



ANNUAL STATEMENT

For the Year Ended December 31, 2020

of the Condition and Affairs of the

FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code.....	0065, 0065	NAIC Company Code.....	21482	Employer's ID Number.....	05-0316605
	(Current Period) (Prior Period)				
Organized under the Laws of RI		State of Domicile or Port of Entry	RI	Country of Domicile	US
Incorporated/Organized.....	October 31, 1835	Commenced Business.....	October 31, 1835		
Statutory Home Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949				
	(Street and Number)	(City or Town, State, Country and Zip Code)			
Main Administrative Office	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949			401-275-3000	
	(Street and Number)	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Mail Address	P.O. Box 7500 .. Johnston .. RI .. US .. 02919-0750				
	(Street and Number or P. O. Box)	(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	270 Central Avenue .. Johnston .. RI .. US .. 02919-4949			401-275-3000	
	(Street and Number)	(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Internet Web Site Address	www.fmglobal.com				
Statutory Statement Contact	Michael Gariglio			401-415-1892	
	(Name)			(Area Code) (Telephone Number) (Extension)	
	michael.gariglio@fmglobal.com			401-946-8306	
	(E-Mail Address)			(Fax Number)	

OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	Chairman & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Rachel Cope	Vice President & Controller	4. Denise Anastasia Hebert	Vice President & Treasurer

OTHER

Bret Nils Ahnell	Executive Vice President	Kevin Scott Ingram	Executive Vice President
Malcolm Craig Roberts	Executive Vice President	Sanjay Chawla	Senior Vice President
Deanna Ruth Fidler	Senior Vice President	James Robert Galloway #	Executive Vice President

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Daniel Lee Knotts	Thomas Alan Lawson	John Anderson Luke Jr
Gracia Catherine Martore	Christine Mary McCarthy	Stuart Blain Parker	Israel Ruiz
Michel Giannuzzi	Glenn Rodney Landau	David Thomas Walton	Colin Day #

State of..... Rhode Island
 County of..... Providence

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

(Signature)	(Signature)	(Signature)
Thomas Alan Lawson	Jonathan Irving Mishara	Rachel Cope
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman & Chief Executive Officer	Senior Vice President & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
 This 25th day of February 2021
 John A. Soares III Notary Public
 Expires July 5, 2021

a. Is this an original filing? Yes [X] No []
 b. If no 1. State the amendment number _____
 2. Date filed _____
 3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	494,779,606	2.3	494,779,605		494,779,605	2.3
1.02 All Other Governments.....	835,481,246	4.0	835,481,246		835,481,246	4.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	70,694,325	0.3	70,694,323		70,694,323	0.3
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	77,841,653	0.4	77,841,654		77,841,654	0.4
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	2,311,476,130	11.0	2,311,152,357		2,311,152,357	11.0
1.06 Industrial and Miscellaneous.....	1,692,609,974	8.0	1,692,933,713		1,692,933,713	8.0
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....	389,001,495	1.8	389,001,495		389,001,495	1.8
1.10 Unaffiliated Bank Loans.....	13,009,929	0.1	13,009,965		13,009,965	0.1
1.11 Total Long-Term Bonds.....	5,884,894,358	27.9	5,884,894,358	0	5,884,894,358	27.9
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	201,780	0.0	201,780		201,780	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	201,780	0.0	201,780	0	201,780	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....	4,305,998,636	20.4	4,305,998,636		4,305,998,636	20.4
3.02 Industrial and Miscellaneous Other (Unaffiliated).....		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	5,028,330,427	23.9	5,028,330,427		5,028,330,427	23.9
3.05 Mutual Funds.....	1,626,790,011	7.7	1,626,790,011		1,626,790,011	7.7
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	10,961,119,074	52.0	10,961,119,074	0	10,961,119,074	52.0
4. Mortgage Loans (Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	438,655,708	2.1	438,655,708		438,655,708	2.1
6.02 Cash Equivalents (Schedule E, Part 2).....	402,869,129	1.9	402,869,129	31,558,377	434,427,506	2.1
6.03 Short-Term Investments (Schedule DA).....	24,132,496	0.1	24,132,496		24,132,496	0.1
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	865,657,333	4.1	865,657,333	31,558,377	897,215,710	4.3
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	3,220,390,428	15.3	3,220,390,428		3,220,390,428	15.3
10. Receivables for Securities.....	105,822,049	0.5	105,822,049		105,822,049	0.5
11. Securities Lending (Schedule DL, Part 1).....	31,558,377	0.1	31,558,377	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	21,069,643,399	100.0	21,069,643,399	31,558,377	21,069,643,399	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....	NONE	
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		2,383,948,477
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	809,582,095	809,582,095
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	136,151,215	
5.2	Totals, Part 3, Column 9.....	5,379,707	141,530,922
6.	Total gain (loss) on disposals, Part 3, Column 19.....		33,203,049
7.	Deduct amounts received on disposals, Part 3, Column 16.....		141,583,836
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	6,290,280	
10.2	Totals, Part 3, Column 11.....		6,290,280
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,220,390,428
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,220,390,428

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		14,931,842,973
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		6,809,693,059
3.	Accrual of discount.....		4,732,656
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	3,844,828	
4.2	Part 2, Section 1, Column 15.....	11,780	
4.3	Part 2, Section 2, Column 13.....	1,465,028,878	
4.4	Part 4, Column 11.....	(697,798,251)	771,087,235
5.	Total gain (loss) on disposals, Part 4, Column 19.....		763,605,394
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		6,392,692,064
7.	Deduct amortization of premium.....		44,348,592
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	11,235,913	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....	605,299	
8.4	Part 4, Column 15.....	(2,215,685)	9,625,527
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	2,298,626	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	6,055,148	
9.4	Part 4, Column 13.....	999,963	9,353,737
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		2,022,762
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....		16,846,215,212
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		16,846,215,212

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.....	494,779,606	505,462,310	495,315,505	490,961,379
	2. Canada.....	687,613,793	713,834,149	691,948,955	670,625,000
	3. Other Countries.....	147,867,453	156,305,713	209,144,295	142,095,605
	4. Totals.....	1,330,260,852	1,375,602,172	1,396,408,755	1,303,681,984
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	70,694,325	75,035,596	75,016,166	64,010,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	77,841,653	81,919,993	84,006,975	72,790,000
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.....	2,311,476,130	2,416,847,627	2,367,638,500	2,157,809,642
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	1,552,666,690	1,626,931,770	1,550,783,942	1,205,319,951
	9. Canada.....	459,996,153	482,071,649	460,891,213	457,602,447
	10. Other Countries.....	81,958,555	85,916,809	82,139,160	80,982,489
	11. Totals.....	2,094,621,398	2,194,920,228	2,093,814,315	1,743,904,887
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds	5,884,894,358	6,144,325,616	6,016,884,711	5,342,196,513
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	201,780	201,780	190,000	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	201,780	201,780	190,000	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks	201,780	201,780	190,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,732,292,623	5,732,292,623	2,451,865,811	
	21. Canada.....	10,356,130	10,356,130	2,624,477	
	22. Other Countries.....	190,139,894	190,139,894	98,956,019	
	23. Totals.....	5,932,788,647	5,932,788,647	2,553,446,307	
Parent, Subsidiaries and Affiliates	24. Totals.....	5,028,330,427	5,028,330,427	1,716,895,775	
	25. Total Common Stocks	10,961,119,074	10,961,119,074	4,270,342,082	
	26. Total Stocks	10,961,320,854	10,961,320,854	4,270,532,082	
	27. Total Bonds and Stocks	16,846,215,212	17,105,646,470	10,287,416,793	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	33,738,899	261,528,987	119,221,499	518,059	82,472,008	.XXX	497,479,452	8.4	433,479,737	8.5	497,479,452	
1.2 NAIC 2.....						.XXX	0	0.0		0.0		
1.3 NAIC 3.....						.XXX	0	0.0		0.0		
1.4 NAIC 4.....						.XXX	0	0.0		0.0		
1.5 NAIC 5.....						.XXX	0	0.0		0.0		
1.6 NAIC 6.....						.XXX	0	0.0		0.0		
1.7 Totals.....	33,738,899	261,528,987	119,221,499	518,059	82,472,008	.XXX	497,479,452	8.4	433,479,737	8.5	497,479,452	0
2. All Other Governments												
2.1 NAIC 1.....	14,023,850	572,567,450	248,889,944			.XXX	835,481,244	14.1	831,757,222	16.3	638,888,310	196,592,934
2.2 NAIC 2.....						.XXX	0	0.0		0.0		
2.3 NAIC 3.....						.XXX	0	0.0		0.0		
2.4 NAIC 4.....						.XXX	0	0.0		0.0		
2.5 NAIC 5.....						.XXX	0	0.0		0.0		
2.6 NAIC 6.....						.XXX	0	0.0		0.0		
2.7 Totals.....	14,023,850	572,567,450	248,889,944	0	0	.XXX	835,481,244	14.1	831,757,222	16.3	638,888,310	196,592,934
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	5,047,549	40,771,925	21,139,650	3,735,200		.XXX	70,694,324	1.2	116,823,509	2.3	70,694,324	
3.2 NAIC 2.....						.XXX	0	0.0		0.0		
3.3 NAIC 3.....						.XXX	0	0.0		0.0		
3.4 NAIC 4.....						.XXX	0	0.0		0.0		
3.5 NAIC 5.....						.XXX	0	0.0		0.0		
3.6 NAIC 6.....						.XXX	0	0.0		0.0		
3.7 Totals.....	5,047,549	40,771,925	21,139,650	3,735,200	0	.XXX	70,694,324	1.2	116,823,509	2.3	70,694,324	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	13,574,480	41,199,590	18,774,581	4,293,002		.XXX	77,841,653	1.3	90,652,530	1.8	77,841,653	
4.2 NAIC 2.....						.XXX	0	0.0	1,304,920	0.0		
4.3 NAIC 3.....						.XXX	0	0.0		0.0		
4.4 NAIC 4.....						.XXX	0	0.0		0.0		
4.5 NAIC 5.....						.XXX	0	0.0		0.0		
4.6 NAIC 6.....						.XXX	0	0.0		0.0		
4.7 Totals.....	13,574,480	41,199,590	18,774,581	4,293,002	0	.XXX	77,841,653	1.3	91,957,450	1.8	77,841,653	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	53,614,326	390,219,527	639,420,600	323,995,389	857,685,073	.XXX	2,264,934,915	38.3	2,126,388,364	41.6	2,263,434,915	1,500,000
5.2 NAIC 2.....	4,914,880	16,944,677	24,203,595	3,995,991		.XXX	50,059,143	0.8	43,574,580	0.9	50,059,143	
5.3 NAIC 3.....		453,781				.XXX	453,781	0.0		0.0	453,781	
5.4 NAIC 4.....						.XXX	0	0.0		0.0		
5.5 NAIC 5.....						.XXX	0	0.0		0.0		
5.6 NAIC 6.....						.XXX	0	0.0		0.0		
5.7 Totals.....	58,529,206	407,617,985	663,624,195	327,991,380	857,685,073	.XXX	2,315,447,839	39.2	2,169,962,944	42.4	2,313,947,839	1,500,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	59,984,227	567,654,016	211,915,564	17,149,824	53,254,602	.XXX	909,958,233	15.4	721,608,938	14.1	722,559,262	187,398,971
6.2 NAIC 2.....	10,518,502	238,419,247	103,151,354	8,442,940	4,175,599	.XXX	364,707,642	6.2	291,808,899	5.7	314,666,552	50,041,090
6.3 NAIC 3.....	8,766,743	64,822,363	81,037,682	13,511,772	14,113,045	.XXX	182,251,605	3.1	164,462,919	3.2	92,531,007	89,720,598
6.4 NAIC 4.....	5,041,769	76,748,113	101,281,487	3,507,804	200,056	.XXX	186,779,229	3.2	218,745,260	4.3	46,927,391	139,851,838
6.5 NAIC 5.....	1,305,845	33,685,460	28,392,585	511,900	4,750	.XXX	63,900,540	1.1	56,497,308	1.1	11,482,440	52,418,100
6.6 NAIC 6.....	1,450,437	3,143,948	269,150		21,875	.XXX	4,885,410	0.1	1,019,552	0.0	2,626,361	2,259,049
6.7 Totals.....	87,067,523	984,473,147	526,047,822	43,124,240	71,769,927	.XXX	1,712,482,659	29.0	1,454,142,876	28.4	1,190,793,013	521,689,646
7. Hybrid Securities												
7.1 NAIC 1.....						.XXX	0	0.0		0.0		
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....						.XXX	0	0.0		0.0		
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX	49,432	49,432	0.0	46,384	0.0	49,432	
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX	388,952,063	388,952,063	6.6	4,432,704	0.1	388,952,063	
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX	389,001,495	389,001,495	6.6	4,479,088	0.1	389,001,495	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....						.XXX	0	0.0		0.0		
10.2 NAIC 2.....						.XXX	0	0.0		0.0		
10.3 NAIC 3.....		877,282	306,280			.XXX	1,183,562	0.0	2,500,496	0.0	922,219	261,343
10.4 NAIC 4.....	728,056	7,398,047	1,881,255			.XXX	10,007,358	0.2	11,554,965	0.2	10,002,607	4,751
10.5 NAIC 5.....		1,396,617	710,497			.XXX	2,107,114	0.0		0.0	2,107,114	
10.6 NAIC 6.....						.XXX	0	0.0		0.0		
10.7 Totals.....	728,056	9,671,946	2,898,032	0	0	.XXX	13,298,034	0.2	14,055,461	0.3	13,031,940	266,094

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....179,983,331	.....1,873,941,495	.....1,259,361,838	.....349,691,474	.....993,411,683	.....0	.....4,656,389,821	.....78.8	.....XXX	.....XXX	.....4,270,897,916	.....385,491,905
11.2 NAIC 2.....	(d).....15,433,382	.....255,363,924	.....127,354,949	.....12,438,931	.....4,175,599	.....49,432	.....414,816,217	.....7.0	.....XXX	.....XXX	.....364,775,127	.....50,041,090
11.3 NAIC 3.....	(d).....8,766,743	.....66,153,426	.....81,343,962	.....13,511,772	.....14,113,045	.....0	.....183,888,948	.....3.1	.....XXX	.....XXX	.....93,907,007	.....89,981,941
11.4 NAIC 4.....	(d).....5,769,825	.....84,146,160	.....103,162,742	.....3,507,804	.....200,056	.....388,952,063	.....585,738,650	.....9.9	.....XXX	.....XXX	.....445,882,061	.....139,856,589
11.5 NAIC 5.....	(d).....1,305,845	.....35,082,077	.....29,103,082	.....511,900	.....4,750	.....0	(c).....66,007,654	.....1.1	.....XXX	.....XXX	.....13,589,554	.....52,418,100
11.6 NAIC 6.....	(d).....1,450,437	.....3,143,948	.....269,150	.....0	.....21,875	.....0	(c).....4,885,410	.....0.1	.....XXX	.....XXX	.....2,626,361	.....2,259,049
11.7 Totals.....	.....212,709,563	.....2,317,831,030	.....1,600,595,723	.....379,661,881	.....1,011,927,008	.....389,001,495	(b).....5,911,726,700	.....100.0	.....XXX	.....XXX	.....5,191,678,026	.....720,048,674
11.8 Line 11.7 as a % of Col. 7.....	.....3.6	.....39.2	.....27.1	.....6.4	.....17.1	.....6.6	.....100.0	.....XXX	.....XXX	.....XXX	.....87.8	.....12.2
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....125,219,199	.....1,700,003,318	.....1,279,392,064	.....275,189,809	.....940,905,910	.....0	.....XXX	.....XXX	.....4,320,710,300	.....84.4	.....4,183,593,712	.....137,116,588
12.2 NAIC 2.....	.....27,467,543	.....177,455,524	.....122,997,582	.....6,183,458	.....2,584,292	.....46,384	.....XXX	.....XXX	.....336,734,783	.....6.6	.....321,761,085	.....14,973,698
12.3 NAIC 3.....	.....7,946,735	.....61,369,653	.....87,279,751	.....7,295,374	.....3,071,902	.....0	.....XXX	.....XXX	.....166,963,415	.....3.3	.....73,383,042	.....93,580,373
12.4 NAIC 4.....	.....11,574,311	.....101,334,095	.....112,956,605	.....4,435,214	.....0	.....4,432,704	.....XXX	.....XXX	.....234,732,929	.....4.6	.....80,486,805	.....154,246,124
12.5 NAIC 5.....	.....4,599,191	.....25,606,147	.....24,800,561	.....971,900	.....519,509	.....0	.....XXX	.....XXX	(c).....56,497,308	.....1.1	.....10,241,692	.....46,255,616
12.6 NAIC 6.....	.....287,872	.....731,680	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(c).....1,019,552	.....0.0	.....170,625	.....848,927
12.7 Totals.....	.....177,094,851	.....2,066,500,417	.....1,627,426,563	.....294,075,755	.....947,081,613	.....4,479,088	.....XXX	.....XXX	(b).....5,116,658,287	.....100.0	.....4,669,636,961	.....447,021,326
12.8 Line 12.7 as a % of Col. 9.....	.....3.5	.....40.4	.....31.8	.....5.7	.....18.5	.....0.1	.....XXX	.....XXX	.....100.0	.....XXX	.....91.3	.....8.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....174,354,844	.....1,625,518,992	.....1,161,563,242	.....342,759,748	.....966,701,089	.....0	.....4,270,897,915	.....72.2	.....4,183,593,712	.....81.8	.....4,270,897,915	.....XXX
13.2 NAIC 2.....	.....10,658,549	.....222,250,084	.....117,189,737	.....11,265,726	.....3,361,599	.....49,432	.....364,775,127	.....6.2	.....321,761,085	.....6.3	.....364,775,127	.....XXX
13.3 NAIC 3.....	.....6,543,931	.....34,395,452	.....39,441,482	.....4,857,651	.....8,668,491	.....0	.....93,907,007	.....1.6	.....73,383,042	.....1.4	.....93,907,007	.....XXX
13.4 NAIC 4.....	.....2,699,711	.....26,372,948	.....27,372,338	.....485,000	.....0	.....388,952,063	.....445,882,060	.....7.5	.....80,486,805	.....1.6	.....445,882,060	.....XXX
13.5 NAIC 5.....	.....192,400	.....8,062,706	.....5,334,449	.....0	.....0	.....0	.....13,589,555	.....0.2	.....10,241,692	.....0.2	.....13,589,555	.....XXX
13.6 NAIC 6.....	.....0	.....2,335,336	.....269,150	.....0	.....21,875	.....0	.....2,626,361	.....0.0	.....170,625	.....0.0	.....2,626,361	.....XXX
13.7 Totals.....	.....194,449,435	.....1,918,935,518	.....1,351,170,398	.....359,368,125	.....978,753,054	.....389,001,495	.....5,191,678,025	.....87.8	.....4,669,636,961	.....91.3	.....5,191,678,025	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....3.7	.....37.0	.....26.0	.....6.9	.....18.9	.....7.5	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....3.3	.....32.5	.....22.9	.....6.1	.....16.6	.....6.6	.....87.8	.....XXX	.....XXX	.....XXX	.....87.8	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....5,628,486	.....248,422,505	.....97,798,597	.....6,931,726	.....26,710,592	.....0	.....385,491,906	.....6.5	.....137,116,588	.....2.7	.....XXX	.....385,491,906
14.2 NAIC 2.....	.....4,774,833	.....33,113,840	.....10,165,212	.....1,173,205	.....814,000	.....0	.....50,041,090	.....0.8	.....14,973,698	.....0.3	.....XXX	.....50,041,090
14.3 NAIC 3.....	.....2,222,811	.....31,757,973	.....41,902,481	.....8,654,121	.....5,444,554	.....0	.....89,981,940	.....1.5	.....93,580,373	.....1.8	.....XXX	.....89,981,940
14.4 NAIC 4.....	.....3,070,113	.....57,773,212	.....75,790,404	.....3,022,804	.....200,056	.....0	.....139,856,589	.....2.4	.....154,246,124	.....3.0	.....XXX	.....139,856,589
14.5 NAIC 5.....	.....1,113,445	.....27,019,372	.....23,768,634	.....511,900	.....4,750	.....0	.....52,418,101	.....0.9	.....46,255,616	.....0.9	.....XXX	.....52,418,101
14.6 NAIC 6.....	.....1,450,437	.....808,612	.....0	.....0	.....0	.....0	.....2,259,049	.....0.0	.....848,927	.....0.0	.....XXX	.....2,259,049
14.7 Totals.....	.....18,260,125	.....398,895,514	.....249,425,328	.....20,293,756	.....33,173,952	.....0	.....720,048,675	.....12.2	.....447,021,326	.....8.7	.....XXX	.....720,048,675
14.8 Line 14.7 as a % of Col. 7.....	.....2.5	.....55.4	.....34.6	.....2.8	.....4.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....0.36.74.20.30.60.012.2XXXXXXXXXXXX12.2

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(a) Includes \$.....720,048,675 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....0 current year of bonds with Z designations and \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
 (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....26,095,739; NAIC 2 \$.....0; NAIC 3 \$.....448,498; NAIC 4 \$.....288,105; 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 Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	33,738,900	261,484,293	119,153,186	518,059	2,484,390	.XXX	416,860,769	7.1	388,597,652	7.6	416,860,769	
1.02 Residential Mortgage-Backed Securities.....		44,694	68,315	518,059	79,987,615	.XXX	80,618,683	1.4	44,882,085	0.9	80,618,683	
1.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.05 Totals.....	33,738,900	261,528,987	119,221,501	518,059	82,472,005	.XXX	497,479,452	8.4	433,479,737	8.5	497,479,452	0
2. All Other Governments												
2.01 Issuer Obligations.....	14,023,850	572,567,450	248,889,944			.XXX	835,481,244	14.1	831,757,222	16.3	638,888,310	196,592,934
2.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.05 Totals.....	14,023,850	572,567,450	248,889,944	0	0	.XXX	835,481,244	14.1	831,757,222	16.3	638,888,310	196,592,934
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....	5,047,549	40,771,925	21,139,650	3,735,200		.XXX	70,694,324	1.2	116,823,509	2.3	70,694,324	
3.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.05 Totals.....	5,047,549	40,771,925	21,139,650	3,735,200	0	.XXX	70,694,324	1.2	116,823,509	2.3	70,694,324	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	13,574,480	41,199,590	18,774,581	4,293,002		.XXX	77,841,653	1.3	91,957,450	1.8	77,841,653	
4.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.05 Totals.....	13,574,480	41,199,590	18,774,581	4,293,002	0	.XXX	77,841,653	1.3	91,957,450	1.8	77,841,653	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	58,520,811	383,166,005	634,118,217	30,876,157	81,019,566	.XXX	1,187,700,756	20.1	1,134,493,191	22.2	1,186,200,756	1,500,000
5.02 Residential Mortgage-Backed Securities.....	8,395	24,451,981	29,505,978	297,115,223	776,154,776	.XXX	1,127,236,353	19.1	1,035,469,753	20.2	1,127,236,353	
5.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities.....					510,731	.XXX	510,731	0.0		0.0	510,731	
5.05 Totals.....	58,529,206	407,617,986	663,624,195	327,991,380	857,685,073	.XXX	2,315,447,840	39.2	2,169,962,944	42.4	2,313,947,840	1,500,000
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	85,327,777	918,697,140	511,222,961	30,534,987	22,067,131	.XXX	1,567,849,996	26.5	1,342,723,740	26.2	1,108,790,270	459,059,725
6.02 Residential Mortgage-Backed Securities.....	460,001	3,948,964	9,294,436	2,099,593	6,803,534	.XXX	22,606,528	0.4	7,697,490	0.2	5,554,394	17,052,134
6.03 Commercial Mortgage-Backed Securities.....	1,279,746			1,672,472	29,918,643	.XXX	32,870,861	0.6	34,131,936	0.7	19,541,054	13,329,807
6.04 Other Loan-Backed and Structured Securities.....		61,827,041	5,530,425	8,817,188	12,980,619	.XXX	89,155,273	1.5	69,589,710	1.4	56,907,293	32,247,980
6.05 Totals.....	87,067,524	984,473,145	526,047,822	43,124,240	71,769,927	.XXX	1,712,482,658	29.0	1,454,142,876	28.4	1,190,793,011	521,689,646
7. Hybrid Securities												
7.01 Issuer Obligations.....						.XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
7.05 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued.....						.XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired.....						.XXX	0	0.0		0.0		
8.07 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	389,001,495	389,001,495	6.6		0.0	389,001,495	
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	4,479,088	0.1		
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	389,001,495	389,001,495	6.6	4,479,088	0.1	389,001,495	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	728,056	637,413				XXX	1,365,469	0.0		0.0	1,099,375	266,094
10.02 Unaffiliated Bank Loans - Acquired.....		9,034,533	2,898,032			XXX	11,932,565	0.2	14,055,461	0.3	11,932,565	
10.03 Totals.....	728,056	9,671,946	2,898,032	0	0	XXX	13,298,034	0.2	14,055,461	0.3	13,031,940	266,094
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	210,233,367	2,217,886,403	1,553,298,539	69,439,346	105,571,087	XXX	4,156,428,742	70.3	XXX	XXX	3,499,276,082	657,152,659
11.02 Residential Mortgage-Backed Securities.....	468,396	28,445,639	38,868,729	299,732,875	862,945,925	XXX	1,230,461,564	20.8	XXX	XXX	1,213,409,430	17,052,134
11.03 Commercial Mortgage-Backed Securities.....	1,279,746	0	0	1,672,472	29,918,643	XXX	32,870,861	0.6	XXX	XXX	19,541,054	13,329,807
11.04 Other Loan-Backed and Structured Securities.....	0	61,827,041	5,530,425	8,817,188	13,491,350	XXX	89,666,004	1.5	XXX	XXX	57,418,024	32,247,980
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	389,001,495	389,001,495	6.6	XXX	XXX	389,001,495	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	728,056	9,671,946	2,898,032	0	0	XXX	13,298,034	0.2	XXX	XXX	13,031,940	266,094
11.08 Totals.....	212,709,565	2,317,831,029	1,600,595,725	379,661,881	1,011,927,005	389,001,495	5,911,726,700	100.0	XXX	XXX	5,191,678,025	720,048,674
11.09 Line 11.08 as a % of Col. 7.....	3.6	39.2	27.1	6.4	17.1	6.6	100.0	XXX	XXX	XXX	87.8	12.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	171,650,231	1,998,914,037	1,584,024,833	69,864,287	81,899,376	XXX	XXX	XXX	3,906,352,764	76.3	3,486,874,756	419,478,008
12.02 Residential Mortgage-Backed Securities.....	3,945,849	5,606,248	26,823,933	221,409,277	830,264,021	XXX	XXX	XXX	1,088,049,328	21.3	1,086,013,142	2,036,186
12.03 Commercial Mortgage-Backed Securities.....	1,498,771	0	0	1,963,514	30,669,651	XXX	XXX	XXX	34,131,936	0.7	29,751,350	4,380,586
12.04 Other Loan-Backed and Structured Securities.....	0	55,483,661	9,018,807	838,677	4,248,565	XXX	XXX	XXX	69,589,710	1.4	48,463,164	21,126,546
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	4,479,088	XXX	XXX	4,479,088	0.1	4,479,088	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	0	6,496,471	7,558,990	0	0	XXX	XXX	XXX	14,055,461	0.3	14,055,461	0
12.08 Totals.....	177,094,851	2,066,500,417	1,627,426,563	294,075,755	947,081,613	4,479,088	XXX	XXX	5,116,658,287	100.0	4,669,636,961	447,021,326
12.09 Line 12.08 as a % of Col. 9.....	3.5	40.4	31.8	5.7	18.5	0.1	XXX	XXX	100.0	XXX	91.3	8.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	193,252,985	1,838,247,161	1,314,661,424	55,577,316	97,537,160	XXX	3,499,276,046	59.2	3,486,874,756	68.1	3,499,276,046	XXX
13.02 Residential Mortgage-Backed Securities.....	468,396	26,345,505	29,574,293	298,433,275	858,587,961	XXX	1,213,409,430	20.5	1,086,013,142	21.2	1,213,409,430	XXX
13.03 Commercial Mortgage-Backed Securities.....	0	0	0	1,672,472	17,868,582	XXX	19,541,054	0.3	29,751,350	0.6	19,541,054	XXX
13.04 Other Loan-Backed and Structured Securities.....	0	44,936,964	4,036,648	3,685,061	4,759,350	XXX	57,418,023	1.0	48,463,164	0.9	57,418,023	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	389,001,495	389,001,495	6.6	4,479,088	0.1	389,001,495	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	728,056	9,405,888	2,898,032	0	0	XXX	13,031,976	0.2	14,055,461	0.3	13,031,976	XXX
13.08 Totals.....	194,449,437	1,918,935,518	1,351,170,397	359,368,124	978,753,053	389,001,495	5,191,678,024	87.8	4,669,636,961	91.3	5,191,678,024	XXX
13.09 Line 13.08 as a % of Col. 7.....	3.7	37.0	26.0	6.9	18.9	7.5	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	3.3	32.5	22.9	6.1	16.6	6.6	87.8	XXX	XXX	XXX	87.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	16,980,380	379,639,209	238,637,114	13,862,029	8,033,927	XXX	657,152,659	11.1	419,478,008	8.2	XXX	657,152,659
14.02 Residential Mortgage-Backed Securities.....	0	2,100,134	9,294,436	1,299,600	4,357,964	XXX	17,052,134	0.3	2,036,186	0.0	XXX	17,052,134
14.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	12,050,061	XXX	13,329,807	0.2	4,380,586	0.1	XXX	13,329,807
14.04 Other Loan-Backed and Structured Securities.....	0	16,890,077	1,493,777	5,132,126	8,731,999	XXX	32,247,979	0.5	21,126,546	0.4	XXX	32,247,979
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans.....	0	266,094	0	0	0	XXX	266,094	0.0	0	0.0	XXX	266,094
14.08 Totals.....	18,260,126	398,895,514	249,425,327	20,293,755	33,173,951	0	720,048,673	12.2	447,021,326	8.7	XXX	720,048,673
14.09 Line 14.08 as a % of Col. 7.....	2.5	55.4	34.6	2.8	4.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.3	6.7	4.2	0.3	0.6	0.0	12.2	XXX	XXX	XXX	XXX	12.2

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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.....	2,865,054	2,865,054			
2. Cost of short-term investments acquired.....	130,367,362	130,367,362			
3. Accrual of discount.....	68,458	68,458			
4. Unrealized valuation increase (decrease).....	31,773	31,773			
5. Total gain (loss) on disposals.....	68,428	68,428			
6. Deduct consideration received on disposals.....	109,129,908	109,129,908			
7. Deduct amortization of premium.....	118,046	118,046			
8. Total foreign exchange change in book/adjusted carrying value.....	.0				
9. Deduct current year's other-than-temporary impairment recognized.....	20,625	20,625			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	24,132,496	24,132,496	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	24,132,496	24,132,496	.0	.0	.0

S110

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

**Sch. DB - Pt. A - Verification
NONE**

**Sch. DB - Pt. B - Verification
NONE**

**Sch. DB - Pt. C - Sn. 1
NONE**

**Sch. DB - Pt. C - Sn. 2
NONE**

**Sch. DB - Verification
NONE**

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

S15

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	624,921,485	3,513,832	431,091,813	190,315,840
2. Cost of cash equivalents acquired.....	5,430,899,092	2,699,755	4,990,554,235	437,645,102
3. Accrual of discount.....	1,259	1,259		
4. Unrealized valuation increase (decrease).....	31,021		31,021	
5. Total gain (loss) on disposals.....	(85,944)		(85,944)	
6. Deduct consideration received on disposals.....	5,663,122,233	3,515,000	5,253,996,806	405,610,427
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	10,224,449			10,224,449
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	402,869,129	2,699,846	167,594,319	232,574,964
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	402,869,129	2,699,846	167,594,319	232,574,964

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			4	5								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
01900C 53 2	ALLIANZGI INTERNATIONAL SMALL-CAP OPPORTUNITIES LLC		NEW YORK	NY	ALLIANZGI		12/25/2019		50,000,000	54,072,469	54,072,469	2,494,974								
00770G 10 2	INDEPENDENT FRANCHISE PARTNERS GLOBAL EQUITY LP		CHICAGO	IL	NORTHERN TRUST		12/12/2019		102,609,083	110,281,579	110,281,579	7,672,496					2,609,083			
1999999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated									152,609,083	164,354,048	164,354,048	10,167,470	0	0	0	0	2,609,083	0	XXX	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																				
BBG00H TQ 2	ROCKPOINT REAL ESTATE VI		BOSTON	MA	ROCKPOINT		09/30/2019	3	4,073,181	3,588,013	3,588,013	(485,168)					250,949	20,926,819		
00LGC4 VD 9	BLACKSTONE REAL ESTATE PARTNERS IX LP		NEW YORK	NY	The BLACKSTONE GROUP L.P.		12/06/2018	3	15,228,774	16,479,358	16,479,358	1,206,553					158,256	34,973,253		
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									19,301,955	20,067,371	20,067,371	721,385	0	0	0	0	409,205	55,900,072	XXX	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																				
34410@ 10 1	FMRE HOLDINGS LLC		WALTHAM	MA	INVESTMENT IN AFFILIATE		01/31/2010		1,329,772,105	1,278,678,496	1,278,678,496	(2,122,000)								
2299999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated									1,329,772,105	1,278,678,496	1,278,678,496	(2,122,000)	0	0	0	0	0	0	XXX	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																				
100008 10 1	TH LEE PUTNAM INTERNET PARTNERSHIP		NEW YORK	NY	TH LEE		01/06/2000	1	3,825,351	2,770,902	2,770,902	(2,532,104)								
380886 G4 7	GOLDMAN SACHS HEDGE FUND OPPORTUNITIES III LLC		NEW YORK	NY	GOLDMAN SACHS		12/01/2009	13				(10,547,373)								
BBG000 BS 4	ASTIGNES ASIA RATES PARTNERS		SINGAPORE	SG	ASTIGNES CAPITAL ASIA PTE. LTD		02/27/2020	4	35,000,000	35,997,817	35,997,817	997,817								
617447 55 2	FM GLOBAL SELECT MANAGERS LP (Frmly known as MORGAN STANLEY INST. FUND OF HEDGE FUNDS)		W CONSHOHOCKEN	PA	MORGAN STANLEY		06/28/2004	13	113,046,494	174,315,683	174,315,683	10,582,330								
617447 53 7	MORGAN STANLEY IFHF SPV LP		W CONSHOHOCKEN	PA	MORGAN STANLEY		09/01/2011	13		593,836	593,836	(480,914)								
09254D 10 5	BLACKROCK FIXED INCOME GLOBAL ALPHA ONSHORE FUND LLC		WILMINGTON	DE	BLACKROCK		05/31/2016	13	70,000,000	81,241,529	81,241,529	5,466,685								
568108 32 8	PIMCO ABSOLUTE RETURN STRATEGY III ONSHORE LLC		NEWPORT BEACH	CA	PACIFIC INVESTMENT MANAGEMENT COMPANY		07/15/2016	13	65,000,000	77,687,225	77,687,225	7,852,007								
380990 10 1	GLOBAL TACTICAL TRADING MANAGERS LLC		NEW YORK	NY	GOLDMAN SACHS		07/01/2016	4	60,000,000	66,580,390	66,580,390	3,149,774								
009GZQ BQ 2	BALYASNY ATLAS ENHANCED FUND LTD		CHICAGO	IL	BALYASNY CAPITAL MANAGEMENT		09/02/2019	13	50,000,000	62,849,404	62,849,404	13,278,198								
BBG00G 2C 4	BRIDGEWATER PURE ALPHA MAJOR MARKETS II (ONSHORE)		WESTPORT	CT	BRIDGEWATER ASSOCIATES, LP		01/02/2020	13	75,000,000	75,723,926	75,723,926	723,926								
BBG000 FB 7	CITADEL WELLINGTON LLC		CHICAGO	IL	NORTHERN TRUST		02/28/2019	4	60,000,000	66,592,290	66,592,290	5,422,883								
BBG00N L4 6	MILLENIUM USA LP		CHICAGO	IL	NORTHERN TRUST		01/01/2020	4	78,000,000	92,495,053	92,495,053	14,495,053								
BBG00M 92 6	TUDOR BVI GLOBAL		STAMFORD	CT	TUDOR INVESTMENT CORP		10/01/2018	4	90,000,000	110,641,424	110,641,424	12,727,955								
BBG00L LP 3	ABRY ADVANCED SECURITIES FUND IV LP		CAYMAN ISLANDS	GB	ABRY PARTNERS		12/06/2018	1	7,274,222	6,695,874	6,695,874	(494,873)							8,950,503	
BBG00M H9 2	ABRY PARTNERS IX LP		BOSTON	MA	ABRY PARTNERS		02/28/2019	3	13,421,146	14,424,244	14,424,244	1,002,057							14,655,828	
BBG00P FC 0	AG CREDIT SOLUTIONS		NEW YORK	NY	ANGELO GORDON		09/30/2019	2	15,989,644	17,366,889	17,366,889	1,098,864					624,553	9,319,365		
BBG000 FC 5	AG DISLOCATIONS		NEW YORK	NY	ANGELO GORDON		09/30/2019	2	5,732,602	6,450,766	6,450,766	599,331					1,518	4,267,398		
BBG00P SS 1	ALKALI IV		NEW YORK	NY	D.E. SHAW		07/01/2019	2	5,132,523	5,783,585	5,783,585	652,532							4,867,477	
BBG00L BK 5	ARCLIGHT ENERGY PARTNERS FUND VII		BOSTON	MA	ARCLIGHT CAPITAL PARTNERS		07/08/2019	1	1,266,532	1,456,048	1,456,048	189,516							18,086,345	
BBG00L LC 2	ARDIAN CO-INVESTMENT FUND V EUROPE		NEW YORK	NY	ARDIAN		02/21/2019	1	7,776,746	8,978,772	8,978,772	984,682							6,906,119	
BBG00M H2 7	ARDIAN SECONDARY VIII		NEW YORK	NY	ARDIAN		03/31/2019	1	7,126,502	8,486,316	8,486,316	745,826					14,827	27,782,351		

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SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
AAS995 1Y 3	APOLLO HYBRID VALUE FUND.....		NEW YORK.....	NY.....	MORGAN STANLEY.....		09/14/2018116,718,31617,988,00617,988,006647,892			407,8738,140,249	
BBG000 B9 6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP...		NEW YORK.....	NY.....	BROOKFIELD ASSET MANAGEMENT.....		11/15/2019115,815,13816,945,28516,945,285919,850			404,58218,237,333	
BBG00Q XK 0	BLACKSTONE LIFE SCIENCES V.....		NEW YORK.....	NY.....	BLACKSTONE.....		12/06/201832,185,8702,128,6312,128,631(57,239)			2,26617,814,130	
BBG00G CR 0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES		CAYMAN ISLANDS..	GB.....	CARLYLE INVESTMENT MANAGEMENT LLC.		12/21/201811,585,6231,585,6231,585,623486,167	2,112,067	43,13120,371,204	
BBG00G XL 0	DYAL CAPITAL PARTNERS IV LP.....		NEW YORK.....	NY.....	DYAL CAPITAL PARTNERS IV LP.....		03/31/201913,930,8233,207,7733,207,773(485,454)			407,60211,359,318	
BBG00V YK 8	FORTRESS CREDIT OPPORTUNITIES V EXPANSION FUND		NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....		06/15/20201750,000750,000750,000					14,250,000	
BBG00N OS 6	FORTRESS CREDIT OPPORTUNITIES FUND V LP..		NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....		11/30/2018122,603,90827,538,75127,538,7512,039,266				12,248,571	
00M8VL V6 2	FORTRESS LENDING FUND I LP.....		NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....		08/30/2019	.....2	.....7,300,000	.....7,047,509	.....7,047,509	.....(209,981)			.....15,203	.....3,263,803	.....	
BBG00P 9J 2	GREAT HILL EQUITY PARTNERS VII.....		NEW YORK.....	NY.....	GREAT HILL PARTNERS.....		06/28/2019	.....1	.....554,397	.....2,536,223	.....2,536,223	.....1,981,826				.....12,445,603	.....	
00MTY0 S2 2	ICONIQ STRATEGIC PARTNERS IV LP.....		CAYMAN ISLANDS..	GB.....	ICONIQ.....		07/01/2019	.....1	.....8,062,022	.....11,681,268	.....11,681,268	.....3,072,451				.....1,937,978	.....	
BBG00V TH 1	ICONIQ V.....		CAYMAN ISLANDS..	GB.....	ICONIQ.....		07/01/2020	.....1	.....7,694,412	.....7,694,412	.....7,694,412					.....17,305,588	.....	
BBG00Q XX 2	KKR NEXT GENERATION FUND II.....		NEW YORK.....	NY.....	KKR Investment Management LLC.....		08/30/2019	.....1	.....10,338,990	.....10,770,411	.....10,770,411	.....425,795				.....14,671,597	.....	
AAZ998 6E 8	KPS SPECIAL SITUATIONS FUND V, LP.....		NEW YORK.....	NY.....	KPS Investors V, LP.....		10/15/2019	.....1	.....2,808,459	.....2,810,687	.....2,810,687	.....2,228				.....12,160,197	.....	
BBG00K 5T 5	LEXINGTON CAPITAL PARTNERS IX.....		NEW YORK.....	NY.....	LEXINGTON PARTNERS.....		11/30/2018	.....3	.....5,573,535	.....7,109,046	.....7,109,046	.....1,456,685			.....54,415	.....19,228,616	.....	
BBG00P V3 2	GCM GROSVENOR MAC II.....		NEW YORK.....	NY.....	GCM GROSVENOR.....		07/10/2019	.....2	.....21,733,197	.....25,487,532	.....25,487,532	.....3,754,335				.....2,206,693	.....	
ABC995 8Q 8	OAKTREE OPPORTUNITIES XI.....		CAYMAN ISLANDS..	GB.....	OAKTREE OPPORTUNITIES FUND XI GP.....		07/08/2020	.....1	.....1,000,000	.....986,962	.....986,962	.....(13,038)				.....19,000,000	.....	
00JSL5 G5 7	OAKTREE SPECIAL SITUATIONS FUND II LP.....		LOS ANGELES.....	LA.....	OAKTREE.....		11/16/2018	.....3	.....6,555,509	.....7,850,107	.....7,850,107	.....1,065,090				.....23,444,491	.....	
BBG000 BW 5	PECO II.....		W CONSHOHOCKEN	PA.....	MORGAN STANLEY.....		04/03/2020	.....3	.....3,787,295	.....3,750,000	.....3,750,000	.....(37,295)				.....21,212,705	.....	
617449 G2 3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP		W CONSHOHOCKEN	PA.....	MORGAN STANLEY.....		01/18/2008	.....3		.....15,439,662	.....15,439,662	.....(967,184)				.....855,392	.....	
630254 0L 5	MORGAN STANLEY PRIVATE MARKETS FUND V LP		W CONSHOHOCKEN	PA.....	MORGAN STANLEY.....		10/21/2010	.....3		.....24,253,887	.....24,253,887	.....(1,056,380)				.....4,993,127	.....	
630548 FP 5	MORGAN STANLEY PRIVATE MARKET FUND VI LP		W CONSHOHOCKEN	PA.....	MORGAN STANLEY.....		01/16/2014	.....3	.....24,886,194	.....41,198,171	.....41,198,171	.....532,721				.....7,216,925	.....	
654315 GE 4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP		W CONSHOHOCKEN	PA.....	MORGAN STANLEY.....		01/17/2014	.....3		.....7,728,320	.....7,728,320	.....(2,777,915)				.....12,133,418	.....	
ABC998 2G 0	VARDE DISLOCATION FUND.....		CAYMAN ISLANDS..	GB.....	VARDE DISLOCATION FUND GP.....		06/12/2020	.....1	.....2,250,000	.....2,386,400	.....2,386,400	.....136,400			.....15,127	.....12,750,000	.....	
BBG001 DQ 4	WARBURG PINCUS GLOBAL GROWTH XIII.....		NEW YORK.....	NY.....	WARBURG PINCUS.....		02/28/2019	.....1	.....11,300,000	.....11,210,831	.....11,210,831	.....238,740				.....13,700,000	.....	
09157D 10 3	FM GLOBAL INVESTMENT PARTNERS, L.P.....		PRINCETON.....	NJ.....	BLACKROCK.....		11/30/2016	.....3	.....111,636,289	.....117,294,993	.....117,294,993	.....4,217,470			.....193	.....186,638,065	.....	
G3927R 90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP		NEW YORK.....	NY.....	GCM GROSVENOR.....		11/08/200536,495,3396,495,3396,495,339(42,873)	3,643,053	186,81312,960,184	
380990 22 6	GSPE - GOLDMAN SACHS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	GOLDMAN SACHS.....		08/28/2007	.....3	.....22,516,450	.....20,485,933	.....20,485,933	.....(1,092,561)				.....11,289,123	.....	
380990 23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI		NEW YORK.....	NY.....	GOLDMAN SACHS.....		08/19/2011	.....3	.....33,367,708	.....56,865,514	.....56,865,514	.....(3,701,845)			.....54,526	.....22,637,603	.....	
380990 85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI		NEW YORK.....	NY.....	GOLDMAN SACHS.....		11/28/2012	.....3	.....15,816,588	.....24,910,444	.....24,910,444	.....227,060			.....251,841	.....28,799,247	.....	
BBG001 9X 4	MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERSHIP		NEW YORK.....	NY.....	MORGAN STANLEY.....		07/30/20073	158,853158,853(70,156)						
032996 11 8	MSPE-ANACAP DERBY CO-INVESTMENT L.P.....		LONDON.....	GB.....	MORGAN STANLEY.....		08/05/20093			228,226						
048996 12 8	MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26)		STAMFORD.....	CT.....	MORGAN STANLEY.....		03/26/20083166,18487,65387,6531,211				44,968	

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SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
091994 43 4	MSPE-BLACKSTONE CAPITAL PARTNERS V LP CO-INVEST		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3				.871							
092999 01 0	MSPE-BRAZOS EQUITY FUND II LP		DALLAS	TX	MORGAN STANLEY		12/06/2005	3	9,703	19,216	19,216	(836)						113,633	
118995 26 5	MSPE-BUCK HOLDINGS CO-INVESTORS LP		NEW YORK	NY	MORGAN STANLEY		07/03/2007	3											
141994 65 7	MSPE-CARDINAL VENTURE PARTNERS, LP (2009-01-15)		NEW YORK	NY	MORGAN STANLEY		01/12/2009	1		141,224	141,224	124,332							
G19558 90 0	MSPE-CATALYST FUND LP II		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3	1,467,017	4,405,918	4,405,918	256,210							
156990 08 7	MSPE-CG SERIES HOLDING LLC (a/k/a CHRYSLER)		NEW YORK	NY	MORGAN STANLEY		07/23/2007	3	89,210			(5,499)							
200995 21 5	MSPE-CHINA NETWORK SYSTEMS		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3											
197998 78 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS III (QP), L.P. (2006-09-29)		ALEXANDRIA	VA	MORGAN STANLEY		10/31/2006	3	68,110	16,476	16,476	(289)						13,544	
197990 A0 4	MSPE-COLUMBIA CAPITAL EQUITY PARTNERS IV (QP), L.P.		ALEXANDRIA	VA	MORGAN STANLEY		02/22/2006	3	167,564	311,299	311,299	(36,329)						39,886	
279992 14 3	MSPE-EDEN II, LP		NEW YORK	NY	MORGAN STANLEY		09/25/2007	3	169,423	169,423	169,423	(165,129)		535,160				21,628	
27999E 00 6	MSPE-EDGESTONE CAPITAL EQUITY FUND III		TORONTO	ON	MORGAN STANLEY		04/12/2006	3											
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP		NEW YORK	NY	MORGAN STANLEY		11/21/2007	3		1,945,983	1,945,983	201,534						42,120	
349990 01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.		NEW YORK	NY	MORGAN STANLEY		07/10/2006	3	72,532	305,834	305,834	(126,724)						9,515	
350994 76 0	MSPE-FOUNDRY VENTURE CAPITAL 2007, LP		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1		82,729	82,729	(42,854)						7,740	
G30993 21 9	MSPE-FP WRCA COINVESTMENT FUND III, LTD. (WIRE ROPE)		CAYMAN ISLANDS	GB	MORGAN STANLEY		02/02/2007	3	669,466	389,932	389,932	(155,857)							
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	3				101,732							
401996 53 3	MSPE-GUGGENHEIM AVIATION INVESTMENT FUND II, LP		NEW YORK	NY	MORGAN STANLEY		10/28/2006	3											
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP		MIAMI	FL	MORGAN STANLEY		02/23/2007	3	9,105	361,098	361,098	(147,903)					4,744		
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.		NEW YORK	NY	MORGAN STANLEY		02/23/2007	3	186,040	251,983	251,983	(86,974)						2,472	
441995 78 4	MSPE-HOUSTATONIC EQUITY INVESTORS IV, LLC		NEW YORK	NY	MORGAN STANLEY		11/15/2007	3		373,791	373,791	64,527						125,000	
500990 05 6	MSPE-KOHLBERG INVESTORS VI, LP		NEW YORK	NY	MORGAN STANLEY		06/20/2007	3	129,750	27,753	27,753	(582)						337,628	
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP		NEW YORK	NY	MORGAN STANLEY		11/13/2007	3	74,981	4,717	4,717	700						693,072	
48299K 01 3	MSPE-KSL CAPITAL PARTNERS II LP		LAQUINTA	GA	MORGAN STANLEY		04/10/2006	3	344,197	984,272	984,272	57,124						190,869	
531994 92 9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14)		NEW YORK	NY	MORGAN STANLEY		04/25/2008	3	306,544	85,821	85,821	96						211,065	
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP		NEW YORK	NY	MORGAN STANLEY		07/26/2007	3	242,258	141,614	141,614	52,881						205,350	
542997 45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29)		DALLAS	TX	MORGAN STANLEY		01/29/2009	3		378,048	378,048	(103,059)						634,320	
552990 04 8	MSPE-M/C VENTURE PARTNERS V, L.P. (2007-12-31)		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	17,576	3,968	3,968	3,137							
556998 24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY		NEW YORK	NY	MORGAN STANLEY		11/08/2007	3				59,730							
576990 04 8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.		NEW YORK	NY	MORGAN STANLEY		06/22/2007	3	24,650	82,099	82,099	(672,098)						57,292	
578997 89 2	MSPE-MBK PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		09/19/2006	3				212,353							
578990 01 2	MSPE-MBO CAPITAL 2		NEW YORK	NY	MORGAN STANLEY		05/22/2006	3	55,408	85,695	85,695	14,017							

E07.2

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.		NEW YORK	NY	MORGAN STANLEY		12/13/2005	3	106,815	4,930	4,930	(35,999)						140,162	
670998 12 9	MSPE-OCM PRINCIPAL OPPORTUNITIES FUND IV, L.P.		NEW YORK	NY	MORGAN STANLEY		11/28/2006	3		16,956	16,956	(4,253)							
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.		NEW YORK	NY	MORGAN STANLEY		06/01/2006	3	665,114	813,917	813,917	(137,784)							
696990 0A 9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.		LONDON	GB	MORGAN STANLEY		01/24/2006	3	406,449	469,912	469,912	(105,893)							
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND		NEW YORK	NY	MORGAN STANLEY		08/22/2007	1	287,431	322,517	322,517	(50,345)						21,223	
74699K 02 3	MSPE -QUAD PARTNERS II LP		WILMINGTON	DE	MORGAN STANLEY		01/02/2008	3				148,776							
746990 04 3	MSPE-QUAD PARTNERS III LP (2007-05-04)		NEW YORK	NY	MORGAN STANLEY		05/23/2007	3	67,330	1,300	1,300	95						217,123	
817999 63 4	MSPE-SEQUOIA CAPITAL INDIA GROWTH FUND I		CAYMAN ISLANDS	GB	MORGAN STANLEY		07/14/2006	3	23,045	221,013	221,013	(24,341)							
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP		MINNEAPOLIS	MN	MORGAN STANLEY		10/30/2006	3											
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV, L.P. (2006-09-25)		MINNEAPOLIS	MN	MORGAN STANLEY		10/31/2006	3				2,920							
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE FUND, L.P.		MINNEAPOLIS	MN	MORGAN STANLEY		04/21/2006	3											
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		NEW YORK	NY	MORGAN STANLEY		12/27/2006	3				34,309							
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS LLC		NEW YORK	NY	MORGAN STANLEY		06/01/2006	3				28,040							
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		ROCKVILLE	MD	MORGAN STANLEY		06/16/2006	3	238,869			(88,423)							
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	3											
223995 43 2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03)		NEW YORK	NY	MORGAN STANLEY		07/31/2006	3	11,663	7,613	7,613	(7,652)						419	
884998 80 8	MSPE-UNIVISION (THL EQUITY FUND VI INTERMEDIATE INVESTORS (UNIVISION), L.P.)		NEW YORK	NY	MORGAN STANLEY		03/19/2007	3	187,070	186,291	186,291	12,388						30,732	
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY		01/24/2007	3				138,360							
549300 58 0	BLACKROCK SECURITIZED INVESTORS L.P.		WILMINGTON	DE	BLACKROCK		06/15/2020		12,647,223	13,522,446	13,522,446	875,225						12,366,978	
BBG00W K5 4	APOLLO ACCORD FUND IV, L.P.		CAYMAN ISLANDS	GB	APOLLO ACCORD ADVISORS IV, LP		09/25/2020		1,375,000	1,473,505	1,473,505	98,507				3,645		23,625,000	
000000 00 0	NEW MARKET		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		11/30/2018		25,071,194	3,568,938	3,568,938	(21,502,255)							
000000 00 0	SOLAR		NEW YORK	NY	FORTRESS INVESTMENT GROUP LLC		11/30/2018		540,450	25,071,194	25,071,194	24,530,745							
000000 00 0	PITCHFORK LLC		BOSTON	MA	PITCHFORK HOLDINGS LLC		12/31/2019		3,568,939	540,450	540,450	(1,342,885)				263,085			
000000 00 0	AUDAX SENIOR LOAN FUND IV		NEW YORK	NY	AUDAX MANAGEMENT CO., LLC		07/31/2020	3										25,000,000	
000000 00 0	ARES CORPORATE OPPORTUNITIES FUND VI		LOS ANGELES	CA	ARES MANAGEMENT CO., LLC		04/30/2020	3										25,000,000	
000000 00 0	BC PARTNERS MANAGEMENT XI LIMITED		LONDON	UK	BC PARTNERS LLP		08/24/2020	3										15,000,000	
000000 00 0	CLAYTON, DUBILIER & RICE XI		DELAWARE	IA	CLAYTON, DUBILIER & RICE		04/10/2020	3										25,000,000	
000000 00 0	KKR ASIA IV		NEW YORK	NY	KKR Investment Management LLC		05/15/2020	3										25,000,000	
000000 00 0	SILVER LAKE VI		NEW YORK	NY	SILVERLAKE PARTNERS		06/04/2020	3										15,000,000	
000000 00 0	THOMAS BRAVO XIV		SAN FRANCISCO	CA	THOMAS BRAVO		05/29/2020	3										15,000,000	
000000 00 0	VITRUVIAN PARTNERS IV		LONDON	UK	VITRUVIAN PARTNERS		05/15/2020	3										16,878,302	
2599999	Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated								1,180,324,134	1,460,306,074	1,460,306,074	79,010,310	0	6,290,280	0	0	2,755,944	859,136,587	XXX

E07.3

Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated

30270@	AA	6	FM APPROVALS LLC		JOHNSTON	RI			01/04/2002			4,759,609						15,000,000		
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SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2699999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Affiliated.....												4,759,609	0	0	0	0	15,000,000	0	XXX
Any Other Class of Assets - Unaffiliated																			
BBG00L G7 9	ARROWSTREET INTERNATIONAL EQUITY ACWI ex US TRUST FUND CLASS C		BOSTON.....	MA.....	ARROWSTREET.....		12/25/2019		200,000,000	249,993,541	249,993,541	36,892,179							
BBG000 QW 9	WELLINGTON MANAGEMENT EMERGING MARKET DEVELOPMENT		BOSTON.....	MA.....	WELLINGTON.....		12/02/2019		35,509,027	46,990,898	46,990,898	11,481,871					509,027		
4699999. Total - Any Other Class of Asset - Unaffiliated.....									235,509,027	296,984,439	296,984,439	48,374,050	0	0	0	509,027	0	XXX	
4899999. Subtotal - Unaffiliated.....									1,587,744,199	1,941,711,932	1,941,711,932	138,273,215	0	6,290,280	0	6,283,259	915,036,659	XXX	
4999999. Subtotal - Affiliated.....									1,334,531,714	1,278,678,496	1,278,678,496	(2,122,000)	0	0	0	15,000,000	0	XXX	
5099999. Totals.....									2,922,275,913	3,220,390,428	3,220,390,428	136,151,215	0	6,290,280	0	21,283,259	915,036,659	XXX	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....0	1B .....0	1C .....0	1D .....0	1E .....0	1F .....0	1G .....0
2A .....0	2B .....0	2C .....0				
3A .....0	3B .....0	3C .....0				
4A .....0	4B .....0	4C .....0				
5A .....0	5B .....0	5C .....0				
6 .....0						

E07.4

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	
			3	4								
CUSIP Identification	Name or Description		City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated												
00770G	10	2	INDEPENDENT FRANCHISE PARTNERS GLOBAL EQUITY LP.....	CHICAGO.....	IL.....	NORTHERN TRUST.....		12/12/2019.....			2,609,083	
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....									0	2,609,083	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated												
BBG00H	TQ	2	ROCKPOINT REAL ESTATE VI.....	BOSTON.....	MA.....	ROCKPOINT.....		09/30/2019.....			4,073,181	
00LGC4	VD	9	BLACKSTONE REAL ESTATE PARTNERS IX LP.....	NEW YORK.....	NY.....	The BLACKSTONE GROUP L.P.....		12/06/2018.....			11,510,271	
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									0	15,583,452	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated												
34410@	10	1	FMRE HOLDINGS LLC.....	WALTHAM.....	MA.....	INVESTMENT IN AFFILIATE.....		01/31/2010.....			233,505,622	
2299999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....									0	233,505,622	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated												
BBG000	BS	4	ASTIGNES ASIA RATES PARTNERS.....	SINGAPORE.....	SG.....	ASTIGNES CAPITAL ASIA PTE. LTD.....		02/27/2020.....			35,000,000	
009GZQ	BQ	2	BALYASNY ATLAS ENHANCED FUND LTD.....	CHICAGO.....	IL.....	BALYASNY CAPITAL MANAGEMENT.....		09/02/2019.....			15,000,000	
BBG00G	2C	4	BRIDGEWATER PURE ALPHA MAJOR MARKETS II (ONSHORE).....	WESTPORT.....	CT.....	BRIDGEWATER ASSOCIATES, LP.....		01/02/2020.....			75,000,000	
BBG000	FB	7	CITADEL WELLINGTON LLC.....	CHICAGO.....	IL.....	NORTHERN TRUST.....		02/28/2019.....			50,000,000	
BBG00N	L4	6	MILLENIUUM USA LP.....	CHICAGO.....	IL.....	NORTHERN TRUST.....		01/01/2020.....			78,000,000	
BBG00M	92	6	TUDOR BVI GLOBAL.....	STAMFORD.....	CT.....	TUDOR INVESTMENT CORP.....		10/01/2018.....			15,000,000	
BBG00L	LP	3	ABRY ADVANCED SECURITIES FUND IV LP.....	CAYMAN ISLANDS.....	GB.....	ABRY PARTNERS.....		12/06/2018.....			6,542,620	
BBG00M	H9	2	ABRY PARTNERS IX LP.....	BOSTON.....	MA.....	ABRY PARTNERS.....		02/28/2019.....			7,204,743	
BBG00P	FC	0	AG CREDIT SOLUTIONS.....	NEW YORK.....	NY.....	ANGELO GORDON.....		09/30/2019.....			17,500,000	
BBG000	FC	5	AG DISLOCATIONS.....	NEW YORK.....	NY.....	ANGELO GORDON.....		09/30/2019.....			6,800,000	
BBG00P	SS	1	ALKALI IV.....	NEW YORK.....	NY.....	D.E. SHAW.....		07/01/2019.....			3,383,724	
BBG00L	BK	5	ARCLIGHT ENERGY PARTNERS FUND VII.....	BOSTON.....	MA.....	ARCLIGHT CAPITAL PARTNERS.....		07/08/2019.....			1,266,532	
BBG00L	LC	2	ARDIAN CO-INVESTMENT FUND V EUROPE.....	NEW YORK.....	NY.....	ARDIAN.....		02/21/2019.....			3,062,947	
BBG00M	H2	7	ARDIAN SECONDARY VIII.....	NEW YORK.....	NY.....	ARDIAN.....		03/31/2019.....			7,383,105	
AAS995	1Y	3	APOLLO HYBRID VALUE FUND.....	NEW YORK.....	NY.....	MORGAN STANLEY.....		09/14/2018.....			18,484,185	
BBG000	B9	6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP.....	NEW YORK.....	NY.....	BROOKFIELD ASSET MANAGEMENT.....		11/15/2019.....			18,968,306	
BBG00Q	XK	0	BLACKSTONE LIFE SCIENCES V.....	NEW YORK.....	NY.....	BLACKSTONE.....		12/06/2018.....			2,185,870	
BBG00G	CR	0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES.....	CAYMAN ISLANDS.....	GB.....	CARLYLE INVESTMENT MANAGEMENT LLC.....		12/21/2018.....			2,509,848	
BBG00G	XL	0	DYAL CAPITAL PARTNERS IV LP.....	NEW YORK.....	NY.....	DYAL CAPITAL PARTNERS IV LP.....		03/31/2019.....			2,430,823	
BBG00V	YK	8	FORTRESS CREDIT OPPORTUNITIES V EXPANSION FUND.....	NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....		06/15/2020.....			750,000	
BBG00N	OS	6	FORTRESS CREDIT OPPORTUNITIES FUND V LP.....	NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....		11/30/2018.....			28,848,036	
00M8VL	V6	2	FORTRESS LENDING FUND I LP.....	NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....		08/30/2019.....			3,200,000	
BBG00P	9J	2	GREAT HILL EQUITY PARTNERS VII.....	NEW YORK.....	NY.....	GREAT HILL PARTNERS.....		06/28/2019.....			554,397	
00MTY0	S2	2	ICONIQ STRATEGIC PARTNERS IV LP.....	CAYMAN ISLANDS.....	GB.....	ICONIQ.....		07/01/2019.....			3,740,231	
BBG00V	TH	1	ICONIQ V.....	CAYMAN ISLANDS.....	GB.....	ICONIQ.....		07/01/2020.....			7,694,412	
BBG00Q	XX	2	KKR NEXT GENERATION FUND II.....	NEW YORK.....	NY.....	KKR Investment Management LLC.....		08/30/2019.....			10,479,448	
AAZ998	6E	8	KPS SPECIAL SITUATIONS FUND V, LP.....	NEW YORK.....	NY.....	KPS Investors V, LP.....		10/15/2019.....			2,808,459	
BBG00K	5T	5	LEXINGTON CAPITAL PARTNERS IX.....	NEW YORK.....	NY.....	LEXINGTON PARTNERS.....		11/30/2018.....			4,167,979	
BBG00P	V3	2	GCM GROSVENOR MAC II.....	NEW YORK.....	NY.....	GCM GROSVENOR.....		07/10/2019.....			11,703,298	
ABC995	8Q	8	OAKTREE OPPORTUNITIES XI.....	CAYMAN ISLANDS.....	GB.....	OAKTREE OPPORTUNITIES FUND XI GP.....		07/08/2020.....			1,000,000	
00JSL5	G5	7	OAKTREE SPECIAL SITUATIONS FUND II LP.....	LOS ANGELES.....	LA.....	OAKTREE.....		11/16/2018.....			7,395,509	
BBG000	BW	5	PECO II.....	W CONSHOHOCKEN.....	PA.....	MORGAN STANLEY.....		04/03/2020.....			3,787,295	
630254	0L	5	MORGAN STANLEY PRIVATE MARKETS FUND V LP.....	W CONSHOHOCKEN.....	PA.....	MORGAN STANLEY.....		10/21/2010.....			567,919	

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SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11
				3	4							
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
630548 FP 5	MORGAN STANLEY PRIVATE MARKET FUND VI LP.....			CAYMAN ISLANDS.....	GB.....	VARDE DISLOCATION FUND GP.....	01/16/2014.....	3		1,543,024		
ABC998 2G 0	VARDE DISLOCATION FUND.....			CAYMAN ISLANDS.....	GB.....	VARDE DISLOCATION FUND GP.....	06/12/2020.....	1		2,250,000		
BBG001 DQ 4	WARBURG PINCUS GLOBAL GROWTH XIII.....			NEW YORK.....	NY.....	WARBURG PINCUS.....	02/28/2019.....	1		7,287,500		
09157D 10 3	FM GLOBAL INVESTMENT PARTNERS, L.P.....			PRINCETON.....	NJ.....	BLACKROCK.....	11/30/2016.....	3		52,242,668		
G3927R 90 9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP.....			NEW YORK.....	NY.....	GCM GROSVENOR.....	11/08/2005.....	3		118,978		
380990 23 4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI.....			NEW YORK.....	NY.....	GOLDMAN SACHS.....	08/19/2011.....	3		50,376		
380990 85 3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI.....			NEW YORK.....	NY.....	GOLDMAN SACHS.....	11/28/2012.....	3		93,943		
048996 12 8	MSPE-ATLANTIC STREET CAPITAL I, L.L.C. (2008-03-26).....			STAMFORD.....	CT.....	MORGAN STANLEY.....	03/26/2008.....	3		617		
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP.....			MIAMI.....	FL.....	MORGAN STANLEY.....	02/23/2007.....	3		39,000		
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, L.P.....			NEW YORK.....	NY.....	MORGAN STANLEY.....	02/23/2007.....	3		45,087		
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP.....			NEW YORK.....	NY.....	MORGAN STANLEY.....	11/13/2007.....	3		349		
531994 92 9	MSPE-LIBERTY PARTNERS II, L.P. (2008-03-14).....			NEW YORK.....	NY.....	MORGAN STANLEY.....	04/25/2008.....	3		180		
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP.....			NEW YORK.....	NY.....	MORGAN STANLEY.....	07/26/2007.....	3		749		
696990 0A 9	MSPE-PALAMON EUROPEAN EQUITY II, L.P.....			LONDON.....	GB.....	MORGAN STANLEY.....	01/24/2006.....	3		35,340		
549300 58 0	BLACKROCK SECURITIZED INVESTORS L.P.....			WILMINGTON.....	DE.....	BLACKROCK.....	06/15/2020.....			12,647,221		
BBG00W K5 4	APOLLO ACCORD FUND IV, L.P.....			CAYMAN ISLANDS.....	GB.....	APOLLO ACCORD ADVISORS IV, LP.....	09/25/2020.....			1,375,000		
000000 00 0	NEW MARKET.....			NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....	11/30/2018.....			25,071,194		
000000 00 0	SOLAR.....			NEW YORK.....	NY.....	FORTRESS INVESTMENT GROUP LLC.....	11/30/2018.....			540,450		
000000 00 0	PITCHFORK LLC.....			BOSTON.....	MA.....	PITCHFORK HOLDINGS LLC.....	12/31/2019.....			1,613,549		
2599999	Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....								0	557,374,911	0	XXX
Any Other Class of Assets - Unaffiliated												
BBG000 QW 9	WELLINGTON MANAGEMENT EMERGING MARKET DEVELOPMENT.....			BOSTON.....	MA.....	WELLINGTON.....	12/02/2019.....			509,027		
4699999	Total - Any Other Class of Assets - Unaffiliated.....								0	509,027	0	XXX
4899999	Subtotal - Unaffiliated.....								0	576,076,473	0	XXX
4999999	Subtotal - Affiliated.....								0	233,505,622	0	XXX
5099999	Totals.....								0	809,582,095	0	XXX

