,046	1,681
401617AD7	GUESS? INC		05/06/2020	NOMURA SECURITIES INTL INC	12/03/2020	Various	200,000	215,659	194,626	213,528	0	(2,131)	0	(2,131)	0	0	(18,902)	(18,902)	2,375	233
42225TAA5	HEALTH CATALYST INC		04/09/2020	GOLDMAN	04/09/2020	GOLDMAN	(25,000)	(26,125)	(25,000)	(26,125)	0	0	0	0	0	0	1,125	1,125	0	0
44933TAA4	I3 VERTICALS LLC		02/13/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	02/13/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	(25,000)	(25,563)	(25,000)	(25,563)	0	0	0	0	0	0	563	563	0	0
452327AK5	ILLUMINA INC		06/11/2020	BNP PARIBAS PRIME BROKERAGE	08/04/2020	BARCLAYS CAPITAL INC./LE	150,000	157,907	171,904	150,000	0	(7,907)	0	(7,907)	0	0	21,904	21,904	0	0
45667GAD5	INFINERA CORP		03/05/2020	GOLDMAN	03/31/2020	MORGAN STANLEY CO	25,000	25,000	22,927	25,000	0	0	0	0	0	0	(2,074)	(2,074)	40	0
45765UAA1	INSIGHT ENTERPRISES INC		03/05/2020	NOMURA SECURITIES INTL INC	08/17/2020	Unknown	350,000	372,385	360,981	360,981	0	(1,998)	9,406	(11,404)	0	0	0	0	1,327	175
45772FAE7	INPHI CORP		04/22/2020	MORGAN STANLEY CO	04/22/2020	MORGAN STANLEY CO	(25,000)	(26,031)	(25,000)	(26,031)	0	0	0	0	0	0	1,031	1,031	0	0
45781MAB7	THERAVANCE INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	03/04/2020	CREDIT SUISSE SECURITIES (USA)	200,000	219,810	213,462	219,519	0	(291)	0	(291)	0	0	(6,057)	(6,057)	2,792	2,361
457985AL3	INTEGRA LIFESCIENCES HOLDINGS CORP		02/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	02/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50,000	50,000	50,969	50,000	0	0	0	0	0	0	969	969	0	0
45867GAB7	INTERDIGITAL WIRELESS INC		01/21/2020	BARCLAYS CAPITAL INC./LE	09/22/2020	BARCLAYS CAPITAL INC./LE	175,000	179,846	180,201	179,121	0	(725)	0	(725)	0	0	1,080	1,080	2,849	506
46647PBL9	JPMORGAN CHASE & CO		06/01/2020	Various	12/09/2020	SUMRIDGE PARTNERS LLC	1,080,000	1,108,378	1,141,938	1,107,034	0	(1,345)	0	(1,345)	0	0	34,904	34,904	17,326	3,062
48242WAB2	KBR INC		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	150,000	175,142	172,681	161,678	0	(1,051)	12,413	(13,464)	0	0	11,003	11,003	1,490	458
48273UAA0	K12 INC		08/27/2020	MORGAN STANLEY CO	09/22/2020	MORGAN STANLEY CO	50,000	50,000	42,637	50,000	0	0	0	0	0	0	(7,364)	(7,364)	38	0
494368CB7	KIMBERLY-CLARK CORP		03/24/2020	JP Morgan	12/09/2020	MILLENIUM ADVISORS LLC	55,000	54,958	62,828	54,960	0	3	0	3	0	0	7,868	7,868	1,208	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
52603BAC1	LENDINGTREE INC		07/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	07/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	(50,000)	(51,375)	(50,000)	(51,375)	0	0	0	0	0	0	1,375	1,375	0	0
530307AA5	LIBERTY BROADBAND CORP		08/25/2020	CREDIT SUISSE SECURITIES (USA)	08/25/2020	CREDIT SUISSE SECURITIES (USA)	(25,000)	(25,500)	(25,000)	(25,500)	0	0	0	0	0	0	500	500	0	0
531229AK8	LIBERTY MEDIA CORP		11/10/2020	CITIGROUP GLOBAL MARKETS, INC	11/10/2020	CITIGROUP GLOBAL MARKETS, INC	75,000	75,000	75,000	75,000	0	0	0	0	0	0	0	0	1	0
53220KAF5	LIGAND PHARMACEUTICALS INC		02/03/2020	CITIGROUP GLOBAL MARKETS, INC	10/26/2020	Various	300,000	262,410	270,692	269,001	0	6,591	0	6,591	0	0	1,691	1,691	1,880	500
538034AQ2	LIVE NATION ENTERTAINMENT INC		02/03/2020	JP MORGAN SECURITIES LLC	08/07/2020	BNP PARIBAS PRIME BROKERAGE	125,000	149,965	130,250	133,132	0	(1,630)	15,203	(16,833)	0	0	(2,882)	(2,882)	2,830	1,215
538034AT6	LIVE NATION ENTERTAINMENT INC		01/30/2020	JP MORGAN SECURITIES LLC	01/30/2020	GOLDMAN	25,000	25,000	25,094	25,000	0	0	0	0	0	0	94	94	0	0
53814LAA6	LIVENT CORP		06/23/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	06/24/2020	CITIGROUP GLOBAL MARKETS, INC	50,000	50,000	49,813	50,000	0	0	0	0	0	0	(188)	(188)	0	0
539183AB9	LIVONGO HEALTH INC		06/02/2020	MORGAN STANLEY CO	06/02/2020	MORGAN STANLEY CO	(50,000)	(51,125)	(50,000)	(51,125)	0	0	0	0	0	0	1,125	1,125	0	0
55024UAC3	LUMENTUM HOLDINGS INC		06/09/2020	Various	09/22/2020	Various	325,000	343,178	357,634	335,595	0	(261)	7,323	(7,584)	0	0	22,039	22,039	800	545
566330AA4	MARCUS CORP		09/18/2020	JP MORGAN SECURITIES LLC	09/18/2020	JP MORGAN SECURITIES LLC	(50,000)	(54,120)	(50,000)	(54,120)	0	0	0	0	0	0	4,120	4,120	0	0
584021AA7	MEDALLIA INC		09/16/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	09/16/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	(125,000)	(128,750)	(125,000)	(128,750)	0	0	0	0	0	0	3,750	3,750	0	0
59156RAV0	METLIFE INC		02/06/2020	Various	05/11/2020	PERSHING DIV OF DLJ SEC LNDING	51,000	86,582	77,640	86,112	0	(470)	0	(470)	0	0	(8,472)	(8,472)	1,553	107
59156RBQ0	METLIFE INC		02/24/2020	RBC CAPITAL MARKETS	08/18/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	300,000	328,701	342,510	326,276	0	(2,425)	0	(2,425)	0	0	16,234	16,234	8,310	3,090
59156RBS6	METLIFE INC		02/06/2020	Various	05/11/2020	PERSHING DIV OF DLJ SEC LNDING	225,000	345,488	305,897	343,660	0	(1,828)	0	(1,828)	0	0	(37,763)	(37,763)	12,430	6,925
594972AB7	MICROSTRATEGY INC		12/09/2020	Jefferies	12/09/2020	Jefferies	(50,000)	(50,875)	(50,000)	(50,875)	0	0	0	0	0	0	875	875	0	0
596278AA9	MIDDLEBY CORP		08/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	08/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	(150,000)	(152,250)	(150,000)	(152,250)	0	0	0	0	0	0	2,250	2,250	0	0
607525AA0	MODEL N INC		05/20/2020	MORGAN STANLEY CO	05/20/2020	MORGAN STANLEY CO	(50,000)	(50,000)	(50,000)	(50,000)	0	0	0	0	0	0	0	0	0	0
60937PAC0	MONGODB INC		01/10/2020	MORGAN STANLEY CO	01/10/2020	MORGAN STANLEY CO	(25,000)	(25,500)	(25,000)	(25,500)	0	0	0	0	0	0	500	500	0	0
62886HAS0	NCL CORPORATION LTD		05/06/2020	GOLDMAN	05/06/2020	GOLDMAN	100,000	100,000	105,000	100,000	0	0	0	0	0	0	5,000	5,000	0	0
62886HAW1	NCL CORPORATION LTD		07/17/2020	JP MORGAN SECURITIES LLC	07/17/2020	JP MORGAN SECURITIES LLC	(50,000)	(50,875)	(50,000)	(50,875)	0	0	0	0	0	0	875	875	0	0
63009RAC3	NANOSTRING TECHNOLOGIES INC		03/05/2020	JP MORGAN SECURITIES LLC	03/05/2020	JP MORGAN SECURITIES LLC	(25,000)	(25,438)	(25,000)	(25,438)	0	0	0	0	0	0	438	438	0	0
632307AA2	NATERA INC		04/14/2020	MORGAN STANLEY CO	04/14/2020	JP MORGAN SECURITIES LLC	25,000	25,000	25,625	25,000	0	0	0	0	0	0	625	625	0	0
63845RAA5	NATIONAL VISION HOLDINGS INC		05/08/2020	GOLDMAN	05/08/2020	GOLDMAN	(50,000)	(50,813)	(50,000)	(50,813)	0	0	0	0	0	0	813	813	0	0
65341BAD8	NEXTERA ENERGY PARTNERS LP		12/01/2020	GOLDMAN	12/01/2020	GOLDMAN	25,000	24,563	24,500	24,563	0	0	0	0	0	0	(63)	(63)	0	0
67020YAK6	NUANCE COMMUNICATIONS INC		02/25/2020	Jefferies	08/18/2020	Jefferies	450,000	508,413	595,503	460,557	0	(2,229)	45,627	(47,857)	0	0	134,946	134,946	3,063	883
67020YAN0	NUANCE COMMUNICATIONS INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC	02/18/2020	Jefferies	475,000	551,670	635,771	505,033	0	(611)	46,026	(46,637)	0	0	130,738	130,738	2,293	2,045
679295AE5	OKTA INC		06/10/2020	GOLDMAN	06/10/2020	GOLDMAN	(150,000)	(150,000)	(150,000)	(150,000)	0	0	0	0	0	0	0	0	0	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
682189AP0	ON SEMICONDUCTOR CORP		02/24/2020	BARCLAYS CAPITAL INC./LE	10/05/2020	Various	125,000	152,648	168,912	131,168	0	(1,250)	20,230	(21,480)	0	0	37,744	37,744	1,971	739
69327RAD3	PDC ENERGY INC		02/03/2020	Various	03/20/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	525,000	496,313	400,313	498,808	0	2,496	0	2,496	0	0	(98,496)	(98,496)	3,101	2,241
694308JE8	PACIFIC GAS AND ELECTRIC CO		06/16/2020	JP MORGAN SECURITIES LLC	11/30/2020	Various	440,000	439,974	440,847	439,979	0	6	0	6	0	0	868	868	3,365	0
695127AE0	PACIRA BIOSCIENCES INC		07/08/2020	JP MORGAN SECURITIES LLC	07/08/2020	Jefferies	25,000	25,000	26,094	25,000	0	0	0	0	0	0	1,094	1,094	0	0
69553PAA8	PAGERDUTY INC		06/23/2020	MORGAN STANLEY CO	06/23/2020	MORGAN STANLEY CO	(25,000)	(25,438)	(25,000)	(25,438)	0	0	0	0	0	0	438	438	0	0
698884AB9	PAR TECHNOLOGY CORP		02/06/2020	Jefferies	02/07/2020	Jefferies	125,000	125,000	126,817	125,000	0	0	0	0	0	0	1,817	1,817	10	0
703343AB9	PATRICK INDUSTRIES INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	04/07/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300,000	290,025	220,500	290,596	0	571	0	571	0	0	(70,096)	(70,096)	567	33
70509VAA8	PEBBLEBROOK HOTEL TRUST		12/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50,000	50,000	51,625	50,000	0	0	0	0	0	0	1,625	1,625	0	0
705573AA1	PEGASYS INC		02/20/2020	GOLDMAN	02/20/2020	GOLDMAN	(25,000)	(25,906)	(25,000)	(25,906)	0	0	0	0	0	0	906	906	0	0
707569AU3	PENN NATIONAL GAMING INC		05/12/2020	GOLDMAN	05/12/2020	GOLDMAN	(50,000)	(50,375)	(50,000)	(50,375)	0	0	0	0	0	0	375	375	0	0
71639TAA4	PETIQ INC		05/15/2020	Jefferies	05/15/2020	Jefferies	(50,000)	(50,000)	(50,000)	(50,000)	0	0	0	0	0	0	0	0	0	0
723787AN7	PIONEER NATURAL RESOURCES CO		10/28/2020	Various	12/09/2020	Various	575,000	630,808	703,609	621,187	0	(908)	8,714	(9,621)	0	0	82,422	82,422	417	293
742718FF1	PROCTER & GAMBLE CO		03/23/2020	Citigroup (SSB)	04/24/2020	JP MORGAN SECURITIES LLC	306,000	305,513	326,707	305,522	0	9	0	9	0	0	21,185	21,185	687	0
74319FAA5	PROGENITY INC		12/03/2020	Piper Jaffray Co.	12/03/2020	Piper Jaffray Co.	25,000	25,000	25,000	25,000	0	0	0	0	0	0	0	0	0	0
744320AM4	PRUDENTIAL FINANCIAL INC		02/04/2020	PERSHING DIV OF DLJ SEC LNDING	12/10/2020	MARKETAXESS CORPORATION	100,000	109,130	108,103	106,886	0	(2,244)	0	(2,244)	0	0	1,217	1,217	5,609	797
744320AN2	PRUDENTIAL FINANCIAL INC		02/03/2020	PERSHING DIV OF DLJ SEC LNDING	05/05/2020	CREDIT SUISSE SECURITIES (USA)	150,000	161,847	149,580	161,120	0	(727)	0	(727)	0	0	(11,540)	(11,540)	5,027	3,033
744320AV4	PRUDENTIAL FINANCIAL INC		02/03/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	05/05/2020	PERSHING DIV OF DLJ SEC LNDING	115,000	125,443	116,241	124,986	0	(458)	0	(458)	0	0	(8,745)	(8,745)	2,953	1,374
75606NAC3	REALPAGE INC		05/20/2020	GOLDMAN	05/20/2020	GOLDMAN	(25,000)	(25,750)	(25,000)	(25,750)	0	0	0	0	0	0	750	750	0	0
75737FAB4	REDFIN CORP		10/16/2020	GOLDMAN	10/16/2020	GOLDMAN	25,000	25,000	25,063	25,000	0	0	0	0	0	0	63	63	0	0
761330AA7	REVANCE THERAPEUTICS INC		02/12/2020	GOLDMAN	02/12/2020	GOLDMAN	(25,000)	(25,688)	(25,000)	(25,688)	0	0	0	0	0	0	688	688	0	0
76680RAG2	RINGCENTRAL INC		09/11/2020	MORGAN STANLEY CO	09/11/2020	MORGAN STANLEY CO	(75,000)	(74,625)	(75,000)	(74,625)	0	0	0	0	0	0	(375)	(375)	0	0
780153BA9	ROYAL CARIBBEAN CRUISES LTD		06/05/2020	JP MORGAN SECURITIES LLC	06/05/2020	JP MORGAN SECURITIES LLC	(100,000)	(115,250)	(100,000)	(115,250)	0	0	0	0	0	0	15,250	15,250	0	0
780153BE1	ROYAL CARIBBEAN CRUISES LTD		10/14/2020	MORGAN STANLEY CO	10/14/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50,000	50,000	50,400	50,000	0	0	0	0	0	0	400	400	0	0
78573NAD4	SABRE GLBL INC		04/14/2020	GOLDMAN	04/14/2020	GOLDMAN	25,000	25,000	26,725	25,000	0	0	0	0	0	0	1,725	1,725	0	0
82452JAA7	SHIFT4 PAYMENTS INC		12/03/2020	CREDIT SUISSE SECURITIES (USA)	12/03/2020	GOLDMAN	25,000	25,000	26,250	25,000	0	0	0	0	0	0	1,250	1,250	0	0
82509LAA5	SHOPIFY INC	C	09/16/2020	CITIGROUP GLOBAL MARKETS, INC	09/16/2020	MARKETS, INC	(75,000)	(81,000)	(75,000)	(81,000)	0	0	0	0	0	0	6,000	6,000	0	0
826919AB8	SILICON LABORATORIES INC		03/27/2020	Various	12/17/2020	Various	700,000	826,566	910,434	712,377	0	(7,343)	106,846	(114,189)	0	0	198,057	198,057	10,186	3,040
826919AC6	SILICON LABORATORIES INC		05/28/2020	WELLS FARGO SECURITIES LLC	09/22/2020	MORGAN STANLEY CO	25,000	25,000	26,232	25,000	0	0	0	0	0	0	1,232	1,232	49	0
83088VAA0	SLACK TECHNOLOGIES INC		04/07/2020	MORGAN STANLEY CO	04/07/2020	GOLDMAN	75,000	75,000	76,313	75,000	0	0	0	0	0	0	1,313	1,313	0	0
83304AAC0	SNAP INC		04/24/2020	GOLDMAN	04/24/2020	GOLDMAN	(125,000)	(125,469)	(125,000)	(125,469)	0	0	0	0	0	0	469	469	0	0
844741BG2	SOUTHWEST AIRLINES CO		04/29/2020	MORGAN STANLEY CO	04/29/2020	MORGAN STANLEY CO	(100,000)	(108,500)	(100,000)	(108,500)	0	0	0	0	0	0	8,500	8,500	0	0