E08.1

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																					
00LGC4	VD	9	BLACKSTONE REAL ESTATE PARTNERS IX LP.....	NEW YORK.....	NY..	The BLACKSTONE GROUP L.P.	12/06/2018.	12/01/2020.	1,404,192	123,258			123,258		1,527,450	2,080,114		552,664	552,664		
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								1,404,192	123,258	.0	.0	.0	123,258	.0	1,527,450	2,080,114	.0	552,664	552,664	.0	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated																					
34410@	10	1	FMRE HOLDINGS LLC	WALTHAM.....	MA.	INVESTMENT IN AFFILIATE	01/31/2010.	12/23/2020.	4,955,019				.0		4,955,019	4,955,019			.0		
2299999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Affiliated.....								4,955,019	.0	.0	.0	.0	4,955,019	4,955,019	.0			.0		.0	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																					
100008	10	1	TH LEE PUTNAM INTERNET PARTNERSHIP.....	NEW YORK.....	NY..	TH LEE.....	01/06/2000.	12/31/2020.	234,908	(114,765)			(114,765)		120,143	863,735		743,592	743,592		
380886	G4	7	GOLDMAN SACHS HEDGE FUND OPPORTUNITIES III LLC	NEW YORK.....	NY..	GOLDMAN SACHS.....	12/01/2009.	08/07/2020.	33,000,000				.0		33,000,000	42,825,045		9,825,045	9,825,045		
617447	55	2	FM GLOBAL SELECT MANAGERS LP (Frmly known as MORGAN STANLEY INST. FUND OF HEDGE FUNDS)	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	06/28/2004.	08/26/2020.	18,443,956	1,356,044			1,356,044		19,800,000	19,800,000			.0		
617447	53	7	MORGAN STANLEY IFHF SPV LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	09/01/2011.	08/27/2020.					.0		376,671	376,671		376,671	376,671		
BBG000	FB	7	CITADEL WELLINGTON LLC.....	CHICAGO.....	IL....	NORTHERN TRUST.....	02/28/2019.	12/31/2020.					.0		8,784,218	8,784,218		8,784,218	8,784,218		
BBG00L	LP	3	ABRY ADVANCED SECURITIES FUND IV LP.....	CAYMAN ISLANDS....	GB..	ABRY PARTNERS.....	12/06/2018.	07/31/2020.	1,812,325	(161,881)			(161,881)		1,650,444	1,650,444			.0		
BBG00M	H9	2	ABRY PARTNERS IX LP.....	BOSTON.....	MA.	ABRY PARTNERS.....	02/28/2019.	05/06/2020.	11	1			.1		12	12			.0		
BBG00P	FC	0	AG CREDIT SOLUTIONS.....	NEW YORK.....	NY..	ANGELO GORDON.....	09/30/2019.	09/30/2020.	3,231,975	278,381			278,381		3,510,356	3,510,356			.0		
BBG000	FC	5	AG DISLOCATIONS.....	NEW YORK.....	NY..	ANGELO GORDON.....	09/30/2019.	11/30/2020.	948,565	118,833			118,833		1,067,398	1,067,398			.0		
BBG00M	H2	7	ARDIAN SECONDARY VIII.....	NEW YORK.....	NY..	ARDIAN.....	03/31/2019.	10/14/2020.	2,290,273	333,860			333,860		2,624,133	2,624,133			.0		
AAS995	1Y	3	APOLLO HYBRID VALUE FUND.....	NEW YORK.....	NY..	MORGAN STANLEY.....	09/14/2018.	12/24/2020.	7,340,018	500,610			500,610		7,840,628	8,100,797		260,169	260,169		
BBG000	B9	6	BROOKFIELD INFRASTRUCTURE FUND IV-B, LP.....	NEW YORK.....	NY..	BROOKFIELD ASSET MANAGEMENT	11/15/2019.	12/10/2020.	2,942,871	210,297			210,297		3,153,168	3,361,086		207,918	207,918		
BBG00G	CR	0	CARLYLE GLOBAL INFRASTRUCTURE OPPORTUNITIES	CAYMAN ISLANDS....	GB..	CARLYLE INVESTMENT MANAGEMENT LLC	12/21/2018.	01/15/2020.	(54,366)	129,823			129,823		75,457	294,246		218,789	218,789		
BBG00N	OS	6	FORTRESS CREDIT OPPORTUNITIES FUND V LP.....	NEW YORK.....	NY..	FORTRESS INVESTMENT GROUP LLC	11/30/2018.	12/15/2020.	12,549,206	2,433,326			2,433,326		14,982,532	15,002,772		20,240	20,240		
00M8VL	V6	2	FORTRESS LENDING FUND I LP.....	NEW YORK.....	NY..	FORTRESS INVESTMENT GROUP LLC	08/30/2019.	10/22/2020.	1,452,054	(52,054)			(52,054)		1,400,000	2,007,206		607,206	607,206		
BBG00Q	XX	2	KKR NEXT GENERATION FUND II.....	NEW YORK.....	NY..	KKR Investment Management LLC	08/30/2019.	11/19/2020.	134,832	5,626			5,626		140,458	155,553		15,095	15,095		
BBG00K	5T	5	LEXINGTON CAPITAL PARTNERS IX.....	NEW YORK.....	NY..	LEXINGTON PARTNERS.....	11/30/2018.	10/29/2020.	286,119	78,826			78,826		364,945	785,952		421,007	421,007		
00JSL5	G5	7	OAKTREE SPECIAL SITUATIONS FUND II LP.....	LOS ANGELES.....	LA..	OAKTREE.....	11/16/2018.	10/09/2020.	1,248,408	251,592			251,592		1,500,000	1,500,000			.0		
617449	G2	3	MORGAN STANLEY PRIVATE MARKETS FUND IV LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	01/18/2008.	08/06/2020.					.0		2,338,317	2,338,317		2,338,317	2,338,317		
630254	0L	5	MORGAN STANLEY PRIVATE MARKETS FUND V LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	10/21/2010.	08/03/2020.	2,721,195	(126,548)			(126,548)		2,594,647	4,736,489		2,141,842	2,141,842		
630548	FP	5	MORGAN STANLEY PRIVATE MARKET FUND VI LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	01/16/2014.	06/29/2020.	2,742,264	38,561			38,561		2,780,825	2,780,825			.0		
654315	GE	4	RIVERVIEW STRATEGIC OPPORTUNITIES FUND I LP.....	W CONSHOHOCKEN.	PA..	MORGAN STANLEY.....	01/17/2014.	08/20/2020.					.0		1,433,042	1,433,042		1,433,042	1,433,042		
09157D	10	3	FM GLOBAL INVESTMENT PARTNERS, L.P.....	PRINCETON.....	NJ..	BLACKROCK.....	11/30/2016.	10/30/2020.	273,912	10,242			10,242		284,154	650,667		366,513	366,513		
G3927R	90	9	GCM GROSVENOR FM GLOBAL INVESTMENT FUND LP.	NEW YORK.....	NY..	GCM GROSVENOR.....	11/08/2005.	07/31/2020.	380,650	1,715,823			1,715,823		2,096,473	2,680,087		583,614	583,614		
380990	23	4	GSPE - GOLDMAN SACHS PRIVATE EQUITY PARTNERS XI	NEW YORK.....	NY..	GOLDMAN SACHS.....	08/19/2011.	01/30/2020.	755,559	(46,726)			(46,726)		708,833	2,671,756		1,962,923	1,962,923		
380990	85	3	GSPE - GOLDMAN SACHS PRIVATE EQUITY VINTAGE FUND VI	NEW YORK.....	NY..	GOLDMAN SACHS.....	11/28/2012.	12/27/2020.	1,065,798	10,251			10,251		1,076,049	2,037,624		961,575	961,575		

E09

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BBG001 9X 4	MSPE-ADVENT LATIN AMERICAN PRIVATE EQUITY FUND IV LIMITED PARTNERSHIP		NEW YORK	NY..	MORGAN STANLEY	07/30/2007.	09/28/2020.						0			98,000		98,000	98,000	
032996 11 8	MSPE-ANACAP DERBY CO-INVESTMENT L.P.		LONDON	GB..	MORGAN STANLEY	08/05/2009.		228,226					0		228,226			(228,226)	(228,226)	
091994 43 4	MSPE-BLACKSTONE CAPITAL PARTNERS V LP CO-INVEST		NEW YORK	NY..	MORGAN STANLEY	12/27/2006.		871					0	871				(871)	(871)	
141994 65 7	MSPE-CARDINAL VENTURE PARTNERS, LP (2009-01-15)		NEW YORK	NY..	MORGAN STANLEY	01/12/2009.	12/23/2020.	353,350	(350,708)				(350,708)	2,642	218,788			216,146	216,146	
279992 14 3	MSPE-EDEN II, LP		NEW YORK	NY..	MORGAN STANLEY	09/25/2007.	02/14/2020.	(273,367)	356,501				356,501	83,134	83,134				0	
27999E 00 6	MSPE-EDGESTONE CAPITAL EQUITY FUND III		TORONTO	ON..	MORGAN STANLEY	04/12/2006.		761,270					0	761,270				(761,270)	(761,270)	
291998 54 0	MSPE-EMERGENCE CAPITAL PARTNERS II, LP		NEW YORK	NY..	MORGAN STANLEY	11/21/2007.	12/26/2020.	(1,055,594)	437				437	(1,055,157)	427,704			1,482,861	1,482,861	
349990 01 0	MSPE-FORTRESS INVESTMENT FUND IV (FUND D) L.P.		NEW YORK	NY..	MORGAN STANLEY	07/10/2006.	04/17/2020.	24,434	(7,451)				(7,451)	16,983	16,983				0	
373998 97 0	MSPE-GERMAN EQUITY PARTNERS III LP		NEW YORK	NY..	MORGAN STANLEY	10/31/2006.	12/01/2020.	101,731					0	101,731	792			(100,939)	(100,939)	
429994 52 8	MSPE-H.I.G. CAPITAL PARTNERS IV, LP		MIAMI	FL..	MORGAN STANLEY	02/23/2007.	06/29/2020.	43,245	(13,350)				(13,350)	29,895	51,856			21,961	21,961	
999183 18 9	MSPE-H.I.G. EUROPE CAPITAL PARTNERS, LP		NEW YORK	NY..	MORGAN STANLEY	02/23/2007.	09/25/2020.						0	41,541	41,541			41,541	41,541	
482997 82 2	MSPE-KPS SPECIAL SITUATIONS FUND III, LP		NEW YORK	NY..	MORGAN STANLEY	11/13/2007.	09/29/2020.	292	56				56	348	348				0	
Y52991 75 2	MSPE-LION CAPITAL FUND II, LP		NEW YORK	NY..	MORGAN STANLEY	07/26/2007.	11/06/2020.	6,452	4,379				4,379	10,831	16,153			5,322	5,322	
542997 45 7	MSPE-LONE STAR FUND VI, L.P. (2009-01-29)		DALLAS	TX..	MORGAN STANLEY	01/29/2009.	12/23/2020.						0	148,855	148,855			148,855	148,855	
556998 24 3	MSPE-MADISON INTL REAL ESTATE LIQUIDITY		NEW YORK	NY..	MORGAN STANLEY	11/08/2007.		59,730					0	59,730				(59,730)	(59,730)	
576990 04 8	MSPE-MATLINPATTERSON GLOBAL OPPORTUNITIES PARTNERS III L.P.		NEW YORK	NY..	MORGAN STANLEY	06/22/2007.	12/30/2020.	17,430	(15,571)				(15,571)	1,859	449,212			447,353	447,353	
578997 89 2	MSPE-MBK PARTNERS, LP		NEW YORK	NY..	MORGAN STANLEY	09/19/2006.		212,353					0	212,353				(212,353)	(212,353)	
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.		NEW YORK	NY..	MORGAN STANLEY	12/13/2005.	10/22/2020.						0	44,358	44,358			44,358	44,358	
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III, L.P.		NEW YORK	NY..	MORGAN STANLEY	06/01/2006.	12/24/2020.	1,329	(193)				(193)	1,136	1,136				0	
74699K 02 3	MSPE-QUAD PARTNERS II LP		WILMINGTON	DE..	MORGAN STANLEY	01/02/2008.		148,776					0	148,776				(148,776)	(148,776)	
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP		MINNEAPOLIS	MN..	MORGAN STANLEY	10/30/2006.							0						0	
125999 47 4	MSPE-SIGHTLINE HEALTHCARE FUND IV, L.P. (2006-09-25)		MINNEAPOLIS	MN..	MORGAN STANLEY	10/31/2006.		2,920					0	2,920				(2,920)	(2,920)	
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		NEW YORK	NY..	MORGAN STANLEY	12/27/2006.		34,309					0	34,309				(34,309)	(34,309)	
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS LLC		NEW YORK	NY..	MORGAN STANLEY	06/01/2006.		28,040					0	28,040				(28,040)	(28,040)	
871990 08 1	MSPE-SYMPHONY EVOLUTION INVESTORS LLC - SYMPHONY CAPITAL CO-INVESTMENT		ROCKVILLE	MD..	MORGAN STANLEY	06/16/2006.	11/17/2020.	16,920					0	16,920	16,920				0	
880997 41 6	MSPE-TERRA FIRMA CAPITAL PARTNERS III LP		NEW YORK	NY..	MORGAN STANLEY	10/31/2006.							0						0	
223995 43 2	MSPE-TRINITY EQUITY HOLDINGS, LLC (2006-07-03)		NEW YORK	NY..	MORGAN STANLEY	07/31/2006.	10/01/2020.	3,852	(2,169)				(2,169)	1,682	23,670			21,988	21,988	
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY..	MORGAN STANLEY	01/24/2007.		138,360					0	138,360				(138,360)	(138,360)	
000000 00 0	PITCHFORK LLC		BOSTON	MA..	PITCHFORK HOLDINGS LLC	12/31/2019.	12/23/2020.	1,986,408	(1,685,604)				(1,685,604)	300,804	870,822			570,018	570,018	
2599999	Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated							96,641,870	5,256,449	0	0	0	5,256,449	0	101,898,318	134,548,703	0	32,650,385	32,650,385	0
4899999	Subtotal - Unaffiliated							98,046,062	5,379,707	0	0	0	5,379,707	0	103,425,768	136,628,817	0	33,203,049	33,203,049	0
4999999	Subtotal - Affiliated							4,955,019	0	0	0	0	0	4,955,019	4,955,019	0	0	0	0	0
5099999	Totals							103,001,081	5,379,707	0	0	0	5,379,707	0	108,380,787	141,583,836	0	33,203,049	33,203,049	0

E09.1

SCHEDULE D - PART 1

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

1	2			6			7		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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost					Rate Used to Obtain Fair Value										Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																						
912810	SP	4	U S TREASURY		1.A FE	1,376,230	93.468	1,373,980	1,470,000	1,376,542		312			1.375	1.640	FA	7,635		11/13/2020	08/15/2050	
912810	SS	8	U S TREASURY		1.A FE	1,107,833	99.429	1,113,605	1,120,000	1,107,848		15			1.625	1.670	MN	2,363		12/22/2020	11/15/2050	
912828	2A	7	U S TREASURY	LS	1.D FE	7,944,297	105.890	8,471,200	8,000,000	7,967,540		5,480			1.500	1.570	FA	45,326	120,000	08/31/2016	08/15/2026	
912828	3W	8	U S TREASURY		1.A FE	686,867	114.644	745,186	650,000	681,056		(4,015)			2.750	2.020	FA	6,752	17,875	07/17/2019	02/15/2028	
912828	4N	7	U S TREASURY		1.A FE	1,598,848	115.828	1,737,420	1,500,000	1,583,714		(10,425)			2.875	2.050	MN	5,599	43,125	07/15/2019	05/15/2028	
912828	6B	1	U S TREASURY		1.A FE	6,278,555	114.753	6,885,180	6,000,000	6,238,493		(26,761)			2.625	2.080	FA	59,490	157,500	06/28/2019	02/15/2029	
912828	6C	9	U S TREASURY		1.A FE	1,998,828	102.679	2,053,580	2,000,000	1,999,550		391			2.500	2.520	FA	18,886	50,000	03/01/2019	02/15/2022	
912828	6L	9	U S TREASURY		1.A FE	984,727	109.671	1,096,710	1,000,000	988,240		2,077			2.250	2.490	MS	5,780	22,500	04/17/2019	03/31/2026	
912828	6M	7	U S TREASURY		1.A FE	5,880,695	102.746	5,948,993	5,790,000	5,837,594		(36,399)			2.250	1.600	AO	27,916	130,275	10/24/2019	04/15/2022	
912828	6T	2	U S TREASURY	LS	1.C FE	12,538,754	112.968	13,895,064	12,300,000	12,504,565		(22,096)			2.375	2.150	MN	37,928	292,125	07/24/2019	05/15/2029	
912828	7C	8	U S TREASURY		1.A FE	1,005,508	102.515	1,025,150	1,000,000	1,002,920		(1,861)			1.750	1.550	JJ	8,084	17,500	08/06/2019	07/15/2022	
912828	F9	6	U S TREASURY	SD	1.A FE	5,886,333	101.559	5,946,279	5,855,000	5,858,992		(4,726)			2.000	1.910	AO	77,386	170,514	12/01/2014	10/31/2021	
912828	G3	8	U S TREASURY		1.A FE	3,432,860	107.742	3,447,744	3,200,000	3,432,860					2.250	0.310	MN	15,514		12/02/2020	11/15/2024	
912828	M5	6	U S TREASURY		1.A FE	3,617,266	109.207	3,822,245	3,500,000	3,564,042		(12,566)			2.250	1.840	MN	10,224	78,750	08/25/2016	11/15/2025	
912828	R3	6	U S TREASURY		1.A FE	5,551,602	106.480	5,856,400	5,500,000	5,529,276		(5,198)			1.625	1.520	MN	11,604	89,375	08/05/2016	05/15/2026	
912828	U2	4	U S TREASURY		1.D FE	958,086	108.839	1,088,390	1,000,000	973,655		4,123			2.000	2.480	MN	2,597	20,000	02/01/2017	11/15/2026	
912828	V9	8	U S TREASURY		1.A FE	4,646,016	110.523	5,249,843	4,750,000	4,683,144		9,987			2.250	2.490	FA	40,369	106,875	03/02/2017	02/15/2027	
912828	X8	8	U S TREASURY	LS	1.A FE	504,746	111.527	557,635	500,000	503,212		(464)			2.375	2.260	MN	1,542	11,875	08/01/2017	05/15/2027	
912828	XB	1	U S TREASURY		1.A FE	2,927,461	107.945	3,238,350	3,000,000	2,960,056		8,565			2.125	2.440	MN	8,277	63,750	01/20/2017	05/15/2025	
912828	YA	2	U S TREASURY		1.A FE	12,012,930	102.242	12,269,040	12,000,000	12,007,203		(4,349)			1.500	1.460	FA	67,989	180,000	09/05/2019	08/15/2022	
912828	YB	0	U S TREASURY	LS	1.C FE	7,244,336	106.929	7,485,030	7,000,000	7,239,514		(5,321)			1.625	1.190	FA	42,965	65,000	09/30/2020	08/15/2029	
912828	YE	4	U S TREASURY		1.A FE	3,107,795	103.742	3,112,260	3,000,000	3,107,795					1.250	0.240	FA	15,228		12/14/2020	08/31/2024	
912828	YG	9	U S TREASURY	LS	1.C FE	6,989,609	106.601	7,462,070	7,000,000	6,991,387		1,420			1.625	1.640	MS	29,063	113,750	09/27/2019	09/30/2026	
912828	YH	7	U S TREASURY		1.A FE	1,777,610	104.722	1,780,274	1,700,000	1,777,610					1.500	0.250	MS	8,196		12/14/2020	09/30/2024	
912828	YK	0	U S TREASURY		1.A FE	11,182,062	102.242	11,451,104	11,200,000	11,189,233		5,919			1.375	1.420	AO	33,000	154,000	10/09/2019	10/15/2022	
912828	YP	9	U S TREASURY		1.A FE	15,178,156	101.148	15,374,496	15,200,000	15,190,716		11,065			1.500	1.570	AO	39,462	228,000	11/14/2019	10/31/2021	
912828	YT	1	U S TREASURY		1.C FE	9,976,953	101.259	10,125,900	10,000,000	9,989,347		11,517			1.500	1.610	MN	13,187	150,000	12/02/2019	11/30/2021	
912828	Z5	2	U S TREASURY		1.A FE	4,163,338	104.503	4,180,120	4,000,000	4,163,338					1.375	0.340	JJ	152		12/02/2020	01/31/2025	
912828	Z7	8	U S TREASURY	LS	1.C FE	10,039,844	105.980	10,598,000	10,000,000	10,034,897		(4,947)			1.500	1.430	JJ	62,772	75,000	02/03/2020	01/31/2027	
912828	Z9	4	U S TREASURY	LS	1.A FE	3,865,430	105.746	3,965,475	3,750,000	3,856,273		(9,157)			1.500	1.170	FA	21,247	28,125	02/28/2020	02/15/2030	
912828	ZA	1	U S TREASURY		1.A FE	35,965,203	101.199	36,128,043	35,700,000	35,855,435		(109,768)			1.125	0.740	FA	136,464	200,813	03/05/2020	02/28/2022	
912828	ZB	9	U S TREASURY		1.A FE	3,785,742	103.687	3,888,263	3,750,000	3,781,618		(4,124)			1.125	0.980	FA	14,334	21,094	03/02/2020	02/28/2027	
912828	ZR	4	U S TREASURY		1.A FE	9,500,711	100.029	9,502,755	9,500,000	9,500,687		(24)			0.125	0.110	MN	6,142		12/09/2020	05/31/2022	
912828	ZU	7	U S TREASURY		1.A FE	15,038,086	100.261	15,039,150	15,000,000	15,031,619		(6,467)			0.250	0.160	JD	1,751	18,750	06/30/2020	06/15/2023	
912828	ZV	5	U S TREASURY		1.A FE	2,611,578	99.566	2,588,716	2,600,000	2,610,859		(720)			0.500	0.430	JD	6,536		07/23/2020	06/30/2027	
91282C	AD	3	U S TREASURY	LS	1.A FE	3,992,969	98.660	3,946,400	4,000,000	3,993,376		407			0.375	0.400	JJ	6,277		07/31/2020	07/31/2027	
91282C	AF	8	U S TREASURY		1.A FE	8,191,088	99.945	8,195,490	8,200,000	8,192,037		949			0.125	0.160	FA	4,035		12/14/2020	08/15/2023	
91282C	AG	6	U S TREASURY		1.A FE	25,657,497	100.015	25,668,850	25,665,000	25,658,520		1,023			0.125	0.140	FA	10,723		10/08/2020	08/31/2022	
91282C	AP	6	U S TREASURY		1.A FE	2,245,342	99.929	2,248,403	2,250,000	2,245,601		260			0.125	0.190	AO	603		10/30/2020	10/15/2023	

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
91282C AR 2	U S TREASURY	1.A FE	49,974,814	100.019	50,009,500	50,000,000	49,976,850		2,036			0.125	0.150	AO	10,646								11/30/2020.	10/31/2022.
91282C AV 3	U S TREASURY	1.A FE	6,376,756	99.625	6,371,019	6,395,000	6,376,848		91			0.875	0.900	MN	7,265								12/22/2020.	11/15/2030.
91282C AX 9	U S TREASURY	1.A FE	11,845,298	100.015	11,851,778	11,850,000	11,845,493		195			0.125	0.140	MN	1,302								12/08/2020.	11/30/2022.
91282C AY 7	U S TREASURY	1.A FE	32,615,594	99.953	32,594,673	32,610,000	32,615,518		(76)			0.625	0.620	MN	17,918								12/08/2020.	11/30/2027.
91282C AZ 4	U S TREASURY	1.A FE	41,822,838	100.125	41,867,269	41,815,000	41,822,881		43			0.375	0.370	MN	13,785								12/22/2020.	11/30/2025.
91282C BA 8	U S TREASURY	1.A FE	10,312,750	99.878	10,317,397	10,330,000	10,312,970		221			0.125	0.180	JD	603								12/21/2020.	12/15/2023.
0199999	U.S. Government - Issuer Obligations				XXX	421,574,429	412,650,000	414,160,924	0	(203,368)	0	XXX	XXX	XXX	964,917	2,626,571	XXX	XXX					XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																								
36179N LF 3	GOVT NATL MTGE ASSN	1.A FE	2,184,545	111.411	2,286,300	2,052,119	2,184,545		(45,628)			4.500	3.090	MON	7,695	92,345							08/28/2013.	08/20/2043.
36179Q 6P 1	GOVT NATL MTGE ASSN	1.A FE	2,625,080	107.955	2,691,373	2,493,028	2,625,080		(56,448)			3.500	2.400	MON	7,271	87,256							03/31/2015.	03/20/2045.
36179Q RZ 6	GOVT NATL MTGE ASSN	1.A FE	3,650,547	110.336	3,755,927	3,404,053	3,486,072		(28,640)			4.000	3.410	MON	11,347	136,162							12/15/2014.	10/20/2044.
36179Q YR 6	GOVT NATL MTGE ASSN	1.A FE	5,310,434	107.052	5,501,671	5,139,225	5,209,041		(33,086)			3.000	2.730	MON	12,848	154,177							01/30/2015.	01/20/2045.
36179V DN 7	GOVT NATL MTGE ASSN	1.C FE	23,646,916	104.900	24,114,285	22,987,812	23,632,522		(228,730)			3.000	2.760	MON	57,470	517,226							02/26/2020.	01/20/2050.
36179V TX 8	GOVT NATL MTGE ASSN	1.C FE	17,386,227	105.235	17,343,562	16,480,786	17,384,081		(7,185)			3.000	2.570	MON	41,202	41,431							10/20/2020.	09/20/2050.
3617MK 2X 6	GOVT NATL MTGE ASSN	1.A FE	6,562,696	107.025	6,819,200	6,371,550	6,558,890		(189,965)			4.500	4.220	MON	23,893	215,040							03/04/2020.	02/20/2050.
36181G DG 1	GOVT NATL MTGE ASSN	1.A FE	13,889,791	112.371	15,466,852	13,763,980	13,889,791		(31,479)			3.500	3.270	MON	40,145	481,739							06/24/2013.	06/20/2043.
36186N WN 5	GOVT NATL MTGE ASSN	1.A FE	3,633,218	104.836	3,754,684	3,581,455	3,625,457		(15,521)			3.000	2.790	MON	4,775	107,444							08/31/2015.	08/15/2045.
36200Q 2T 0	GOVT NATL MTGE ASSN	1.A FE	186,502	121.792	222,334	182,552	185,113		(1,184)			7.000	6.450	MON	1,065	12,779							03/21/2002.	02/15/2032.
36200Q JJ 4	GOVT NATL MTGE ASSN	1.A FE	92,649	113.436	101,712	89,665	92,030		(1,241)			7.000	6.060	MON	523	6,277							05/17/2002.	03/15/2032.
36201M 2F 8	GOVT NATL MTGE ASSN	1.A FE	243,447	114.960	270,568	235,357	240,916		(1,461)			7.000	6.150	MON	1,373	16,475							05/17/2002.	05/15/2032.
36202C 6Y 4	GOVT NATL MTGE ASSN	1.A FE	61,398	113.679	69,622	61,244	60,404		271			6.000	6.400	MON	282	3,660							01/11/1999.	12/20/2028.
36204J NZ 5	GOVT NATL MTGE ASSN	1.A FE	42,267	105.421	49,132	46,605	44,694		915			7.000	9.870	MON	269	3,261							02/11/2010.	02/15/2024.
36209D H9 8	GOVT NATL MTGE ASSN	1.A FE	7,874	112.293	9,017	8,030	7,911		22			6.000	6.460	MON	40	482							02/22/1999.	02/15/2029.
38380H CH 3	GNMA REMIC TRUST	1.A FE	494,822	102.245	527,408	515,826	494,837		12,474			3.000	4.440	MON	1,600	7,367							05/29/2020.	05/20/2047.
38381R G6 0	GOVT NATL MTGE ASSN	1.A FE	897,251	100.683	904,234	898,093	897,298		136			0.601	0.600	MON	173	9,819							03/13/2019.	03/20/2049.
0299999	U.S. Government - Residential Mortgage-Backed Securities				XXX	83,887,881	78,311,380	80,618,682	0	(626,750)	0	XXX	XXX	XXX	211,971	1,892,940	XXX	XXX					XXX	XXX
0599999	Total - U.S. Government				XXX	505,462,310	490,961,380	494,779,606	0	(830,118)	0	XXX	XXX	XXX	1,176,888	4,519,511	XXX	XXX					XXX	XXX
All Other Governments - Issuer Obligations																								
013051 DG 9	ALBERTA PROV	1.D FE	4,967,700	104.345	5,217,250	5,000,000	4,984,573		7,592			2.550	2.710	JD	5,955	127,500							10/01/2018.	12/15/2022.
013051 DT 1	ALBERTA PROV	1.C FE										2.200		JD	128								09/17/2019.	06/01/2026.
013051 DW 4	ALBERTA PROV	1.D FE	3,557,028	109.529	3,559,693	3,250,000	3,546,313		(10,715)			2.550	1.070	JD	7,152	41,438							10/01/2020.	06/01/2027.
013051 EC 7	ALBERTA PROV	1.D FE	13,339,560	105.914	13,768,820	13,000,000	13,250,531		(89,029)			2.650	1.900	MS	115,148	344,500							01/07/2020.	09/01/2023.
01306Z CU 3	ALBERTA PROV	1.D FE	12,972,440	106.899	13,896,870	13,000,000	12,992,078		2,452			2.850	2.870	JJ	167,128	370,500							01/18/2012.	01/19/2024.
11070T AF 5	BC PROV	1.A FE	10,164,835	109.730	10,424,350	9,500,000	10,060,499		(99,987)			2.850	1.470	JD	10,756	270,750							04/16/2020.	06/18/2025.
11070T AJ 7	BC PROV	1.A FE	6,458,760	108.270	6,821,010	6,300,000	6,430,554		(22,807)			2.300	1.890	JD	5,756	144,900							10/01/2019.	06/18/2026.
135087 D5 0	CANADA GOVT	1.A FE	24,037,846	108.175	24,285,288	22,450,000	23,943,210		(106,597)			2.250	0.700	JD	43,593	297,000							11/02/2020.	06/01/2025.
135087 F8 2	CANADA GOVT	1.A FE	47,190,920	103.329	47,118,024	45,600,000	47,092,616		(98,304)			1.950	1.260	JD	272,379	243,000							11/19/2020.	12/15/2025.
135087 G7 3	CANADA GOVT	1.A FE	12,164,520	101.362	12,163,440	12,000,000	12,156,559		(7,961)			1.000	0.210	MS	40,110								11/27/2020.	09/01/2022.
135087 K3 7	CANADA GOVT	1.A FE										1.250		JD	8,774								07/02/2020.	06/01/2030.
135087 K5 2	CANADA GOVT	1.A FE	34,882,415	103.717	34,745,195	33,500,000	34,710,994		(171,421)			1.250	0.370	MS	142,098	209,375							06/23/2020.	03/01/2025.

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
135087	K9	4	CANADA GOVT.....				1.A FE.....	13,047,520	100.413	13,053,690	13,000,000	13,046,361		(1,159)		0.500	0.420	MS.....	21,726			11/27/2020.	09/01/2025.	
13509P	EF	6	CANADA HOUSING TRUST.....				1.A FE.....	39,132,678	108.370	41,072,230	37,900,000	38,624,044		(200,072)		2.900	2.310	JD.....	51,332	1,099,100		06/10/2019.	06/15/2024.	
13509P	FA	6	CANADA HOUSING TRUST.....				1.A FE.....	21,483,180	106.348	22,333,080	21,000,000	21,451,699		(23,067)		1.950	1.490	JD.....	19,125	351,000		11/20/2020.	12/15/2025.	
13509P	FL	2	CANADA HOUSING TRUST.....				1.A FE.....	63,182,964	106.690	67,001,320	62,800,000	63,116,264		(53,142)		1.900	1.800	MS.....	353,056	1,193,200		01/07/2020.	09/15/2026.	
13509P	FX	6	CANADA HOUSING TRUST.....				1.A FE.....	15,916,650	110.014	15,952,030	14,500,000	15,894,222		(22,428)		2.350	0.810	JD.....	16,337	170,375		11/19/2020.	06/15/2027.	
13509P	HJ	5	CANADA HOUSING TRUST.....				1.A FE.....	61,349,730	105.121	63,335,403	60,250,000	61,174,483		(168,170)		1.800	1.390	JD.....	50,511	1,084,500		04/16/2020.	12/15/2024.	
13509P	HM	8	CANADA HOUSING TRUST.....				1.A FE.....	8,066,775	106.583	7,993,725	7,500,000	8,053,494		(13,281)		1.750	0.930	JD.....	6,293	65,625		10/02/2020.	06/15/2030.	
563469	UJ	2	MANITOBA PROV.....				1.E FE.....	3,821,790	108.950	3,813,250	3,500,000	3,808,429		(13,361)		2.550	0.880	JD.....	7,458	44,625		10/01/2020.	06/02/2026.	
614852	PH	8	MONTREAL QUE.....				1.D FE.....	2,194,200	110.500	2,210,000	2,000,000	2,176,266		(17,934)		3.000	1.060	MS.....	20,055	30,000		07/02/2020.	09/01/2025.	
614853	DS	5	MONTREAL QUE.....				1.D FE.....	2,189,000	110.540	2,210,800	2,000,000	2,174,817		(14,183)		2.750	1.150	MS.....	18,384	27,500		07/08/2020.	09/01/2026.	
62620D	AK	7	BC MUNI FINANCE.....				1.A FE.....	4,788,950	101.556	4,823,910	4,750,000	4,785,160		(3,790)		1.100	0.920	JD.....	4,509	26,125		07/02/2020.	06/01/2025.	
68323A	BN	3	ONTARIO PROV.....				1.D FE.....	10,007,000	105.961	10,596,100	10,000,000	10,003,351		(2,093)		2.850	2.830	JD.....	23,815	285,000		10/04/2018.	06/02/2023.	
68323A	CX	0	ONTARIO PROV.....				1.D FE.....	17,465,939	108.561	18,156,827	16,725,000	17,364,296		(106,862)		2.600	1.680	JD.....	36,337	434,850		04/16/2020.	06/02/2025.	
68323A	DL	5	ONTARIO PROV.....				1.D FE.....	23,570,430	103.348	24,803,520	24,000,000	23,796,171		94,588		1.950	2.360	JJ.....	200,935	468,000		01/07/2020.	01/27/2023.	
68323A	DM	3	ONTARIO PROV.....				1.D FE.....	29,152,225	108.435	31,988,325	29,500,000	29,258,132		38,458		2.400	2.550	JD.....	59,162	708,000		10/01/2019.	06/02/2026.	
68323A	EA	8	ONTARIO PROV.....				1.D FE.....	23,093,038	101.321	24,114,398	23,800,000	23,551,357		205,327		1.350	2.240	MS.....	102,070	321,300		04/09/2019.	03/08/2022.	
68323A	EE	0	ONTARIO PROV.....				1.E FE.....	26,553,985	110.173	28,094,115	25,500,000	26,485,411		(70,592)		2.600	1.940	JD.....	55,401	598,000		10/01/2020.	06/02/2027.	
68333Z	AB	3	ONTARIO PROV.....				1.D FE.....	19,735,415	105.825	20,635,875	19,500,000	19,640,576		(50,352)		2.600	2.320	MS.....	159,740	507,000		02/12/2019.	09/08/2023.	
68333Z	AF	4	ONTARIO PROV.....				1.D FE.....	9,069,930	106.334	9,570,060	9,000,000	9,048,817		(12,547)		2.300	2.140	MS.....	65,219	207,000		04/08/2019.	09/08/2024.	
68333Z	AM	9	ONTARIO PROV.....				1.D FE.....	9,994,700	100.487	10,048,700	10,000,000	9,994,804		104		1.050	1.050	MS.....	33,082			11/19/2020.	09/08/2027.	
748148	NX	7	QUEBEC PROV.....				1.D FE.....	12,335,940	118.487	10,663,830	9,000,000	10,296,401		(617,335)		9.375	2.120	JJ.....	390,668	843,750		08/03/2017.	01/16/2023.	
74814Z	EL	3	QUEBEC PROV.....				1.D FE.....	22,874,201	106.085	23,232,615	21,900,000	22,308,383		(206,140)		3.500	2.490	JD.....	65,279	766,500		10/04/2018.	12/01/2022.	
74814Z	ES	8	QUEBEC PROV.....				1.D FE.....	8,514,304	111.772	8,829,988	7,900,000	8,239,167		(87,325)		3.750	2.520	MS.....	99,021	296,250		10/02/2017.	09/01/2024.	
74814Z	EV	1	QUEBEC PROV.....				1.D FE.....	44,108,883	109.574	46,048,474	42,025,000	43,834,114		(238,847)		2.750	1.770	MS.....	389,486	986,906		07/28/2020.	09/01/2025.	
74814Z	EX	7	QUEBEC PROV.....				1.D FE.....	8,481,600	109.681	8,774,480	8,000,000	8,428,764		(52,836)		2.500	1.510	MS.....	66,849	100,000		04/02/2020.	09/01/2026.	
74814Z	FB	4	QUEBEC PROV.....				1.D FE.....	4,176,525	111.826	4,193,475	3,750,000	4,170,033		(6,492)		2.750	1.000	MS.....	34,469			11/19/2020.	09/01/2027.	
803854	JW	9	PROV SASKATCHEWAN.....				1.C FE.....	8,238,278	108.983	8,609,657	7,900,000	8,080,677		(50,018)		3.200	2.490	JD.....	20,141	252,800		10/02/2017.	06/03/2024.	
891288	DK	5	TORONTO ONT.....				1.C FE.....	3,545,182	107.287	3,567,293	3,325,000	3,522,045		(23,137)		2.450	0.970	FA.....	33,031	40,731		07/02/2020.	02/06/2025.	
891288	DV	1	TORONTO ONT.....				1.C FE.....	6,121,920	101.784	6,107,040	6,000,000	6,118,129		(3,791)		1.600	1.380	JD.....	8,022	48,000		10/01/2020.	12/02/2030.	
24850N	AD	2	DENMARK KINGDOM.....			D	1.A FE.....	758,138	99.869	759,004	760,000	758,303		165		0.125	0.240	AO.....	169			10/23/2020.	10/27/2022.	
50046P	BP	9	KOMMUNINVEST I SVERI.....			D	1.A FE.....	878,258	99.920	879,296	880,000	878,421		163		0.125	0.240	JJ.....	177			10/27/2020.	07/20/2022.	
50046P	EM	3	KOMMUNINVEST I SVERI.....			D	1.A FE.....	798,480	100.027	800,216	800,000	798,525		45		0.250	0.320	FA.....	161			11/24/2020.	08/09/2023.	
50048M	CX	6	KOMMUNALBANKEN AS.....			D	1.A FE.....	629,899	100.044	630,280	630,000	629,907		8		0.250	0.250	MN.....	249			10/28/2020.	11/04/2023.	
50048M	CY	4	KOMMUNALBANKEN AS.....			D	1.A FE.....	1,107,747	99.974	1,109,711	1,110,000	1,107,795		48		0.250	0.310	JD.....	177			12/04/2020.	12/08/2022.	
AS9049	85	7	AUSTRALIAN GOVERNMENT.....			B	1.C FE.....	23,330,000	114.275	16,810,993	14,710,998	16,996,888		(153,757)		1,198,497	0.780	MN.....	30,357	340,137		04/16/2020.	05/21/2030.	
BJ3916	12	6	AUSTRALIAN GOVERNMENT.....			B	1.A FE.....	10,139,600	100.236	7,372,858	7,355,499	7,457,202		(922)		599,249	1.000	0.850	JD.....	1,620	34,014		11/23/2020.	12/21/2030.
EG8211	60	9	AUSTRALIAN GOVERNMENT.....			B	1.A FE.....	19,492,655	102.047	12,385,045	12,136,573	12,287,299		(377,699)		988,760	5.750	2.350	MN.....	66,031	645,410		12/10/2015.	05/15/2021.
EI2142	81	4	AUSTRALIAN GOVERNMENT.....			B	1.A FE.....	24,219,120	108.696	15,990,266	14,710,998	15,473,487		(452,963)		1,198,497	5.750	2.300	JJ.....	284,780	782,315		04/01/2016.	07/15/2022.
EI6831	48	7	AUSTRALIAN GOVERNMENT.....			B	1.A FE.....	33,018,770	112.352	23,139,341	20,595,397	22,056,804		(575,480)		1,677,896	5.500	2.310	AO.....	163,291	1,047,622		07/27/2018.	04/21/2023.
EJ2445	69	4	AUSTRALIAN GOVERNMENT.....			B	1.A FE.....	18,757,970	108.697	14,391,372	13,239,898	13,583,222		(94,399)		1,078,648	2.750	1.930	AO.....	52,486	336,735		03/18/2019.	04/21/2024.

E10.2

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 B o n d C H A R	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
EJ6791 30 9	AUSTRALIAN GOVERNMENT			B		1.A FE.....	22,147,627	112.794	17,007,951	15,078,773	16,102,274		(59,412)		1,228,460	3.250	1.590	AO.....	70,644	264,201	11/23/2020.	04/21/2025.
JV3198 66 2	AUSTRALIAN GOVERNMENT.....			B		1.A FE.....	17,919,720	114.412	15,148,032	13,239,898	13,197,669		5,164		1,078,648	2.750	2.800	MN.....	30,053	336,735	10/20/2017.	11/21/2027.
LW0207 67 7	AUSTRALIAN GOVERNMENT.....			B		1.A FE.....	35,946,310	111.300	29,881,347	26,847,571	26,539,656		34,393		2,187,258	2.250	2.410	MN.....	49,861	558,675	03/18/2019.	05/21/2028.
0699999	All Other Governments - Issuer Obligations.....						901,093,250	XXX	870,139,862	812,720,605	835,481,246	0	(3,991,900)	0	11,235,914	XXX	XXX	XXX	3,980,546	17,350,944	XXX	XXX
1099999	Total - All Other Governments.....						901,093,250	XXX	870,139,862	812,720,605	835,481,246	0	(3,991,900)	0	11,235,914	XXX	XXX	XXX	3,980,546	17,350,944	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

13063B PU 0	CALIFORNIA ST.....					1.C FE.....	5,535,800	103.626	5,181,300	5,000,000	5,047,549		(61,493)		5,000	3.700	AO.....	62,500	250,000	10/20/2011.	10/01/2021.	
13063C JG 6	CALIFORNIA ST.....					1.C FE.....	5,019,294	113.842	4,912,282	4,315,000	4,601,172		(67,574)		5,000	3.180	JD.....	17,979	215,750	03/13/2014.	12/01/2024.	
13063C RD 4	CALIFORNIA ST.....					1.C FE.....	1,949,407	115.085	1,893,148	1,645,000	1,787,225		(42,948)		5,000	2.160	MS.....	27,417	82,250	02/06/2017.	03/01/2024.	
13063D LJ 5	CALIFORNIA ST.....					1.C FE.....	3,836,863	140.844	4,225,320	3,000,000	3,735,200		(63,104)		5,000	2.290	AO.....	37,500	150,000	09/16/2019.	04/01/2031.	
13063D ZM 3	CALIFORNIA ST.....					1.C FE.....	841,800	133.623	841,825	630,000	841,727		(73)		5,000	0.600	MN.....	5,075		12/30/2020.	11/01/2028.	
20772J ZC 9	CONNECTICUT ST.....					1.E FE.....	1,186,240	121.931	1,219,310	1,000,000	1,142,092		(27,558)		5,000	1.930	MN.....	6,389	50,000	05/21/2019.	11/15/2025.	
20772K AQ 2	CONNECTICUT ST.....					1.E FE.....	2,579,125	110.675	2,589,795	2,340,000	2,453,319		(47,307)		5,000	2.800	AO.....	24,700	117,000	03/29/2018.	04/15/2023.	
20772K CG 2	CONNECTICUT ST.....					1.E FE.....	1,108,640	118.426	1,184,260	1,000,000	1,084,549		(14,368)		4,000	2.340	JD.....	1,778	40,000	04/18/2019.	06/15/2026.	
246381 JA 6	DELAWARE STATE.....					1.A FE.....	2,704,061	112.021	2,666,100	2,380,000	2,552,053		(66,436)		5,000	2.020	JJ.....	59,500	119,000	09/04/2018.	07/01/2023.	
373384 6E 1	GEORGIA STATE.....					1.A FE.....	2,884,475	121.545	3,038,625	2,500,000	2,765,556		(55,103)		5,000	2.490	JJ.....	62,500	125,000	10/18/2018.	07/01/2025.	
419792 CB 0	HAWAII ST.....					1.C FE.....	5,674,950	113.061	5,653,050	5,000,000	5,637,154		(37,796)		5,000	0.340	AO.....	62,500		10/30/2020.	10/01/2023.	
419792 WJ 1	HAWAII ST.....					1.C FE.....	4,257,838	129.252	4,304,092	3,330,000	4,235,741		(22,097)		5,000	1.720	JJ.....	83,250		10/02/2020.	01/01/2030.	
57582N J2 2	MASSACHUSETTS STATE.....					1.B FE.....	792,799	120.569	783,699	650,000	723,860		(17,762)		5,500	2.440	JD.....	2,979	35,750	12/19/2016.	12/01/2024.	
57582P AF 7	MASSACHUSETTS STATE.....					1.B FE.....	1,570,627	123.223	1,589,577	1,290,000	1,467,869		(35,885)		5,250	2.130	MS.....	22,575	67,725	01/25/2018.	09/01/2025.	
57582P B3 3	MASSACHUSETTS STATE.....					1.B FE.....	1,774,737	103.611	1,611,151	1,555,000	1,624,578		(38,504)		5,000	2.370	AO.....	19,438	77,750	12/13/2016.	10/01/2022.	
604146 AL 4	MINNESOTA ST GEN FUND.....					1.B FE.....	3,055,265	105.472	2,911,027	2,760,000	2,857,883		(82,227)		5,000	1.910	MS.....	46,000	138,000	07/23/2018.	03/01/2023.	
646039 VA 2	NEW JERSEY ST.....					1.G FE.....	4,371,887	106.470	3,934,067	3,695,000	3,832,694		(94,560)		5,000	2.310	JD.....	15,396	184,750	12/03/2014.	06/01/2022.	
658256 R6 1	NORTH CAROLINA.....					1.A FE.....	3,031,927	116.018	2,935,255	2,530,000	2,764,964		(67,369)		5,000	2.100	MN.....	21,083	126,500	11/28/2016.	05/01/2024.	
677522 NQ 3	OHIO ST.....					1.B FE.....	822,352	115.373	801,842	695,000	755,801		(18,130)		5,000	2.160	MS.....	10,232	34,750	03/20/2017.	03/15/2024.	
677522 UV 4	OHIO ST.....					1.B FE.....	5,957,590	125.870	6,293,500	5,000,000	5,713,592		(118,705)		5,000	2.260	FA.....	104,167	250,000	03/04/2019.	08/01/2026.	
677522 VL 5	OHIO ST.....					1.B FE.....	816,109	126.343	884,401	700,000	786,168		(13,811)		5,000	2.660	MS.....	10,306	35,000	10/17/2018.	09/15/2026.	
68609B K6 3	OREGON ST.....					1.B FE.....	1,022,473	113.967	985,815	865,000	936,085		(23,404)		5,000	2.080	JD.....	3,604	43,250	03/10/2017.	12/01/2023.	
68609B SG 3	OREGON ST.....					1.B FE.....	1,698,275	111.202	1,662,470	1,495,000	1,597,961		(42,718)		5,000	1.960	MN.....	12,458	74,750	08/10/2018.	05/01/2023.	
880443 BS 4	TENNESSEE ST ENERGY.....					1.G FE.....	7,549,275	122.864	7,832,580	6,375,000	7,037,536		(104,959)		5,250	3.220	MS.....	111,563	334,688	10/08/2015.	09/01/2026.	
917542 VB 5	UTAH ST.....					1.A FE.....	2,734,892	116.813	2,727,584	2,335,000	2,563,112		(62,182)		5,000	2.090	JJ.....	58,375	116,750	03/06/2018.	07/01/2024.	
97705M AT 2	WISCONSIN STATE.....					1.B FE.....	735,164	112.555	754,119	670,000	708,548		(11,029)		4,000	2.200	MN.....	4,467	26,800	07/17/2018.	05/01/2025.	
97705M GR 0	WISCONSIN STATE.....					1.B FE.....	125,336	129.036	135,488	105,000	120,022		(2,160)		5,000	2.540	MN.....	875	5,250	06/27/2018.	11/01/2027.	
97705M KP 9	WISCONSIN STATE.....					1.B FE.....	1,378,965	129.036	1,483,914	1,150,000	1,320,315		(24,565)		5,000	2.460	MN.....	9,583	57,500	07/24/2018.	11/01/2027.	
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....						75,016,166	XXX	75,035,596	64,010,000	70,694,325	0	(1,263,827)	0	0	XXX	XXX	XXX	904,189	2,758,213	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						75,016,166	XXX	75,035,596	64,010,000	70,694,325	0	(1,263,827)	0	0	XXX	XXX	XXX	904,189	2,758,213	XXX	XXX

U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

041431 SP 3	ARLINGTON CNTY VA.....					1.A FE.....	3,832,628	122.428	3,978,910	3,250,000	3,637,063		(78,565)		5,000	2.270	FA.....	61,389	162,500	06/07/2018.	08/15/2025.
05914F S2 7	BALTIMORE CNTY MD.....					1.A FE.....	3,281,582	119.978	3,353,385	2,795,000	3,095,474		(67,998)		5,000	2.280	MS.....	46,583	139,750	03/01/2018.	03/01/2025.

E10.3

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
166393	5K	0	CHESTERFIELD CNTY VA				1.A FE	2,551,303	119.105	2,519,071	2,115,000	2,346,560		(54,888)		5.000	2.130	JJ	52,875	105,750	02/22/2017	01/01/2025		
213185	GD	7	COOK CNTY IL				1.E FE	2,135,331	107.397	2,062,022	1,920,000	2,008,069		(20,781)		5.000	3.710	MN	12,267	96,000	03/18/2014	11/15/2024		
25476F	SP	4	DISTRICT OF COLUMBIA				1.B FE	390,992	120.860	423,010	350,000	385,291		(5,701)		5.000	2.570	JD	1,458	17,500	03/24/2020	06/01/2025		
25476F	TL	2	DISTRICT OF COLUMBIA				1.B FE	3,033,217	125.216	3,167,965	2,530,000	2,906,414		(64,997)		5.000	2.080	JD	10,542	126,500	01/11/2019	06/01/2026		
343136	3P	0	FLORIDA STATE TURNPIKE AUTH			1	1.C FE	2,940,525	111.967	2,799,175	2,500,000	2,628,773		(49,011)		5.000	2.850	JJ	62,500	125,000	01/15/2014	07/01/2023		
412487	DL	1	HARTFORD CNTY MD				1.A FE	4,574,580	107.226	4,112,117	3,835,000	4,001,259		(108,047)		5.000	2.050	JJ	95,875	191,750	06/08/2015	07/01/2022		
49474F	JZ	4	KING COUNTY WAS				1.A FE	3,291,983	118.272	3,282,048	2,775,000	3,278,391		(13,591)		5.000	2.000	JJ	69,375		10/22/2020	07/01/2027		
49474F	SB	7	KING COUNTY WAS				1.A FE	3,904,866	121.245	4,007,147	3,305,000	3,717,785		(86,653)		5.000	2.070	JJ	82,625	165,250	01/15/2019	07/01/2025		
544552	VE	9	LOS ANGELES CALIF HBR DEP			1	1.C FE	3,066,877	102.632	2,899,354	2,825,000	2,866,488		(24,894)		5.000	4.030	FA	58,854	141,250	06/23/2011	08/01/2022		
586145	F4	1	MEMPHIS TN				1.C FE	6,158,439	119.801	6,020,000	5,025,000	5,639,483		(108,245)		5.000	2.490	AO	62,813	251,250	12/14/2015	04/01/2026		
59333N	UB	7	MIAMI - DADE CNTY FL SPL OBLG				1.E FE	1,455,688	108.438	1,355,475	1,250,000	1,323,667		(18,164)		5.000	3.310	AO	15,625	62,500	10/25/2012	10/01/2024		
613340	3Z	9	MONTGOMERY CNTY MD				1.A FE	2,877,613	104.009	2,709,434	2,605,000	2,670,310		(77,041)		5.000	1.950	MN	21,708	130,250	04/06/2018	11/01/2021		
63165N	7P	7	NASSAU CNTY NY				1.F FE	4,516,028	101.097	3,755,754	3,715,000	3,741,653		(105,508)		5.000	2.100	AO	46,438	185,750	02/12/2013	04/01/2021		
64966J	N3	6	NEW YORK, NY				1.C FE	1,151,260	102.779	1,027,790	1,000,000	1,012,805		(21,497)		5.000	2.770	FA	20,833	50,000	01/02/2014	08/01/2021		
64966K	DW	0	NEW YORK N Y				1.C FE	5,685,000	109.857	5,492,850	5,000,000	5,198,022		(72,176)		5.000	3.380	FA	104,167	250,000	06/25/2013	08/01/2023		
64966K	DX	8	NEW YORK N Y				1.C FE	6,356,335	109.835	6,062,892	5,520,000	5,824,873		(78,812)		5.000	3.350	FA	115,000	276,000	06/28/2013	08/01/2024		
64966L	DC	2	NEW YORK N Y				1.C FE	2,878,525	102.779	2,569,475	2,500,000	2,531,856		(53,474)		5.000	2.780	FA	52,083	125,000	12/12/2013	08/01/2021		
64966M	HD	4	NEW YORK, NY				1.C FE	4,433,775	123.398	4,627,425	3,750,000	4,293,002		(40,462)		5.000	3.400	JD	15,625	187,500	05/09/2017	12/01/2031		
735000	QU	8	PORT OAKLAND CALIF REV			1	1.E FE	5,153,889	106.148	5,323,322	5,015,000	5,025,099		(21,281)		5.000	4.530	MN	41,792	250,750	05/13/2014	05/01/2029		
735389	A7	3	PORT SEATTLE WASH REV				1.E FE	3,867,498	101.499	3,638,739	3,585,000	3,617,856		(97,309)		5.000	2.220	MN	29,875	179,250	05/18/2018	05/01/2021		
864813	E4	8	SUFFOLK VA				1.A FE	1,785,036	105.216	1,546,675	1,470,000	1,518,614		(44,012)		5.000	1.900	FA	30,625	73,500	08/05/2014	02/01/2022		
955686	SU	5	WEST SAINT PAUL MN INDEP SCH DIST 197				1.B FE	2,547,145	127.302	2,743,358	2,155,000	2,448,152		(43,983)		5.000	2.570	FA	44,896	107,750	09/13/2018	02/01/2027		
95736U	7R	9	WESTCHESTER CNTY NY			1	1.B FE	2,136,860	122.130	2,442,600	2,000,000	2,124,694		(12,166)		4.000	3.000	JD	3,556	79,333	03/23/2020	12/15/2031		
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations								84,006,975	XXX	81,919,993	72,790,000	77,841,653	0	(1,369,256)	0	0	XXX	XXX	XXX	1,159,379	3,480,083	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions								84,006,975	XXX	81,919,993	72,790,000	77,841,653	0	(1,369,256)	0	0	XXX	XXX	XXX	1,159,379	3,480,083	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
01026C	AC	5	ALABAMA ECONOMIC SET				1.G FE	739,770	105.888	778,277	735,000	738,584		(698)		3.163	3.050	MS	6,845	23,248	04/04/2019	09/15/2025		
010609	FD	2	ALABAMA ST PUB SCH				1.B FE	3,763,820	122.727	3,767,719	3,070,000	3,742,019		(21,801)		5.000	0.420	MN	24,304		10/23/2020	11/01/2025		
010609	FE	0	ALABAMA ST PUB SCH				1.B FE	2,064,038	126.572	2,075,781	1,640,000	2,053,016		(11,022)		5.000	0.600	MN	12,983		10/23/2020	11/01/2026		
010609	FF	7	ALABAMA ST PUB SCH				1.B FE	2,071,426	130.286	2,097,605	1,610,000	2,061,239		(10,188)		5.000	0.780	MN	12,746		10/23/2020	11/01/2027		
010685	LD	5	ALACHUA CNTY FL			1	1.G FE	2,395,640	122.030	2,440,600	2,000,000	2,327,763		(57,030)		5.000	1.800	JD	8,333	110,833	10/21/2019	12/01/2037		
010831	BZ	7	ALAMEDA CNTY CALIF JT PWR			1	1.B FE	657,091	114.383	692,017	605,000	622,241		(5,447)		5.250	4.200	JD	2,647	31,763	09/12/2013	12/01/2025		
01728A	3L	8	ALLEGHENY CNTY PA HO				1.F FE	2,160,384	121.931	2,353,268	1,930,000	2,098,569		(29,068)		5.000	3.180	AO	24,125	96,500	10/30/2018	04/01/2026		
01728R	MP	1	ALLEGHENY CNTY PA HGR EDU BLDG AUTH				1.D FE	3,104,225	127.419	3,185,475	2,500,000	2,949,997		(46,137)		5.000	2.640	FA	52,083	125,000	06/15/2017	08/01/2029		
02765U	GA	6	AMERICAN MUNI PWR-OHIO INC OH REV				1.F FE	5,617,900	113.304	5,665,200	5,000,000	5,456,723		(66,204)		5.000	3.330	FA	94,444	250,000	06/28/2018	02/15/2027		
02765U	LS	1	AMERICAN MUN PWR OHI				1.F FE	1,966,444	105.232	1,831,037	1,740,000	1,791,326		(44,651)		5.000	2.320	FA	32,867	87,000	12/06/2016	02/15/2022		
040649	MB	8	ARIZONA ST TRANSN BR				1.B FE	3,569,157	111.914	3,536,482	3,160,000	3,378,851		(84,331)		5.000	2.140	JJ	79,000	158,000	09/13/2018	07/01/2023		
04109F	BB	3	ARKANSAS ST DEV FIN AUTH HOSP REV				2.A FE	3,120,339	114.897	3,148,178	2,740,000	2,933,036		(34,158)		5.000	3.470	FA	57,083	137,000	12/17/2014	02/01/2026		
041431	UR	6	ARLINGTON CNTY VA				1.A FE	3,964,800	133.229	3,996,870	3,000,000	3,943,276		(21,524)		5.000	0.730	FA	26,667		10/09/2020	08/01/2026		
041826	2R	8	ARLINGTON TX INDEP SCH DIST				1.A FE	1,611,899	123.579	1,699,211	1,375,000	1,537,182		(29,301)		5.000	2.530	FA	25,972	68,750	05/23/2018	02/15/2026		

E10.4

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04780M	PB	9	ATLANTA GA ARPT REV.....				1.D FE.....	3,665,690	100.000	3,500,000	3,500,000	3,511,159		(10,655)			5.000	4.670	JJ.....	87,500	175,000	07/21/2011.	01/01/2022.
04780N	HZ	3	ATLANTA GA DEV AUTH.....				1.E FE.....	1,755,825	113.769	1,706,535	1,500,000	1,637,666		(22,572)			5.000	3.160	JJ.....	37,500	75,000	05/11/2015.	07/01/2026.
048506	BX	6	ATLANTIC CNTY NJ IMPT AUTH.....				1.C FE.....	2,703,474	113.639	2,562,559	2,255,000	2,473,672		(56,625)			5.000	2.230	MS.....	37,583	112,750	10/13/2016.	09/01/2024.
091096	LF	2	BIRMINGHAM ALA WTRWKS BRD WWTR REVENUE.....				1.D FE.....	1,787,170	126.246	1,767,444	1,400,000	1,652,158		(32,961)			5.000	2.200	JJ.....	35,000	70,000	08/24/2016.	01/01/2028.
09182R	BE	0	BLACK BELT ENERGY GA.....			1	1.F FE.....	2,055,320	117.535	2,350,700	2,000,000	2,050,110		(5,210)			4.000	3.540	AO.....	20,000	45,556	04/01/2020.	10/01/2049.
101547	WR	4	BOULDER VLY CO CH DIST #RE-2 BOULDER.....				1.B FE.....	1,567,248	137.603	1,651,236	1,200,000	1,496,238		(39,335)			6.000	2.140	JD.....	6,000	72,000	02/14/2019.	12/01/2027.
101547	WV	5	BOULDER VALLEY COLO.....			1	1.B FE.....	1,287,818	136.068	1,285,843	945,000	1,284,781		(3,037)			5.250	0.820	JD.....	4,134		12/03/2020.	12/01/2031.
113152	F5	6	BROOKHAVEN N Y.....			1	1.A FE.....	5,308,995	121.390	5,365,438	4,420,000	5,286,713		(22,281)			4.000	0.680	JJ.....	27,993		10/22/2020.	01/15/2028.
114894	XJ	2	BROWARD CLNTY FL ARPT SYS REVENUE.....				1.F FE.....	1,824,420	123.739	1,856,085	1,500,000	1,749,465		(24,789)			5.000	2.830	AO.....	18,750	75,000	11/08/2017.	10/01/2029.
115065	B6	0	BROWARD CNTY FLA SCH.....				1.E FE.....	10,085,280	129.202	10,336,160	8,000,000	9,769,522		(218,189)			5.000	1.830	JJ.....	200,000	381,111	07/10/2019.	07/01/2028.
118217	CL	0	BUCKEYE OHIO TOB SET.....				1.G FE.....	2,666,700	136.503	2,730,060	2,000,000	2,616,587		(50,113)			5.000	1.480	JD.....	8,333	74,167	02/26/2020.	06/01/2030.
118217	CM	8	BUCKEYE OHIO TOB SET.....			1	1.G FE.....	2,644,380	135.635	2,712,700	2,000,000	2,596,172		(48,208)			5.000	1.580	JD.....	8,333	74,167	02/26/2020.	06/01/2031.
13017H	AJ	5	CALIFORNIA EARTHQUAK.....				1.F FE.....	140,000	100.316	140,442	140,000	140,000					1.327	1.320	JJ.....	191		11/13/2020.	07/01/2022.
13032U	NB	0	CALIFORNIA ST HLTH FAC FING AUTH REVENU.....				2.B FE.....	1,982,028	119.763	2,137,770	1,785,000	1,953,885		(8,269)			5.000	4.130	FA.....	50,823	89,250	05/17/2017.	08/15/2035.
13032U	NM	6	CALIFORNIA ST HLTH FAC FING AUTH REVENU.....				1.E FE.....	1,594,931	128.673	1,672,749	1,300,000	1,521,721		(21,717)			5.000	2.810	MN.....	8,306	65,000	06/22/2017.	11/15/2029.
13063B	FS	6	CALIFORNIA ST.....				1.C FE.....	218,231	104.130	208,260	200,000	207,000		(5,780)			6.650	3.550	MS.....	4,433	13,300	01/07/2019.	03/01/2022.
13063D	VT	2	CALIFORNIA ST.....			1	1.C FE.....	9,145,932	139.159	9,400,190	6,755,000	9,077,023		(68,909)			5.000	1.270	MN.....	105,078		09/03/2020.	11/01/2031.
13068L	G9	0	CALIFORNIA ST PUB WK.....				1.D FE.....	1,218,809	122.186	1,282,953	1,050,000	1,197,148		(21,660)			5.000	1.900	AO.....	13,125	26,250	04/03/2020.	10/01/2025.
13068L	M8	5	CALIFORNIA ST PUBLIC WKS BRD LEASE REV.....			1	1.D FE.....	2,229,075	117.207	2,308,978	1,970,000	2,137,897		(43,156)			5.000	2.550	MS.....	32,833	98,500	11/07/2018.	09/01/2024.
13077D	ML	3	CALIFORNIA ST UNIV R.....				1.D FE.....	1,400,000	100.217	1,403,038	1,400,000	1,400,000					0.885	0.880	MN.....	3,579		08/27/2020.	11/01/2025.
13080S	XX	7	CALIFORNIA STATEWIDE.....				1.D FE.....	1,282,206	135.438	1,286,661	950,000	1,281,640		(566)			5.000	2.960	AO.....	11,875		12/08/2020.	04/01/2045.
13281N	YP	1	CAMDEN CNTY N J IMPT.....			1	1.F FE.....	5,140,791	132.598	5,158,062	3,890,000	5,091,213		(49,578)			5.000	1.500	JJ.....	82,122		07/16/2020.	07/01/2032.
153476	CQ	7	CENTRL FL EXPRSSWAY AUTH FL.....				1.E FE.....	1,526,013	126.706	1,583,825	1,250,000	1,462,009		(21,860)			5.000	2.740	JJ.....	31,250	62,500	12/06/2017.	07/01/2029.
158843	XA	5	CHANDLER ARIZ.....				1.A FE.....	777,277	129.325	840,613	650,000	764,834		(12,443)			5.000	2.080	JJ.....	16,250	16,250	03/25/2020.	07/01/2027.
158862	BZ	4	CHANDLER ARIZ INDL D.....			1	1.E FE.....	3,703,816	115.054	3,721,997	3,235,000	3,590,702		(100,159)			5.000	1.680	JD.....	13,479	161,750	11/14/2019.	06/01/2049.
160070	DD	7	CHARLESTON CNTY S C ARPT.....			1	1.F FE.....	1,698,918	109.688	1,919,540	1,750,000	1,705,662		1,118			5.500	5.710	JJ.....	48,125	96,250	08/23/2013.	07/01/2041.
167560	ST	9	CHICAGO IL MET WTR RECLAMATION DIST.....				1.C FE.....	3,721,470	117.344	3,520,320	3,000,000	3,350,551		(85,446)			5.000	1.890	JD.....	12,500	150,000	06/08/2016.	12/01/2024.
167560	SW	2	CHICAGO IL MET WTR RECLAMATION DIST.....				1.C FE.....	4,565,138	125.425	4,703,438	3,750,000	4,324,954		(75,054)			5.000	2.560	JD.....	15,625	187,500	09/13/2017.	12/01/2027.
167593	JQ	6	CHICAGO ILL O HARE INTL A.....				1.F FE.....	1,400,431	104.750	1,298,900	1,240,000	1,280,396		(19,227)			5.000	3.300	JJ.....	31,000	62,000	02/18/2014.	01/01/2023.
167593	LV	2	CHICAGO ILL O HARE INTL A.....				2.B FE.....	5,688,592	103.436	5,378,672	5,200,000	5,267,106		(64,550)			5.250	3.920	JJ.....	136,500	273,000	08/07/2013.	01/01/2022.
167593	MK	5	CHICAGO ILL O HARE INTL A.....				1.F FE.....	3,100,812	104.576	2,839,238	2,715,000	2,770,497		(53,916)			5.000	2.910	JJ.....	67,875	135,750	05/20/2014.	01/01/2022.
167593	QF	2	CHICAGO IL O'HARE INTERNATIONAL ARPT RE.....				1.F FE.....	4,739,743	116.456	4,972,671	4,270,000	4,584,647		(72,923)			5.000	3.030	JJ.....	106,750	213,500	10/30/2018.	01/01/2025.
167593	QG	0	CHICAGO IL O'HARE INTL ARPT REV.....				1.F FE.....	6,796,204	116.379	6,953,645	5,975,000	6,412,193		(78,946)			5.000	3.390	JJ.....	149,375	298,750	10/09/2015.	01/01/2026.
167615	TK	9	CHICAGO ILL PK DIST.....				1.D FE.....	3,572,303	110.353	3,426,461	3,105,000	3,330,032		(40,617)			5.000	3.410	JJ.....	77,625	155,250	06/05/2014.	01/01/2026.
167727	ZM	1	CHICAGO ILL WST TRANS REV.....			1	1.F FE.....	11,765,200	122.406	12,240,600	10,000,000	11,414,823		(216,352)			5.000	2.450	JJ.....	250,000	500,000	05/09/2019.	01/01/2029.
179090	KD	6	CLACKAMAS CNTY OR SCH DIST.....				1.B FE.....	2,614,819	117.040	2,621,696	2,240,000	2,455,913		(60,075)			5.250	2.300	JD.....	9,800	117,600	04/20/2018.	06/01/2024.
181059	TC	0	CLARK CNTY NV SCH DIST.....			1	1.E FE.....	3,774,854	120.606	3,955,877	3,280,000	3,614,899		(62,204)			5.000	2.780	JD.....	7,289	164,000	05/12/2018.	06/15/2026.
181059	TE	6	CLARK CNTY NEV SCH DIST.....				1.E FE.....	6,308,154	119.852	6,442,045	5,375,000	6,021,048		(75,676)			5.000	3.170	JD.....	11,944	268,750	01/05/2017.	06/15/2028.
181234	Q8	1	CLARK CNTY WASH SCH.....				1.A FE.....	5,100,617	118.282	5,086,126	4,300,000	5,077,070		(23,547)			5.000	0.350	JD.....	25,681		11/10/2020.	12/01/2024.
181685	HZ	4	CLARKE CNTY GA HOSP AUTH.....				1.E FE.....	1,846,395	123.761	1,856,415	1,500,000	1,707,236		(34,946)			5.000	2.310	JJ.....	37,500	75,000	10/28/2016.	07/01/2026.