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
848577AA0	SPIRIT AIRLINES INC		05/08/2020	CITIGROUP GLOBAL MARKETS, INC	05/08/2020	CITIGROUP GLOBAL MARKETS, INC	(25,000)	(24,813)	(25,000)	(24,813)	0	0	0	0	0	0	(188)	(188)	0	0
84860WAB8	SPIRIT REALTY CAPITAL INC		02/03/2020	Various	10/06/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	425,000	447,646	430,844	431,684	0	(11,872)	4,091	(15,963)	0	0	(840)	(840)	14,117	3,104
848637AC8	SPLUNK INC		03/05/2020	BARCLAYS CAPITAL INC./LE	05/22/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	450,000	537,006	604,730	452,588	0	(5,349)	79,069	(84,418)	0	0	152,142	152,142	1,575	1,088
848637AD6	SPLUNK INC		03/09/2020	WELLS FARGO SECURITIES LLC	05/07/2020	Various	275,000	317,843	327,162	290,963	0	(1,104)	25,776	(26,880)	0	0	36,199	36,199	1,950	1,513
848637AE4	SPLUNK INC		06/03/2020	MORGAN STANLEY CO	06/03/2020	MORGAN STANLEY CO	(50,000)	(51,250)	(50,000)	(51,250)	0	0	0	0	0	0	1,250	1,250	0	0
852234AD5	SQUARE INC		03/06/2020	Various	06/19/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400,000	487,689	569,794	397,185	0	(9,206)	81,297	(90,504)	0	0	172,608	172,608	1,211	542
852234AE3	SQUARE INC		06/19/2020	GOLDMAN	08/05/2020	Various	225,000	254,079	370,396	227,617	0	(62)	26,400	(26,462)	0	0	142,779	142,779	158	113
852234AG8	SQUARE INC		11/10/2020	GOLDMAN	11/10/2020	GOLDMAN	25,000	25,000	25,031	25,000	0	0	0	0	0	0	31	31	0	0
852234AH6	SQUARE INC		11/10/2020	GOLDMAN	11/10/2020	GOLDMAN	25,000	25,000	24,938	25,000	0	0	0	0	0	0	(63)	(63)	0	0
87157DAD1	SYNAPTICS INC		02/24/2020	Various	09/22/2020	Various	550,000	637,396	713,089	555,107	0	(1,417)	80,872	(82,289)	0	0	157,982	157,982	1,790	469
872590112	T MOBILE US SUBSRTS		06/24/2020	Unknown	07/22/2020	ITG INC	1,843	0	192	0	0	0	0	0	0	0	192	192	0	0
87874RAA8	TECHTARGET INC		12/15/2020	JP MORGAN SECURITIES LLC	12/17/2020	JP MORGAN SECURITIES LLC	25,000	25,000	25,985	25,000	0	0	0	0	0	0	985	985	0	0
88339PAA9	REALREAL INC		06/11/2020	MORGAN STANLEY CO	06/11/2020	MORGAN STANLEY CO	(25,000)	(25,125)	(25,000)	(25,125)	0	0	0	0	0	0	125	125	0	0
902104AB4	II-VI INC		07/13/2020	Various	11/17/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	675,000	695,468	882,291	674,730	0	(4,561)	16,177	(20,737)	0	0	207,561	207,561	1,931	755
90214JAA9	2U INC		04/21/2020	MORGAN STANLEY CO	04/30/2020	GOLDMAN	25,000	25,000	25,558	25,000	0	0	0	0	0	0	558	558	17	0
90353TAH3	UBER TECHNOLOGIES INC		12/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/09/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	(125,000)	(129,219)	(125,000)	(129,219)	0	0	0	0	0	0	4,219	4,219	0	0
904311AB3	UNDER ARMOUR INC		05/22/2020	JP MORGAN SECURITIES LLC	05/22/2020	JP MORGAN SECURITIES LLC	(100,000)	(100,066)	(100,000)	(100,066)	0	0	0	0	0	0	66	66	0	0
911684702	UNITED STATES CELLULAR CORP		10/21/2020	Various	12/11/2020	JP MORGAN SECURITIES INC.	85,625	90,368	91,610	89,315	0	(1,052)	0	(1,052)	0	0	2,294	2,294	1,620	0
91879QAM1	VAIL RESORTS INC		12/16/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/16/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	50,000	50,000	50,719	50,000	0	0	0	0	0	0	719	719	0	0
92214XAA4	VAREX IMAGING CORP		06/05/2020	GOLDMAN	06/05/2020	GOLDMAN	(50,000)	(51,375)	(50,000)	(51,375)	0	0	0	0	0	0	1,375	1,375	0	0
922280AA0	VARONIS SYSTEMS INC		05/07/2020	JP MORGAN SECURITIES LLC	05/07/2020	JP MORGAN SECURITIES LLC	25,000	25,000	24,938	25,000	0	0	0	0	0	0	(63)	(63)	0	0
925550AB1	VIAVI SOLUTIONS INC		03/25/2020	MORGAN STANLEY CO	09/23/2020	Various	125,000	130,399	142,185	129,235	0	(682)	482	(1,164)	0	0	12,950	12,950	706	90
931142EP4	WALMART INC		03/06/2020	GOLDMAN	05/19/2020	FREIMARK BLAIR & COMPANY, INC/ CITIGROUP GLOBAL MARKETS, INC	435,000	492,368	474,015	492,097	0	(271)	0	(271)	0	0	(18,081)	(18,081)	8,448	5,917
94419LAL5	WAYFAIR INC		08/12/2020	CITIGROUP GLOBAL MARKETS, INC	08/12/2020	MARKETS, INC	(100,000)	(102,750)	(100,000)	(102,750)	0	0	0	0	0	0	2,750	2,750	0	0
98422LAA5	XERIS PHARMACEUTICALS INC		06/26/2020	Jefferies	06/26/2020	Jefferies	(25,000)	(25,125)	(25,000)	(25,125)	0	0	0	0	0	0	125	125	0	0
98936JAC5	ZENDESK INC		06/12/2020	GOLDMAN	06/12/2020	GOLDMAN	50,000	50,000	51,000	50,000	0	0	0	0	0	0	1,000	1,000	0	0
98954MAB7	ZILLOW GROUP INC		03/05/2020	MIZUHO SECURITIES USA INC.	06/01/2020	Jefferies	375,000	445,331	478,457	378,471	0	(9,570)	57,290	(66,860)	0	0	99,985	99,985	3,792	2,042
98954MAH4	ZILLOW GROUP INC		05/13/2020	MORGAN STANLEY CO	05/13/2020	MORGAN STANLEY CO	25,000	25,000	24,750	25,000	0	0	0	0	0	0	(250)	(250)	0	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 Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
98978LAA3	ZOGENIX INC		09/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.		MERRILL LYNCH PIERCE FENNER & SMITH INC.															
98980GAA0	ZSCALER INC		06/23/2020	MORGAN STANLEY CO	09/24/2020	MORGAN STANLEY CO	(25,000)	(24,750)	(25,000)	(24,750)	0	0	0	0	0	0	(250)	(250)	0	0	0
98986TAA6	ZYNGA INC		02/03/2020	Jefferies	06/15/2020	Unknown	275,000	282,607	277,344	277,344	0	(632)	4,632	(5,263)	0	0	0	0	0	370	122
98986TAB4	ZYNGA INC		06/15/2020	Jefferies	07/02/2020	Jefferies	275,000	277,344	355,016	277,310	0	(34)	0	(34)	0	0	77,706	77,706	67	27	0
98986TAC2	ZYNGA INC		12/15/2020	MORGAN STANLEY CO	12/15/2020	MORGAN STANLEY CO	50,000	50,000	50,875	50,000	0	0	0	0	0	0	875	875	0	0	0
389999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							23,613,928	25,349,517	26,667,003	24,453,590	0	(92,843)	803,085	(895,927)	0	0	2,213,413	2,213,413	268,140	85,190	0
Bonds - Hybrid Securities																					
008252843	AFFILIATED MANAGERS GROUP INC		11/18/2020	JP MORGAN SECURITIES INC.	12/10/2020	JP MORGAN SECURITIES INC.	54,950	56,626	57,735	56,501	0	(125)	0	(125)	0	0	1,234	1,234	0	0	0
025932708	AMERICAN FINANCIAL GROUP INC		05/08/2020	Various	11/06/2020	Various	160,000	161,475	162,529	159,927	0	(1,548)	0	(1,548)	0	0	2,603	2,603	2,400	0	0
03765HAE1	APOLLO MANAGEMENT HOLDINGS LP		02/03/2020	Various	05/05/2020	Various	210,000	216,548	192,240	195,432	0	(160)	20,956	(21,115)	0	0	(3,193)	(3,193)	3,753	1,255	0
04621X306	ASSURANT INC		11/16/2020	DEUTSCHE BANK SECURITIES, INC.	12/10/2020	Jefferies	4,750	4,807	5,114	4,806	0	(1)	0	(1)	0	0	307	307	0	0	0
04621XAK4	ASSURANT INC		08/31/2020	Various	12/10/2020	Various	175,000	199,288	180,174	198,645	0	(643)	0	(643)	0	0	(18,471)	(18,471)	7,846	4,633	0
05463HAC5	AXIS SPECIALTY FINANCE LLC		01/31/2020	WELLS FARGO SECURITIES LLC	05/05/2020	PERSHING DIV OF DLJ SEC LNDING	30,000	31,125	26,397	31,104	0	(21)	0	(21)	0	0	(4,707)	(4,707)	600	221	0
05565AAN3	BNP PARIBAS SA	C	02/03/2020	GOLDMAN	05/05/2020	SG AMERICAS SECURITIES, LLC	200,000	233,310	212,540	186,046	0	(876)	46,387	(47,264)	0	0	26,494	26,494	10,571	6,801	0
05565AGF4	BNP PARIBAS SA	C	05/05/2020	BNP Paribas	12/11/2020	CREDIT SUISSE SECURITIES (USA)	200,000	210,900	237,940	210,100	0	(800)	0	(800)	0	0	27,840	27,840	11,628	3,150	0
05565AHN6	BNP PARIBAS SA	C	02/03/2020	BNP Paribas	05/05/2020	BANC OF AMERICA/FIXED INCOME	200,000	217,660	199,300	176,023	0	(583)	41,054	(41,637)	0	0	23,277	23,277	8,171	4,785	0
060505EH3	BANK OF AMERICA CORP		02/03/2020	JP MORGAN SECURITIES LLC	05/05/2020	PERSHING DIV OF DLJ SEC LNDING	255,000	284,402	266,039	282,892	0	(1,510)	0	(1,510)	0	0	(16,853)	(16,853)	10,714	6,641	0
125896860	CMS ENERGY CORP		01/03/2020	NOT AVAILABLE	12/10/2020	JP MORGAN SECURITIES INC.	0	0	8,017	7,659	0	(233)	0	(233)	0	0	358	358	260	0	0
125896BU3	CMS ENERGY CORP		08/05/2020	Various	12/11/2020	PERSHING DIV OF DLJ SEC LNDING	51,000	54,220	57,005	54,116	0	(104)	0	(104)	0	0	2,890	2,890	1,326	319	0
225313AJ4	CREDIT AGRICOLE SA	C	05/05/2020	GOLDMAN	12/11/2020	BNP Paribas	200,000	223,540	242,790	221,355	0	(2,185)	0	(2,185)	0	0	21,435	21,435	11,826	1,986	0
225313AL9	CREDIT AGRICOLE SA	C	02/03/2020	Citigroup (SSB)	05/05/2020	BNP Paribas	200,000	221,624	200,600	180,000	0	0	41,624	(41,624)	0	0	20,600	20,600	8,556	5,042	0
233331826	DTE ENERGY CO		10/12/2020	Various	12/15/2020	JP MORGAN SECURITIES INC.	191,575	192,791	205,220	192,687	0	(104)	0	(104)	0	0	12,533	12,533	0	0	0
233331859	DTE ENERGY CO		05/13/2020	JP MORGAN SECURITIES INC.	12/10/2020	JP MORGAN SECURITIES INC.	12,025	12,561	13,061	12,346	0	(215)	0	(215)	0	0	715	715	473	0	0
25746UDD8	DOMINION ENERGY INC		02/03/2020	CREDIT SUISSE SECURITIES (USA)	05/05/2020	Various	365,000	379,144	335,203	333,125	0	(375)	45,644	(46,019)	0	0	2,078	2,078	5,911	2,452	0
29250NAW5	ENBRIDGE INC	C	02/03/2020	Various	05/05/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	190,000	208,482	175,826	208,006	0	(476)	0	(476)	0	0	(32,180)	(32,180)	8,115	5,076	0
29379VBN2	ENTERPRISE PRODUCTS OPERATING LLC		02/04/2020	Various	05/05/2020	PERSHING DIV OF DLJ SEC LNDING	305,000	316,975	270,645	210,467	0	(184)	106,324	(106,508)	0	0	60,178	60,178	11,609	7,530	0
45685EAG1	VOYA FINANCIAL INC		02/03/2020	PERSHING DIV OF DLJ SEC LNDING	05/05/2020	CREDIT SUISSE SECURITIES (USA)	100,000	107,339	99,050	106,774	0	(565)	0	(565)	0	0	(7,724)	(7,724)	2,699	1,256	0
46625HJW1	JPMORGAN CHASE & CO		02/03/2020	MORGAN STANLEY CO	05/05/2020	JP MORGAN SECURITIES LLC	80,000	87,724	81,856	87,264	0	(460)	0	(460)	0	0	(5,408)	(5,408)	2,545	1,293	0
48126HAC4	JPMORGAN CHASE & CO		02/03/2020	Various	05/05/2020	CREDIT SUISSE SECURITIES (USA)	240,000	265,104	246,048	229,812	0	(750)	34,542	(35,292)	0	0	16,236	16,236	8,784	5,033	0
524901501	LEGG MASON INC		05/12/2020	Jefferies	12/10/2020	JP MORGAN SECURITIES INC.	12,675	13,114	13,027	12,770	0	(343)	0	(343)	0	0	257	257	404	0	0

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1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
65339K100 ...	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/07/2020	Various	08/31/2020	Various	161,200	164,724	169,082	163,482	0	(1,243)	0	(1,243)	0	0	5,601	5,601	2,280	0
744320607 ...	PRUDENTIAL FINANCIAL INC		05/13/2020	Various	08/19/2020	Jefferies	155,425	157,791	158,385	155,622	0	(2,169)	0	(2,169)	0	0	2,762	2,762	2,234	0
744320706 ...	PRUDENTIAL FINANCIAL INC		05/14/2020	Jefferies	08/24/2020	Jefferies	95,375	96,775	96,733	95,375	0	(1,400)	0	(1,400)	0	0	1,358	1,358	1,359	0
78397DAA6 ...	SBL HOLDINGS INC		02/04/2020	RBC CAPITAL MARKETS	05/04/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70,000	70,000	45,150	70,000	0	0	0	0	0	0	(24,850)	(24,850)	1,211	0
808513BD6 ...	CHARLES SCHWAB CORP		05/05/2020	BANC OF AMERICA/FIXED INCOME	12/11/2020	Various	385,000	397,994	420,590	397,223	0	(771)	0	(771)	0	0	23,367	23,367	7,420	402
816851604 ...	SEMPRA ENERGY		01/14/2020	NOT AVAILABLE	12/10/2020	Jefferies	0	0	5,411	4,945	0	(64)	162	(226)	0	0	467	467	210	0
842400FU2 ...	SOUTHERN CALIFORNIA EDISON CO		01/10/2020	BANC OF AMERICA/FIXED INCOME	06/18/2020	BARCLAYS CAPITAL INC	43,000	44,398	42,194	44,110	0	(287)	0	(287)	0	0	(1,916)	(1,916)	2,396	1,217
842587305 ...	SOUTHERN CO		05/08/2020	JP MORGAN SECURITIES INC.	08/18/2020	SECURITIES INC.	62,500	64,509	65,229	63,836	0	(673)	0	(673)	0	0	1,393	1,393	820	0
842587800 ...	SOUTHERN CO		02/04/2020	Various	12/10/2020	Various	381,075	388,629	395,544	383,307	0	(3,459)	1,863	(5,322)	0	0	12,237	12,237	11,226	0
842587CY1 ...	SOUTHERN CO		02/04/2020	BNP Paribas	05/05/2020	PERSHING DIV OF DLJ SEC LNDING	75,000	78,750	75,540	78,315	0	(435)	0	(435)	0	0	(2,775)	(2,775)	2,658	1,616
842587DF1 ...	SOUTHERN CO		11/02/2020	BANC OF AMERICA/FIXED INCOME	12/11/2020	MARKETAXESS CORPORATION	175,000	178,281	184,627	178,212	0	(69)	0	(69)	0	0	6,414	6,414	1,692	894
854502AM3 ...	STANLEY BLACK & DECKER INC		02/04/2020	Various	03/16/2020	Various	349,000	351,478	340,793	351,443	0	(35)	0	(35)	0	0	(10,650)	(10,650)	1,025	0
89356BAB4 ...	TRANSCANADA TRUST	C	02/03/2020	PERSHING DIV OF DLJ SEC LNDING	12/11/2020	PERSHING DIV OF DLJ SEC LNDING	150,000	163,688	167,580	161,884	0	(1,804)	0	(1,804)	0	0	5,696	5,696	11,750	4,161
89356BAE8 ...	TRANSCANADA TRUST	C	02/04/2020	Various	05/06/2020	PERSHING DIV OF DLJ SEC LNDING	295,000	319,338	278,406	318,824	0	(514)	0	(514)	0	0	(40,418)	(40,418)	10,637	6,452
902973AZ9 ...	U.S. BANCORP		02/03/2020	PERSHING DIV OF DLJ SEC LNDING	05/06/2020	WELLS FARGO SECURITIES LLC	230,000	254,831	233,174	254,059	0	(772)	0	(772)	0	0	(20,885)	(20,885)	6,874	3,725
489999 Subtotal - Bonds - Hybrid Securities							6,064,550	6,429,942	6,166,793	6,078,493	0	(25,957)	338,556	(364,512)	0	0	88,300	88,300	181,983	75,938
Bonds - Unaffiliated Bank Loans																				
000000000 ...	CENTURYLINK 5/17 COV-LITE TLB		01/23/2020	Not Available	05/14/2020	FUNB FUNDS II	840,000	838,950	789,726	839,019	0	69	0	69	0	0	(49,293)	(49,293)	6,865	0
000000000 ...	TELENET 1/20 (USD) AR TL		01/24/2020	Not Available	05/18/2020	SCOTIABANK	750,000	748,125	707,813	748,191	0	66	0	66	0	0	(40,378)	(40,378)	5,474	0
000000000 ...	Gardner Denv TB1L		02/07/2020	Not Available	05/16/2020	Unknown	180,000	179,775	168,229	179,788	0	13	0	13	0	0	(11,559)	(11,559)	1,109	0
9920E7XZ1 ...	ELANCO ANIMAL HEALTH 2/20 TLB		02/04/2020	GOLDMAN	05/15/2020	GOLDMAN	845,000	840,420	796,859	840,598	0	178	0	178	0	0	(43,739)	(43,739)	895	0
8299999 Subtotal - Bonds - Unaffiliated Bank Loans							2,615,000	2,607,270	2,462,626	2,607,595	0	325	0	325	0	0	(144,969)	(144,969)	14,343	0
8399998 Subtotal - Bonds							56,435,912	59,499,625	60,553,082	58,203,287	0	(156,599)	1,152,801	(1,309,401)	0	0	2,349,794	2,349,794	663,837	215,925
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00206R508 ...	AT&T INC		02/05/2020	Jefferies	12/11/2020	Various	4,878,000	127,259	123,636	126,695	0	0	564	(564)	0	0	(3,059)	(3,059)	2,260	0
020002838 ...	ALLSTATE CORP		02/05/2020	Jefferies	12/10/2020	Various	13,984,000	368,730	368,590	365,757	0	0	2,973	(2,973)	0	0	2,833	2,833	6,708	0
02665T702 ...	AMERICAN HOMES 4 RENT		05/08/2020	Various	12/11/2020	JP MORGAN SECURITIES INC.	3,200,000	80,243	82,622	80,243	0	0	0	0	0	0	2,379	2,379	2,600	0
02665T876 ...	AMERICAN HOMES 4 RENT		01/02/2020	Jefferies	05/05/2020	Jefferies	477,000	12,500	11,014	10,995	0	0	1,505	(1,505)	0	0	19	19	175	0
026874768 ...	AMERICAN INTERNATIONAL GROUP INC		06/30/2020	Various	12/10/2020	Various	9,670,000	261,491	252,476	261,375	0	0	116	(116)	0	0	(8,898)	(8,898)	4,604	0
03768E402 ...	APOLLO GLOBAL MANAGEMENT INC		02/19/2020	Jefferies	05/05/2020	Jefferies	9,500,000	263,555	241,432	222,680	0	0	40,875	(40,875)	0	0	18,752	18,752	3,785	0
04686J200 ...	ATHENE HOLDING LTD	C	02/04/2020	Jefferies	05/06/2020	Jefferies	3,300,000	86,172	76,128	65,967	0	0	20,205	(20,205)	0	0	10,161	10,161	1,160	0
060505FL3 ...	BANK OF AMERICA CORP		02/03/2020	Various	05/05/2020	BARCLAYS CAPITAL INC	330,000,000	378,504	339,433	334,554	0	0	43,950	(43,950)	0	0	4,879	4,879	9,694	0