E10.5

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
181685	JA	7	CLARKE CNTY GA HOSP AUTH.....			1	1.E FE.....	3,036,400	123.754	3,093,850	2,500,000	2,821,951	(53,989)			5.000	2.480	JJ.....	62,500	125,000	10/28/2016	07/01/2027	
184540	6R	8	CLEAR CREEK TX INDEP SCH DIST MUNICIPAL.....				1.A FE.....	1,947,154	114.807	1,888,575	1,645,000	1,785,820	(43,158)			5.000	2.150	FA.....	31,072	82,250	02/23/2017	02/15/2024	
187145	CS	4	CLIFTON TX HGR EDU FIN CORP REV.....				1.A FE.....	1,190,430	116.607	1,166,070	1,000,000	1,099,145	(15,928)			5.000	3.060	FA.....	18,889	50,000	09/19/2014	08/15/2026	
190813	RR	8	COBB CNTY GA KENNEST.....			1	1.F FE.....	324,918	133.337	333,343	250,000	322,807	(2,110)			5.000	1.600	AO.....	3,125	1,910	09/16/2020	04/01/2031	
196474	5K	2	COLORADO ST HLTH FACS AUTH REVENUE.....			5	1.C FE.....	7,516,729	126.386	8,139,258	6,440,000	7,397,242	(43,503)			5.000	3.740	MN.....	41,144	322,000	10/02/2018	11/15/2036	
19648F	KE	3	COLORADO ST HLTH FACS AUTH REVENUE.....				2.A FE.....	2,492,840	127.682	2,553,640	2,000,000	2,423,292	(51,255)			5.000	1.980	FA.....	41,667	94,444	08/08/2019	08/01/2028	
19648F	KS	2	COLORADO ST HLTH FACS AUTH REVENUE.....			1	2.A FE.....	4,575,534	122.618	4,690,139	3,825,000	4,556,044	(19,490)			5.000	2.510	FA.....	79,688		10/28/2020	08/01/2044	
19648F	LE	2	COLORADO ST HLTH FACS AUTH REVENUE.....				1.D FE.....	3,066,891	131.525	3,090,838	2,350,000	2,975,864	(73,233)			5.000	1.460	JJ.....	58,750	87,472	08/21/2019	01/01/2029	
19668Q	JP	1	COLORADO ST BLDG EXC.....				1.D FE.....	971,573	123.618	1,026,029	830,000	931,104	(17,978)			5.000	2.490	MS.....	12,219	41,500	08/08/2018	03/15/2026	
19668Q	KG	9	COLORADO ST BLDG EXC.....			1	1.D FE.....	2,771,048	128.518	3,116,562	2,425,000	2,698,921	(33,265)			5.000	3.230	MS.....	35,701	121,250	10/11/2018	03/15/2031	
196711	PZ	2	COLORADO ST COPS.....				1.D FE.....	500,000	106.485	532,425	500,000	500,000				3.107	3.100	MS.....	5,178	15,535	03/15/2018	09/01/2023	
20282E	AK	2	COMMONWEALTH FING ASUTH PA.....				1.E FE.....	2,807,525	128.204	3,205,100	2,500,000	2,740,814	(24,030)			5.000	3.650	JD.....	10,417	125,000	02/14/2018	06/01/2029	
20772J	A5	1	CONNECTICUT ST.....			1	1.E FE.....	2,872,454	117.324	2,850,973	2,430,000	2,770,005	(77,658)			5.000	1.550	MS.....	35,775	121,500	09/04/2019	03/15/2029	
20772J	Y9	7	CONNECTICUT ST.....				1.E FE.....	1,654,340	119.739	1,718,255	1,435,000	1,555,435	(25,456)			5.000	2.940	MN.....	9,168	71,750	12/06/2016	05/15/2025	
207758	A3	7	CONNECTICUT ST SPL TAX.....			1	1.E FE.....	1,654,822	130.894	1,721,256	1,315,000	1,648,064	(6,758)			5.000	2.010	MN.....	10,958	27,761	10/16/2020	05/01/2038	
207758	SD	6	CONNECTICUT ST SPL TAX.....			1	1.E FE.....	6,039,000	116.293	5,814,650	5,000,000	5,540,227	(86,480)			5.000	2.910	MS.....	83,333	250,000	10/02/2014	09/01/2026	
207758	SS	3	CONNECTICUT ST SPL TAX.....				1.E FE.....	3,023,625	107.877	2,696,925	2,500,000	2,618,066	(68,915)			5.000	2.100	MS.....	41,667	125,000	10/07/2014	09/01/2022	
207758	TY	9	CONNECTICUT ST SPL TAX.....				1.E FE.....	3,030,200	120.264	3,006,600	2,500,000	2,793,401	(48,038)			5.000	2.720	FA.....	52,083	125,000	10/05/2015	08/01/2026	
207758	VB	6	CONNECTICUT ST SPL TAX.....				1.E FE.....	3,505,380	116.392	3,491,760	3,000,000	3,483,467	(21,913)			5.000	0.460	FA.....	62,500		11/02/2020	08/01/2024	
207758	YE	7	CONNECTICUT ST SPL TAX.....			1	1.E FE.....	2,233,820	129.896	2,597,920	2,000,000	2,189,203	(20,832)			5.000	3.590	AO.....	25,000	100,000	10/17/2018	10/01/2030	
207758	ZN	6	CONNECTICUT ST SPL TAX.....				1.E FE.....	2,092,289	126.926	2,202,166	1,735,000	2,063,559	(28,730)			5.000	1.820	MN.....	14,458	36,628	05/20/2020	05/01/2027	
20775H	BP	7	CONNECTICUT ST HSG F.....				1.A FE.....	1,332,177	126.936	1,332,828	1,050,000	1,321,370	(10,807)			5.000	1.830	MN.....	6,708	13,417	07/29/2020	11/15/2029	
20775Y	AR	7	CONNECTICUT ST REVOL.....			1	1.A FE.....	3,286,454	110.065	3,268,931	2,970,000	3,227,725	(26,513)			5.000	3.750	MS.....	49,500	148,500	09/20/2018	03/01/2029	
20775Y	EN	2	CONNECTICUT ST REVOL.....				1.A FE.....	1,923,405	131.402	1,971,030	1,500,000	1,889,417	(33,988)			5.000	1.170	FA.....	31,250	37,500	05/07/2020	02/01/2028	
220245	H3	1	CORPUS CHRISTI TEX U.....				1.D FE.....	1,457,049	134.005	1,474,055	1,100,000	1,440,356	(16,693)			5.000	1.180	JJ.....	25,361		07/01/2020	07/15/2029	
235036	5F	3	DALLAS FORT WORTH TX.....				1.E FE.....	3,518,519	136.057	3,578,299	2,630,000	3,485,452	(33,067)			5.000	1.440	MN.....	23,013	31,779	07/15/2020	11/01/2030	
235825	AE	6	DANA HOLDINGS CORP.....			1	3.C FE.....	456,681	102.187	454,732	445,000	453,781	(1,724)			5.500	4.940	JD.....	1,088	24,475	06/27/2019	12/15/2024	
246343	HZ	3	DELAWARE RIV JT TOLL.....			1	1.F FE.....	800,835	107.002	775,765	725,000	772,426	(18,226)			5.000	2.290	JJ.....	18,125	36,250	06/06/2019	07/01/2023	
246352	HL	5	DELAWARE RIV PORT AU.....				1.E FE.....	2,000,652	122.156	2,101,083	1,720,000	1,924,354	(37,957)			5.000	2.460	JJ.....	43,000	86,000	12/12/2018	01/01/2026	
246388	UF	7	DELAWARE ST HEALTH.....			1	1.C FE.....	2,228,511	130.368	2,366,179	1,815,000	2,201,358	(27,153)			5.000	2.300	AO.....	22,688	45,375	04/23/2020	10/01/2038	
246388	UK	6	DELAWARE ST HEALTH.....			1	1.C FE.....	2,348,420	117.092	2,341,840	2,000,000	2,347,608	(812)			4.000	1.840	AO.....	20,000		12/21/2020	10/01/2049	
246579	KZ	8	DELAWARE VALLEY PA.....			1,5	1.E FE.....	10,750,000	99.798	10,728,285	10,750,000	10,750,000				1.950	1.950	MON.....	30,414	115,586	06/15/2018	09/01/2048	
248775	6U	7	DENTON CNTY TEX.....			1	1.A FE.....	3,268,328	122.764	3,437,392	2,800,000	3,208,955	(49,990)			4.000	1.910	JJ.....	51,644	84,000	10/03/2019	07/15/2031	
249164	NP	5	DENVER CITY & CNTY CO.....				1.A FE.....	2,957,075	102.796	2,826,890	2,750,000	2,795,161	(76,169)			5.000	2.150	FA.....	57,292	137,500	11/05/2018	08/01/2021	
249182	HD	1	DENVER COLO CITY & CNTY.....				1.F FE.....	4,694,528	112.813	4,879,162	4,325,000	4,471,582	(34,110)			5.250	4.290	MN.....	29,014	227,063	07/11/2013	11/15/2024	
249182	JW	7	DENVER CITY & CNTY CO ARPT REVENUE.....				1.E FE.....	338,144	117.570	335,075	285,000	312,127	(6,607)			5.000	2.410	MN.....	1,821	14,250	11/18/2016	11/15/2024	
249182	KQ	8	DENVER CITY & CNTY CO ARPT REVENUE.....				1.E FE.....	1,481,163	123.717	1,546,463	1,250,000	1,434,693	(15,646)			5.000	3.230	MN.....	7,986	62,500	11/30/2017	11/15/2030	
249182	KZ	8	DENVER CITY & CNTY CO ARPT REVENUE.....				1.F FE.....	2,510,488	123.528	2,692,910	2,180,000	2,424,579	(37,351)			5.000	2.920	JD.....	9,083	109,000	08/15/2018	12/01/2026	
249182	LB	0	DENVER CITY & CNTY CO ARPT REVENUE.....				1.F FE.....	10,162,567	128.466	11,189,389	8,710,000	9,869,647	(127,460)			5.000	3.090	JD.....	36,292	435,500	08/15/2018	12/01/2028	

E10.6

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	For rei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25477G	RM	9	DIST OF COLUMBIA INCOME TAX SECURED REV.....			1	1.B FE.....	2,147,078	136.339	2,508,638	1,840,000	2,126,569		(20,509)		5.000	3.040	MS.....	30,667	43,444	03/24/2020.	03/01/2032.	
25483V	UP	7	DISTRICT OF COLUMBIA HOSP.....			1	1.G FE.....	2,911,243	119.034	3,112,739	2,615,000	2,885,471		(13,193)		5.000	3.450	AO.....	32,688	88,500	12/03/2020.	10/01/2043.	
26822L	MP	6	E 470 PUB HWY AUTH C.....			1	1.F FE.....	1,140,264	128.038	1,152,342	900,000	1,123,053		(17,211)		5.000	1.120	MS.....	24,125		06/11/2020.	09/01/2027.	
270618	EG	2	EAST BATON ROUGE LA.....			1	1.D FE.....	1,210,370	119.323	1,193,230	1,000,000	1,104,219		(18,834)		5.000	2.780	FA.....	20,833	50,000	12/10/2014.	02/01/2026.	
283822	GH	1	EL PASO TEX WTR & SW.....			1	1.B FE.....	1,223,400	114.607	1,146,070	1,000,000	1,082,608		(24,883)		5.000	2.280	MS.....	16,667	50,000	12/05/2014.	03/01/2024.	
31222T	AT	0	FAYETTE CNTY GA HOSP.....			1	1.E FE.....	1,990,142	113.429	1,973,665	1,740,000	1,922,268		(59,056)		5.000	1.420	JJ.....	43,500	56,550	10/17/2019.	07/01/2054.	
3140QB	LE	6	FNMA PASSTHRU CA3924.....			1	1.C FE.....	4,108,656	105.600	4,120,512	3,901,973	4,085,460		(112,971)		3.500	1.610	MON.....	22,210	79,665	03/26/2020.	07/25/2049.	
34073T	EZ	6	FLORIDA ST HGR EDUCNTL FACCS FIN.....			1	1.G FE.....	1,088,870	105.884	1,058,840	1,000,000	1,013,158		(10,087)		5.000	3.910	AO.....	12,500	50,000	04/05/2012.	04/01/2022.	
34073T	GA	9	FLORIDA ST HGR EDUCNTL FACS FINAN AUT.....			1	1.G FE.....	2,332,901	119.534	2,277,123	1,905,000	2,144,855		(42,344)		5.000	2.430	AO.....	23,813	95,250	04/13/2016.	04/01/2027.	
341422	XX	6	FLORIDA ST BRD OF EDU PUBLIC EDU.....			1	1.A FE.....	3,844,800	113.946	3,418,380	3,000,000	3,275,736		(110,142)		6.000	2.080	JD.....	15,000	180,000	07/31/2015.	06/01/2023.	
34153Q	LM	6	FLORIDA ST BRD OF EDU PUBLIC EDU.....			1	1.A FE.....	2,546,318	120.505	2,819,817	2,340,000	2,496,771		(21,970)		4.000	2.850	JD.....	7,800	93,600	09/12/2018.	06/01/2030.	
342816	P2	5	FLORIDA ST MUN PWR.....			1	1.F FE.....	2,914,135	128.311	3,220,606	2,510,000	2,826,062		(41,773)		5.000	2.930	AO.....	31,375	125,500	11/07/2018.	10/01/2027.	
368497	JU	8	GEISINGER AUTH PA HE.....			1	1.E FE.....	1,008,882	126.828	1,020,965	805,000	1,007,226		(1,656)		5.000	2.010	AO.....	10,063		11/30/2020.	04/01/2050.	
37358M	EK	3	GEORGIA ST RD & TWY.....			1	1.E FE.....	758,083	131.719	763,970	580,000	757,500		(583)		5.000	0.750	JD.....	725		12/10/2020.	06/01/2028.	
37970P	GH	9	GLOUCESTER CNTY N J.....			1	1.F FE.....	3,817,539	117.162	3,866,346	3,300,000	3,583,162		(46,255)		5.000	3.280	JJ.....	82,500	165,000	07/17/2015.	07/01/2026.	
387460	QL	5	GRANITE UT SCH DIST.....			1	1.A FE.....	1,323,070	132.143	1,321,430	1,000,000	1,322,833		(237)		5.000	0.550	JD.....	4,167		12/29/2020.	06/01/2028.	
387874	YV	6	GRANT CNTY WASH PUB.....			1	1.C FE.....	2,665,750	106.647	2,666,175	2,500,000	2,654,859		(10,891)		2.000	0.650	JJ.....	16,667		08/19/2020.	01/01/2044.	
39081H	AB	8	GREAT LAKES MI AUTH SEWAGE DISPOSAL SYS.....			1	1.E FE.....	5,658,851	119.956	5,583,952	4,655,000	5,199,773		(113,788)		5.000	2.250	JJ.....	116,375	232,750	10/14/2016.	07/01/2025.	
392274	K6	2	GTR ORALNDO FL AVIATION AUTH ARPT FACS.....			1	1.E FE.....	1,196,560	107.708	1,077,080	1,000,000	1,057,342		(32,039)		5.000	1.660	AO.....	12,500	50,000	06/24/2016.	10/01/2022.	
396649	EK	7	GREENVILLE TN HLTH & EDUCNTL FACS BRD H.....			1	1.G FE.....	987,670	124.254	1,062,372	855,000	953,667		(13,539)		5.000	3.030	JJ.....	21,375	42,750	05/10/2018.	07/01/2027.	
407272	Y5	6	HAMILTON CNTY OHIO.....			1	1.D FE.....	8,195,193	127.965	8,394,504	6,560,000	8,154,727		(40,466)		5.000	1.160	FA.....	123,911	17,062	12/09/2020.	08/15/2027.	
407287	ME	8	HAMILTON CNTY OHIO.....			1	1.E FE.....	2,456,960	122.881	2,457,620	2,000,000	2,452,014		(4,946)		5.000	1.050	JD.....	8,333		12/03/2020.	12/01/2030.	
409328	AB	7	HAMPTON RDS TRANSN.....			1	1.C FE.....	543,322	132.684	550,639	415,000	540,219		(3,103)		5.000	0.840	JJ.....	3,977		10/07/2020.	07/01/2028.	
40934T	AE	3	HAMPTON RDS VA TRANS.....			1	1.C FE.....	3,268,342	129.735	3,450,951	2,660,000	3,213,571		(54,771)		5.000	1.820	JJ.....	66,500	66,500	04/03/2020.	07/01/2029.	
412487	JG	6	HARFORD CNTY MD.....			1	1.A FE.....	4,607,933	136.438	4,618,426	3,385,000	4,604,064		(3,869)		5.000	0.640	JJ.....	84,625		12/21/2020.	07/01/2029.	
414009	GW	4	HARRIS CNTY TEX CULTURAL.....			1	1.E FE.....	1,211,200	104.042	1,040,420	1,000,000	1,024,345		(25,994)		5.000	2.290	JD.....	4,167	50,000	03/22/2013.	12/01/2021.	
414009	GX	2	HARRIS CNTY TEX CULTURAL.....			1	1.E FE.....	1,209,800	108.503	1,085,030	1,000,000	1,045,734		(23,003)		5.000	2.530	JD.....	4,167	50,000	03/22/2013.	12/01/2022.	
414018	5C	1	HARRIS CNTY TEX FLOOD CTL.....			1	1.A FE.....	5,481,405	117.922	5,306,490	4,500,000	4,948,770		(87,312)		5.000	2.740	AO.....	56,250	225,000	05/09/2014.	10/01/2025.	
414018	7Q	8	HARRIS CNTY TEX FLOOD CTL.....			1	1.A FE.....	731,231	133.437	733,904	550,000	725,665		(5,565)		5.000	0.750	AO.....	6,875		09/18/2020.	10/01/2028.	
41423P	BQ	9	HARRIS CNTY TEX TOLL.....			1	1.C FE.....	2,071,796	137.705	2,079,346	1,510,000	2,071,796				5.000	0.940	FA.....			12/16/2020.	08/15/2031.	
419792	VV	5	HAWAII ST.....			1	1.C FE.....	1,040,659	109.649	1,041,666	950,000	1,016,630		(24,028)		5.000	1.430	JJ.....	23,750	23,750	04/03/2020.	01/01/2023.	
423725	PP	9	HEMPFIELD PA AREA SCH DIST WESTMORELAND.....			1	1.C FE.....	999,037	119.097	1,000,415	840,000	998,935		(103)		5.000	0.450	MS.....	12,367		12/30/2020.	03/15/2025.	
425507	JP	6	HENNEPIN CNTY MINN.....			1	1.A FE.....	2,928,031	137.632	2,972,851	2,160,000	2,912,717		(15,314)		5.000	0.920	JD.....	9,000	20,100	10/22/2020.	12/01/2029.	
425538	CU	7	HENNEPIN CNTY MN SALES TAX REV.....			1	1.A FE.....	2,841,925	113.770	2,810,119	2,470,000	2,679,926		(68,297)		5.000	2.020	JD.....	5,489	123,500	06/20/2019.	12/15/2023.	
442348	6T	0	HOUSTON TEX ARPT SYS.....			1	1.F FE.....	2,731,675	107.148	2,678,700	2,500,000	2,685,361		(24,791)		5.000	3.700	JJ.....	62,500	125,000	02/04/2019.	07/01/2027.	
442368	LK	0	HOUSTON TX CMNTY CLG REVENUE.....			1	1.D FE.....	1,195,919	106.215	1,088,704	1,025,000	1,059,786		(26,303)		5.000	2.310	AO.....	10,819	51,250	06/26/2015.	04/15/2022.	
445047	CQ	4	HUMBLE TX INDEP SCH DIST.....			1	1.A FE.....	3,447,587	110.431	3,130,719	2,835,000	3,018,760		(83,811)		5.250	2.110	FA.....	56,228	148,838	08/19/2015.	02/15/2023.	
45203H	4P	4	ILLINOIS ST FIN AUTH REVENUE.....			1	1.G FE.....	987,129	103.667	896,720	865,000	883,523		(20,763)		5.000	2.500	MN.....	5,526	43,250	09/17/2015.	11/15/2021.	
45203H	N6	5	ILLINOIS ST FIN AUTH REVENUE.....			1	1.E FE.....	3,017,200	118.316	2,957,900	2,500,000	2,780,302		(43,180)		5.000	2.900	MN.....	15,972	125,000	01/16/2015.	11/15/2026.	
45203H	Z6	2	ILLINOIS ST FIN AUTH REVENUE.....			1	1.B FE.....	2,957,625	122.214	3,055,350	2,500,000	2,835,721		(64,149)		5.000	2.110	JD.....	10,417	125,000	01/28/2019.	12/01/2026.	

E10.7

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45204E	YU 6 ILLINOIS ST FIN AUTH REVENUE.....				1.E FE.....	1,252,999	124.109	1,334,172	1,075,000	1,202,941		(15,694)		5.000	3.130	MS.....	17,917	53,750	08/31/2017.	03/01/2028.	
452227	MY 4 ILLINOIS ST SALES TAX REVENUE.....				1.C FE.....	5,123,020	118.640	5,457,440	4,600,000	4,987,225		(63,782)		5.000	3.300	JD.....	38,333	230,000	10/16/2018.	06/15/2026.	
45470R	CR 5 INDIANA FIN AUTH HWY.....				1.B FE.....	3,157,990	113.936	3,133,240	2,750,000	2,978,511		(75,279)		5.000	2.050	JD.....	11,458	137,500	07/26/2018.	12/01/2023.	
45470R	CT 1 INDIANA FIN AUTH HWY.....				1.B FE.....	2,357,120	122.945	2,458,900	2,000,000	2,241,758		(45,826)		5.000	2.380	JD.....	8,333	100,000	06/07/2018.	12/01/2025.	
45470Y	EX 5 INDIANA FIN AUTH HEA.....				1.C FE.....	1,837,093	107.130	1,922,984	1,795,000	1,836,045		(693)		2.250	2.160	JD.....	3,366	40,388	06/19/2019.	12/01/2058.	
45506D	7S 8 INDIANA ST FIN AUTH.....				1.B FE.....	1,340,000	106.910	1,432,594	1,340,000	1,340,000				2.432	2.430	JJ.....	16,294	15,570	12/06/2019.	07/01/2026.	
45528U	LV 1 INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND.....				1.F FE.....	3,767,908	112.316	3,661,502	3,260,000	3,478,362		(50,390)		5.000	3.200	JJ.....	81,500	163,000	09/17/2014.	01/01/2025.	
45528U	XD 8 INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND.....				1.C FE.....	1,156,900	118.491	1,184,910	1,000,000	1,097,398		(22,914)		5.000	2.430	JJ.....	25,000	50,000	05/07/2018.	01/01/2025.	
45528U	ZJ 3 INDIANAPOLIS IND LOC.....			1	1.B FE.....	2,321,363	124.640	2,368,160	1,900,000	2,313,953		(7,410)		5.000	2.060	FA.....	39,583		11/02/2020.	02/01/2049.	
455412	BG 0 INDIANAPOLIS IND WTR.....				1.D FE.....	2,968,052	125.545	3,006,803	2,395,000	2,908,070		(59,982)		5.000	1.140	AO.....	29,938	59,875	04/20/2020.	10/01/2026.	
46246K	7P 1 IOWA FIN AUTH REV.....			1	1.A FE.....	1,909,440	136.781	2,051,715	1,500,000	1,883,184		(26,256)		5.000	2.050	FA.....	31,250	32,083	04/06/2020.	08/01/2034.	
46246K	Z7 0 IOWA FIN AUTH REV.....				1.A FE.....	2,599,164	112.362	2,589,944	2,305,000	2,466,194		(60,001)		5.000	2.200	FA.....	48,021	115,250	10/02/2018.	08/01/2023.	
46615S	BA 5 JEA FL WTR & SWR REVENUE.....				1.C FE.....	2,320,233	115.023	2,248,700	1,955,000	2,187,380		(45,741)		5.000	2.340	AO.....	24,438	97,750	01/09/2018.	10/01/2025.	
469487	JU 7 JACKSONVILLE FL SPL REVENUE.....				1.D FE.....	2,896,450	116.455	2,911,375	2,500,000	2,738,360		(30,920)		5.000	3.400	AO.....	31,250	125,000	06/23/2015.	10/01/2027.	
472628	QW 9 JEFFERSON CNTY.....			1	1.D FE.....	3,575,610	125.388	3,761,640	3,000,000	3,458,391		(67,880)		5.000	2.340	MS.....	44,167	150,000	04/02/2019.	09/15/2028.	
480772	RH 7 JORDAN UT SCH DIST.....				1.A FE.....	2,999,910	121.188	3,102,413	2,560,000	2,845,344		(60,065)		5.000	2.350	JD.....	5,689	128,000	05/16/2018.	06/15/2025.	
484890	KN 7 KANSAS CITY MO ARPT REV.....				1.G FE.....	10,879,282	103.082	10,076,266	9,775,000	9,877,656		(149,945)		5.000	3.390	MS.....	162,917	488,750	07/24/2013.	09/01/2021.	
486063	VG 2 KATY TEX INDPT SCH D.....				1.A FE.....	2,359,736	119.360	2,452,848	2,055,000	2,262,635		(47,361)		5.000	2.410	FA.....	38,817	102,750	11/29/2018.	02/15/2025.	
49118N	ER 2 KENTUCKY ASSET / LIABILIT.....				1.E FE.....	3,073,491	116.667	3,150,009	2,700,000	2,891,102		(29,891)		5.000	3.600	MS.....	45,000	135,000	03/31/2014.	09/01/2026.	
495224	2G 1 KING CNTY WA SCH DIST #1 SEATTLE.....				1.B FE.....	357,222	118.625	361,806	305,000	336,262		(7,553)		5.000	2.250	JD.....	1,271	15,250	02/28/2018.	12/01/2024.	
495260	M5 7 KING CNTY WASH SCH D.....				1.B FE.....	4,579,117	116.866	4,639,586	3,970,000	4,539,269		(39,849)		3.000	0.860	JD.....	9,925	60,543	06/30/2020.	12/01/2027.	
514045	M6 7 LANCASTER CNTY PA HOSP AUTH.....				1.D FE.....	2,408,025	125.704	2,438,658	1,940,000	2,208,089		(44,092)		5.000	2.360	FA.....	36,644	97,000	03/18/2016.	08/15/2026.	
523510	ES 0 LEE CNTY FL SOL WST SYS REVENUE.....				2.A FE.....	2,728,913	114.970	2,586,825	2,250,000	2,483,201		(59,159)		5.000	2.110	AO.....	28,125	112,500	08/25/2016.	10/01/2024.	
523510	ET 8 LEE CNTY FL SOL WST SYS REVENUE.....				2.A FE.....	3,447,972	118.399	3,593,410	3,035,000	3,306,051		(52,390)		5.000	2.970	AO.....	33,722	151,750	03/16/2018.	10/01/2025.	
544495	ZQ 0 LOS ANGELES CALIF DEPT WT.....				1.D FE.....	3,195,504	111.941	2,910,466	2,600,000	2,761,789		(62,040)		5.000	2.410	JJ.....	65,000	130,000	06/06/2013.	07/01/2023.	
544646	4W 9 LOS ANGELES CA UNIF SCH DIST.....				1.D FE.....	2,697,787	124.311	2,728,626	2,195,000	2,553,286		(42,755)		5.000	2.590	JJ.....	54,875	109,750	06/29/2017.	07/01/2028.	
544646	P5 5 LOS ANGELES CA UNIF SCH DIST MUNICIPAL.....				1.E FE.....	4,034,671	116.585	4,033,841	3,460,000	4,010,001		(24,671)		5.000	0.420	JJ.....	86,500		11/04/2020.	07/01/2024.	
54466H	HF 6 LOS ANGELES CNTY CA MET TRANSPRTN AUTH.....			1	1.B FE.....	3,137,721	126.004	3,572,213	2,835,000	3,113,377		(24,345)		5.000	3.500	JJ.....	70,875	70,875	03/24/2020.	07/01/2044.	
546589	RM 6 LOUISVILLE & JEFFERSON CNTY KY MET SWR.....				1.D FE.....	4,200,618	104.101	3,804,892	3,655,000	3,783,655		(51,209)		5.000	3.440	MN.....	23,351	182,750	08/24/2011.	05/15/2023.	
54714C	AF 4 LOVE FIELD TX ARPT MODERNIZATON CORP.....				1.F FE.....	1,162,580	111.291	1,112,910	1,000,000	1,060,319		(20,197)		5.000	2.770	MN.....	8,333	50,000	07/24/2015.	11/01/2023.	
54714C	AG 2 LOVE FIELD TX ARPT MODERNIZATON CORP.....				1.F FE.....	4,039,133	115.050	3,963,473	3,445,000	3,836,545		(97,898)		5.000	1.910	MN.....	28,708	172,250	07/30/2019.	11/01/2024.	
54714C	AH 0 LOVE FIELD TX ARPT MODERNIZATON CORP.....				1.F FE.....	1,165,050	118.863	1,188,630	1,000,000	1,084,615		(15,993)		5.000	3.100	MN.....	8,333	50,000	07/24/2015.	11/01/2025.	
54714F	AG 5 LOVE FIELD TX ARPT MODERNIZATON CORP.....				2.B FE.....	1,355,232	107.430	1,337,504	1,245,000	1,330,724		(9,166)		5.000	3.960	MN.....	10,375	62,250	03/21/2018.	11/01/2028.	
54811B	SQ 5 LOWER COLORADO.....			1	1.F FE.....	1,390,960	130.992	1,506,408	1,150,000	1,353,545		(21,469)		5.000	2.630	MN.....	7,347	57,500	03/15/2019.	05/15/2031.	
550728	AF 6 LUZERNE CNTY PA INDL.....			1	1.E FE.....	2,250,000	110.681	2,490,323	2,250,000	2,250,000				2.450	2.450	JD.....	4,594	53,441	11/22/2019.	12/01/2039.	
56035D	AL 6 MAIN STREET NATURAL GAS INC GA GAS REV.....			5	1.C FE.....	5,000,000	100.193	5,009,650	5,000,000	5,000,000				2.620	2.620	MON.....	10,917	62,481	01/29/2018.	04/01/2048.	
56035D	CR 1 MAIN STR NAT GAS INC.....			1	1.G FE.....	7,322,315	117.496	7,637,240	6,500,000	7,200,075		(115,832)		4.000	1.980	MS.....	86,667	187,778	11/26/2019.	03/01/2050.	
56036Y	DK 8 MAIN STREET NATURAL GAS INC GA GAS REV.....				1.G FE.....	6,828,205	130.726	6,993,841	5,350,000	6,328,579		(112,123)		5.500	2.840	MS.....	86,640	294,250	04/19/2016.	09/15/2028.	
56042T	BQ 0 MAINE ST FIN AUTH LOAN REVENUE.....				1.F FE.....	1,468,094	122.795	1,516,518	1,235,000	1,428,281		(25,278)		5.000	2.520	MN.....	5,317	61,750	05/08/2019.	12/01/2027.	
56678P	AQ 0 MARICOPA CNTY AZ.....			1	1.F FE.....	546,000	123.581	611,726	495,000	536,880		(4,642)		5.000	3.720	MS.....	8,250	24,750	12/06/2018.	09/01/2037.	

E10.8

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			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56682H	CY	3	MARICOPA CNTY ARIZ I.....		1	1.D FE.....	1,379,686	118.728	1,448,482	1,220,000	1,377,128		(2,558)		4.000	2.470	JJ.....	8,404		10/21/2020.	01/01/2045.	
574204	L5	0	MARYLAND ST DEPT OF TRANPRTNCONSO.....			1.B FE.....	4,443,120	122.398	4,681,724	3,825,000	4,256,142		(84,550)		5.000	2.470	AO.....	47,813	191,250	09/24/2018.	10/01/2025.	
57421C	AT	1	MARYLAND ST HEALTH &.....		1	1.F FE.....	2,474,031	117.404	2,465,484	2,100,000	2,437,492		(36,539)		5.000	0.900	JJ.....	46,375		07/16/2020.	07/01/2045.	
575579	HB	6	MASSACHUSETTS BAY TR.....			1.C FE.....	3,339,814	116.623	3,382,067	2,900,000	3,183,395		(77,254)		5.000	2.090	JJ.....	72,500	145,000	12/12/2018.	07/01/2024.	
575579	HD	2	MASSACHUSETTS BAY TR.....			1.C FE.....	6,257,150	125.297	6,264,850	5,000,000	6,216,027		(41,123)		5.000	0.510	JJ.....	125,000		10/22/2020.	07/01/2026.	
57563C	DE	9	MASSACHUSETTS ST TRANSPRTN MET HIGHWAY.....			1.C FE.....	2,148,528	123.378	2,245,480	1,820,000	2,041,630		(41,240)		5.000	2.400	JJ.....	45,500	91,000	05/08/2018.	01/01/2026.	
57563C	EK	4	MASSACHUSETTS ST DEPT OF TRANS MET HGWY.....			1.E FE.....	3,616,170	122.156	3,664,680	3,000,000	3,503,868		(96,332)		5.000	1.500	JJ.....	75,000	103,333	10/29/2019.	01/01/2026.	
57563C	EL	2	MASSACHUSETTS DEPT T.....			1.E FE.....	617,675	125.715	628,575	500,000	599,084		(15,650)		5.000	1.530	JJ.....	12,500	17,222	10/03/2019.	01/01/2027.	
57563R	KT	5	MASSACHUSETTS EDL FING AU.....			1.C FE.....	11,632,041	102.279	11,066,588	10,820,000	10,878,366		(113,405)		5.000	3.900	JJ.....	270,500	541,000	06/21/2013.	07/01/2021.	
57563R	PB	9	MASSACHUSETTS ST EDUCNTL FINGAUTH.....			1.C FE.....	2,301,780	114.888	2,297,760	2,000,000	2,156,777		(42,213)		5.000	2.640	JJ.....	50,000	100,000	06/02/2017.	07/01/2024.	
57563R	RK	7	MASSACHUSETTS EDL FI.....			1.C FE.....	1,775,505	123.831	1,857,465	1,500,000	1,768,916		(6,589)		5.000	2.040	JJ.....	12,708		10/23/2020.	07/01/2027.	
57563R	RN	1	MASSACHUSETTS EDL FI.....			1.C FE.....	1,580,072	128.767	1,673,971	1,300,000	1,575,673		(4,399)		5.000	2.480	JJ.....	11,014		10/23/2020.	07/01/2030.	
57582P	AC	4	MASSACHUSETTS ST.....			1.B FE.....	2,881,428	108.447	2,863,001	2,640,000	2,859,856		(21,572)		5.250	0.240	MS.....	46,200		10/30/2020.	09/01/2022.	
57582R	K4	7	MASSACHUSETTS ST.....		1	1.B FE.....	3,047,899	130.985	3,058,500	2,335,000	3,044,747		(3,152)		5.000	1.640	MN.....	9,081		12/10/2020.	11/01/2050.	
57584X	DM	0	MASSACHUSETTS ST DEV FIN AGY REVENUE.....			1.G FE.....	1,439,125	106.450	1,330,625	1,250,000	1,294,395		(28,665)		5.000	2.570	JJ.....	31,250	62,500	08/21/2015.	07/01/2022.	
57584X	DN	8	MASSACHUSETTS ST DEV FIN AGY REVENUE.....			1.G FE.....	1,023,706	111.463	986,448	885,000	932,548		(18,125)		5.000	2.760	JJ.....	22,125	44,250	08/21/2015.	07/01/2023.	
57586N	5W	7	MASSACHUSETTS ST HSG FIN AGY.....			1.C FE.....	165,000	103.295	170,437	165,000	165,000				1.550	1.550	JD.....	213	2,479	11/21/2019.	06/01/2025.	
575896	KL	8	MASSACHUWETTS ST PORT AUTH.....			1.C FE.....	1,712,130	107.041	1,498,574	1,400,000	1,479,356		(30,313)		5.000	2.640	JJ.....	35,000	70,000	07/11/2012.	07/01/2023.	
575896	SC	0	MASSACHUSETTS ST PORT AUTH.....			1.C FE.....	2,250,882	126.616	2,336,065	1,845,000	2,121,296		(38,699)		5.000	2.490	JJ.....	46,125	92,250	07/13/2017.	07/01/2027.	
575898	CR	0	MASSACHUSETTS ST PORT AUTH.....			1.G FE.....	261,993	102.351	255,878	250,000	252,530		(4,946)		5.105	3.050	JJ.....	6,381	12,763	01/18/2019.	07/01/2021.	
57604P	PL	2	MASSACHUSETTS ST WTR POLL.....			1.A FE.....	2,159,962	108.055	1,988,212	1,840,000	1,933,985		(57,898)		5.250	1.950	FA.....	40,250	96,600	01/03/2017.	08/01/2022.	
584283	GN	9	MEDFORD ORE HOSP FAC.....			1.E FE.....	787,014	134.813	808,878	600,000	779,385		(7,629)		5.000	1.630	FA.....	13,333		07/08/2020.	08/15/2030.	
584283	HE	8	MEDFORD OR HOSP FACS.....		1	1.E FE.....	4,263,376	127.341	4,253,189	3,340,000	4,263,331		(46)		5.000	3.490	FA.....	63,089		12/30/2020.	08/15/2050.	
59164G	FB	3	METRO WASTEWTR RECLA.....			1.B FE.....	787,605	137.881	799,710	580,000	783,864		(3,742)		5.000	1.010	AO.....	5,156		10/15/2020.	04/01/2030.	
591745	4F	8	MET ATLANTA GA RAPID TRANSIT AUTH.....			1.C FE.....	4,418,240	113.111	4,524,440	4,000,000	4,252,352		(68,745)		4.000	2.120	JJ.....	80,000	160,000	07/16/2018.	07/01/2024.	
591745	T2	0	MET ATLANTA GA RAPID TRANSIT AUTH.....		1	1.D FE.....	3,320,383	108.722	3,316,021	3,050,000	3,215,597		(64,223)		4.000	1.770	JJ.....	61,000	122,000	05/10/2019.	07/01/2028.	
591852	A8	1	METROPOLITAN COUNCIL.....			1.A FE.....	1,472,780	119.702	1,502,260	1,255,000	1,395,744		(31,941)		5.000	2.170	MS.....	20,917	62,750	07/18/2018.	03/01/2025.	
592041	WJ	2	MET GOVT NASHVILLE &.....		1	1.G FE.....	1,650,360	114.115	1,711,725	1,500,000	1,620,932		(21,352)		4.053	2.400	JJ.....	30,398	60,795	08/08/2019.	07/01/2026.	
59259N	X5	7	METROPOLITAN TRANSN AUTH.....			1.C FE.....	12,681,077	112.964	12,572,893	11,130,000	11,732,680		(142,985)		5.000	3.490	MN.....	71,108	556,500	08/07/2013.	11/15/2024.	
59261A	C8	8	METROPOLITAN TRANSN.....		1	1.F FE.....	3,705,748	115.242	3,670,458	3,185,000	3,665,080		(40,667)		4.000	2.210	MN.....	16,279	105,813	02/07/2020.	11/15/2041.	
59261A	E7	8	METROPOLITAN TRANSN.....			1.G FE.....	1,787,825	106.017	1,706,874	1,610,000	1,731,661		(56,164)		5.000	1.310	MN.....	10,286	68,649	01/07/2020.	02/01/2023.	
59261A	HP	5	METROPOLITAN TRANSN.....			1.G FE.....	2,973,124	114.375	2,996,625	2,620,000	2,964,007		(3,798)		5.250	4.500	MN.....	17,576	137,550	06/21/2018.	11/15/2056.	
59261A	NA	1	MET TRANSPRTN AUTH NY REVENUE.....			1.G FE.....	2,384,097	105.489	2,521,187	2,390,000	2,385,775		1,678		5.000	5.100	MN.....	15,269	119,500	04/03/2020.	11/15/2022.	
592647	EE	7	MET WASHINGTON DC ARPTS AUTH ARPT SYS.....			1.D FE.....	3,372,820	126.107	3,467,943	2,750,000	3,198,908		(51,528)		5.000	2.650	AO.....	34,375	137,500	06/07/2017.	10/01/2028.	
592647	EV	9	METROPOLITAN WASH D.....			1.D FE.....	2,388,908	107.599	2,313,379	2,150,000	2,251,177		(56,091)		5.000	2.240	AO.....	26,875	107,500	06/01/2018.	10/01/2022.	
592647	HK	0	METROPOLITAN WASH D.....			1.D FE.....	2,324,379	134.185	2,334,819	1,740,000	2,320,203		(4,176)		5.000	1.340	AO.....	21,750		12/02/2020.	10/01/2030.	
59333M	R7	2	MIAMI-DADE CNTY FL SCH BRD.....			1.E FE.....	11,470,200	118.529	11,852,900	10,000,000	10,794,507		(133,907)		5.000	3.360	MN.....	83,333	500,000	06/26/2015.	05/01/2026.	
59333P	5T	1	MIAMI-DADE CNTY FLA.....		1	1.G FE.....	1,793,430	120.764	1,811,460	1,500,000	1,792,357		(1,073)		4.000	1.810	AO.....	2,333		12/03/2020.	10/01/2035.	
59334K	JA	7	MIAMI-DADE CNTY FLA.....			1.G FE.....	2,247,608	107.847	2,227,041	2,065,000	2,177,128		(43,486)		4.000	1.770	JJ.....	41,300	82,600	05/13/2019.	07/01/2023.	

E10.9

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	For ei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59335K	AH	0	MIAMI-DADE CNTY FLA SEAPO.....		1	1.G FE.....	4,561,550	113.336	4,720,444	4,165,000	4,291,093		(42,322)		5.500	4.320	AO.....	57,269	229,075	09/11/2013.	10/01/2024.	
59335K	AJ	6	MIAMI-DADE CNTY FLA SEAPO.....		1	1.G FE.....	5,873,071	113.101	6,169,660	5,455,000	5,588,890		(44,756)		5.500	4.540	AO.....	75,006	300,025	09/11/2013.	10/01/2025.	
59335K	AT	4	MIAMI-DADE CNTY FLA SEAPO.....		1	1.G FE.....	1,045,190	113.723	1,137,230	1,000,000	1,014,882		(4,896)		6.000	5.410	AO.....	15,000	60,000	09/11/2013.	10/01/2038.	
59335K	AU	1	MIAMI-DADE CNTY FLA SEAPO.....		1	1.G FE.....	988,540	111.279	1,112,790	1,000,000	990,230		253		5.500	5.580	AO.....	13,750	55,000	09/11/2013.	10/01/2042.	
59447P	5K	3	MICHIGAN ST FIN AUTH REVENUE.....		1	1.E FE.....	1,628,942	115.580	1,618,120	1,400,000	1,518,881		(19,752)		5.000	3.270	JD.....	5,833	70,000	12/11/2014.	06/01/2026.	
59447P	6B	2	MICHIGAN ST FIN AUTH REVENUE.....		1	1.E FE.....	608,691	106.973	588,352	550,000	572,866		(14,023)		5.000	2.310	FA.....	11,458	27,500	05/22/2018.	08/01/2022.	
59447P	6E	6	MICHIGAN ST FIN AUTH REVENUE.....		1	1.E FE.....	2,004,178	116.530	2,004,316	1,720,000	1,899,873		(36,532)		5.000	2.560	FA.....	35,833	86,000	01/23/2018.	08/01/2025.	
59447P	7L	9	MICHIGAN ST FIN AUTH REVENUE.....		1	1.D FE.....	3,365,325	122.200	3,470,480	2,840,000	3,203,118		(55,090)		5.500	3.110	JD.....	13,017	156,200	10/11/2018.	12/01/2026.	
59447P	7P	0	MICHIGAN ST FIN AUTH REVENUE.....		1	1.D FE.....	4,619,843	120.763	4,739,948	3,925,000	4,513,507		(55,283)		5.500	3.520	JD.....	17,990	215,875	01/14/2019.	12/01/2029.	
59447P	P3	9	MICHIGAN ST FIN AUTH REVENUE.....		1	1.E FE.....	3,702,237	107.709	3,554,397	3,300,000	3,402,478		(53,430)		5.000	3.240	MN.....	27,500	165,000	11/21/2014.	11/01/2022.	
59447T	MA	8	MICHIGAN ST FIN AUTH REVENUE.....		1	1.F FE.....	4,400,525	121.662	4,647,488	3,820,000	4,213,038		(74,454)		5.000	2.730	MN.....	24,406	191,000	06/01/2018.	11/15/2025.	
59447T	QG	1	MICHIGAN ST FIN AUTH REVENUE.....		1	1.D FE.....	1,831,290	129.228	1,938,420	1,500,000	1,748,977		(27,905)		5.000	2.660	JD.....	6,250	75,000	12/08/2017.	12/01/2028.	
59447T	TV	5	MICHIGAN ST FIN AUTH REVENUE.....		1	1.D FE.....	592,705	126.419	632,095	500,000	571,868		(11,184)		5.000	2.380	JD.....	2,083	25,000	01/10/2019.	12/01/2026.	
59447T	UF	8	MICHIGAN ST FIN AUTH REVENUE.....		1	1.C FE.....	836,252	102.463	829,950	810,000	831,889		(4,363)		2.862	0.530	MS.....	7,727		10/05/2020.	09/01/2049.	
59447T	XP	3	MICHIGAN ST FIN AUTH REVENUE.....		1	1.D FE.....	670,000	105.401	706,187	670,000	670,000				2.308	2.300	JD.....	1,289	14,733	12/05/2019.	12/01/2024.	
59465H	VK	9	MICHIGAN ST HOSP FIN AUTH.....		5	1.B FE.....	5,379,900	108.971	5,448,550	5,000,000	5,360,161		(7,873)		4.000	3.580	MN.....	25,556	200,000	05/25/2018.	11/15/2047.	
59465H	VU	7	MICHIGAN ST HOSP FIN.....		1	1.B FE.....	363,520	127.989	409,565	320,000	360,796		(2,724)		5.000	3.400	MN.....	2,044	9,956	03/26/2020.	11/15/2047.	
60375B	JE	7	MINNEAPOLIS MINN.....		1	1.B FE.....	3,471,770	107.663	3,482,898	3,235,000	3,460,583		(11,187)		2.000	0.560	JD.....	15,995		09/18/2020.	12/01/2026.	
604115	CG	8	MINNESOTA PUB FACS A.....		1	1.A FE.....	2,025,617	119.519	2,019,871	1,690,000	2,013,219		(12,398)		5.000	0.370	MS.....	28,167		11/02/2020.	03/01/2025.	
60416S	4C	1	MINNESOTA ST HSG FIN.....		1	1.B FE.....	760,000	105.292	800,219	760,000	760,000				2.625	2.620	JJ.....	9,975	7,370	01/24/2020.	01/01/2040.	
606092	FW	9	MISSOURI JT MUN ELEC.....		1	1.F FE.....	2,968,500	109.355	2,733,875	2,500,000	2,622,637		(59,096)		5.000	2.470	JJ.....	62,500	125,000	09/24/2014.	01/01/2023.	
606092	FY	5	MISSOURI JT MUN ELEC.....		1	1.F FE.....	1,420,944	113.653	1,363,836	1,200,000	1,294,179		(21,894)		5.000	2.900	JJ.....	30,000	60,000	09/24/2014.	01/01/2025.	
606092	HW	7	MISSOURI JT MUN ELEC.....		1	1.F FE.....	9,116,066	119.610	9,245,853	7,730,000	8,463,636		(122,652)		5.000	3.080	JD.....	32,208	386,500	03/13/2015.	06/01/2026.	
60637A	GJ	5	MISSOURI ST HEALTH & EDL.....		1	1.D FE.....	1,149,890	114.966	1,149,660	1,000,000	1,066,618		(13,770)		5.000	3.360	JD.....	4,167	50,000	04/24/2014.	06/01/2025.	
60637A	HK	1	MISSOURI ST HEALTH &.....		1	1.F FE.....	2,251,204	120.645	2,250,029	1,865,000	2,056,894		(36,351)		5.000	2.730	MN.....	11,915	93,250	04/09/2015.	11/15/2025.	
60637A	HL	9	MISSOURI ST HEALTH &.....		1	1.F FE.....	4,527,493	120.327	4,578,442	3,805,000	4,203,292		(61,078)		5.000	3.030	MN.....	24,310	190,250	04/09/2015.	11/15/2026.	
60637A	KR	2	MISSOURI ST HLTH & EDUCTNL FAC REV.....		1	1.E FE.....	6,224,200	122.843	6,142,150	5,000,000	5,692,032		(119,896)		5.000	2.250	MN.....	31,944	250,000	05/06/2016.	11/15/2027.	
60637A	LL	4	MISSOURI ST HLTH & EDUCTNL FAC REV.....		1	1.E FE.....	2,515,160	123.181	2,463,620	2,000,000	2,300,810		(52,483)		5.000	2.030	MN.....	12,778	100,000	09/21/2016.	05/15/2026.	
60637A	MX	7	MISSOURI ST HLTH & EDUCTNL FAC REV.....		1	1.E FE.....	3,960,915	119.162	4,170,670	3,500,000	3,819,184		(67,010)		5.000	2.790	JD.....	14,583	175,000	10/26/2018.	06/01/2025.	
60637A	RH	7	MISSOURI ST HLTH & EDUCTNL FAC REV.....		1	1.E FE.....	2,712,027	114.861	2,825,581	2,460,000	2,706,988		(5,039)		4.000	2.780	JD.....	8,200	13,120	09/30/2020.	06/01/2053.	
611530	AW	6	MONROEVILLE PA FIN AUTH UPMC REV.....		1	1.F FE.....	1,559,545	100.512	1,306,656	1,300,000	1,304,081		(33,092)		5.000	2.400	FA.....	24,556	65,000	07/20/2012.	02/15/2021.	
611530	AX	4	MONROEVILLE PA FILN AUTH UPMC REV.....		1	1.F FE.....	1,236,437	105.083	1,077,101	1,025,000	1,052,586		(23,942)		5.000	2.550	FA.....	19,361	51,250	07/20/2012.	02/15/2022.	
626207	J8	8	MUNICIPAL ELEC AUTH GA.....		1	1.G FE.....	2,389,220	116.888	2,337,760	2,000,000	2,227,146		(34,160)		5.000	2.920	JJ.....	50,000	100,000	12/10/2015.	01/01/2027.	
626207	Q4	9	MUNICIPAL ELEC AUTH.....		1	1.G FE.....	3,123,825	122.448	3,061,200	2,500,000	2,898,751		(51,508)		5.000	2.500	JJ.....	62,500	125,000	05/19/2016.	01/01/2028.	
63968A	ZQ	1	NEBRASKA PUB PWR DIS.....		1	1.E FE.....	1,608,009	118.456	1,539,928	1,300,000	1,451,601		(28,122)		5.000	2.500	JJ.....	32,500	65,000	01/22/2015.	01/01/2026.	
645021	AK	2	NEW HAVEN CONN.....		1	1.F FE.....	1,867,980	127.769	1,916,535	1,500,000	1,829,539		(34,451)		5.000	2.170	FA.....	31,250	52,500	11/07/2019.	08/01/2029.	
645424	AJ	1	NEW HOPE CULTURAL EDU FACT FIN CORP TX.....		1	1.D FE.....	1,799,250	127.263	1,908,945	1,500,000	1,723,328		(25,926)		5.000	2.810	FA.....	28,333	75,000	12/14/2017.	08/15/2028.	
64577B	KT	0	NEW JERSEY ECONOMIC DEV AUTH.....		2	2.A FE.....	8,531,504	116.026	9,525,735	8,210,000	8,391,551		(28,725)		5.000	4.530	JD.....	18,244	410,500	08/26/2015.	06/15/2026.	
645791	Y9	9	NJ ENVRNMNTL INFRASTRUCTURE TRUST.....		1	1.A FE.....	2,634,730	107.999	2,564,976	2,375,000	2,487,184		(65,482)		5.000	2.100	MS.....	39,583	118,750	09/19/2018.	09/01/2022.	
645791	Z3	1	NEW JERSEY ENVIRONME.....		1	1.A FE.....	2,076,999	117.207	2,068,704	1,765,000	2,063,736		(13,263)		5.000	0.350	MS.....	29,417		11/02/2020.	09/01/2024.	

E10.10

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
646039	XV	4	NEW JERSEY ST.....				1.G FE.....	3,611,888	103.572	3,713,056	3,585,000	3,608,184		(3,704)		2.250	2.120	JD.....	6,722	69,011	01/29/2020.	06/01/2026.	
646039	YM	3	NEW JERSEY ST.....				1.G FE.....	2,440,340	127.561	2,551,220	2,000,000	2,434,703		(5,637)		5.000	1.850	JD.....	10,278		11/19/2020.	06/01/2028.	
646066	7N	4	NEW JERSEY ST EDL FA.....			1	1.F FE.....	1,001,922	120.742	1,104,789	915,000	996,340		(5,583)		5.000	2.870	JJ.....	22,875		09/01/2020.	07/01/2026.	
646066	7Y	0	NEW JERSEY ST EDL FA.....			1	1.F FE.....	1,297,572	117.162	1,388,370	1,185,000	1,290,341		(7,230)		5.000	2.870	JJ.....	29,625		09/01/2020.	07/01/2026.	
646080	TQ	4	NEW JERSEY ST HGR EDU ASSISTANCE AUTH.....				1.C FE.....	4,526,956	112.969	4,614,784	4,085,000	4,327,798		(78,734)		5.000	2.860	JD.....	17,021	204,250	05/09/2018.	12/01/2023.	
646136	3W	9	NEW JERSEY ST TRANSN.....				2.A FE.....	1,387,121	118.599	1,494,347	1,260,000	1,351,259		(16,640)		5.000	3.390	JD.....	2,800	63,000	10/04/2018.	12/15/2025.	
646136	4A	6	NEW JERSEY ST TRANSN.....			1	2.A FE.....	2,257,364	124.710	2,512,907	2,015,000	2,220,824		(19,112)		5.000	3.650	JD.....	4,478	100,750	01/11/2019.	12/15/2029.	
646136	7J	4	NEW JERSEY ST TRANSN.....			1	2.A FE.....	652,584	111.925	671,550	600,000	652,382		(202)		4.000	2.980	JD.....	1,067		12/03/2020.	06/15/2045.	
646136	A7	6	NEW JERSEY ST TRANSN.....			1	2.A FE.....	4,955,472	102.358	4,913,184	4,800,000	4,914,880		(40,592)		5.500	0.240	JD.....	11,733	132,000	11/03/2020.	06/15/2041.	
646136	X4	8	NEW JERSEY ST TRANSN.....			1	2.A FE.....	581,720	116.210	561,050	500,000	556,292		(5,428)		5.250	2.560	JD.....	1,167	13,125	07/14/2020.	06/15/2029.	
646139	7J	8	NEW JERSEY ST TPK AU.....			1	1.F FE.....	3,019,789	116.631	3,533,919	3,030,000	3,020,329		540		4.000	4.030	JJ.....	60,600	60,600	03/23/2020.	01/01/2035.	
646140	CT	8	NEW JERSEY ST TPK AU.....			1	1.F FE.....	1,256,926	114.402	1,258,422	1,100,000	1,255,380		(1,546)		4.000	1.840	JJ.....	22,000		12/03/2020.	01/01/2043.	
64966Q	MF	4	NEW YORK N Y.....			1	1.C FE.....	3,942,750	136.185	4,085,550	3,000,000	3,915,207		(27,543)		5.000	1.560	FA.....	46,667		08/28/2020.	08/01/2031.	
64966Q	MR	8	NEW YORK N Y.....			1	1.C FE.....	3,470,190	132.100	3,480,835	2,635,000	3,461,960		(8,230)		5.000	0.850	MN.....	21,958		12/01/2020.	11/01/2028.	
64966Q	QF	0	NEW YORK N Y.....			1	1.C FE.....	1,377,706	129.530	1,424,830	1,100,000	1,374,467		(3,239)		5.000	2.110	FA.....	11,611		11/12/2020.	08/01/2024.	
64971W	SC	5	NEW YORK N Y CITY TRANSIT.....				1.A FE.....	5,927,950	111.053	5,552,650	5,000,000	5,316,971		(89,164)		5.000	2.980	MN.....	41,667	250,000	06/13/2013.	05/01/2042.	
64972C	4F	7	NEW YORK CITY HSG DEV CORP.....			1	1.C FE.....	1,372,576	110.482	1,508,079	1,365,000	1,370,354		(921)		2.800	2.720	MN.....	6,370	38,220	07/17/2018.	05/01/2026.	
64972G	WP	5	NEW YORK N Y CITY MU.....				1.B FE.....	10,134,675	138.556	10,391,700	7,500,000	10,087,988		(46,687)		5.000	1.140	JD.....	16,667	187,500	10/22/2020.	06/15/2030.	
64972G	XD	1	NEW YORK N Y CITY MU.....			1	1.B FE.....	3,841,260	129.525	3,885,750	3,000,000	3,831,221		(10,039)		5.000	1.800	JD.....	6,667	77,083	11/16/2020.	06/15/2048.	
64985H	TZ	0	NEW YORK ST ENVRNMNTL FACS CORP.....				1.A FE.....	1,137,757	110.593	1,039,574	940,000	1,000,949		(26,781)		5.000	1.980	MS.....	13,839	47,000	09/02/2015.	03/15/2023.	
64986D	BN	4	NEW YORK ST ENVIRONM.....			1	1.A FE.....	2,396,888	113.518	2,741,460	2,415,000	2,397,309		422		4.000	4.040	JD.....	4,293	96,600	03/23/2020.	06/15/2046.	
64987J	DR	9	NEW YORK ST HSG FIN.....			1	1.C FE.....	890,000	100.035	890,312	890,000	890,000				0.750	0.750	MN.....	260		12/03/2020.	11/01/2025.	
649902	AY	9	NEW YORK ST DORM AUT.....				1.B FE.....	4,562,544	133.809	4,910,790	3,670,000	4,359,838		(85,926)		5.500	2.620	MS.....	59,434	201,850	08/06/2018.	03/15/2028.	
649907	XV	9	NEW YORK ST DORM AUT.....				1.A FE.....	2,080,390	105.866	2,127,907	2,010,000	2,047,920		(19,076)		3.542	2.520	JD.....	5,933	71,194	04/10/2019.	12/01/2022.	
64990A	JQ	9	NEW YORK ST DORM AUTH SALES TAX REVENUE.....				1.B FE.....	3,858,047	124.051	4,044,063	3,260,000	3,679,081		(74,818)		5.000	2.360	MS.....	47,994	163,000	07/24/2018.	03/15/2026.	
64990E	MP	9	NEW YORK ST DORM AUTH ST.....				1.B FE.....	6,016,500	114.538	5,726,900	5,000,000	5,433,140		(97,913)		5.000	2.760	FA.....	94,444	250,000	07/30/2014.	02/15/2025.	
64990E	MQ	7	NEW YORK ST DORM AUTH ST.....				1.B FE.....	5,941,150	114.505	5,725,250	5,000,000	5,459,118		(81,634)		5.000	3.040	FA.....	94,444	250,000	08/05/2014.	02/15/2026.	
64990F	PD	0	NEW YORK ST DORM AUTH ST PERSONAL INCOM.....				1.C FE.....	1,766,537	130.433	1,813,019	1,390,000	1,722,708		(43,829)		5.000	1.450	FA.....	26,256	42,858	12/19/2019.	02/15/2028.	
64990G	AT	9	NEW YORK ST DORM AUT.....			1	1.E FE.....	342,483	122.808	368,424	300,000	337,876		(4,607)		5.000	2.620	AO.....	3,750	15,000	03/25/2020.	10/01/2027.	
64990G	G7	1	NEW YORK ST DORM AUT.....			1	1.D FE.....	1,982,170	130.503	2,081,523	1,595,000	1,958,784		(23,386)		5.000	1.820	AO.....	42,976		05/15/2020.	10/01/2030.	
650035	D9	6	NEW YORK ST URBAN DEV CORP.....				1.B FE.....	7,091,747	105.810	6,322,148	5,975,000	6,157,310		(147,421)		5.000	2.410	MS.....	87,965	298,750	02/19/2015.	03/15/2022.	
650035	W9	5	NEW YORK ST URBAN DEV CORP.....				1.B FE.....	302,441	123.934	334,622	270,000	298,581		(3,859)		5.000	2.800	MS.....	3,975	6,750	03/24/2020.	03/15/2026.	
650036	CT	1	NEW YORK ST URBAN DEV CORP.....				1.B FE.....	3,916,365	133.544	3,912,839	2,930,000	3,916,065		(320)		5.000	0.760	MS.....	3,256		12/29/2020.	03/15/2029.	
650036	CW	4	NEW YORK ST URBAN DEV CORP.....			1	1.B FE.....	471,279	134.670	471,345	350,000	470,999		(279)		5.000	1.050	MS.....	389		12/16/2020.	03/15/2032.	
650116	AG	1	NEW YORK ST TRNSPRNT DEV CORPSPL FAC RE.....				2.C FE.....	602,864	107.884	555,603	515,000	541,509		(12,797)		5.000	2.350	JJ.....	12,875	25,750	12/15/2015.	01/01/2023.	
650116	DJ	2	NEW YORK TRANSN DEV.....				2.B FE.....	389,264	126.550	398,633	315,000	388,636		(628)		5.000	2.110	JD.....	1,313		11/25/2020.	12/01/2029.	
65818P	KM	0	NORTH CAROLINA CAP.....			1	1.D FE.....	6,268,863	121.914	6,552,878	5,375,000	6,168,590		(100,273)		5.000	2.140	JJ.....	134,375	134,375	04/03/2020.	01/01/2032.	
658207	C9	4	NORTH CAROLINA HSG.....			1	1.B FE.....	1,710,000	102.186	1,747,381	1,710,000	1,710,000				2.200	2.200	JJ.....	8,047		09/17/2020.	07/01/2040.	
65829Q	CT	9	NORTH CAROLINA ST LTD OBLIG.....				1.B FE.....	2,710,492	115.873	2,717,222	2,345,000	2,551,727		(59,095)		5.000	2.240	MN.....	19,542	117,250	04/03/2018.	05/01/2024.	
65829Q	CU	6	NORTH CAROLINA ST LTD OBLIG.....				1.B FE.....	3,114,653	120.522	3,109,468	2,580,000	2,903,125		(70,758)		5.000	1.970	MN.....	21,500	129,000	12/13/2017.	05/01/2025.	

E10.11

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	Bond CHAR	Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
65829Q	CY	8	NORTH CAROLINA ST LTD OBLIG.....			1.B FE.....	1,418,841	127.503	1,549,161	1,215,000	1,380,826		(17,172)		5.000	3.120	MN.....	10,125	60,750	09/26/2018.	05/01/2029.		
65829Q	DK	7	NORTH CAROLINA ST LT.....			1.B FE.....	3,653,552	132.027	3,696,756	2,800,000	3,633,623		(19,929)		5.000	0.810	MN.....	23,333	70,000	10/26/2020.	05/01/2028.		
65829Q	EA	8	NORTH CAROLINA ST LT.....			1.B FE.....	4,508,230	135.325	4,601,050	3,400,000	4,491,105		(17,125)		5.000	0.980	MN.....	23,139		10/30/2020.	05/01/2029.		
65830R	BB	4	NORTH CAROLINA ST TURNPIKE AUTH.....			1.F FE.....	783,176	112.538	765,258	680,000	728,002		(15,210)		5.000	2.540	JJ.....	17,000	34,000	03/23/2017.	01/01/2024.		
65854R	AW	0	N CENTRL TX HLTH FAC DEVCORP HOSP REV.....			1.D FE.....	2,771,055	107.144	2,480,384	2,315,000	2,396,833		(48,684)		5.000	2.750	FA.....	43,728	115,750	11/12/2015.	08/15/2022.		
661253	BY	9	NORTH NATOMAS CMNTY FACS.....			2.A FE.....	2,297,873	107.202	2,315,563	2,160,000	2,189,260		(16,630)		5.000	4.140	MS.....	36,000	108,000	07/12/2013.	09/01/2022.		
66285W	NC	6	NORTH TEX TWY AUTH.....			1.F FE.....	2,666,377	117.967	2,636,562	2,235,000	2,426,827		(44,803)		5.000	2.720	JJ.....	55,875	111,750	04/09/2015.	01/01/2025.		
66285W	WV	4	NORTH TEX TWY AUTH.....			1.F FE.....	2,882,250	108.921	2,723,025	2,500,000	2,722,132		(51,980)		5.000	2.640	JJ.....	62,500	125,000	10/13/2017.	01/01/2025.		
664754	5R	5	NORTHERN ARIZONA UNIVERSITY.....			1.E FE.....	1,633,662	125.991	1,650,482	1,310,000	1,594,805		(38,857)		5.000	1.440	JD.....	5,458	54,947	12/19/2019.	06/01/2027.		
667825	U5	0	NORTHWEST TEX INDPT.....			1.A FE.....	4,730,252	114.673	4,701,593	4,100,000	4,696,967		(33,285)		5.000	0.310	FA.....	77,444		10/26/2020.	02/15/2024.		
677521	LY	0	OHIO STATE GO REF BDS.....		1	1.B FE.....	2,863,809	103.415	2,750,839	2,660,000	2,711,432		(71,606)		5.000	2.220	MS.....	39,161	133,000	11/05/2018.	09/15/2021.		
677524	BN	9	OHIO ST ADULT CORRECTIONAL CAPITAL.....			1.C FE.....	1,237,810	128.665	1,286,650	1,000,000	1,175,521		(20,291)		5.000	2.490	AO.....	12,500	50,000	10/18/2017.	10/01/2028.		
677524	BP	4	OHIO ST ADULT CORRECTIONAL CAPITAL.....			1.C FE.....	1,230,840	127.892	1,278,920	1,000,000	1,176,721		(17,668)		5.000	2.710	AO.....	12,500	50,000	10/18/2017.	10/01/2029.		
67756Q	C9	6	OHIO ST HSG FIN AGY.....		1	1.A FE.....	800,000	106.783	854,264	800,000	800,000				2.750	2.750	MS.....	7,333	12,100	01/14/2020.	09/01/2040.		
67760H	JM	4	OHIO ST TPK COMMN TPK REV.....			1.E FE.....	2,445,960	109.726	2,413,972	2,200,000	2,283,252		(24,716)		5.000	3.700	FA.....	41,556	110,000	07/31/2013.	02/15/2024.		
67766W	XQ	0	OHIO ST WTR DEV AUTH WTR POLL CONTROL.....			1.A FE.....	3,836,723	128.948	4,036,072	3,130,000	3,688,653		(80,759)		5.000	2.020	JD.....	13,042	156,500	02/22/2019.	05/01/2027.		
685869	GF	0	OREGON HEALTH SCIENCE.....			1.D FE.....									5.000		JJ.....	67,000		09/01/2020.	07/01/2028.		
69346W	AA	5	PPF 2019-6 LTD.....			1.A FE.....	1,500,000	100.000	1,500,000	1,500,000	1,500,000				1.203	1.200	MON.....	922	26,912	12/03/2019.	04/14/2037.		
696560	KB	6	PALM BEACH CNTY FLA.....		1	1.C FE.....	2,804,670	119.667	2,692,508	2,250,000	2,544,836		(47,062)		5.000	2.530	AO.....	28,125	112,500	01/15/2015.	10/01/2026.		
70869P	LH	8	PENNSYLVANIA ST ECON DEV AUTH REV.....		1	1.F FE.....	3,785,243	124.200	3,757,050	3,025,000	3,480,243		(74,158)		5.000	2.180	MS.....	44,535	151,250	09/21/2016.	03/15/2027.		
708796	G6	8	PENNSYLVANIA HSG FIN.....			1.C FE.....	2,020,000	101.701	2,034,020	2,000,000	2,015,508		(2,420)		3.350	3.200	AO.....	16,750	67,000	02/01/2019.	10/01/2026.		
70914P	E3	2	PENNSYLVANIA ST.....		1	1.D FE.....	3,387,542	124.933	3,610,564	2,890,000	3,284,544		(52,884)		5.000	2.750	MS.....	42,547	144,500	01/09/2019.	09/15/2027.		
70917S	7L	1	PENNSYLVANIA ST HIGH.....			1.D FE.....	4,469,129	135.520	4,485,712	3,310,000	4,420,585		(48,543)		5.000	1.230	JD.....	7,356	65,281	07/15/2020.	06/15/2030.		
709222	CW	1	PENNSYLVANIA ST TPK.....			1.D FE.....	3,490,634	135.006	3,564,158	2,640,000	3,384,669		(105,966)		5.250	(2.340)	JJ.....	63,910	69,300	07/06/2020.	07/15/2024.		
709223	U3	3	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....		1	1.G FE.....	1,515,250	104.406	1,435,583	1,375,000	1,411,646		(39,219)		5.000	2.040	JD.....	5,729	68,750	04/20/2018.	12/01/2032.		
709224	PB	9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE.....		1	1.G FE.....	3,603,180	121.511	3,645,330	3,000,000	3,347,095		(58,770)		5.000	2.690	JD.....	12,500	150,000	05/25/2016.	06/01/2028.		
709224	QF	9	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE.....			1.E FE.....	3,129,108	118.761	3,259,989	2,745,000	3,096,258		(10,469)		5.000	4.080	JD.....	11,438	137,250	09/13/2017.	12/01/2041.		
709224	RS	0	PENNSYLVANIA ST TPK COMMN.....		1	1.F FE.....	7,920,733	124.236	7,907,621	6,365,000	7,317,938		(148,814)		5.000	2.280	JD.....	26,521	318,250	09/23/2016.	12/01/2027.		
717813	VG	1	PHILADELPHIA PA.....			1.F FE.....	2,260,000	111.430	2,228,600	2,000,000	2,134,139		(49,833)		5.000	2.310	FA.....	41,667	100,000	06/04/2018.	08/01/2023.		
717817	QL	7	PHILADELPHIA PA ARPT REVENUE.....			1.F FE.....	4,418,469	101.986	4,130,433	4,050,000	4,260,652		(56,536)		5.000	3.390	JD.....	9,000	202,500	02/09/2018.	06/15/2024.		
717817	QP	8	PHILADELPHIA PA ARPT.....		1	1.F FE.....	1,775,299	101.886	1,706,591	1,675,000	1,755,317		(10,647)		5.000	4.140	JD.....	3,722	83,750	01/28/2019.	06/15/2027.		
717817	UA	6	PHILADELPHIA PA ARPT REVENUE.....			1.F FE.....	2,950,938	124.071	3,083,164	2,485,000	2,831,063		(40,716)		5.000	2.910	JJ.....	62,125	124,250	12/15/2017.	07/01/2028.		
71783M	AN	5	PHILADELPHIA PA GAS WKS REVENUE.....			1.G FE.....	1,639,238	125.677	1,696,640	1,350,000	1,559,088		(24,507)		5.000	2.720	FA.....	28,125	67,500	08/09/2017.	08/01/2028.		
717883	TC	6	PHILADELPHIA PA SSCH DIST.....		1	1.F FE.....	11,529,600	122.605	12,260,500	10,000,000	10,941,660		(149,464)		5.000	3.170	MS.....	166,667	500,000	10/20/2016.	09/01/2027.		
717883	VX	7	PHILADELPHIA PA SCH DIST.....			1.F FE.....	1,884,255	130.773	1,961,595	1,500,000	1,844,269		(35,921)		5.000	2.090	MS.....	25,000	58,542	10/18/2019.	09/01/2029.		
717883	VY	5	PHILADELPHIA PA SCH.....		1	1.E FE.....	2,502,300	130.062	2,601,240	2,000,000	2,450,404		(46,622)		5.000	2.130	MS.....	33,333	78,056	10/18/2019.	09/01/2030.		
717893	L5	8	PHILADELPHIA PA WTR.....		1	1.E FE.....	1,674,700	134.578	1,682,225	1,250,000	1,672,218		(2,482)		5.000	1.300	AO.....	14,583		12/07/2020.	10/01/2033.		
727199	YB	1	PLANO TEX INDPT SCH.....			1.A FE.....	548,925	110.084	544,916	495,000	522,204		(12,365)		5.000	2.330	FA.....	9,350	24,750	10/18/2018.	02/15/2023.		
731167	FY	3	POLK COUNTY FL UTILITY SYS REVENUE.....			1.C FE.....	1,311,790	133.259	1,332,590	1,000,000	1,283,805		(27,985)		5.000	1.160	MS.....	16,667	27,639	02/21/2020.	10/01/2028.		

E10.12

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	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
73358W	4T	8	PORT AUTH N Y & N J.....			1	1.D FE.....	1,874,732	116.081	1,868,904	1,610,000	1,873,745		(988)		4.000	1.970	MN.....	10,733			12/16/2020.	11/01/2049.
735389	QJ	0	PORT SEATTLE WASH REV.....				1.C FE.....	3,054,512	102.961	2,733,615	2,655,000	2,693,476		(56,473)		5.000	2.780	MS.....	44,250	132,750		02/21/2014.	09/01/2021.
735389	VD	7	PORT OF SEATTLE WA REVENUE.....				1.E FE.....	1,985,926	100.740	1,722,654	1,710,000	1,718,664		(51,573)		5.000	1.930	MS.....	28,500	85,500		07/22/2015.	03/01/2021.
735389	WE	4	PORT OF SEATTLE WA REVENUE.....				1.E FE.....	4,825,315	115.369	4,937,793	4,280,000	4,574,103		(50,123)		5.000	3.550	AO.....	53,500	214,000		07/22/2015.	04/01/2026.
736740	QF	1	PORTLAND ORE REV.....				1.A FE.....	1,692,176	120.323	1,720,619	1,430,000	1,570,799		(30,997)		5.000	2.540	AO.....	17,875	71,500		12/02/2016.	04/01/2025.
74440D	AQ	7	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY.....			1	1.F FE.....	1,094,120	110.796	1,107,960	1,000,000	1,051,257		(15,013)		4.000	2.350	AO.....	10,000	40,000		01/19/2018.	04/01/2024.
74440D	AR	5	KENTUCKY ST PUBLIC ENERGY AUTH GAS SPLY.....			1,5	1.F FE.....	2,415,649	110.614	2,455,631	2,220,000	2,326,689		(31,186)		4.000	2.450	AO.....	22,200	111,920		01/19/2018.	04/01/2048.
744434	ED	9	PUBLIC PWR GENERATION AGY NE REVENUE.....				1.G FE.....	2,722,236	121.615	2,870,114	2,360,000	2,640,828		(46,818)		5.000	2.660	JJ.....	59,000	118,000		03/26/2019.	01/01/2032.
74444Y	AK	0	PUBLIC FIN AUTH WI LEASE DEV REVENUE.....				1.C FE.....	4,151,521	119.783	4,012,731	3,350,000	3,822,079		(69,928)		5.000	2.510	MS.....	55,833	167,500		01/08/2016.	03/01/2027.
745190	ZP	6	PUERTO RICO HIGHWAY & TRANSPRTN REVENUE.....				2.B FE.....	1,052,980	106.998	1,069,980	1,000,000	1,042,106		(2,694)		5.250	4.770	JJ.....	26,250	52,500		08/09/2016.	07/01/2032.
759911	TL	4	REGL TRANPRTN AUTH IL.....				1.C FE.....	864,151	118.788	855,274	720,000	820,551		(27,552)		6.000	1.860	JJ.....	21,600	43,200		05/28/2019.	07/01/2024.
76116E	GR	5	RESOLUTION FDG FED B.....	@			1.B FE.....	1,007,577	88.944	1,018,410	1,145,000	1,014,780		7,203			1.340	N/A.....	1,463			06/18/2020.	01/15/2030.
76116F	AC	1	RESOLUTION FDG CORP.....	@			1.A FE.....	322,818	88.850	319,863	360,000	323,756		938		1.000	2.200	MS.....	1,060			09/24/2020.	04/15/2030.
763665	ZL	3	RICHLAND CNTY SC SCH DIST #1.....				1.C FE.....	1,438,788	105.621	1,373,073	1,300,000	1,343,202		(36,219)		5.000	2.100	MS.....	21,667	65,000		04/20/2018.	03/01/2022.
763682	F7	1	RICHLAND CNTY S C SC H DIST #2.....				1.B FE.....	1,953,438	106.418	1,862,315	1,750,000	1,818,468		(50,187)		5.000	2.010	MN.....	14,583	87,500		04/04/2018.	05/01/2022.
764791	AV	1	RICHMOND IN HOSP AUTH REVENUE.....			1	1.G FE.....	2,178,011	115.696	2,146,161	1,855,000	2,017,197		(29,553)		5.000	3.090	JJ.....	46,375	92,750		02/11/2015.	01/01/2026.
76541V	RS	8	RICHMOND VA.....				1.B FE.....	3,315,375	116.960	3,409,384	2,915,000	3,167,557		(67,545)		5.000	2.430	JJ.....	67,207	145,750		10/11/2018.	07/15/2024.
765433	KG	1	RICHMOND VA PUB UTIL.....			1	1.C FE.....	1,843,965	122.580	1,838,700	1,500,000	1,838,801		(5,164)		5.000	0.460	JJ.....	34,583			12/01/2020.	01/15/2029.
769125	GR	0	RIVERSIDE CNTY CALIF.....			1	1.C FE.....	189,301	128.539	212,089	165,000	187,126		(2,176)		5.000	2.850	JD.....	688	8,250		03/25/2020.	06/01/2031.
77158P	FN	7	ROCHESTER MN ELEC UTILITY REVENUE.....				1.D FE.....	122,589	109.145	114,602	105,000	111,034		(3,062)		5.000	1.930	JD.....	438	5,250		01/11/2017.	12/01/2022.
77158P	FP	2	ROCHESTER MN ELEC UTILITY REVENUE.....				1.D FE.....	124,329	113.560	119,238	105,000	113,629		(2,841)		5.000	2.080	JD.....	438	5,250		01/11/2017.	12/01/2023.
780486	HB	5	ROYAL OAK M HOSP FIN AUTH.....				1.E FE.....	359,027	107.340	343,488	320,000	332,070		(6,993)		5.000	2.670	MS.....	5,333	16,000		12/21/2016.	09/01/2022.
786744	HU	9	SAGINAW MICH HOSP FI.....				2.A FE.....	1,332,670	132.168	1,321,680	1,000,000	1,307,107		(25,563)		5.000	1.190	JJ.....	25,000	12,361		02/28/2020.	07/01/2029.
79020F	AX	4	SAINT JOHN THE BAPTIST PARISH LA REVENU.....				2.C FE.....	1,000,000	102.479	1,024,790	1,000,000	1,000,000				2.100	2.100	JD.....	12,250	21,000		09/13/2019.	06/01/2037.
792909	FB	4	SAINT PAUL MN HSG & REDEV AUTH HLTH.....				1.G FE.....	1,324,367	125.774	1,383,514	1,100,000	1,270,849		(16,584)		5.000	2.990	MN.....	7,028	55,000		08/11/2017.	11/15/2029.
79467B	CU	7	SALES TAX SECURITIZA.....				1.D FE.....	3,718,769	126.505	3,896,353	3,080,000	3,670,937		(47,831)		5.000	2.340	JJ.....	77,000	64,594		06/02/2020.	01/01/2029.
795576	FJ	1	SALT LAKE CNTY UTAH ARPT REVENUE.....				1.F FE.....	1,929,301	118.391	1,929,773	1,630,000	1,817,116		(39,030)		5.000	2.300	JJ.....	40,750	81,500		01/22/2018.	07/01/2025.
795576	FL	6	SALT LAKE CNTY UT ARPT REVENUE.....				1.F FE.....	1,316,094	124.396	1,380,796	1,110,000	1,246,437		(18,808)		5.000	2.910	JJ.....	27,750	55,500		02/09/2017.	07/01/2027.
79574C	BR	3	SALT RIVER AZ PROJ AGRIC IMPT & PWR.....				1.B FE.....	2,238,741	123.546	2,285,601	1,850,000	2,074,383		(41,740)		5.000	2.410	JJ.....	46,250	92,500		11/18/2016.	01/01/2026.
79574C	CL	5	SALT RIVER AZ PROJ AGRIC IMPT & PWR.....				1.B FE.....	2,337,000	127.539	2,550,780	2,000,000	2,255,589		(38,768)		5.000	2.680	JJ.....	50,000	100,000		11/08/2018.	01/01/2027.
79742Y	AG	7	SAN DIEGO CNTY CA LIMITED REVNUE OBLIGS.....				1.F FE.....	526,675	108.630	483,404	445,000	467,670		(12,000)		5.000	2.150	MN.....	3,708	22,250		10/23/2015.	11/01/2022.
79766D	SL	4	SAN FRANCISCO CALIF.....				1.E FE.....	3,458,041	125.797	3,453,128	2,745,000	3,451,696		(6,346)		5.000	0.820	MN.....	22,875			12/10/2020.	05/01/2027.
798170	BB	1	SAN JOSE CALIF REDEV.....				1.D FE.....	1,159,480	126.954	1,269,540	1,000,000	1,144,345		(15,135)		5.000	2.600	FA.....	20,833	25,000		03/25/2020.	08/01/2027.
80483B	BS	1	SAVANNAH GA ECON DEV AUTH.....				2.B FE.....	1,250,000	105.169	1,314,613	1,250,000	1,250,000				1.900	1.900	MN.....	3,958	25,597		09/20/2019.	08/01/2024.
833086	AG	6	SNOHOMISH CNTY WASH.....				1.B FE.....	5,301,300	130.497	5,350,377	4,100,000	5,278,666		(22,634)		5.000	0.730	JD.....	27,903			10/30/2020.	12/01/2027.
837123	GT	9	SOUTH CAROLINA ST PORTS AUTH PORTS REVE.....				1.E FE.....	1,584,168	106.682	1,541,555	1,445,000	1,507,652		(40,716)		5.000	2.050	JJ.....	36,125	72,250		02/07/2019.	07/01/2022.
837123	GX	0	SOUTH CAROLINA ST PORTS AUTH PORTS REVE.....				1.E FE.....	2,910,245	122.007	3,062,376	2,510,000	2,792,303		(46,878)		5.000	2.780	JJ.....	62,750	125,500		05/31/2018.	07/01/2026.
837123	GY	8	SOUTH CAROLINA ST PORTS AUTH PORTS REVE.....				1.E FE.....	2,341,480	124.964	2,499,280	2,000,000	2,253,429		(35,015)		5.000	2.850	JJ.....	50,000	100,000		05/31/2018.	07/01/2027.
837151	JG	5	SOUTH CAROLINA ST PUB SVC.....			1	1.F FE.....	3,164,383	110.894	3,570,787	3,220,000	3,169,883		799		5.000	5.100	JD.....	13,417	161,000		11/21/2013.	12/01/2048.
837151	KD	0	SOUTH CAROLINA ST PU.....			1	1.F FE.....	2,843,717	117.398	2,723,634	2,320,000	2,570,966		(47,208)		5.000	2.630	JD.....	9,667	116,000		10/17/2014.	12/01/2025.

E10.13

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	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
837151	NE	5	SOUTH CAROLINA ST PUBLIC SVC AUTH REV.....			1.F FE.....	1,114,310	113.124	1,131,240	1,000,000	1,063,506		(20,650)		5.000	2.720	JD.....	4,167	50,000	06/26/2018	12/01/2023.	
837151	WT	2	SOUTH CAROLINA ST PU.....		1	1.F FE.....	1,954,800	136.016	2,040,240	1,500,000	1,948,321		(6,479)		5.000	1.710	JD.....	6,250	5,417	10/28/2020.	12/01/2031.	
83755V	ZP	2	SOUTH DAKOTA ST HLTH & EDUCTNL FACS.....			1.E FE.....	1,462,791	121.676	1,508,782	1,240,000	1,367,091		(19,613)		5.000	3.060	MN.....	10,333	62,000	10/15/2015.	11/01/2026.	
838810	DS	5	S MIAMI FL HLTH FACS AUTH.....			1.E FE.....	3,517,680	126.074	3,782,220	3,000,000	3,401,461		(39,826)		5.000	3.210	FA.....	56,667	150,000	12/15/2017.	08/15/2029.	
84131T	AQ	5	SOUTHEAST ALA GAS SU.....		1	1.F FE.....	5,924,614	111.044	6,418,343	5,780,000	5,900,629		(23,985)		4.000	3.360	JD.....	19,267	231,200	03/27/2020.	06/01/2049.	
842039	ES	4	SOUTHEASTERN PA TRAN.....		1	1.G FE.....	2,840,275	133.583	2,838,639	2,125,000	2,837,493		(2,783)		5.000	1.220	JD.....	8,854		12/15/2020.	06/01/2031.	
848644	3P	3	SPOKANE CNTY WASH.....			1.B FE.....	763,596	130.577	783,462	600,000	750,437		(13,159)		5.000	1.210	JD.....	2,500	28,500	05/11/2020.	12/01/2027.	
861419	SM	2	STOCKTON CA UNIF SCH DIST.....			1.E FE.....	1,410,440	102.389	1,233,787	1,205,000	1,218,247		(25,954)		5.000	2.770	JJ.....	30,125	60,250	10/17/2012.	07/01/2021.	
87122N	FT	1	SYCAMORE OHIO CMNTY.....			1.B FE.....	2,463,896	123.260	2,545,319	2,065,000	2,426,489		(37,407)		4.000	1.340	JD.....	6,883	55,296	03/12/2020.	12/01/2027.	
87638K	BT	8	TARRANT CNTY TEX COL.....			1.C FE.....	2,366,960	117.079	2,341,580	2,000,000	2,330,499		(36,461)		5.000	0.400	FA.....	41,667		07/07/2020.	08/15/2024.	
87638Q	PE	3	TARRANT CNTY TX CULTURAL EDU FACS FIN.....		1	1.D FE.....	2,489,100	122.949	2,458,980	2,000,000	2,274,616		(47,547)		5.000	2.270	MN.....	12,778	100,000	04/07/2016.	11/15/2028.	
87638Q	QJ	1	TARRANT CNTY TEX CUL.....		1	1.C FE.....	2,267,411	132.331	2,302,559	1,740,000	2,224,706		(42,705)		5.000	1.630	JD.....	7,250	66,700	02/07/2020.	12/01/2032.	
876448	BN	0	TARRANT TX REGL WTR DIST WTR TRANSM.....			1.C FE.....	1,543,685	103.838	1,355,086	1,305,000	1,340,933		(53,131)		6.000	1.820	MS.....	26,100	78,300	01/04/2017.	09/01/2021.	
876448	BQ	3	TARRANT TX REGL WTR DIST WTR TRANSM.....			1.C FE.....	3,893,700	115.115	3,453,450	3,000,000	3,285,448		(102,659)		6.000	2.300	MS.....	60,000	180,000	09/16/2014.	09/01/2023.	
880443	BN	5	TENNESSEE ST ENERGY ACQUISITION CORP GAS.....			1.G FE.....	1,585,541	103.219	1,470,871	1,425,000	1,455,301		(44,735)		5.250	2.020	MS.....	24,938	74,813	01/11/2018.	09/01/2021.	
880443	HZ	2	TENNESSEE ST ENERGY ACQUISITION CORP.....		5	1.G FE.....	8,234,730	107.605	8,134,938	7,560,000	8,193,355		(13,613)		4.000	3.520	MN.....	50,400	302,400	10/27/2017.	05/01/2048.	
880443	JE	7	TENNESSEE ST ENERGY MUNICIPAL.....		1.5	1.G FE.....	2,414,675	114.932	2,873,300	2,500,000	2,415,888		1,213		4.000	4.200	MN.....	16,667	100,000	03/25/2020.	11/01/2049.	
880461	VP	0	TENNESSEE HSG DEV AGY RSDL FING PROGRAM.....		1	1.B FE.....	699,979	111.045	777,315	700,000	699,979				3.050	3.050	JJ.....	10,675	21,350	08/10/2018.	01/01/2029.	
882117	2E	3	TEXAS ST A&M UNIV PERM UNIV FUND.....			1.A FE.....	6,711,961	123.275	6,539,739	5,305,000	5,988,205		(141,922)		5.500	2.450	JJ.....	145,888	291,775	07/31/2017.	07/01/2025.	
88213A	KX	2	TEXAS ST A&M UNIV PERM UNIV FUND.....			1.A FE.....	5,353,568	128.081	5,635,564	4,400,000	5,101,643		(85,271)		5.000	2.600	MN.....	28,111	220,000	11/30/2017.	05/15/2028.	
882669	BF	0	TEXAS ST PUBLIC FIN AUTH LEASE REVENUE.....		1	1.B FE.....	2,835,698	132.038	2,970,855	2,250,000	2,749,499		(56,369)		5.000	2.010	FA.....	46,875	112,500	06/06/2019.	02/01/2031.	
882724	JB	4	TEXAS ST.....			1.A FE.....	3,735,251	122.398	3,935,096	3,215,000	3,578,887		(71,381)		5.000	2.460	AO.....	40,188	160,750	10/11/2018.	10/01/2025.	
882724	JD	0	TEXAS ST.....			1.A FE.....	1,342,790	130.147	1,470,661	1,130,000	1,294,614		(22,014)		5.000	2.630	AO.....	14,125	56,500	10/03/2018.	10/01/2027.	
882724	MC	8	TEXAS ST.....			1.A FE.....	1,355,000	100.083	1,356,125	1,355,000	1,355,000				1.850	1.850	FA.....	10,445	25,068	05/16/2019.	08/01/2029.	
882724	RV	1	TEXAS ST.....		1	1.A FE.....	4,530,370	125.541	4,532,030	3,610,000	4,523,217		(7,152)		4.000	1.060	FA.....	72,200		12/02/2020.	08/01/2031.	
88283K	BK	3	TEXAS TRANSN COMMN C.....		1	1.F FE.....	800,000	100.958	807,664	800,000	800,000				1.980	1.980	FA.....	5,984	7,040	02/21/2020.	08/15/2042.	
88283L	JV	9	TEXAS ST TRANSPRTN COMM ST HIGHWAY.....			1.A FE.....	1,680,585	113.091	1,696,365	1,500,000	1,603,156		(35,875)		5.000	2.400	AO.....	18,750	75,000	10/22/2018.	10/01/2023.	
88283L	KJ	4	TEXAS TRANSN COMMN.....			1.A FE.....	3,089,815	122.292	3,289,655	2,690,000	2,972,878		(55,220)		5.000	2.630	AO.....	33,625	134,500	11/06/2018.	10/01/2025.	
882854	M3	3	TEXAS WATER DEV BRD.....			1.A FE.....	3,252,661	120.221	3,402,254	2,830,000	3,115,970		(62,420)		5.000	2.500	AO.....	31,444	141,500	09/26/2018.	04/15/2025.	
888808	HF	2	TOBACCO SETTLEMENT FING CORP NJ.....			1.G FE.....	3,825,816	128.437	4,366,858	3,400,000	3,745,982		(30,193)		5.000	3.700	JD.....	14,167	170,000	04/05/2018.	06/01/2030.	
888808	HG	0	TOBACCO SETTLEMENT FING CORP NJ.....			1.G FE.....	5,580,950	127.738	6,386,900	5,000,000	5,483,103		(37,035)		5.000	3.860	JD.....	20,833	250,000	04/05/2018.	06/01/2031.	
88880L	AE	3	TOBACCO SETTLEMENT.....			1.F FE.....	1,380,000	100.434	1,385,989	1,380,000	1,380,000				1.193	1.190	JD.....	1,372	1,509	10/22/2020.	06/01/2023.	
88880P	BY	9	TOBACCO SETTLEMENT FIN.....			1.F FE.....	11,299,200	101.687	10,168,700	10,000,000	10,068,861		(181,478)		5.000	3.120	MN.....	63,889	500,000	07/03/2013.	05/15/2021.	
889396	QF	7	TOLEDO OHIO WTRWKS REV.....			1.D FE.....	2,305,660	110.609	2,212,180	2,000,000	2,117,476		(27,955)		5.000	3.360	MN.....	12,778	100,000	06/14/2013.	11/15/2024.	
890125	XY	8	TOMS RIVER NJ BRD OF EDU.....			1.D FE.....	1,187,286	104.681	1,219,534	1,165,000	1,180,964		(4,351)		2.000	1.600	JJ.....	10,744	23,235	06/25/2019.	07/15/2024.	
89453P	G7	8	TRAVIS CNTY TEX.....			1.A FE.....	2,424,936	127.537	2,531,609	1,985,000	2,335,395		(52,878)		5.000	1.940	MS.....	33,083	138,674	04/15/2019.	03/01/2027.	
89453P	G8	6	TRAVIS CNTY TEX.....			1.A FE.....	2,707,342	130.795	2,851,331	2,180,000	2,613,291		(55,564)		5.000	2.000	MS.....	36,333	152,297	04/15/2019.	03/01/2028.	
89602N	7F	5	TRIBOROUGH NY BRIDGE & TUNNEL AUTH.....			1.D FE.....	1,843,860	127.517	1,912,755	1,500,000	1,729,125		(30,128)		5.000	2.560	MN.....	9,583	75,000	01/13/2017.	11/15/2027.	
89602R	EL	5	TRIBOROUGH BRDG.....			1.D FE.....	335,950	135.241	344,865	255,000	334,814		(1,135)		5.000	1.260	MN.....	1,629	6,375	11/10/2020.	11/15/2029.	

E10.14

SCHEDULE D - PART 1

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

E10.15

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	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
89602R GA 7	TRIBOROUGH BRDG					1	1.D FE.....	3,243,730	128.341	3,266,278	2,545,000	3,238,938		(4,792)		5.000	1.950	MN.....	16,260			12/02/2020.	11/15/2054.	
91412G ST 3	UNIVERSITY CALIF REVS.....					5	1.C FE.....	9,248,286	111.261	8,900,880	8,000,000	9,148,888		(22,360)		5.000	4.120	MN.....	51,111	400,000		02/16/2018.	05/15/2048.	
91412H GE 7	UNIVERSITY CALIF REV.....					1	1.C FE.....	215,000	101.474	218,169	215,000	215,000				0.883	0.880	MN.....	243	628		07/16/2020.	05/15/2025.	
91412H GF 4	UNIVERSITY CALIF REV.....					1	1.C FE.....	170,000	101.659	172,820	170,000	170,000				1.316	1.310	MN.....	286	740		07/14/2020.	05/15/2027.	
91417K 2D 2	UNV OF COLORADO CO ENTERPRISE.....					1	1.B FE.....	1,075,817	129.381	1,067,393	825,000	1,075,817				5.000	1.780	JD.....	3,781			12/30/2020.	06/01/2031.	
914233 J9 3	UNIVERSITY OF CONNECTICUT						1.E FE.....	1,060,447	109.366	1,006,167	920,000	969,946		(23,675)		5.000	2.260	JJ.....	21,211	46,000		01/12/2017.	01/15/2023.	
914233 P4 7	UNIVERSITY OF CONNECTICUT						1.E FE.....	2,387,416	119.372	2,536,655	2,125,000	2,295,664		(36,773)		5.000	2.990	AO.....	22,431	106,250		06/11/2018.	04/15/2025.	
914233 Y9 6	UNIVERSITY CONN.....						1.E FE.....	2,699,402	130.115	2,719,404	2,090,000	2,696,983		(2,420)		5.000	1.570	FA.....	4,064			12/09/2020.	02/15/2038.	
914245 CL 7	UNIVERSITY DEL.....					1	1.B FE.....	2,706,692	130.586	2,709,660	2,075,000	2,702,311		(4,382)		5.000	1.180	MN.....	17,292			12/09/2020.	11/01/2037.	
914367 EQ 6	UNIV OF KANSA KS HOSP AUTH						1.D FE.....	326,681	114.573	315,076	275,000	299,915		(7,544)		5.000	2.030	MS.....	4,583	13,750		04/21/2017.	03/01/2024.	
914402 4E 9	UNIV SYS OF MARYLAND						1.B FE.....	1,355,868	106.026	1,248,806	1,175,000	1,219,319		(34,713)		5.000	1.930	AO.....	14,688	58,750		12/09/2016.	04/01/2022.	
914460 QT 0	UNIV OF MINNESOTA						1.C FE.....	1,489,075	113.967	1,510,063	1,325,000	1,421,855		(31,697)		5.000	2.390	JD.....	5,521	66,250		11/05/2018.	12/01/2023.	
91514A GP 4	UNIVERSITY TEX UNIV.....						1.A FE.....	2,391,078	121.912	2,523,578	2,070,000	2,291,685		(44,670)		5.000	2.530	FA.....	39,100	103,500		09/26/2018.	08/15/2025.	
915183 SL 2	UNIV OF UTAH UT REVENUE.....						1.B FE.....	1,280,320	109.183	1,091,830	1,000,000	1,062,022		(38,185)		6.000	2.000	FA.....	25,000	60,000		12/23/2014.	08/01/2022.	
91523N LB 0	UNIVERSITY WASH UNIV.....					1	1.B FE.....	2,792,175	108.963	2,724,075	2,500,000	2,753,705		(25,096)		5.000	3.600	JJ.....	62,500	125,000		06/11/2019.	07/01/2029.	
917567 AN 9	UTAH ST TRNSIT AUTH SALES TAX REVENUE.....					1	1.C FE.....	1,250,827	119.959	1,289,559	1,075,000	1,188,575		(23,823)		5.000	2.480	JD.....	2,389	53,750		04/27/2018.	06/15/2026.	
917661 S9 2	UTICA MI CMNTY SCHS.....						1.C FE.....	2,667,700	104.756	2,618,900	2,500,000	2,572,401		(53,202)		4.000	1.790	MN.....	16,667	100,000		02/20/2019.	05/01/2022.	
928109 X8 5	VIRGINIA ST.....					1	1.A FE.....	4,954,013	132.216	5,520,018	4,175,000	4,792,140		(73,959)		5.000	2.780	JD.....	17,396	208,750		10/05/2018.	06/01/2029.	
92812V YF 7	VIRGINIA ST HSG DEV.....					1	1.B FE.....	1,073,039	107.057	1,075,923	1,005,000	1,072,412		(627)		2.350	1.450	JD.....	1,968			12/03/2020.	12/01/2031.	
92817S T5 7	VIRGINIA STATE						1.B FE.....	4,050,828	112.279	4,042,044	3,600,000	3,846,127		(91,518)		5.000	2.260	FA.....	75,000	180,000		09/21/2018.	08/01/2023.	
92817T LA 2	VIRGINIA ST PUB SCH.....						1.A FE.....	3,373,658	123.070	3,396,732	2,760,000	3,359,441		(14,218)		4.000	0.700	AO.....	23,307			10/30/2020.	10/01/2027.	
92818G QH 9	VIRGINIA ST RES AUTH INFR.....						1.A FE.....	2,749,476	118.316	2,668,026	2,255,000	2,482,773		(43,490)		5.000	2.750	MN.....	18,792	112,750		05/08/2014.	11/01/2025.	
92818M WQ 9	VIRIGNIA ST RESOURCES AUTH INFRASTRURE.....						1.A FE.....	240,794	113.604	238,568	210,000	226,480		(5,585)		5.000	2.130	MN.....	1,750	10,500		05/09/2018.	11/01/2023.	
93978H XH 3	WASHINGTON ST HEALTH.....					1	1.F FE.....	2,632,104	127.199	2,677,539	2,105,000	2,620,812		(11,293)		5.000	2.170	MS.....	35,083	8,134		12/21/2020.	09/01/2045.	
940157 U7 3	WASHINGTON MD SUBURBAN SAN DIST.....						1.A FE.....	2,370,760	125.522	2,510,440	2,000,000	2,275,699		(47,303)		5.000	2.280	JD.....	8,333	100,000		12/17/2018.	06/01/2026.	
96634R AT 9	WHITING IN ENVRMNTL FACS REVENUE.....					5	1.G FE.....	5,898,500	117.056	5,852,800	5,000,000	5,846,153		(17,432)		5.000	3.960	MN.....	41,667	250,000		11/15/2017.	11/01/2047.	
96634R AU 6	WHITING IND ENVIRON.....						1.G FE.....	6,231,593	122.220	6,416,550	5,250,000	6,195,878		(23,791)		5.000	3.840	JD.....	21,875	262,500		06/26/2019.	12/01/2044.	
975700 PD 1	WINSTON-SALEM N C WT.....						1.B FE.....	4,868,682	132.654	4,908,198	3,700,000	4,841,648		(27,034)		5.000	0.720	JD.....	15,417	92,500		10/22/2020.	06/01/2028.	
97709T BR 6	WISCONSIN ST ENVIRON.....						1.A FE.....	2,192,411	120.762	2,191,830	1,815,000	2,179,248		(13,163)		5.000	0.410	JD.....	7,563	45,375		10/30/2020.	06/01/2025.	
977123 Q2 7	WISCONSIN ST TRANSPRTN REVENUE.....						1.B FE.....	2,513,004	116.547	2,476,624	2,125,000	2,342,487		(59,461)		5.000	1.960	JJ.....	53,125	106,250		01/25/2018.	07/01/2024.	
977123 R2 6	WISCONSIN ST TRANSPRTN REVENUE.....						1.B FE.....	1,505,179	115.337	1,499,381	1,300,000	1,465,947		(11,442)		5.000	3.630	JJ.....	32,500	65,000		05/03/2017.	07/01/2032.	
981202 NL 4	WORCESTER CNTY MD.....						1.C FE.....	444,340	110.293	441,172	400,000	422,691		(10,103)		5.000	2.300	MS.....	6,667	20,000		10/29/2018.	03/01/2023.	
982674 ND 1	WYANDOTTE CNTY KANS.....						1.F FE.....	500,000	101.236	506,180	500,000	500,000				1.129	1.120	MS.....	1,662			08/20/2020.	09/01/2024.	
982674 NF 6	WYANDOTTE CNTY KANS.....						1.F FE.....	300,000	102.610	307,830	300,000	300,000				1.562	1.560	MS.....	1,380			08/20/2020.	09/01/2026.	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							1,234,364,498	XXX	1,248,955,610	1,055,251,973	1,183,729,046		0	(15,633,115)	0	XXX	XXX	XXX	13,646,123	40,230,832		XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																								
01F020	63	8	UMBS TBA 30YR.....			4	1.A FE.....	29,362,003	103.539	29,462,079	28,455,000	29,362,003				2.000	1.760	MON...	15,808			12/11/2020.	03/15/2051.	
3128K1	B7	5	FHLMC			4	1.A FE.....	82,523	111.665	94,331	84,477	83,156		844		5.500	5.980	MON...	387	4,646		03/30/2006.	12/01/2030.	
3128K2	JM	2	FHLMC			4	1.A FE.....	83,452	111.656	95,385	85,428	84,100		175		5.500	5.970	MON...	392	4,699		03/30/2006.	01/01/2031.	
3128K4	YG	4	FHLMC			4	1.A FE.....	33,826	112.071	37,121	33,122	33,604		(760)		6.500	6.020	MON...	179	2,153		03/23/2006.	04/01/2036.	

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128K7	4Z	8	FHLMC		.4	1.A FE	203,436	115.312	224,822	194,967	200,668		(585)		7.000	6.020	MON	1,137	13,648	12/09/2005	09/01/2033	
3128K9	F2	5	FHLMC		.4	1.A FE	112,697	110.651	130,491	117,930	114,113		362		5.000	5.920	MON	491	5,896	03/07/2006	02/01/2036	
3128KD	5D	3	FHLMC		.4	1.A FE	59,333	112.068	65,506	58,452	59,051		(43)		6.500	6.140	MON	317	3,799	08/29/2006	08/01/2036	
3128KF	J3	5	FHLMC		.4	1.A FE	121,933	114.114	135,523	118,760	120,973		(1,600)		7.000	6.390	MON	693	8,313	10/10/2006	10/01/2036	
3128KM	UW	3	FHLMC		.4	1.A FE	115,186	113.653	132,361	116,460	115,452		406		5.500	5.690	MON	534	6,405	04/30/2007	03/01/2037	
3128KQ	HL	3	FHLMC		.4	1.A FE	185,330	111.802	214,753	192,083	186,901		2,253		5.500	6.230	MON	880	10,565	07/31/2007	05/01/2037	
3128LX	FW	5	FHLMC		.4	1.A FE	886,253	116.320	1,108,303	952,800	901,443		9,407		5.000	6.620	MON	3,970	47,640	06/23/2006	12/01/2035	
3128M7	5T	9	FHLMC		.4	1.A FE	1,032,464	116.225	1,144,544	984,765	1,022,952		(10,102)		5.000	3.920	MON	4,103	49,238	01/31/2011	08/01/2040	
3128M7	EK	8	FHLMC		.4	1.A FE	420,521	109.334	468,502	428,505	422,410		2,928		4.000	4.390	MON	1,428	17,140	02/26/2009	02/01/2039	
3128M8	NC	4	FHLMC		.4	1.A FE	1,312,898	117.877	1,407,717	1,194,222	1,287,019		(21,229)		6.000	4.070	MON	5,971	71,653	06/28/2011	11/01/2039	
3128MF	V6	2	FHLMC		.4	1.A FE	2,051,013	104.946	2,045,704	1,949,285	2,051,014		(4,747)		3.000	1.350	MON	4,873	5,101	10/16/2020	01/15/2034	
3128MJ	2M	1	FHLMC		.4	1.A FE	4,473,362	106.085	4,821,681	4,545,089	4,482,458		44,175		3.500	3.970	MON	13,257	159,078	05/16/2018	09/01/2047	
3128MJ	4A	5	FHLMC		.4	1.A FE	741,093	105.689	783,413	741,238	741,093		122		3.500	3.460	MON	2,162	25,943	03/05/2019	06/01/2048	
3128MJ	B8	2	FHLMC		.4	1.A FE	333,882	116.335	388,786	334,195	333,882		83		5.000	4.970	MON	1,392	16,710	06/08/2005	06/01/2035	
3128MJ	E8	9	FHLMC		.4	1.A FE	229,974	119.210	266,512	223,564	228,082		(542)		7.000	6.350	MON	1,304	15,649	10/27/2006	10/01/2036	
3128MJ	QG	8	FHLMC		.4	1.A FE	1,457,297	112.116	1,525,645	1,360,767	1,442,258		(26,934)		4.500	2.930	MON	5,103	61,235	05/08/2012	07/01/2041	
3128MM	EC	3	FHLMC		.4	1.A FE	2,761	100.909	2,767	2,742	2,742				6.000	5.730	MON	14	165	08/14/2006	07/01/2021	
3128P8	DF	5	FEDERAL NATL MTG		.4	1.A FE	6,804,944	107.616	7,164,301	6,657,237	6,773,194		(52,372)		3.500	2.850	MON	19,417	233,003	01/31/2018	10/01/2036	
3128P8	E2	3	FEDERAL NATL MTG		.4	1.A FE	3,167,492	108.163	3,214,837	2,972,209	3,130,634		(56,177)		4.000	2.580	MON	9,907	118,888	09/26/2017	08/01/2037	
3128PC	TV	4	FHLMC		.4	1.A FE	2,487	100.210	2,453	2,448	2,448		(3)		6.000	5.440	MON	12	147	03/16/2006	03/01/2021	
3128PC	TW	2	FHLMC		.4	1.A FE	3,007	100.111	2,962	2,959	2,959		(3)		6.000	5.440	MON	15	178	03/16/2006	03/01/2021	
3128PH	N9	8	FHLMC		.4	1.A FE	252	99.894	246	247	247				6.000	5.340	MON	1	15	02/13/2006	01/01/2021	
3128PY	DL	5	FHLMC		.4	1.A FE	1,201,490	105.086	1,202,657	1,144,446	1,178,438		(23,277)		3.000	1.610	MON	2,861	34,333	03/18/2013	02/01/2027	
31292G	5W	2	FHLMC		.4	1.A FE	21,882	117.962	25,742	21,822	21,829		(5)		7.500	7.370	MON	136	1,637	09/10/1999	09/01/2029	
31292H	AK	0	FHLMC		.4	1.A FE	1,358	118.184	1,667	1,410	1,376		8		7.500	8.310	MON	9	106	05/18/2000	01/01/2030	
31292H	QN	7	FHLMC		.4	1.A FE	63,906	118.239	76,725	64,890	64,215		135		6.000	6.250	MON	317	3,892	05/08/2002	05/01/2032	
31292K	ZP	5	FHLMC		.4	1.A FE	4,196,846	112.282	4,529,731	4,034,216	4,167,393		(41,231)		4.500	3.580	MON	15,128	181,540	11/30/2010	03/01/2040	
312930	5P	1	FHLMC		.4	1.A FE	482,994	109.051	526,816	483,088	482,994		44		4.000	3.960	MON	1,610	19,324	02/12/2009	03/01/2039	
312939	PM	7	FHLMC		.4	1.A FE	673,544	115.160	738,133	640,961	665,868		(17,652)		5.000	3.920	MON	2,661	32,041	05/28/2010	03/01/2040	
312940	4Q	9	FHLMC		.4	1.A FE	2,365,237	116.315	2,598,858	2,234,320	2,333,344		(19,445)		5.000	3.780	MON	9,310	111,716	06/30/2010	06/01/2040	
312940	PZ	6	FHLMC		.4	1.A FE	1,528,020	111.954	1,697,295	1,516,057	1,524,460		(3,473)		4.500	4.300	MON	5,685	68,223	04/30/2010	05/01/2040	
312941	NL	7	FHLMC		.4	1.A FE	744,931	112.315	802,262	714,295	737,378		(7,756)		4.500	3.600	MON	2,679	32,143	07/29/2010	07/01/2040	
312944	PJ	4	FHLMC		.4	1.A FE	1,332,472	109.727	1,382,788	1,260,207	1,316,701		(20,073)		4.000	2.670	MON	4,201	50,408	04/10/2012	12/01/2040	
31294B	6P	5	FHLMC		.4	1.A FE	15,914	104.551	16,684	15,958	15,929		3		7.000	7.000	MON	93	1,117	12/27/2000	01/01/2030	
31294F	PT	7	FHLMC		.4	1.A FE	591	105.512	648	614	600		2		7.500	8.270	MON	4	46	05/18/2000	05/01/2030	
31294F	T5	5	FHLMC		.4	1.A FE	46	115.369	55	48	47				7.500	8.270	MON	4	4	05/18/2000	05/01/2030	
31296M	3Z	0	FHLMC		.4	1.A FE	433,344	115.417	501,015	434,090	433,344		129		5.000	4.990	MON	1,809	21,704	09/30/2003	09/01/2033	
31296S	M3	7	FHLMC		.4	1.A FE	416,629	117.042	477,414	407,897	413,396		(2,056)		5.500	5.010	MON	1,870	22,434	01/09/2004	01/01/2034	
31296S	M5	2	FHLMC		.4	1.A FE	327,882	119.429	377,215	315,847	323,558		(728)		6.000	5.220	MON	1,579	18,951	01/09/2004	01/01/2034	
31297M	AQ	1	FHLMC		.4	1.A FE	228,617	111.919	253,845	226,809	227,906		(375)		5.500	5.280	MON	1,040	12,474	03/09/2005	03/01/2035	

E10.16

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31297M	XV	5	FHLMC			.4	1.A FE	89,618	110.650	103,530	93,565	90,960		500		5.000	5.970	MON	390	4,678	11/10/2005	04/01/2030	
31297P	ME	8	FHLMC			.4	1.A FE	54,441	112.068	58,646	52,331	53,748		(102)		6.500	5.640	MON	283	3,402	04/07/2005	10/01/2034	
31297T	WF	6	FHLMC			.4	1.A FE	225,707	116.338	274,643	236,072	228,497		1,054		5.000	5.920	MON	984	11,804	11/09/2005	09/01/2035	
31297V	Y8	5	FHLMC			.4	1.A FE	208,538	116.343	252,258	216,822	210,804		1,675		5.000	5.780	MON	903	10,841	11/30/2005	11/01/2035	
31298N	FU	4	FHLMC			.4	1.A FE	32,651	111.566	43,048	38,585	32,405		(71)		7.000	9.140	MON	225	2,701	12/01/2005	05/01/2031	
31306X	2A	0	FHLMC			.4	1.A FE	5,948,719	104.559	5,962,731	5,702,706	5,838,476		(51,100)		2.500	1.460	MON	11,881	142,568	11/14/2012	10/01/2027	
31307M	2H	8	FHLMC			.4	1.A FE	2,074,342	106.297	2,161,086	2,033,046	2,060,628		(9,087)		2.500	1.990	MON	4,236	50,826	05/28/2015	05/01/2030	
31307P	Q5	1	FHLMC			.4	1.A FE	4,500,575	105.161	4,578,516	4,353,805	4,453,976		(41,659)		3.000	2.170	MON	10,885	130,614	11/12/2015	11/01/2030	
31307Q	RE	9	FHLMC			.4	1.A FE	3,714,371	105.218	3,724,333	3,539,603	3,666,756		(37,662)		3.000	1.710	MON	8,849	106,188	06/29/2016	05/01/2031	
31307R	6V	2	FHLMC			.4	1.A FE	3,874,229	104.525	3,901,413	3,732,510	3,834,362		(59,116)		2.500	1.560	MON	7,776	93,313	09/29/2016	10/01/2031	
31307U	EL	8	FHLMC			.4	1.A FE	6,153,201	105.027	6,276,212	5,975,795	6,107,492		(57,426)		3.000	2.220	MON	14,939	179,274	07/31/2017	07/01/2032	
31307V	5J	1	FEDERAL NATL MTG			.4	1.A FE	7,195,173	106.314	7,569,082	7,119,528	7,177,128		(23,135)		3.500	3.200	MON	20,765	249,183	05/25/2018	05/01/2033	
31307V	YN	0	FEDERAL NATL MTG			.4	1.A FE	6,709,488	106.429	7,015,889	6,592,067	6,681,041		(42,083)		3.500	3.030	MON	19,227	230,722	04/13/2018	04/01/2033	
31307W	3E	2	FHLMC			.4	1.A FE	2,858,990	106.240	2,992,049	2,816,306	2,848,886		(15,759)		3.500	3.040	MON	8,214	98,571	01/04/2019	11/01/2033	
3131XB	X2	0	FHLMC PC 15Y ZK7897			.4	1.A FE	1,916,669	105.178	1,911,389	1,817,286	1,914,124		(10,487)		3.000	1.000	MON	9,048	18,173	06/16/2020	01/25/2031	
3131XU	LT	2	FHLMC PC 30Y ZM1238			.4	1.A FE	9,523	105.150	9,447	8,984	9,520		(57)		3.000	1.020	MON	691	45	08/20/2020	06/25/2046	
3131XV	S6	3	FHLMC PC 30Y ZM2341			.4	1.A FE	1,364,780	105.171	1,351,721	1,285,255	1,363,760		(12,742)		3.000	0.980	MON	6,255	9,639	08/07/2020	01/25/2047	
3131XV	VQ	5	FHLMC PC 30Y ZM2423			.4	1.A FE	574,059	105.047	567,897	540,609	573,630		(8,541)		3.000	0.980	MON	2,700	4,055	08/07/2020	01/25/2047	
3131YB	J7	4	FHLMC PC 30Y ZN4786			.4	1.A FE	1,049,380	105.487	1,055,670	1,000,749	1,046,554		(18,542)		3.500	1.600	MON	5,551	14,818	06/24/2020	04/25/2049	
3131YB	WB	0	FHLMC PC 15Y ZN5142			.4	1.A FE	771,454	106.209	774,346	729,077	769,010		(8,773)		3.500	1.420	MON	4,242	10,632	06/12/2020	04/25/2034	
3131YC	TV	8	FHLMC PC 30Y ZN5964			.4	1.A FE	974,706	108.718	979,487	900,942	970,406		(5,864)		4.500	1.450	MON	6,296	13,514	06/16/2020	05/25/2049	
3132A5	HE	8	FHLMC PC 30Y ZS4729			.4	1.A FE									3.000		MON	136		08/07/2020	08/25/2047	
3132A5	HL	2	FHLMC PC 30Y ZS4735			.4	1.A FE									3.500		MON	391		06/12/2020	09/25/2047	
3132A8	PW	3	FHLMC PC 15Y ZS7637			.4	1.A FE	1,517,602	107.920	1,524,866	1,412,955	1,517,602				3.000	1.080	MON	7,014		11/17/2020	12/25/2031	
3132A8	PZ	6	FHLMC PC 15Y ZS7640			.4	1.A FE	1,526,293	108.099	1,536,147	1,421,047	1,526,294				3.000	1.070	MON	7,030		11/17/2020	01/25/2032	
3132A9	SE	8	FHLMC PC 15Y ZS8617			.4	1.A FE	1,688,190	104.448	1,684,457	1,612,720	1,688,190		(2,646)		2.500	0.880	MON	3,258	3,478	10/27/2020	08/25/2031	
3132A9	VD	6	FHLMC PC 15Y ZS8712			.4	1.A FE	1,309,647	106.361	1,313,723	1,235,152	1,308,181		(16,868)		4.000	1.910	MON	8,048	16,469	06/24/2020	08/25/2033	
3132AE	EZ	5	FHLMC PC 30Y ZT1952			.4	1.A FE	2,198,999	106.648	2,260,594	2,119,677	2,183,760		(64,448)		4.000	2.740	MON	13,626	84,787	10/09/2019	05/25/2049	
3132AE	FB	7	FHLMC PC 15Y ZT1962			.4	1.A FE	1,626,059	109.461	1,642,833	1,500,833	1,625,754		(304)		3.500	1.300	MON	8,656		11/17/2020	02/25/2033	
3132CW	AT	1	FHLMC			.4	1.A FE	7,443,070	106.113	7,610,905	7,172,423	7,401,375		(109,700)		3.500	2.470	MON	41,152	251,035	08/26/2019	03/01/2032	
3132CW	CV	4	FHLMC PC 15Y SB0084			.4	1.A FE	1,385,088	106.799	1,384,923	1,296,747	1,383,571		(3,938)		3.000	0.940	MON	6,404	3,242	09/29/2020	02/25/2032	
3132DM	KC	8	FHLMC			.4	1.A FE	249,769	110.546	251,832	227,807	248,978		(1,897)		5.000	2.010	MON	906	949	09/23/2020	03/01/2050	
3132DV	3P	8	FHLMC PC 30Y SD8006			.4	1.A FE	528,215	106.642	542,408	508,625	524,586		(14,260)		4.000	2.720	MON	3,288	20,345	11/14/2019	08/25/2049	
3132DV	5T	8	FHLMC PC 30Y SD8058			.4	1.A FE	4,559,092	106.734	4,557,086	4,269,562	4,539,514		(68,571)		4.000	1.830	MON	27,545	42,696	08/18/2020	04/25/2050	
3132DV	6A	8	FHLMC PC 30Y SD8065			.4	1.A FE	181,473	108.569	181,198	166,896	180,877		(1,077)		4.500	1.630	MON	1,218	626	10/07/2020	05/25/2050	
3132GG	A2	1	FHLMC			.4	1.A FE	1,990,033	110.246	2,114,327	1,917,815	1,972,094		(14,873)		4.000	3.130	MON	6,393	76,713	08/31/2011	08/01/2041	
3132GS	BF	5	FHLMC			.4	1.A FE	7,779,725	108.016	8,130,230	7,526,869	7,711,549		(91,835)		3.500	2.690	MON	21,953	263,440	03/08/2012	03/01/2042	
3132GV	L6	7	FHLMC			.4	1.A FE	6,279,098	106.462	6,441,322	6,050,320	6,220,492		(58,579)		3.000	2.080	MON	15,126	181,510	07/31/2012	08/01/2042	
3132HP	KK	9	FHLMC			.4	1.A FE	2,574,345	106.610	2,670,251	2,504,684	2,558,105		(9,302)		3.000	2.290	MON	6,262	75,141	01/30/2013	11/01/2042	
3132HP	NB	6	FHLMC			.4	1.A FE	3,582,637	106.568	3,651,658	3,426,568	3,543,026		(31,954)		3.000	1.910	MON	8,566	102,797	11/20/2012	11/01/2042	

E10.17

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132HQ	EG	3	FHLMC		.4	1.A FE	4,175,903	106.629	4,253,385	3,988,923	4,128,743		(59,303)		3.000	1.880	MON	9,972	119,668	12/11/2012	12/01/2042	
3132J6	E6	7	FHLMC		.4	1.A FE	3,966,067	106.337	4,106,428	3,861,680	3,939,407		(31,132)		3.000	2.330	MON	9,654	115,850	01/30/2013	02/01/2043	
3132J7	K6	8	FHLMC		.4	1.A FE	3,442,888	105.976	3,498,855	3,301,540	3,409,022		(61,753)		3.000	1.950	MON	8,254	99,046	04/30/2013	03/01/2043	
3132J9	G7	7	FHLMC		.4	1.A FE	3,043,847	106.617	3,112,971	2,919,758	3,012,766		(33,508)		3.000	1.980	MON	7,299	87,593	04/30/2013	05/01/2043	
3132J9	TD	0	FHLMC		.4	1.A FE	3,626,906	108.469	3,801,055	3,504,257	3,596,372		(55,708)		3.500	2.640	MON	10,221	122,649	05/29/2013	05/01/2043	
3132QR	QE	3	FHLMC		.4	1.A FE	4,184,829	107.933	4,374,654	4,053,104	4,153,719		(32,179)		3.500	2.700	MON	11,822	141,859	07/30/2015	07/01/2045	
3132QU	RS	4	FHLMC		.4	1.A FE	5,373,801	106.993	5,567,646	5,203,731	5,333,738		(88,736)		3.500	2.700	MON	15,178	182,131	12/08/2015	12/01/2045	
3132QU	UZ	4	FHLMC		.4	1.A FE	4,331,231	105.562	4,596,580	4,354,363	4,335,319		6,998		3.000	3.100	MON	10,886	130,631	12/16/2015	12/01/2045	
3132VQ	Q3	3	FHLMC		.4	1.A FE	10,283,568	105.490	10,616,781	10,064,193	10,234,487		(102,428)		3.500	2.830	MON	29,354	352,247	06/26/2019	06/01/2049	
3132WD	MZ	4	FEDERAL NATL MTG		.4	1.A FE	5,186,372	106.610	5,244,828	4,919,635	5,125,975		(133,938)		3.500	1.930	MON	14,349	172,187	08/31/2016	05/01/2046	
3132WK	KE	7	FEDERAL NATL MTG		.4	1.A FE	2,721,716	106.227	2,830,839	2,664,879	2,706,992		(28,691)		3.500	2.860	MON	7,773	93,271	03/13/2017	01/01/2047	
3132XS	ED	8	FEDERAL NATL MTG		.4	1.A FE	8,822,984	106.094	9,056,843	8,536,543	8,749,707		(145,937)		3.500	2.530	MON	24,898	298,779	09/15/2017	08/01/2047	
3132XS	KG	4	FEDERAL NATL MTG		.4	1.A FE	4,032,341	106.512	4,147,188	3,893,630	3,995,552		(49,765)		3.500	2.490	MON	11,356	136,277	09/01/2017	08/01/2047	
3132XT	MS	4	FEDERAL NATL MTG		.4	1.A FE	4,747,009	106.203	4,925,833	4,638,129	4,720,488		(51,776)		3.500	2.790	MON	13,505	162,254	12/20/2017	10/01/2047	
3132XU	NA	9	FEDERAL NATL MTG		.4	1.A FE	6,504,761	106.178	6,706,534	6,316,260	6,453,679		(82,042)		3.500	2.650	MON	18,422	221,069	11/28/2017	11/01/2047	
3132XV	NB	5	FHLMC PC GOL Q53085		.4	1.A FE	2,824,573	105.511	2,820,716	2,673,361	2,824,573		(38,210)		3.000	1.290	MON	6,683	33,417	06/22/2020	09/15/2047	
3132XW	BJ	9	FEDERAL NATL MTG		.4	1.A FE	7,224,338	106.338	7,679,255	7,221,517	7,221,517		(1,162)		3.500	3.440	MON	21,063	252,753	02/27/2018	01/01/2048	
3132XX	GL	7	FEDERAL NATL MTG		.4	1.A FE	9,894,083	106.590	10,651,009	9,992,446	9,911,002		31,198		3.500	3.750	MON	29,145	349,736	08/02/2018	03/01/2048	
3132XY	G8	4	FEDERAL NATL MTG		.4	1.A FE	3,887,606	106.845	4,060,456	3,800,317	3,867,191		(72,615)		4.000	3.390	MON	12,668	152,013	04/12/2018	04/01/2048	
3132Y0	4E	7	FHLMC		.4	1.A FE	8,053,252	106.950	8,485,708	7,934,239	8,021,705		(58,532)		4.000	3.550	MON	26,447	317,370	08/02/2018	07/01/2048	
31334W	2K	6	FEDERAL HOME LN BKS		.4	1.A FE	3,818,873	105.401	3,927,875	3,726,582	3,796,341		(75,798)		3.500	2.660	MON	21,114	130,430	07/30/2019	07/01/2049	
31334W	EX	5	FHLMC PC 30Y QA0150		.4	1.A FE	2,038,977	105.542	2,045,244	1,937,845	2,032,549		(26,918)		3.500	1.520	MON	10,737	22,608	07/01/2020	06/25/2049	
31334Y	A5	6	FHLMC		.4	1.A FE	8,744,179	105.515	8,993,895	8,523,760	8,696,419		(152,735)		3.500	2.620	MON	49,204	298,332	10/23/2019	08/01/2049	
3133A0	T8	7	FHLMC PC 30Y QA5975		.4	1.A FE	1,052,476	105.799	1,051,264	993,634	1,046,210		(17,050)		3.500	1.550	MON	5,791	14,490	06/11/2020	01/25/2050	
3133A1	DQ	2	FHLMC PC 30Y QA6411		.4	1.A FE	1,486,673	108.047	1,477,922	1,367,842	1,482,406		(4,510)		4.500	1.500	MON	9,628	5,129	09/18/2020	01/25/2050	
3133A3	4H	8	FHLMC PC 30Y QA8924		.4	1.A FE	350,347	105.618	348,931	330,370	349,156		(1,246)		3.500	1.500	MON	1,926	1,927	09/02/2020	04/25/2050	
3133A3	J9	0	FHLMC PC 30Y QA8388		.4	1.A FE	2,277,682	108.535	2,293,616	2,113,245	2,262,995		(16,403)		4.000	1.590	MON	13,585	28,177	06/16/2020	04/25/2050	
3133A3	TU	2	FHLMC PC 30Y QA8663		.4	1.A FE	1,702,384	105.672	1,696,371	1,605,313	1,696,596		(20,136)		3.500	1.500	MON	9,355	9,364	08/28/2020	04/25/2050	
3133A3	ZL	5	FHLMC PC 30Y QA8847		.4	1.A FE	7,992,659	104.950	7,981,754	7,605,266	7,953,536		(98,583)		3.000	1.310	MON	37,678	76,053	06/24/2020	04/25/2050	
3133A4	BX	3	FHLMC PC 30Y QA9054		.4	1.A FE	456,183	105.593	456,385	432,209	456,168		(15)		3.500	3.040	MON	1,261		12/03/2020	04/25/2050	
3133A4	S8	0	FHLMC PC 30Y QA9543		.4	1.A FE	1,898,458	105.509	1,893,590	1,794,702	1,888,192		(11,199)		3.500	1.690	MON	9,110	20,938	06/24/2020	05/25/2050	
3133A4	VX	1	FHLMC PC 30Y QA9630		.4	1.A FE	419,603	106.021	419,625	395,794	418,136		(2,185)		3.500	1.550	MON	2,211	2,309	09/02/2020	05/25/2050	
3133A6	GU	9	FHLMC PC 30Y QB0211		.4	1.A FE	24,995,774	105.506	25,386,488	24,061,511	24,909,876		(118,680)		2.500	1.400	MON	99,163	200,513	06/22/2020	06/25/2050	
3133A6	J5	1	FHLMC PC 30Y QB0284		.4	1.A FE	1,855,139	104.833	1,845,885	1,760,773	1,845,109		(10,573)		3.000	1.300	MON	8,798	17,608	06/16/2020	06/25/2050	
3133A6	MU	2	FHLMC PC 30Y QB0371		.4	1.A FE	154,949	108.268	153,821	142,073	154,382		(582)		4.500	1.630	MON	1,065	533	09/16/2020	06/25/2050	
3133A6	VD	0	FHLMC PC 30Y QB0612		.4	1.A FE	2,856,884	107.177	2,879,695	2,686,857	2,838,865		(19,721)		3.000	1.010	MON	12,876	26,869	06/12/2020	06/25/2050	
3133A6	VR	9	FHLMC PC 30Y QB0624		.4	1.A FE	1,880,212	104.905	1,866,848	1,779,556	1,869,525		(11,390)		3.000	1.210	MON	8,891	17,796	07/01/2020	06/25/2050	
3133A7	CC	1	FHLMC PC 30Y QB0967		.4	1.A FE	390,322	105.506	392,747	372,248	390,284		(38)		2.500	2.120	MON	774		12/03/2020	07/25/2050	
3133A9	6L	4	FHLMC PC 30Y QB3575		.4	1.A FE	502,313	104.875	501,120	477,824	502,298		(15)		3.000	2.590	MON	1,195		12/03/2020	09/25/2050	

E10.18

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133A9	DF	9	FHLMC PC 30Y QB2802			.4	1.A FE	18,687,977	105.506	18,725,203	17,747,893	18,620,750		(79,983)		2.500	1.050	MON	73,884	110,924	08/20/2020	08/25/2050	
3133AA	UF	7	FHLMC PC 30Y QB4182			.4	1.A FE	295,860	105.704	299,718	283,543	295,515		(345)		2.500	1.210	MON	589		10/23/2020	09/25/2040	
3133AB	FG	0	FHLMC PC 30Y QB4667			.4	1.A FE	1,149,904	105.506	1,161,850	1,101,210	1,149,876		(28)		2.500	2.160	MON	2,294		11/12/2020	10/25/2050	
3133AD	SE	7	FHLMC PC 30Y QB6817			.4	1.A FE	15,029,237	101.068	15,055,747	14,896,564	15,029,173		(64)		1.500	1.420	MON	18,621		12/07/2020	12/25/2050	
3133D3	BL	8	FHLMC			.4	1.A FE	6,023,161	104.997	6,155,851	5,862,849	5,997,050		(130,948)		3.000	2.340	MON	13,903	185,940	08/28/2019	08/01/2039	
3133D3	P2	5	FHLMC PC 20Y QK0441			.4	1.A FE	321,598	105.705	325,502	307,933	321,524		(74)		2.500	2.010	MON	639		10/27/2020	09/25/2040	
3133D3	PJ	8	FHLMC PC 20Y QK0425			.4	1.A FE	14,612,597	105.705	14,693,229	13,900,211	14,586,888		(28,115)		2.500	1.150	MON	57,822	28,959	09/28/2020	09/25/2040	
3133D3	Q3	2	FHLMC PC 20Y QK0474			.4	1.A FE	339,383	105.705	342,426	323,945	339,300		(83)		2.500	1.980	MON	673		10/27/2020	10/25/2040	
3133G9	KZ	1	FHLMC PC 15Y QN3012			.4	1.A FE	18,175,708	104.517	18,252,372	17,463,524	18,130,259		(69,506)		2.000	0.900	MON	58,063	87,318	08/11/2020	08/25/2035	
3133GA	AN	6	FHLMC PC 15Y QN3613			.4	1.A FE	11,197,779	104.555	11,275,370	10,784,107	11,179,155		(39,707)		2.000	0.960	MON	35,853	35,947	09/23/2020	10/25/2035	
3133JL	CA	5	FHLMC PC 30Y QU7265			.4	1.A FE	5,431,594	103.072	5,573,642	5,407,514	5,422,721		(17,509)		3.000	2.760	MON	27,016	162,225	10/18/2019	09/25/2049	
3133KK	HE	2	FHLMC PC 30Y RA3829			.4	1.A FE	587,017	108.102	585,710	541,810	584,835		(2,440)		4.000	1.610	MON	3,605	1,806	10/07/2020	10/25/2050	
3134A4	AB	0	FHLMC	@		.4	1.A FE	1,370,004	87.019	1,366,202	1,570,000	1,374,828		4,824			1.300	N/A			11/18/2020	03/15/2031	
3134A4	KY	9	FHLMC	@		.4	1.A FE	371,645	84.701	372,687	440,000	373,037		1,392			1.430	N/A			11/18/2020	07/15/2032	
3134A4	NT	7	FHLMC	@		.4	1.A FE	171,445	86.144	172,289	200,000	171,694		249			1.450	N/A			11/24/2020	07/15/2031	
31358D	DS	0	FEDERAL NTL MTG	@		.4	1.B FE	126,701	87.744	127,229	145,000	126,878		176			1.350	N/A			11/23/2020	11/15/2030	
3135G0	U9	2	FEDERAL NTL MTG			.4	1.B FE	5,005,300	102.562	5,128,117	5,000,000	5,001,872		(1,774)		2.625	2.580	JJ	61,979	131,250	01/14/2019	01/11/2022	
3136B3	5A	4	FNMA REMIC TRUST			.4	1.A FE	4,407,071	105.088	4,399,641	4,186,620	4,402,666		(31,377)		3.500	1.820	MON	25,015	36,674	08/18/2020	06/25/2048	
3136B3	UT	5	FEDERAL NTL MTG			.4	1.A FE	3,454,339	100.625	3,489,020	3,467,341	3,456,387		3,175		0.448	0.510	MON	1,708	37,038	01/14/2019	01/25/2049	
3136B3	WF	3	FNMA REMIC TRUST			.4	1.A FE	2,986,582	100.226	3,007,920	3,001,118	2,988,367		9,096		2.222	2.380	MON	11,073	35,059	11/14/2019	01/25/2049	
3136B4	5C	8	FEDERAL NTL MTG			.4	1.A FE	739,199	100.829	745,800	739,662	739,296		158		0.598	0.610	MON	475	9,011	06/26/2019	07/25/2049	
3136B4	ZA	9	FEDERAL NTL MTG			.4	1.A FE	12,519	100.910	12,519				(12,518)		0.625	0.630	MON		146	04/26/2019	06/25/2049	
3136BA	R6	3	FNMA REMIC TRUST			.4	1.A FE	4,888,436	102.045	4,910,848	4,812,433	4,883,599		(7,106)		1.500	1.120	MON	12,142	17,987	08/03/2020	05/25/2046	
3136BB	WE	8	FNMA REMIC TRUST			.4	1.A FE	189,247	13.741	187,641	189,425	189,425		178		4.000	26.080	MON	4,552		12/15/2020	09/25/2050	
3136BC	PR	5	FNMA REMIC TRUST			.4	1.A FE	1,426,459	100.598	1,400,096	1,391,773	1,426,346		(317)		1.500	1.310	MON	1,740	1,750	10/28/2020	11/25/2050	
31371H	X9	4	FEDERAL NTL MTG			.4	1.A FE	59,884	112.037	74,544	66,535	60,955		413		6.500	7.670	MON	360	4,318	12/01/2005	10/01/2029	
31371J	BD	5	FEDERAL NTL MTG			.4	1.A FE	69,018	117.121	82,517	70,455	69,480		230		7.000	7.330	MON	818	4,932	01/14/2000	02/01/2030	
31371N	MC	6	FNMA PASS-THRU INT 15 Y			.4	1.A FE	77,249	103.000	77,462	75,205	75,453		(457)		7.000	6.050	MON	849	5,264	09/27/2007	10/01/2022	
31379R	VW	4	FEDERAL NTL MTG			.4	1.A FE	16,117	100.339	16,745	16,688	16,307		49		7.000	7.740	MON	194	1,168	06/08/2000	06/01/2028	
3137BF	XT	3	FHLMC REMIC SERIES			.4	1.A FE	1,524,783	108.268	1,526,579	1,410,000	1,522,036		(2,747)		2.670	(1.130)	MON	3,137	3,137	10/27/2020	12/25/2024	
3137BR	N7	6	FHLMC			.4	1.A FE	372,004	100.635	375,779	373,404	372,033		273		0.558	0.630	MON	93	3,902	01/15/2019	08/15/2046	
3137EA	EW	5	FEDERAL HOME LN MTG			.4	1.A FE	14,195,314	100.206	14,229,252	14,200,000	14,195,818		504		0.250	0.260	MS	11,538		09/02/2020	09/08/2023	
3137EA	EY	1	FEDERAL HOME LN MTG			.4	1.A FE	1,125,785	99.951	1,129,446	1,130,000	1,126,077		292		0.125	0.240	AO	294		10/14/2020	10/16/2023	
3137F3	CW	2	FHLMC REMIC SERIES			.4	1.A FE	1,608,016	100.294	1,620,861	1,616,096	1,608,030		1,739		0.458	0.610	MON	345	4,372	05/19/2020	03/15/2048	
3137F6	6L	6	FHLMC			.4	1.A FE	1,514,350	101.224	1,515,605	1,497,272	1,514,239		(1,262)		1.000	0.880	MON	665	2,495	10/28/2020	12/15/2040	
3137F6	6V	4	FHLMC REMIC SERIES			.4	1.A FE	2,846,190	101.325	2,850,075	2,812,788	2,845,967		(1,308)		1.000	0.870	MON	1,875	2,344	11/05/2020	05/01/2041	
3137F7	TN	5	FHLMC			.4	1.A FE	1,749,863	101.104	1,751,401	1,732,270	1,749,831		(720)		1.000	0.910	MON	770		11/25/2020	01/15/2046	
3137F7	YY	5	FHLMC			.4	1.A FE	1,820,250	101.183	1,821,296	1,800,000	1,820,196		(54)		1.000	0.910	MON	300		11/24/2020	05/25/2047	
3137FK	BB	1	FHLMC REMIC SERIES			.4	1.A FE	1,394,899	100.508	1,402,434	1,395,335	1,394,916		57		0.558	0.560	MON	361	4,589	05/19/2020	12/15/2048	
3137FL	YR	9	FHLMC			.4	1.A FE	912,507	100.792	919,736	912,507	912,507				0.633	0.630	MON	579	12,579	05/21/2019	04/25/2026	

E10.19

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FQ	HG	1	FREDDIE MAC.....			.4	1.A FE.....	3,509,853	103.260	3,617,513	3,503,284	3,508,495		(3,417)		2.500	2.440	MON..	8,758	87,582	11/27/2019.	09/25/2048.	
3137FW	5T	3	FHLMC REMIC SERIES.....			.4	1.A FE.....	603,036	12.250	590,986		603,795		759		4.000	29.150	MON..	16,081		12/16/2020.	09/25/2050.	
3137FX	BD	9	FHLMC REMIC SERIES.....			.4	1.A FE.....	189,161	14.217	189,142		189,474		313		3.500	21.680	MON..	3,880		12/22/2020.	10/25/2050.	
3137FX	BF	4	FHLMC REMIC SERIES.....			.4	1.A FE.....	336,965	14.798	333,833	2,255,836	336,965				3.500	35.500	MON..	6,580		12/09/2020.	10/25/2050.	
3137FX	N2	0	FHLMC REMIC SERIES.....			.4	1.A FE.....	529,996	14.108	522,441		530,595		599		4.000	25.190	MON..	12,343		12/16/2020.	11/25/2050.	
31383T	JH	2	FEDERAL NATL MTG.....			.4	1.A FE.....	53,827	113.403	63,804	56,262	54,783		224		6.500	7.320	MON..	607	3,657	09/10/1999.	09/01/2029.	
31385W	X8	7	FNMA PASS-THRU LNG 30 Y.....			.4	1.A FE.....	575,400	119.407	656,603	549,882	568,416		3,042		7.000	5.860	MON..	6,270	38,492	10/12/2005.	09/01/2032.	
31389F	S4	5	FNMA PASS-THRU LNG 30 Y.....			.4	1.A FE.....	106,344	115.002	121,888	105,988	106,042		(37)		6.500	6.340	MON..	1,145	6,889	01/25/2002.	02/01/2032.	
3138A7	4J	4	FNMA PASS-THRU LNG 30 Y.....			.4	1.A FE.....	2,330,193	112.288	2,469,023	2,198,814	2,306,792		(34,310)		4.500	3.090	MON..	16,122	98,947	11/14/2011.	03/01/2041.	
3138AB	Z3	6	FNMA PASS-THRU LNG 30 Y.....			.4	1.A FE.....	2,486,506	112.287	2,686,665	2,392,668	2,463,988		(19,405)		4.500	3.590	MON..	17,798	107,670	05/31/2011.	04/01/2041.	
3138AH	7B	6	FNMA PASS-THRU LNG 30 Y.....			.4	1.A FE.....	719,030	112.896	760,651	673,762	708,339		(9,798)		5.000	3.590	MON..	4,860	33,688	07/27/2011.	07/01/2041.	
3138AS	PL	0	FEDERAL NATL MTG.....			.4	1.A FE.....	3,794,884	110.222	3,989,852	3,619,831	3,750,750		(20,701)		4.000	2.880	MON..	24,101	144,793	09/30/2011.	09/01/2041.	
3138E0	AE	9	FEDERAL NATL MTG.....			.4	1.A FE.....	1,229,483	110.233	1,279,527	1,160,745	1,214,682		(25,285)		4.000	2.600	MON..	7,728	46,430	04/30/2012.	01/01/2042.	
3138E2	VY	8	FEDERAL NATL MTG.....			.4	1.A FE.....	1,442,353	110.221	1,472,869	1,336,286	1,425,598		(21,222)		4.000	2.050	MON..	8,846	53,451	09/28/2012.	12/01/2041.	
3138E5	CL	0	FEDERAL NATL MTG.....			.4	1.A FE.....	1,318,339	105.631	1,322,722	1,252,207	1,291,328		(21,563)		3.000	1.500	MON..	6,125	37,566	02/28/2013.	01/01/2027.	
3138ED	WV	9	FEDERAL NATL MTG.....			.4	1.A FE.....	4,783,033	107.992	4,918,602	4,554,591	4,724,233		(68,319)		3.500	2.280	MON..	26,533	159,411	05/31/2012.	05/01/2042.	
3138EN	LD	9	FHICHC.....			.4	1.A FE.....	2,142,018	110.565	2,190,360	1,981,057	2,121,581		(65,437)		4.500	2.600	MON..	14,424	89,148	06/12/2015.	09/01/2044.	
3138EP	2D	5	FEDERAL NATL MTG.....			.4	1.A FE.....	3,391,455	109.486	3,536,631	3,230,197	3,366,831		(44,177)		4.000	2.750	MON..	21,407	129,208	01/31/2017.	07/01/2045.	
3138LS	KA	7	FEDERAL NATL MTG.....			.4	1.A FE.....	7,389,297	108.757	7,589,326	6,978,235	7,302,464		(77,966)		3.500	2.010	MON..	39,986	244,238	08/30/2012.	05/01/2042.	
3138LT	Q6	8	FEDERAL NATL MTG.....			.4	1.A FE.....	1,223,769	105.108	1,212,760	1,153,819	1,192,506		(9,349)		3.000	1.470	MON..	5,723	34,615	09/28/2012.	06/01/2027.	
3138M7	YZ	2	FEDERAL NATL MTG.....			.4	1.A FE.....	4,303,464	108.757	4,382,462	4,029,579	4,237,801		(48,439)		3.500	1.870	MON..	12,652	141,035	01/14/2013.	12/01/2042.	
3138NX	SZ	6	FEDERAL NATL MTG.....			.4	1.A FE.....	3,748,429	110.217	3,923,028	3,559,340	3,714,940		(35,643)		4.000	2.690	MON..	22,159	142,374	07/30/2014.	02/01/2043.	
3138WE	MM	8	FEDERAL NATL MTG.....			.4	1.A FE.....	2,251,279	105.219	2,283,844	2,170,562	2,229,998		(20,446)		2.500	1.490	MON..	8,900	54,264	09/29/2016.	05/01/2030.	
3138WK	KB	0	FEDERAL NATL MTG.....			.4	1.A FE.....	5,220,851	107.778	5,750,984	5,335,907	5,241,531		29,473		3.000	3.510	MON..	26,282	160,077	04/26/2018.	03/01/2037.	
3138WQ	Q5	4	FEDERAL NATL MTG.....			.4	1.A FE.....	3,995,801	106.609	4,304,311	4,037,437	4,003,295		4,911		3.000	3.200	MON..	19,840	121,123	06/19/2013.	05/01/2043.	
3138WV	S7	7	FEDERAL NATL MTG.....			.4	1.A FE.....	1,872,279	105.139	1,907,693	1,814,444	1,847,509		(11,366)		3.000	2.190	MON..	9,023	54,433	06/20/2013.	06/01/2028.	
3138XP	QX	4	FEDERAL NATL MTG.....			.4	1.A FE.....	2,705,922	111.676	2,783,132	2,492,142	2,675,018		(37,534)		4.500	2.530	MON..	18,672	112,146	09/30/2015.	02/01/2044.	
3138XP	VH	3	FEDERAL NATL MTG.....			.4	1.A FE.....	1,033,572	107.341	1,048,893	977,156	1,012,858		(6,396)		3.500	2.110	MON..	5,674	34,200	05/30/2014.	05/01/2029.	
3138Y4	SJ	9	FEDERAL NATL MTG.....			.4	1.A FE.....	3,402,603	107.266	3,468,827	3,233,837	3,341,453		(27,154)		3.500	2.250	MON..	18,648	113,184	09/30/2014.	10/01/2029.	
3138Y6	F3	3	FEDERAL NATL MTG.....			.4	1.A FE.....	726,437	108.164	740,263	684,385	716,479		(13,712)		4.000	2.620	MON..	4,558	27,375	10/31/2014.	11/01/2044.	
3138YE	JM	0	FEDERAL NATL MTG.....			.4	1.A FE.....	2,905,977	104.530	2,971,462	2,842,683	2,884,126		(12,181)		2.500	1.930	MON..	11,739	71,067	05/29/2015.	06/01/2030.	
3138YJ	Z3	3	FEDERAL NATL MTG.....			.4	1.A FE.....	2,066,396	107.118	2,112,172	1,971,811	2,043,837		(31,430)		3.500	2.330	MON..	11,489	69,013	04/30/2015.	04/01/2045.	
3138YJ	ZJ	8	FEDERAL NATL MTG.....			.4	1.A FE.....	1,847,372	107.079	1,885,708	1,761,040	1,826,795		(60,345)		3.500	2.310	MON..	10,262	61,636	03/30/2015.	03/01/2045.	
3138YJ	ZX	7	FEDERAL NATL MTG.....			.4	1.A FE.....	1,864,380	106.751	1,899,145	1,779,041	1,844,026		(46,106)		3.500	2.330	MON..	9,938	62,266	04/30/2015.	04/01/2045.	
3138YK	WE	9	FHICHC.....			.4	1.A FE.....	4,306,980	107.400	4,467,937	4,160,077	4,273,393		(49,957)		3.500	2.600	MON..	24,228	145,603	06/19/2015.	05/01/2045.	
3138YU	UG	4	FEDERAL NATL MTG.....			.4	1.A FE.....	4,287,551	108.895	4,393,669	4,034,749	4,231,644		(97,783)		4.000	2.580	MON..	26,871	161,390	08/04/2015.	07/01/2045.	
3138YU	UU	3	FEDERAL NATL MTG.....			.4	1.A FE.....	2,448,868	109.800	2,517,936	2,293,182	2,413,073		(28,868)		4.000	2.490	MON..	15,273	91,727	09/30/2015.	10/01/2045.	
3138YW	LC	9	FEDERAL NATL MTG.....			.4	1.A FE.....	2,849,415	109.391	2,934,951	2,682,986	2,812,600		(33,771)		4.000	2.590	MON..	17,869	107,319	07/30/2015.	07/01/2045.	
31390F	4E	6	FEDERAL NATL MTG.....			.4	1.A FE.....	58,955	104.352	59,503	57,022	58,164		(1,121)		7.000	6.220	MON..	661	3,992	05/31/2002.	05/01/2032.	
31390J	3P	4	FEDERAL NATL MTG.....			.4	1.A FE.....	52,523	104.087	51,258	49,245	51,422		(247)		7.500	5.910	MON..	611	3,693	02/11/2003.	07/01/2032.	