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											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
060505FQ2	BANK OF AMERICA CORP		01/21/2020	BANC OF AMERICA/FIXED INCOME	02/03/2020	Various	30,000.000	30,000	30,088	30,000	0	0	0	0	0	0	88	88	0	0
06055H202	BANK OF AMERICA CORP		02/03/2020	Jefferies	05/12/2020	Various	1,500.000	39,452	37,384	39,452	0	0	0	0	0	0	(2,068)	(2,068)	469	0
064058209	BANK OF NEW YORK MELLON CORP		05/12/2020	Various	12/04/2020	WELLS FARGO SECURITIES LLC	6,300.000	160,247	157,497	160,247	0	0	0	0	0	0	(2,750)	(2,750)	7,443	0
064058AH3	BANK OF NEW YORK MELLON CORP		05/19/2020	Various	07/16/2020	Various	237,000.000	240,018	249,046	240,018	0	0	0	0	0	0	9,028	9,028	0	0
12542R308	CHS INC		05/08/2020	Jefferies	11/10/2020	Various	1,593.000	42,099	44,970	41,577	0	0	521	(521)	0	0	3,392	3,392	1,568	0
12542R803	CHS INC		02/11/2020	JP MORGAN SECURITIES INC.	05/12/2020	Various	8,877.000	252,442	230,362	252,442	0	0	0	0	0	0	(22,080)	(22,080)	4,161	0
125896845	CMS ENERGY CORP		03/13/2020	DEUTSCHE BANK SECURITIES, INC.	12/10/2020	JP MORGAN SECURITIES INC.	1,500.000	37,313	41,144	37,313	0	0	0	0	0	0	3,831	3,831	1,652	0
14040H782	CAPITAL ONE FINANCIAL CORP		02/04/2020	JP MORGAN SECURITIES INC.	05/05/2020	Jefferies	6,900.000	171,417	152,610	130,755	0	0	40,662	(40,662)	0	0	21,855	21,855	0	0
172967JM4	CITIGROUP INC		02/04/2020	Various	05/05/2020	JP MORGAN SECURITIES LLC	205,000.000	228,308	213,944	228,308	0	0	0	0	0	0	(14,364)	(14,364)	0	0
172967KM2	CITIGROUP INC		02/03/2020	MIZUHO SECURITIES USA/FIXED INCOME	05/05/2020	JP MORGAN SECURITIES LLC	115,000.000	134,747	124,365	134,747	0	0	0	0	0	0	(10,382)	(10,382)	3,594	0
172967MK4	CITIGROUP INC		02/11/2020	Various	03/24/2020	MORGAN STANLEY CO	200,000.000	205,132	149,645	205,132	0	0	0	0	0	0	(55,487)	(55,487)	0	0
200340AU1	COMERICA INC		07/27/2020	Various	11/17/2020	CREDIT SUISSE SECURITIES (USA)	128,000.000	130,424	140,928	130,424	0	0	0	0	0	0	10,504	10,504	2,500	0
25432G208	DIME COMMUNITY BANCSHARES INC		02/04/2020	Various	05/28/2020	Various	5,100.000	129,948	111,240	129,948	0	0	0	0	0	0	(18,708)	(18,708)	1,691	0
254709AQ1	DISCOVER FINANCIAL SERVICES		06/17/2020	BANC OF AMERICA/FIXED INCOME	08/20/2020	GOLDMAN	40,000.000	40,000	43,459	40,000	0	0	0	0	0	0	3,459	3,459	0	0
26441CBG9	DUKE ENERGY CORP		02/04/2020	PERSHING DIV OF DLJ SEC LNDING	05/29/2020	BANC OF AMERICA/FIXED INCOME	75,000.000	81,504	76,991	81,504	0	0	0	0	0	0	(4,513)	(4,513)	1,869	0
29452E200	EQUITABLE HOLDINGS INC		08/25/2020	Jefferies	12/11/2020	Various	5,400.000	140,102	131,972	140,102	0	0	0	0	0	0	(8,130)	(8,130)	2,297	0
29452EAA9	EQUITABLE HOLDINGS INC		08/27/2020	PERSHING DIV OF DLJ SEC LNDING	12/10/2020	PERSHING DIV OF DLJ SEC LNDING	39,000.000	40,375	42,046	39,829	0	0	546	(546)	0	0	2,218	2,218	331	0
316773DB3	FIFTH THIRD BANCORP		07/27/2020	Various	12/01/2020	MARKETAXESS CORPORATION	50,000.000	50,065	53,095	50,040	0	0	25	(25)	0	0	3,055	3,055	375	0
336158803	FIRST REPUBLIC BANK		05/13/2020	Various	10/27/2020	Various	3,460.000	86,497	95,674	86,497	0	0	0	0	0	0	9,177	9,177	2,379	0
33616C787	FIRST REPUBLIC BANK		02/04/2020	Jefferies	05/14/2020	Various	7,893.000	200,287	188,158	200,287	0	0	0	0	0	0	(12,130)	(12,130)	2,584	0
33616C837	FIRST REPUBLIC BANK		02/26/2020	Jefferies	12/10/2020	JP MORGAN SECURITIES INC.	553.000	14,331	14,149	14,331	0	0	0	0	0	0	(182)	(182)	570	0
33616C852	FIRST REPUBLIC BANK		03/23/2020	Jefferies	08/14/2020	JP MORGAN SECURITIES INC.	498.000	10,026	12,693	10,026	0	0	0	0	0	0	2,666	2,666	177	0
369604BQ5	GENERAL ELECTRIC CO		02/04/2020	Various	05/01/2020	Various	395,000.000	396,170	333,005	327,958	0	0	68,212	(68,212)	0	0	5,047	5,047	0	0
404280604	HSBC HOLDINGS PLC		05/08/2020	Various	12/10/2020	Jefferies	3,343.000	83,325	83,932	83,173	0	0	152	(152)	0	0	759	759	3,886	0
446150AV6	HUNTINGTON BANCSHARES INC		08/03/2020	Various	12/11/2020	MARKETAXESS CORPORATION	58,000.000	58,344	61,869	58,344	0	0	0	0	0	0	3,525	3,525	0	0
450828702	FIRST HORIZON NATIONAL CORP		02/05/2020	Jefferies	05/20/2020	Various	6,276.000	171,622	138,253	171,622	0	0	0	0	0	0	(33,370)	(33,370)	4,785	0
48127V827	JPMORGAN CHASE & CO		05/12/2020	Jefferies	12/10/2020	JP MORGAN SECURITIES INC.	2,135.000	54,772	55,089	54,772	0	0	0	0	0	0	318	318	1,641	0
48127X542	JPMORGAN CHASE & CO		01/07/2020	Jefferies	01/16/2020	Jefferies	1,314.000	34,000	34,000	34,000	0	0	0	0	0	0	0	0	0	0
48128BAF8	JPMORGAN CHASE & CO		02/03/2020	Citigroup (SSB)	05/05/2020	RBC CAPITAL MARKETS	290,000.000	305,105	275,800	305,105	0	0	0	0	0	0	(29,305)	(29,305)	0	0
48128BAG6	JPMORGAN CHASE & CO		02/03/2020	Various	03/30/2020	Various	285,000.000	289,643	229,541	289,643	0	0	0	0	0	0	(60,102)	(60,102)	0	0
493267876	KEYCORP		02/04/2020	Jefferies	05/07/2020	Various	1,500.000	40,521	38,378	40,521	0	0	0	0	0	0	(2,142)	(2,142)	530	0

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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 Identifi- cation	Description	FOR E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59156R850	METLIFE INC		02/04/2020	Jefferies	12/10/2020	JP MORGAN SECURITIES INC.	155,000	3,997	4,183	3,811	0	0	185	(185)	0	0	372	372	169	0
61761J406	MORGAN STANLEY		10/20/2020	Various	10/28/2020	Jefferies	4,154,000	115,967	112,592	115,673	0	0	295	(295)	0	0	(3,081)	(3,081)	1,625	0
61762V606	MORGAN STANLEY		10/20/2020	Jefferies	12/10/2020	Various	3,526,000	99,603	101,312	99,603	0	0	0	0	0	0	1,710	1,710	0	0
637417874	NATIONAL RETAIL PROPERTIES INC		03/02/2020	WELLS FARGO SECURITIES LLC	05/04/2020	Jefferies	1,500,000	38,175	36,004	38,175	0	0	0	0	0	0	(2,171)	(2,171)	0	0
693475832	PNC FINANCIAL SERVICES GROUP INC		05/15/2020	Various	08/13/2020	Various	7,000,000	178,021	177,183	178,021	0	0	0	0	0	0	(837)	(837)	1,477	0
693475857	PNC FINANCIAL SERVICES GROUP INC		04/22/2020	Jefferies	07/31/2020	Various	1,815,000	48,013	48,892	47,643	0	0	369	(369)	0	0	1,249	1,249	1,389	0
69360J552	PS BUSINESS PARKS INC		02/07/2020	Various	05/26/2020	Various	14,200,000	362,539	340,779	362,539	0	0	0	0	0	0	(21,760)	(21,760)	4,140	0
74460W537	PUBLIC STORAGE		08/11/2020	BANC OF AMERICA/FIXED INCOME	08/28/2020	JP MORGAN SECURITIES INC.	3,600,000	90,000	95,178	90,000	0	0	0	0	0	0	5,178	5,178	0	0
74460W628	PUBLIC STORAGE		05/05/2020	Various	08/26/2020	Various	2,695,000	69,422	74,389	65,043	0	0	4,378	(4,378)	0	0	9,345	9,345	1,431	0
74460W750	PUBLIC STORAGE		02/05/2020	Various	12/10/2020	JP MORGAN SECURITIES INC.	3,200,000	84,456	83,151	77,536	0	0	6,920	(6,920)	0	0	5,615	5,615	3,075	0
74460W800	PUBLIC STORAGE		05/15/2020	Jefferies	06/18/2020	WELLS FARGO SECURITIES LLC	4,686,000	114,881	117,561	114,881	0	0	0	0	0	0	2,680	2,680	1,228	0
74460W875	PUBLIC STORAGE		05/08/2020	Various	09/30/2020	Various	18,400,000	468,727	463,103	443,392	0	0	25,335	(25,335)	0	0	19,712	19,712	13,683	0
75968N309	RENAISSANCERE HOLDINGS LTD	C	04/28/2020	Jefferies	07/30/2020	Jefferies	1,800,000	45,642	48,651	45,642	0	0	0	0	0	0	3,009	3,009	647	0
76169C407	REXFORD INDUSTRIAL REALTY INC		02/27/2020	Various	05/08/2020	Various	3,300,000	87,103	80,248	87,103	0	0	0	0	0	0	(6,855)	(6,855)	1,160	0
78407R204	SCE TRUST II		02/28/2020	JP MORGAN SECURITIES INC.	04/28/2020	Various	3,500,000	84,813	83,162	84,813	0	0	0	0	0	0	(1,651)	(1,651)	1,116	0
78409W201	SCE TRUST V		02/04/2020	Various	05/18/2020	Various	9,945,000	247,292	223,864	247,292	0	0	0	0	0	0	(23,427)	(23,427)	3,388	0
78410V200	SCE TRUST VI		07/01/2020	JP MORGAN SECURITIES INC.	09/21/2020	Various	1,792,000	39,419	41,684	39,419	0	0	0	0	0	0	2,265	2,265	560	0
808513402	CHARLES SCHWAB CORP		06/30/2020	Various	08/26/2020	Various	6,497,000	162,516	165,709	162,516	0	0	0	0	0	0	3,193	3,193	3,523	0
808513600	CHARLES SCHWAB CORP		11/03/2020	Various	12/10/2020	Various	8,800,000	228,273	230,047	228,264	0	0	9	(9)	0	0	1,783	1,783	3,450	0
808513AR6	CHARLES SCHWAB CORP		02/04/2020	MORGAN STANLEY CO	04/30/2020	JP MORGAN SECURITIES LLC	35,000,000	37,675	34,858	30,800	0	0	6,875	(6,875)	0	0	4,058	4,058	0	0
84857L309	SPIRE INC		02/05/2020	Jefferies	08/21/2020	Various	4,101,000	112,904	113,778	107,442	0	0	5,462	(5,462)	0	0	6,336	6,336	2,831	0
84860W201	SPIRIT REALTY CAPITAL INC		02/04/2020	Various	05/11/2020	Jefferies	1,500,000	40,034	34,778	40,034	0	0	0	0	0	0	(5,255)	(5,255)	563	0
854502853	STANLEY BLACK & DECKER INC		05/08/2020	Various	06/02/2020	Various	553,000	553,790	581,411	553,790	0	0	0	0	0	0	27,621	27,621	0	0
857477608	STATE STREET CORP		02/27/2020	Various	05/06/2020	Jefferies	2,640,000	72,464	68,532	64,865	0	0	7,600	(7,600)	0	0	3,667	3,667	973	0
857477855	STATE STREET CORP		02/26/2020	JP MORGAN SECURITIES INC.	12/10/2020	JP MORGAN SECURITIES INC.	5,000	138	145	131	0	0	7	(7)	0	0	14	14	7	0
89832Q695	TRUIST FINANCIAL CORP		08/20/2020	Various	12/10/2020	Various	12,425,000	321,633	328,296	320,828	0	0	805	(805)	0	0	7,468	7,468	1,024	0
89832Q745	TRUIST FINANCIAL CORP		05/28/2020	JP MORGAN SECURITIES INC.	07/01/2020	Various	7,000,000	176,597	181,577	176,597	0	0	0	0	0	0	4,980	4,980	0	0
89832Q851	TRUIST FINANCIAL CORP		02/05/2020	Jefferies	12/10/2020	Various	9,300,000	239,562	235,638	239,562	0	0	0	0	0	0	(3,924)	(3,924)	7,540	0
89832QAB5	TRUIST FINANCIAL CORP		02/03/2020	PERSHING DIV OF DLJ SEC LNDING	05/07/2020	PERSHING DIV OF DLJ SEC LNDING	165,000,000	172,627	156,161	146,025	0	0	26,602	(26,602)	0	0	10,136	10,136	0	0
89832QAC3	TRUIST FINANCIAL CORP		01/09/2020	PERSHING DIV OF DLJ SEC LNDING	05/11/2020	MIZUHO SECURITIES USA/FIXED INCOME	46,000,000	48,874	44,655	41,975	0	0	6,899	(6,899)	0	0	2,680	2,680	0	0
89832QAD1	TRUIST FINANCIAL CORP		02/04/2020	Various	05/07/2020	Various	390,000,000	414,039	373,722	352,326	0	0	61,713	(61,713)	0	0	21,396	21,396	12,819	0
89832QAE9	TRUIST FINANCIAL CORP		06/08/2020	Various	12/11/2020	RBC CAPITAL MARKETS	63,000,000	65,678	69,402	65,678	0	0	0	0	0	0	3,724	3,724	1,559	0
89832QAF6	TRUIST FINANCIAL CORP		06/16/2020	Various	12/11/2020	PERSHING DIV OF DLJ SEC LNDING	48,000,000	48,246	55,962	48,246	0	0	0	0	0	0	7,716	7,716	0	0
902973759	U.S. BANCORP		06/30/2020	Various	12/10/2020	Various	8,100,000	209,299	227,128	209,299	0	0	0	0	0	0	17,829	17,829	3,678	0
902973833	U.S. BANCORP		06/30/2020	JP MORGAN SECURITIES INC.	08/27/2020	Jefferies	2,605,000	67,910	70,920	67,910	0	0	0	0	0	0	3,010	3,010	0	0