E10.20

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31391Q	JP	0	FEDERAL NATL MTG			.4	1.A FE.....	261,702	114.977	292,490	254,388	258,693		(1,912)		6.000	5.360	MON...	2,536	15,263	11/20/2002.	11/01/2032.	
31396W	3U	8	FEDERAL NATL MTG			.4	1.A FE.....	4,464,261	100.406	4,508,453	4,490,220	4,465,070	4,407			0.418	0.550	MON...	1,978	46,617	01/16/2019.	08/25/2037.	
31402E	R7	5	FEDERAL NATL MTG			.4	1.A FE.....	164,620	115.575	188,012	162,675	163,763	(140)			5.000	4.680	MON...	1,351	8,134	06/30/2003.	08/01/2033.	
31402G	R4	7	FEDERAL NATL MTG			.4	1.A FE.....	307,992	115.639	352,090	304,472	306,456	(795)			5.000	4.690	MON...	1,259	15,162	08/13/2003.	07/01/2033.	
31402L	QU	9	FEDERAL NATL MTG			.4	1.A FE.....	198,679	115.510	226,872	196,408	197,672	(501)			5.000	4.690	MON...	1,621	9,820	08/13/2003.	08/01/2033.	
31403F	PK	4	FEDERAL NATL MTG			.4	1.A FE.....	457,606	115.700	500,835	432,871	449,249	(3,289)			6.500	5.260	MON...	4,675	28,137	02/10/2004.	10/01/2033.	
31403J	W6	9	FEDERAL NATL MTG			.4	1.A FE.....	241,269	111.856	264,118	236,123	239,286	(1,859)			5.500	4.980	MON...	2,156	12,986	01/09/2004.	12/01/2033.	
31403N	GB	7	FEDERAL NATL MTG			.4	1.A FE.....	58,892	111.688	64,171	57,456	58,391	(1,064)			5.500	4.900	MON...	525	3,160	03/31/2004.	11/01/2033.	
31404M	L4	8	FEDERAL NATL MTG			.4	1.A FE.....	517,750	116.841	589,833	504,814	512,946	(1,699)			5.500	4.910	MON...	4,615	27,765	03/31/2004.	03/01/2034.	
31405R	AM	8	FEDERAL NATL MTG			.4	1.A FE.....	583,620	117.548	673,826	573,231	579,731	(890)			5.500	5.060	MON...	5,244	31,528	10/20/2004.	10/01/2034.	
31405R	AN	6	FEDERAL NATL MTG			.4	1.A FE.....	465,826	113.375	518,733	457,534	462,722	(393)			5.500	5.060	MON...	4,186	25,164	10/20/2004.	10/01/2034.	
31405R	G3	4	FEDERAL NATL MTG			.4	1.A FE.....	82,657	111.671	91,150	81,624	82,250	(48)			5.500	5.160	MON...	747	4,489	09/30/2004.	09/01/2034.	
31406B	F2	1	FEDERAL NATL MTG			.4	1.A FE.....	116,343	115.755	132,714	114,650	115,692	(85)			5.500	5.120	MON...	506	6,305	09/01/2006.	01/01/2035.	
31406C	TB	4	FNMA PASS-THRU LNG 30 Y			.4	1.A FE.....	494,949	115.078	560,300	486,885	491,912	(1,304)			5.500	5.090	MON...	4,453	26,779	01/11/2005.	12/01/2034.	
31406E	ML	5	FNMA PASS-THRU LNG 30 Y			.4	1.A FE.....	465,484	115.053	526,832	457,900	462,573	(437)			5.500	5.090	MON...	4,189	25,185	01/11/2005.	01/01/2035.	
31406E	Z5	6	FNMA PASS-THRU LNG 30 Y			.4	1.A FE.....	176,113	110.789	198,527	179,192	176,881	165			5.000	5.290	MON...	1,490	8,960	03/09/2005.	03/01/2035.	
31406K	LR	9	FEDERAL NATL MTG			.4	1.A FE.....	478,008	116.709	548,875	470,292	475,104	(1,445)			5.500	5.090	MON...	4,301	25,866	01/27/2005.	01/01/2035.	
31406L	JC	3	FED NATL MTG ASSN #813059			.4	1.A FE.....	206,734	114.411	243,430	212,768	207,871	1,403			5.500	6.070	MON...	1,943	11,702	04/10/2006.	03/01/2035.	
31406M	LG	9	FNMA PASS-THRU LNG 30 Y			.4	1.A FE.....	535,993	115.639	615,778	532,499	534,338	(411)			5.500	5.290	MON...	4,870	29,287	03/09/2005.	01/01/2035.	
31407B	HM	4	FNMA PASS-THRU LNG 30 Y			.4	1.A FE.....	74,155	111.668	85,225	76,319	74,587	99			5.500	6.060	MON...	698	4,198	04/10/2006.	06/01/2035.	
31407L	MV	6	FNMA PASS-THRU LNG 30 Y			.4	1.A FE.....	481,186	112.782	547,310	485,281	481,790	1,860			5.500	5.600	MON...	4,077	26,690	12/30/2005.	06/01/2035.	
31407S	A2	8	FNMA PASS-THRU LNG 30 Y			.4	1.A FE.....	128,672	116.301	157,240	135,200	130,105	1,057			5.000	6.060	MON...	1,124	6,760	03/30/2006.	08/01/2035.	
31408H	KX	2	FEDERAL NATL MTG			.4	1.A FE.....	340,097	117.555	414,706	352,775	342,942	1,781			5.500	6.200	MON...	3,228	19,403	05/17/2006.	02/01/2036.	
31409F	E6	1	FNMA PASS-THRU LNG 30 Y			.4	1.A FE.....	184,448	115.638	215,041	185,959	184,620	444			5.500	5.600	MON...	1,699	10,228	02/28/2007.	03/01/2036.	
31409T	RE	0	FEDERAL NATL MTG			.4	1.A FE.....	361,022	113.427	422,744	372,698	363,890	2,286			5.500	6.080	MON...	3,408	20,498	05/05/2006.	04/01/2036.	
31409X	5A	3	FEDERAL NATL MTG			.4	1.A FE.....	85,318	112.037	94,459	84,310	84,939	(45)			6.500	6.170	MON...	912	5,480	05/25/2006.	05/01/2036.	
3140E5	3K	8	FEDERAL NATL MTG			.4	1.A FE.....	5,863,821	107.802	6,072,754	5,633,212	5,809,461	(68,748)			3.500	2.490	MON...	32,522	197,162	11/12/2015.	10/01/2045.	
3140E8	V6	2	FEDERAL NATL MTG			.4	1.A FE.....	6,552,173	107.072	6,712,958	6,269,554	6,502,005	(110,492)			3.500	2.320	MON...	35,453	219,434	04/27/2016.	11/01/2045.	
3140EB	MN	8	FEDERAL NATL MTG			.4	1.A FE.....	2,906,319	106.778	2,940,883	2,754,193	2,872,964	(147,639)			3.500	1.850	MON...	14,608	96,397	07/28/2016.	04/01/2046.	
3140EU	TK	5	FEDERAL NATL MTG			.4	1.A FE.....	5,732,709	107.282	5,866,475	5,468,267	5,663,920	(97,003)			3.500	2.110	MON...	31,371	191,389	02/29/2016.	01/01/2046.	
3140EW	7A	7	FEDERAL NATL MTG			.4	1.A FE.....	5,359,849	105.287	5,506,862	5,230,317	5,325,470	(57,636)			3.000	2.320	MON...	25,855	156,910	03/31/2016.	03/01/2046.	
3140EY	XJ	5	FEDERAL NATL MTG			.4	1.A FE.....	2,352,979	105.194	2,360,508	2,243,937	2,323,501	(21,165)			3.000	1.640	MON...	11,178	67,318	06/30/2016.	04/01/2031.	
3140F0	BP	8	FEDERAL NATL MTG			.4	1.A FE.....	834,582	108.760	840,217	772,537	822,442	(40,352)			4.500	2.320	MON...	5,018	34,764	11/30/2016.	07/01/2046.	
3140F0	JZ	8	FNMA PASSTHRU BC4779			.4	1.A FE.....	6,461,315	105.566	7,121,413	6,745,908	6,479,799	61,762			2.500	3.880	MON...	27,861	168,648	10/10/2018.	10/25/2031.	
3140F3	6F	0	FEDERAL NATL MG FNMA			.4	1.A FE.....	5,859,670	105.289	6,026,971	5,724,168	5,824,136	(55,078)			3.000	2.340	MON...	28,362	171,725	05/27/2016.	06/01/2046.	
3140F4	HM	1	FNMA PASSTHRU BC8335			.4	1.A FE.....	3,186,592	105.506	3,183,966	3,017,785	3,186,592	(23,162)			3.000	1.090	MON...	14,622	30,178	06/22/2020.	05/25/2046.	
3140F5	NN	9	FEDERAL NATL MTG			.4	1.A FE.....	5,573,169	105.544	5,938,762	5,626,800	5,578,853	18,706			3.000	3.220	MON...	27,650	168,804	03/30/2017.	07/01/2046.	
3140F8	JK	4	FEDERAL NATL MTG			.4	1.A FE.....	18,721,804	105.214	19,122,937	18,175,130	18,581,860	(157,826)			3.000	2.190	MON...	87,786	545,254	10/27/2016.	10/01/2046.	
3140FA	5J	7	FEDERAL NATL MTG			.4	1.A FE.....	2,906,993	109.705	2,971,337	2,708,510	2,866,319	(86,425)			4.500	2.530	MON...	20,289	121,883	09/21/2017.	06/01/2047.	

E10.21

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140FB	EK	2	FEDERAL NATL MTG			4 1.A FE	2,909,085	107.905	3,003,429	2,783,397	2,883,762		(58,349)		4.000	2.690	MON	18,379	111,336	12/21/2016	08/01/2046	
3140FK	BZ	2	FEDERAL NATL MTG			4 1.A FE	4,340,898	106.210	4,576,857	4,309,252	4,330,598		(6,551)		2.500	2.260	MON	17,883	107,731	11/29/2016	11/01/2031	
3140FK	JB	7	FEDERAL NATL MTG			4 1.A FE	5,052,835	107.956	5,547,596	5,138,748	5,068,816		22,297		3.000	3.390	MON	25,668	154,162	12/21/2016	10/01/2046	
3140FL	N5	3	FEDERAL NATL MTG			4 1.A FE	3,091,854	107.174	3,340,045	3,116,444	3,095,778		5,450		3.000	3.150	MON	15,169	93,493	02/13/2017	11/01/2046	
3140FM	BD	7	FNMA PASSTHRU BE1835			4 1.A FE	7,266,860	105.776	8,018,637	7,580,751	7,278,567		61,014		3.000	4.280	MON	37,448	227,423	10/05/2018	11/25/2036	
3140FM	R9	9	FEDERAL NATL MTG			4 1.A FE	6,361,222	105.359	6,774,924	6,430,298	6,374,599		18,750		3.000	3.220	MON	31,871	192,909	01/31/2017	01/01/2047	
3140FN	3X	0	FNMA PASSTHRU BE3513			4 1.A FE	267,980	105.624	266,677	252,477	267,980		(19,341)		3.500	1.240	MON	1,472	2,209	08/04/2020	07/25/2047	
3140FP	2K	4	FEDERAL NATL MTG			4 1.A FE	4,698,837	105.081	5,157,608	4,908,202	4,733,227		84,754		3.000	4.180	MON	24,513	147,246	05/15/2018	01/01/2047	
3140FS	C4	3	FEDERAL NATL MTG			4 1.A FE	5,014,143	106.692	5,208,492	4,881,800	4,977,154		(65,611)		3.500	2.690	MON	28,452	170,863	04/27/2017	04/01/2047	
3140FS	CJ	0	FEDERAL NATL MTG			4 1.A FE	2,716,664	108.027	2,788,468	2,581,250	2,689,212		(66,385)		4.000	2.500	MON	8,588	103,250	06/29/2017	02/01/2047	
3140FS	CU	5	FEDERAL NATL MTG			4 1.A FE	2,216,042	106.812	2,291,553	2,145,395	2,198,599		(27,717)		3.500	2.500	MON	12,502	75,089	05/31/2017	03/01/2047	
3140FS	DB	6	FEDERAL NATL MTG			4 1.A FE	2,627,339	106.475	2,707,054	2,542,426	2,604,047		(60,484)		3.500	2.520	MON	14,815	88,985	05/31/2017	05/01/2047	
3140FS	MH	3	FEDERAL NATL MTG			4 1.A FE	5,420,836	107.421	5,540,887	5,158,096	5,361,984		(100,139)		4.000	2.580	MON	34,359	206,324	11/13/2017	08/01/2047	
3140GN	Z5	5	FNMA PASSTHRU BH0763			4 1.A FE	4,550,748	105.088	4,727,670	4,498,732	4,539,641		(18,894)		3.000	2.560	MON	22,474	112,468	12/12/2019	10/25/2049	
3140GR	XK	5	FEDERAL NATL MTG			4 1.A FE	8,522,753	107.383	8,883,444	8,272,635	8,457,721		(67,499)		3.000	2.140	MON	41,062	248,179	08/08/2017	07/01/2032	
3140GW	P5	6	FEDERAL NATL MTG			4 1.A FE	3,860,060	105.360	4,052,401	3,846,238	3,854,989		(2,967)		3.000	2.850	MON	18,553	115,387	09/27/2017	09/01/2047	
3140H5	T3	5	FEDERAL NATL MTG			4 1.A FE	3,407,275	108.946	3,578,203	3,284,368	3,378,690		(38,045)		4.500	3.450	MON	24,614	147,797	07/26/2018	06/01/2048	
3140H5	TW	1	FEDERAL NATL MTG			4 1.A FE	3,999,879	108.846	4,188,783	3,848,350	3,966,738		(50,863)		4.500	3.390	MON	28,843	173,176	08/17/2018	06/01/2048	
3140H5	UF	6	FEDERAL NATL MTG			4 1.A FE	2,493,916	111.281	2,622,246	2,356,398	2,457,802		(75,576)		5.000	3.220	MON	18,502	117,820	08/16/2018	07/01/2048	
3140HB	LY	2	FEDERAL NATL MTG			4 1.A FE	5,503,586	108.890	5,776,690	5,305,061	5,459,831		(93,905)		4.500	3.440	MON	39,754	238,728	05/15/2018	03/01/2048	
3140HB	MQ	8	FEDERAL NATL MTG			4 1.A FE	4,551,669	106.936	4,777,084	4,467,211	4,530,256		(33,401)		4.000	3.420	MON	28,923	178,688	04/30/2018	04/01/2048	
3140HC	CF	1	FNMA PASSTHRU BJ9969			4 1.A FE	1,252,244	107.010	1,259,908	1,177,371	1,252,244		(29,904)		4.000	1.820	MON	7,630	19,623	06/17/2020	05/25/2048	
3140HD	HV	9	FEDERAL NATL MTG			4 1.A FE	8,816,880	107.026	9,337,207	8,724,185	8,795,338		(34,022)		4.000	3.620	MON	54,851	348,967	09/28/2018	05/01/2048	
3140HD	J7	0	FEDERAL NATL MTG			4 1.A FE	8,655,835	107.680	9,128,103	8,477,023	8,610,778		(75,914)		4.000	3.250	MON	54,027	339,081	02/27/2019	10/01/2048	
3140HE	HR	6	FEDERAL NATL MTG			4 1.A FE	2,217,191	106.926	2,311,346	2,161,631	2,202,711		(25,655)		4.000	3.260	MON	13,735	86,465	03/28/2018	03/01/2048	
3140HE	HZ	8	FEDERAL NATL MTG			4 1.A FE	2,583,245	107.095	2,698,228	2,519,471	2,565,734		(26,848)		4.000	3.280	MON	13,932	100,779	03/28/2018	04/01/2048	
3140HE	Q9	6	FEDERAL NATL MTG			4 1.A FE	3,202,085	109.069	3,366,390	3,086,463	3,175,197		(61,646)		4.500	3.450	MON	23,127	138,891	07/26/2018	06/01/2048	
3140HF	T9	0	FNMA PASSTHRU BK2375			4 1.A FE	629,229	107.640	628,678	584,056	627,439		(1,853)		4.000	1.520	MON	3,823	1,947	09/16/2020	04/25/2050	
3140HF	WA	3	FNMA PASSTHRU BK2440			4 1.A FE	1,518,613	104.307	1,511,292	1,448,885	1,513,086		(7,165)		2.500	1.090	MON	6,015	12,074	06/16/2020	05/25/2035	
3140HG	D9	5	FNMA PASSTHRU BK2827			4 1.A FE	12,242,415	104.283	12,152,519	11,653,374	12,212,702		(69,633)		2.500	1.020	MON	47,964	48,556	08/19/2020	07/25/2035	
3140HK	KD	9	FNMA PASSTHRU BK5691			4 1.A FE	395,451	105.506	399,499	378,648	395,441		(10)		2.500	2.160	MON	789		11/12/2020	10/25/2050	
3140HK	ZB	7	FEDERAL NATL MTG			4 1.A FE	3,850,353	108.783	4,026,229	3,701,150	3,807,823		(73,990)		4.500	3.170	MON	27,738	166,552	08/24/2018	07/01/2048	
3140HL	3C	8	FEDERAL NATL MTG			4 1.A FE	151,409	111.290	160,599	144,307	150,455		(3,653)		5.000	3.620	MON	1,202	7,215	03/01/2019	06/01/2048	
3140HL	BA	3	FEDERAL NATL MTG			4 1.A FE	1,476,579	108.661	1,543,691	1,420,641	1,462,292		(53,163)		4.500	3.150	MON	9,703	63,929	08/17/2018	06/01/2048	
3140HN	5C	2	FEDERAL NATL MTG			4 1.A FE	3,320,478	110.940	3,523,275	3,175,829	3,282,873		(88,804)		5.000	3.560	MON	26,448	158,791	11/20/2018	08/01/2048	
3140HP	4H	7	FEDERAL NATL MTG			4 1.A FE	171,424	111.408	182,031	163,390	169,828		(6,381)		5.000	3.350	MON	1,238	8,170	03/01/2019	09/01/2048	
3140HP	C7	0	FNMA PASSTHRU BK9093			4 1.A FE	721,390	104.902	718,695	685,105	720,086		(4,200)		3.000	1.090	MON	3,414	5,138	08/04/2020	01/25/2034	
3140HQ	AB	1	FNMA PASSTHRU BK9901			4 1.A FE	2,407,618	110.881	2,447,420	2,207,242	2,406,136		(20,290)		4.500	0.840	MON	16,364	16,554	09/02/2020	10/25/2048	
3140J8	B4	4	FNMA PASSTHRU BM3658			4 1.A FE	612,474	105.848	609,093	575,438	612,474		(5,640)		3.000	1.070	MON	2,804	4,316	08/04/2020	03/25/2046	
3140JG	WF	8	FEDERAL NATL MTG			4 1.A FE	5,060,652	110.909	5,344,658	4,818,951	4,993,274		(82,628)		5.000	3.470	MON	39,216	240,948	09/27/2018	09/01/2048	

E10.22

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140JJ	NW	5	FEDERAL NATL MTG			4	1.A FE	4,324,369	108.535	4,549,197	4,191,422		(77,224)		4.500	3.440	MON	31,414	188,614	12/17/2018	12/01/2048	
3140JJ	P8	6	FEDERAL NATL MTG			4	1.A FE	4,722,497	106.819	4,948,294	4,632,382		(63,872)		4.000	3.350	MON	30,858	185,295	01/30/2019	02/01/2049	
3140JJ	PT	0	FEDERAL NATL MTG			4	1.A FE	5,165,375	108.506	5,367,411	4,946,640		(189,957)		4.500	3.030	MON	36,227	222,599	03/28/2019	01/01/2049	
3140JK	N9	3	FEDERAL NATL MTG			4	1.A FE	5,740,830	106.950	5,918,122	5,533,539		(85,866)		4.000	2.760	MON	35,690	221,342	07/26/2019	04/01/2049	
3140JL	4M	3	FEDERAL NATL MTG			4	1.A FE	7,826,828	108.432	8,170,255	7,534,852		(184,818)		4.500	3.220	MON	53,162	339,068	02/08/2019	12/01/2048	
3140JL	YS	7	FNMA PASSTHRU BN4320			4	1.A FE	189,104	108.784				(16,625)		4.500	3.830	MON	704	1,317	06/24/2020	01/25/2049	
3140JM	D6	6	FNMA PASSTHRU BN4624			4	1.A FE	4,856,124	104.921	5,023,703	4,788,044		(23,369)		3.000	2.460	MON	23,921	131,671	11/15/2019	10/25/2049	
3140JM	DE	9	FNMA PASSTHRU BN4600			4	1.A FE	2,516,124	105.635	2,575,032	2,437,662		(77,017)		3.500	2.360	MON	14,209	63,989	01/28/2020	09/25/2049	
3140JM	DX	7	FNMA PASSTHRU BN4617			4	1.A FE	5,364,794	104.906	5,549,129	5,289,583		(19,518)		3.000	2.460	MON	26,427	145,464	11/15/2019	09/25/2049	
3140JN	RL	6	FNMA PASSTHRU BN5890			4	1.A FE	1,944,909	107.705	1,959,159	1,819,000		(139,271)		4.000	1.430	MON	11,927	30,317	06/11/2020	02/25/2049	
3140JP	EF	8	FEDERAL NATL MTG			4	1.A FE	5,861,293	110.654	6,145,839	5,554,083		(139,802)		5.000	3.340	MON	44,735	277,704	04/29/2019	02/01/2049	
3140JQ	RH	8	FNMA PASSTHRU BN7687			4	1.A FE	1,437,593	108.553	1,444,329	1,330,527		(6,386)		4.500	1.580	MON	9,767	14,968	08/04/2020	08/25/2049	
3140JS	QF	9	FNMA PASSTHRU BN9453			4	1.A FE	899,633	107.404	907,673	845,097		(16,871)		4.000	1.610	MON	5,629	11,268	06/17/2020	04/25/2049	
3140JV	D6	6	FNMA PASSTHRU BO1024			4	1.A FE	481,043	106.795	480,827	450,230		(1,135)		4.000	1.480	MON	2,891	1,501	09/30/2020	08/25/2049	
3140JV	EC	2	FNMA PASSTHRU BO1030			4	1.A FE	384,784	106.933	384,490	359,559		(680)		4.000	1.450	MON	2,381	1,199	10/06/2020	08/25/2049	
3140JV	PZ	9	FEDERAL NATL MTG			4	1.A FE	17,021,596	107.154	17,972,666	16,772,627		(135,917)		3.000	2.460	MON	81,792	503,179	09/26/2019	08/01/2049	
3140JV	S2	9	FNMA PASSTHRU BO1436			4	1.A FE	425,280	106.972	423,934	396,301		(1,569)		4.000	1.390	MON	2,597	1,321	10/01/2020	09/25/2049	
3140JV	UJ	9	FNMA PASSTHRU BO1484			4	1.A FE	197,968	106.823	196,780	184,210		(2,683)		4.000	1.370	MON	1,227	614	10/07/2020	10/25/2049	
3140JW	QW	3	FEDERAL NATL MTG			4	1.A FE	286,870	110.610	289,243	261,497		(2,366)		5.000	1.730	MON	2,138	1,090	09/23/2020	10/01/2049	
3140JX	AC	2	FNMA PASSTHRU BO2702			4	1.B FE	14,666,881	106.754	15,068,868	14,115,495		(422,468)		4.000	2.700	MON	85,327	564,620	11/20/2019	07/25/2049	
3140JX	ER	5	FNMA PASSTHRU BO2843			4	1.A FE	1,615,922	106.189	1,620,480	1,526,030		(1,588)		3.500	1.290	MON	3,963		10/19/2020	10/25/2049	
3140K1	UP	9	FNMA PASSTHRU BO5989			4	1.A FE	167,451	105.637	167,322	158,393		(509)		3.500	1.500	MON	923	924	08/20/2020	01/25/2050	
3140K4	4N	7	FNMA PASSTHRU BO8928			4	1.A FE	8,249,387	105.862	8,501,900	8,031,043		(71,566)		3.000	2.130	MON	38,873	160,621	03/18/2020	01/25/2035	
3140K4	LR	9	FNMA PASSTHRU BO8435			4	1.A FE	1,991,588	105.707	1,989,620	1,882,186		(6,844)		3.500	1.580	MON	10,971	10,979	08/28/2020	04/25/2050	
3140K4	ZS	2	FNMA PASSTHRU BO8852			4	1.A FE	376,565	105.641	383,034	362,579		(2,009)		3.500	2.080	MON	2,054	1,609	09/30/2020	12/25/2049	
3140K7	NJ	8	FNMA PASSTHRU BP0392			4	1.A FE	182,294	106.833	181,692	170,070		(3,437)		4.000	1.640	MON	1,133	1,134	09/02/2020	03/25/2050	
3140K8	3S	8	FNMA PASSTHRU BP1708			4	1.A FE	550,460	105.506	555,182	526,205		(881)		2.500	1.160	MON	2,191	1,096	10/22/2020	06/25/2050	
3140K8	CQ	2	FNMA PASSTHRU BP0978			4	1.A FE	1,157,274	106.582	1,157,147	1,085,686		(33,094)		3.500	1.420	MON	6,327	10,790	08/06/2020	05/25/2050	
3140K8	D7	3	FNMA PASSTHRU BP1025			4	1.A FE	10,342,828	104.243	10,596,334	10,164,942		(69,668)		2.500	1.950	MON	42,241	190,593	01/30/2020	01/25/2035	
3140K9	GY	9	FNMA PASSTHRU BP2014			4	1.A FE	4,802	107.014	3,903	3,647		(283)		4.000	1.760	MON	8,120	15	08/28/2020	04/25/2050	
3140KB	4C	5	FNMA PASSTHRU BP4418			4	1.A FE	664,756	107.142	665,448	621,086		(21,308)		4.000	1.880	MON	4,138	8,281	06/24/2020	05/25/2050	
3140KB	5V	2	FNMA PASSTHRU BP4459			4	1.A FE	1,102,707	106.723	1,107,621	1,037,842		(7,096)		3.000	1.000	MON	4,647	10,378	06/11/2020	06/25/2050	
3140KB	EP	5	FNMA PASSTHRU BP3741			4	1.A FE	10,381,162	102.917	10,441,781	10,145,749		(8,630)		1.500	0.890	MON	25,303	12,682	10/13/2020	10/25/2035	
3140KB	HG	2	FNMA PASSTHRU BP3830			4	1.A FE	1,129,814	109.408	1,142,237	1,044,009		(8,406)		4.500	1.870	MON	7,824	15,660	06/24/2020	03/25/2050	
3140KB	K9	4	FNMA PASSTHRU BP3919			4	1.A FE	12,795,120	105.506	13,068,836	12,386,745		(97,548)		2.500	1.560	MON	51,569	206,485	03/26/2020	04/25/2050	
3140KB	XF	6	FNMA PASSTHRU BP4277			4	1.A FE	53,903	105.298	53,936	51,222		(74)		3.000	1.170	MON	128		10/15/2020	05/25/2050	
3140KC	5H	1	FNMA PASSTHRU BP5347			4	1.A FE	12,449,104	105.506	12,693,338	12,030,844		(59,214)		2.500	1.510	MON	50,082	125,321	05/28/2020	05/25/2050	
3140KD	JC	5	FNMA PASSTHRU BP5658			4	1.A FE	673,752	105.342	675,049	640,811		(949)		3.000	1.230	MON	1,599		10/16/2020	06/25/2050	
3140KE	H6	8	FNMA PASSTHRU BP6552			4	1.A FE	2,397,926	110.749	2,398,925	2,166,087		(10,507)		5.000	1.920	MON	18,040	9,025	09/11/2020	08/25/2050	
3140KP	Q3	0	FNMA PASSTHRU BQ4073			4	1.A FE	31,446,760	104.216	31,516,901	30,241,813		(667)		2.000	1.700	MON	50,403		11/30/2020	12/25/2050	

E10.23

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140KP	T5	2	FNMA PASSTHRU BQ4171			4 1.A FE	329,470	105.716	333,006	315,000	329,421		(50)		2.500	2.150	MON	1,311		10/29/2020	11/25/2050	
3140KQ	YR	6	FNMA PASSTHRU BQ5219			4 1.A FE	9,382,543	104.553	9,446,333	9,034,911	9,366,893		(19,359)		2.000	0.960	MON	30,037	30,116	09/23/2020	10/25/2035	
3140KR	HN	2	FNMA PASSTHRU BQ5636			4 1.A FE	807,487	105.506	811,021	768,692	807,424		(64)		2.500	2.110	MON	1,599		11/23/2020	10/25/2050	
3140KT	FA	8	FNMA PASSTHRU BQ7360			4 1.A FE	1,319,612	105.559	1,327,829	1,257,896	1,319,576		(36)		2.500	2.120	MON	2,621		11/12/2020	11/25/2050	
3140Q7	AB	3	FEDERAL NATL MTG			4 1.A FE	8,457,753	109.731	9,217,803	8,400,329	8,449,799		(15,305)		3.500	3.220	MON	48,616	294,012	06/28/2018	07/01/2037	
3140Q7	E9	4	FEDERAL NATL MTG			4 1.A FE	3,960,584	108.235	4,204,004	3,884,115	3,943,242		(25,770)		3.000	2.450	MON	19,123	116,523	09/27/2017	08/01/2037	
3140Q7	PD	3	FEDERAL NATL MTG			4 1.A FE	6,466,215	106.682	6,836,334	6,408,142	6,449,502		(12,952)		2.500	2.220	MON	26,439	160,204	09/28/2017	09/01/2032	
3140Q8	KB	0	FEDERAL NATL MTG			4 1.A FE	6,277,057	106.145	6,817,290	6,422,569	6,293,422		63,742		3.500	4.170	MON	36,543	224,790	11/27/2018	02/01/2048	
3140Q8	VY	8	FNMA PASSTHRU CA1530			4 1.A FE	1,883,289	105.706	1,880,296	1,778,786	1,883,289		(30,595)		3.500	1.280	MON	9,968	25,941	06/11/2020	04/25/2043	
3140Q9	SP	4	FEDERAL NATL MTG			4 1.A FE	6,876			(426)					5.000		MON	28	300	03/01/2019	08/01/2048	
3140QA	SZ	9	FEDERAL NATL MTG			4 1.A FE	5,062,930	105.275	5,235,928	4,973,562	5,045,405		(50,455)		3.000	2.490	MON	24,786	149,207	06/26/2019	05/01/2038	
3140QC	LD	6	FNMA PASSTHRU CA4823			4 1.A FE	565,996	106.810	565,655	529,587	564,303		(3,808)		4.000	1.630	MON	3,443	3,531	09/02/2020	12/25/2049	
3140QC	SL	1	FEDERAL NATL MTG			4 1.A FE	193,321	106.985	193,013	180,410	192,900		(1,544)		4.000	1.580	MON	1,189	601	09/23/2020	01/01/2050	
3140QC	XB	7	FNMA PASSTHRU CA5173			4 1.A FE	328,079	106.652	327,060	306,661	326,988		(3,509)		4.000	1.670	MON	1,986	2,044	08/20/2020	02/25/2050	
3140QD	N8	3	FNMA PASSTHRU CA5814			4 1.A FE	345,148	106.230	346,869	326,526	344,307		(2,436)		3.000	1.050	MON	1,631	816	10/01/2020	12/25/2049	
3140QD	ZT	4	FNMA PASSTHRU CA6153			4 1.A FE	6,182,756	105.506	6,285,545	5,957,488	6,162,592		(21,652)		2.500	1.410	MON	24,802	49,646	06/19/2020	05/25/2050	
3140QE	DK	5	FNMA PASSTHRU CA6405			4 1.A FE	11,199,902	105.506	11,268,194	10,680,082	11,160,984		(77,164)		2.500	1.130	MON	43,107	66,751	07/28/2020	07/25/2050	
3140QE	ZQ	8	FNMA PASSTHRU CA7050			4 1.A FE	2,234,487	105.777	2,233,422	2,111,430	2,228,359		(6,668)		3.000	1.120	MON	10,528	5,279	09/14/2020	09/25/2050	
3140QF	UJ	6	FNMA PASSTHRU CA7784			4 1.A FE	274,388	109.480	273,443	249,763	274,310		(78)		4.500	3.690	MON	935		10/29/2020	11/25/2050	
3140X4	P9	1	FNMA PASSTHRU FM1347			4 1.A FE		105.465					(18,675)		3.000	1.440	MON	743		08/04/2020	12/25/2048	
3140X5	KZ	5	FNMA PASSTHRU FM2111			4 1.A FE	768,169	107.160	767,863	716,555	766,465		(3,276)		4.000	1.530	MON	4,588	2,389	09/16/2020	12/25/2049	
3140X5	M8	3	FNMA PASSTHRU FM2182			4 1.A FE	2,890,412	106.438	2,884,099	2,709,629	2,872,516		(65,210)		4.000	1.860	MON	17,593	45,160	06/15/2020	10/25/2049	
3140X6	SU	1	FNMA PASSTHRU FM3558			4 1.A FE									3.000		MON	553		07/01/2020	04/25/2048	
3140X6	W3	1	FNMA PASSTHRU FM3365			4 1.A FE	867,003	105.819	872,863	824,857	866,907		(95)		3.000	2.590	MON	4,063		11/19/2020	03/25/2050	
3140X6	XR	7	FNMA PASSTHRU FM3387			4 1.A FE									3.500		MON	286		06/16/2020	03/25/2035	
3140X7	EX	3	FNMA PASSTHRU FM3749			4 1.A FE	8,742,615	104.283	8,677,813	8,321,346	8,714,582		(39,476)		2.500	1.040	MON	34,583	52,008	07/20/2020	07/25/2035	
3140X7	LS	6	FNMA PASSTHRU FM3936			4 1.A FE	1,726,243	105.509	1,725,632	1,635,522	1,725,730		(512)		2.500	1.710	MON	6,759		11/09/2020	08/25/2035	
3140X8	GJ	0	FNMA PASSTHRU FM4700			4 1.A FE	525,017	105.910	529,964	500,389	524,936		(308)		2.500	2.120	MON	2,081	1,052	10/27/2020	11/25/2050	
3140X8	TG	2	FNMA PASSTHRU FM5050			4 1.A FE	1,417,711	104.822	1,415,105	1,350,000	1,417,711				2.500	1.750	MON	2,813		12/15/2020	02/25/2035	
31410G	PQ	0	FNMA PASS-THRU LNG 30 Y			4 1.A FE	183,441	117.373	201,313	171,515	180,953		(1,751)		6.500	4.950	MON	1,855	11,148	07/07/2009	11/01/2037	
31410S	4X	2	FEDERAL NATL MTG			4 1.A FE	160,395	112.037	176,692	157,709	159,487		(115)		6.500	6.060	MON	1,706	10,251	10/10/2006	09/01/2036	
31410U	GK	2	FNMA PASS-THRU LNG 30 Y			4 1.A FE	434,014	115.093	523,572	454,911	438,587		870		5.500	6.420	MON	2,079	25,020	06/12/2007	03/01/2037	
31410W	3E	6	FNMA PASS-THRU INT 15 Y			4 1.A FE	41,579	102.000	41,288	40,479	40,601		(194)		7.000	6.050	MON	222	2,820	09/27/2007	09/01/2022	
31411A	JG	1	FEDERAL NATL MTG			4 1.A FE	331,392	119.636	393,913	329,257	330,464		(252)		6.000	5.790	MON	3,182	19,755	11/09/2006	11/01/2036	
31411H	P7	9	FNMA PASS-THRU LNG 30 Y			4 1.A FE	140,320	112.498	156,538	139,146	139,846		(86)		6.000	5.750	MON	1,387	8,349	12/27/2006	01/01/2037	
31411N	XZ	5	FNMA PASS-THRU LNG 30 Y			4 1.A FE	326,280	117.561	394,745	335,776	328,331		1,528		5.500	6.020	MON	3,072	18,468	06/06/2007	03/01/2037	
31411W	AU	1	FNMA PASS-THRU LNG 30 Y			4 1.A FE	121,740	119.799	144,703	120,787	121,353		(166)		6.000	5.760	MON	1,206	7,247	03/30/2007	04/01/2037	
31411W	FH	5	FNMA PASS-THRU INT 15 Y			4 1.A FE	50,670	102.186	51,757	50,650	50,650				6.000	5.860	MON	492	3,039	06/12/2007	05/01/2022	
31412L	D2	3	FNMA PASS-THRU LNG 30 Y			4 1.A FE	251,700	112.603	294,753	261,762	253,944		2,881		5.500	6.250	MON	2,390	14,397	06/08/2007	03/01/2037	

E10.24

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31412S	4L	6	FNMA PASS-THRU		LNG 30 Y	1.A FE	80,507	112.621	89,632	79,587	80,210		(38)		6.000	5.690	MON	795	4,775	05/29/2008	04/01/2038	
31412S	5T	8	FNMA PASS-THRU		LNG 30 Y	1.A FE	296,210	112.488	329,751	293,142	295,202		(118)		6.000	5.710	MON	2,504	17,588	06/30/2008	05/01/2038	
31414U	5K	0	FNMA PASS-THRU		LNG 30 Y	1.A FE	87,920	112.432	98,253	87,388	87,718		(479)		6.000	5.790	MON	872	5,243	07/31/2008	05/01/2038	
31416R	QR	7	FNMA PASS-THRU		LNG 30 Y	1.A FE	2,318,782	113.077	2,622,425	2,319,144	2,318,782		66		4.500	4.430	MON	17,349	104,362	06/30/2009	06/01/2039	
31416X	LY	4	FNMA PASS-THRU		INT 15 Y	1.A FE	744,614	106.105	737,853	695,393	719,876		(15,521)		4.000	2.040	MON	4,549	27,816	03/28/2013	01/01/2026	
31416X	NA	4	FNMA PASS-THRU		LNG 30 Y	1.A FE	3,285,114	111.895	3,604,915	3,221,687	3,268,724		(19,663)		4.500	4.000	MON	24,129	144,976	02/28/2011	02/01/2041	
31418A	SC	3	FNMA PASS-THRU		SF30 LTV	1.A FE	5,840,150	109.677	6,253,869	5,702,053	5,811,866		(29,508)		4.000	3.420	MON	37,445	228,082	07/12/2013	04/01/2043	
31418B	S8	0	FEDERAL NATL MTG			1.A FE	2,298,002	109.107	2,348,753	2,152,695	2,278,213		(45,356)		4.000	2.330	MON	14,194	86,108	02/29/2016	07/01/2045	
31418C	2E	3	FNMA PASSTHRU		MA3472	1.A FE	603,378	110.635	608,418	549,932	603,378		(5,021)		5.000	1.320	MON	4,493	4,583	09/02/2020	09/25/2048	
31418C	4M	3	FNMA PASSTHRU		MA3527	1.A FE	3,933	110.722	3,933				(249)		5.000	3.400	MON	16	172	03/01/2019	11/25/2048	
31418C	FJ	8	FNMA PASSTHRU		MA2868	1.A FE	1,201,544	104.632	1,200,192	1,147,058	1,201,544				2.500	0.970	MON	4,714		10/30/2020	01/25/2032	
31418C	M4	3	FEDERAL NATL MTG			1.A FE	3,219,198	105.046	3,450,652	3,284,896	3,224,220		31,031		3.000	3.530	MON	16,007	98,547	08/27/2018	07/01/2037	
31418C	UC	6	FNMA PASSTHRU		MA3278	1.A FE	1,641,953	108.716	1,652,371	1,519,887	1,641,953		(18,683)		4.500	1.840	MON	11,250	28,726	06/24/2020	02/25/2048	
31418C	ZN	7	FNMA PASSTHRU		MA3448	1.A FE	5,401,733	110.641	5,433,232	4,910,666	5,401,733		(44,976)		5.000	1.210	MON	39,931	40,922	08/13/2020	08/25/2048	
31418D	C8	3	FNMA PASSTHRU		MA3694	1.A FE	735,137	108.474	736,451	678,914	734,950		(187)		4.500	3.780	MON	2,448		10/27/2020	07/25/2049	
31418D	DS	8	FEDERAL NATL MTG			1.A FE	3,304,174	108.741	3,412,760	3,138,426	3,275,048		(108,520)		4.500	3.120	MON	23,134	141,229	06/28/2019	06/01/2039	
31418D	FP	2	FEDERAL NATL MTG			1.A FE	5,001,020	107.767	5,145,082	4,774,244	4,965,191		(114,337)		4.000	2.850	MON	30,928	190,970	08/26/2019	09/01/2039	
31418D	GM	8	FNMA PASSTHRU		MA3803	1.A FE	11,791,535	105.637	12,102,625	11,456,745	11,729,520		(227,073)		3.500	2.500	MON	64,558	350,571	01/30/2020	10/25/2049	
31418D	ML	3	FNMA PASSTHRU		MA3962	1.A FE									4.000		MON	1,303		09/02/2020	03/25/2050	
31418D	PR	7	FNMA PASSTHRU		MA4031	1.A FE	9,647	108.625					(781)		4.500	2.010	MON	35	70	08/06/2020	05/25/2050	
31418D	SJ	2	FNMA PASSTHRU		MA4120	1.A FE	1,553,510	105.506	1,557,211	1,475,937	1,547,390		(7,339)		2.500	1.070	MON	6,123	9,225	08/11/2020	09/25/2050	
31418P	UE	3	FEDERAL NATL MTG			1.A FE	2,095,211	112.525	2,305,281	2,048,668	2,083,942		(6,307)		4.500	3.920	MON	15,340	92,190	05/28/2010	03/01/2040	
31418U	4W	1	FNMA PASSTHRU		AD7136	1.A FE	2,448,575	113.781	2,524,864	2,219,043	2,399,328		(52,475)		5.000	2.850	MON	18,250	110,952	08/28/2014	07/01/2040	
31419A	DS	3	FNMA PASS-THRU		LNG 30 Y	1.A FE	636,968	118.572	694,502	585,718	626,068		(7,024)		6.000	4.230	MON	5,816	35,143	10/29/2010	09/01/2039	
31419J	SH	2	FEDERAL NATL MTG			1.A FE	5,316,056	112.271	5,999,324	5,343,609	5,319,303		4,379		4.000	4.050	MON	35,407	213,744	12/08/2010	11/01/2040	
31419M	AU	5	FNMA PASS-THRU		INT 15 Y	1.A FE	2,510,699	106.152	2,527,362	2,380,868	2,439,474		(24,212)		3.500	2.130	MON	13,629	83,330	01/31/2012	12/01/2025	
3137F6	N6	0	FHLMC REMIC SERIES			1.A FE	510,731	12.925	504,180	3,900,568	510,731				4.000	42.740	MON	13,002		12/08/2020	11/25/2050	
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities							1,133,274,002	XXX	1,167,892,017	1,102,557,669	1,127,747,084	0	(9,154,901)	0	XXX	XXX	XXX	4,938,200	26,851,113	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							2,367,638,500	XXX	2,416,847,627	2,157,809,642	2,311,476,130	0	(24,788,016)	0	XXX	XXX	XXX	18,584,323	67,081,945	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00081T	AJ	7	ACCO BRANDS CORP			3.C FE	787,850	103.114	793,978	770,000	782,850	(931)	(2,798)		5.250	4.740	JD	1,797	40,425	10/24/2019	12/15/2024	
00138C	AM	0	AIG GLOBAL FUNDING			1.F FE	259,800	101.016	262,642	260,000	259,832		32		0.800	0.820	JJ	1,005		06/29/2020	07/07/2023	
00138C	AN	8	AIG GLOBAL FDG SR SE			1.F FE	749,378	100.225	751,688	750,000	749,411		34		0.900	0.910	MS	1,856		09/15/2020	09/22/2025	
00138C	AQ	1	AIG GLOBAL FDG SR SE			1.F FE	439,516	100.023	440,101	440,000	439,526		10		0.450	0.480	JD	127		12/03/2020	12/08/2023	
00164V	AD	5	AMC NETWORKS INC			3.C FE	185,787	101.750	189,255	186,000	185,861		38		5.000	5.020	AO	2,325	9,300	01/15/2019	04/01/2024	
00164V	AE	3	AMC NETWORKS INC			3.C FE	30,418	103.420	31,543	30,500	30,440		11		4.750	4.790	FA	604	1,449	01/15/2019	08/01/2025	
00165C	AN	4	AMC ENTMT HLDGS INC			5.B FE	136,485	71.187	121,730	171,000	121,730	(15,070)	315	31,095	10.500	11.030	AO	3,791	8,529	04/17/2020	04/15/2025	
001846	AA	2	ANGI GROUP LLC			3.C FE	470,719	101.961	480,236	471,000	470,729		10		3.875	3.880	FA	6,641		08/14/2020	08/15/2028	
00191A	AD	8	ARD FIN S A			4.C FE	849,375	106.875	908,438	850,000	849,479		90		6.500	6.510	JD	27,778	33,764	11/12/2019	06/30/2027	
00206R	BN	1	AT&T INC	LS		2.B FE	1,234,253	103.762	1,297,025	1,250,000	1,246,410		1,785		2.625	2.770	JD	3,099	32,813	06/11/2013	12/01/2022	

E10.25

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	For ei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R	DQ	2	AT & T INC.....		1	2.B FE.....	1,998,940	116.994	2,339,880	2,000,000	1,999,241		106		4.250	4.250	MS.....	28,333	85,000	03/05/2018.	03/01/2027.	
00206R	GB	2	AT&T INC.....		1	2.B FE.....	4,030,688	112.825	4,230,938	3,750,000	3,987,311	(43,376)		4.000	2.480	MN.....	15,822	150,000	02/19/2020.	11/25/2025.		
00206R	HJ	4	AT&T INC.....		1	2.B FE.....	1,705,568	119.264	1,735,291	1,455,000	1,694,042	(11,526)		4.350	2.080	MS.....	21,098	31,646	08/27/2020.	03/01/2029.		
00206R	KG	6	AT&T INC.....		1	2.B FE.....	1,128,576	102.116	1,153,911	1,130,000	1,128,649		73		1.650	1.660	FA.....	7,613		08/04/2020.	02/01/2028.	
00213M	AV	6	APX GROUP INC.....		1	4.C FE.....	1,008,538	107.625	1,087,013	1,010,000	1,008,655		118		6.750	6.660	FA.....	25,755	24,435	08/24/2020.	02/15/2027.	
00287Y	AX	7	ABBVIE INC.....		1	2.B FE.....	737,023	105.183	736,281	700,000	733,204	(3,819)		2.850	0.670	MN.....	2,605	9,975	09/25/2020.	05/14/2023.		
00287Y	CX	5	ABBVIE INC.....		1	2.B FE.....	2,106,695	111.642	2,104,452	1,885,000	2,088,512	(18,183)		3.800	1.000	MS.....	21,091	35,815	08/19/2020.	03/15/2025.		
00401Y	AA	8	ACADEMY LTD / ACADEM.....		1	4.B FE.....	656,550	105.000	687,750	655,000	656,538	(12)		6.000	5.940	MN.....	6,004		12/21/2020.	11/15/2027.		
00404A	AJ	8	ACADIA HEALTH CO INC.....		1	4.C FE.....	308,368	100.500	307,530	306,000	307,490	(74)	(669)	5.625	5.360	FA.....	6,503	17,212	11/01/2019.	02/15/2023.		
00404A	AM	1	ACADIA HEALTHCARE CO INC.....		1	4.C FE.....	689,101	102.489	682,577	666,000	675,688	(8,487)		6.500	5.010	MS.....	14,430	43,290	11/01/2019.	03/01/2024.		
00404A	AN	9	ACADIA HEALTHCARE CO.....		1	4.C FE.....	1,048,594	107.592	1,124,336	1,045,000	1,048,267	(327)		5.500	5.420	JJ.....	29,855		06/10/2020.	07/01/2028.		
00489L	AA	1	ACRISURE LLC / FIN INC.....		1	5.B FE.....	655,141	104.292	724,829	695,000	662,515	5,170		7.000	8.160	MN.....	6,216	47,600	09/23/2020.	11/15/2025.		
00489L	AC	7	ACRISURE LLC / ACRIS.....		1	4.B FE.....	377,194	106.096	392,555	370,000	374,654	(2,539)		8.125	7.140	FA.....	11,357	25,797	03/06/2020.	02/15/2024.		
00489L	AD	5	ACRISURE LLC / ACRIS.....		1	5.B FE.....	125,000	114.984	143,730	125,000	125,000			10.125	10.120	FA.....	5,273	12,656	07/18/2019.	08/01/2026.		
00653V	AA	9	ADAPTHEALTH LLC.....		1	4.B FE.....	124,000	107.625	133,455	124,000	124,000			6.125	6.120	FA.....	3,207		07/15/2020.	08/01/2028.		
00653V	AC	5	ADAPTHEALTH LLC.....		1	4.B FE.....	75,000	102.875	77,156	75,000	75,000			4.625	4.620	FA.....			12/15/2020.	08/01/2029.		
00687Y	AA	3	ADIANT GLOBAL HLDGS.....		1	4.C FE.....	230,100	102.875	364,178	354,000	240,465	10,365		4.875	13.110	FA.....	6,520	8,629	03/18/2020.	08/15/2026.		
00688J	AA	5	ADIANT US LLC.....		1	4.A FE.....	655,221	108.935	702,631	645,000	653,233	(1,628)		7.000	6.640	MN.....	5,769	45,150	11/01/2019.	05/15/2026.		
00688J	AB	3	ADIANT US LLC.....		1	4.A FE.....	195,000	111.625	217,669	195,000	195,000			9.000	9.000	AO.....	3,705	8,385	04/20/2020.	04/15/2025.		
007903	AX	5	ADVANCED MICRO DEVIC.....		1	3.C FE.....	34,920	109.187	39,307	36,000	35,659	190		7.500	8.130	FA.....	1,020	2,700	07/25/2016.	08/15/2022.		
00842X	AA	7	AFFINITY GAMING.....		1	4.C FE.....	500,000	104.779	523,895	500,000	500,000			6.875	6.870	JD.....	95		12/28/2020.	12/15/2027.		
009158	AT	3	AIR PRODUCTS & CHEMICALS.....	LS..		1.F FE.....	995,930	105.022	1,050,220	1,000,000	999,054	434		2.750	2.790	FA.....	11,306	27,500	01/30/2013.	02/03/2023.		
013092	AA	9	ALBERTSONS COS INC.....		1	4.A FE.....	306,000	112.092	343,002	306,000	306,000			7.500	7.500	MS.....	6,758	22,950	01/22/2019.	03/15/2026.		
013092	AB	7	ALBERTSONS COS INC.....		1	4.A FE.....	731,750	108.988	790,163	725,000	730,517	(1,041)		5.875	5.680	FA.....	16,091	42,594	11/01/2019.	02/15/2028.		
013092	AC	5	ALBERTSONS COS INC.....		1	4.A FE.....	1,077,371	106.480	1,145,725	1,076,000	1,077,236	41	(135)	4.625	4.600	JJ.....	22,947	32,209	01/22/2020.	01/15/2027.		
013092	AE	1	ALBERTSONS COS INC.....		1	4.A FE.....	982,550	110.288	1,069,794	970,000	982,177	(125)	(248)	4.875	4.620	FA.....	17,864	21,870	11/09/2020.	02/15/2030.		
013092	AG	6	ALBERTSONS COS INC.....		1	4.A FE.....	388,460	101.150	398,531	394,000	388,567	107		3.500	3.690	MS.....	4,635		12/02/2020.	03/15/2029.		
013093	AD	1	ALBERTSONS COS INC.....		1	4.A FE.....	468,200	103.364	537,493	520,000	475,246	6,792		5.750	8.210	MS.....	8,804	15,525	03/19/2020.	03/15/2025.		
013104	AF	1	ALBERTSONS INC.....		1	4.B FE.....	361,419	118.731	457,114	385,000	364,117	1,612		7.450	8.340	FA.....	11,951	28,683	04/25/2019.	08/01/2029.		
013822	AB	7	ALCOA NEDERLAND HOLDING.....		1	3.A FE.....	259,500	106.687	256,049	240,000	250,883	(3,180)		7.000	5.370	MS.....	4,247	16,800	02/22/2018.	09/30/2026.		
01551U	AC	8	ALGECO SCOTSMAN GLOB FIN.....		1	4.B FE.....	294,750	102.186	306,558	300,000	296,359	1,938	1,549	8.000	8.630	FA.....	9,067	24,000	12/17/2019.	02/15/2023.		
01741R	AJ	1	ALLEGHENY TECHN.....			3.C FE.....								3.500	3.500	JD.....	959		06/18/2020.	06/15/2025.		
01771Y	AA	8	ALLEN MEDIA LLC / AL.....		1	5.A FE.....	352,000	103.984	397,219	382,000	353,979	1,979		10.500	12.040	FA.....	15,153	20,612	03/11/2020.	02/15/2028.		
01883L	AA	1	ALLIANT HLDGS INTER.....		1	5.B FE.....	921,370	107.169	981,668	916,000	921,115	(255)		6.750	6.570	AO.....	13,053	42,103	10/08/2020.	10/15/2027.		
019576	AA	5	ALLIED UNVL HOLDCO.....		1	4.C FE.....	1,312,517	106.755	1,357,924	1,272,000	1,305,101	(6,797)		6.625	5.860	JJ.....	38,858	69,436	07/09/2020.	07/15/2026.		
019576	AB	3	ALLIED UNVL HOLDCO.....		1	5.B FE.....	842,645	109.174	910,511	834,000	841,124	(1,719)		9.750	9.440	JJ.....	37,495	81,993	12/17/2019.	07/15/2027.		
019736	AG	2	ALLISON TRANSMISSION.....			3.C FE.....	207,989	102.500	213,200	208,000	207,990			3.750	3.740	JJ.....	910		11/17/2020.	01/30/2031.		
02005N	AY	6	ALLY FINL INC.....			2.C FE.....	119,056	103.874	123,610	119,000	119,031	(24)		4.125	4.100	FA.....	1,882	4,909	11/01/2019.	02/13/2022.		
02005N	BL	3	ALLY FINL INC.....		1	2.C FE.....	549,610	102.128	561,704	550,000	549,642	33		1.450	1.470	AO.....	2,282		09/30/2020.	10/02/2023.		
02079K	AD	9	ALPHABET INC.....	LS..		1.C FE.....	997,260	98.606	986,060	1,000,000	997,366	106		1.100	1.120	FA.....	4,461		08/03/2020.	08/15/2030.		

E10.26

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02154C	AE	3				4.B FE.....	1,361,219	105.655	1,516,149	1,435,000	1,368,302		6,516		7.500	8.510	MN.....	13,752	88,875	03/24/2020.	05/15/2026.	
02154C	AF	0				4.B FE.....	450,000	102.595	461,678	450,000	450,000				5.000	5.000	JJ.....	10,375	10,813	01/08/2020.	01/15/2028.	
02156T	AA	2				5.A FE.....	275,000	101.458	279,010	275,000	275,000				6.000	6.000	FA.....	6,233	8,663	02/04/2020.	02/15/2028.	
02156T	AB	0				5.A FE.....	550,000	112.437	618,404	550,000	550,000				10.500	10.500	MN.....	7,379	57,750	05/03/2019.	05/15/2027.	
02209S	BH	5				2.B FE.....	2,072,758	106.335	2,105,433	1,980,000	2,064,256	(8,503)			2.350	1.310	MN.....	7,109	23,265	08/27/2020.	05/06/2025.	
023135	BC	9				1.E FE.....	1,503,670	113.995	1,709,925	1,500,000	1,504,308	(682)			3.150	3.090	FA.....	16,931	47,250	06/24/2019.	08/22/2027.	
02376R	AC	6				5.B FE.....	398,839	90.088	405,396	450,000	399,263		424		5.000	14.040	JD.....	1,875		12/23/2020.	06/01/2022.	
02406P	AR	1				4.C FE.....	1,023,628	103.625	1,063,193	1,026,000	1,024,478		322		6.250	6.280	AO.....	16,031	64,125	03/05/2020.	04/01/2025.	
02406P	AU	4				4.C FE.....	31,000	105.375	31,613	30,000	30,830	(165)			6.500	5.750	AO.....	488	1,950	12/17/2019.	04/01/2027.	
02406P	BA	7				4.C FE.....	197,000	107.942	215,884	200,000	197,169		169		6.875	7.120	JJ.....	7,601		06/12/2020.	07/01/2028.	
024747	AE	7				4.C FE.....	1,339,583	103.812	1,322,565	1,274,000	1,316,852	(17,433)			5.875	4.310	MN.....	9,564	74,848	11/13/2019.	05/15/2026.	
025537	AJ	0				2.A FE.....	1,658,484	112.026	1,904,442	1,700,000	1,667,675		4,030		3.200	3.500	MN.....	7,253	54,400	09/11/2018.	11/13/2027.	
025537	AQ	4				2.A FE.....	174,853	100.243	175,425	175,000	174,859		6		0.750	0.770	MN.....	149		11/18/2020.	11/01/2023.	
025537	AR	2				2.A FE.....	553,718	101.261	561,999	555,000	553,747		29		1.000	1.040	MN.....	632		11/18/2020.	11/01/2025.	
025537	AS	0				2.A FE.....	100,000	100.161	100,161	100,000	100,000				0.711	0.710	FMAN.....	83		11/18/2020.	11/01/2023.	
025816	BY	4				1.G FE.....	499,890	102.564	512,820	500,000	499,968		37		3.700	3.700	MN.....	2,878	18,500	11/01/2018.	11/05/2021.	
02665W	CQ	2				1.G FE.....	999,180	108.894	1,088,940	1,000,000	999,527		159		3.625	3.640	AO.....	8,156	36,250	10/03/2018.	10/10/2023.	
02665W	DM	0				1.G FE.....	329,855	100.664	332,191	330,000	329,870		15		0.650	0.660	MS.....	661		09/08/2020.	09/08/2023.	
026874	CU	9				2.A FE.....	1,981,540	106.115	2,122,300	2,000,000	1,996,803		2,127		4.875	4.990	JD.....	8,125	97,500	05/21/2012.	06/01/2022.	
026874	DD	6				2.A FE.....	440,951	112.439	505,976	450,000	443,812		1,221		3.750	4.080	JJ.....	8,016	16,875	08/03/2018.	07/10/2025.	
026874	DH	7				2.A FE.....	2,081,360	114.056	2,281,120	2,000,000	2,051,405	(8,814)			3.900	3.360	AO.....	19,500	78,000	06/07/2017.	04/01/2026.	
03027X	BH	2				2.C FE.....	544,046	100.126	545,687	545,000	544,081		34		0.600	0.650	JJ.....	372		11/17/2020.	01/15/2024.	
03040W	AK	1				2.A FE.....	406,316	109.383	437,532	400,000	403,738		(1,097)		3.850	3.530	MS.....	5,133	15,400	07/30/2018.	03/01/2024.	
030506	AA	7				3.B FE.....	578,603	102.856	627,422	610,000	586,124		3,760		4.870	5.730	MS.....	8,747	29,738	01/15/2019.	03/15/2026.	
03066E	AD	6				1.A FE.....	1,507,090	100.573	1,508,595	1,500,000	1,506,905	(185)			0.660	0.430	MON.....	358	825	11/18/2020.	12/18/2024.	
03066P	AC	3				1.A FE.....	749,899	100.294	752,205	750,000	749,901		2		0.530	0.530	MON.....	144	265	11/17/2020.	06/18/2025.	
030981	AL	8				3.C FE.....	903,880	114.059	1,056,186	926,000	909,201		2,073		5.750	6.090	MN.....	6,064	53,245	01/15/2019.	05/20/2027.	
031162	CT	5				2.A FE.....	1,915,563	107.227	1,951,531	1,820,000	1,909,612	(5,951)			2.200	1.330	FA.....	14,459	12,375	10/02/2020.	02/21/2027.	
031652	BK	5				4.A FE.....	534,690	108.625	577,885	532,000	534,681		(161)		6.625	6.520	MS.....	10,378	31,701	04/16/2020.	09/15/2027.	
032177	AH	0				3.C FE.....	616,838	106.606	623,645	585,000	608,916	459	(5,955)		5.625	4.390	JJ.....	16,453	35,283	10/24/2019.	07/01/2027.	
03523T	BX	5				2.A FE.....	1,496,543	113.905	1,509,241	1,325,000	1,477,331		(19,212)		4.150	1.180	JJ.....	24,133	22,618	08/04/2020.	01/23/2025.	
035240	AL	4				2.A FE.....	1,003,340	117.920	1,179,200	1,000,000	1,002,665		(310)		4.000	3.950	AO.....	8,667	40,000	07/30/2018.	04/13/2028.	
035240	AQ	3				2.A FE.....	2,575,520	123.398	3,084,950	2,500,000	2,563,477		(6,444)		4.750	4.370	JJ.....	52,118	118,750	02/11/2019.	01/23/2029.	
03674X	AC	0				4.C FE.....	144,086	99.890	153,831	154,000	148,076	7,573	2,784		5.125	7.310	JD.....	658	7,893	07/17/2019.	12/01/2022.	
036752	AJ	2				2.B FE.....	895,781	106.994	909,449	850,000	890,659		(5,122)		2.375	1.130	JJ.....	9,309	8,372	08/04/2020.	01/15/2025.	
03690A	AD	8				4.C FE.....	219,510	98.437	266,764	271,000	225,536		5,269		5.750	9.390	MS.....	5,194	15,583	11/06/2019.	03/01/2027.	
037411	BA	2				3.A FE.....	40,231	103.874	51,937	50,000	40,350		118		4.750	6.380	AO.....	501	1,188	05/27/2020.	04/15/2043.	
037411	BC	8				3.A FE.....	210,900	98.913	272,011	275,000	211,647		747		4.250	6.130	JJ.....	5,389	5,844	06/01/2020.	01/15/2044.	
037411	BE	4				3.A FE.....	481,500	104.248	547,302	525,000	483,980		2,480		4.375	5.620	AO.....	4,849	11,484	05/27/2020.	10/15/2028.	

E10.27

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	For rei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037411	BF	1	APACHE CORP.....			1 3.A FE.....	168,150	105.187	199,855	190,000	168,988		838		4.250	5.840	JJ.....	3,723	4,038	07/07/2020.	01/15/2030.	
037411	BH	7	APACHE CORP.....			1 3.A FE.....	80,000	105.125	84,100	80,000	80,000				4.625	4.620	MN.....	1,377		08/03/2020.	11/15/2025.	
03755L	AC	8	APERGY CORP.....			1 4.B FE.....	449,400	101.356	486,509	480,000	451,317		1,917		6.375	7.760	MN.....	5,100	15,300	07/23/2020.	05/01/2026.	
037735	CU	9	APPALACHIAN POWER CO			1 1.G FE.....	996,450	111.128	1,111,280	1,000,000	998,283		354		3.400	3.440	JD.....	2,833	34,000	05/11/2015.	06/01/2025.	
037735	CW	5	APPALACHIAN POWER CO			1 1.G FE.....	994,900	111.766	1,117,660	1,000,000	996,563		473		3.300	3.360	JD.....	2,750	33,000	05/08/2017.	06/01/2027.	
037833	AK	6	APPLE INC.....			1 1.B FE.....	1,987,190	104.925	2,098,500	2,000,000	1,996,705		1,352		2.400	2.470	MN.....	7,733	48,000	05/09/2013.	05/03/2023.	
037833	BG	4	APPLE INC.....			1 1.B FE.....	3,485,455	111.589	3,905,615	3,500,000	3,492,993		1,485		3.200	3.240	MN.....	14,933	112,000	01/29/2019.	05/13/2025.	
037833	BY	5	APPLE.....			1 1.B FE.....	997,800	112.273	1,122,730	1,000,000	998,779		215		3.250	3.270	FA.....	11,556	32,500	02/16/2016.	02/23/2026.	
037833	CJ	7	APPLE INC.....			1 1.B FE.....	107,512	114.128	114,128	100,000	106,186		(978)		3.350	2.210	FA.....	1,321	3,350	08/19/2019.	02/09/2027.	
037833	CR	9	APPLE INC.....			1 1.B FE.....	972,370	112.934	1,129,340	1,000,000	979,947		2,764		3.200	3.550	MN.....	4,444	32,000	03/05/2018.	05/11/2027.	
037833	DB	3	APPLE INC.....	LS..		1 1.B FE.....	2,877,925	111.863	3,355,890	3,000,000	2,907,064		12,021		2.900	3.410	MS.....	26,342	87,000	06/24/2019.	09/12/2027.	
037833	DF	4	APPLE INC.....			1 1.B FE.....	1,770,761	108.597	1,775,561	1,635,000	1,755,600		(15,162)		2.750	0.880	JJ.....	20,983	18,838	08/04/2020.	01/13/2025.	
037833	DP	2	APPLE INC.....			1 1.B FE.....	1,038,880	108.000	1,080,000	1,000,000	1,035,668		(3,212)		2.200	1.740	MS.....	6,722	22,000	03/02/2020.	09/11/2029.	
038522	AQ	1	ARAMARK SVCS INC.....			1 4.A FE.....	594,693	105.500	617,175	585,000	594,578		(147)		5.000	4.610	FA.....	12,187	4,250	10/26/2020.	02/01/2028.	
038522	AR	9	ARAMARK SVCS INC.....			1 4.A FE.....	849,000	107.000	908,430	849,000	849,000				6.375	6.370	MN.....	9,021	27,663	04/22/2020.	05/01/2025.	
039524	AB	9	ARCHES BUYER INC.....			1 5.A FE.....	88,210	103.457	90,008	87,000	88,201		(9)		6.125	5.900	JD.....	400		11/30/2020.	12/01/2028.	
03959K	AA	8	ARCHROCK PARTNERS L			1 4.B FE.....	441,000	107.875	453,075	420,000	437,781		(2,277)		6.875	6.050	AO.....	7,219	28,875	10/24/2019.	04/01/2027.	
03959K	AC	4	ARCHROCK PARTNERS L			1 4.B FE.....	386,838	104.346	464,340	445,000	390,365		3,527		6.250	8.410	AO.....	6,953	21,709	04/22/2020.	04/01/2028.	
03966V	AB	3	ARCONIC CORPORATION			1 3.A FE.....	675,000	106.937	721,825	675,000	675,000				6.000	6.000	MN.....	5,175	20,475	04/29/2020.	05/15/2025.	
04021L	AA	8	ARGOS MERGER SUB INC			1 5.A FE.....	532,723	100.090	762,686	762,000	621,186		48,536		7.125	17.590	MS.....	15,986	54,293	03/15/2019.	03/15/2023.	
043436	AU	8	ASBURY AUTOMOTIVE GR			1 4.A FE.....	279,800	104.750	291,205	278,000	279,597		(203)		4.500	4.210	MS.....	4,170	2,352	09/14/2020.	03/01/2028.	
043436	AV	6	ASBURY AUTOMOTIVE GR			1 4.A FE.....	279,150	107.375	296,355	276,000	278,963		(187)		4.750	4.460	MS.....	4,370	2,432	09/14/2020.	03/01/2030.	
04364V	AG	8	ASCENT RES - UTICA L			1 4.C FE.....	294,525	95.900	302,085	315,000	297,870	43,550	2,213		7.000	8.190	MN.....	3,675	22,050	06/20/2019.	11/01/2026.	
04364V	AR	4	ASCENT RES UTICA HLD			1 4.C FE.....	290,000	100.000	290,000	290,000	290,000				8.250	8.250	FA.....	930		12/14/2020.	12/31/2028.	
04624V	AB	5	ASSURED PARTNERS INC			1 5.B FE.....	549,500	104.500	569,525	545,000	549,455		(45)		5.625	5.430	JJ.....	1,788		12/08/2020.	01/15/2029.	
04685A	2E	0	ATHENE GLOBAL FUNDIN			1 1.F FE.....	774,945	103.435	775,763	750,000	771,654		(3,291)		3.000	1.050	JJ.....	11,125		10/06/2020.	07/01/2022.	
05348E	BH	1	AVALONBAY CMNTYS INC			1 1.G FE.....	887,023	107.675	899,086	835,000	884,779		(2,244)		2.450	1.780	JJ.....	9,433	2,128	08/04/2020.	01/15/2031.	
05352T	AA	7	AVANTOR FDG INC.....			1 4.B FE.....	635,000	105.875	672,306	635,000	635,000				4.625	4.620	JJ.....	13,379		07/07/2020.	07/15/2028.	
05367A	AD	5	AVIATION CAP GROUP			1 2.C FE.....	640,728	101.388	608,328	600,000	605,540		(20,656)		6.750	3.190	AO.....	9,563	40,500	04/09/2019.	04/06/2021.	
05369A	AC	5	AVIATION CAP GROUP			1 2.C FE.....	412,348	104.258	417,032	400,000	408,361		(3,541)		3.875	2.900	MN.....	2,583	15,500	11/13/2019.	05/01/2023.	
05453G	AC	9	AXALTA COATING SYS			1 4.A FE.....	505,000	100.187	505,944	505,000	505,000				3.375	3.370	FA.....	1,752		11/09/2020.	02/15/2029.	
05454N	AA	7	AXALTA COATING SYS			1 4.A FE.....	157,000	106.500	167,205	157,000	157,000				4.750	4.750	JD.....	331	3,729	06/01/2020.	06/15/2027.	
05508R	AE	6	B&G FOODS INC.....			1 4.B FE.....	798,469	103.350	841,269	814,000	802,919		1,770		5.250	5.540	MS.....	10,921	42,735	12/04/2019.	04/01/2025.	
05526D	BR	5	BAT CAPITAL CORP.....			1 2.B FE.....	1,200,000	103.894	1,246,728	1,200,000	1,200,000				2.259	2.250	MS.....	7,229		09/22/2020.	03/25/2028.	
05531F	BJ	1	BB&T CORP SR MEDIUM			1 1.G FE.....	891,130	103.821	892,861	860,000	884,867		(6,262)		2.200	0.810	MS.....	5,518	9,460	08/04/2020.	03/16/2023.	
05545M	AA	0	BBA U S HLDGS INC.....			1 3.C FE.....	625,125	102.750	642,188	625,000	619,761	(824)	(2,481)		5.375	5.090	MN.....	5,599	33,594	04/13/2020.	05/01/2026.	
05552B	AA	4	BCPE ULYSSES MERGER			1 5.A FE.....	145,000	104.220	151,119	145,000	145,000				6.250	6.250	JJ.....	327		12/08/2020.	01/15/2029.	
05565E	BC	8	BMW US CAP LLC.....			1 1.F FE.....	1,403,844	101.886	1,426,404	1,400,000	1,400,980		(1,552)		3.400	3.280	FA.....	18,247	47,600	02/12/2019.	08/13/2021.	
05565E	BM	6	BMW US CAP LLC EXTND			1 1.F FE.....	754,922	107.428	751,996	700,000	749,389		(5,533)		3.800	0.650	AO.....	6,281	13,078	09/25/2020.	04/06/2023.	
05605H	AB	6	BWX TECHNOLOGIES INC			1 3.C FE.....	159,000	104.437	166,055	159,000	159,000				4.125	4.120	JD.....	3,626		06/09/2020.	06/30/2028.	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05608Q	AA	5				4.C FE.....	43,000	102.625	44,129	43,000	43,000				4.250	4.250	JJ.....	767		07/23/2020.	01/31/2026.	
059165	EF	3			1	1.F FE.....	999,570	106.691	1,066,910	1,000,000	999,882		44		3.350	3.350	JJ.....	16,750	33,500	06/12/2013.	07/01/2023.	
05988L	AA	6				5.B FE.....	1,010,743	108.122	1,129,875	1,045,000	1,014,356		2,865		9.750	10.440	MS.....	33,963	73,856	05/14/2020.	09/01/2026.	
06051G	EU	9				1.F FE.....	2,236,118	106.046	2,386,035	2,250,000	2,246,761		1,518		3.300	3.370	JJ.....	35,063	74,250	03/19/2013.	01/11/2023.	
06051G	FF	1				1.F FE.....	4,399,433	111.040	4,719,200	4,250,000	4,313,279		(18,087)		4.000	3.510	AO.....	42,500	170,000	01/30/2017.	04/01/2024.	
06051G	FU	8				2.A FE.....	737,862	116.592	752,018	645,000	729,794		(8,067)		4.450	1.770	MS.....	9,408	14,351	08/04/2020.	03/03/2026.	
06051G	GK	9			1	1.F FE.....	724,073	103.208	722,456	700,000	720,169		(3,904)		2.881	0.670	AO.....	3,753	10,084	09/25/2020.	04/24/2023.	
06051G	GT	0				1.F FE.....	2,890,939	108.290	2,972,561	2,745,000	2,873,685		(16,211)		3.093	2.040	AO.....	21,226	65,649	08/04/2020.	10/01/2025.	
06051G	HC	6			1	1.F FE.....	1,762,919	105.340	1,790,780	1,700,000	1,750,141		(12,778)		3.004	1.470	JD.....	1,560	40,554	09/25/2020.	12/20/2023.	
06051G	HD	4			1.5	1.F FE.....	4,922,283	113.136	5,735,995	5,070,000	4,914,741		(7,542)		2.916	3.520	JD.....	4,518	170,266	08/04/2020.	12/20/2023.	
06051G	HF	9				1.F FE.....	491,475	106.877	534,385	500,000	494,754		1,522		3.550	3.900	MS.....	5,719	17,750	10/18/2018.	03/05/2024.	
06051G	HG	7			1.5	1.F FE.....	534,715	116.646	583,230	500,000	529,970		(3,170)		3.970	3.130	MS.....	6,396	19,850	06/24/2019.	03/05/2029.	
06051G	HL	6				1.F FE.....	1,471,887	108.452	1,474,947	1,360,000	1,452,566		(19,321)		3.864	1.150	JJ.....	23,064	26,275	06/11/2020.	07/23/2024.	
06051G	HQ	5				1.F FE.....	1,005,080	117.810	1,178,100	1,000,000	1,004,360		(392)		3.974	3.910	FA.....	15,896	39,740	02/11/2019.	02/07/2030.	
06051G	HV	4			1	1.F FE.....	3,207,550	112.097	3,362,910	3,000,000	3,190,154		(16,783)		3.194	2.360	JJ.....	42,054	63,880	03/04/2020.	07/23/2030.	
06051G	JH	3			1	1.F FE.....	775,000	100.968	782,502	775,000	775,000				0.810	0.810	AO.....	1,221		10/16/2020.	10/24/2024.	
06051G	JK	6			1	1.F FE.....	1,000,000	101.355	1,013,550	1,000,000	1,000,000				1.197	1.190	AO.....	2,328		10/16/2020.	10/24/2026.	
06053F	AA	7	LS			1.F FE.....	999,190	109.488	1,094,880	1,000,000	999,760		87		4.100	4.100	JJ.....	17,881	41,000	07/18/2013.	07/24/2023.	
064058	AH	3				2.A FE.....	156,000	110.530	172,427	156,000	156,000				4.700	4.700	MN.....	998	2,464	05/17/2020.	01/01/9999.	
06406F	AA	1			1	1.E FE.....	499,505	100.454	502,270	500,000	499,970		102		2.500	2.520	AO.....	2,639	12,500	02/16/2016.	04/15/2021.	
06406H	BU	2				1.F FE.....	1,497,450	100.280	1,504,200	1,500,000	1,499,974		304		4.150	4.170	FA.....	25,938	62,250	01/25/2011.	02/01/2021.	
06406R	AA	5			1	1.E FE.....	4,091,226	102.397	4,198,277	4,100,000	4,097,971		1,796		2.600	2.640	FA.....	42,640	106,600	01/31/2017.	02/07/2022.	
06406R	AD	9			1	1.E FE.....	1,922,973	113.048	2,232,698	1,975,000	1,935,884		5,345		3.250	3.590	MN.....	8,023	64,188	08/02/2018.	05/16/2027.	
07274N	AV	5			1	2.A FE.....	499,420	101.945	509,725	500,000	499,902		62		2.200	2.210	JJ.....	5,072	11,000	07/09/2012.	07/15/2022.	
07274N	AX	1			1	2.A FE.....	497,970	106.158	530,790	500,000	499,059		203		2.850	2.890	AO.....	3,008	14,250	04/07/2015.	04/15/2025.	
073685	AD	1			5	5.A FE.....	1,418,456	102.556	1,475,781	1,439,000	1,422,113		3,076		4.875	5.130	MN.....	11,692	61,620	10/15/2020.	11/01/2025.	
084659	AS	0			1	1.G FE.....	616,499	113.382	617,932	545,000	608,514		(7,984)		4.050	1.200	AO.....	4,660	12,324	06/11/2020.	04/15/2025.	
084659	AU	5			1	1.G FE.....	1,588,488	118.554	1,612,334	1,360,000	1,577,775		(10,713)		3.700	1.810	JJ.....	38,299		08/04/2020.	07/15/2030.	
08576P	AA	9			1	3.B FE.....	176,750	102.437	179,265	175,000	176,472		(247)		4.500	4.310	FA.....	2,975	7,875	11/06/2019.	02/15/2026.	
085770	AB	1			1	3.B FE.....	1,540,322	107.718	1,597,458	1,483,000	1,525,735		(11,333)		5.625	4.690	JJ.....	38,465	92,688	11/01/2019.	07/15/2027.	
085790	AY	9			1	3.B FE.....	247,840	101.375	261,548	258,000	250,037		2,180		5.125	6.440	JJ.....	6,097	9,148	03/19/2020.	07/15/2023.	
08580B	AA	4			1	4.C FE.....	581,620	85.356	595,785	698,000	557,699		(28,129)		7.000	10.960	FA.....	18,458	27,930	11/02/2020.	02/15/2026.	
08949L	AB	6			5	5.A FE.....	620,000	108.187	670,759	620,000	620,000				6.625	6.620	JJ.....	11,752		09/09/2020.	01/31/2029.	
092174	AA	9			1	4.A FE.....	201,000	102.500	206,025	201,000	201,000				3.625	3.620	MS.....	2,530		08/12/2020.	09/01/2028.	
093645	AJ	8			1	4.A FE.....	260,000	103.234	268,408	260,000	260,000				4.875	4.870	MS.....	4,225	6,549	02/10/2020.	03/01/2028.	
097023	BJ	3	LS		1	2.C FE.....	975,890	104.261	1,042,610	1,000,000	989,174		2,419		2.500	2.770	MS.....	8,333	25,000	02/18/2015.	03/01/2025.	
097023	BN	4			1	2.C FE.....	1,969,900	102.592	2,051,840	2,000,000	1,991,636		4,417		2.200	2.430	AO.....	7,456	44,000	10/26/2015.	10/30/2022.	
097023	CM	5			1	2.C FE.....	1,013,728	104.032	1,107,941	1,065,000	1,017,465		3,736		2.700	3.520	FA.....	11,981	12,150	08/04/2020.	02/01/2027.	
097023	DA	0			1	2.C FE.....	261,790	105.204	275,634	262,000	261,793		2		2.750	2.760	FA.....	1,181		10/29/2020.	02/01/2026.	

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023	DC	6	BOEING CO.....			1	2.C FE.....	261,832	109.734	287,503	262,000	261,832				3.625	3.630	FA	1,557		10/29/2020	02/01/2031	
097751	BF	7	BOMBARDIER INC.....				5.B FE.....	1,483,844	97.850	1,448,180	1,480,000	1,438,552	(41,165)	(4,120)		6.125	6.110	JJ	41,800	48,694	11/20/2020	01/15/2023	
097751	BP	5	BOMBARDIER INC.....				5.B FE.....	338,731	104.166	354,164	340,000	339,291		560		8.750	8.960	JD	2,479	14,875	09/22/2020	12/01/2021	
09951L	AA	1	BOOZ ALLEN HAMILTON.....			1	3.C FE.....	127,000	103.187	131,047	127,000	127,000				3.875	3.870	MS	1,736		08/12/2020	09/01/2028	
099724	AM	8	BORGWARNER INC.....				2.A FE.....	158,836	117.634	202,330	172,000	159,377		540		5.000	6.830	AO	2,150		10/05/2020	10/01/2025	
10112R	AS	3	BOSTON PPTYS LTD PARTNERS.....			1	2.A FE.....	976,085	100.414	1,004,140	1,000,000	998,928		2,800		4.125	4.410	MN	5,271	41,250	02/28/2011	05/15/2021	
10112R	AU	8	BOSTON PPTYS LTD PARTNERS.....			1	2.A FE.....	604,338	106.438	638,628	600,000	602,104		(955)		3.850	3.670	FA	9,625	23,100	08/02/2018	02/01/2023	
10112R	AV	6	BOSTON PPTYS LTD PARTNERS.....			1	2.A FE.....	496,895	106.238	531,190	500,000	499,100		318		3.125	3.190	MS	5,208	15,625	04/02/2013	09/01/2023	
10112R	AW	4	BOSTON PPTYS LTD PARTNERS.....			1	2.A FE.....	498,470	108.748	543,740	500,000	499,496		151		3.800	3.830	FA	7,917	19,000	06/18/2013	02/01/2024	
10112R	BB	9	BOSTON PPTYS LTD PARTNERS.....			1	2.A FE.....	422,487	111.733	430,172	385,000	420,372		(2,116)		3.400	2.170	JD	364	13,090	06/12/2020	06/21/2029	
103304	BM	2	BOYD GAMING CORP.....			1	5.A FE.....	497,175	104.020	483,693	465,000	482,351		(9,910)		6.375	4.020	AO	7,411	29,644	07/15/2019	04/01/2026	
103304	BQ	3	BOYD GAMING CORP.....			1	5.A FE.....	280,658	104.000	281,840	271,000	276,627	(363)	(3,192)		6.000	4.670	FA	6,143	16,260	11/01/2019	08/15/2026	
103304	BS	9	BOYD GAMING CORP.....			1	5.A FE.....	245,000	111.344	272,793	245,000	245,000				8.625	8.620	JD	1,761	11,153	05/13/2020	06/01/2025	
103304	BU	4	BOYD GAMING CORP.....			1	4.C FE.....	960,000	104.081	999,178	960,000	960,000				4.750	4.750	JD	3,800	45,347	11/19/2019	12/01/2027	
103557	AA	2	BOYNE USA INC.....			1	4.B FE.....	819,975	105.187	915,127	870,000	826,042		6,067		7.250	8.670	MN	10,513	63,075	04/03/2020	05/01/2025	
10373Q	BJ	8	BP CAP MKTS AMER INC.....			1	1.F FE.....	2,408,979	110.050	2,432,105	2,210,000	2,389,216		(19,763)		3.194	1.190	AO	16,666	35,294	08/27/2020	04/06/2025	
109696	AB	0	BRINKS CO.....			1	3.C FE.....	590,000	106.937	630,928	590,000	590,000				5.500	5.500	JJ	17,036		06/18/2020	07/15/2025	
11134L	AF	6	BROADCOM CORP/BROADC.....			1	2.C FE.....	1,077,975	108.131	1,081,310	1,000,000	1,069,358		(8,617)		3.625	1.160	JJ	16,715		08/18/2020	01/15/2024	
11135F	AS	0	BROADCOM INC.....			1	2.C FE.....	208,737	118.752	248,192	209,000	208,749		12		4.300	4.310	MN	1,148	4,668	05/05/2020	11/15/2032	
118230	AN	1	BUCKEYE PARTNERS L P.....			1	3.B FE.....	111,838	102.562	117,946	115,000	112,575		568		4.350	4.960	AO	1,056	5,290	09/12/2019	10/15/2024	
118230	AP	6	BUCKEYE PARTNERS L P.....			1	3.B FE.....	126,131	96.812	150,059	155,000	126,395		263		5.600	7.230	AO	1,832	4,340	06/11/2020	10/15/2044	
118230	AQ	4	BUCKEYE PARTNERS L P.....			1	3.B FE.....	586,512	101.550	652,967	643,000	594,713		6,724		3.950	5.440	JD	2,117	27,006	12/04/2019	12/01/2026	
118230	AR	2	BUCKEYE PARTNERS L P.....			1	3.B FE.....	134,287	102.312	155,514	152,000	136,653		1,747		4.125	5.920	JD	523	6,650	10/22/2019	12/01/2027	
118230	AT	8	BUCKEYE PARTNERS L P.....			1	3.B FE.....	240,000	101.375	243,300	240,000	240,000				4.125	4.120	MS	3,300	5,280	02/11/2020	03/01/2025	
118230	AU	5	BUCKEYE PARTNERS L P.....			1	3.B FE.....	545,000	103.187	562,369	545,000	545,000				4.500	4.500	MS	8,175	13,080	02/11/2020	03/01/2028	
12008R	AM	9	BUILDERS FIRSTSOURCE.....			1	4.A FE.....	928,738	108.596	1,008,857	929,000	928,439		(57)		6.750	6.760	JD	5,226	62,708	04/21/2020	06/01/2027	
12008R	AN	7	BUILDERS FIRSTSOURCE.....			1	4.C FE.....	68,000	107.625	73,185	68,000	68,000				5.000	5.000	MS	1,133	1,889	02/06/2020	03/01/2030	
12189L	AM	3	BURLINGTON NORTHN SANTA FE.....			1	1.G FE.....	1,000,000	105.071	1,050,710	1,000,000	1,000,000				3.000	3.000	MS	8,833	30,000	03/05/2013	03/15/2023	
12189L	AY	7	BURLINGTON NORTH SANTA FE.....			1	1.G FE.....	997,820	112.950	1,129,500	1,000,000	1,000,000				3.650	9.090	MS	12,167	36,500	08/13/2015	09/01/2025	
12189L	BA	8	BURLINGTON NORTHN SA.....	LS		1	1.G FE.....	1,147,091	113.247	1,302,341	1,150,000	1,148,140		255		3.250	3.270	JD	1,661	37,375	03/06/2017	06/15/2027	
122017	AA	4	BURLINGTON STORES INC.....			1	4.C FE.....	145,000	139.026	201,588	145,000	145,000				4.541	4.540	AO	3,061	1,622	04/14/2020	04/15/2025	
12429T	AE	4	BWAY HOLDING CO.....			1	5.B FE.....	1,440,203	101.125	1,508,785	1,492,000	1,449,425	7,096	6,392		7.250	7.920	AO	22,836	108,170	03/05/2020	04/15/2025	
124847	AC	8	CBS RADIO INC.....			1	5.A FE.....	292,634	99.937	292,815	293,000	292,760		53		7.250	7.270	MN	3,540	21,243	03/14/2019	11/01/2024	
124857	AT	0	CBS CORP.....			1	2.B FE.....	410,886	112.465	506,093	450,000	419,731		3,535		3.375	4.480	FA	5,738	15,188	05/29/2018	02/15/2028	
124857	AX	1	CBS CORP.....			1	2.B FE.....	472,970	114.316	571,580	500,000	478,606		2,394		3.700	4.380	JD	1,542	18,500	07/27/2018	06/01/2028	
1248EP	BM	4	CCO HLDGS LLC / CCO.....			1	3.B FE.....	419,000	103.310	432,869	419,000	419,000				5.750	5.750	FA	9,102	24,093	11/05/2015	02/15/2026	
1248EP	BR	3	CCO HLDGS LLC / CCO.....			1	3.B FE.....	1,034,669	103.765	1,090,570	1,051,000	1,038,580		1,937		5.500	5.760	MN	9,634	57,805	11/01/2019	05/01/2026	
1248EP	BX	0	CCO HLDGS LLC / CCO.....			1	3.B FE.....	2,687,810	105.850	2,800,791	2,646,000	2,679,687		(8,483)		5.000	4.590	FA	55,125	132,300	01/09/2020	02/01/2028	
1248EP	CB	7	CCO HLDGS LLC / CCO.....			1	3.B FE.....	958,800	109.739	1,031,547	940,000	956,622		(1,546)		5.375	5.110	JD	4,210	50,525	06/25/2019	06/01/2029	
1248EP	CD	3	CCO HLDGS LLC / CCO.....			1	3.B FE.....	374,975	108.025	399,693	370,000	374,975				4.750	4.400	MS	5,858	5,938	11/04/2020	03/01/2030	

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1248EP	CE	1	CCO HLDGS LLC / CCO			3.B FE	1,019,000	106.250	1,221,875	1,150,000	1,026,160		7,160		4.500	5.970	FA	19,550	25,444	04/02/2020.	08/15/2030.	
12508E	AJ	0	CDK GLOBAL INC.			3.A FE	341,550	110.886	365,924	330,000	340,162		(964)		5.250	4.790	MS	5,101	17,325	07/15/2019.	05/15/2029.	
12510C	AA	9	CD&R SMOKEY BUYER			4.B FE	86,000	107.000	92,020	86,000	86,000				6.750	6.750	JJ	2,903		06/17/2020.	07/15/2025.	
12527G	AF	0	CF INDS INC.			3.A FE	444,525	123.112	517,070	420,000	443,050		(1,238)		5.150	4.590	MS	6,369	21,630	10/24/2019.	03/15/2034.	
12543D	AY	6	COMMUNITY HEALTH SYS.			4.C FE	30,569	103.380	31,014	30,000	30,321	36	(240)		6.250	5.350	MS	474	1,875	12/17/2019.	03/31/2023.	
12543D	BA	7	COMMUNITY HEALTH SYS.			6. FE	306,250	103.750	363,125	350,000	306,250	32,216	29,913	43,750	7.125	25.120	JJ	11,499	28,438	02/11/2019.	06/30/2024.	
12543D	BB	5	COMMUNITY HEALTH SYS.			4.C FE	31,765	104.437	31,331	30,000	31,211		(538)		8.625	6.470	JJ	1,193	2,588	12/17/2019.	01/15/2024.	
12543D	BC	3	COMMUNITY HEALTH SYS.			4.C FE	543,844	107.850	593,175	550,000	545,161		721		8.000	8.210	MS	12,956	44,000	12/17/2019.	03/15/2026.	
12543D	BF	6	COMMUNITY HEALTH SYS.			4.C FE	600,000	105.435	632,610	600,000	600,000				6.625	6.620	FA	15,017	20,869	01/23/2020.	02/15/2025.	
12543D	BG	4	COMMUNITY HEALTH SYS.			4.C FE	480,000	107.650	516,720	480,000	480,000				5.625	5.620	MS	225		12/11/2020.	03/15/2027.	
12543D	BH	2	COMMUNITY HEALTH SYS.			4.C FE	260,000	108.151	281,193	260,000	260,000				6.000	6.000	JJ	130		12/11/2020.	01/15/2029.	
125523	AF	7	CIGNA CORP.			2.B FE	2,453,117	108.125	2,589,594	2,395,000	2,447,511		(5,404)		3.750	2.820	JJ	41,414	63,563	09/25/2020.	07/15/2023.	
125581	GQ	5	CIT GROUP INC.			3.A FE	42,120	106.144	43,519	41,000	41,668		(390)		5.000	3.950	FA	774	2,050	11/01/2019.	08/15/2022.	
125581	GX	0	CIT GROUP INC.			3.A FE	26,000	122.356	31,813	26,000	26,000				6.125	6.120	MS	495	1,593	11/01/2019.	03/09/2028.	
125896	BS	8	CMS ENERGY CORP	LS		2.B FE	645,280	113.117	763,540	675,000	651,762		3,004		3.450	4.040	FA	8,798	23,288	10/17/2018.	08/15/2027.	
12596T	AD	3	CNH EQUIP TR 2019-B.			1.A FE	1,344,381	104.496	1,342,774	1,285,000	1,339,658		(4,723)		2.640	1.080	MON	1,508	16,962	06/25/2020.	05/15/2026.	
12597J	AA	0	CPS AUTO RECV TR.			1.A FE	422,624	100.596	425,164	422,645	422,630		(284)		2.090	2.090	MON	393	8,097	01/08/2020.	05/15/2023.	
12597Y	AA	7	CP ATLAS BUYER INC.			5.B FE	180,000	103.937	187,087	180,000	180,000				7.000	7.000	JD	1,260		11/20/2020.	12/01/2028.	
12626P	AM	5	CRH AMERICA INC			2.A FE	1,098,647	112.766	1,240,426	1,100,000	1,099,343		135		3.875	3.890	MN	4,973	42,625	05/12/2015.	05/18/2025.	
126307	AH	0	CSC HLDGS INC.			4.C FE	402,047	108.427	453,225	418,000	406,080		3,034		5.250	6.180	JD	1,829	21,945	11/01/2019.	06/01/2024.	
126307	AU	1	CSC HOLDINGS INC.			3.C FE	1,588,422	104.125	1,645,175	1,580,000	1,585,966		(2,006)		5.500	5.340	MN	11,104	86,900	07/15/2019.	05/15/2026.	
126307	BA	4	CSC HOLDINGS LLC.			4.C FE	269,825	109.750	291,935	266,000	269,386		(439)		5.750	5.490	JJ	7,053	14,178	01/16/2020.	01/15/2030.	
126307	BD	8	CSC HLDGS INC.			4.C FE	1,459,585	104.513	1,504,987	1,440,000	1,459,070		(515)		4.625	4.420	JD	5,550	30,525	10/20/2020.	12/01/2030.	
126307	BF	3	CSC HLDGS LLC.			3.C FE	773,706	98.250	770,280	784,000	768,298	(5,583)	175		3.375	3.520	FA	9,849		11/04/2020.	02/15/2031.	
126408	HH	9	CSX CORP.	LS		2.A FE	1,831,375	113.148	2,093,238	1,850,000	1,835,968		1,899		3.250	3.380	JD	5,010	60,125	08/23/2018.	06/01/2027.	
12652A	AA	1	CRC ESCROW ISSUER LL			5.A FE	571,955	101.190	608,152	601,000	579,069		3,832		5.250	6.140	AO	6,661	31,553	02/22/2019.	10/15/2025.	
12653C	AC	2	CNX RESOURCES CORPOR			3.C FE	123,975	107.127	155,334	145,000	126,948		2,020		7.250	9.990	MS	3,125	10,513	07/02/2019.	03/14/2027.	
12662P	AD	0	CVR ENERGY INC.			4.A FE	587,125	95.000	693,500	730,000	587,211	(9,000)	9,086		5.750	9.190	FA	15,857	23,086	04/06/2020.	02/15/2028.	
126650	CK	4	CVS HEALTH CORP.	LS		2.B FE	499,785	104.412	522,060	500,000	499,948		32		3.500	3.500	JJ	7,826	17,500	07/13/2015.	07/20/2022.	
126650	CL	2	CVS HEALTH CORP.			2.B FE	1,116,511	113.384	1,247,224	1,100,000	1,108,341		(1,653)		3.875	3.690	JJ	19,063	42,625	08/18/2015.	07/20/2025.	
126650	CU	2	CVS HEALTH CORP.			2.B FE	546,288	110.052	660,312	600,000	560,102		6,421		2.875	4.260	JD	1,438	17,250	10/16/2018.	06/01/2026.	
126650	CV	0	CVS HEALTH CORP.			2.B FE	236,698	107.079	236,645	221,000	235,010		(1,688)		3.700	0.660	MS	2,544		09/25/2020.	03/09/2023.	
126650	CX	6	CVS HEALTH CORP.			2.B FE	1,112,140	119.102	1,343,471	1,128,000	1,115,880		1,391		4.300	4.470	MS	12,934	48,504	03/06/2018.	03/25/2028.	
126650	DJ	6	CVS HEALTH CORP.			2.B FE	1,187,817	116.452	1,216,923	1,045,000	1,180,835		(6,982)		3.750	2.150	AO	9,797	19,703	08/04/2020.	04/01/2030.	
12685J	AC	9	CABLE ONE INC.			4.B FE	550,000	104.062	572,341	550,000	550,000				4.000	4.000	MN	2,811		11/09/2020.	11/15/2030.	
12687G	AB	5	CABLEVISION LIGHTPAT			5.A FE	250,000	104.812	262,030	250,000	250,000				5.625	5.620	MS	3,594		09/15/2020.	09/15/2028.	
12770R	AA	1	CRC ESCROW ISSUER LL			4.A FE	183,000	106.082	194,130	183,000	183,000				5.750	5.750	JJ	5,115		06/19/2020.	07/01/2025.	
13123X	AT	9	CALLON PETE CO DEL.			6. FE	361,425	57.750	210,788	365,000	210,788	(151,279)	655		6.125	6.360	AO	5,589	22,356	10/24/2019.	10/01/2024.	
131347	CK	0	CALLPINE CORP.			3.A FE	346,197	103.600	401,968	388,000	350,586		4,290		5.250	7.440	JD	1,698	20,370	03/19/2020.	06/01/2026.	
131347	CM	6	CALPINE CORP.			3.A FE	591,094	104.150	609,278	585,000	590,188		(706)		4.500	4.210	FA	9,945	13,512	11/05/2020.	02/15/2028.	

E10.31

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	For ei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
131347	CN	4	CALPINE CORP.....			1	4.A FE.....	594,395	105.338	640,455	608,000	595,813		1,418			5.125	5.330	MS.....	9,175	17,740	11/24/2020.	03/15/2028.
131347	CP	9	CALPINE CORPORATION.....			1	4.A FE.....	130,000	102.978	133,871	130,000	130,000					4.625	4.620	FA.....	2,355		08/06/2020.	02/01/2029.
131347	CQ	7	CALPINE CORPORATION.....			1	4.A FE.....	230,000	104.650	240,695	230,000	230,000					5.000	5.000	FA.....	4,504		07/27/2020.	02/01/2031.
131347	CR	5	CALPINE CORPORATION.....			1	3.A FE.....	730,000	99.220	724,306	730,000	724,306	(5,694)				3.750	3.740	MS.....	1,141		12/02/2020.	03/01/2031.
133131	AZ	5	CAMDEN PPTY TR.....			1	1.G FE.....	865,889	111.176	883,849	795,000	863,255		(2,634)			2.800	1.770	MN.....	2,844	12,676	08/27/2020.	05/15/2030.
13323A	AB	6	CAMELOT FIN S A.....			1	4.B FE.....	451,537	104.562	469,483	449,000	451,296		(241)			4.500	4.350	MN.....	3,368	16,890	07/16/2020.	11/01/2026.
14041N	FP	1	CAPITAL ONE CC TR.....				1.A FE.....	625,537	101.168	632,300	625,000	625,498		(39)			0.765	0.740	MON.....	261	2,353	06/17/2020.	07/15/2027.
14043M	AC	5	CAPTIAL ONE PRIM AUT.....				1.A FE.....	1,453,333	101.982	1,453,244	1,425,000	1,450,239		(3,095)			1.600	0.700	MON.....	1,013	11,400	06/24/2020.	11/15/2024.
14161T	AA	0	CARDTRONICS INC/USA.....			1	4.B FE.....	601,938	103.739	622,434	600,000	601,155		(548)			5.500	5.390	MN.....	5,500	33,000	07/15/2019.	05/01/2025.
143905	AN	7	CARRIAGE SVCS INC.....			1	4.C FE.....	1,035,594	107.231	1,066,948	995,000	1,029,571		(4,984)			6.625	5.800	JD.....	5,493	61,116	07/23/2020.	06/01/2026.
144285	AL	7	CARPENTER TECH CORP.....			1	3.C FE.....	320,000	110.401	353,283	320,000	320,000					6.375	6.370	JJ.....	8,897		07/10/2020.	07/15/2028.
14575E	AA	3	CARS COM INC.....			1	4.C FE.....	407,000	106.397	433,036	407,000	407,000					6.375	6.370	MN.....	4,324		10/27/2020.	11/01/2028.
146869	AB	8	CORPORATE.....			1	5.B FE.....	522,406	102.750	539,438	525,000	522,502		96			5.625	5.740	AO.....	7,301		10/30/2020.	10/01/2025.
14852L	AA	1	CASTLE UNITED STATES.....			1	5.B FE.....	219,000	100.234	219,512	219,000	219,000					9.500	9.500	FA.....	7,860	10,980	01/31/2020.	02/15/2028.
149123	BX	8	CATERPILLAR INC.....	LS		1	1.F FE.....	497,905	102.849	514,245	500,000	499,653		226			2.600	2.640	JD.....	6,681	13,000	06/21/2012.	06/26/2022.
14912L	5X	5	CATERPILLAR FINL SVCS MTN.....			1	1.F FE.....	482,985	109.807	521,583	475,000	479,550		(1,471)			3.750	3.390	MN.....	1,831	17,813	08/02/2018.	11/24/2023.
14912L	7D	7	CATERPILLAR FINL SERVICE.....			1	1.F FE.....	999,533	101.237	1,012,370	1,000,000	999,927		96			1.931	1.940	AO.....	4,828	19,310	10/04/2016.	10/01/2021.
14913Q	2T	5	CATERPILLAR FINL SERVICE.....			1	1.F FE.....	499,760	103.126	515,630	500,000	499,905		80			2.950	2.960	FA.....	5,122	14,750	02/19/2019.	02/26/2022.
14913Q	AA	7	CATERPILLAR FINL SERVICE.....			1	1.F FE.....	998,460	103.050	1,030,500	1,000,000	999,540		312			2.400	2.430	JD.....	1,667	24,000	06/01/2017.	06/06/2022.
14913R	2H	9	CATERPILLAR FINL SERVICE.....	LS		1	1.F FE.....	499,365	100.847	504,235	500,000	499,382		17			0.800	0.820	MN.....	533		11/09/2020.	11/13/2025.
14987K	AA	1	CD&R WATERWORKS MERGER.....			1	5.B FE.....	364,333	103.562	395,607	382,000	369,281		2,261			6.125	6.980	FA.....	12,208	23,398	09/21/2018.	08/15/2025.
150190	AB	2	CEDAR FAIR L P / CAN.....			1	5.B FE.....	622,500	102.437	614,622	600,000	614,622	(3,463)	(2,968)			5.375	4.720	AO.....	6,808	32,250	06/20/2019.	04/15/2027.
150190	AE	6	CEDAR FAIR L P / CAN.....			1	5.B FE.....	112,475	103.124	113,436	110,000	112,192		(201)			5.250	4.960	JJ.....	2,663	6,064	07/15/2019.	07/15/2029.
150190	AF	3	CEDAR FAIR L P / CAN.....			1	4.B FE.....	235,000	104.375	245,281	235,000	235,000					5.500	5.500	MN.....	2,154	6,606	04/20/2020.	05/01/2025.
150191	AJ	3	CEDAR FAIR L P / MAG.....			1	5.B FE.....	421,638	100.500	447,225	445,000	425,155		3,517			5.375	6.860	JD.....	1,993	23,919	04/21/2020.	06/01/2024.
15135B	AT	8	CENTENE CORP DEL.....			1	3.A FE.....	133,200	111.150	133,380	120,000	132,832		(368)			4.625	2.340	JD.....	247	2,775	11/04/2020.	12/15/2029.
15135B	AV	3	CENTENE CORP DEL.....			1	3.A FE.....	1,464,041	105.365	1,638,426	1,555,000	1,469,528		5,487			3.375	4.060	FA.....	19,826	26,532	03/19/2020.	02/15/2030.
15189T	AV	9	CENTERPOINT ENERGY L.....			1	2.B FE.....	998,580	118.512	1,185,120	1,000,000	998,875		119			4.250	4.260	MN.....	7,083	42,500	10/03/2018.	11/01/2028.
153527	AM	8	CENTRAL GARDEN & PET.....			1	3.B FE.....	570,350	106.700	608,190	570,000	570,491		(79)			5.125	5.100	FA.....	12,172	29,213	11/06/2019.	02/01/2028.
153527	AN	6	CENTRAL GARDEN & PET.....			1	3.B FE.....	524,806	104.437	543,072	520,000	524,723		(83)			4.125	3.980	AO.....	4,469		11/04/2020.	10/15/2030.
156686	AM	9	CENTURY TEL ENTERPRI.....			1	3.C FE.....	627,925	116.338	756,197	650,000	632,239		1,866			6.875	7.370	JJ.....	20,606	44,688	11/01/2019.	01/15/2028.
156700	AM	8	CENTURYLINK INC.....			1	3.C FE.....	542,460	121.722	693,815	570,000	544,192		584			7.600	8.070	MS.....	12,755	43,320	11/01/2019.	09/15/2039.
156700	AZ	9	CENTURYLINK INC.....			1	3.C FE.....	31,997	108.062	32,419	30,000	31,641	47	(344)			5.625	4.200	AO.....	422	1,688	12/17/2019.	04/01/2025.
156700	BB	1	CENTURYLINK INC.....			1	3.C FE.....	540,000	105.741	571,001	540,000	540,000					5.125	5.120	FA.....	10,455	18,373	12/09/2019.	12/15/2026.
15723R	AA	2	CFX ESCROW CORP.....			1	3.B FE.....	31,000	103.877	32,202	31,000	31,000					6.000	6.000	FA.....	703	1,860	11/01/2019.	02/15/2024.
15911N	AA	3	CHANGE HEALTHCARE.....			1	5.A FE.....	1,016,550	102.125	1,077,419	1,055,000	1,021,205		4,655			5.750	6.580	MS.....	20,221	30,331	06/11/2020.	03/01/2025.
159864	AE	7	CHARLES RIV LABS INT.....			1	3.B FE.....	360,000	104.919	377,708	360,000	360,000					4.250	4.250	MN.....	2,550	15,640	10/23/2019.	05/01/2028.
161175	AY	0	CHARTER COMMUNICATION.....			1	2.C FE.....	1,017,465	116.253	1,162,530	1,000,000	1,012,171		(2,347)			4.908	4.600	JJ.....	21,541	49,080	09/24/2018.	07/23/2025.
161175	BQ	6	CHARTER COMMUNICATION.....			1	2.C FE.....	751,569	110.966	776,762	700,000	738,111		(12,052)			4.500	2.600	FA.....	13,125	31,500	11/14/2019.	02/01/2024.

E10.32

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
161175	BU	7	CHARTER COMMUNICATION.....			1	2.C FE.....	1,667,647	105.775	1,771,731	1,675,000	1,668,043		396		2.800	2.840	AO.....	11,725	21,366	04/14/2020.	04/01/2031.	
163851	AD	0	CHEMOURS CO.....			1	4.B FE.....	612,925	103.757	648,481	625,000	615,080	1,920		7.000	7.080	MN.....	5,590	39,375	11/05/2020.	05/15/2025.		
163851	AE	8	CHEMOURS CO.....			1	4.B FE.....	30,400	106.687	37,340	35,000	30,901	485		5.375	7.730	MN.....	240	1,881	12/17/2019.	05/15/2027.		
163851	AF	5	CHEMOURS CO.....			1	4.B FE.....	575,000	102.187	587,575	575,000	575,000			5.750	5.750	MN.....	3,123		11/12/2020.	11/15/2028.		
16411Q	AB	7	CHENIERE ENERGY PARTNERS.....			1	3.B FE.....	283,683	102.725	296,875	289,000	285,339	655		5.250	5.550	AO.....	3,793	15,173	01/15/2019.	10/01/2025.		
16411Q	AG	6	CHENIERE ENERGY PARTNERS.....			1	3.B FE.....	650,000	105.927	688,526	650,000	650,000			4.875	4.870	JD.....	15,932	30,794	09/09/2019.	05/28/2021.		
16411R	AJ	8	CHENIERE ENERGY PARTNERS.....			1	3.C FE.....	1,186,000	105.125	1,246,783	1,186,000	1,186,000			4.625	4.620	AO.....	15,084		09/15/2020.	10/15/2028.		
16412X	AG	0	CHENIERE CORPUS CHRISTI.....			1	2.C FE.....	1,000	118.411	1,184	1,000	1,000			5.125	5.120	JD.....	26	51	11/01/2019.	06/30/2027.		
166756	AL	0	CHEVRON USA INC.....			1	1.C FE.....	729,177	99.977	729,832	730,000	729,215	38		1.018	1.030	FA.....	2,869		08/27/2020.	08/12/2027.		
166764	AH	3	CHEVRON CORPORATION.....			1	1.C FE.....	2,249,813	106.442	2,394,945	2,250,000	2,249,913	33		3.191	3.190	JD.....	37,295	71,798	05/29/2018.	06/24/2023.		
166764	BD	1	CHEVRON CORPORATION.....			1	1.C FE.....	1,000,000	112.160	1,121,600	1,000,000	1,000,000			3.326	3.320	MN.....	4,065	33,260	11/09/2015.	11/17/2025.		
166764	BL	3	CHEVRON CORPORATION.....			1	1.C FE.....	3,680,213	110.974	4,161,525	3,750,000	3,706,970	7,231		2.954	3.180	MN.....	13,847	110,775	02/21/2017.	05/16/2026.		
166764	BT	6	CHEVRON CORPORATION.....			1	1.C FE.....	2,469,338	107.251	2,681,275	2,500,000	2,481,836	5,339		2.895	3.130	MS.....	23,723	72,375	08/08/2018.	03/03/2024.		
166764	BX	7	CHEVRON CORPORATION.....			1	1.C FE.....	1,205,220	106.098	1,225,432	1,155,000	1,201,600	(3,620)		1.995	1.310	MN.....	3,200	11,521	08/04/2020.	05/11/2027.		
17027N	AA	0	CHOBANI LLC/FINANCE CORP.....			1	5.B FE.....	328,375	105.171	367,047	349,000	334,467	2,660		7.500	8.660	AO.....	5,526	26,175	07/31/2018.	04/15/2025.		
171484	AG	3	CHURCHILL DOWNS INC.....			1	4.A FE.....	399,156	106.106	403,203	380,000	394,505	(3,141)		5.500	4.470	AO.....	5,225	20,900	07/15/2019.	04/01/2027.		
172441	BC	0	CINEMARK USA INC.....			1	3.C FE.....	103,165	108.437	111,690	103,000	103,142	(23)		8.750	8.700	MN.....	1,502	4,782	04/15/2020.	05/01/2025.		
172967	FT	3	CITIGROUP INC.....			1	1.G FE.....	1,632,985	104.281	1,564,215	1,500,000	1,520,600	(19,266)		4.500	3.140	JJ.....	31,313	67,500	08/05/2015.	01/14/2022.		
172967	HQ	7	CITIGROUP INC.....			1	3.A FE.....	600,560	108.650	688,841	634,000	600,560			6.300	6.690	MN.....	5,104	39,942	01/09/2019.	01/01/9999.		
172967	JM	4	CITIGROUP INC.....			1	3.A FE.....	266,250	109.500	273,750	250,000	266,250			5.950	4.520	MN.....	1,901	14,875	03/11/2020.	01/01/9999.		
172967	JP	7	CITIGROUP INC.....			1	1.G FE.....	4,142,770	110.942	4,715,035	4,250,000	4,196,936	11,148		3.300	3.610	AO.....	24,933	140,250	11/18/2015.	04/27/2025.		
172967	JS	1	CITIGROUP INC.....			1	2.B FE.....	2,239,986	110.826	2,327,346	2,100,000	2,216,921	(23,065)		4.090	2.740	JD.....	5,530	85,890	01/21/2020.	06/09/2025.		
172967	LG	4	CITIGROUP INC.....			1	1.G FE.....	1,349,055	103.004	1,390,554	1,350,000	1,349,739	192		2.750	2.760	AO.....	6,806	37,125	04/18/2017.	04/25/2022.		
172967	LM	1	CITIGROUP INC.....			1	1.G FE.....	726,915	103.898	727,286	700,000	723,158	(3,757)		2.876	0.740	JJ.....	8,780		09/25/2020.	07/24/2023.		
172967	LN	9	CITIGROUP INC.....			1	1.G FE.....	2,456,491	100.933	2,523,325	2,500,000	2,474,995	19,949		1.164	1.570	JAJO.....	5,581	56,195	02/08/2019.	07/24/2023.		
172967	LP	4	CITIGROUP INC.....			5	1.G FE.....	1,192,088	113.392	1,417,400	1,250,000	1,203,989	5,062		3.668	4.240	JJ.....	19,996	45,850	07/26/2018.	07/24/2028.		
172967	LV	1	CITIGROUP INC.....			1	1.G FE.....	2,469,754	102.842	2,457,924	2,390,000	2,442,910	(26,845)		3.142	1.040	JJ.....	32,749	37,547	06/11/2020.	01/24/2023.		
172967	LW	9	CITIGROUP INC.....			1	1.G FE.....	648,341	117.313	703,878	600,000	641,946	(4,362)		4.075	3.110	AO.....	4,618	24,450	08/19/2019.	04/23/2029.		
172967	ME	8	CITIGROUP INC.....			1	1.G FE.....	1,084,810	117.628	1,176,280	1,000,000	1,074,758	(7,928)		3.980	2.940	MS.....	11,166	39,800	09/19/2019.	03/20/2030.		
172967	MF	5	CITIGROUP INC.....			1	1.G FE.....	1,907,721	108.752	1,919,473	1,765,000	1,890,766	(16,955)		3.352	1.150	AO.....	11,011	29,581	08/27/2020.	04/24/2025.		
172967	MP	3	CITIGROUP INC.....			1	1.G FE.....	1,043,202	121.270	1,073,240	885,000	1,035,759	(7,444)		4.412	2.340	MS.....	9,870	19,523	08/04/2020.	03/31/2031.		
172967	MR	9	CITIGROUP INC.....			1	1.G FE.....	767,228	103.064	772,980	750,000	765,569	(1,659)		1.678	0.790	MN.....	1,608	6,327	09/25/2020.	05/15/2024.		
172967	MT	5	CITIGROUP INC.....			1	1.G FE.....	745,000	100.697	750,193	745,000	745,000			0.776	0.770	AO.....	980		10/23/2020.	10/30/2024.		
172967	MU	2	CITIGROUP INC.....			1	3.A FE.....	116,000	102.875	119,335	116,000	116,000			4.000	4.000	MJSD.....	271		12/03/2020.	01/01/9999.		
17302W	AB	4	CITGO HOLDING INC.....			1	4.C FE.....	181,500	92.250	166,050	180,000	166,050	(15,058)	(375)		9.250	8.970	FA.....	6,938	16,650	12/10/2019.	08/01/2024.	
17302X	AK	2	CITGO PETE CORP.....			1	4.A FE.....	420,000	99.937	419,735	420,000	419,735	(265)		7.000	6.990	JD.....	1,307	15,190	06/02/2020.	06/15/2025.		
17308C	C5	3	CITIGROUP.....			1	1.G FE.....	1,068,590	110.160	1,101,600	1,000,000	1,063,378	(5,212)		2.976	2.180	MN.....	4,629	29,760	03/05/2020.	11/05/2030.		
17401Q	AL	5	CITIZENS BANK NA N.....			1	2.A FE.....	243,056	102.965	241,968	235,000	241,765	(1,291)		2.650	0.450	MN.....	605	3,114	09/28/2020.	05/26/2022.		
17401Q	AS	0	CITIZENS BANK NA N.....			1	2.A FE.....	621,858	102.983	617,988	600,000	617,618	(4,240)		3.250	0.400	FA.....	7,421		09/29/2020.	02/14/2022.		
181396	AE	2	CLARK EQUIPMENT CO.....			1	3.C FE.....	224,500	105.812	232,786	220,000	224,367	(133)		5.875	5.350	JD.....	1,077	6,534	11/04/2020.	06/01/2025.		

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
184496	AN	7			1	3.C FE	132,000	104.500	137,940	132,000	132,000				4.875	4.870	JJ	2,967	6,667	11/01/2019	07/15/2027	
184496	AP	2			1	3.C FE	282,906	109.543	301,243	275,000	281,962		(663)		5.125	4.750	JJ	6,499	14,603	07/15/2019	07/15/2029	
18539U	AC	9			1	3.B FE	315,000	107.344	338,134	315,000	315,000				4.750	4.750	MS	4,406	11,388	12/04/2019	03/15/2028	
185899	AG	6			1	4.B FE	1,255,202	108.125	1,459,688	1,350,000	1,264,034		8,832		6.750	8.200	MS	26,831	46,069	04/06/2020	03/15/2026	
185899	AJ	0			1	4.B FE	518,850	117.750	635,850	540,000	520,923		2,073		9.875	10.830	AO	10,961	26,663	04/20/2020	10/17/2025	
18683K	AM	3			1	4.C FE	1,122,588	101.687	1,160,249	1,141,000	1,127,663		2,996		5.750	6.060	MS	21,869	65,608	10/24/2019	03/01/2025	
191216	BS	8	LS			1.E FE	1,996,900	110.984	2,219,680	2,000,000	1,998,394		306		2.875	2.890	AO	10,222	57,500	10/22/2015	10/27/2025	
191216	CU	2			1	1.E FE	1,189,112	103.311	1,213,904	1,175,000	1,188,034		(1,077)		1.450	1.260	JD	1,420	9,939	06/11/2020	06/01/2027	
193051	AA	7				1.A FE	2,090,000	100.638	2,103,334	2,090,000	2,090,000				1.044	1.040	MON	975	2,843	10/27/2020	11/15/2037	
19416Q	EC	0				1.D FE	985,050	104.191	1,041,911	1,000,000	996,204		1,567		2.100	2.260	MN	3,500	21,000	04/29/2013	05/01/2023	
198280	AF	6			1	1.G FE	1,996,940	115.092	2,301,840	2,000,000	1,998,479		305		4.500	4.510	JD	7,500	90,000	05/19/2015	06/01/2025	
20030N	BJ	9				1.G FE	861,553	110.058	863,955	785,000	850,582		(10,971)		3.600	0.910	MS	9,420	14,130	06/15/2020	03/01/2024	
20030N	BS	9			1	1.G FE	1,247,650	111.713	1,396,413	1,250,000	1,248,693		229		3.150	3.170	MS	13,125	39,375	02/16/2016	03/01/2026	
20030N	CH	2			1	1.G FE	981,885	115.377	1,153,770	1,000,000	985,815		1,640		3.550	3.770	MN	5,917	35,500	07/31/2018	05/01/2028	
20030N	CT	6			1	1.G FE	2,123,938	120.404	2,558,585	2,125,000	2,124,160		90		4.150	4.150	AO	18,617	88,188	10/02/2018	10/15/2028	
20030N	DK	4			1	1.G FE	1,680,339	113.856	1,702,147	1,495,000	1,666,838		(13,501)		3.300	1.320	AO	12,334	25,216	08/04/2020	06/01/2027	
20030N	DN	8			1	1.G FE	1,330,501	99.391	1,326,870	1,335,000	1,330,639		138		1.500	1.530	FA	7,009		08/11/2020	02/15/2031	
20268J	AE	3			1	2.A FE	1,000,000	102.807	1,028,070	1,000,000	1,000,000				1.547	1.540	AO	2,707		10/21/2020	10/01/2025	
202795	JN	1			1	1.F FE	2,043,766	118.053	2,420,087	2,050,000	2,045,043		553		3.700	3.730	FA	28,654	75,850	09/20/2018	08/15/2028	
202795	JR	2			1	1.F FE	114,650	107.183	123,260	115,000	114,677		27		2.200	2.230	MS	843	1,307	02/18/2020	03/01/2030	
203372	AV	9			1	5.A FE	680,403	106.671	725,363	680,000	680,369		(34)		7.125	7.110	JJ	24,225		06/22/2020	07/01/2028	
20337Y	AA	5			1	5.A FE	530,562	102.385	576,428	563,000	536,675		4,787		6.000	7.220	JD	1,501	33,780	01/17/2020	06/15/2025	
20338H	AB	9			1	5.A FE	676,197	99.187	704,228	710,000	679,966		3,767		5.000	5.820	MS	10,453	35,500	01/16/2020	03/15/2027	
20338Q	AA	1			1	5.A FE	380,000	106.875	406,125	380,000	380,000				8.250	8.250	MS	10,450	31,350	11/01/2019	03/01/2027	
20338Q	AD	5			1	4.B FE	249,396	105.491	262,673	249,000	249,345		(51)		6.000	5.960	MS	4,980	14,940	11/01/2019	03/01/2026	
20341W	AA	3			1	4.B FE	288,438	102.187	305,539	299,000	292,464		2,136		6.000	7.050	AO	3,787	17,940	12/17/2019	04/15/2023	
20341W	AD	7			1	5.B FE	152,078	100.937	163,518	162,000	155,347		11,616		8.250	9.970	AO	2,822	13,365	04/16/2019	10/15/2023	
20341W	AE	5			1	5.B FE	29,712	101.187	35,415	35,000	30,587		848		7.125	11.150	JD	111	2,494	12/17/2019	12/15/2024	
205677	AB	3			1	4.B FE	115,313	107.400	134,250	125,000	116,059		747		9.750	11.510	FA	4,604	6,094	05/08/2020	08/15/2026	
205768	AR	5			1	4.B FE	193,500	107.375	230,856	215,000	194,734		1,234		9.750	12.110	FA	7,919	3,028	06/16/2020	08/15/2026	
205887	CF	7	LS		1	2.C FE	988,170	100.964	1,009,640	1,000,000	988,504		334		1.375	1.550	MN	2,865		10/07/2020	11/01/2027	
20752T	AA	2			1	4.A FE	461,050	107.857	496,142	460,000	460,827		(191)		6.750	6.690	AO	7,763	30,533	10/24/2019	10/01/2026	
207597	EJ	0			1	1.E FE	1,531,596	112.347	1,741,379	1,550,000	1,536,469		1,920		3.200	3.350	MS	14,604	49,600	08/16/2018	03/15/2027	
20903X	AF	0			1	4.B FE	465,000	107.150	498,248	465,000	465,000				6.500	6.500	AO	7,472		09/18/2020	10/01/2028	
212015	AL	5			1	3.A FE	91,153	103.293	104,326	101,000	93,290		2,138		4.500	8.230	AO	960	4,545	04/09/2020	04/15/2023	
212015	AN	1				3.A FE	198,563	103.187	232,171	225,000	201,973		3,411		3.800	7.230	JD	713	4,275	05/28/2020	06/01/2024	
212015	AQ	4			1	3.A FE	352,913	98.437	442,967	450,000	353,778		866		4.900	6.720	JD	1,838	11,025	10/27/2020	06/01/2044	
212015	AS	0			1	3.A FE	243,494	102.179	270,774	265,000	243,923		429		4.375	5.760	JJ	5,346		10/29/2020	01/15/2028	
212015	AT	8			1	3.A FE	1,215,000	111.185	1,350,898	1,215,000	1,215,000				5.750	5.750	JJ	6,986		11/10/2020	01/15/2031	
21871M	AA	1			1	5.B FE	531,900	102.552	553,781	540,000	533,667		1,384		8.625	9.000	MS	13,714	46,446	09/12/2019	09/15/2024	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21925A	AE	5	CORNERSTONE CHEM CO.....		1	4.C FE.....	397,305	88.364	385,267	436,000	385,267	(19,383)	7,086		6.750	9.120	FA	11,118	29,430	12/16/2019	08/15/2024	
21925D	AA	7	CORNERSTONE BLDG BRA.....		1	5.A FE.....	140,000	106.437	149,012	140,000	140,000				6.125	6.120	JJ	2,310		09/10/2020	01/15/2029	
22160K	AM	7	COSTCO WHSL CORP NEW.....		1	1.E FE.....	1,487,055	112.330	1,684,950	1,500,000	1,491,289		1,217		3.000	3.100	MN	5,375	45,000	05/09/2017	05/18/2027	
22282E	AG	7	COVANTA HLDG CORP.....		1	4.B FE.....	655,200	104.364	657,493	630,000	646,302		(6,002)		5.875	4.760	JJ	18,506	37,013	06/27/2019	07/01/2025	
22282E	AH	5	COVANTA HLDG CORP.....		1	4.B FE.....	444,775	105.390	442,638	420,000	438,369		(5,521)		6.000	4.440	JJ	12,600	25,200	11/06/2019	01/01/2027	
22282E	AJ	1	COVANTA HLDG CORP.....		1	4.B FE.....	47,000	107.118	50,345	47,000	47,000				5.000	5.000	MS	823		08/11/2020	09/01/2030	
22534D	AA	8	CREDIT ACCEPT AUTO T.....		1	1.A FE.....	1,653,789	101.071	1,641,871	1,624,472	1,649,743		(19,545)		3.550	3.070	MON	2,403	60,611	11/14/2019	08/16/2027	
228701	AF	5	CROWNROCK LP/CROWNROCK FIN.....		1	3.C FE.....	514,594	102.187	536,482	525,000	516,520		1,494		5.625	6.010	AO	6,234	29,531	11/01/2019	10/15/2025	
23110A	AA	4	CUMULUS MEDIA NEW HL.....		1	4.B FE.....	493,779	102.413	504,896	493,000	493,640		(94)		6.750	6.720	JJ	16,639	33,740	06/13/2019	07/01/2026	
23131L	AA	5	CURO GROUP HLDGS COR.....		1	4.C FE.....	327,293	95.250	363,855	382,000	339,971	6.526	6.446		8.250	11.310	MS	10,505	31,515	01/16/2019	09/01/2025	
23166M	AA	1	CUSHMAN & WAKEFIELD.....		1	3.C FE.....	211,200	110.562	232,180	210,000	211,096		(104)		6.750	6.630	MN	1,811	6,812	05/22/2020	05/15/2028	
23311V	AD	9	DCP MIDSTREAM OPERAT.....		1	3.A FE.....	499,625	103.250	588,525	570,000	514,998		15,373		3.875	8.780	MS	6,504	11,044	04/21/2020	03/15/2023	
23311V	AG	2	DCP MIDSTREAM OPERAT.....		1	3.A FE.....	576,290	110.069	629,595	572,000	575,149		(600)		5.375	5.230	JJ	14,177	30,745	01/16/2019	07/15/2025	
23311V	AH	0	DCP MIDSTREAM OPERAT.....		1	3.A FE.....	200,613	111.081	211,054	190,000	199,709		(904)		5.125	4.370	MN	1,244	9,738	02/04/2020	05/15/2029	
233331	AW	7	DTE ENERGY CO.....		1	2.B FE.....	1,511,341	106.645	1,535,688	1,440,000	1,503,024		(8,317)		2.529	1.320	AO	9,104	18,209	08/04/2020	10/01/2024	
233851	CS	1	DAIMLER FINANCE NORT.....		1	2.A FE.....	488,710	102.415	512,075	500,000	496,510		3,323		2.850	3.550	JJ	6,927	14,250	08/02/2018	01/06/2022	
233851	DJ	0	DAIMLER FINANCE NA LLC.....		1	2.A FE.....	998,840	100.962	1,009,620	1,000,000	999,862		395		3.350	3.390	MN	5,304	33,500	04/30/2018	05/04/2021	
233851	DY	7	DAIMLER FINANCE.....		1	2.A FE.....	715,295	102.694	718,858	700,000	713,712		(1,583)		1.750	0.840	MS	3,777		09/25/2020	03/10/2023	
235822	AB	9	DANA FING LUXEMBOURG.....		1	3.C FE.....	497,105	104.062	527,594	507,000	499,905		1,356		5.750	6.110	AO	6,154	29,153	11/01/2019	04/15/2025	
235825	AF	3	DANA INCORPORATED.....		1	3.C FE.....	965,464	106.187	1,024,705	965,000	965,412		(49)		5.375	5.360	MN	6,628	47,621	06/18/2020	11/15/2027	
235825	AG	1	DANA INCORPORATED.....		1	3.C FE.....	225,650	107.836	242,631	225,000	225,588		(62)		5.625	5.550	JD	563	6,188	06/16/2020	06/15/2028	
235851	AQ	5	DANAHER CORP.....	LS	1	2.A FE.....	1,997,140	112.000	2,240,000	2,000,000	1,998,535		283		3.350	3.360	MS	19,728	67,000	09/10/2015	09/15/2025	
23636T	AA	8	DANONE.....		1	2.A FE.....	996,990	103.839	1,038,390	1,000,000	999,504		329		3.000	3.030	JD	1,333	30,000	05/29/2012	06/15/2022	
23918K	AS	7	DAVITA INC.....		1	4.A FE.....	300,000	106.062	318,186	300,000	300,000				4.625	4.620	JD	1,156	6,629	05/26/2020	06/01/2030	
23918K	AT	5	DAVITA INC.....		1	4.A FE.....	624,700	101.723	640,855	630,000	624,804		104		3.750	3.840	FA	9,188		10/06/2020	02/15/2031	
24023K	AE	8	DBS GROUP.....		1	1.D FE.....	599,676	103.039	618,234	600,000	599,857		107		2.850	2.860	AO	3,563	17,100	04/15/2019	04/16/2022	
24229J	AA	1	DEALER TIRE LLC.....		1	5.B FE.....	527,160	105.607	554,437	525,000	527,142		(18)		8.000	7.890	FA	17,500	17,717	12/08/2020	02/01/2028	
24422E	TT	6	DEERE JOHN CAP CORP.....		1	1.F FE.....	480,490	107.781	538,905	500,000	487,884		3,227		2.650	3.390	JD	6,883	13,250	08/27/2018	06/24/2024	
24422E	TV	1	DEERE JOHN CAP CORP.....		1	1.F FE.....	498,985	103.459	517,295	500,000	499,645		204		2.150	2.190	MS	3,374	10,750	09/05/2017	09/08/2022	
24422E	UK	3	DEERE JOHN CAP CORP.....		1	1.F FE.....	549,830	102.035	561,193	550,000	549,959		57		3.125	3.130	MS	5,299	17,188	09/05/2018	09/10/2021	
24422E	UX	5	DEERE JOHN CAP CORP.....		1	1.F FE.....	505,185	107.098	535,490	500,000	503,582		(1,071)		2.600	2.360	MS	4,117	13,000	06/27/2019	03/07/2024	
24422E	VF	3	DEERE JOHN CAP CORP.....	LS	1	1.F FE.....	999,340	105.091	1,050,910	1,000,000	999,412		72		1.750	1.760	MS	5,444	8,750	03/04/2020	03/09/2027	
24422E	VJ	5	DEERE JOHN CAP CORP.....		1	1.F FE.....	319,629	100.520	321,664	320,000	319,657		28		0.400	0.430	AO	288		10/06/2020	10/10/2023	
24718P	AA	5	DELPHI JERSEY HOLDINGS.....		1	3.C FE.....									5.000		AO	2,007		09/14/2017	10/01/2025	
247361	ZU	5	DELTA AIR LINES INC.....		1	3.A FE.....	257,250	98.716	296,148	300,000	262,103		4,853		2.900	6.700	AO	1,523	4,350	06/04/2020	10/28/2024	
247361	ZX	9	DELTA AIR LINES INC.....		1	2.C FE.....	1,776,994	115.521	2,053,963	1,778,000	1,777,106		112		7.000	7.010	MN	20,743	62,921	05/13/2020	05/01/2025	
247361	ZZ	4	DELTA AIR LINES INC.....		1	3.A FE.....	604,011	114.303	684,675	599,000	603,962		(49)		7.375	7.170	JJ	24,420		11/02/2020	01/15/2026	
251526	BN	8	DEUTSCHE BANK NY.....		5	3.A FE.....	544,578	104.721	628,326	600,000	549,879	16,915	2,632		4.875	5.810	JD	2,438	29,250	11/28/2018	12/01/2032	
25179M	AV	5	DEVON ENERGY CORP NE.....	LS	1	2.C FE.....	523,897	117.583	558,519	475,000	508,726		(5,996)		5.850	4.240	JD	1,235	27,788	05/16/2018	12/15/2025	

E10.35

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	For rei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25272K	AG	8	DIAMOND 1 FIN CORP/DIAMOND 2			1	2.C FE	760,389	110.631	774,417	700,000	741,194		(17,186)		5.450	2.770	JD	1,696	38,150	11/14/2019	06/15/2023	
25272K	AU	7	DIAMOND 1 FIN CORP/DIAMOND 2			1	3.B FE	553,948	100.305	545,659	544,000	544,000		(3,309)		5.875	4.510	JD	1,420	31,960	06/20/2019	06/15/2021	
25272K	AW	3	DIAMOND 1 FIN CORP/DIAMOND 2			1	3.B FE	384,653	103.812	389,295	375,000	380,563		(3,553)		7.125	6.040	JD	1,188	26,719	11/01/2019	06/15/2024	
25277L	AA	4	DIAMOND SPORTS GROUP			1	3.C FE	186,000	81.437	151,473	186,000	151,473	(34,527)			5.375	5.370	FA	3,777	10,359	07/18/2019	08/15/2026	
25277L	AC	0	DIAMOND SPORTS GROUP			1	4.C FE	1,036,812	60.625	640,200	1,056,000	640,200	(385,830)	2.001		6.625	6.920	FA	26,429	72,486	12/04/2019	08/15/2027	
25381Y	AB	7	DIGICEL GROUP			1	6. FE	1,067,373	52.500	220,924	420,808	220,924	(522,904)	(323,546)		8.000	(57.250)	AO	8,416	8,968	10/02/2020	04/01/2025	
25466A	AF	8	DISCOVER BK			1	2.B FE	247,021	101.483	253,708	250,000	249,267		1,176		3.200	3.690	FA	3,156	8,000	01/18/2019	08/09/2021	
25466A	AK	7	DISCOVER BK			1	2.B FE	740,159	105.575	739,025	700,000	735,674		(4,485)		3.350	0.790	FA	9,445		09/25/2020	02/06/2023	
254683	CA	1	DISCOVER CARD EXE TR			1	1.A FE	3,000,977	101.123	3,033,690	3,000,000	3,000,896		(80)		0.784	0.770	MON	1,283	11,601	06/12/2020	12/15/2026	
254687	CK	0	DISNEY WALT CO			1	1.G FE	257,136	100.467	251,168	250,000	250,467		(3,783)		4.500	2.940	FA	4,250	11,250	03/20/2019	02/15/2021	
254687	CM	6	DISNEY WALT CO			1	1.G FE	568,604	104.451	600,593	575,000	571,780		1,806		3.000	3.340	MS	5,079	17,250	03/20/2019	09/15/2022	
254687	CR	5	DISNEY WALT CO			1	1.G FE	996,934	109.451	1,094,510	1,000,000	998,066		652		4.000	4.070	AO	10,000	40,000	03/20/2019	10/01/2023	
254687	CZ	7	DISNEY WALT CO			1	1.G FE	246,734	111.132	277,830	250,000	247,718		561		3.700	3.960	MS	2,724	9,250	03/20/2019	09/15/2024	
254687	FN	1	DISNEY WALT CO			1	1.G FE	2,069,022	110.939	2,080,106	1,875,000	2,059,537		(9,484)		5.500	3.960	JJ	60,156	31,581	08/27/2020	07/01/2028	
25468P	DF	0	DISNEY WALT CO			1	1.G FE	1,945,359	111.172	2,167,854	1,950,000	1,947,632		459		3.150	3.170	MS	17,745	61,425	09/14/2015	09/17/2025	
25468P	DK	9	DISNEY WALT CO			1	1.G FE	1,992,000	111.175	2,223,500	2,000,000	1,995,624		779		3.000	3.040	FA	23,000	60,000	01/05/2016	03/12/2026	
25470D	AM	1	DISCOVERY COMMUNICAT			1	2.C FE	492,050	109.157	545,785	500,000	495,161		1,388		3.800	4.120	MS	5,700	19,000	09/11/2018	03/13/2024	
25470D	AQ	2	DISCOVERY COMMUNICATIONS			1	2.C FE	290,862	105.417	318,359	302,000	296,393		2,377		2.950	3.830	MS	2,499	8,909	08/09/2018	03/20/2023	
25470X	AJ	4	DISH DBS CORP			1	4.C FE	735,713	104.600	837,846	801,000	760,672		19,198		5.875	9.420	JJ	21,699	36,043	03/19/2020	07/15/2022	
25470X	AL	9	DISH DBS CORP			1	4.C FE	903,825	103.375	925,206	895,000	903,798		(27)		5.000	4.500	MS	13,176	22,375	08/18/2020	03/15/2023	
25470X	AW	5	DISH DBS CORP			1	4.C FE	30,548	105.000	31,500	30,000	30,445		(99)		5.875	5.440	MN	225	1,763	12/17/2019	11/15/2024	
25470X	AY	1	DISH DBS CORP			1	4.C FE	581,327	112.074	660,116	589,000	584,510		509		7.750	7.830	JJ	22,824	31,116	01/29/2020	07/01/2026	
25470X	BB	0	DISH DBS CORPORATION			1	4.C FE	66	106.625	703,725	660,000	5,125		5,059		7.375	949.680	JJ	24,338		10/05/2020	07/01/2028	
256746	AF	5	DOLLAR TREE INC			1	2.B FE	752,059	107.074	749,518	700,000	746,926		(5,133)		3.700	0.740	MN	3,309	12,950	09/28/2020	05/15/2023	
25746U	BP	3	DOMINION RESOURCES INC	LS		1	2.B FE	1,499,865	103.544	1,553,160	1,500,000	1,499,974		15		2.750	2.750	MS	12,146	41,250	09/10/2012	09/15/2022	
25746U	DG	1	DOMINION ENERGY INC			1	2.B FE	1,698,720	113.984	1,709,760	1,500,000	1,689,525		(9,195)		3.375	1.840	AO	12,656	25,031	07/07/2020	04/01/2030	
25746U	DH	9	DOMINION ENERGY INC			1	2.B FE	1,000,000	100.224	1,002,240	1,000,000	1,000,000		0.746		0.746	0.740	MJSD	359	1,919	09/10/2020	09/15/2023	
26078J	AC	4	DUPONT DE NEMOURS IN			4	2.A FE	1,728,324	116.786	1,751,790	1,500,000	1,708,862		(19,462)		4.493	1.420	MN	8,612	33,698	08/27/2020	11/15/2025	
26252T	AA	4	DT AUTO OWNER TRUST			1	1.A FE	53,140	100.098	53,195	53,143	53,142		(176)		2.850	2.850	MON	67	1,515	05/07/2019	09/15/2022	
26441C	BD	6	DUKE ENERGY CORP NEW			1	2.A FE	1,000,000	100.555	1,005,550	1,000,000	1,000,000				0.870	0.870	MJSD	508	14,781	03/06/2019	03/11/2022	
26441C	BJ	3	DUKE ENERGY CORP NEW			1	2.A FE	1,489,270	100.287	1,494,276	1,490,000	1,489,314		44		0.900	0.910	MS	4,098		09/09/2020	09/15/2025	
26441Y	AX	5	DUKE RLTY LTD PARTNERSHIP			1	2.A FE	991,790	106.071	1,060,710	1,000,000	997,869		876		3.625	3.720	AO	7,653	36,250	03/12/2013	04/15/2023	
26441Y	AY	3	DUKE RLTY LTD PARTNERSHIP			1	2.A FE	987,950	110.527	1,105,270	1,000,000	994,745		1,220		3.750	3.890	JD	3,125	37,500	11/12/2014	12/01/2024	
26441Y	AZ	0	DUKE RLTY LTD PARTNERSHIP			1	2.A FE	990,700	112.125	1,121,250	1,000,000	994,513		894		3.250	3.360	JD	16,340	32,500	06/16/2016	06/30/2026	
26441Y	BB	2	DUKE RLTY LTD PARTNERSHIP			1	2.A FE	494,630	117.960	589,800	500,000	495,682		467		4.000	4.130	MS	5,889	20,000	09/04/2018	09/15/2028	
26441Y	BE	6	DUKE RLTY LTD PARTNERSHIP			4	2.A FE	1,238,400	101.271	1,265,888	1,250,000	1,238,937		537		1.750	1.850	JJ	11,059		06/22/2020	07/01/2030	
26442C	AX	2	DUKE ENERGY CAROLINA			1	1.F FE	328,782	119.300	393,690	330,000	329,006		105		3.950	3.990	MN	1,666	13,035	11/05/2018	11/15/2028	
26442U	AA	2	DUKE ENERGY PROGRESS			1	1.F FE	1,993,900	111.570	2,231,400	2,000,000	1,996,933		605		3.250	3.280	FA	24,556	65,000	08/10/2015	08/15/2025	
26442U	AG	9	DUKE ENERGY PROGRESS			1	1.F FE	999,810	117.150	1,171,500	1,000,000	999,867		15		3.700	3.700	MS	12,333	37,000	08/06/2018	09/01/2026	
26483E	AJ	9	DUN & BRADSTREET CORP			1	4.A FE	193,000	107.687	207,836	193,000	193,000				6.875	6.870	FA	5,013	13,269	02/01/2019	08/15/2026	