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21		
											12	13	14	15	16							
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
949746366	WELLS FARGO & CO		05/15/2020	Various	10/23/2020	Various	6,300.000	161,006	160,464	161,006	0	0	0	0	0	0	0	(542)	(542)	3,825	0	
949746556	WELLS FARGO & CO		02/04/2020	Jefferies	05/05/2020	Jefferies	1,329.000	36,355	33,365	32,481	0	0	3,874	(3,874)	0	0	0	885	885	486	0	
949746721	WELLS FARGO & CO		02/04/2020	Jefferies	12/10/2020	Jefferies	1,601.000	40,730	40,597	40,730	0	0	0	0	0	0	0	(133)	(133)	2,051	0	
94988U128	WELLS FARGO & CO		10/27/2020	Various	12/11/2020	JP MORGAN SECURITIES INC.	1,050.000	26,180	26,775	26,180	0	0	0	0	0	0	0	595	595	161	0	
94988U151	WELLS FARGO & CO		02/20/2020	Various	05/12/2020	Various	27,087.000	683,734	637,893	683,734	0	0	0	0	0	0	0	(45,841)	(45,841)	4,289	0	
94988U656	WELLS FARGO & CO		02/05/2020	Jefferies	12/10/2020	Jefferies	1,117.000	29,747	29,278	29,344	0	0	403	(403)	0	0	0	(65)	(65)	1,571	0	
94988U672	WELLS FARGO & CO		02/03/2020	Jefferies	07/22/2020	DEUTSCHE BANK SECURITIES, INC.	1,600.000	41,737	40,431	41,737	0	0	0	0	0	0	0	(1,306)	(1,306)	1,100	0	
94988U714	WELLS FARGO & CO		02/03/2020	Jefferies	12/10/2020	JP MORGAN SECURITIES INC.	2,300.000	59,788	58,224	58,972	0	0	816	(816)	0	0	0	(748)	(748)	3,278	0	
G0684D305	ATHENE HOLDING LTD	C	02/04/2020	JP MORGAN SECURITIES INC.	05/06/2020	Jefferies	2,075.000	59,998	50,555	47,269	0	0	12,730	(12,730)	0	0	0	3,286	3,286	824	0	
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								11,766,293	11,268,900	11,374,707	0	0	391,586	(391,586)	0	0	0	(105,808)	(105,808)	166,125	0	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																						
00206R409	AT&T INC		04/15/2020	Various	12/10/2020	Various	8,903.000	229,122	235,444	226,467	0	(2,655)	0	(2,655)	0	0	0	8,977	8,977	8,108	0	
00775V104	AEGON FUNDING COMPANY LLC		02/05/2020	Jefferies	05/08/2020	Various	19,843.000	511,708	466,072	507,679	0	(4,029)	0	(4,029)	0	0	0	(41,607)	(41,607)	6,325	0	
008252850	AFFILIATED MANAGERS GROUP INC		02/12/2020	Jefferies	05/06/2020	Jefferies	10,283.000	286,427	257,182	283,242	0	(3,185)	0	(3,185)	0	0	0	(26,060)	(26,060)	3,776	0	
084423409	W. R. BERKLEY CORP		03/26/2020	Jefferies	05/29/2020	JP MORGAN SECURITIES INC.	493.000	10,996	12,828	10,996	0	0	0	0	0	0	0	1,831	1,831	173	0	
084423607	W. R. BERKLEY CORP		03/26/2020	Jefferies	12/10/2020	Jefferies	998.000	21,393	25,467	21,393	0	0	0	0	0	0	0	4,074	4,074	1,076	0	
084423805	W. R. BERKLEY CORP		02/04/2020	Jefferies	05/18/2020	Various	12,450.000	322,757	302,478	189,511	0	(2,226)	131,020	(133,246)	0	0	0	112,966	112,966	4,586	0	
125896845	CMS ENERGY CORP		02/05/2020	Jefferies	07/14/2020	DEUTSCHE BANK SECURITIES, INC.	1,347.000	37,804	36,732	37,069	0	(735)	0	(735)	0	0	0	(337)	(337)	989	0	
125896860	CMS ENERGY CORP		01/03/2020	JP MORGAN SECURITIES INC.	01/04/2020	NOT AVAILABLE	296.000	7,892	0	0	0	0	0	0	0	0	0	0	0	0	0	
172967MG3	CITIGROUP INC		08/06/2020	BANC OF AMERICA/FIXED INCOME	12/01/2020	Various	168,000.000	173,469	176,822	167,160	0	0	6,309	(6,309)	0	0	0	9,662	9,662	4,200	0	
233331701	DTE ENERGY CO		05/12/2020	Various	10/22/2020	Call @ 25.00	5,000.000	126,764	125,000	125,000	0	(1,764)	0	(1,764)	0	0	0	0	0	4,211	0	
233331800	DTE ENERGY CO		05/13/2020	JP MORGAN SECURITIES INC.	06/10/2020	JP MORGAN SECURITIES INC.	62.000	1,602	1,625	1,586	0	(16)	0	(16)	0	0	0	39	39	21	0	
26441C303	DUKE ENERGY CORP		05/11/2020	JP MORGAN SECURITIES INC.	09/30/2020	Various	5,000.000	126,785	128,347	126,771	0	(13)	0	(13)	0	0	0	1,575	1,575	1,602	0	
29250N477	ENBRIDGE INC	C	02/05/2020	Jefferies	05/05/2020	Jefferies	4,327.000	118,854	98,775	117,684	0	(1,170)	0	(1,170)	0	0	0	(18,908)	(18,908)	1,724	0	
29364D100	ENTERGY ARKANSAS LLC		05/14/2020	Various	08/18/2020	JP MORGAN SECURITIES INC.	5,402.000	137,228	141,314	136,689	0	(540)	0	(540)	0	0	0	4,625	4,625	1,646	0	
345370837	FORD MOTOR CO		02/06/2020	Jefferies	05/06/2020	Jefferies	3,530.000	91,852	59,225	84,493	0	(1,111)	6,248	(7,359)	0	0	0	(25,268)	(25,268)	1,177	0	
345370845	FORD MOTOR CO		02/03/2020	Jefferies	04/30/2020	Jefferies	3,500.000	93,534	63,955	83,795	0	(1,297)	8,442	(9,740)	0	0	0	(19,840)	(19,840)	1,356	0	
361860208	GMAC CAPITAL TRUST I		10/16/2020	Jefferies	12/11/2020	Various	4,586.000	121,779	102,435	121,779	0	0	0	0	0	0	0	(19,344)	(19,344)	2,268	0	
373334440	GEORGIA POWER CO		02/03/2020	JP MORGAN SECURITIES INC.	07/16/2020	JP MORGAN SECURITIES INC.	1,500.000	39,654	39,793	38,615	0	(488)	551	(1,039)	0	0	0	1,178	1,178	938	0	
416518504	HARTFORD FINANCIAL SERVICES GROUP INC		05/12/2020	Various	08/25/2020	Various	9,315.000	242,936	262,052	240,839	0	(1,748)	349	(2,097)	0	0	0	21,212	21,212	5,786	0	
65339K803	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/08/2020	Various	10/26/2020	Call @ 25.00	11,600.000	293,207	290,000	292,050	0	(5)	1,152	(1,157)	0	0	0	(2,050)	(2,050)	10,280	0	
65339K886	NEXTERA ENERGY CAPITAL HOLDINGS INC		05/06/2020	Jefferies	10/26/2020	Call @ 25.00	4,771.000	121,184	119,275	120,434	0	(1)	749	(750)	0	0	0	(1,159)	(1,159)	4,122	0	
69352P202	PPL CAPITAL FUNDING INC		05/11/2020	JP MORGAN SECURITIES INC.	12/10/2020	JP MORGAN SECURITIES INC.	2,384.000	59,974	61,323	59,969	0	(4)	0	(4)	0	0	0	1,354	1,354	1,758	0	
759351703	REINSURANCE GROUP OF AMERICA INC		07/23/2020	Jefferies	12/11/2020	JP MORGAN SECURITIES INC.	1,230.000	31,992	33,066	31,839	0	(152)	0	(152)	0	0	0	1,227	1,227	542	0	
816851604	SEMPRA ENERGY		01/14/2020	JP MORGAN SECURITIES INC.	01/16/2020	NOT AVAILABLE	195.000	5,170	0	0	0	0	0	0	0	0	0	0	0	0	0	

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
816851604	SEMPRA ENERGY		02/10/2020	Various	05/08/2020	Various	13,700,000	372,849	346,982	369,426	0	(3,423)	0	(3,423)	0	0	(22,444)	(22,444)	4,923	0
838518207	SOUTH JERSEY INDUSTRIES INC		02/07/2020	JP MORGAN SECURITIES INC.	05/14/2020	Various	6,500,000	172,861	162,012	171,136	0	(1,725)	0	(1,725)	0	0	(9,124)	(9,124)	2,285	0
842587206	SOUTHERN CO		04/15/2020	Various	10/20/2020	Various	5,000,000	127,720	125,746	125,318	0	(2,402)	0	(2,402)	0	0	428	428	4,314	0
8599999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred										0	(28,689)	154,821	(183,510)	0	0	(16,991)	(16,991)	78,184	0
8999998	Subtotal - Preferred Stocks										0	(28,689)	546,407	(575,096)	0	0	(122,799)	(122,799)	244,309	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00206R102	AT&T ORD		06/11/2020	Various	11/24/2020	Various	7,015,000	251,615	191,063	251,615	0	0	0	0	0	0	(60,552)	(60,552)	10,350	0
002824100	ABBOTT LABORATORIES ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,133,000	101,085	121,911	101,085	0	0	0	0	0	0	20,826	20,826	816	0
003654100	ABIOMED ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	33,000	7,951	8,767	7,951	0	0	0	0	0	0	816	816	0	0
00507V109	ACTIVISION BLIZZARD ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	742,000	53,348	55,814	53,348	0	0	0	0	0	0	2,466	2,466	0	0
00724F101	ADOBE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	757,000	284,527	350,250	284,527	0	0	0	0	0	0	65,724	65,724	0	0
00751Y106	ADVANCE AUTO PARTS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	30,000	4,290	4,495	4,290	0	0	0	0	0	0	204	204	8	0
007903107	ADVANCED MICRO DEVICES ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,402,000	72,430	119,255	72,430	0	0	0	0	0	0	46,825	46,825	0	0
009158106	AIR PRODUCTS AND CHEMICALS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	302,000	68,534	85,770	68,534	0	0	0	0	0	0	17,236	17,236	809	0
00971T101	AKAMAI TECHNOLOGIES ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	94,000	8,928	9,636	8,928	0	0	0	0	0	0	708	708	0	0
011659109	ALASKA AIR GROUP ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	291,000	18,817	10,911	18,817	0	0	0	0	0	0	(7,906)	(7,906)	109	0
015271109	ALEXANDRIA REAL ESTATE EQ REIT ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	90,000	14,714	14,611	14,714	0	0	0	0	0	0	(102)	(102)	191	0
015351109	ALEXION PHARMACEUTICALS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/03/2020	GOLDMAN	167,000	18,501	17,389	18,501	0	0	0	0	0	0	(1,113)	(1,113)	0	0
018581108	ALLIANCE DATA SYSTEMS ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/03/2020	GOLDMAN	41,000	1,902	1,822	1,902	0	0	0	0	0	0	(80)	(80)	9	0
018802108	ALLIANT ENERGY ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	355,000	16,511	18,943	16,511	0	0	0	0	0	0	2,432	2,432	270	0
02079K107	ALPHABET CL C ORD		10/29/2020	Various	12/28/2020	INSTINET	216,000	324,940	385,268	324,940	0	0	0	0	0	0	60,328	60,328	0	0
02079K305	ALPHABET CL A ORD		10/29/2020	Various	12/28/2020	INSTINET	248,000	371,308	441,514	371,308	0	0	0	0	0	0	70,207	70,207	0	0
023135106	AMAZON COM ORD		10/29/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	473,000	1,222,565	1,474,806	1,222,565	0	0	0	0	0	0	252,242	252,242	0	0
023608102	AMEREN ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	300,000	20,687	23,718	20,687	0	0	0	0	0	0	3,031	3,031	225	0
02376R102	AMERICAN AIRLINES GROUP ORD		06/11/2020	Various	10/29/2020	GOLDMAN	1,984,000	50,012	21,903	50,012	0	0	0	0	0	0	(28,110)	(28,110)	168	0

E15.12

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
025537101 ...	AMERICAN ELECTRIC POWER ORD		06/24/2020	Various	11/24/2020	Various	910.000	79,468	77,337	79,468	0	0	0	0	0	0	(2,131)	(2,131)	1,377	0
025816109 ...	AMERICAN EXPRESS ORD		06/24/2020	Various	11/24/2020	Various	486.000	52,162	55,046	52,162	0	0	0	0	0	0	2,884	2,884	418	0
030420103 ...	AMERICAN WATER WORKS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	147.000	18,288	22,519	18,288	0	0	0	0	0	0	4,231	4,231	162	0
03073E105 ...	AMERISOURCEBERGEN ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	527.000	46,938	54,329	46,938	0	0	0	0	0	0	7,391	7,391	779	0
03076C106 ...	AMERIPRISE FINANCE ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	148.000	24,786	22,394	24,786	0	0	0	0	0	0	(2,392)	(2,392)	451	0
031100100 ...	AMETEK ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	195.000	19,058	23,642	19,058	0	0	0	0	0	0	4,584	4,584	105	0
031162100 ...	AMGEN ORD		06/24/2020	Various	11/24/2020	Various	642.000	149,714	140,267	149,714	0	0	0	0	0	0	(9,447)	(9,447)	2,178	0
032095101 ...	AMPHENOL CL A ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	222.000	22,192	29,135	22,192	0	0	0	0	0	0	6,944	6,944	167	0
032654105 ...	ANALOG DEVICES ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	346.000	40,071	47,360	40,071	0	0	0	0	0	0	7,289	7,289	381	0
03662Q105 ...	ANSYS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	87.000	24,077	27,849	24,077	0	0	0	0	0	0	3,772	3,772	0	0
036752103 ...	ANTHEM ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	554.000	146,248	173,915	146,248	0	0	0	0	0	0	27,666	27,666	1,046	0
037411105 ...	APACHE ORD		08/03/2020	Various	12/28/2020	Various	1,114.000	27,805	12,352	27,805	0	0	0	0	0	0	(15,453)	(15,453)	50	0
03748R747 ...	APARTMENT INVST MGT CL A REIT ORD		12/01/2020	Various	12/28/2020	INSTINET	855.267	40,859	4,300	40,859	0	0	0	0	0	0	(36,559)	(36,559)	32,447	0
03748R754 ...	APARTMENT INVST MGT CL A REIT ORD		11/13/2020	Various	12/01/2020	Unknown	410.000	13,744	13,744	13,744	0	0	0	0	0	0	0	0	1,627	0
03750L109 ...	APARTMENT INCOME REIT ORD		12/15/2020	EXCHANGE OFFER	12/28/2020	INSTINET	855.000	32,447	32,815	32,447	0	0	0	0	0	0	367	367	0	0
037833100 ...	APPLE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,894.000	1,266,330	1,793,731	1,266,330	0	0	0	0	0	0	527,401	527,401	8,331	0
038222105 ...	APPLIED MATERIAL ORD		10/29/2020	Various	11/24/2020	Various	1,497.000	88,283	106,125	88,283	0	0	0	0	0	0	17,842	17,842	476	0
039483102 ...	ARCHER DANIELS MIDLAND ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	183.000	8,230	9,251	8,230	0	0	0	0	0	0	1,021	1,021	264	0
03966V107 ...	ARCONIC ORD		04/01/2020	Unknown	08/03/2020	GOLDMAN	450.750	7,884	7,592	7,884	0	0	0	0	0	0	(292)	(292)	0	0
040413106 ...	ARISTA NETWORKS ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	129.000	29,029	35,126	29,029	0	0	0	0	0	0	6,097	6,097	0	0
049560105 ...	ATMOS ENERGY ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/29/2020	GOLDMAN	485.000	48,555	44,328	48,555	0	0	0	0	0	0	(4,227)	(4,227)	558	0
052769106 ...	AUTODESK ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	122.000	28,409	31,593	28,409	0	0	0	0	0	0	3,184	3,184	0	0
053332102 ...	AUTOZONE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18.000	19,799	20,444	19,799	0	0	0	0	0	0	644	644	0	0
053484101 ...	AVALONBAY COMMUNITIES REIT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	10/29/2020	GOLDMAN	91.000	13,800	12,459	13,800	0	0	0	0	0	0	(1,341)	(1,341)	145	0
05722G100 ...	BAKER HUGHES CL A ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	202.000	4,348	2,786	4,348	0	0	0	0	0	0	(1,561)	(1,561)	73	0

E15.13

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 Identifi- cation	Description	FOR E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
058498106	BALL ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	220,000	16,316	21,142	16,316	0	0	0	0	0	0	4,826	4,826	99	0
060505104	BANK OF AMERICA ORD		09/28/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	9,729,000	233,800	281,867	233,800	0	0	0	0	0	0	48,067	48,067	817	0
064058100	BANK OF NEW YORK MELLON ORD		09/28/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	877,000	31,071	35,678	31,071	0	0	0	0	0	0	4,607	4,607	365	0
071813109	BAXTER INTERNATIONAL ORD		06/24/2020	Various	11/24/2020	Various	1,040,000	90,968	81,158	90,968	0	0	0	0	0	0	(9,810)	(9,810)	588	0
075887109	BECTON DICKINSON ORD		05/14/2020	Various	12/28/2020	INSTINET	184,000	46,717	45,603	46,717	0	0	0	0	0	0	(1,114)	(1,114)	443	0
084423102	WR BERKLEY ORD		09/28/2020	Various	11/24/2020	Various	1,518,000	102,403	97,624	102,403	0	0	0	0	0	0	(4,780)	(4,780)	153	0
084670702	BERKSHIRE HATHWAY CL B ORD		05/01/2020	Various	11/24/2020	Various	1,853,000	385,758	410,184	385,758	0	0	0	0	0	0	24,426	24,426	0	0
090572207	BIO RAD LABORATORIES CL A ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	111,000	47,999	57,336	47,999	0	0	0	0	0	0	9,337	9,337	0	0
09062X103	BIOGEN ORD		06/11/2020	Various	10/29/2020	GOLDMAN	298,000	82,899	77,385	82,899	0	0	0	0	0	0	(5,513)	(5,513)	0	0
09247X101	BLACKROCK ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	264,000	139,674	184,609	139,674	0	0	0	0	0	0	44,935	44,935	958	0
093671105	H&R BLOCK ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	343,000	5,827	5,469	5,827	0	0	0	0	0	0	(358)	(358)	178	0
097023105	BOEING ORD		06/24/2020	Various	10/29/2020	GOLDMAN	597,000	146,316	92,416	146,316	0	0	0	0	0	0	(53,900)	(53,900)	612	0
09857L108	BOOKING HOLDINGS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	18,000	28,810	37,861	28,810	0	0	0	0	0	0	9,051	9,051	0	0
101121101	BOSTON PROPERTIES REIT ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/29/2020	GOLDMAN	86,000	7,743	6,171	7,743	0	0	0	0	0	0	(1,572)	(1,572)	169	0
101137107	BOSTON SCIENTIFIC ORD		09/28/2020	Various	11/24/2020	Various	2,762,000	99,933	93,184	99,933	0	0	0	0	0	0	(6,749)	(6,749)	0	0
110122108	BRISTOL MYERS SQUIBB ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,104,000	189,517	196,207	189,517	0	0	0	0	0	0	6,690	6,690	3,255	0
11133T103	BROADRIDGE FINANCIAL SOLUTIONS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	107,000	12,888	15,721	12,888	0	0	0	0	0	0	2,833	2,833	137	0
11135F101	BROADCOM ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	240,000	73,675	94,131	73,675	0	0	0	0	0	0	20,457	20,457	780	0
12503M108	CBOE GLOBAL MARKETS ORD		09/28/2020	Various	11/24/2020	Various	419,000	38,345	38,004	38,345	0	0	0	0	0	0	(342)	(342)	0	0
12504L109	CBRE GROUP CL A ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	635,000	30,172	39,021	30,172	0	0	0	0	0	0	8,849	8,849	0	0
12514G108	CDW ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	599,000	79,609	69,459	79,609	0	0	0	0	0	0	(10,150)	(10,150)	683	0
12541W209	CH ROBINSON WORLDWIDE ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105,000	8,272	9,913	8,272	0	0	0	0	0	0	1,641	1,641	54	0
125523100	CIGNA ORD		06/24/2020	Various	11/24/2020	Various	819,000	156,169	163,206	156,169	0	0	0	0	0	0	7,037	7,037	19	0
12572Q105	CME GROUP CL A ORD		09/28/2020	Various	11/24/2020	Various	1,106,000	197,391	175,171	197,391	0	0	0	0	0	0	(22,220)	(22,220)	879	0
125896100	CMS ENERGY ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	345,000	19,373	21,494	19,373	0	0	0	0	0	0	2,121	2,121	323	0

E15.14

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
126408103	CSX ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	379,000	25,585	35,211	25,585	0	0	0	0	0	0	9,626	9,626	99	0
127097103	CABOT OIL & GAS ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	635,000	12,224	11,444	12,224	0	0	0	0	0	0	(780)	(780)	137	0
127387108	CADENCE DESIGN SYSTEMS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	207,000	19,004	22,921	19,004	0	0	0	0	0	0	3,917	3,917	0	0
134429109	CAMPBELL SOUP ORD		10/29/2020	GOLDMAN	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	401,000	18,731	19,794	18,731	0	0	0	0	0	0	1,063	1,063	0	0
14149Y108	CARDINAL HEALTH ORD		09/28/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	440,000	22,040	23,743	22,040	0	0	0	0	0	0	1,703	1,703	375	0
143130102	CARMAX ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	81,000	7,246	7,778	7,246	0	0	0	0	0	0	532	532	0	0
143658300	CARNIVAL ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	125,000	5,345	1,907	5,345	0	0	0	0	0	0	(3,438)	(3,438)	63	0
148806102	CATALENT ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	996,000	83,988	94,272	83,988	0	0	0	0	0	0	10,283	10,283	0	0
15135B101	CENTENE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/28/2020	Various	1,228,160	79,976	70,283	79,976	0	0	0	0	0	0	(9,692)	(9,692)	0	0
156700106	LUMEN TECHNOLOGIES ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	320,000	4,356	2,763	4,356	0	0	0	0	0	0	(1,594)	(1,594)	240	0
156782104	CERNER ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	285,000	18,839	21,193	18,839	0	0	0	0	0	0	2,354	2,354	80	0
166764100	CHEVRON ORD		06/11/2020	Various	11/24/2020	Various	2,189,000	211,886	181,753	211,886	0	0	0	0	0	0	(30,133)	(30,133)	7,999	0
169656105	CHIPOTLE MEXICAN GRILL ORD		09/28/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	38,000	43,715	47,986	43,715	0	0	0	0	0	0	4,270	4,270	0	0
171340102	CHURCH AND DWIGHT ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	364,000	27,212	30,445	27,212	0	0	0	0	0	0	3,233	3,233	257	0
172062101	CINCINNATI FINANCIAL ORD		08/03/2020	GOLDMAN	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	297,000	23,382	23,627	23,382	0	0	0	0	0	0	244	244	178	0
17275R102	CISCO SYSTEMS ORD		06/24/2020	Various	11/24/2020	Various	7,104,000	316,106	270,874	316,106	0	0	0	0	0	0	(45,232)	(45,232)	5,776	0
172908105	CINTAS ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	83,000	23,408	30,041	23,408	0	0	0	0	0	0	6,634	6,634	291	0
172967424	CITIGROUP ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/28/2020	INSTINET	163,000	8,240	9,976	8,240	0	0	0	0	0	0	1,737	1,737	166	0
177376100	CITRIX SYSTEMS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/29/2020	GOLDMAN	81,000	11,366	9,357	11,366	0	0	0	0	0	0	(2,009)	(2,009)	28	0
189054109	CLOROX ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	130,000	26,626	25,939	26,626	0	0	0	0	0	0	(687)	(687)	289	0
191216100	COCA-COLA ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3,599,000	165,386	191,508	165,386	0	0	0	0	0	0	26,122	26,122	2,445	0

E15.15

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
194162103	COLGATE PALMOLIVE ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,480,000	111,621	125,357	111,621	0	0	0	0	0	0	13,735	13,735	1,632	0
20030N101	COMCAST CL A ORD		08/03/2020	Various	12/28/2020	INSTINET	3,935,000	168,301	201,138	168,301	0	0	0	0	0	0	32,837	32,837	1,833	0
205887102	CONAGRA BRANDS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	578,000	19,364	20,433	19,364	0	0	0	0	0	0	1,069	1,069	324	0
20825C104	CONOCOPHILLIPS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/29/2020	GOLDMAN	470,000	19,509	13,497	19,509	0	0	0	0	0	0	(6,012)	(6,012)	400	0
209115104	CONSOLIDATED EDISON ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	537,000	39,832	42,085	39,832	0	0	0	0	0	0	2,253	2,253	1,021	0
216648402	COOPER ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70,000	19,623	22,781	19,623	0	0	0	0	0	0	3,159	3,159	2	0
217204106	COPART ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	85,000	7,192	9,621	7,192	0	0	0	0	0	0	2,429	2,429	0	0
22160K105	COSTCO WHOLESALE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	758,000	227,934	291,227	227,934	0	0	0	0	0	0	63,293	63,293	1,495	0
22822V101	CROWN CASTLE INTERNATIONAL REIT ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	512,000	79,612	84,090	79,612	0	0	0	0	0	0	4,478	4,478	1,129	0
233331107	DTE ENERGY ORD		10/29/2020	Various	11/24/2020	Various	628,000	79,751	78,585	79,751	0	0	0	0	0	0	(1,166)	(1,166)	765	0
23355L106	DXC TECHNOLOGY ORD		02/03/2020	ITG INC	12/28/2020	Various	982,000	31,603	17,172	31,603	0	0	0	0	0	0	(14,431)	(14,431)	206	0
235851102	DANAHER ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,027,000	167,872	224,140	167,872	0	0	0	0	0	0	56,269	56,269	450	0
237194105	DARDEN RESTAURANTS ORD		09/28/2020	Various	10/29/2020	GOLDMAN	615,000	64,568	53,377	64,568	0	0	0	0	0	0	(11,191)	(11,191)	126	0
24906P109	DENTSPLY SIRONA ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	255,000	10,827	13,143	10,827	0	0	0	0	0	0	2,316	2,316	51	0
252131107	DEXCOM ORD		06/24/2020	Various	11/24/2020	Various	477,000	191,489	152,246	191,489	0	0	0	0	0	0	(39,243)	(39,243)	0	0
253868103	DIGITAL REALTY REIT ORD		10/29/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	752,000	108,036	99,707	108,036	0	0	0	0	0	0	(8,329)	(8,329)	1,017	0
254687106	WALT DISNEY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,083,000	121,671	164,052	121,671	0	0	0	0	0	0	42,380	42,380	0	0
25470F104	DISCOVERY SRS A ORD		05/01/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	45,000	976	993	976	0	0	0	0	0	0	17	17	0	0
256677105	DOLLAR GENERAL ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	126,000	22,775	26,834	22,775	0	0	0	0	0	0	4,059	4,059	91	0
256746108	DOLLAR TREE ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	184,000	16,569	20,487	16,569	0	0	0	0	0	0	3,918	3,918	0	0
25746U109	DOMINION ENERGY ORD		09/28/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,578,000	127,715	125,247	127,715	0	0	0	0	0	0	(2,468)	(2,468)	1,652	0
25754A201	DOMINOS PIZZA ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	187,000	70,606	71,642	70,606	0	0	0	0	0	0	1,036	1,036	292	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 Identifi- cation	Description	FOR E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
260003108	DOVER ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	146,000	14,047	18,444	14,047	0	0	0	0	0	0	4,397	4,397	72	0
260557103	DOW ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,043,000	48,763	60,203	48,763	0	0	0	0	0	0	11,440	11,440	2,190	0
264411505	DUKE REALTY REIT ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	377,000	13,029	14,315	13,029	0	0	0	0	0	0	1,287	1,287	185	0
26441C204	DUKE ENERGY ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	569,000	47,588	54,766	47,588	0	0	0	0	0	0	7,179	7,179	1,180	0
269246401	E TRADE FINANCIAL ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/02/2020	Unknown	343,000	16,036	16,036	16,036	0	0	0	0	0	0	0	0	48	0
278642103	EBAY ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	275,000	11,417	13,893	11,417	0	0	0	0	0	0	2,477	2,477	85	0
278865100	ECOLAB ORD		09/28/2020	Various	11/24/2020	Various	395,000	78,811	79,475	78,811	0	0	0	0	0	0	664	664	281	0
281020107	EDISON INTERNATIONAL ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	250,000	19,418	13,410	19,418	0	0	0	0	0	0	(6,008)	(6,008)	319	0
285512109	ELECTRONIC ARTS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	424,000	50,567	50,982	50,567	0	0	0	0	0	0	415	415	0	0
291011104	EMERSON ELECTRIC ORD		10/29/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	812,000	56,083	64,912	56,083	0	0	0	0	0	0	8,829	8,829	1,045	0
294429105	EQUIFAX ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60,000	8,681	9,947	8,681	0	0	0	0	0	0	1,266	1,266	68	0
29444U700	EQUINIX REIT ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	106,000	70,588	73,390	70,588	0	0	0	0	0	0	2,802	2,802	718	0
297178105	ESSEX PROPERTY REIT ORD		06/24/2020	Various	10/29/2020	GOLDMAN	136,000	31,577	26,958	31,577	0	0	0	0	0	0	(4,619)	(4,619)	565	0
29786A106	ETSY ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	724,000	87,801	99,615	87,801	0	0	0	0	0	0	11,814	11,814	0	0
30034W106	EVERGY ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	452,000	25,633	25,218	25,633	0	0	0	0	0	0	(415)	(415)	635	0
30040W108	EVERSOURCE ENERGY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	542,000	44,578	47,404	44,578	0	0	0	0	0	0	2,826	2,826	388	0
302130109	EXPEDITORS INTERNATIONAL OF WASHN ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	174,000	12,589	15,718	12,589	0	0	0	0	0	0	3,129	3,129	50	0
30231G102	EXXON MOBIL ORD		06/11/2020	Various	12/28/2020	INSTINET	4,926,000	289,818	205,367	289,818	0	0	0	0	0	0	(84,451)	(84,451)	16,018	0
302445101	FLIR SYSTEMS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135,000	5,317	5,538	5,317	0	0	0	0	0	0	221	221	46	0
302491303	FMC ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155,000	14,331	18,326	14,331	0	0	0	0	0	0	3,995	3,995	136	0
30303M102	FACEBOOK CL A ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,003,000	854,021	1,108,456	854,021	0	0	0	0	0	0	254,436	254,436	0	0

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
311900104	FASTENAL ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	574,000	23,575	28,087	23,575	0	0	0	0	0	0	4,512	4,512	287	0
31620M106	FIDELITY NATIONAL INFORMATN SVCS ORD		09/28/2020	Various	11/24/2020	Various	2,131,000	305,906	293,910	305,906	0	0	0	0	0	0	(11,996)	(11,996)	1,398	0
316773100	FIFTH THIRD BANCORP ORD		10/29/2020	Various	12/28/2020	Various	1,709,000	44,256	41,835	44,256	0	0	0	0	0	0	(2,421)	(2,421)	459	0
337738108	FISERV ORD		08/03/2020	Various	11/24/2020	Various	1,381,000	157,242	142,433	157,242	0	0	0	0	0	0	(14,810)	(14,810)	0	0
337932107	FIRSTENERGY ORD		09/28/2020	Various	11/24/2020	Various	2,508,000	85,393	69,379	85,393	0	0	0	0	0	0	(16,014)	(16,014)	765	0
339041105	FLEETCOR TECHNOLOGIES ORD		10/29/2020	Various	11/24/2020	Various	557,000	145,001	146,222	145,001	0	0	0	0	0	0	1,221	1,221	0	0
345370860	FORD MOTOR ORD		10/29/2020	Various	12/28/2020	Various	16,743,000	143,085	133,107	143,085	0	0	0	0	0	0	(9,978)	(9,978)	0	0
34959E109	FORTINET ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	59,000	7,986	6,996	7,986	0	0	0	0	0	0	(990)	(990)	0	0
34959J108	FORTIVE ORD		10/09/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,632,000	110,765	118,833	110,765	0	0	0	0	0	0	8,068	8,068	37	0
35137L105	FOX CL A ORD		10/29/2020	Various	11/24/2020	Various	2,466,000	76,515	69,181	76,515	0	0	0	0	0	0	(7,334)	(7,334)	305	0
354613101	FRANKLIN RESOURCES ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	1,234,000	31,112	22,826	31,112	0	0	0	0	0	0	(8,286)	(8,286)	1,000	0
363576109	ARTHUR J GALLAGHER ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	318,000	31,979	37,018	31,979	0	0	0	0	0	0	5,039	5,039	318	0
364760108	GAP ORD		02/03/2020	ITG INC	12/28/2020	INSTINET	65,000	1,135	1,340	1,135	0	0	0	0	0	0	205	205	0	0
369550108	GENERAL DYNAMICS ORD		09/28/2020	Various	11/24/2020	Various	293,000	41,915	43,232	41,915	0	0	0	0	0	0	1,317	1,317	414	0
369604103	GENERAL ELECTRIC ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	10,586,000	129,917	64,669	129,917	0	0	0	0	0	0	(65,247)	(65,247)	212	0
370334104	GENERAL MILLS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	513,000	31,379	31,068	31,379	0	0	0	0	0	0	(311)	(311)	513	0
37045V100	GENERAL MOTORS ORD		10/29/2020	Various	11/24/2020	Various	1,738,000	60,939	74,078	60,939	0	0	0	0	0	0	13,139	13,139	149	0
375558103	GILEAD SCIENCES ORD		06/24/2020	Various	11/24/2020	Various	3,007,000	209,051	183,715	209,051	0	0	0	0	0	0	(25,336)	(25,336)	5,005	0
37940X102	GLOBAL PAYMENTS ORD		06/24/2020	Various	11/24/2020	Various	546,000	103,251	95,218	103,251	0	0	0	0	0	0	(8,033)	(8,033)	238	0
38141G104	GOLDMAN SACHS GROUP ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	331,000	65,559	78,608	65,559	0	0	0	0	0	0	13,049	13,049	414	0
40412C101	HCA HEALTHCARE ORD		10/29/2020	Various	11/24/2020	Various	526,000	69,215	75,350	69,215	0	0	0	0	0	0	6,135	6,135	80	0
40434L105	HP ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,491,000	28,618	32,417	28,618	0	0	0	0	0	0	3,799	3,799	466	0
406216101	HALLIBURTON ORD		02/03/2020	ITG INC	12/28/2020	INSTINET	272,000	5,851	5,150	5,851	0	0	0	0	0	0	(701)	(701)	86	0
410345102	HANESBRANDS ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	794,000	11,030	11,761	11,030	0	0	0	0	0	0	731	731	341	0
412822108	HARLEY DAVIDSON ORD		05/14/2020	CITIGROUP GLOBAL MARKETS INC.	08/03/2020	GOLDMAN	81,000	1,547	2,130	1,547	0	0	0	0	0	0	583	583	2	0
418056107	HASBRO ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	40,000	4,071	2,965	4,071	0	0	0	0	0	0	(1,106)	(1,106)	54	0
42250P103	HEALTHPEAK PROPERTIES ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	253,000	9,139	7,783	9,139	0	0	0	0	0	0	(1,356)	(1,356)	374	0
423452101	HELMERICH AND PAYNE ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	33,000	1,345	594	1,345	0	0	0	0	0	0	(751)	(751)	47	0
426281101	JACK HENRY AND ASSOCIATES ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	6,000	1,049	943	1,049	0	0	0	0	0	0	(107)	(107)	3	0
427866108	HERSHEY FOODS ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	231,000	31,826	34,234	31,826	0	0	0	0	0	0	2,408	2,408	518	0
42809H107	HESS ORD		08/03/2020	GOLDMAN	10/29/2020	GOLDMAN	443,000	22,108	16,304	22,108	0	0	0	0	0	0	(5,804)	(5,804)	111	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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
42824C109	HEWLETT PACKARD ENTERPRISE ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	468,000	6,623	3,950	6,623	0	0	0	0	0	0	(2,673)	(2,673)	168	0
43300A203	HILTON WORLDWIDE HOLDINGS ORD		09/28/2020	Various	11/24/2020	Various	1,203,000	108,118	108,766	108,118	0	0	0	0	0	0	648	648	40	0
436440101	HOLOGIC ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	110,000	5,905	7,444	5,905	0	0	0	0	0	0	1,539	1,539	0	0
437076102	HOME DEPOT ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,579,000	366,119	431,535	366,119	0	0	0	0	0	0	65,416	65,416	5,019	0
438516106	HONEYWELL INTERNATIONAL ORD		10/29/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	651,000	108,111	135,329	108,111	0	0	0	0	0	0	27,218	27,218	1,129	0
440452100	HORMEL FOODS ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	414,000	19,536	19,541	19,536	0	0	0	0	0	0	5	5	222	0
444859102	HUMANA ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	201,000	72,054	82,043	72,054	0	0	0	0	0	0	9,989	9,989	296	0
445658107	JB HUNT TRANSPORT SERVICES ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	67,000	7,554	9,157	7,554	0	0	0	0	0	0	1,602	1,602	36	0
446413106	HUNTINGTON INGALLS INDUSTRIES ORD		09/28/2020	Various	11/24/2020	Various	433,000	84,466	74,635	84,466	0	0	0	0	0	0	(9,830)	(9,830)	387	0
44980X109	IPG PHOTONICS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	35,000	5,503	7,168	5,503	0	0	0	0	0	0	1,665	1,665	0	0
45167R104	IDEX ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	317,000	52,328	61,650	52,328	0	0	0	0	0	0	9,322	9,322	476	0
452327109	ILLUMINA ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	113,000	39,218	34,274	39,218	0	0	0	0	0	0	(4,944)	(4,944)	0	0
45337C102	INCYTE ORD		09/28/2020	Various	11/24/2020	Various	625,000	59,214	54,807	59,214	0	0	0	0	0	0	(4,407)	(4,407)	0	0
458140100	INTEL ORD		09/28/2020	Various	11/24/2020	Various	7,944,000	465,333	366,330	465,333	0	0	0	0	0	0	(99,003)	(99,003)	3,751	0
459200101	INTERNATIONAL BUSINESS MACHINES ORD		08/03/2020	Various	12/28/2020	Various	2,491,000	351,707	306,280	351,707	0	0	0	0	0	0	(45,427)	(45,427)	11,551	0
459506101	INTERNATIONAL FLAVORS & FRAGRANS ORD		06/24/2020	Various	10/29/2020	GOLDMAN	345,000	45,769	35,231	45,769	0	0	0	0	0	0	(10,538)	(10,538)	678	0
461202103	INTUIT ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	141,000	40,345	48,671	40,345	0	0	0	0	0	0	8,326	8,326	158	0
46120E602	INTUITIVE SURGICAL ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	167,000	93,970	121,044	93,970	0	0	0	0	0	0	27,074	27,074	0	0
46284V101	IRON MOUNTAIN ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	105,000	3,346	2,790	3,346	0	0	0	0	0	0	(556)	(556)	195	0
46625H100	JPMORGAN CHASE ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	1,376,000	183,534	132,667	183,534	0	0	0	0	0	0	(50,868)	(50,868)	2,477	0
478160104	JOHNSON & JOHNSON ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,980,000	432,106	428,701	432,106	0	0	0	0	0	0	(3,405)	(3,405)	8,235	0
48203R104	JUNIPER NETWORKS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	656,000	15,059	14,617	15,059	0	0	0	0	0	0	(442)	(442)	289	0