E10.36

SCHEDULE D - PART 1

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

1	2			6			7		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	For Ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26483E	AK	6			1	4.C FE.....	215,343	112.981	236,130	209,000	213,632		(1,329)		10.250	9.350	FA	8,093	21,423	09/10/2019	02/15/2027
26833B	AB	9				1.A FE.....	1,350,000	101.397	1,368,860	1,350,000	1,350,000				1.173	1.170	MON	1,414		11/17/2020	01/27/2070
26875P	AP	6			1	1.G FE.....	682,911	116.086	783,581	675,000	680,770		(1,016)		4.150	3.960	JJ	12,917	28,013	10/18/2018	01/15/2026
26884A	AZ	6			1	1.G FE.....	1,286,348	102.902	1,286,275	1,250,000	1,254,195		(4,289)		4.625	4.210	JD	2,569	57,813	10/02/2012	12/15/2021
26884A	BF	9			1	1.G FE.....	396,963	110.740	470,645	425,000	404,269		3,121		2.850	3.790	MN	2,019	12,113	08/06/2018	11/01/2026
26884A	BJ	1			1	1.G FE.....	994,020	113.660	1,136,600	1,000,000	995,518		540		3.500	3.570	MS	11,667	35,000	02/01/2018	03/01/2028
26884A	BL	6			1	1.G FE.....	367,967	111.368	373,083	335,000	366,075		(1,893)		3.000	1.780	JJ	5,025	5,025	06/11/2020	07/01/2029
26884L	AE	9			1	3.B FE.....	273,000	100.937	328,045	325,000	287,112		14,112		3.000	10.470	AO	2,438	4,875	04/02/2020	10/01/2022
26884L	AH	2			1	3.B FE.....	192,548	114.014	285,035	250,000	199,435		6,887		6.125	12.610	FA	6,380	8,082	04/01/2020	02/01/2025
26885B	AA	8			1	3.C FE.....	311,938	103.178	319,852	310,000	311,912		(25)		4.000	3.800	FA	5,167		12/09/2020	08/01/2024
26885B	AC	4			1	3.C FE.....	357,500	109.498	437,992	400,000	360,182		2,682		5.500	7.230	JJ	10,144	11,000	04/24/2020	07/15/2028
26885B	AH	3			1	3.C FE.....	265,000	112.745	298,774	265,000	265,000				6.500	6.500	JJ	9,235		06/16/2020	07/01/2027
26907Y	AA	2			1	3.C FE.....	659,955	102.647	677,470	660,000	651,917		(2,820)		5.250	4.710	MN	5,775	34,650	03/20/2020	05/01/2025
26907Y	AB	0			1	3.C FE.....	1,203,669	102.625	1,246,894	1,215,000	1,203,456		(72)		4.625	4.740	AO	14,048	42,447	11/04/2020	10/01/2027
278062	AC	8	LS			2.A FE.....	1,255,855	104.378	1,356,914	1,300,000	1,288,454		6,008		2.750	3.250	MN	5,859	35,750	08/03/2018	11/02/2023
278865	AU	4			1	1.G FE.....	499,750	105.303	526,515	500,000	499,921		37		3.250	3.250	JJ	7,538	16,250	01/11/2016	01/15/2022
278865	BD	1			1	1.G FE.....	479,880	113.545	567,725	500,000	484,599		1,916		3.250	3.760	JD	1,354	16,250	06/19/2018	12/01/2027
278865	BF	6	LS		1	1.G FE.....	1,499,130	99.122	1,486,830	1,500,000	1,499,158		28		1.300	1.300	JJ	7,475		08/10/2020	01/30/2031
28035Q	AA	0			1	3.C FE.....	370,000	107.608	398,150	370,000	370,000				5.500	5.500	JD	1,696	10,684	05/19/2020	06/01/2028
28470R	AH	5			1	4.B FE.....	1,311,525	106.625	1,397,854	1,311,000	1,311,467		(58)		6.250	6.230	JJ	39,831		06/19/2020	07/01/2025
28470R	AK	8			1	5.A FE.....	437,000	110.832	484,336	437,000	437,000				8.125	8.120	JJ	17,260		06/19/2020	07/01/2027
29135L	AL	4			1	1.C FE.....	1,596,208	100.315	1,605,040	1,600,000	1,596,622		414		0.750	0.830	MS	3,967		08/25/2020	09/02/2023
29261A	AA	8			1	4.A FE.....	1,021,450	104.669	1,063,437	1,016,000	1,020,021		(1,217)		4.500	4.360	FA	19,050	35,595	05/12/2020	02/01/2028
29261A	AE	0			1	4.A FE.....	485,000	107.125	519,556	485,000	485,000				4.625	4.620	AO	5,359		09/30/2020	04/01/2031
29272W	AB	5			1	4.B FE.....	540,875	111.212	596,096	536,000	540,510		(366)		7.750	7.570	JJ	19,155	28,946	04/06/2020	01/15/2027
29272W	AD	1			1	4.B FE.....	734,876	103.702	762,210	735,000	734,879		3		4.375	4.370	MS	8,128		09/17/2020	03/31/2029
29273D	AB	6			1	5.B FE.....	274,200	111.812	285,121	255,000	273,764		(436)		9.500	7.840	JJ	13,189		11/02/2020	07/31/2027
29275Y	AB	8			1	3.C FE.....	400,238	104.937	409,254	390,000	396,506		(2,604)		5.000	4.240	AO	3,304	19,500	07/15/2019	04/30/2023
29275Y	AC	6			1	3.C FE.....	300,375	106.000	318,000	300,000	300,340		2,772		4.375	4.350	JD	583	13,271	02/27/2020	12/15/2027
29336T	AA	8			1	3.A FE.....	157,650	97.437	165,643	170,000	158,605		955		5.375	6.410	JD	761	9,138	01/27/2020	06/01/2029
29336T	AC	4			1	3.A FE.....	555,000	102.398	568,309	555,000	555,000				5.625	5.620	JJ	1,214		12/14/2020	01/15/2028
29336U	AB	3			1	3.A FE.....	335,125	98.927	346,245	350,000	338,872		3,052		4.400	5.480	AO	3,850	15,400	10/03/2019	04/01/2024
29336U	AG	2			1	3.A FE.....	301,031	80.500	382,375	475,000	301,944		913		5.450	9.120	JD	2,157	12,944	06/02/2020	06/01/2047
29355X	AG	2			1	4.A FE.....	300,930	106.606	320,884	301,000	300,946		8		5.750	5.750	AO	3,654	17,308	01/15/2019	10/15/2026
29364W	BF	4			1	1.F FE.....	1,274,771	100.342	1,279,361	1,275,000	1,274,778		8		0.620	0.620	MN	812		11/17/2020	11/17/2023
29365D	AA	7			1	4.C FE.....	983,293	101.981	987,176	968,000	980,853		(1,616)		6.500	6.240	MN	10,487	62,920	06/04/2019	05/01/2027
29373K	AB	9			1	1.A FE.....	761,664	101.645	774,320	761,789	761,682		3		1.780	1.780	MON	414	11,375	02/11/2020	12/20/2025
29379V	AZ	6			1	2.A FE.....	489,955	105.753	528,765	500,000	497,415		1,107		3.350	3.590	MS	4,932	16,750	06/18/2013	03/15/2023
29379V	BH	5			1	2.A FE.....	494,290	113.322	566,610	500,000	495,949		702		3.700	3.870	FA	6,989	18,500	07/30/2018	02/15/2026
29379V	BT	9			1	2.A FE.....	997,640	119.071	1,190,710	1,000,000	998,088		204		4.150	4.170	AO	8,646	41,500	10/03/2018	10/16/2028

E10.37

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	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29413X	AD	9	ENVIVA PARTNERS LP.....			1 4.A FE.....	171,000	106.437	182,007	171,000	171,000				6.500	6.500	JJ.....	5,125	6,669	11/22/2019.	01/15/2026.	
29444U	BL	9	EQUINIX INC.....			1 2.C FE.....	969,117	101.740	986,878	970,000	969,142		25		1.550	1.560	MS.....	3,508		09/23/2020.	03/15/2028.	
30040W	AD	0	EVERSOURCE ENERGY.....			1 2.A FE.....	1,488,318	108.012	1,495,966	1,385,000	1,475,566		(12,752)		2.900	1.030	AO.....	10,041	20,083	08/04/2020.	10/01/2024.	
30040W	AE	8	EVERSOURCE ENERGY.....			1 2.A FE.....	470,580	112.310	561,550	500,000	476,644		2,813		3.300	4.060	JJ.....	7,608	16,500	10/17/2018.	01/15/2028.	
30161N	AN	1	EXELON CORP.....			1 2.B FE.....	2,180,356	113.207	2,320,744	2,050,000	2,166,511		(13,845)		3.950	2.470	JD.....	3,599	60,238	08/04/2020.	06/15/2025.	
30161N	AX	9	EXELON CORP.....			1 2.B FE.....	997,940	118.450	1,184,500	1,000,000	998,083		143		4.050	4.070	AO.....	8,550	21,825	03/30/2020.	04/15/2030.	
30212P	AS	4	EXPEDIA GROUP INC.....			1 2.C FE.....	320,000	115.953	371,050	320,000	320,000				6.250	6.250	MN.....	3,333	9,778	04/23/2020.	05/01/2025.	
30227K	AE	9	EXTERRAN NRG SOLUTIONS.....			1 4.B FE.....	354,513	83.864	297,717	355,000	297,717		(52,812)	66	8.125	8.150	MN.....	4,807	28,844	01/15/2019.	05/01/2025.	
30231G	AF	9	EXXON MOBIL CORP.....			1 1.C FE.....	1,967,900	108.034	2,160,680	2,000,000	1,984,782		3,360		2.709	2.900	MS.....	17,308	54,180	08/17/2015.	03/06/2025.	
30231G	AT	9	EXXON MOBIL CORP.....	LS..		1 1.C FE.....	5,211,040	110.849	5,819,573	5,250,000	5,222,545		4,779		3.043	3.150	MS.....	53,253	159,758	08/02/2018.	03/01/2026.	
30231G	BE	1	EXXON MOBIL CORP.....	LS..		1 1.C FE.....	1,000,000	108.659	1,086,590	1,000,000	1,000,000				2.440	2.440	FA.....	9,150	24,400	08/13/2019.	08/16/2029.	
30231G	BH	4	EXXON MOBIL CORP.....			1 1.C FE.....	2,636,104	109.515	2,655,739	2,425,000	2,613,675		(22,429)		2.992	1.060	MS.....	20,558	36,278	08/27/2020.	03/19/2025.	
30251G	AY	3	FMG RESOURCES AUG 2006.....			3.A FE.....	843,780	105.875	897,820	848,000	845,774		925		5.125	5.250	MS.....	12,797	45,580	01/15/2019.	03/15/2023.	
30257W	AA	4	FAGE DAIRY IND S A.....			1 4.B FE.....	307,725	102.856	339,425	330,000	310,298		2,573		5.625	6.920	FA.....	7,013	18,563	01/29/2020.	08/15/2026.	
31428X	AS	5	FEDEX CORP.....			2.B FE.....	1,484,610	103.520	1,552,800	1,500,000	1,494,238		3,491		2.625	2.870	FA.....	16,406	39,375	08/07/2018.	08/01/2022.	
31428X	BC	9	FEDEX CORP.....			1 2.B FE.....	998,450	109.787	1,097,870	1,000,000	999,318		154		3.200	3.210	FA.....	13,333	32,000	01/06/2015.	08/01/2025.	
31677Q	BC	2	FIFTH THIRD BK CIN O.....			1 1.G FE.....	246,655	101.714	254,285	250,000	249,174		1,071		2.875	3.320	AO.....	1,797	7,188	08/03/2018.	10/01/2021.	
31740L	AA	1	FINANCIAL & RISK US.....			1 4.B FE.....	37,150	106.937	39,032	36,500	37,026		(81)		6.250	5.930	MN.....	291	2,281	06/05/2019.	05/15/2026.	
31740L	AC	7	FINANCIAL & RISK US.....			1 4.C FE.....	621,810	109.250	718,865	658,000	628,802		3,605		8.250	9.240	MN.....	6,936	54,285	01/24/2019.	11/15/2026.	
33767B	AA	7	FIRSTENERGY TRANSMIS.....			1 3.A FE.....	217,569	126.891	222,059	175,000	217,467		(102)		5.450	3.850	JJ.....	4,398		11/24/2020.	07/15/2044.	
33767B	AC	3	FIRSTENERGY TRANSMIS.....			1 3.A FE.....	372,800	116.788	373,722	320,000	372,776		(24)		4.550	3.600	AO.....	3,640		12/21/2020.	04/01/2049.	
33767D	AB	1	FIRSTCASH INC.....			1 3.B FE.....	190,088	103.312	191,127	185,000	189,767		(320)		4.625	4.010	MS.....	2,852		08/25/2020.	09/01/2028.	
337932	AJ	6	FIRSTENERGY CORP.....			1 3.A FE.....	760,232	124.454	777,838	625,000	760,073		(159)		4.850	3.570	JJ.....	13,977		12/21/2020.	07/15/2047.	
337932	AL	1	FIRSTENERGY CORP.....			1 3.A FE.....	172,611	100.422	175,739	175,000	172,634		23		2.650	2.810	MS.....	1,546		11/24/2020.	03/01/2030.	
33936Y	AA	3	FLEX ACQUISITION CO INC.....			1 5.B FE.....	298,051	101.750	315,425	310,000	300,211		2,005		6.875	7.800	JJ.....	9,827	21,313	12/04/2019.	01/15/2025.	
340711	AW	0	FLORIDA GAS TRANSMIS.....			1 2.B FE.....	1,222,244	113.653	1,392,249	1,225,000	1,223,601		273		4.350	4.370	JJ.....	24,571	53,288	07/07/2015.	07/15/2025.	
340711	AY	6	FLORIDA GAS TRANSMIS.....			1 2.B FE.....	498,815	105.559	527,795	500,000	498,871		56		2.550	2.570	JJ.....	6,623		06/10/2020.	07/01/2030.	
341081	FJ	1	FLORIDA PWR & LT CO.....			1 1.D FE.....	996,190	104.685	1,046,850	1,000,000	998,979		403		2.750	2.790	JD.....	2,292	27,500	05/30/2013.	06/01/2023.	
34528Q	GS	7	FORD CREDITFLOORPLAN.....			1.A FE.....	999,856	103.083	1,030,830	1,000,000	999,906		28		2.840	2.840	MON.....	1,262	28,400	04/02/2019.	03/15/2024.	
345370	CQ	1	FORD MTR CO DEL.....			3.A FE.....	904,620	102.125	1,135,630	1,112,000	907,490		2,870		4.750	6.300	JJ.....	24,356	26,410	06/12/2020.	01/15/2043.	
345370	CW	8	FORD MTR CO DEL.....			1 3.A FE.....	300,000	123.013	369,039	300,000	300,000				9.000	9.000	AO.....	5,175	13,500	04/17/2020.	04/22/2025.	
345397	A2	9	FORD MOTOR CREDIT CO.....			1 3.A FE.....	156,000	101.932	203,864	200,000	166,514		10,514		3.087	12.740	JJ.....	2,950	3,087	03/26/2020.	01/09/2023.	
345397	A6	0	FORD MOTOR CREDIT CO.....			1 3.A FE.....	725,935	108.855	789,199	725,000	725,844		(91)		5.125	5.090	JD.....	1,548	18,268	06/16/2020.	06/16/2025.	
345397	A8	6	FORD MOTOR CREDIT CO.....			1 3.A FE.....	969,938	104.875	1,022,531	975,000	970,096		158		4.125	4.210	FA.....	14,970		10/01/2020.	08/17/2027.	
345397	VU	4	FORD MOTOR CREDIT CO LLC.....			3.A FE.....	1,179,904	102.475	1,178,463	1,150,000	1,157,285		(11,996)		5.875	4.760	FA.....	27,963	67,563	02/08/2019.	08/02/2021.	
345397	WF	6	FORD MOTOR CREDIT CO LLC.....			3.A FE.....	363,375	103.380	403,182	390,000	370,979		7,604		4.250	7.310	MS.....	4,650	8,288	04/02/2020.	09/20/2022.	
345397	WK	5	FORD MOTOR CREDIT CO.....			3.A FE.....	418,125	104.000	520,000	500,000	434,250		16,125		4.375	10.270	FA.....	8,811	10,938	03/27/2020.	08/06/2023.	
345397	XQ	1	FORD MOTOR CREDIT CO.....			3.A FE.....	2,542,975	100.237	2,505,925	2,500,000	2,500,558		(14,231)		3.200	2.610	JJ.....	36,889	80,000	12/06/2017.	01/15/2021.	
345397	YG	2	FORD MOTOR CREDIT CO.....			1 3.A FE.....	158,000	102.625	205,250	200,000	165,135		7,135		3.810	10.710	JJ.....	3,641	3,810	03/26/2020.	01/09/2024.	
345397	YJ	6	FORD MOTOR CREDIT CO.....			3.A FE.....	306,956	98.307	334,244	340,000	317,404		10,447		2.644	8.370	MJSD.....	2,373	3,627	05/27/2020.	03/28/2022.	

E10.38

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
345397	ZB	2	FORD MOTOR CREDIT CO.....			1 3.A FE.....	587,250	103.250	619,500	600,000	590,325		3,075			4.140	4.950	FA.....	9,384	12,420	04/09/2020.	02/15/2023.
345397	ZC	0	FORD MOTOR CREDIT CO.....			3.A FE.....	595,219	96.533	675,731	700,000	617,583		22,364			2.926	9.130	FMAN.....	2,675	9,828	05/13/2020.	02/15/2023.
345397	ZH	9	FORD MOTOR CREDIT CO.....			3.A FE.....	340,060	101.312	351,553	347,000	343,304		3,244			3.813	5.220	AO.....	2,903	6,616	04/14/2020.	10/12/2021.
345397	ZM	8	FORD MOTOR CREDIT CO.....			3.A FE.....	821,750	103.618	891,115	860,000	837,173		15,423			5.596	8.370	JJ.....	23,261	24,063	04/06/2020.	01/07/2022.
345397	ZN	6	FORD MOTOR CREDIT CO.....			3.A FE.....	238,338	100.698	256,780	255,000	244,810		6,472			4.527	8.670	JAJO.....	2,694	5,144	04/17/2020.	01/07/2022.
345397	ZR	7	FORD MOTOR CREDIT CO.....			1 3.A FE.....	795,638	111.495	819,488	735,000	793,298		(2,340)			5.113	3.950	MN.....	6,055	18,790	08/06/2020.	05/03/2029.
345397	ZU	0	FORD MOTOR CREDIT CO.....			3.A FE.....	589,400	101.886	631,693	620,000	597,427		8,027			3.350	5.400	MN.....	3,462	14,991	09/10/2020.	11/01/2022.
34962W	AA	2	FORTERRA FIN LLC.....			1 4.B FE.....	140,000	107.687	150,762	140,000	140,000					6.500	6.500	JJ.....	4,171		07/01/2020.	07/15/2025.
35137L	AH	8	FOX CORP.....			1 2.B FE.....	1,097,965	121.397	1,213,970	1,000,000	1,089,454		(8,511)			4.709	3.340	JJ.....	20,406	35,318	03/04/2020.	01/25/2029.
35565T	AA	7	STACR 2020.....			2.B FE.....	2,303,199	100.474	2,310,902	2,300,000	2,303,194		(5)			1.191	1.180	MON.....	2,946		12/07/2020.	11/25/2050.
35640Y	AF	4	FREEDOM MORTGAGE CORP.....			1 4.B FE.....	575,000	105.895	608,896	575,000	575,000					7.625	7.620	MN.....	8,769		10/14/2020.	05/01/2026.
35671D	CG	8	FREEDOM MORTGAGE CORP.....			1 3.A FE.....	318,000	106.437	338,470	318,000	318,000					4.375	4.370	FA.....	5,951		07/13/2020.	08/01/2028.
35671D	CH	6	FREEDOM MORTGAGE CORP.....			1 3.A FE.....	355,000	109.927	390,241	355,000	355,000					4.625	4.620	FA.....	7,024		07/13/2020.	08/01/2030.
35906A	BE	7	FRONTIER COMMUNICATIONS.....			1 4.A FE.....	220,000	108.312	238,286	220,000	220,000					5.875	5.870	AO.....	2,980		10/01/2020.	10/15/2027.
35906A	BF	4	FRONTIER COMMUNICATIONS.....			1 4.A FE.....	1,537,000	104.437	1,605,197	1,537,000	1,537,000					5.000	5.000	MN.....	7,685		11/23/2020.	05/01/2028.
35906A	BG	2	FRONTIER COMMUNICATIONS.....			1 5.A FE.....	300,000	107.187	321,561	300,000	300,000					6.750	6.750	MN.....	2,025		11/19/2020.	05/01/2029.
359694	AB	2	FULLER H B CO.....			1 3.C FE.....	25,188	104.652	26,163	25,000	25,182		(6)			4.000	3.860	FA.....	378		10/07/2020.	02/15/2027.
36166N	AB	9	GE CAP FUNDING LLC.....			1 2.A FE.....	525,370	117.913	589,565	500,000	524,151		(1,219)			4.400	3.760	MN.....	2,811	10,817	06/08/2020.	05/15/2030.
36186C	BY	8	GMAC.....			2.C FE.....	174,761	147.001	223,442	152,000	173,205		(1,339)			8.000	6.210	MN.....	2,027	12,160	11/01/2019.	11/01/2031.
366651	AE	7	GARTNER INC.....			1 3.C FE.....	193,000	105.125	202,891	193,000	193,000					3.750	3.750	AO.....	1,870		09/14/2020.	10/01/2030.
369550	BL	1	GENERAL DYNAMICS COR.....			1 1.F FE.....	1,455,404	115.090	1,478,907	1,285,000	1,442,002		(13,402)			3.500	1.390	AO.....	11,244	23,237	06/11/2020.	04/01/2027.
37045V	AE	0	GENERAL MTRS CO.....			2.C FE.....	1,500,000	111.031	1,665,465	1,500,000	1,500,000					4.875	4.870	AO.....	18,078	73,125	09/24/2013.	10/02/2023.
37045X	AQ	9	GENERAL MTRS FINL CO.....			1 2.C FE.....	508,525	102.714	513,570	500,000	502,078		(2,747)			4.375	3.790	MS.....	5,833	21,875	07/30/2018.	09/25/2021.
37045X	BY	1	GENERAL MTRS FINL CO.....			1 2.C FE.....	770,640	103.558	776,685	750,000	767,523		(3,117)			3.150	1.470	JD.....	11,878		09/25/2020.	06/30/2022.
37045X	CL	8	GENERAL MTRS FINL CO.....			1 2.C FE.....	499,260	107.612	538,060	500,000	499,616		145			4.150	4.180	JD.....	692	20,750	06/14/2018.	06/19/2023.
37185L	AF	9	GENESIS ENERGY LP/ G.....			1 4.A FE.....	446,673	97.437	447,236	459,000	447,236		(1,867)	2,431		5.625	6.320	JD.....	1,148	25,819	01/14/2020.	06/15/2024.
374276	AJ	2	GETTY IMAGES INC.....			1 5.B FE.....	367,650	106.856	413,533	387,000	368,072		422			9.750	10.810	MS.....	12,578	18,866	06/18/2020.	03/01/2027.
375558	BW	2	GILEAD SCIENCES.....			1 2.A FE.....	1,499,475	100.310	1,504,650	1,500,000	1,499,519		44			0.750	0.760	MS.....	2,844		09/23/2020.	09/29/2023.
37954F	AG	9	GLOBAL PARTNERS / GL.....			1 4.B FE.....	305,000	107.293	327,244	305,000	305,000					7.000	7.000	FA.....	8,896	21,409	07/24/2019.	08/01/2027.
37954F	AH	7	GLOBAL PART/GLP FINANCE.....			1 4.B FE.....	220,000	108.437	238,561	220,000	220,000					6.875	6.870	JJ.....	3,529		09/23/2020.	01/15/2029.
37960B	AA	3	GLOBAL MEDICAL RESPO.....			1 4.B FE.....	435,000	104.625	455,119	435,000	435,000					6.500	6.500	AO.....	6,990		09/24/2020.	10/01/2025.
37960J	AA	6	GLOBAL AIRCRAFT LEAS.....			1 4.A FE.....	2,004,011	89.500	1,803,557	2,015,147	1,803,557		(201,256)	814		6.500	6.640	MS.....	38,568	140,619	09/15/2020.	09/15/2024.
38016L	AA	3	GO DADDY OPER CO LLC.....			1 4.A FE.....	342,000	105.437	360,595	342,000	342,000					5.250	5.250	JD.....	1,496	17,955	11/01/2019.	12/01/2027.
38113Y	AE	9	GOLDEN NUGGET INC.....			1 5.B FE.....	782,950	99.407	755,493	760,000	755,493		(21,740)	(1,935)		6.750	6.070	AO.....	10,830	51,300	07/15/2019.	10/15/2024.
38141G	GQ	1	GOLDMAN SACHS GROUP.....			1.G FE.....	1,223,297	102.818	1,197,830	1,165,000	1,194,933		(28,364)			5.250	0.740	JJ.....	26,164	30,581	06/11/2020.	07/27/2021.
38141G	RD	8	GOLDMAN SACHS GROUP INC.....			1.G FE.....	2,355,206	106.739	2,454,997	2,300,000	2,337,516		(17,595)			3.625	2.790	JJ.....	36,824	83,375	06/24/2019.	01/22/2023.
38141G	WB	6	GOLDMAN SACHS GROUP.....			1.G FE.....	2,022,680	114.146	2,282,920	2,000,000	2,007,286		(4,449)			3.850	3.600	JJ.....	33,153	77,000	05/04/2017.	01/26/2027.
38141G	WM	2	GOLDMAN SACHS GROUP.....			1.G FE.....	2,897,431	103.892	2,914,171	2,805,000	2,875,316		(22,116)			2.905	1.270	JJ.....	35,537	24,910	09/25/2020.	07/24/2023.
38141G	WR	1	GOLDMAN SACHS GROUP.....			1.G FE.....	3,982,594	108.175	4,164,738	3,850,000	3,962,308		(20,287)			3.307	2.650	AO.....	21,976	127,320	01/21/2020.	10/31/2025.

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141G	WT	7	GOLDMAN SACHS GROUP			1	1.G FE	740,796	105.687	739,809	700,000	736,326		(4,470)		3.200	0.660	FA	7,964		09/25/2020	02/23/2023	
38141G	WV	2	GOLDMAN SACHS GROUP			1,5	1.G FE	1,914,040	115.893	2,317,860	2,000,000	1,930,362		6,834		3.814	4.310	AO	14,408	76,280	07/30/2018	04/23/2029	
38141G	WZ	3	GOLDMAN SACHS GROUP INC			1,5	1.G FE	244,350	118.661	296,653	250,000	245,465		440		4.223	4.480	MN	1,760	10,558	05/18/2018	05/01/2029	
38141G	XG	4	GOLDMAN SACHS GROUP			1	1.G FE	893,745	107.683	931,458	865,000	892,396		(1,350)		2.600	2.200	FA	8,996	11,245	08/04/2020	02/07/2030	
38141G	XL	3	GOLDMAN SACHS GROUP			1	1.G FE	525,000	100.438	527,300	525,000	525,000				0.627	0.620	MN	384		11/16/2020	11/17/2023	
38143U	8H	7	GOLDMAN SACHS GROUP INC			1	1.G FE	1,745,491	113.647	1,772,893	1,560,000	1,731,477		(14,014)		3.750	1.410	FA	20,475	14,813	08/27/2020	02/25/2026	
38148L	AC	0	THE GOLDMAN SACHS GR			1	1.G FE	1,549,349	110.445	1,711,898	1,550,000	1,549,708		66		3.500	3.500	JJ	23,810	54,250	01/20/2015	01/23/2025	
38148L	AE	6	GOLDMAN SACHS GROUP LP			1	1.G FE	246,363	112.294	280,735	250,000	248,222		364		3.750	3.920	MN	1,016	9,375	06/09/2015	05/22/2025	
382550	BH	3	GOODYEAR TIRE & RUBR			1	4.A FE	728,000	113.155	823,768	728,000	728,000				9.500	9.500	MN	5,955	36,885	05/13/2020	05/31/2025	
383909	AF	5	GRACE W R & CO CONN			1	3.C FE	1,100,432	108.239	1,163,569	1,075,000	1,089,853		(3,520)		5.625	5.210	AO	15,117	60,469	11/01/2019	10/01/2024	
383909	AG	3	GRACE W R & CO CONN			1	3.C FE	180,000	106.177	191,119	180,000	180,000				4.875	4.870	JD	390	4,119	06/12/2020	06/15/2027	
384311	AA	4	GRAFTECH FINANCE INC			1	4.A FE	861,650	101.504	872,934	860,000	861,642		(8)		4.625	4.580	JD	994		12/08/2020	12/15/2028	
384637	AA	2	GRAHAM PACKAGING CO			1	3.B FE	436,000	105.356	459,352	436,000	436,000				5.750	5.750	JD	2,089	25,070	05/24/2018	06/01/2026	
384701	AA	6	GRAHAM PACKAGING CO			1	5.A FE	440,000	110.687	487,023	440,000	440,000				7.125	7.120	FA	12,801		07/28/2020	08/15/2028	
38869A	AB	3	GRAHAM PACKAGING CO			1	3.B FE	153,000	103.865	158,913	153,000	153,000				3.500	3.500	MS	1,577	2,811	02/21/2020	03/15/2028	
389284	AA	8	GRAY ESCROW INC			1	4.A FE	333,999	109.625	366,148	334,000	333,999				7.000	7.000	MN	2,987	23,380	11/01/2018	05/15/2027	
389375	AJ	5	GRAY TELEVISION INC			1	4.A FE	2,850	104.812	3,144	3,000	2,889		16		5.875	6.680	JJ	81	176	06/25/2018	07/15/2026	
38937L	AA	9	GRAY OAK PIPELINE LL			1	2.C FE	352,293	101.615	355,653	350,000	352,100		(193)		2.000	1.770	MS	2,061		09/25/2020	09/15/2023	
39807U	AB	2	GREYSTAR REAL ESTATE			1	4.A FE	828,788	102.750	852,825	830,000	825,328		(1,690)		5.750	5.650	JD	3,977	47,725	04/06/2020	12/01/2025	
398433	AP	7	GRIFFON CORP			1	4.B FE	109,000	105.919	115,452	109,000	109,000				5.750	5.750	MS	2,089	3,343	02/04/2020	03/01/2028	
398545	AA	1	GRINDING MED/MC GRINDING			1	4.C FE	571,000	101.750	600,325	590,000	575,912		3,569		7.375	8.300	JD	1,934	43,513	05/19/2020	12/15/2023	
398905	AN	9	GROUP 1 AUTOMOTIVE I			1	3.B FE	172,381	103.203	176,477	171,000	172,350		(31)		4.000	3.840	FA	2,546		11/04/2020	08/15/2028	
40010P	AA	6	GRUBHUB HLDGS INC			1	4.A FE	499,842	105.000	540,750	515,000	501,566		3,780		5.500	5.680	JJ	14,163	22,759	11/06/2020	07/01/2027	
40060Q	AA	3	GTCR AP FINANCE INC			1	5.B FE	401,563	108.845	435,380	400,000	401,361		(161)		8.000	7.930	MN	4,089	32,000	09/10/2019	05/15/2027	
40139L	AG	8	GUARDIAN LIFE GLBL			1	1.C FE	259,761	101.472	263,827	260,000	259,785		24		1.100	1.110	JD	64	1,430	06/16/2020	06/23/2025	
40139L	BC	6	GUARDIAN LIFE GLOBAL			1	1.C FE	1,039,293	100.634	1,046,594	1,040,000	1,039,301		8		0.875	0.880	JD	531		12/07/2020	12/10/2025	
402740	AD	6	GULFSTREAM NAT GAS			1	2.B FE	999,620	113.922	1,139,220	1,000,000	999,620				4.600	4.640	FA	17,761	46,000	09/21/2015	09/15/2025	
40390D	AA	3	HLF FING SARL LLC /			1	4.A FE	758,148	106.250	787,313	741,000	754,264		(3,561)		7.250	6.620	FA	20,295	53,723	11/26/2019	08/15/2026	
404030	AH	1	H&E EQUIPMENT SERVICES INC			1	4.B FE									5.625		MS	438		08/21/2017	09/01/2025	
404030	AJ	7	H & E EQUIPMENT SERV			1	4.B FE	110,125	100.878	110,966	110,000	110,123		(2)		3.875	3.830	JD	201		11/30/2020	12/15/2028	
40410K	AA	3	H B FULLER CO			1	3.C FE	55,000	102.687	56,478	55,000	55,000				4.250	4.250	AO	461		10/07/2020	10/15/2028	
404119	BR	9	HCA INC			1	3.B FE	490,790	112.601	524,721	466,000	480,641		(3,198)		5.375	4.520	FA	10,436	25,048	01/15/2019	02/01/2025	
404119	CA	5	HCA INC			1	3.B FE	987,675	106.285	1,094,736	1,030,000	989,962		2,287		3.500	3.970	MS	12,017	18,526	06/24/2020	09/01/2030	
404121	AJ	4	HCA INC			1	3.B FE	550,650	118.302	591,510	500,000	543,595		(4,714)		5.625	4.270	MS	9,375	28,125	06/20/2019	09/01/2028	
404280	AN	9	HSBC HOLDINGS PLC	LS		1	1.F FE	1,598,790	104.526	1,567,890	1,500,000	1,515,170		(11,751)		4.000	3.160	MS	15,167	60,000	01/29/2013	03/30/2022	
406216	BG	5	HALLIBURTON CO	LS		1	2.A FE	61,826	112.201	69,565	62,000	61,907		17		3.800	3.830	MN	301	2,356	11/05/2015	11/15/2025	
418751	AA	1	HAT HLDGS I LLC / HA			1	3.A FE	350,000	104.198	364,693	350,000	350,000				5.250	5.250	JJ	8,473	19,039	06/26/2019	07/15/2024	
418751	AB	9	HAT HLDGS I LLC / HA			1	3.A FE	680,000	107.125	728,450	680,000	680,000				6.000	6.000	AO	8,613	19,720	04/15/2020	04/15/2025	
423012	AA	1	HEINEKEN NV			1	2.A FE	2,011,660	103.551	2,071,020	2,000,000	2,001,664		(1,286)		3.400	3.330	AO	17,000	68,000	04/19/2012	04/01/2022	
423012	AD	5	HEINEKEN NV			1	2.A FE	499,055	104.969	524,845	500,000	499,774		96		2.750	2.770	AO	3,438	13,750	10/02/2012	04/01/2023	

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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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
42704L	AA	2	HERC HLDGS INC.....			1	4.C FE.....	1,488,964	106.187	1,551,392	1,461,000	1,484,342		(3,974)		5.500	5.130	JJ.....	37,053	81,694	11/06/2019.	07/15/2027.	
42704M	AA	0	HERBALIFE NUTRITION.....			1	4.A FE.....	109,000	109.375	119,219	109,000	109,000				7.875	7.870	MN.....	1,431		05/20/2020.	09/01/2025.	
427866	BE	7	HERSHEY CO.....			1	1.F FE.....	997,710	102.957	1,029,570	1,000,000	997,833		123		1.700	1.720	JD.....	1,417	8,500	05/27/2020.	06/01/2030.	
428102	AC	1	HESS INFRASTRUCTURE.....			1	3.A FE.....	1,015,875	104.187	1,015,823	975,000	1,007,434	1,705	(6,338)		5.625	4.790	FA.....	20,719	56,278	10/24/2019.	02/15/2026.	
42824C	BJ	7	HEWLETT PACKARD ENTERPRISE.....	LS..		1	2.B FE.....	998,830	102.784	1,027,840	1,000,000	998,979		149		1.450	1.480	AO.....	6,606		07/14/2020.	04/01/2024.	
42829L	AF	1	HEXION INC.....			1	5.A FE.....	267,560	107.187	308,699	288,000	268,716		1,156		7.875	9.260	JJ.....	10,458	11,340	06/26/2020.	07/15/2027.	
431475	AB	8	HILL ROM HLDGS INC.....			1	3.C FE.....	110,688	103.062	118,521	115,000	111,303		616		5.000	5.890	FA.....	2,172	2,875	03/17/2020.	02/15/2025.	
431475	AD	4	HILL ROM HLDGS INC.....			1	3.C FE.....	64,000	105.894	67,772	64,000	64,000				4.375	4.370	MS.....	824	2,777	09/05/2019.	09/15/2027.	
431571	AD	0	HILLENBRAND INC.....			1	3.A FE.....	86,000	108.187	93,041	86,000	86,000				5.750	5.750	JD.....	220	2,459	06/09/2020.	06/15/2025.	
432833	AF	8	HILTON DOMESTIC OPERATING.....			1	3.B FE.....	691,938	109.437	749,643	685,000	691,511		(427)		4.875	4.710	JJ.....	15,398	30,577	06/10/2020.	01/15/2030.	
432833	AG	6	HILTON DOMESTIC OPER.....			1	3.B FE.....	133,125	106.350	132,938	125,000	132,666		(459)		5.375	2.650	MN.....	1,120		11/05/2020.	05/01/2025.	
432833	AH	4	HILTON DOMESTIC OPER.....			1	3.B FE.....	89,000	108.937	96,954	89,000	89,000				5.750	5.750	MN.....	853	2,701	04/16/2020.	05/01/2028.	
432833	AL	5	HILTON DOMESTIC OPERATING.....			1	3.B FE.....	59,000	105.698	62,362	59,000	59,000				4.000	4.000	MN.....	197		11/27/2020.	05/01/2031.	
436440	AP	6	HOLOGIC INC.....			1	3.C FE.....	94,000	101.937	95,821	94,000	94,000				3.250	3.250	FA.....	789		09/14/2020.	02/15/2029.	
437076	AZ	5	HOME DEPOT INC.....	LS..		1	1.F FE.....	499,220	104.907	524,535	500,000	499,805		83		2.700	2.710	AO.....	3,375	13,500	04/02/2013.	04/01/2023.	
437076	BK	7	HOME DEPOT INC.....			1	1.F FE.....	998,570	112.658	1,126,580	1,000,000	999,268		141		3.350	3.360	MS.....	9,864	33,500	09/08/2015.	09/15/2025.	
437076	BT	8	HOME DEPOT INC.....			1	1.F FE.....	498,700	111.394	556,970	500,000	499,089		122		2.800	2.830	MS.....	4,161	14,000	09/05/2017.	09/14/2027.	
437076	CA	8	HOME DEPOT INC.....			1	1.F FE.....	597,175	109.851	598,688	545,000	593,486		(3,689)		2.500	0.990	AO.....	2,876	7,380	08/04/2020.	04/15/2027.	
438516	CB	0	HONEYWELL INTL INC.....			1	1.F FE.....									1.350		JD.....	1,665		06/12/2020.	06/01/2025.	
440452	AF	7	HORMEL FOODS CORP.....			1	1.F FE.....	2,169,062	103.453	2,250,103	2,175,000	2,169,365		302		1.800	1.830	JD.....	2,175	19,575	06/04/2020.	06/11/2030.	
44106M	AZ	5	HOSPITALITY PPTYS TR.....			1	3.C FE.....	338,245	98.875	358,916	363,000	340,498		2,253		4.350	6.220	AO.....	3,948	6,047	11/04/2020.	10/01/2024.	
44267D	AD	9	HOWARD HUGHES CORP.....			1	3.C FE.....	76,000	107.737	81,880	76,000	76,000				5.375	5.370	FA.....	1,509		08/05/2020.	08/01/2028.	
443201	AA	6	HOWMET AEROSPACE INC.....			1	3.A FE.....	116,000	118.125	137,025	116,000	116,000				6.875	6.870	MN.....	1,329	4,143	04/22/2020.	05/01/2025.	
44332P	AD	3	HUB INTL LTD.....			1	5.B FE.....	1,075,975	104.679	1,125,299	1,075,000	1,074,085		(1,205)		7.000	6.910	MN.....	12,542	60,900	05/13/2020.	05/01/2026.	
445587	AC	2	HUNT COS INC.....			1	4.B FE.....	1,138,200	102.790	1,223,201	1,190,000	1,147,770		6,609		6.250	7.080	FA.....	28,097	74,375	10/24/2019.	02/15/2026.	
446150	AM	6	HUNTINGTON BANCSHARES.....			1	2.A FE.....	499,850	113.313	566,565	500,000	499,902		20		4.000	4.000	MN.....	2,556	20,000	05/11/2018.	05/15/2025.	
44644A	AD	9	HUNTINGTON NB COLUMB.....			1	1.G FE.....	646,965	100.826	655,369	650,000	649,585		1,101		3.250	3.420	MN.....	2,758	21,125	07/27/2018.	05/14/2021.	
44644A	AE	7	HUNTINGTON AUTO LEASE.....			1	1.G FE.....	816,090	108.317	812,378	750,000	811,352		(4,738)		3.550	0.470	AO.....	6,286		10/14/2020.	10/06/2023.	
44644A	AH	0	HUNTINGTON NB COLUMB.....			1	1.G FE.....	999,090	103.249	1,032,490	1,000,000	999,634		283		3.125	3.150	AO.....	7,813	31,250	02/19/2019.	04/01/2022.	
448579	AJ	1	HYATT HOTELS CORP.....			1	2.C FE.....	305,000	123.139	375,574	305,000	305,000				5.750	5.750	AO.....	3,313	8,769	04/21/2020.	04/23/2030.	
44891A	BM	8	HYUNDAI CAP AMER.....			1	2.A FE.....	399,524	101.245	404,980	400,000	399,565		41		1.250	1.290	MS.....	1,431		09/25/2020.	09/18/2023.	
44891A	BQ	9	HYUNDAI CAP AMER.....			1	2.A FE.....	269,984	100.115	270,311	270,000	269,985		1		1.150	1.150	MN.....	440		11/06/2020.	11/10/2022.	
449253	AB	9	IAA SPINCO INC.....			1	4.B FE.....	1,096,413	106.187	1,119,211	1,054,000	1,086,734	718	(7,357)		5.500	4.630	JD.....	2,576	57,970	11/01/2019.	06/15/2027.	
44935S	AD	8	HYUNDAI AUTO LEASE.....			1	1.A FE.....	864,115	102.549	869,616	848,000	861,962		(2,153)		2.000	0.910	MON.....	754	8,480	06/25/2020.	12/15/2023.	
44988M	AA	3	IRB HLDG CORP.....			1	5.A FE.....	1,125,400	103.335	1,167,686	1,130,000	1,125,694		(154)		6.750	6.760	AO.....	16,103	76,275	10/28/2019.	02/15/2026.	
44988M	AC	9	IRB HLDG CORP.....			1	4.B FE.....	147,000	109.427	160,858	147,000	147,000				7.000	7.000	JD.....	457	5,831	05/18/2020.	06/15/2025.	
451102	BW	6	ICAHN ENTERPRISES LP.....			1	3.C FE.....	923,675	104.031	956,045	919,000	922,603		(927)		4.750	4.620	MS.....	12,853	44,744	11/07/2019.	09/15/2024.	
45174H	BD	8	IHEARTCOMMUNICATIONS.....			1	5.A FE.....	976,775	106.917	946,215	885,000	945,560	(9,717)	(21,284)		8.375	5.180	MN.....	12,353	74,119	03/06/2020.	05/01/2027.	
45174H	BE	6	IHEARTCOMMUNICATIONS.....			1	4.A FE.....	711,088	104.919	739,679	705,000	709,514		(1,370)		5.250	5.020	FA.....	13,983	32,489	06/16/2020.	08/15/2027.	
45174H	BG	1	IHEARTCOMMUNICATIONS.....			1	4.A FE.....	385,000	103.169	397,201	385,000	385,000				4.750	4.750	JJ.....	8,433	11,836	11/18/2019.	01/15/2028.	

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SCHEDULE D - PART 1

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

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				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45232T	AA	9	ILLUMINATE BUYER LLC.....			1	5.A FE.....	631,250	110.125	672,864	611,000	630,405		(845)		9.000	8.120	JJ.....	27,648		09/30/2020.	07/01/2028.	
45688C	AA	5	INGEVITY CORP.....			1	3.C FE.....	529,576	102.231	538,757	527,000	529,249	(189)	(213)		4.500	4.110	FA.....	9,881	18,090	11/04/2020.	02/01/2026.	
45688C	AB	3	INGEVITY CORP.....			1	3.C FE.....	110,000	100.937	111,031	110,000	110,000				3.875	3.870	MN.....	746		10/20/2020.	11/01/2028.	
457030	AJ	3	INGLES MKTS INC.....			1	3.B FE.....	213,200	101.311	210,727	208,000	210,727	(608)	(172)		5.750	5.040	JD.....	532	11,960	06/20/2019.	06/15/2023.	
45780R	AA	9	INSTALLED BLDG PRODS.....			1	4.C FE.....	171,000	106.856	182,724	171,000	171,000				5.750	5.750	FA.....	4,097	8,330	09/16/2019.	02/01/2028.	
45790V	AB	6	INTELSAT SA.....				5.C FE.....	117,190	41.000	236,980	578,000	135,824		18,634		4.500	46.820	JD.....	29,349		05/27/2020.	06/15/2025.	
458182	EA	6	INTER AMER DEV BANK.....				1.A FE.....	2,088,300	104.565	2,091,300	2,000,000	2,078,485		(9,815)		1.700	0.640	AO.....	7,732	17,000	07/08/2020.	10/10/2024.	
458204	AQ	7	INTELSAT BERMUDA LTD.....				6. FE.....	106,068	5.000	87,500	1,750,000	87,500	(61,766)	43,199		8.125	185.490	JD.....	82,943		05/14/2020.	06/01/2023.	
45824T	AR	6	INTELSAT JACKSON HLD.....			1	6. FE.....	1,324,013	102.541	1,322,779	1,290,000	1,293,355		(30,658)		8.000	5.270	FA.....	38,987	134,283	04/06/2020.	02/15/2024.	
45824T	AS	4	INTELSAT JACKSON HLD.....			1	6. FE.....	28,368	111.601	27,900	25,000	27,163		(1,167)		9.500	4.300	MS.....	600	2,771	12/17/2019.	09/30/2022.	
45824T	AY	1	INTELSAT JACKSON HLD.....			1	6. FE.....	2,316,966	72.160	1,797,506	2,491,000	1,797,506	(465,137)	21,258		9.750	11.420	JJ.....	111,991	66,349	02/20/2020.	07/15/2025.	
45824T	BA	2	INTELSAT JACKSON HLD.....			1	6. FE.....	343,133	71.740	251,090	350,000	251,090	(69,453)	1,025		8.500	8.930	AO.....	21,156		04/08/2019.	10/15/2024.	
45827A	AD	5	INTELSAT CONNECT FIN.....			1	3.C FE.....									9.500		JD.....	32,538		05/14/2020.	02/15/2023.	
458665	AS	5	INTERFACE INC.....			1	4.A FE.....	510,000	105.437	537,729	510,000	510,000				5.500	5.500	JD.....	3,428		11/12/2020.	12/01/2028.	
45866F	AK	0	INTERCONTINENTAL EXC.....			1	2.A FE.....	1,721,019	104.708	1,769,565	1,690,000	1,719,781		(1,239)		2.100	1.880	JD.....	1,577	19,618	08/27/2020.	06/15/2030.	
45866F	AR	5	INTERCONTINENTAL EXC.....			1	2.A FE.....	1,500,000	100.378	1,505,670	1,500,000	1,500,000				0.866	0.860	MJSD.....	614	4,402	08/17/2020.	06/15/2023.	
459058	JD	6	INTERNATIONAL BK FOR.....				1.A FE.....	3,330,303	100.679	3,347,577	3,325,000	3,329,802		(502)		0.750	0.710	JJ.....	13,391		07/08/2020.	07/02/2025.	
46284V	AC	5	IRON MTN INC NEW.....			1	3.C FE.....	527,194	104.790	534,429	510,000	524,124	105	(2,649)		4.875	4.210	MS.....	7,321	24,863	11/06/2019.	09/15/2027.	
46284V	AE	1	IRON MTN INC NEW.....			1	3.C FE.....	168,094	105.716	174,431	165,000	167,671		(301)		5.250	4.970	MS.....	2,551	8,663	07/15/2019.	03/15/2028.	
46284V	AF	8	IRON MTN INC NEW.....			1	3.C FE.....	530,000	105.600	559,680	530,000	530,000				4.875	4.870	MS.....	7,608	26,268	09/04/2019.	09/15/2029.	
46284V	AG	6	IRON MTN INC NEW.....			1	3.C FE.....	665,000	106.363	707,314	665,000	665,000				5.000	5.000	JJ.....	17,456		06/17/2020.	07/15/2028.	
46284V	AJ	0	IRON MOUNTAIN INC.....			1	3.C FE.....	598,125	108.125	632,531	585,000	597,581		(544)		5.250	4.890	JJ.....	14,162		08/07/2020.	07/15/2030.	
46284V	AN	1	IRON MTN INC DEL.....			1	3.C FE.....	520,000	104.875	545,350	520,000	520,000				4.500	4.500	FA.....	8,645		08/10/2020.	02/15/2031.	
465685	AJ	4	ITC HLDGS CORP.....			1	2.B FE.....	500,055	109.068	545,340	500,000	500,032		(8)		3.650	3.640	JD.....	811	18,250	08/17/2015.	06/15/2024.	
465740	AA	6	ITRON INC.....			1	4.C FE.....	303,113	102.375	302,006	295,000	300,546		(1,713)		5.000	4.310	JJ.....	6,801	14,750	06/20/2019.	01/15/2026.	
46590X	AA	4	JBS USA LUX S A / JB.....			1	3.B FE.....	148,675	116.660	151,658	130,000	148,042		(543)		6.500	2.980	AO.....	1,784	975	11/24/2020.	04/15/2029.	
46590X	AB	2	JBS USA LUX S A / JB.....			1	3.B FE.....	1,340,000	115.026	1,541,348	1,340,000	1,340,000				5.500	5.500	JJ.....	33,984	69,401	11/01/2019.	01/15/2030.	
466112	AR	0	JBS USA LLC / JBS US.....			1	3.B FE.....	536,813	103.500	543,375	525,000	534,341		(2,472)		5.750	4.970	JD.....	1,342	30,188	04/09/2020.	06/15/2025.	
46625H	JH	4	JPMORGAN CHASE & CO.....				1.F FE.....	2,891,656	105.887	3,070,723	2,900,000	2,897,961		934		3.200	3.230	JJ.....	40,213	92,800	06/11/2013.	01/25/2023.	
46625H	JX	9	JPMORGAN CHASE & CO.....				1.F FE.....	1,793,330	110.528	1,934,240	1,750,000	1,767,091		(4,724)		3.625	3.310	MN.....	8,458	63,438	12/16/2014.	05/13/2024.	
46625H	KC	3	JPMORGAN CHASE & CO.....			1	1.F FE.....	1,785,207	109.566	1,972,188	1,800,000	1,793,190		1,532		3.125	3.220	JJ.....	24,688	56,250	06/09/2015.	01/23/2025.	
46625H	MN	7	JPMORGAN CHASE & CO.....			1	1.F FE.....	3,131,385	113.665	3,148,521	2,770,000	3,095,262		(36,123)		3.900	1.090	JJ.....	49,814	39,000	08/27/2020.	07/15/2025.	
46625H	RL	6	JPMORGAN CHASE & CO.....			1	1.F FE.....	746,551	105.151	746,572	710,000	739,401		(7,150)		2.700	0.800	MN.....	2,290	9,585	06/11/2020.	05/18/2023.	
46625H	RS	1	JP MORGAN CHASE & CO.....			1	1.F FE.....	1,944,400	112.017	2,240,340	2,000,000	1,965,272		5,674		3.200	3.550	JD.....	2,844	64,000	02/21/2017.	06/15/2026.	
46647P	AD	8	JP MORGAN CHASE BANK.....			1	1.F FE.....	1,893,112	100.975	1,918,525	1,900,000	1,896,269		6,946		1.114	1.210	JAJO.....	4,001	41,608	04/09/2019.	04/25/2023.	
46647P	AE	6	JP MORGAN CHASE BANK.....			1	1.F FE.....	1,019,500	103.270	1,032,700	1,000,000	1,011,670		(7,830)		2.776	1.870	AO.....	5,089	27,760	02/04/2020.	04/25/2023.	
46647P	AR	7	JP MORGAN CHASE & CO.....			1.5	1.F FE.....	1,951,740	117.467	2,349,340	2,000,000	1,961,383		3,796		4.005	4.280	AO.....	15,130	80,100	05/17/2018.	04/23/2029.	
46647P	AV	8	JP MORGAN CHASE BANK.....			1	1.F FE.....	3,254,258	119.624	3,887,780	3,250,000	3,253,719		(361)		4.203	4.180	JJ.....	59,951	136,598	02/12/2019.	07/23/2029.	
46647P	BE	5	JPMORGAN CHASE & CO.....			1	1.F FE.....	215,738	108.905	217,810	200,000	215,539		(199)		2.739	1.780	AO.....	1,156		11/13/2020.	10/15/2030.	

E10.42

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647P	BP	0	JP MORGAN CHASE BANK.....			1	1.G FE.....	1,048,825	109.758	1,092,092	995,000	1,046,373		(2,453)		2.956	2.330	MN.....	3,922	14,706	08/04/2020.	05/13/2031.	
46647P	BQ	8	JPMORGAN CHASE & CO.....			1	1.F FE.....	766,005	102.699	770,243	750,000	764,534		(1,471)		1.514	0.700	JD.....	946	5,804	09/30/2020.	06/01/2024.	
46647P	BS	4	JPMORGAN CHASE & CO.....			1	1.F FE.....	749,430	100.549	754,118	750,000	749,466		36		0.653	0.670	MS.....	1,428		09/25/2020.	09/16/2024.	
47010L	AA	0	JAGUAR HLDG CO II / PPD.....				4.B FE.....	192,000	106.875	205,200	192,000	192,000				5.000	5.000	JD.....	427	5,067	05/21/2020.	06/15/2028.	
47010L	AB	8	JAGUAR HLDG CO II / PPD.....				4.B FE.....	150,000	105.624	158,436	150,000	150,000				4.625	4.620	JD.....	308	3,661	05/21/2020.	06/15/2025.	
475795	AC	4	JELD-WEN INC.....			1	4.B FE.....	340,700	102.415	348,211	340,000	340,444		(213)		4.625	4.550	JD.....	725	15,725	09/26/2019.	12/15/2025.	
475795	AD	2	JELD-WEN INC.....			1	4.B FE.....	732,855	106.000	781,220	737,000	733,453		415		4.875	4.950	JD.....	1,597	35,929	09/26/2019.	12/15/2027.	
48123V	AF	9	J2 GLOBAL INC.....			1	3.C FE.....	1,551,250	105.687	1,638,149	1,550,000	1,551,230		(20)		4.625	4.610	AO.....	16,727		10/30/2020.	10/15/2030.	
48238T	AA	7	KAR AUCTION SVCS INC.....			1	5.A FE.....	736,500	103.028	741,802	720,000	732,738		(2,541)		5.125	4.670	JD.....	3,075	36,900	07/15/2019.	06/01/2025.	
48242W	AC	0	KBR INC.....				4.A FE.....	252,000	104.375	263,025	252,000	252,000				4.750	4.750	MS.....	3,026		09/16/2020.	09/30/2028.	
48250N	AB	1	KFC HLD/PIZZA HUT/TACO.....			1	3.C FE.....	892,325	103.937	925,039	890,000	891,348		(352)		5.250	5.200	JD.....	3,894	46,725	11/01/2019.	06/01/2026.	
48850P	AA	2	KEN GARFF AUTOMOTIVE.....			1	4.B FE.....	90,000	104.187	93,768	90,000	90,000				4.875	4.870	MS.....	1,194		09/09/2020.	09/15/2028.	
489399	AG	0	KENNEDY-WILSON INC.....			1	4.A FE.....	1,410,450	101.625	1,539,619	1,515,000	1,422,339		(2,589)	18,077	5.875	7.900	AO.....	22,252	59,631	04/03/2020.	04/01/2024.	
491674	BK	2	KENTUCKY UTILS CO.....			1	1.F FE.....	1,999,140	110.922	2,218,440	2,000,000	1,999,559		84		3.300	3.300	AO.....	16,500	66,000	09/21/2015.	10/01/2025.	
49326E	ED	1	KEYCORP MEDIUM TERM.....				2.A FE.....	999,070	101.052	1,010,520	1,000,000	999,973		(14)		5.100	5.110	MS.....	13,742	51,000	03/21/2011.	03/24/2021.	
49326E	EK	5	KEYCORP MEDIUM TERM.....				2.A FE.....	1,219,995	107.121	1,264,028	1,180,000	1,217,259		(2,736)		2.250	1.710	AO.....	6,269	17,700	08/04/2020.	04/06/2027.	
49327M	2S	2	KEYBANK NATIONAL.....				1.G FE.....	499,835	102.948	514,740	500,000	499,950		33		2.400	2.400	JD.....	733	12,000	06/06/2017.	06/09/2022.	
49327M	2U	7	KEYBANK NATIONAL.....				1.G FE.....	496,390	106.545	532,725	500,000	498,220		771		3.375	3.540	MS.....	5,344	16,875	07/27/2018.	03/07/2023.	
49327M	ZZ	6	KEYBANK NATIONAL.....	LS.			1.G FE.....	499,765	101.985	509,925	500,000	499,827		62		1.250	1.260	MS.....	1,927	3,125	03/05/2020.	03/10/2023.	
49427R	AJ	1	KILROY RLTY L P.....			1	2.B FE.....	1,056,209	104.773	1,047,730	1,000,000	1,038,733		(17,476)		3.800	1.590	JJ.....	17,522	19,000	03/02/2020.	01/15/2023.	
494368	BR	3	KIMBERLY CLARK CORP.....				1.F FE.....	996,310	111.241	1,112,410	1,000,000	998,161		365		3.050	3.090	FA.....	11,522	30,500	08/03/2015.	08/15/2025.	
49456B	AF	8	KINDER MORGAN INC DE.....			1	2.B FE.....	1,189,228	114.145	1,215,644	1,065,000	1,176,009		(13,219)		4.300	1.690	JD.....	3,816	22,898	08/04/2020.	06/01/2026.	
50076Q	AN	6	KRAFT FOODS GROUP IN.....				3.A FE.....	1,171,280	135.339	1,346,623	995,000	1,166,890		(4,390)		6.500	5.070	FA.....	25,511	32,338	02/26/2020.	02/09/2040.	
50076Q	AR	7	KRAFT FOODS GROUP IN.....				3.A FE.....	750,625	138.730	867,063	625,000	747,305		(3,320)		6.875	5.190	JJ.....	18,500	21,484	02/28/2020.	01/26/2039.	
50076X	AC	5	KRATON POLYMERS LLC.....			1	4.B FE.....	1,061,675	102.135	1,077,524	1,055,000	1,061,631		(44)		4.250	4.070	JD.....	1,245		12/08/2020.	12/15/2025.	
50077D	AE	4	KRATON POLYMERS LLC.....			1	3.C FE.....	195,300	105.350	237,038	225,000	198,807		3,507		7.000	10.410	JJ.....	7,263	7,875	04/06/2020.	04/15/2025.	
50077L	AB	2	KRAFT HEINZ FOODS CO.....			1	3.A FE.....	536,625	108.198	730,337	675,000	538,443		1,818		4.375	5.920	JD.....	2,461	29,531	03/19/2020.	06/01/2046.	
50077L	AD	8	KRAFT HEINZ FOODS CO.....			1	2.C FE.....	1,693,227	104.477	1,770,885	1,695,000	1,693,492		265		3.000	3.010	JD.....	4,238	50,850	02/20/2020.	06/01/2026.	
50077L	AT	3	KRAFT HEINZ FOODS CO.....			1	3.A FE.....	258,560	114.449	292,989	256,000	258,392		(168)		4.625	4.480	JJ.....	4,966	5,920	04/03/2020.	01/30/2029.	
50077L	AY	2	KRAFT HEINZ FOODS CO.....			1	3.A FE.....	1,495,663	116.667	1,639,171	1,405,000	1,495,464		(199)		4.875	4.460	AO.....	17,123	22,425	12/09/2020.	10/01/2049.	
50077L	BG	0	KRAFT HEINZ FOODS CO.....			1	3.A FE.....	1,058,263	126.283	1,262,830	1,000,000	1,058,096		(166)		5.500	5.100	JD.....	4,583	29,486	10/16/2020.	06/01/2050.	
501044	CQ	2	KROGER CO.....			1	2.B FE.....	993,550	103.156	1,031,560	1,000,000	999,039		717		3.400	3.470	AO.....	7,178	34,000	04/10/2012.	04/15/2022.	
501044	CS	8	KROGER CO.....			1	2.B FE.....	499,790	107.836	539,180	500,000	499,939		22		3.850	3.850	FA.....	8,021	19,250	07/18/2013.	08/01/2023.	
501044	DB	4	KROGER CO.....			1	2.B FE.....	499,340	100.159	500,795	500,000	499,988		138		2.600	2.620	FA.....	5,417	13,000	01/08/2016.	02/01/2021.	
50106G	AA	0	KRONOS ACQUISITION H.....			1	5.B FE.....	803,875	102.475	912,028	890,000	827,078		19,336		9.000	12.210	FA.....	30,260	80,100	12/19/2019.	08/15/2023.	
50106G	AF	9	KRONOS ACQ / KIK CUSTOM.....			1	5.B FE.....	300,000	104.889	314,667	300,000	300,000				7.000	7.000	JD.....	583		12/22/2020.	12/31/2027.	
50168A	AA	8	LABL ESCROW ISSUER L.....			1	5.B FE.....	533,000	112.812	601,288	533,000	533,000				10.500	10.500	JJ.....	25,806	58,141	06/18/2019.	07/15/2027.	
50168A	AB	6	LABL ESCROW ISSUER L.....			1	4.B FE.....	409,600	108.484	433,936	400,000	409,143		(457)		6.750	5.800	JJ.....	12,450	19,635	11/05/2020.	07/15/2026.	
501797	AN	4	L BRNADS INC.....				4.B FE.....	703,494	104.437	819,830	785,000	715,866		7,370		5.250	6.830	FA.....	17,172	41,213	05/29/2019.	02/01/2028.	
501797	AR	5	L BRANDS INC.....			1	4.B FE.....	1,402,175	111.419	1,571,008	1,410,000	1,396,202		(5,973)		7.500	7.100	JD.....	4,700	105,750	04/06/2020.	06/15/2029.	

E10.43

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	For ei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501797	AS	3	L BRANDS INC.....			1	3.B FE.....	110,000	108.729	119,602	110,000	110,000				6.875	6.870	JJ.....	4,054		06/04/2020.	07/01/2025.	
50188F	AE	5	LG&E & KU ENERGY LLC.....			1	2.A FE.....	998,390	101.863	1,018,630	1,000,000	999,854		188		4.375	4.390	AO.....	10,938	43,750	09/26/2011.	10/01/2021.	
50212Y	AB	0	LPL HLDGS INC.....			1	4.A FE.....	202,168	103.692	200,126	193,000	200,126	(462)	(1,398)		5.750	4.800	MS.....	3,268	11,098	11/07/2019.	09/15/2025.	
513075	BR	1	LAMAR MEDIA CORP.....			1	4.A FE.....	214,000	102.957	220,328	214,000	214,000				3.750	3.750	JJ.....	3,700	3,544	01/23/2020.	02/15/2028.	
513272	AC	8	LAMB WESTON HLDGS IN.....			1	3.B FE.....	17,000	111.812	19,008	17,000	17,000				4.875	4.870	MN.....	106	421	05/07/2020.	05/15/2028.	
516806	AF	3	LAREDO PETROLEUM INC.....			1	5.A FE.....	1,201,044	87.094	1,242,831	1,427,000	1,171,280	(57,045)	27,281		9.500	13.890	JJ.....	62,511	64,393	03/06/2020.	01/15/2025.	
521088	AA	2	LD HOLDINGS GROUP LL.....				4.C FE.....	1,174,919	105.500	1,218,525	1,155,000	1,174,604		(315)		6.500	6.080	MN.....	13,347		12/14/2020.	11/01/2025.	
527298	BK	8	LEVEL 3 FING INC.....			1	3.B FE.....	888,612	101.144	881,976	872,000	881,976	(1,427)	(635)		5.375	4.900	JJ.....	21,612	46,870	06/05/2019.	01/15/2024.	
527298	BM	4	LEVEL 3 FINANCING INC.....			1	3.B FE.....	530,436	103.455	552,450	534,000	531,269		446		5.250	5.360	MS.....	8,255	28,035	11/01/2019.	03/15/2026.	
527298	BN	2	LEVEL 3 FING INC.....			1	3.B FE.....	911,738	104.623	926,960	886,000	907,213	(505)	(3,833)		4.625	3.860	MS.....	12,066	34,219	11/05/2020.	09/15/2027.	
527298	BR	3	LEVEL 3 FING INC.....			1	3.B FE.....	444,688	102.850	452,540	440,000	443,563	(995)	(130)		4.250	3.990	JJ.....	10,181		11/05/2020.	07/01/2028.	
527298	BS	1	LEVEL 3 FING INC.....			1	3.B FE.....	257,725	99.937	259,836	260,000	257,780		55		3.625	3.740	JD.....	419	3,220	10/06/2020.	01/15/2029.	
53219L	AR	0	LIFEPOINT HEALTH INC.....			1	5.A FE.....	578,000	110.437	638,326	578,000	578,000				9.750	9.750	JD.....	4,696	56,355	11/14/2018.	12/01/2026.	
53219L	AU	3	LIFEPOINT HEALTH INC.....			1	5.A FE.....	265,000	100.055	265,146	265,000	265,000				5.375	5.370	JJ.....	1,068		11/30/2020.	01/15/2029.	
534187	BC	2	LINCOLN NATIONAL CORP.....				2.A FE.....	1,005,035	104.362	1,043,620	1,000,000	1,000,722		(573)		4.200	4.130	MS.....	12,367	42,000	03/31/2012.	03/15/2022.	
534187	BH	1	LINCOLN NATIONAL CORP.....	LS.		1	2.A FE.....	1,345,565	115.780	1,591,975	1,375,000	1,351,716		2,735		3.800	4.070	JD.....	4,354	52,250	10/09/2018.	03/01/2028.	
53627N	AA	9	LIONS GATE CAPITAL HOLD.....			1	5.A FE.....	733,580	101.864	745,644	732,000	732,488		(275)		5.875	5.830	MN.....	7,168	43,005	01/15/2019.	11/01/2024.	
53627N	AC	5	LIONS GATE CAPITAL H.....			1	5.A FE.....	30,334	102.811	30,843	30,000	30,231		(100)		6.375	5.970	FA.....	797	1,913	12/17/2019.	02/01/2024.	
536797	AF	0	LITHIA MTRS INC.....			1	3.B FE.....	485,000	107.437	521,069	485,000	485,000				4.375	4.370	JJ.....	4,833		09/30/2020.	01/15/2031.	
538034	AN	9	LIVE NATION ENTERTAI.....			1	4.C FE.....	176,000	102.650	194,009	189,000	177,129		1,129		5.625	7.040	MS.....	3,130	7,819	05/14/2020.	03/15/2026.	
538034	AV	1	LIVE NATION ENTERTAI.....			1	4.A FE.....	150,000	111.980	167,970	150,000	150,000				6.500	6.500	MN.....	1,246	4,740	05/13/2020.	05/15/2027.	
538034	AX	7	LIVE NATION ENTERTAI.....			1	4.A FE.....	140,000	101.290	141,806	140,000	140,000				3.750	3.750	JJ.....			12/17/2020.	01/15/2028.	
539830	BE	8	LOCKHEED MARTIN CORP.....			1	1.G FE.....	498,570	109.111	545,555	500,000	499,357		143		2.900	2.930	MS.....	4,833	14,500	02/12/2015.	03/01/2025.	
539830	BH	1	LOCKHEED MARTIN CORP.....			1	1.G FE.....	3,522,435	113.641	4,034,256	3,550,000	3,534,425		2,768		3.550	3.640	JJ.....	58,112	126,025	08/09/2018.	01/15/2026.	
541056	AA	5	LOGAN MERGER SUB INC.....			1	4.A FE.....	699,000	104.875	733,076	699,000	699,000				5.500	5.500	MS.....	12,815		08/14/2020.	09/01/2027.	
546676	AW	7	LOUISVILLE GAS & ELE.....			1	1.F FE.....	1,999,140	111.114	2,222,280	2,000,000	1,999,559		84		3.300	3.300	AO.....	16,500	66,000	09/21/2015.	10/01/2025.	
548661	CZ	8	LOWES COS INC.....			1	2.A FE.....	994,010	108.597	1,085,970	1,000,000	998,146		638		3.875	3.940	MS.....	11,410	38,750	09/04/2013.	09/15/2023.	
548661	DH	7	LOWES COS INC.....	LS.		1	2.A FE.....	994,210	111.707	1,117,070	1,000,000	997,029		572		3.375	3.440	MS.....	9,938	33,750	09/09/2015.	09/15/2025.	
548661	DP	9	LOWES COS INC.....			1	2.A FE.....	1,806,329	112.243	2,048,435	1,825,000	1,811,020		1,936		3.100	3.230	MN.....	9,115	56,575	08/23/2018.	05/03/2027.	
548661	DU	8	LOWES COS INC.....			1	2.A FE.....	758,919	124.508	778,175	625,000	752,364		(6,555)		4.500	2.020	AO.....	5,938	15,547	08/04/2020.	04/15/2030.	
548661	DX	2	LOWES COS INC.....			1	2.A FE.....	1,139,191	100.904	1,150,306	1,140,000	1,139,210		19		1.300	1.310	AO.....	2,841		10/07/2020.	04/15/2028.	
549463	AE	7	NOKIA OF AMERICA CORP.....				3.C FE.....	603,950	110.000	753,500	685,000	624,594		3,207		6.450	7.360	MS.....	13,009	44,183	03/09/2018.	03/15/2029.	
552848	AG	8	MGIC INVT CORP WIS.....			1	3.A FE.....	425,000	107.187	455,545	425,000	425,000				5.250	5.250	FA.....	8,615		08/06/2020.	08/15/2028.	
552953	BX	8	MGM RESORTS INTERNATIONAL.....				3.C FE.....	360,000	106.687	373,405	350,000	352,302		(1,778)		7.750	7.160	MS.....	7,987	27,125	01/25/2016.	03/15/2022.	
552953	CC	3	MGM RESORTS INTERNATIONAL.....				3.C FE.....	522,226	107.500	537,500	500,000	513,175		(5,541)		6.000	4.720	MS.....	8,833	30,000	11/01/2019.	03/15/2023.	
552953	CE	9	MGM RESORTS INTERNATIONAL.....			1	3.C FE.....	40,000	110.752	44,301	40,000	40,000				5.750	5.750	JD.....	102	2,300	11/01/2019.	06/15/2025.	
552953	CF	6	MGM RESORTS INTERNATIONAL.....			1	3.C FE.....	469,530	111.590	495,460	444,000	465,408		(2,875)		5.500	4.600	AO.....	5,155	24,420	07/11/2019.	04/15/2027.	
552953	CH	2	MGM RESORTS INTERNATIONAL.....			1	3.C FE.....	567,000	107.374	608,811	567,000	567,000				4.750	4.750	AO.....	5,686		10/08/2020.	10/15/2028.	
55300R	AE	1	MGM CHINA HOLDINGS L.....			1	3.C FE.....	200,000	104.220	208,440	200,000	200,000				5.250	5.250	JD.....	379	5,250	06/11/2020.	06/18/2025.	
55303X	AC	9	MGM GROWTH PPTYS.....			1	3.C FE.....	405,451	108.802	440,648	405,000	405,339		(96)		5.625	5.590	MN.....	3,797	22,781	11/01/2019.	05/01/2024.	