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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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
482480100	KLA ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	117,000	21,780	29,268	21,780	0	0	0	0	0	0	7,488	7,488	211	0
485170302	KANSAS CITY SOUTHERN ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	34,000	4,848	6,453	4,848	0	0	0	0	0	0	1,605	1,605	14	0
487836108	KELLOGG ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	336,000	21,785	20,987	21,785	0	0	0	0	0	0	(798)	(798)	316	0
49338L103	KEYSIGHT TECHNOLOGIES ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	162,000	16,063	19,134	16,063	0	0	0	0	0	0	3,070	3,070	0	0
494368103	KIMBERLY CLARK ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	423,000	58,249	58,877	58,249	0	0	0	0	0	0	628	628	690	0
49446R109	KIMCO REALTY REIT ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	211,000	4,050	2,332	4,050	0	0	0	0	0	0	(1,718)	(1,718)	59	0
49456B101	KINDER MORGAN CL P ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/28/2020	Various	1,098,000	16,311	15,031	16,311	0	0	0	0	0	0	(1,281)	(1,281)	576	0
500255104	KOHL'S ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	100,000	4,289	1,943	4,289	0	0	0	0	0	0	(2,347)	(2,347)	70	0
501044101	KROGER ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	742,000	24,282	24,250	24,282	0	0	0	0	0	0	(32)	(32)	267	0
502431109	L3HARRIS TECHNOLOGIES ORD		08/03/2020	Various	12/28/2020	Various	596,000	111,879	110,131	111,879	0	0	0	0	0	0	(1,749)	(1,749)	1,192	0
512807108	LAM RESEARCH ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	89,000	27,215	39,732	27,215	0	0	0	0	0	0	12,517	12,517	116	0
513272104	LAMB WESTON HOLDINGS ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	141,000	12,939	8,998	12,939	0	0	0	0	0	0	(3,940)	(3,940)	65	0
517834107	LAS VEGAS SANDS ORD		10/29/2020	Various	11/24/2020	Various	2,096,000	102,396	120,654	102,396	0	0	0	0	0	0	18,259	18,259	82	0
524660107	LEGGETT & PLATT ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	208,000	9,770	9,258	9,770	0	0	0	0	0	0	(512)	(512)	250	0
525327102	LEIDOS HOLDINGS ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/29/2020	GOLDMAN	65,000	6,525	5,223	6,525	0	0	0	0	0	0	(1,302)	(1,302)	44	0
526057104	LENNAR CL A ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	10/29/2020	GOLDMAN	456,000	35,953	33,233	35,953	0	0	0	0	0	0	(2,720)	(2,720)	114	0
532457108	ELI LILLY ORD		06/24/2020	Various	11/24/2020	Various	1,387,000	206,416	198,466	206,416	0	0	0	0	0	0	(7,951)	(7,951)	2,029	0
539830109	LOCKHEED MARTIN ORD		08/03/2020	Various	11/24/2020	Various	421,000	163,180	161,896	163,180	0	0	0	0	0	0	(1,284)	(1,284)	1,577	0
548661107	LOWE'S COMPANIES ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	367,000	45,646	56,866	45,646	0	0	0	0	0	0	11,220	11,220	524	0
55354G100	MSCI ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	128,000	41,682	51,152	41,682	0	0	0	0	0	0	9,470	9,470	241	0
55616P104	MACYS ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	1,415,000	23,309	8,442	23,309	0	0	0	0	0	0	(14,867)	(14,867)	534	0
565849106	MARATHON OIL ORD		08/03/2020	GOLDMAN	10/29/2020	GOLDMAN	1,367,000	7,424	5,323	7,424	0	0	0	0	0	0	(2,101)	(2,101)	0	0
56585A102	MARATHON PETROLEUM ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	162,000	8,436	4,854	8,436	0	0	0	0	0	0	(3,582)	(3,582)	282	0
57060D108	MARKETAXESS HOLDINGS ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	25,000	12,052	12,961	12,052	0	0	0	0	0	0	909	909	30	0
571748102	MARSH & MCLENNAN ORD		02/03/2020	ITG INC	12/28/2020	INSTINET	493,000	55,937	56,889	55,937	0	0	0	0	0	0	952	952	683	0
573284106	MARTIN MARIETTA MATERIALS ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	168,000	39,151	46,184	39,151	0	0	0	0	0	0	7,033	7,033	0	0

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SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
574599106	MASCO ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	221,000	10,065	12,071	10,065	0	0	0	0	0	0	2,006	2,006	61	0
57636Q104	MASTERCARD CL A ORD		06/24/2020	Various	11/24/2020	Various	1,383,000	411,656	447,624	411,656	0	0	0	0	0	0	35,967	35,967	1,315	0
57772K101	MAXIM INTEGRATED PRODUCTS ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	260,000	15,822	21,240	15,822	0	0	0	0	0	0	5,418	5,418	374	0
579780206	MCCORMICK ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	261,000	43,362	48,684	43,362	0	0	0	0	0	0	5,321	5,321	406	0
580135101	MCDONALD'S ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,435,000	283,858	315,266	283,858	0	0	0	0	0	0	31,409	31,409	3,423	0
58155Q103	MCKESSON ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	148,000	22,260	26,601	22,260	0	0	0	0	0	0	4,341	4,341	62	0
594918104	MICROSOFT ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	7,138,000	1,323,544	1,526,445	1,323,544	0	0	0	0	0	0	202,902	202,902	9,249	0
595017104	MICROCHIP TECHNOLOGY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	162,000	16,376	21,635	16,376	0	0	0	0	0	0	5,259	5,259	119	0
595112103	MICRON TECHNOLOGY ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,276,000	62,229	81,589	62,229	0	0	0	0	0	0	19,360	19,360	0	0
59522J103	MID AMERICA APT COMMUNITI REIT ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	8,000	924	1,007	924	0	0	0	0	0	0	83	83	16	0
608190104	MOHAWK INDUSTRIES ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	08/03/2020	GOLDMAN	20,000	1,781	1,589	1,781	0	0	0	0	0	0	(192)	(192)	0	0
60871R209	MOLSON COORS BEVERAGE COMPA CL B ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	198,000	11,152	6,696	11,152	0	0	0	0	0	0	(4,456)	(4,456)	113	0
609207105	MONDELEZ INTERNATIONAL CL A ORD		09/28/2020	Various	11/24/2020	Various	2,434,000	131,633	134,668	131,633	0	0	0	0	0	0	3,035	3,035	1,753	0
61174X109	MONSTER BEVERAGE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	264,000	17,627	22,224	17,627	0	0	0	0	0	0	4,596	4,596	0	0
615369105	MOODYS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	136,000	34,310	36,933	34,310	0	0	0	0	0	0	2,623	2,623	203	0
617446448	MORGAN STANLEY ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	441,000	23,202	21,502	23,202	0	0	0	0	0	0	(1,701)	(1,701)	309	0
620076307	MOTOROLA SOLUTIONS ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	380,000	66,896	65,306	66,896	0	0	0	0	0	0	(1,590)	(1,590)	730	0
629377508	NRG ENERGY ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	129,000	4,358	4,099	4,358	0	0	0	0	0	0	(259)	(259)	77	0
631103108	NASDAQ ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	102,000	11,289	12,980	11,289	0	0	0	0	0	0	1,691	1,691	82	0
64110L106	NETFLIX ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	645,000	266,575	311,446	266,575	0	0	0	0	0	0	44,871	44,871	0	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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
651639106	NEWMONT ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,765,000	132,563	157,221	132,563	0	0	0	0	0	0	24,658	24,658	1,674	0
65339F101	NEXTERA ENERGY ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,177,000	296,186	352,963	296,186	0	0	0	0	0	0	56,777	56,777	3,528	0
654106103	NIKE CL B ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	871,000	86,575	117,315	86,575	0	0	0	0	0	0	30,740	30,740	579	0
65473P105	NISOURCE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	633,000	14,583	15,782	14,583	0	0	0	0	0	0	1,199	1,199	266	0
655044105	NOBLE ENERGY ORD		08/03/2020	GOLDMAN	10/05/2020	Unknown	888,000	8,831	8,831	8,831	0	0	0	0	0	0	0	0	18	0
655664100	NORDSTROM ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	47,000	1,764	654	1,764	0	0	0	0	0	0	(1,110)	(1,110)	17	0
666807102	NORTHROP GRUMMAN ORD		10/29/2020	Various	12/28/2020	INSTINET	390,000	125,448	117,939	125,448	0	0	0	0	0	0	(7,509)	(7,509)	1,188	0
670346105	NUCOR ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	101,000	4,843	5,698	4,843	0	0	0	0	0	0	854	854	122	0
67066G104	NVIDIA ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	485,000	168,811	251,371	168,811	0	0	0	0	0	0	82,560	82,560	99	0
67103H107	O'REILLY AUTOMOTIVE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	62,000	24,882	27,839	24,882	0	0	0	0	0	0	2,957	2,957	0	0
674599105	OCCIDENTAL PETROLEUM ORD		06/11/2020	Various	10/29/2020	GOLDMAN	1,093,000	24,464	11,529	24,464	0	0	0	0	0	0	(12,936)	(12,936)	902	0
674599162	OCCIDENTAL PETROLEUM CORPORATION		07/06/2020	EXCHANGE OFFER	09/17/2020	GOLDMAN	613,000	2,981	1,838	2,981	0	0	0	0	0	0	(1,143)	(1,143)	0	0
679580100	OLD DOMINION FREIGHT LINE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	390,000	57,708	79,349	57,708	0	0	0	0	0	0	21,641	21,641	110	0
682680103	ONEOK ORD		02/03/2020	ITG INC	08/03/2020	GOLDMAN	152,000	11,317	4,271	11,317	0	0	0	0	0	0	(7,046)	(7,046)	284	0
68389X105	ORACLE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	1,916,000	100,727	110,287	100,727	0	0	0	0	0	0	9,561	9,561	920	0
68902V107	OTIS WORLDWIDE ORD		04/03/2020	ITG INC	11/24/2020	Various	853,000	53,373	55,256	53,373	0	0	0	0	0	0	1,883	1,883	419	0
69351T106	PPL ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	332,000	12,039	9,044	12,039	0	0	0	0	0	0	(2,995)	(2,995)	413	0
70432V102	PAYCOM SOFTWARE ORD		06/24/2020	Various	11/24/2020	Various	217,000	69,996	74,837	69,996	0	0	0	0	0	0	4,841	4,841	0	0
70450Y103	PAYPAL HOLDINGS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	899,000	141,039	185,183	141,039	0	0	0	0	0	0	44,144	44,144	0	0
712704105	PEOPLES UNITED FINANCIAL ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	473,000	7,375	4,827	7,375	0	0	0	0	0	0	(2,549)	(2,549)	170	0
717081103	PFIZER ORD		11/16/2020	Various	12/28/2020	INSTINET	14,861,000	527,703	534,888	527,703	0	0	0	0	0	0	7,185	7,185	8,185	0
718546104	PHILLIPS 66 ORD		05/01/2020	Various	10/29/2020	Various	543,000	43,841	27,566	43,841	0	0	0	0	0	0	(16,275)	(16,275)	1,288	0
73278L105	POOL ORD		10/29/2020	GOLDMAN	12/28/2020	INSTINET	119,000	43,346	43,471	43,346	0	0	0	0	0	0	124	124	69	0
74144T108	T ROWE PRICE GROUP ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	155,000	18,674	22,309	18,674	0	0	0	0	0	0	3,635	3,635	181	0
74251V102	PRINCIPAL FINANCIAL GROUP ORD		08/03/2020	GOLDMAN	12/28/2020	INSTINET	461,000	19,996	22,599	19,996	0	0	0	0	0	0	2,603	2,603	516	0
742718109	PROCTER & GAMBLE ORD		10/29/2020	Various	12/28/2020	Various	2,581,000	326,381	356,966	326,381	0	0	0	0	0	0	30,585	30,585	4,811	0
743315103	PROGRESSIVE ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	946,000	72,807	83,835	72,807	0	0	0	0	0	0	11,029	11,029	197	0
74340W103	PROLOGIS REIT		10/29/2020	Various	11/24/2020	Various	3,452,000	327,085	341,635	327,085	0	0	0	0	0	0	14,550	14,550	3,202	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 Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74736K101	QORVO ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	111,000	12,038	16,843	12,038	0	0	0	0	0	0	4,805	4,805	0	0
74834L100	QUEST DIAGNOSTICS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	161,000	17,419	20,284	17,419	0	0	0	0	0	0	2,866	2,866	211	0
75511507	RAYTHEON ORD		02/03/2020	ITG INC	04/03/2020	Unknown	244,000	53,407	53,407	53,407	0	0	0	0	0	0	0	0	0	0
75513E101	RAYTHEON TECHNOLOGIES ORD		06/24/2020	Various	10/29/2020	GOLDMAN	2812,616	212,622	153,088	212,622	0	0	0	0	0	0	(59,534)	(59,534)	1,784	0
756109104	REALTY INCOME REIT ORD		08/03/2020	Various	11/24/2020	Various	577,000	37,523	35,119	37,523	0	0	0	0	0	0	(2,404)	(2,404)	692	0
758849103	REGENCY CENTERS REIT ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	767,000	47,586	29,714	47,586	0	0	0	0	0	0	(17,872)	(17,872)	1,369	0
75886F107	REGENERON PHARMACEUTICALS ORD		10/29/2020	Various	11/24/2020	Various	296,000	171,993	155,224	171,993	0	0	0	0	0	0	(16,768)	(16,768)	0	0
760759100	REPUBLIC SERVICES ORD		06/24/2020	Various	11/24/2020	Various	416,000	37,013	38,162	37,013	0	0	0	0	0	0	1,150	1,150	444	0
761152107	RESMED ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	55,000	10,003	11,358	10,003	0	0	0	0	0	0	1,356	1,356	43	0
773903109	ROCKWELL AUTOMAT ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	154,000	30,999	39,547	30,999	0	0	0	0	0	0	8,548	8,548	452	0
775711104	ROLLINS ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	142,000	5,970	8,026	5,970	0	0	0	0	0	0	2,056	2,056	41	0
776696106	ROPER TECHNOLOGIES ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	209,000	78,248	87,469	78,248	0	0	0	0	0	0	9,221	9,221	268	0
778296103	ROSS STORES ORD		06/24/2020	Various	11/24/2020	Various	409,000	41,874	41,335	41,874	0	0	0	0	0	0	(539)	(539)	67	0
78409V104	S&P GLOBAL ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	218,000	65,407	72,855	65,407	0	0	0	0	0	0	7,448	7,448	525	0
78410G104	SBA COMMUNICATIONS CL A REIT ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	145,000	41,619	40,582	41,619	0	0	0	0	0	0	(1,037)	(1,037)	165	0
79466L302	SALESFORCE.COM ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/28/2020	INSTINET	384,000	71,254	86,020	71,254	0	0	0	0	0	0	14,766	14,766	0	0
806407102	HENRY SCHEIN ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	16,000	899	1,033	899	0	0	0	0	0	0	134	134	0	0
806857108	SCHLUMBERGER ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	2,511,000	84,049	41,655	84,049	0	0	0	0	0	0	(42,395)	(42,395)	1,883	0
816851109	SEMPRA ENERGY ORD		09/28/2020	Various	11/24/2020	Various	780,000	99,393	101,864	99,393	0	0	0	0	0	0	2,471	2,471	945	0
824348106	SHERWIN WILLIAMS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	109,000	62,489	80,144	62,489	0	0	0	0	0	0	17,655	17,655	533	0
828806109	SIMON PROP GRP REIT ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	1,194,000	158,578	74,116	158,578	0	0	0	0	0	0	(84,462)	(84,462)	4,634	0
83088M102	SKYWORKS SOLUTIONS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	298,000	35,393	41,374	35,393	0	0	0	0	0	0	5,981	5,981	407	0
832696405	JM SMUCKER ORD		06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	442,000	46,552	52,059	46,552	0	0	0	0	0	0	5,507	5,507	1,364	0
833034101	SNAP ON ORD		10/29/2020	GOLDMAN	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	270,000	42,074	48,343	42,074	0	0	0	0	0	0	6,269	6,269	332	0
842587107	SOUTHERN ORD		09/28/2020	Various	11/24/2020	Various	1,922,000	111,904	114,210	111,904	0	0	0	0	0	0	2,306	2,306	1,885	0

E15.23

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
854502101	STANLEY BLACK AND DECKER ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	442,000	69,364	84,302	69,364	0	0	0	0	0	0	14,938	14,938	505	0
855244109	STARBUCKS ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	292,000	25,091	28,701	25,091	0	0	0	0	0	0	3,610	3,610	131	0
857477103	STATE STREET ORD		06/24/2020	Various	11/24/2020	Various	458,000	32,750	29,716	32,750	0	0	0	0	0	0	(3,034)	(3,034)	476	0
863667101	STRYKER ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	371,000	78,523	89,150	78,523	0	0	0	0	0	0	10,627	10,627	640	0
871607107	SYNOPSIS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10,000	1,844	2,155	1,844	0	0	0	0	0	0	311	311	0	0
871829107	SYSCO ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	586,000	44,942	32,337	44,942	0	0	0	0	0	0	(12,605)	(12,605)	791	0
872540109	TJX ORD		06/24/2020	Various	11/24/2020	Various	1,836,000	105,512	102,979	105,512	0	0	0	0	0	0	(2,533)	(2,533)	279	0
872590104	T MOBILE US ORD		08/03/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	815,000	85,662	104,360	85,662	0	0	0	0	0	0	18,699	18,699	0	0
876030107	TAPESTRY ORD		06/24/2020	Various	08/03/2020	GOLDMAN	1,098,000	27,642	14,676	27,642	0	0	0	0	0	0	(12,966)	(12,966)	346	0
879360105	TELEDYNE TECH ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	144,000	44,303	56,493	44,303	0	0	0	0	0	0	12,191	12,191	0	0
880770102	TERADYNE ORD		09/28/2020	PERSHING DIV OF DLJ SEC LNDING	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	860,000	67,901	93,723	67,901	0	0	0	0	0	0	25,822	25,822	86	0
882508104	TEXAS INSTRUMENTS ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/28/2020	INSTINET	7,000	872	1,130	872	0	0	0	0	0	0	258	258	13	0
883556102	THERMO FISHER SCIENTIFIC ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	644,000	211,810	283,066	211,810	0	0	0	0	0	0	71,256	71,256	320	0
88579Y101	3M ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	400,000	62,641	70,827	62,641	0	0	0	0	0	0	8,186	8,186	2,352	0
886547108	TIFFANY ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	125,000	16,777	16,437	16,777	0	0	0	0	0	0	(339)	(339)	218	0
892356106	TRACTOR SUPPLY ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	60,000	7,881	8,041	7,881	0	0	0	0	0	0	160	160	48	0
893641100	TRANSDIGM GROUP ORD		02/03/2020	ITG INC	09/28/2020	ITG INC	21,000	13,698	10,588	13,698	0	0	0	0	0	0	(3,110)	(3,110)	0	0
89832Q109	TRUIST FINANCIAL ORD		10/29/2020	Various	12/28/2020	Various	1,493,000	70,206	63,720	70,206	0	0	0	0	0	0	(6,486)	(6,486)	1,326	0
90184L102	TWITTER ORD		09/28/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,024,000	74,556	91,528	74,556	0	0	0	0	0	0	16,973	16,973	0	0
902252105	TYLER TECHNOLOGIES ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	205,000	69,388	84,221	69,388	0	0	0	0	0	0	14,833	14,833	0	0
902494103	TYSON FOODS CL A ORD		06/24/2020	Various	11/24/2020	Various	308,000	21,748	19,299	21,748	0	0	0	0	0	0	(2,449)	(2,449)	250	0
902653104	UDR REIT ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/28/2020	INSTINET	228,000	8,621	8,662	8,621	0	0	0	0	0	0	41	41	164	0
90384S303	ULTA BEAUTY ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	4,000	904	1,139	904	0	0	0	0	0	0	235	235	0	0

E15.24

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
907818108	UNION PACIFIC ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	500.000	85,540	104,344	85,540	0	0	0	0	0	0	18,804	18,804	850	0
913017109	UNITED TECHNOLOGIES ORD		02/03/2020	ITG INC	04/03/2020	Unknown	486.000	72,882	72,882	72,882	0	0	0	0	0	0	0	0	357	0
91324P102	UNITEDHEALTH GRP ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/28/2020	INSTINET	338.000	97,745	116,848	97,745	0	0	0	0	0	0	19,103	19,103	845	0
913903100	UNIVERSAL HEALTH SERVICES CL B ORD		02/03/2020	ITG INC	09/28/2020	DLJ SEC LNDING	134.000	18,395	14,158	18,395	0	0	0	0	0	0	(4,237)	(4,237)	27	0
91529Y106	UNUM ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	945.000	25,555	16,212	25,555	0	0	0	0	0	0	(9,343)	(9,343)	539	0
918204108	VF ORD		02/03/2020	ITG INC	10/29/2020	GOLDMAN	302.000	25,043	20,591	25,043	0	0	0	0	0	0	(4,452)	(4,452)	435	0
91913Y100	VALERO ENERGY ORD		08/03/2020	Various	10/29/2020	Various	956.000	59,197	37,172	59,197	0	0	0	0	0	0	(22,025)	(22,025)	1,249	0
92220P105	VARIAN MEDICAL SYSTEMS ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	98.000	13,743	17,063	13,743	0	0	0	0	0	0	3,320	3,320	0	0
92276F100	VENTAS REIT ORD		02/03/2020	ITG INC	12/28/2020	INSTINET	185.000	10,718	9,089	10,718	0	0	0	0	0	0	(1,628)	(1,628)	313	0
92343E102	VERISIGN ORD		06/11/2020	Various	10/29/2020	GOLDMAN	230.000	47,481	44,386	47,481	0	0	0	0	0	0	(3,095)	(3,095)	0	0
92343V104	VERIZON COMMUNICATIONS ORD		06/11/2020	Various	12/28/2020	INSTINET	5,205.000	301,075	306,978	301,075	0	0	0	0	0	0	5,903	5,903	9,230	0
92345Y106	VERISK ANALYTICS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	137.000	21,318	26,642	21,318	0	0	0	0	0	0	5,324	5,324	62	0
92532F100	VERTEX PHARMACEUTICALS ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	10/29/2020	GOLDMAN	248.000	67,871	51,158	67,871	0	0	0	0	0	0	(16,713)	(16,713)	0	0
92826C839	VISA CL A ORD		06/24/2020	Various	11/24/2020	Various	2,288.000	433,487	475,220	433,487	0	0	0	0	0	0	41,733	41,733	1,792	0
928881101	VONTIER ORD		10/09/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	340.800	10,604	11,161	10,604	0	0	0	0	0	0	557	557	0	0
929042109	VORNADO REALTY REIT ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	12/28/2020	INSTINET	123.000	4,781	4,551	4,781	0	0	0	0	0	0	(230)	(230)	130	0
929160109	VULCAN MATERIALS ORD		09/28/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	174.000	23,193	25,216	23,193	0	0	0	0	0	0	2,023	2,023	65	0
92939U106	WEC ENERGY GROUP ORD		06/24/2020	Various	11/24/2020	Various	723.000	67,052	68,468	67,052	0	0	0	0	0	0	1,416	1,416	922	0
931142103	WALMART ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	2,393.000	283,344	362,179	283,344	0	0	0	0	0	0	78,835	78,835	2,667	0
931427108	WALGREEN BOOTS ALLIANCE ORD		10/29/2020	Various	11/24/2020	Various	5,171.000	198,606	197,378	198,606	0	0	0	0	0	0	(1,227)	(1,227)	3,835	0
94106L109	WASTE MANAGEMENT ORD		06/24/2020	Various	11/24/2020	Various	734.000	85,290	82,558	85,290	0	0	0	0	0	0	(2,732)	(2,732)	685	0
949746101	WELLS FARGO ORD		09/28/2020	Various	11/24/2020	Various	20,526.000	595,884	538,873	595,884	0	0	0	0	0	0	(57,011)	(57,011)	6,836	0
958102105	WESTERN DIGITAL ORD		06/24/2020	Various	11/24/2020	Various	454.000	23,832	20,411	23,832	0	0	0	0	0	0	(3,421)	(3,421)	97	0
959802109	WESTERN UNION ORD		06/11/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	327.000	7,362	7,332	7,362	0	0	0	0	0	0	(30)	(30)	147	0
96145D105	WESTROCK ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	88.000	3,474	3,997	3,474	0	0	0	0	0	0	523	523	94	0
962166104	WEYERHAEUSER REIT		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	296.000	8,357	8,653	8,357	0	0	0	0	0	0	296	296	101	0
963320106	WHIRLPOOL ORD		08/03/2020	GOLDMAN	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	87.000	14,328	17,418	14,328	0	0	0	0	0	0	3,090	3,090	213	0

E15.25

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					
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983134107	WYNN RESORTS ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	43,000	5,529	3,179	5,529	0	0	0	0	0	0	(2,350)	(2,350)	43	0
98389B100	XCEL ENERGY ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	890,000	54,502	60,637	54,502	0	0	0	0	0	0	6,134	6,134	635	0
983919101	XILINX ORD		06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	212,000	19,663	28,240	19,663	0	0	0	0	0	0	8,578	8,578	161	0
98419M100	XYLEM ORD		02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	266,000	22,172	25,938	22,172	0	0	0	0	0	0	3,766	3,766	277	0
988498101	YUM BRANDS ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	250,000	23,371	26,795	23,371	0	0	0	0	0	0	3,424	3,424	315	0
98978V103	ZOETIS CL A ORD		06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	537,000	71,571	86,483	71,571	0	0	0	0	0	0	14,913	14,913	248	0
G0176J109	ALLEGION ORD	C	06/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	49,000	4,794	5,722	4,794	0	0	0	0	0	0	928	928	16	0
G0177J108	ALLERGAN ORD	D	05/01/2020	Various	05/08/2020	Unknown	141,000	26,668	27,214	26,668	0	0	0	0	0	0	546	546	99	0
G0250X107	AMCOR ORD	C	02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	518,000	5,539	6,108	5,539	0	0	0	0	0	0	570	570	240	0
G0403H108	AON CL A ORD	C	06/24/2020	Various	11/24/2020	Various	391,000	78,823	80,164	78,823	0	0	0	0	0	0	1,341	1,341	349	0
G1151C101	ACCENTURE CL A ORD	C	08/03/2020	GOLDMAN	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	204,000	46,374	45,569	46,374	0	0	0	0	0	0	(804)	(804)	0	0
G29183103	EATON ORD	C	02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	380,000	36,291	46,831	36,291	0	0	0	0	0	0	10,540	10,540	1,110	0
G3223R108	EVEREST RE GROUP ORD	C	02/03/2020	ITG INC	08/03/2020	GOLDMAN	169,000	47,253	37,477	47,253	0	0	0	0	0	0	(9,776)	(9,776)	524	0
G5494J103	LINDE ORD	C	10/29/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	509,000	109,938	130,379	109,938	0	0	0	0	0	0	20,440	20,440	108	0
G5960L103	MEDTRONIC ORD	C	09/28/2020	Various	11/24/2020	Various	2,092,000	224,690	227,544	224,690	0	0	0	0	0	0	2,854	2,854	1,069	0
G6518L108	NIELSEN HOLDINGS ORD		02/03/2020	ITG INC	12/28/2020	INSTINET	277,000	5,712	5,743	5,712	0	0	0	0	0	0	30	30	66	0
G66721104	NORWEGIAN CRUISE LINE HOLDINGS ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	619,000	33,551	10,309	33,551	0	0	0	0	0	0	(23,242)	(23,242)	0	0
G7945M107	SEAGATE TECHNOLOGY ORD	C	06/11/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	291,000	15,656	17,035	15,656	0	0	0	0	0	0	1,379	1,379	450	0
G87110105	TECHNIPFMC ORD	C	08/03/2020	Various	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	786,000	7,901	5,004	7,901	0	0	0	0	0	0	(2,897)	(2,897)	21	0
G96629103	WILLIS TOWERS WATSON ORD	C	06/24/2020	Various	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	241,000	48,229	50,366	48,229	0	0	0	0	0	0	2,137	2,137	381	0
G97822103	PERRIGO ORD	C	06/24/2020	Various	10/29/2020	GOLDMAN	220,000	12,266	9,263	12,266	0	0	0	0	0	0	(3,002)	(3,002)	97	0
H2906T109	GARMIN ORD	C	02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	256,000	25,122	29,811	25,122	0	0	0	0	0	0	4,689	4,689	458	0
H84989104	TE CONNECTIVITY ORD	C	02/03/2020	ITG INC	11/24/2020	MERRILL LYNCH PIERCE FENNER & SMITH INC.	113,000	10,623	13,212	10,623	0	0	0	0	0	0	2,589	2,589	215	0
V7780T103	ROYAL CARIBBEAN GROUP ORD		02/03/2020	ITG INC	09/28/2020	PERSHING DIV OF DLJ SEC LNDING	174,000	20,264	11,498	20,264	0	0	0	0	0	0	(8,767)	(8,767)	136	0
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							29,504,732	31,525,341	29,504,732	0	0	0	0	0	0	2,020,609	2,020,609	300,050	0
9799998	Subtotal - Common Stocks							29,504,732	31,525,341	29,504,732	0	0	0	0	0	0	2,020,609	2,020,609	300,050	0

E15.26

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
9899999	Subtotal - Preferred and Common Stocks							45,158,540	46,468,190	44,570,381	0	(28,689)	546,407	(575,096)	0	0	1,897,809	1,897,809	544,359	0
9999999	Totals							104,658,165	107,021,272	102,773,668	0	(185,288)	1,699,208	(1,884,497)	0	0	4,247,604	4,247,604	1,208,196	215,925

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
NONE											
1999999 Total - Preferred and Common Stocks							0	0	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: \$.....0.
 2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks			0	XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest					20 Paid For Accrued Interest	
	2 Code	3 For-foreign					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid		19 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
NATIONAL HEALTH INVESTORS INC			11/13/2020	SEAPORT GROUP SECURITIES, LLC	04/01/2021	102,833	0	(1,417)	0	0	100,000	104,250	813	0	3.250	(7.804)	AO	0	415
3299999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						102,833	0	(1,417)	0	0	100,000	104,250	813	0	XXX	XXX	XXX	0	415
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						102,833	0	(1,417)	0	0	100,000	104,250	813	0	XXX	XXX	XXX	0	415
7699999 Subtotal - Bonds - Issuer Obligations						102,833	0	(1,417)	0	0	100,000	104,250	813	0	XXX	XXX	XXX	0	415
8399999 Total Bonds						102,833	0	(1,417)	0	0	100,000	104,250	813	0	XXX	XXX	XXX	0	415
9199999 Total Short-Term Investments						102,833	0	(1,417)	0	0	XXX	104,250	813	0	XXX	XXX	XXX	0	415

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	102,833								
3A	0	3B	0	3C	0								
4A	0	4B	0	4C	0								
5A	0	5B	0	5C	0								
6	0												

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) /Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year end (b)	
1759999999 Grand Total										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX

E18

(a)

1	2
Code	Description of Hedged Risk(s)
NONE	

(b)

1	2
Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25										
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premiums (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)										
175999999 Grand Total												0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX

E19

(a)

1	2
Code	Description of Hedged Risk(s)
NONE	

(b)

1	2
Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumul- ative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of hedged Item	18 Deferred			
1759999999 Totals															0	0	0	0	XXX	XXX

E21

(a)

1 Code	2 Description of Hedged Risk(s)
	NONE

(b)

1 Code	2 Financial or Economic Impact of the Hedge at the End of the Reporting Period
0000	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value > 0	6 Contracts With Book/ Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NONE											
0999999999 Gross Totals (Sum of 0199999, 0299999, 0399999, 0499999, 0599999, 0699999, 0799999 & 0899999)				0	0	0	0	0	0	0	0
1. Offset per SSAP No. 64				0	0	0					
2. Net after right of offset per SSAP No. 64				0	0	0					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<div style="border: 1px solid black; padding: 10px; display: inline-block;">N O N E</div>								
0199999999 Total				0	0	0	... X X X ...	... X X X ...

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
<div style="border: 1px solid black; padding: 10px; display: inline-block;">N O N E</div>								
0299999999 Total				0	0	... X X X ...	... X X X ...	... X X X ...

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6 / 5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8 * 9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16 + 17)	Ending Deferred Balance (11 + 15 + 18)
NONE																		
0199999999 Totals		0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0

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 Dates	
					0	0	XXX

NONE

9999999 Grand Totals

General Interrogatories:
 1. Total activity for the year Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
 2. Average balance for the year Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

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 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
NONE						
9999999 Grand Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

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 *
open depositories						
First Tennessee Bank - Coverkids	Chattanooga, TN	0.000	0	0	14,791,246	X X X
First Tennessee Bank - TennCare Select	Chattanooga, TN	0.000	0	0	13,551,774	X X X
First Tennessee Bank - VSHP	Chattanooga, TN	0.000	0	0	(4,028,751)	X X X
First Tennessee Bank - DSNP	Chattanooga, TN	0.000	0	0	(302,349)	X X X
0199998 Deposits in .....2 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories						
		X X X	0	0	94,290	X X X
0199999 Totals - Open Depositories						
		X X X	0	0	24,106,210	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories						
		X X X	0	0	0	X X X
0299999 Totals - Suspended Depositories						
		X X X	0	0	0	X X X
0399999 Total Cash On Deposit						
		X X X	0	0	24,106,210	X X X
0499999 Cash in Company's Office						
		X X X	X X X	X X X	0	X X X
0599999 Total Cash						
		X X X	0	0	24,106,210	X X X

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

1. January	20,658,240	4. April	10,695,051	7. July	19,615,128	10. October	19,634,030
2. February	21,032,619	5. May	3,100,659	8. August	20,463,050	11. November	(812,555)
3. March	27,869,944	6. June	15,578,214	9. September	10,413,388	12. December	24,106,210

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
	UNITED STATES TREASURY		12/30/2020	0.000	03/18/2021	531,928	0	0
	UNITED STATES TREASURY		11/30/2020	0.000	01/26/2021	6,099,654	0	574
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,631,582	0	574
0599999 Subtotal - Bonds - U.S. Governments						6,631,582	0	574
7699999 Subtotal - Bonds - Issuer Obligations						6,631,582	0	574
8399999 Subtotal - Bonds						6,631,582	0	574
Exempt Money Market Mutual Funds - as Identified by SVO								
31846V450	FIRST AMER:US TRS MM Z		12/16/2020	0.010	X X X	0	0	0
8599999 Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO						0	0	0
All Other Money Market Mutual Funds								
26188J206	DREYFUS CASH MGT INST		12/31/2020	0.070	X X X	328,708,961	9,735	296
8699999 Subtotal - All Other Money Market Mutual Funds						328,708,961	9,735	296
8899999 Total Cash Equivalents						335,340,543	9,735	870

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	6,631,582	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 E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For		All Other Special Deposits	
				the Benefit of All Policyholders		5 Book/Adjusted Carrying Value	6 Fair Value
				3 Book/Adjusted Carrying Value	4 Fair Value		
1.	Alabama (AL)			0	0	0	0
2.	Alaska (AK)			0	0	0	0
3.	Arizona (AZ)			0	0	0	0
4.	Arkansas (AR)			0	0	0	0
5.	California (CA)			0	0	0	0
6.	Colorado (CO)			0	0	0	0
7.	Connecticut (CT)			0	0	0	0
8.	Delaware (DE)			0	0	0	0
9.	District of Columbia (DC)			0	0	0	0
10.	Florida (FL)			0	0	0	0
11.	Georgia (GA)			0	0	0	0
12.	Hawaii (HI)			0	0	0	0
13.	Idaho (ID)			0	0	0	0
14.	Illinois (IL)			0	0	0	0
15.	Indiana (IN)			0	0	0	0
16.	Iowa (IA)			0	0	0	0
17.	Kansas (KS)			0	0	0	0
18.	Kentucky (KY)			0	0	0	0
19.	Louisiana (LA)			0	0	0	0
20.	Maine (ME)			0	0	0	0
21.	Maryland (MD)			0	0	0	0
22.	Massachusetts (MA)			0	0	0	0
23.	Michigan (MI)			0	0	0	0
24.	Minnesota (MN)			0	0	0	0
25.	Mississippi (MS)			0	0	0	0
26.	Missouri (MO)			0	0	0	0
27.	Montana (MT)			0	0	0	0
28.	Nebraska (NE)			0	0	0	0
29.	Nevada (NV)			0	0	0	0
30.	New Hampshire (NH)			0	0	0	0
31.	New Jersey (NJ)			0	0	0	0
32.	New Mexico (NM)			0	0	0	0
33.	New York (NY)			0	0	0	0
34.	North Carolina (NC)			0	0	0	0
35.	North Dakota (ND)			0	0	0	0
36.	Ohio (OH)			0	0	0	0
37.	Oklahoma (OK)			0	0	0	0
38.	Oregon (OR)			0	0	0	0
39.	Pennsylvania (PA)			0	0	0	0
40.	Rhode Island (RI)			0	0	0	0
41.	South Carolina (SC)			0	0	0	0
42.	South Dakota (SD)			0	0	0	0
43.	Tennessee (TN)	B	Multiple Purposes	18,810,879	19,270,850	0	0
44.	Texas (TX)			0	0	0	0
45.	Utah (UT)			0	0	0	0
46.	Vermont (VT)			0	0	0	0
47.	Virginia (VA)			0	0	0	0
48.	Washington (WA)			0	0	0	0
49.	West Virginia (WV)			0	0	0	0
50.	Wisconsin (WI)			0	0	0	0
51.	Wyoming (WY)			0	0	0	0
52.	American Samoa (AS)			0	0	0	0
53.	Guam (GU)			0	0	0	0
54.	Puerto Rico (PR)			0	0	0	0
55.	U.S. Virgin Islands (VI)			0	0	0	0
56.	Northern Mariana Islands (MP)			0	0	0	0
57.	Canada (CAN)			0	0	0	0
58.	Aggregate Alien and Other (OT)	X X X	X X X	0	0	0	0
59.	TOTAL	X X X	X X X	18,810,879	19,270,850	0	0
DETAILS OF WRITE-INS							
5801.				0	0	0	0
5802.				0	0	0	0
5803.				0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X	0	0	0	0
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X	0	0	0	0



**NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS
SCHEDULE SIS**

STOCKHOLDER INFORMATION SUPPLEMENT

FC
D **NONE**

(To Be Filed by March 1)

**REQUIRED BY THE APPLICABLE QUESTION ON THE SUPPLEMENTAL EXHIBITS AND SCHEDULES
INTERROGATORIES FOR THE PROPERTY / CASUALTY, LIFE, ACCIDENT AND HEALTH / FRATERNAL,
TITLE AND HEALTH INSURANCE BLANKS**

TO ANNUAL STATEMENT OF THE

Volunteer State Health Plan, Inc.

COMPANY

FINANCIAL REPORTING TO STOCKHOLDERS

1. Did the company distribute to its stockholders prior to the Annual Meeting during the year an Annual Report for the previous year? Yes[] No[X]
If answer is "Yes" attach copy. If answer is "No" explain in detail below. Attach separate sheet if necessary.:

2. Will the company distribute to its stockholders prior to the Annual Meeting during the following year an Annual Report for the current year? Yes[] No[X]
If answer is "Yes" a copy of the report shall be forwarded to the Insurance Commissioner of the company's domiciliary state at the same time as it is distributed to stockholders. If answer is "No" explain in detail below. Attach separate sheet if necessary.:

3. If an Annual Report to stockholders was distributed for the previous year; (1) was such distribution prior to or contemporaneous with the solicitation of proxies in respect to the Annual Meeting? Yes[] No[X]
If answer is "No" explain in detail below. Attach separate sheet if necessary.:
(2) Did it contain the following financial statements (indicate answer in Column A) and were such financial statements prepared substantially on the basis (individual or consolidated) as required to be present in the Company's Annual Statement (indicate answer in Column B)?

N O N E

	Column A	Column B
To be answered by Life and A & H Companies:		
a. Statement of Assets, Liabilities, Surplus and Other Funds	No	No
b. Summary of Operations	No	No
c. Surplus Account	No	No
To be answered by Property and Casualty Companies:		
a. Statement of Assets, Liabilities, Surplus and Other Funds	No	No
b. Statement of Income	No	No
c. Capital and Surplus Account	No	No
To be answered by Title Insurance Companies		
a. Statement of Assets, Liabilities, Surplus and Other Funds	No	No
b. Statement of Income - Operations and Investment Exhibit	No	No
c. Capital and Surplus Account	No	No
To be answered by Health Insurance Companies:		
a. Statement of Assets, Liabilities, Capital and Surplus	No	No
b. Statement of Revenue and Expenses	No	No
c. Capital and Surplus Account	No	No

STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

(See Instructions Below)

1 Name and Title of (a) Each Director and Each Officer with any ownership and (b) any other Owner of more than 10%	2 Title of Security	3 Nature of Ownership	Number of Shares					8 Owned at End of Current Year	9 Percentage of Voting Stock Directly and Indirectly Owned or Controlled at the End of the Current Year
			4 Owned at end of Prior Year	5 Acquired During Current Year	Disposed of During Current Year				
					6 Held Less Than 6 Months	7 Held 6 Months or More			
			0	0	0	0	0	0.000	

NONE

Note: Answer "yes" or "no" as to whether the information concerning the number of shares and the three highest paid Officers whose aggregate direct remuneration exceeded \$100,000 is true and correct. If answer is "no", explain a proxy statement or otherwise. No If answer is "no", explain

(See column 8) by each Director and the three highest paid Officers to stockholders in

State the number of stockholders of record of the company at the end of the year. Answer: 0

Has the state of domicile granted an exemption or disclaimer of control? Answer: No

If answer is "yes" explain:



SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended DECEMBER 31, 2020
(To be filed by March 1)

PART 1 - INTERROGATORIES

- | | |
|---|--|
| <p>1. Is the reporting insurer a member of a group of insurers or other holding company system?
If yes, do the below amounts represent 1) total gross compensation paid to each individual by or on behalf of all companies that are part of the group:
or 2) allocation to each insurer:</p> | Yes[X] No[]

Yes[] No[X]
Yes[X] No[] |
| <p>2. Did any person while an officer, director, or trustee of the reporting entity receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity?</p> | Yes[] No[X] |
| <p>3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond a period of 12 months from the date of the agreement?</p> | Yes[X] No[] |

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1	2	3	4	5	6	7	8	9	10
Name and Principal Position	Year	Salary	Bonus	Stock Awards	Option Awards	Sign-on Payments	Severance Payments	All Other Compensation	Totals
1. Amber Jeanine Cambron President & Chief Executive Officer	2020	387,782	346,120	0	0	0	0	58,093	791,995
	2019	358,738	316,148	0	0	0	0	53,978	728,864
	2018	345,414	314,573	0	0	0	0	55,561	715,548
2. Casey Lee Dungan* Vice President & Chief Financial Officer	2020	267,814	126,096	0	0	0	0	46,612	440,522
	2019	229,965	0	0	0	20,000	0	118,060	368,025
	2018	0	0	0	0	0	0	0	0
3. Jeanne James MD Vice President & Chief Medical Officer	2020	345,027	294,146	0	0	0	0	50,288	689,461
	2019	356,414	245,593	0	0	0	0	48,788	650,795
	2018	342,895	208,372	0	0	0	0	48,207	599,474
4. Robert Cyrus Huffman Medical Director	2020	350,326	140,234	0	0	0	0	51,678	542,238
	2019	324,069	104,154	0	0	0	0	46,412	474,635
	2018	310,631	101,819	0	0	0	0	46,404	458,854
5. Patrick Timothy Sullivan Vice President & Chief Operating Officer	2020	263,053	198,189	0	0	0	0	47,521	508,763
	2019	238,354	181,213	0	0	0	0	43,904	463,471
	2018	226,379	149,013	0	0	0	0	43,623	419,015
6. Jason David Hickey BCBST Enterprise President & Chief Executive Officer	2020	355,523	1,072,356	0	0	0	0	86,837	1,514,716
	2019	310,731	920,102	0	0	0	0	70,063	1,300,896
	2018	301,828	734,445	0	0	0	0	59,561	1,095,834
7. Scott Christian Pierce** BCBST Enterprise Executive Vice President & Chief Operating Officer	2020	224,108	464,442	0	0	0	0	38,134	726,684
	2019	194,272	391,961	0	0	0	0	35,837	622,070
	2018	185,128	297,159	0	0	0	0	34,347	516,634
8. John Francis Giblin BCBST Enterprise Executive Vice President & Chief Financial Officer	2020	200,346	428,265	0	0	0	0	32,993	661,604
	2019	177,140	408,508	0	0	0	0	33,040	618,688
	2018	175,564	373,288	0	0	0	0	30,417	579,269
9. Catherine Payne Sutton Medical Director	2020	313,778	109,073	0	0	0	0	52,082	474,933
	2019	290,883	81,466	0	0	0	0	48,679	421,028
	2018	277,949	90,460	0	0	0	0	49,109	417,518
10. Kelly Marsh Askins Medical Director	2020	297,783	102,995	0	0	0	0	49,522	450,300
	2019	274,896	86,829	0	0	0	0	45,673	407,398
	2018	266,265	82,599	0	0	0	0	44,656	393,520

PART 3 - DIRECTOR COMPENSATION

1 Name and Principal Position or Occupation and Company (if Outside Director)	Paid or Deferred for Services as Director				6 All Other Compensation Paid or Deferred	7 Totals
	2 Direct Compensation	3 Stock Awards	4 Option Awards	5 Other		
	NONE	0	0	0		

PART 4 NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.

SUPPLEMENTAL COMPENSATION EXHIBIT (continued)

PART 4 - NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Part 2

* Hire date for Casey Lee Dungan is January 14, 2019.

** For Mr. Pierce as a participant of the BlueCross BlueShield of Tennessee, Inc. Deferred Compensation Plan for Management, 2020 Salary and Bonus include deferred compensation of \$15,688 and \$232,221, respectively, 2019 Salary and Bonus include deferred compensation of \$38,854 and \$58,794, respectively, and 2018 Salary includes deferred compensation of \$27,769.



Approval from State of Domicile for Relief related to 5-Year Rotation Requirement for Lead Audit Partner

N O N E



Approval from State of Domicile for Relief related to 1-Year Cooling Off Period for Independent CPA

NONE



Approval from State of Domicile for Relief related to the Requirement for Audit Committees

NONE

VSHP Dec 2020 YTD

	TennCare Select Supplement 5.1	BlueCare West Supplement 5.2	BlueCare East Supplement 5.3	BlueCare Middle Supplement 5.4	CoverKids Supplement 5.5	Other	Total
Revenue	\$ 395,575,772	\$ 666,526,053	\$ 970,876,462	\$ 805,234,539	\$ 110,640,495	\$ 350,519,425	\$ 3,299,372,747
Investment Income	-	\$ 4,485,115	\$ 6,401,806	\$ 5,040,823	\$ -	\$ -	\$ 15,927,744
Other Revenues	-	\$ 13,085,146	\$ 21,461,649	\$ 15,341,268	\$ -	\$ (176,078)	\$ 49,711,986
Total Revenues	<u>395,575,772</u>	<u>\$ 684,096,314</u>	<u>\$ 998,739,918</u>	<u>\$ 825,616,631</u>	<u>\$ 110,640,495</u>	<u>\$ 350,343,347</u>	<u>\$ 3,365,012,477</u>
Claims Expenses	338,883,725	\$ 562,018,491	\$ 838,815,846	\$ 694,292,477	\$ 89,927,865	\$ 261,650,006	\$ 2,785,588,410
Administrative Expenses	54,238,934	\$ 117,671,333	\$ 167,362,226	\$ 137,971,602	\$ 19,710,746	\$ 58,812,526	\$ 555,767,367
Pre-Tax Gain/(Loss)	<u>2,453,113</u>	<u>\$ 4,406,490</u>	<u>\$ (7,438,154)</u>	<u>\$ (6,647,448)</u>	<u>\$ 1,001,884</u>	<u>\$ 29,880,815</u>	<u>\$ 23,656,700</u>
Federal Income Tax	2,434,531	\$ 4,373,111	\$ (7,381,810)	\$ (6,597,094)	\$ 994,295	\$ 29,654,468	\$ 23,477,501
Net Gain/(Loss)	<u>\$ 18,582</u>	<u>\$ 33,379</u>	<u>\$ (56,344)</u>	<u>\$ (50,354)</u>	<u>\$ 7,589</u>	<u>\$ 226,347</u>	<u>\$ 179,199</u>

Crosswalk from GAAP Paid Claims to MLR 2020 Incurred Claims

As of 12/31/2020

East, Middle, West Regions for Core, Choices and ECF

	East - Insured	Middle - Insured	West - Insured
Paid Claims (4th Q 2020 YTD)	784,556,071.88	645,873,429.36	522,595,136.40
Capitation - From I/S	18,877,861.26	16,200,383.36	12,881,101.54
Directed Payments- From I/S	115,227,795.65	114,123,299.63	83,065,421.06
Covid-19 Claims Reclassed to SF	17,297,773.00	16,709,218.00	15,186,872.00
2020 - Paid Claims	\$ 935,959,501.79	\$ 792,906,330.35	\$ 633,728,531.00

	East - Insured	Middle - Insured	West - Insured
Claims 2A	838,815,846.00	694,292,477.00	562,018,491.00
SF Claims Reverse	(33,403,327.29)	(34,702,313.62)	(27,515,683.72)
Bonus & Rebates	37,690.03	240,604.99	371,229.53
OCL	(1,718,612.85)	2,558,836.47	256,832.57
Bad Debt	(297,661.76)	(315,791.89)	345,366.61
Direct Payments- From I/S	132,525,568.65	130,832,517.63	98,252,293.06
2020- Paid Claims Calculated	935,959,502.78	792,906,330.58	633,728,529.05

Crosswalk from Revenue per Exhibit 2A to 2020 Revenues Received per MLR

As of 12/31/2020

East, Middle, West Regions for Core, Choices and ECF

	East - Insured	Middle - Insured	West - Insured
Revenues (4th 2020 YTD) - From 2A	\$ 970,876,462.00	\$ 805,234,539.00	\$ 666,526,053.00
SF Reimbursements & Retention Income- I/S	(39,981,912.91)	(41,055,911.76)	(32,482,842.03)
Directed Payment Revenue- I/S	122,466,491.78	123,908,744.20	87,781,808.33
Subtotal	1,053,361,040.87	888,087,371.44	721,825,019.30
Change in Directed Payment Premium Accruals	3,136,095.36	(5,242,634.69)	5,553,585.24
Change in Premium Accruals	69,154,540.65	56,459,784.13	45,277,745.86
Recoupments and Withholds	2,399,659.68	2,562,570.03	1,542,702.36
PCP Directed Payment Premium Tax	(134,756.51)	(92,245.53)	(80,885.33)
Revenues received for live covered in 2020	\$ 1,127,916,580.05	\$ 941,774,845.38	\$ 774,118,167.43

Volunteer State Health Plan, Inc.
Reconciliation of NAIC Filing to Medical Fund Target Report (MCO 4 and 11)
December 31, 2020 Program to Date

	<u>Total per MFT</u>	<u>Total per DOI</u>
Incurred Claims December 20 MFT	\$ 2,065,800,933	
Incurred Claims December 19 MFT	(1,721,569,369)	
Incurred Claims per MFT	<u>344,231,563.78</u>	\$ 338,883,725
Change in OCL SF No Margin - Not Included on MFT	(4,142,000.00)	
Bad Debt not included on MFT	279,039.00	
Co Payments not included on MFT	4,803.00	
Margin applied to SF Entities for 2A purposes	(1,491,234.22)	
Other Items not included on MFT	1,553.00	
	\$ 338,883,725	