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55303X	AK	1	MGM GROWTH PPTYS			1	3.C FE	438,188	107.200	462,032	431,000	437,984		(203)			4.625	4.190	JD	886	10,521	11/10/2020	06/15/2025
55303X	AL	9	MGM GROWTH PPTYS			1	3.C FE	159,000	102.437	162,875	159,000	159,000					3.875	3.870	FA	719		11/17/2020	02/15/2029
553283	AB	8	MGM GROWTH PPTYS			1	5.A FE										7.125		JD	167		11/01/2019	06/01/2024
553283	AC	6	MGM GROWTH PPTYS			1	4.C FE	2,099,731	97.875	2,055,375	2,100,000	2,055,375	(44,360)	4			5.750	5.750	MN	20,125		10/28/2020	11/01/2028
55342U	AG	9	MPT OPERATING PARTNER			1	3.A FE	618,895	104.950	634,948	605,000	614,792		(2,774)			5.250	4.690	FA	13,234	31,763	11/01/2019	08/01/2026
55342U	AH	7	MPT OPERATING PARTNER			1	3.A FE	1,846,450	106.552	1,971,212	1,850,000	1,846,806		157			5.000	5.010	AO	19,528	92,500	11/01/2019	10/15/2027
55342U	AJ	3	MPT OPERATING PARTNER			1	3.A FE	243,841	107.672	263,796	245,000	243,976		97			4.625	4.680	FA	4,721	11,489	11/01/2019	08/01/2029
553777	AA	1	MTS SYS CORP			1	4.C FE	73,000	108.832	79,447	73,000	73,000					5.750	5.750	FA	1,586	4,536	07/12/2019	08/15/2027
55616P	AA	2	MACYS INC			1	3.A FE	385,000	111.160	427,966	385,000	385,000					8.375	8.370	JD	1,433	16,749	05/27/2020	06/15/2025
55616X	AH	0	MACYS RETAIL HLDGS INC			1	4.A FE	253,898	96.250	308,963	321,000	265,368		11,471			12.410		FA	3,486	4,614	06/30/2020	02/15/2023
563571	AL	2	MANITOWOC CO INC			1	4.C FE	558,000	108.187	606,929	561,000	558,484		359			9.000	9.100	AO	12,623	50,490	09/12/2019	04/01/2026
57164P	AG	1	MARRIOTT OWNERSHIP			1	3.B FE	490,000	106.750	523,075	490,000	490,000					6.125	6.120	MN	3,835	15,173	05/06/2020	09/15/2025
57165P	AB	1	MARRIOTT OWNERSHIP			1	4.B FE	259,063	104.672	261,680	250,000	258,017		(1,045)			6.500	5.210	MS	4,785	8,125	08/10/2020	09/15/2026
571903	BE	2	MARRIOTT INTL INC NE			1	2.C FE	147,081	117.422	173,785	148,000	147,127		46			4.625	4.700	JD	304	3,689	05/28/2020	06/15/2030
574599	BJ	4	MASCO CORP	LS		1	2.B FE	1,000,000	115.099	1,150,990	1,000,000	1,000,000					4.450	4.450	AO	11,125	44,500	03/17/2015	04/01/2025
574599	BP	0	MASCO CORP			1	2.B FE	499,635	101.885	509,425	500,000	499,645		10			2.000	2.000	AO	2,861		09/09/2020	01/30/2030
57629W	CE	8	MASSMUTUAL GLBL FDG			1	1.B FE	2,432,373	107.480	2,633,260	2,450,000	2,439,148		2,892			2.750	2.880	JD	1,684	101,063	08/20/2018	06/22/2024
57629W	CU	2	MASSMUTUAL GLBL FDG			1	1.B FE	999,410	101.252	1,012,520	1,000,000	999,519		109			0.850	0.870	JD	519	4,250	06/04/2020	06/09/2023
576323	AP	4	MASTEC INC			1	3.B FE	521,000	105.125	547,701	521,000	521,000					4.500	4.500	FA	9,573		07/21/2020	08/15/2028
57636Q	AR	5	MASTERCARD INCORP			1	1.E FE	593,783	114.139	593,523	520,000	588,507		(5,276)			3.300	1.050	MS	4,528	8,580	08/04/2020	03/26/2027
57665R	AL	0	MATCH GROUP INC			1	3.C FE	99,000	103.922	103,922	100,000	99,050		50			4.125	4.240	FA	1,719	1,948	06/02/2020	08/01/2030
57665R	AN	6	MATCH GROUP INC			1	3.C FE	531,819	105.000	553,350	527,000	531,383		(436)			4.625	4.410	JD	2,031	12,999	07/17/2020	06/01/2028
577081	AY	8	MATTEL INC			1	4.C FE	155,303	101.364	173,332	171,000	162,027		3,716			3.150	5.710	MS	1,586	5,387	06/14/2019	03/15/2023
577081	BB	7	MATTEL INC			1	4.A FE	266,000	105.647	295,812	280,000	269,183		1,716			6.750	7.690	JD	9,503	18,900	02/06/2019	12/31/2025
577081	BD	3	MATTEL INC			1	4.A FE	140,864	111.312	158,063	142,000	140,999		121			5.875	6.000	JD	371	8,922	11/18/2019	12/15/2027
577088	AA	5	MATTERHORN MERGER			1	5.B FE	663,979	104.902	856,000	816,000	680,644		14,977			8.500	12.790	JD	5,780	69,360	03/19/2020	06/01/2026
58013M	EY	6	MCDONALDS CORP MED			1	2.A FE	498,380	113.960	569,800	500,000	499,129		153			3.700	3.730	JJ	7,760	18,500	12/02/2015	01/30/2026
58013M	FF	6	MCDONALDS CORP MED			1	2.A FE	497,505	116.991	584,955	500,000	498,056		228			3.800	3.860	AO	4,750	19,000	08/13/2018	04/01/2028
58013M	FP	4	MCDONALDS CORP MED			1	2.A FE	1,742,199	114.799	1,762,165	1,535,000	1,728,495		(13,704)			3.500	1.410	JJ	26,863	9,047	08/27/2020	07/01/2027
58502B	AA	4	MEDNAX INC			1	4.A FE	56,238	101.280	55,704	55,000	55,704	(139)	(264)			5.250	4.680	JD	241	2,888	06/20/2019	12/01/2023
58502B	AC	0	MEDNAX INC			1	4.A FE	1,594,627	107.373	1,665,355	1,551,000	1,589,698	2,538	(3,922)			6.250	5.700	JJ	44,699	69,438	08/10/2020	01/15/2027
588056	AW	1	MERCER INTL INC			1	4.A FE	565,450	102.000	581,400	570,000	566,339		578			5.500	5.630	JJ	14,456	31,350	12/04/2019	01/15/2026
588056	AY	7	MERCER INTL INC			1	4.A FE	1,665,285	104.251	1,688,866	1,620,000	1,648,538		(11,888)			7.375	6.460	JJ	55,091	67,113	07/16/2020	01/15/2025
58933Y	AA	3	MERCK & CO INC NEW	LS		1	1.E FE	1,495,470	100.067	1,501,005	1,500,000	1,499,979		523			3.875	3.910	JJ	26,802	58,125	12/07/2010	01/15/2021
58933Y	AF	2	MERCK & CO INC NEW			1	1.E FE	499,565	106.077	530,385	500,000	499,885		46			2.800	2.810	MN	1,672	14,000	05/15/2013	05/18/2023
58933Y	AZ	8	MERCK & CO INC			1	1.E FE	495,705	101.101	505,505	500,000	495,912		207			1.450	1.540	JD	3,766		06/16/2020	06/24/2030
589433	AB	7	MEREDITH CORP			1	5.A FE	1,112,644	97.687	1,109,724	1,136,000	1,092,547	(19,361)	(277)			6.875	7.310	FA	32,542	9,684	12/09/2020	02/01/2026
589433	AC	5	MEREDITH CORP			1	3.C FE	132,000	106.312	140,332	132,000	132,000					6.500	6.500	JJ	4,338		06/25/2020	07/01/2025
59001K	AG	5	MERITOR INC			1	3.C FE	86,000	108.250	93,095	86,000	86,000					6.250	6.250	JD	448	2,583	06/03/2020	06/01/2025

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ein gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59156R	BM	9	LS		1	1.G FE	994,280	109.960	1,099,600	1,000,000	997,401		576		3.000	3.060	MS	10,000	30,000	03/02/2015	03/01/2025	
59217G	CD	9				1.D FE	499,815	102.991	514,955	500,000	499,951		38		2.650	2.650	AO	3,055	13,250	04/03/2017	04/08/2022	
59217G	CR	8				1.D FE	499,745	102.393	511,965	500,000	499,932		86		3.450	3.460	AO	3,929	17,250	10/03/2018	10/09/2021	
59217G	EJ	4				1.D FE	1,646,310	101.371	1,667,553	1,645,000	1,646,243		(66)		0.950	0.930	JJ	7,770		08/04/2020	07/02/2025	
595017	AS	3			1	3.B FE	171,000	105.820	180,952	171,000	171,000				4.250	4.250	MS	2,423	1,857	05/26/2020	09/01/2025	
595017	AV	6			1	2.C FE	580,000	100.306	581,775	580,000	580,000				0.972	0.970	FA	219		12/14/2020	02/15/2024	
595620	AK	1			1	1.E FE	3,139,605	108.076	3,404,394	3,150,000	3,146,792		1,107		3.700	3.730	MS	34,318	116,550	09/12/2013	09/15/2023	
595620	AM	7			1	1.E FE	1,033,580	110.217	1,102,170	1,000,000	1,015,262		(3,744)		3.500	3.070	AO	7,389	35,000	10/05/2015	10/15/2024	
595620	AQ	8			1	1.E FE	1,324,576	112.215	1,486,849	1,325,000	1,324,701		42		3.100	3.100	MN	6,846	41,075	01/23/2017	05/01/2027	
595620	AT	2			1	1.E FE	1,498,665	118.802	1,782,030	1,500,000	1,498,834		118		3.650	3.660	AO	11,558	54,750	01/07/2019	04/15/2029	
59565X	AC	4			1	4.C FE	30,000	104.856	31,457	30,000	30,000				5.375	5.370	FA	609	1,648	11/01/2019	08/15/2027	
599191	AA	1			1	2.C FE	308,483	107.500	335,817	312,388	308,702		219		6.500	6.720	MJSD	564	9,532	06/25/2020	06/20/2027	
603158	AA	4			1	3.C FE	437,000	104.890	458,369	437,000	437,000				5.000	5.000	JJ	10,986		06/24/2020	07/01/2028	
60855R	AK	6			1	3.C FE	230,000	107.500	247,250	230,000	230,000				3.875	3.870	MN	1,089		11/02/2020	11/15/2030	
609207	AT	2			1	2.B FE	1,223,482	109.910	1,252,974	1,140,000	1,219,447		(4,035)		2.750	1.900	AO	6,793	15,675	08/04/2020	04/13/2030	
615394	AM	5			1	3.C FE	383,145	103.875	396,803	382,000	383,236	(29)	121		4.250	4.110	JD	722	13,639	11/05/2020	12/15/2027	
617446	8C	6			1	1.F FE	1,190,130	114.513	1,202,387	1,050,000	1,176,303		(13,826)		4.000	1.270	JJ	18,433	17,500	08/04/2020	07/23/2025	
617446	8J	1			1	1.F FE	745,017	106.994	748,958	700,000	742,057		(2,960)		2.720	0.990	JJ	8,409		09/25/2020	07/22/2025	
617446	8P	7			1	1.F FE	2,726,196	116.218	2,789,232	2,400,000	2,711,712		(14,484)		3.622	2.070	AO	21,732	43,705	08/27/2020	04/01/2031	
617446	8R	3			1	1.F FE	220,000	100.860	221,892	220,000	220,000				0.864	0.860	AO	370		10/16/2020	10/21/2025	
617446	8T	9			1	1.F FE	420,000	100.255	421,071	420,000	420,000				0.560	0.560	MN	314		11/10/2020	11/10/2023	
61744Y	AK	4			5	1.F FE	1,785,750	114.225	2,141,719	1,875,000	1,804,124		7,825		3.591	4.170	JJ	29,738	67,331	07/31/2018	07/22/2028	
61744Y	AN	8				1.F FE	4,147,797	105.563	4,328,083	4,100,000	4,130,136		(14,118)		3.125	2.750	JJ	56,233	128,125	11/14/2019	01/23/2023	
61744Y	AP	3			1.5	1.F FE	1,787,785	115.953	2,145,131	1,850,000	1,800,545		5,065		3.772	4.160	JJ	30,433	69,782	05/29/2018	01/24/2029	
61744Y	AQ	1			1	1.F FE	751,884	107.628	753,396	700,000	746,770		(5,114)		3.737	0.810	AO	4,868	13,080	09/25/2020	04/24/2024	
61746B	DJ	2				1.F FE	1,619,871	107.244	1,769,526	1,650,000	1,642,324		3,356		3.750	3.970	FA	21,656	61,875	06/05/2013	02/25/2024	
61746B	DQ	6				1.F FE	498,420	110.752	553,760	500,000	499,026		269		3.875	3.930	AO	3,337	19,375	09/26/2018	04/29/2024	
61747W	AL	3				1.F FE	1,874,252	102.951	1,698,692	1,650,000	1,667,469		(29,565)		5.500	3.620	JJ	38,569	90,750	02/06/2013	07/28/2021	
624758	AE	8			1	3.C FE	360,525	103.981	358,734	345,000	355,190		(3,552)		5.500	4.300	JD	843	18,975	06/20/2019	06/15/2026	
628530	BD	8			1	2.C FE	823,388	109.446	820,845	750,000	818,114		(5,274)		4.200	0.740	MN	2,800	15,750	10/14/2020	11/29/2023	
62886E	AU	2			1	4.C FE	533,663	106.437	558,794	525,000	531,809		(1,633)		5.750	5.350	MS	10,063	31,026	11/06/2019	09/01/2027	
62886E	AV	0			1	4.C FE	260,000	110.919	288,389	260,000	260,000				6.125	6.120	MS	5,308	16,367	08/07/2019	09/01/2029	
62886E	AX	6			1	4.C FE	1,051,000	111.489	1,171,749	1,051,000	1,051,000				8.125	8.120	AO	18,028	43,171	04/07/2020	04/15/2025	
629377	CA	8			1	3.B FE	545,120	105.650	541,985	513,000	532,986		(6,188)		7.250	5.760	MN	4,752	37,193	11/01/2019	05/15/2026	
629377	CE	0			1	3.B FE	158,974	109.437	174,005	159,000	158,981		3		5.750	5.750	JJ	4,216	9,143	11/01/2019	01/15/2028	
629377	CH	3			1	3.B FE	130,000	110.231	143,300	130,000	130,000				5.250	5.250	JD	303	6,825	11/01/2019	06/15/2029	
629377	CQ	3			1	3.B FE	165,000	102.567	169,236	165,000	165,000				3.375	3.370	FA	449		11/17/2020	02/15/2029	
629377	CR	1			1	3.B FE	440,000	103.067	453,495	440,000	440,000				3.625	3.620	FA	1,285		11/17/2020	02/15/2031	
62943W	AE	9			1	3.B FE	20,800	103.856	20,771	20,000	20,615		66	(158)	5.000	4.050	MS	294	1,000	10/24/2019	09/15/2026	
629568	AX	4			1	5.C FE	31,594	90.281	28,890	32,000	28,890	(3,007)	141		4.625	5.090	MS	436	1,480	10/12/2018	09/15/2021	

E10.46

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62957H	AH	8	NABORS INDUSTRIES LTD.....			4.C FE.....	337,957	95.500	131,790	138,000	131,790	(200,840)	(5,327)		9.000	(14.850)	FA.....	1.035		12/01/2020.	02/01/2025.	
63111X	AC	5	NASDAQ INC.....		1	2.B FE.....	210,000	100.129	210,271	210,000	210,000				0.445	0.440	JD.....	26		12/07/2020.	12/21/2022.	
63530Q	AJ	8	NATIONAL CINEMEDIA L.....		1	5.A FE.....	238,053	85.000	189,550	223,000	189,550	(46,092)	(2,410)		5.875	4.470	AO.....	2,766	13,356	01/06/2020.	04/15/2028.	
637432	NG	6	NATIONAL RURAL UTIL COOP.....		1	1.E FE.....	414,796	111.472	473,756	425,000	417,906		1,320		3.250	3.620	MN.....	2,302	13,813	08/02/2018.	11/01/2025.	
637432	NL	5	NATIONAL RURAL UTILS.....		1	1.E FE.....	1,372,319	107.050	1,471,938	1,375,000	1,373,744		381		2.950	2.980	FA.....	16,225	40,563	01/31/2017.	02/07/2024.	
637432	NM	3	NATIONAL RURAL UTILS.....		1	1.E FE.....	337,824	102.609	359,132	350,000	345,272		3,453		2.400	3.450	AO.....	1,540	8,400	10/17/2018.	04/25/2022.	
637432	NS	0	NATIONAL RURAL UTILS.....		1	1.E FE.....	1,496,655	117.041	1,755,615	1,500,000	1,497,263		280		3.700	3.720	MS.....	16,342	55,500	01/28/2019.	03/15/2029.	
637639	AA	3	NATIONAL SECS CLEARI.....		1	1.B FE.....	1,155,747	102.024	1,163,074	1,140,000	1,153,005		(2,742)		1.200	0.700	AO.....	2,584	6,840	08/04/2020.	04/23/2023.	
63861C	AA	7	NATIONSTAR MTG HLDGS.....		1	4.B FE.....	300,000	106.297	318,891	300,000	300,000				6.000	6.000	JJ.....	8,300	8,950	01/13/2020.	01/15/2027.	
63861C	AC	3	NATIONSTAR MTG LLC.....		1	4.B FE.....	420,000	105.437	442,835	420,000	420,000				5.500	5.500	FA.....	9,304		08/03/2020.	08/15/2028.	
63861C	AD	1	NATIONSTAR MTG LLC.....		1	4.B FE.....	73,000	104.647	76,392	73,000	73,000				5.125	5.120	JD.....	281		12/01/2020.	12/15/2030.	
63934E	AT	5	NAVISTAR INTL CORP.....		1	5.A FE.....	229,775	104.890	291,594	278,000	234,376		4,601		6.625	10.880	MN.....	3,070	17,490	05/04/2020.	11/01/2025.	
63938C	AB	4	NAVIENT CORPORATION.....		1	3.C FE.....	265,000	106.500	266,250	250,000	262,496		(2,504)		5.875	4.430	AO.....	2,693	14,688	02/20/2020.	10/25/2024.	
63938C	AK	4	NAVIENT CORPORATION.....		1	3.C FE.....	1,450,000	101.013	1,464,689	1,450,000	1,450,000				5.000	5.000	MS.....	24,167	45,917	01/23/2020.	03/15/2027.	
63941U	AA	1	NAVIENT PRIV ED LN T.....			1.A FE.....	498,986	100.802	503,082	499,079	498,986		19				MON.....	1,444		09/01/2020.	09/15/2069.	
63941X	AA	5	NAVIENT PRI ED RE LN.....			1.A FE.....	142,773	101.073	144,316	142,784	142,773		3				MON.....	653		07/20/2020.	07/15/2069.	
641062	AT	1	NESTLE HLDGS INC.....	LS.		1.D FE.....	496,080	99.570	497,850	500,000	496,188		108		1.250	1.330	MS.....	1,840		09/08/2020.	09/15/2030.	
64110L	AS	5	NETFLIX INC.....			3.C FE.....	176,934	112.933	204,409	181,000	177,773		354		4.875	5.170	AO.....	1,863	8,824	01/15/2019.	04/15/2028.	
64110L	AY	2	NETFLIX INC.....		1	3.C FE.....	441,000	107.261	473,021	441,000	441,000				3.625	3.620	JD.....	711	10,080	04/23/2020.	06/15/2025.	
644274	AF	9	NEW ENTERPRISE STONE.....		1	4.A FE.....	267,113	102.687	261,852	255,000	261,852	(3,379)	(1,652)		6.250	5.350	MS.....	4,693	15,938	11/06/2019.	03/15/2026.	
64828T	AA	0	NEW RESIDENTIAL INVT.....		1	4.C FE.....	645,000	100.687	649,431	645,000	645,000				6.250	6.250	AO.....	11,758		09/14/2020.	10/15/2025.	
64952W	CS	0	NEW YORK LIFE GBL FD.....			1.A FE.....	1,646,750	102.922	1,698,213	1,650,000	1,649,022		659		2.300	2.340	JD.....	2,214	37,950	06/05/2017.	06/10/2022.	
64952W	CX	9	NEW YORK LIFE GLOBAL FDG.....			1.A FE.....	992,050	111.706	1,117,060	1,000,000	994,166		733		3.000	3.090	JJ.....	14,250	30,000	01/03/2018.	01/10/2028.	
64952W	DA	8	NEW YORK LIFE GLOBAL FDG.....			1.A FE.....	599,490	101.813	610,878	600,000	599,895		172		3.250	3.280	FA.....	7,854	19,500	08/01/2018.	08/06/2021.	
64952W	DL	4	NEW YORK LIFE GBL FD.....	LS.		1.A FE.....	1,992,820	105.316	2,106,320	2,000,000	1,994,117		1,297		2.000	2.070	JJ.....	17,667	20,000	01/14/2020.	01/22/2025.	
651229	AW	6	NEWELL BRANDS INC.....			3.A FE.....	617,780	110.293	660,655	599,000	614,730		(2,663)		4.200	3.640	AO.....	6,290	26,656	11/05/2019.	04/01/2026.	
651290	AQ	1	NEWFIELD EXPLORATION CO.....			3.A FE.....	654,788	107.409	703,529	655,000	654,744		(43)		5.625	5.630	JJ.....	18,422		10/27/2020.	07/01/2024.	
65336Y	AN	3	NEXSTAR BROADCASTING.....		1	4.C FE.....	842,000	104.812	882,517	842,000	842,000				4.750	4.750	MN.....	10,665		09/15/2020.	11/01/2028.	
65342Q	AK	8	NEXTERA ENERGY OPER.....		1	3.A FE.....	258,478	107.125	311,734	291,000	263,589		5,111		4.250	7.320	JJ.....	5,703	6,184	03/24/2020.	07/15/2024.	
65342R	AD	2	NATIONAL FINL PARTNE.....		1	5.B FE.....	708,750	106.893	721,528	675,000	708,602		(148)		6.875	5.630	FA.....	18,176		12/11/2020.	08/15/2028.	
65343H	AA	9	NEXSTAR ESCROW INC.....		1	4.C FE.....	1,005,481	107.281	1,051,354	980,000	1,001,939		(2,762)		5.625	5.210	JJ.....	25,419	56,813	03/11/2020.	07/15/2027.	
65364U	AB	2	NIAGARA MOHAWK PWR CORP.....		1	1.G FE.....	437,724	104.254	469,143	450,000	444,329		2,830		2.721	3.400	MN.....	1,122	12,245	08/09/2018.	11/28/2022.	
65364U	AK	2	NIAGARA MOHAWK PWR CORP.....		1	1.G FE.....	295,950	109.901	329,703	300,000	297,348		647		3.508	3.760	AO.....	2,631	10,524	10/17/2018.	10/01/2024.	
65409Q	BB	7	NIELSEN FIN LLC/ NIELSEN.....			4.B FE.....	162,825	100.363	167,606	167,000	165,372		1,185		5.000	5.790	AO.....	1,763	6,648	10/09/2018.	04/15/2022.	
65410C	AC	4	NIELSEN COMPANY.....		1	4.B FE.....	126,048	102.812	130,571	127,000	126,259		161		5.000	5.160	FA.....	2,646	6,350	09/16/2019.	02/01/2025.	
65504L	AK	3	NOBLE HOLDINGS INTL LTD.....			5.C FE.....	6,000	2.375	4,750	200,000	4,750	69,673	893	138,816	5.250	7.960	MS.....	3,092	5,250	01/23/2017.	03/15/2042.	
65504L	AP	2	NOBLE HOLDINGS INTL LTD.....			5.C FE.....	3,000	2.150	2,150	100,000	2,150	36,708	1,949	88,747	7.750	10.940	JJ.....	3,574	3,875	01/15/2019.	01/15/2024.	
65504L	AQ	0	NOBLE HOLDINGS INTL LTD.....		1	5.C FE.....	283,500	40.356	326,884	810,000	283,500	201,187	2,310	509,548	7.875	8.380	FA.....	26,578	31,894	04/22/2019.	02/01/2026.	
655664	AR	1	NORDSTROM INC.....		1	3.A FE.....	272,238	93.894	272,293	290,000	272,261		23		5.000	5.470	JJ.....	6,686		12/14/2020.	01/15/2044.	
655844	BG	2	NORFOLK SOUTHERN CORP.....		1	2.A FE.....	994,220	101.866	1,018,660	1,000,000	999,391		644		3.250	3.310	JD.....	2,708	32,500	11/14/2011.	12/01/2021.	

E10.47

SCHEDULE D - PART 1

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

1	2			6			7		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	For ei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost																Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
655844	CA	4			1	2.A FE	498,930	111.871	559,355	500,000	499,268		144		3.650	3.680	FA	7,604	18,250	07/30/2018	08/01/2025	
664397	AK	2	LS		1	2.A FE	1,116,253	104.981	1,211,481	1,154,000	1,142,478		4,681		2.800	3.240	MN	5,385	32,312	12/03/2014	05/01/2023	
665531	AE	9			1	5.A FE	277,875	88.812	253,114	285,000	253,114	(26,391)	1,630		8.500	9.410	JAJO	6,056	18,169	03/06/2020	05/15/2023	
665859	AT	1			1	1.E FE	1,248,438	117.164	1,464,550	1,250,000	1,248,764		139		3.650	3.660	FA	18,757	45,625	07/31/2018	08/03/2028	
665859	AU	8			1	1.E FE	516,800	113.269	566,345	500,000	514,531		(1,530)		3.150	2.750	MN	2,538	15,750	06/27/2019	05/03/2029	
666807	BN	1			1	2.B FE	3,035,623	113.105	3,506,255	3,100,000	3,050,514		5,983		3.250	3.500	JJ	46,457	100,750	08/03/2018	01/15/2028	
666807	BS	0	LS		1	2.B FE	1,244,988	124.204	1,552,550	1,250,000	1,245,368		381		4.400	4.440	MN	9,167	33,306	03/19/2020	05/01/2030	
670001	AC	0			1	4.B FE	1,054,739	104.625	1,089,146	1,041,000	1,048,487		(6,218)		5.875	5.210	MN	7,815	61,159	11/06/2019	09/30/2026	
670001	AE	6			1	4.B FE	325,000	107.924	350,753	325,000	325,000				4.750	4.750	JJ	6,475	8,319	01/13/2020	01/30/2030	
67020Y	AQ	3			1	3.C FE	431,910	105.999	462,156	436,000	433,186		386		5.625	5.750	JD	1,090	24,525	12/08/2016	12/15/2026	
67021C	AG	2			1	1.E FE	1,073,824	103.064	1,159,470	1,125,000	1,114,085		5,861		2.375	2.930	AO	5,641	26,719	06/13/2013	10/15/2022	
67021C	AK	3	LS		1	1.E FE	995,190	110.980	1,109,800	1,000,000	997,457		474		3.250	3.300	MN	4,153	32,500	11/13/2015	11/15/2025	
67054K	AA	7			1	4.B FE	2,873,474	105.375	2,968,414	2,817,000	2,858,682		(10,154)		7.375	6.860	MN	34,626	201,032	06/11/2020	05/01/2026	
67059T	AE	5			1	3.C FE	389,253	106.731	402,376	377,000	387,820		(1,433)		5.625	5.070	AO	3,711	21,206	01/02/2020	04/28/2027	
67059T	AG	0			1	3.C FE	351,000	106.650	374,342	351,000	351,000				5.750	5.750	AO	5,999		09/09/2020	10/01/2025	
67059T	AH	8			1	3.C FE	540,000	113.467	612,722	540,000	540,000				6.375	6.370	AO	10,232		09/09/2020	10/01/2030	
67066G	AF	1			1	1.G FE	2,076,031	112.523	2,121,059	1,885,000	2,067,409		(8,622)		2.850	1.680	AO	13,431	27,010	08/27/2020	04/01/2030	
67079B	AA	8			1	2.B FE	751,575	100.330	752,475	750,000	751,373		(202)		0.697	0.580	MS	1,525		09/28/2020	09/15/2022	
67079B	AC	4			1	2.B FE	499,995	103.086	515,430	500,000	499,997		2		1.832	1.830	AO	2,672		09/09/2020	10/15/2027	
67181D	AA	9			1	1.A FE	848,731	101.100	858,101	848,765	848,732		(1)		1.850	1.850	MON	480	1,614	11/06/2020	11/20/2050	
674599	CH	6			1	3.B FE	704,713	95.528	845,423	885,000	711,390		6,677		3.400	8.020	AO	6,352	15,045	09/30/2020	04/15/2026	
674599	CJ	2			1	3.B FE	1,115,670	87.317	1,887,794	2,162,000	1,122,314		6,644		4.400	9.350	AO	20,083	84,678	06/26/2020	04/15/2046	
674599	CN	3			1	3.B FE	286,560	81.500	486,555	597,000	288,379		1,819		4.200	9.560	MS	7,383	12,537	03/26/2020	03/15/2048	
674599	CQ	6			1	3.B FE	1,224,500	98.038	1,480,374	1,510,000	1,298,715		74,215		3.141	12.900	FA	17,922	25,332	05/08/2020	08/15/2022	
674599	CR	4			1	3.B FE	1,234,725	93.687	1,419,358	1,515,000	1,240,416		5,691		3.200	7.170	FA	18,315		11/06/2020	08/15/2026	
674599	CW	3			1	3.B FE	128,650	96.400	149,420	155,000	130,176		1,526		2.900	8.090	FA	1,698		09/24/2020	08/15/2024	
674599	CY	9			1	3.B FE	384,150	84.467	594,648	704,000	385,796		1,616		4.400	8.650	FA	11,702	15,488	06/26/2020	08/15/2049	
674599	DF	9			1	3.B FE	735,250	104.850	1,386,117	1,322,000	742,869		7,619		6.450	12.990	MS	25,107	42,635	06/01/2020	09/15/2036	
674599	DY	8			1	3.B FE	1,183,425	114.087	1,351,931	1,185,000	1,183,547		122		8.000	8.030	JJ	44,240		06/26/2020	07/15/2025	
674599	ED	3			1	3.B FE	785,000	108.725	853,491	785,000	785,000				6.625	6.620	MS	18,058		08/12/2020	09/01/2030	
674599	EE	1			1	3.B FE	65,000	104.448	67,891	65,000	65,000				5.500	5.500	JD	89		12/18/2020	12/01/2025	
675232	AB	8			1	4.A FE	23,675	89.625	22,406	25,000	22,406	(1,379)	111		6.000	6.870	FA	625	750	03/05/2020	02/01/2028	
680665	AJ	5			1	3.C FE	345,888	104.739	350,876	335,000	343,898		(1,340)		5.125	4.580	MS	5,055	17,169	06/20/2019	09/15/2027	
680665	AK	2			1	3.C FE	1,142,050	106.731	1,328,801	1,245,000	1,147,761		5,640		5.000	6.090	FA	25,938	46,750	04/06/2020	02/01/2030	
680665	AL	0			1	3.C FE	190,000	108.750	206,625	190,000	190,000				5.625	5.620	FA	4,453	11,133	07/16/2019	08/01/2029	
682189	AQ	8			1	3.B FE	274,000	103.375	283,248	274,000	274,000				3.875	3.870	MS	3,834		08/18/2020	09/01/2028	
68233J	BH	6			1	1.F FE	1,499,295	117.624	1,764,360	1,500,000	1,499,386		66		3.700	3.700	MN	7,092	55,500	08/07/2018	11/15/2028	
68233J	BY	9	LS		1	1.F FE	248,513	99.956	249,890	250,000	248,587		75		1.000	1.120	MS	681		09/23/2020	10/01/2025	
68268N	AJ	2			1	2.B FE	403,432	104.128	416,512	400,000	401,776		(973)		3.375	3.110	AO	3,375	13,500	04/09/2019	10/01/2022	

E10.48

SCHEDULE D - PART 1

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

1	2			6			7		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	For ei g n	Bond CHAR					NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol										Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
682691	AA	8	ONEMAIN FINANCIAL CO.....			1	3.C FE.....	159,000	103.886	165,179	159,000	159,000					4.000	4.000	MS.....	247		12/08/2020.	09/15/2030.
68389X	BS	3	ORACLE CORP.....			1	1.G FE.....	1,491,569	108.834	1,496,468	1,375,000	1,477,534		(14,034)			2.950	0.890	MN.....	5,183	20,281	08/04/2020.	11/15/2024.
68752D	AA	6	ORTHO CLINICAL DIAGN.....			1	5.B FE.....	501,875	105.687	560,141	530,000	503,666		1,791			7.250	8.120	FA.....	16,010	19,639	04/07/2020.	02/01/2028.
68752D	AC	2	ORTHO CLINICAL DIAGN.....			1	5.B FE.....	380,000	106.687	405,411	380,000	380,000					7.375	7.370	JD.....	2,335	13,234	05/28/2020.	06/01/2025.
68902V	AH	0	OTIS WORLDWIDE CORP.....			1	2.B FE.....	738,493	106.070	753,097	710,000	735,474		(3,020)			2.056	1.170	AO.....	3,487	8,840	08/04/2020.	04/05/2025.
69007T	AB	0	OUTFRONT MEDIA CAP /.....			1	4.B FE.....	547,875	101.919	551,382	541,000	546,277		(473)			5.000	4.790	FA.....	10,219	31,633	11/01/2019.	08/15/2027.
69007T	AC	8	OUTFRONT MEDIA CAP /.....			1	4.B FE.....	914,000	102.338	972,211	950,000	915,692		1,692			4.625	5.100	MS.....	12,937	31,739	05/19/2020.	03/15/2030.
69007T	AD	6	OUTFRONT MEDIA CAP /.....			1	4.B FE.....	100,000	105.687	105,687	100,000	100,000					6.250	6.250	JD.....	278	3,698	05/13/2020.	06/15/2025.
69073T	AR	4	OWENS-BROCKWAY GLASS.....			1	4.C FE.....	484,272	107.312	500,074	466,000	478,460		(4,391)			5.875	4.760	FA.....	10,343	27,378	11/01/2019.	08/15/2023.
69327R	AG	6	PDC ENERGY INC.....			1	3.C FE.....	649,800	102.948	674,309	655,000	650,887		945			6.125	6.310	MS.....	11,813	40,119	10/24/2019.	09/15/2024.
69327R	AJ	0	PDC ENERGY INC.....			1	3.C FE.....	163,350	103.437	170,671	165,000	163,438		88			5.750	5.950	MN.....	1,212	4,744	09/10/2020.	05/15/2026.
69331C	AH	1	PG&E CORP.....			1	3.C FE.....	260,000	106.632	277,243	260,000	260,000					5.000	5.000	JJ.....	6,789		06/18/2020.	07/01/2028.
69331C	AJ	7	PG&E CORP.....			1	3.C FE.....	1,110,256	110.125	1,220,185	1,108,000	1,110,137		(119)			5.250	5.210	JJ.....	30,378		06/18/2020.	07/01/2030.
69349L	AR	9	PNC BK N A PITTSBURG.....				1.G FE.....	1,003,750	118.522	1,185,220	1,000,000	1,002,979		(331)			4.050	4.000	JJ.....	17,438	40,500	07/31/2018.	07/26/2028.
693522	AH	7	PQ CORP.....			1	4.C FE.....	1,063,937	102.812	1,099,060	1,069,000	1,063,816		(838)			5.750	5.690	FA.....	23,221	61,468	11/01/2019.	12/15/2025.
69353R	FB	9	PNC BK N A PITTSBURG.....				1.F FE.....	2,498,225	102.493	2,562,325	2,500,000	2,499,722		240			2.625	2.630	FA.....	24,427	65,625	02/14/2017.	02/17/2022.
69353R	FT	0	PNC BK N A PITTSBURG.....	LS.....		1	1.F FE.....	1,000,000	101.576	1,015,760	1,000,000	1,000,000					1.743	1.740	FA.....	6,149	8,667	02/20/2020.	02/24/2023.
693656	AC	4	PVH CORPORATION.....			1	2.C FE.....	211,205	112.766	239,064	212,000	211,273		68			4.625	4.710	JJ.....	4,657		07/06/2020.	07/10/2025.
69370C	AB	6	PTC INC.....			1	3.C FE.....	87,000	102.990	89,601	87,000	87,000					3.625	3.620	FA.....	1,191	1,594	01/30/2020.	02/15/2025.
69370C	AC	4	PTC INC.....			1	3.C FE.....	137,740	105.000	149,100	142,000	138,085		345			4.000	4.450	FA.....	2,146	2,872	04/03/2020.	02/15/2028.
694308	JD	0	PACIFIC GAS & ELEC C.....			1	2.C FE.....	1,100,000	100.051	1,100,561	1,100,000	1,100,000					1.699	1.690	MJSD.....	831	9,660	06/16/2020.	06/16/2022.
694308	JR	9	PACIFIC GAS & ELEC C.....				2.C FE.....	1,000,000	100.067	1,000,670	1,000,000	1,000,000					1.600	1.600	FMAN.....	2,044		11/12/2020.	11/15/2021.
6944PL	2B	4	PACIFIC LIFE GLOBAL.....				1.D FE.....	597,278	101.412	603,401	595,000	597,114		(165)			1.200	1.110	JD.....	3,709		08/04/2020.	06/24/2025.
695114	CP	1	PACIFICORP.....			1	1.E FE.....	991,560	102.211	1,022,110	1,000,000	997,266		2,443			2.950	3.200	FA.....	12,292	29,500	08/09/2018.	02/01/2022.
695114	CQ	9	PACIFICORP.....			1	1.E FE.....	1,645,050	105.539	1,741,394	1,650,000	1,648,664		526			2.950	2.980	JD.....	4,056	48,675	06/03/2013.	06/01/2023.
695114	CU	0	PACIFICORP.....			1	1.E FE.....	998,150	115.383	1,153,830	1,000,000	998,402		160			3.500	3.520	JD.....	1,556	35,000	02/25/2019.	06/15/2029.
69888X	AA	7	PAR PHARMACEUTICAL I.....			1	4.B FE.....	1,885,483	108.631	2,073,766	1,909,000	1,888,835		2,226			7.500	7.710	AO.....	35,794	124,613	04/06/2020.	04/01/2027.
701094	AN	4	PARKER HANNIFIN CORP.....			1	2.A FE.....	498,435	113.551	567,755	500,000	498,645		137			3.250	3.280	JD.....	767	16,250	06/05/2019.	06/14/2029.
701885	AD	7	PARSLEY ENERGY LLC.....			1	3.B FE.....	255,073	103.027	264,779	257,000	255,302		229			5.375	5.550	JJ.....	6,370	6,907	06/02/2020.	01/15/2025.
70339P	AA	7	PATTERN ENERGY OPERA.....			1	3.C FE.....	218,000	105.687	230,398	218,000	218,000					4.500	4.500	FA.....	4,169		07/14/2020.	08/15/2028.
70450Y	AG	8	PAYPAL HLDGS INC.....			1	2.A FE.....	1,911,190	104.566	1,944,928	1,860,000	1,906,460		(4,730)			1.650	1.050	JD.....	2,558	16,453	08/27/2020.	06/01/2025.
707569	AS	8	PENN NATIONAL GAMING INC.....			1	4.C FE.....	232,770	104.510	290,538	278,000	236,148		3,378			5.625	8.900	JJ.....	7,211	7,819	05/05/2020.	01/15/2027.
70932M	AA	5	PENNYMAC FINL SVCS I.....			1	4.B FE.....	125,000	105.875	132,344	125,000	125,000					5.375	5.370	AO.....	1,717		09/24/2020.	10/15/2025.
709599	AH	7	PENSKE TRUCK LEASING.....			1	2.B FE.....	618,453	106.670	613,353	575,000	612,373		(6,079)			4.875	0.590	JJ.....	13,237		09/29/2020.	07/11/2022.
709599	BF	0	PENSKE TRUCK LEASING.....			1	2.B FE.....	760,228	109.008	763,056	700,000	756,119		(4,109)			3.450	1.050	JJ.....	12,075		09/25/2020.	07/01/2024.
70959W	AJ	2	PENSKE AUTOMOTIVE GR.....			1	4.A FE.....	397,940	101.750	400,895	394,000	397,798		(142)			3.500	3.210	FA.....	5,018		11/04/2020.	09/01/2025.
713448	CG	1	PEPSICO INC.....	LS.....			1.E FE.....	1,998,080	105.612	2,112,240	2,000,000	1,999,538		204			2.750	2.760	MS.....	18,333	55,000	02/25/2013.	03/01/2023.
713448	DT	2	PEPSICO INC.....			1	1.E FE.....	2,170,607	102.567	2,230,832	2,175,000	2,173,777		892			2.250	2.290	MN.....	8,020	48,938	04/27/2017.	05/02/2022.
713448	DY	1	PEPSICO INC.....			1	1.E FE.....	768,112	112.877	903,016	800,000	775,499		3,145			3.000	3.510	AO.....	5,067	24,000	08/06/2018.	10/15/2027.
71376L	AB	6	PERFORMANCE FOOD GRO.....			1	4.B FE.....	816,752	100.750	823,128	817,000	816,414		(487)			5.500	5.420	JD.....	3,745	44,935	03/11/2020.	06/01/2024.

E10.49

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
71376L	AD	2	PERFORMANCE FOOD GRO.....			4.B FE.....	448,000	107.437	481,318	448,000	448,000				6.875	6.870	MN.....	5,133	15,999	04/21/2020.	05/01/2025.	
718172	CH	0	PHILIP MORRIS INTL I.....			1.F FE.....	1,497,671	107.752	1,503,140	1,395,000	1,483,771	(13,900)			2.875	0.880	MN.....	6,684	20,053	08/04/2020.	05/01/2024.	
718546	AC	8	PHILLIPS 66.....			2.A FE.....	2,217,816	104.743	2,225,789	2,125,000	2,142,685	(13,698)			4.300	3.580	AO.....	22,844	91,375	01/20/2015.	04/01/2022.	
718546	AR	5	PHILLIPS 66.....			2.A FE.....	347,589	115.426	403,991	350,000	348,108	223			3.900	3.980	MS.....	4,019	13,650	08/17/2018.	03/15/2028.	
718546	AY	0	PHILLIPS 66.....			2.A FE.....	1,243,655	100.325	1,249,046	1,245,000	1,243,703	47			0.900	0.930	FA.....	1,338		11/16/2020.	02/15/2024.	
718546	AZ	7	PHILLIPS 66.....			2.A FE.....	309,876	101.777	315,509	310,000	309,878	2			1.300	1.300	FA.....	481		11/16/2020.	02/15/2026.	
718549	AD	0	PHILLIPS 66 PARTNERS.....			2.C FE.....	499,505	109.673	548,365	500,000	499,692	48			3.550	3.560	AO.....	4,438	17,750	10/11/2016.	10/01/2026.	
718549	AF	5	PHILLIPS 66 PARTNERS.....			2.C FE.....	647,530	108.578	705,757	650,000	648,180	217			3.750	3.790	MS.....	8,125	24,375	10/10/2017.	03/01/2028.	
721283	AA	7	PIKE CORP.....			5.A FE.....	1,454,563	105.875	1,527,776	1,443,000	1,454,099	(464)			5.500	5.310	MS.....	27,557		11/19/2020.	09/01/2028.	
72147K	AC	2	PILGRIMS PRIDE CORP.....			3.A FE.....	345,888	102.785	339,191	330,000	337,497	(3,786)			5.750	3.910	MS.....	5,587	18,975	07/15/2019.	03/15/2025.	
72431P	AA	0	PISCES MIDCO INC.....			5.A FE.....	547,326	105.375	576,401	547,000	546,985	(115)			8.000	7.970	AO.....	9,238	43,760	01/15/2019.	04/15/2026.	
72650R	BB	7	PLAINS ALL AMER PIPELINE.....			2.C FE.....	498,760	103.610	518,050	500,000	499,713	132			2.850	2.870	JJ.....	5,977	14,250	12/03/2012.	01/31/2023.	
72650R	BF	8	PLAINS ALL AMER PIPELINE.....			2.C FE.....	1,014,220	106.666	1,066,660	1,000,000	1,006,216	(1,493)			3.600	3.420	MN.....	6,000	36,000	02/17/2015.	11/01/2024.	
72650R	BN	1	PLAINS ALL AMER PIPELINE.....			2.C FE.....	162,664	107.576	175,349	163,000	162,672	8			3.800	3.820	MS.....	1,824	1,617	06/08/2020.	09/15/2030.	
73107G	AA	1	POLARIS INTERMEDIATE.....			4.C FE.....									8.500		JD.....	11,224		04/09/2018.	12/01/2022.	
73179P	AM	8	POLYONE CORP.....			3.C FE.....	280,000	106.375	297,850	280,000	280,000				5.750	5.750	MN.....	2,057	8,139	04/29/2020.	05/15/2025.	
737446	AK	0	POST HLDGS INC.....			4.B FE.....	538,438	103.423	632,949	612,000	545,676	7,238			5.000	7.390	FA.....	11,560	15,300	03/19/2020.	08/15/2026.	
737446	AM	6	POST HLDGS INC.....			4.B FE.....	1,014,657	106.062	1,103,045	1,040,000	1,019,653	2,628			5.750	6.130	MS.....	19,933	59,800	11/01/2019.	03/01/2027.	
737446	AN	4	PORT HOLDINGS INC.....			4.B FE.....	718,853	106.687	785,216	736,000	722,524	1,489			5.625	5.940	JJ.....	19,090	41,400	01/15/2019.	01/15/2028.	
737446	AQ	7	POST HLDGS INC.....			4.B FE.....	397,950	105.321	416,018	395,000	397,819	(131)			4.625	4.500	AO.....	3,857	11,621	08/11/2020.	04/15/2030.	
73900L	AA	9	POWDR CORPORATION.....			4.B FE.....	740,538	105.625	755,219	715,000	739,768	(770)			6.000	4.920	FA.....	18,709		12/18/2020.	08/01/2025.	
73939V	AA	2	POWERTEAM SVCS LLC.....			4.C FE.....	796,725	111.511	892,088	800,000	797,485	760			9.033	9.010	AO.....	15,256	37,336	08/19/2020.	12/04/2025.	
74005P	BB	9	PRAXAIR INC.....			1.F FE.....	997,850	102.565	1,025,650	1,000,000	999,619	228			2.200	2.220	FA.....	8,311	22,000	07/30/2012.	08/15/2022.	
74005P	BT	0	PRAXAIR INC.....			1.F FE.....	997,830	99.029	990,290	1,000,000	997,911	81			1.100	1.120	FA.....	4,308		08/03/2020.	08/10/2030.	
740189	AG	0	PRECISION CASTPARTS CORP.....	LS.		1.F FE.....	994,250	103.947	1,039,470	1,000,000	998,712	608			2.500	2.560	JJ.....	11,528	25,000	12/17/2012.	01/15/2023.	
740212	AK	1	PRECISION DRILLING CORP.....			4.B FE.....	1,045,380	92.187	948,604	1,029,000	948,604	(66,824)			7.750	7.030	JD.....	3,544	79,748	11/01/2019.	12/15/2023.	
74101X	AF	7	RESIDIO HLDGS INC.....			5.A FE.....	141,000	110.562	155,892	141,000	141,000				8.250	8.250	FA.....	4,847	6,107	01/15/2020.	02/01/2028.	
74112B	AL	9	PRESTIGE BRANDS IN.....			4.C FE.....	591,625	106.812	631,259	591,000	591,509	(108)			5.125	5.090	JJ.....	13,966	18,762	11/15/2019.	01/15/2028.	
74166M	AB	2	PRIME SEC SVCS BORRO.....			3.C FE.....	293,375	106.875	312,075	292,000	293,043	(286)			5.250	5.130	FA.....	5,791	15,330	10/25/2019.	04/15/2024.	
74166M	AC	0	PRIME SEC SVCS BORRO.....			3.C FE.....	1,255,629	109.625	1,326,463	1,210,000	1,248,430	(6,157)			5.750	5.050	MS.....	20,486	69,575	12/10/2019.	04/15/2026.	
74166M	AE	6	PRIME SEC SVCS BORRO.....			4.C FE.....	2,176,619	107.500	2,394,025	2,227,000	2,179,838	3,219			6.250	6.580	JJ.....	64,181	60,798	07/23/2020.	01/15/2028.	
74166M	AF	3	PRIME SEC SVCS BORRO.....			3.C FE.....	880,006	99.375	879,469	885,000	877,091	(3,031)			3.375	3.460	JD.....	1,328	9,541	11/30/2020.	08/31/2027.	
74251V	AS	1	PRINCIPAL FINANCIAL.....	LS.		1.G FE.....	995,170	104.633	1,046,330	1,000,000	995,411	241			2.125	2.170	JD.....	944	10,802	06/09/2020.	06/15/2030.	
74256L	EH	8	PRINCIPAL LIFE GLOBA.....			1.E FE.....	499,860	99.306	496,530	500,000	499,862	2			1.625	1.620	MN.....	948		11/12/2020.	11/19/2030.	
742718	FH	7	PROCTER AND GAMBLE C.....			1.D FE.....	864,492	115.347	876,637	760,000	859,068	(5,424)			3.000	1.480	MS.....	6,080	11,400	06/11/2020.	03/25/2030.	
744448	CH	2	PUBLIC SERVICE CO COLO.....			1.E FE.....	995,370	103.613	1,036,130	1,000,000	998,872	491			2.500	2.550	MS.....	7,361	25,000	03/19/2013.	03/15/2023.	
744448	CT	6	PUBLIC SERVICE CO CO.....			1.E FE.....	1,694,577	104.482	1,776,194	1,700,000	1,694,897	320			1.900	1.930	JJ.....	20,277		05/08/2020.	01/15/2031.	
74456Q	BC	9	PUBLIC SVC ELEC GAS.....	LS.		1.F FE.....	996,810	104.525	1,045,250	1,000,000	999,174	334			2.375	2.410	MN.....	3,035	23,750	05/07/2013.	05/15/2023.	
74456Q	BD	7	PUBLIC SVC ELEC GAS.....			1.F FE.....	499,955	108.831	544,155	500,000	499,985	4			3.750	3.750	MS.....	5,521	18,750	09/09/2013.	03/15/2024.	
74456Q	BK	1	PUBLIC SVC ELEC GAS.....			1.F FE.....	646,880	108.299	703,944	650,000	648,681	316			3.050	3.100	MN.....	2,533	19,825	11/04/2014.	11/15/2024.	

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74456Q	BS	4	PUBLIC SVC ELEC GAS			1	1.F FE	2,767,019	111.360	2,984,448	2,680,000	2,766,287		(5,231)		3.000	2.420	MN	10,273	63,825	08/04/2020	05/15/2027	
74456Q	BX	3	PUBLIC SVC ELEC GAS			1	1.F FE	574,908	116.166	667,955	575,000	574,924		8		3.650	3.650	MS	6,996	20,988	09/05/2018	09/01/2028	
744573	AQ	9	PUBLIC SVC ENTERPRIS			1	2.B FE	703,703	98.754	696,216	705,000	703,749		46		1.600	1.620	FA	4,293		08/12/2020	08/15/2030	
747262	AM	5	QVC INC			1	3.A FE	182,250	105.500	189,900	180,000	182,250				5.950	5.840	MS	3,154		12/14/2020	03/15/2043	
747262	AY	9	QVC INC			1	3.A FE	1,318,613	107.437	1,547,093	1,440,000	1,329,970		11,358		4.750	6.210	FA	25,840	26,083	11/12/2020	02/15/2027	
74736K	AJ	0	QORVO INC				3.A FE	419,000	103.375	433,141	419,000	419,000				3.375	3.370	AO	3,535		09/15/2020	04/01/2031	
74840L	AB	8	QUICKEN LNS INC			1	3.B FE	1,293,023	106.937	1,403,013	1,312,000	1,298,023		1,623		5.250	5.300	JJ	31,761	62,580	11/04/2020	01/15/2028	
74841C	AB	7	QUICKEN LNS LLC/QUIC			1	3.B FE	665,000	104.000	691,600	665,000	665,000				3.875	3.870	MS	7,659		09/09/2020	03/01/2031	
749571	AF	2	RHP HOTEL PPTY/ RHP			1	4.A FE	922,463	103.669	943,388	910,000	920,286	1,050	(1,883)		4.750	4.480	AO	9,125	46,347	12/18/2019	10/15/2027	
75026J	AC	4	RADIATE HOLDCO LLC/R			1	4.B FE	248,000	103.375	256,370	248,000	248,000				4.500	4.500	MS	2,976		09/11/2020	09/15/2026	
75508E	AB	4	RAYONIER A.M. PRODS			1	4.C FE	56,000	104.400	58,464	56,000	56,000				7.625	7.620	JJ	95		12/10/2020	01/15/2026	
75513E	CH	2	ROCKWELL COLLINS INC			1	2.A FE	2,003,630	114.135	2,282,716	2,000,000	2,002,407		(343)		3.500	3.470	MS	20,611	72,000	04/04/2017	03/15/2027	
75524D	AP	5	RBS GLOBAL INC			1	4.A FE	314,650	102.250	316,975	310,000	312,705		(1,297)		4.875	4.400	JD	672	15,113	06/20/2019	12/15/2025	
75606D	AE	1	REALOGY GRP LLC/REAL			1	5.A FE	379,225	102.187	393,420	385,000	380,899	123	1,551		4.875	5.350	JD	1,564	18,769	11/27/2019	06/01/2023	
75606D	AG	6	REALOGY GRP LLC/REAL			1	5.A FE	238,825	110.937	277,343	250,000	240,493		1,044		9.375	10.210	AO	5,859	23,438	06/04/2019	04/01/2027	
75606D	AJ	0	REALOGY GRP LLC/REAL			1	4.C FE	868,000	108.723	943,716	868,000	868,000				7.625	7.620	JD	2,942	32,909	06/09/2020	06/15/2023	
7591EP	AP	5	REGIONS FINANCIAL CO			1	2.A FE	760,312	108.526	759,682	700,000	754,839		(5,473)		3.800	0.670	FA	10,123		09/25/2020	08/14/2023	
760759	AQ	3	REPUBLIC SVCS INC			1	2.B FE	995,840	109.759	1,097,590	1,000,000	998,090		418		3.200	3.240	MS	9,422	32,000	03/04/2015	03/15/2025	
760759	AV	2	REPUBLIC SVCS INC			1	2.B FE	498,535	105.733	528,665	500,000	498,647		112		2.300	2.330	MS	3,833	5,878	02/18/2020	03/01/2030	
760759	AY	6	REPUBLIC SVCS INC	LS			2.B FE	998,980	100.803	1,008,030	1,000,000	999,001		21		0.875	0.890	MN	899		11/09/2020	11/15/2025	
76119L	AA	9	RESIDEO FDG INC			1	4.C FE	532,091	105.500	569,700	540,000	533,109		960		6.125	6.380	MN	5,512	33,075	12/17/2019	11/01/2026	
761735	AT	6	REYNOLDS GROUP ISSUE			1	4.A FE	40,231	101.280	41,525	41,000	40,564		156		5.125	5.580	JJ	969	2,101	10/23/2018	07/15/2023	
76174L	AA	1	REYNOLDS GROUP ISSUE			1	4.A FE	1,042,000	102.625	1,069,353	1,042,000	1,042,000				4.000	4.000	AO	10,420		09/17/2020	10/15/2027	
767754	CL	6	RITE AID CORP				5.A FE	446,941	107.079	440,095	411,000	439,348	(5,524)	(2,070)		8.000	6.290	MN	24,361		07/27/2020	11/15/2026	
776743	AM	8	ROPER TECHNOLOGIES I			1	2.B FE	274,637	101.253	278,446	275,000	274,661		24		1.000	1.020	MS	917		08/18/2020	09/15/2025	
780153	AY	8	ROYAL CARIBBEAN CRUI			1	3.B FE	118,580	113.975	137,910	121,000	118,981		401		10.875	11.690	JJ	6,068	2,047	05/13/2020	06/01/2023	
780153	BA	9	ROYAL CARIBBEAN CRUI			1	3.C FE	14,000	133.424	18,679	14,000	14,000				4.250	4.250	JJ	289	307	06/05/2020	06/15/2023	
780153	BC	5	ROYAL CARIBBEAN CRUI			1	4.B FE	236,000	108.625	256,355	236,000	236,000				9.125	9.120	JD	957	11,126	06/04/2020	06/15/2023	
78355H	KG	3	RYDER SYS INC			1	2.B FE	742,455	105.965	741,755	700,000	737,853		(4,602)		3.400	0.770	MS	7,933		09/25/2020	03/01/2023	
78388J	AV	8	SBA COMMUNICATIONS C			1	4.A FE	133,961	102.698	142,750	139,000	135,585		817		4.875	5.620	MS	2,259	6,776	12/19/2018	09/01/2024	
78397K	AA	0	SEG HOLDING LLC / SE			1	4.B FE	45,000	105.750	47,588	45,000	45,000				5.625	5.620	AO	577		10/06/2020	10/15/2028	
78442F	EQ	7	NAVIENT CORP				3.C FE	830,034	104.812	873,084	833,000	834,099		1,569		5.500	5.420	JJ	19,853	38,665	11/05/2020	01/25/2023	
78454L	AH	3	SM ENERGY CO			1	5.A FE	612,265	84.500	550,940	652,000	550,940	(69,034)	8,226		5.000	6.610	JJ	15,032	32,600	11/01/2019	01/15/2024	
78454L	AT	7	SM ENERGY CO			1	4.B FE	416,041	107.687	278,909	259,000	278,909	(117,734)	(19,399)		10.000	(2.430)	JJ	11,943	2,014	06/17/2020	01/15/2025	
78466C	AC	0	SS&C TECHNOLOGIES IN			1	4.B FE	1,562,494	106.927	1,630,637	1,525,000	1,556,078		(5,002)		5.500	5.050	MS	21,202	83,875	11/06/2019	09/30/2027	
78472C	AA	6	SOFI CONSUMER LOAN PROGRAM				1.A FE	268,346	100.714	270,262	268,346	268,346				3.241	3.240	MON	870	8,694	02/12/2019	02/25/2028	
78573N	AC	6	SABRE GLBL INC			1	4.B FE	564,125	119.125	667,100	560,000	563,640		(485)		9.250	9.060	AO	10,936	25,612	04/17/2020	04/15/2025	
78573N	AF	9	SABRE GLBL INC			1	4.B FE	140,000	108.650	152,110	140,000	140,000				7.375	7.370	MS	3,442		08/25/2020	09/01/2025	
797440	BR	4	SAN DIEGO GAS & ELEC CO			1	1.F FE	2,499,600	107.617	2,690,425	2,500,000	2,499,874		44		3.600	3.600	MS	30,000	90,000	09/04/2013	09/01/2023	

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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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80285R	AB	4	SANTANDER DRIVE AUTO				1.A FE	998,325	100.088	996,735	995,859	995,852		(65)		0.620	0.620	MON	274	2,472	07/14/2020	05/15/2023	
80285W	AB	3	SANTANDER DRIVE AUTO				1.A FE	1,119,957	100.068	1,120,762	1,120,000	1,119,961		4		0.460	0.460	MON	229	1,174	09/15/2020	09/15/2023	
80286W	AB	2	SANTANDER DRIVE AUTO				1.A FE	1,999,934	100.105	2,002,100	2,000,000	1,999,936		2		0.420	0.420	MON	373	490	11/17/2020	09/15/2023	
808513	BD	6	SCHWAB CHARLES CORP				2.B FE	214,000	111.625	238,878	214,000	214,000				5.375	5.375	MJSD	959	6,742	04/27/2020	01/01/9999	
808513	BJ	3	SCHWAB CHARLES CORP				2.B FE	272,000	105.750	287,640	272,000	272,000				4.000	4.000	MJSD	604		12/08/2020	01/01/9999	
808625	AA	5	SCIENCE APPLICATNS I				4.A FE	564,040	106.172	621,106	585,000	565,620		1,580		4.875	5.420	AO	7,130	15,685	07/10/2020	04/01/2028	
80874Y	BA	7	SCIENTIFIC GAMES INT				5.B FE	570,000	107.930	615,201	570,000	570,000				8.250	8.250	MS	13,846	47,025	11/01/2019	03/15/2026	
80874Y	BC	3	SCIENTIFIC GAMES INT				5.B FE	132,000	107.690	142,151	132,000	132,000				7.000	7.000	MN	1,181	8,958	11/12/2019	05/15/2028	
810186	AP	1	SCOTTS MIRACLE GRO C				4.A FE	20,250	105.856	21,171	20,000	20,207		(29)		5.250	5.040	JD	47	1,050	06/20/2019	12/15/2026	
81104P	AA	7	SCRIPPS ESCROW INC				4.C FE	289,411	104.595	293,389	280,500	288,372		(981)		5.875	5.350	JJ	7,599	15,976	12/04/2019	07/15/2027	
811054	AG	0	SCRIPPS E W CO OHIO				4.C FE	939,344	102.261	982,728	961,000	947,777		3,685		5.125	5.340	MN	6,293	32,851	12/10/2020	05/15/2025	
81105D	AA	3	SCRIPPS ESCROW II IN				3.C FE	265,000	104.437	276,758	265,000	265,000				3.875	3.870	JJ	29		12/15/2020	01/15/2029	
81105D	AB	1	SCRIPPS ESCROW II IN				5.A FE	757,063	105.348	790,110	750,000	757,061		(2)		5.375	5.230	JJ	112		12/15/2020	01/15/2031	
81180W	BB	6	SEAGATE HDD CAYMAN				3.A FE	418,044	100.728	421,043	418,000	418,044				3.375	3.370	JJ	901		12/04/2020	07/15/2031	
81282U	AE	2	SEAWORLD PKS & ENTMT				5.B FE	364,250	108.750	391,500	360,000	364,017		(233)		9.500	9.060	FA	13,870		10/28/2020	08/01/2025	
816196	AT	6	SELECT MEDICAL CORP				4.C FE	272,420	107.846	277,164	257,000	269,632		(2,645)		6.250	4.930	FA	6,068	16,687	12/05/2019	08/15/2026	
81728U	AA	2	SENSATA TECHNOLOGIES				3.C FE	567,656	107.812	614,528	570,000	567,807		142		4.375	4.420	FA	9,421	19,429	06/09/2020	02/15/2030	
81728U	AB	0	SENSATA TECHNOLOGIES				3.C FE	56,000	103.783	58,118	56,000	56,000				3.750	3.750	FA	782		08/03/2020	02/15/2031	
81761L	AA	0	SERVICE PPTYS TR				3.B FE	68,000	115.299	78,403	68,000	68,000				7.500	7.500	MS	1,502	1,247	06/03/2020	09/15/2025	
82088K	AG	3	SHEA HOMES LP/ SHEA				4.A FE	280,000	103.000	288,400	280,000	280,000				4.750	4.750	AO	3,436		09/14/2020	04/01/2029	
822582	AS	1	SHELL INTERNATIONAL FIN	LS			1.D FE	1,642,856	103.512	1,707,948	1,650,000	1,648,709		764		2.375	2.420	FA	14,151	39,188	08/14/2012	08/21/2022	
822582	AV	4	SHELL INTERNATIONAL FIN	LS			1.D FE	946,230	103.928	1,039,280	1,000,000	984,200		7,494		2.250	3.060	JJ	10,938	22,500	07/29/2015	01/06/2023	
822582	AX	0	SHELL INTERNATIONAL FIN	LS			1.D FE	3,342,965	108.037	3,619,240	3,350,000	3,347,925		746		3.400	3.420	FA	43,978	113,900	08/07/2013	08/12/2023	
82453A	AA	5	SHIFT4 PMTS LLC / SH				4.B FE	231,563	104.250	239,775	230,000	231,504		(58)		4.625	4.430	MN	1,773		10/30/2020	11/01/2026	
827048	AW	9	SILGAN HOLDINGS INC				3.C FE	177,105	104.125	184,301	177,000	177,098		(7)		4.125	4.110	AO	1,825	6,470	02/19/2020	02/01/2028	
82873L	AA	3	SIMMONS FOODS INC /				4.C FE	573,769	102.375	583,538	570,000	573,113		(655)		5.750	5.380	MN	5,462	8,769	11/02/2020	11/01/2024	
828807	CR	6	SIMON PPTY GROUP LP				1.F FE	502,445	108.360	541,800	500,000	501,436		(433)		3.750	3.650	FA	7,813	18,750	08/06/2018	02/01/2024	
828807	CS	4	SIMON PPTY GROUP LP				1.F FE	1,528,590	108.778	1,631,670	1,500,000	1,514,966		(3,710)		3.375	3.090	AO	12,656	50,625	02/23/2017	10/01/2024	
828807	CW	5	SIMON PPTY GROUP LP	LS			1.F FE	714,705	109.881	824,108	750,000	724,461		4,483		3.300	4.050	JJ	11,413	24,750	10/09/2018	01/15/2026	
828807	CX	3	SIMON PPTY GROUP LP	LS			1.F FE	999,180	100.596	1,005,960	1,000,000	999,915		154		2.500	2.510	JJ	11,528	25,000	01/08/2016	07/15/2021	
829259	AY	6	SINCLAIR TELEVISION				4.B FE	26,587	104.419	27,149	26,000	26,524		(61)		5.500	5.140	JD	119	1,446	12/17/2019	03/01/2030	
829259	BA	7	SINCLAIR TELEVISION				3.B FE	390,000	102.600	400,140	390,000	390,000				4.125	4.120	JD	1,207		11/19/2020	12/01/2030	
82967N	BA	5	SIRIUS XM RADIO INC				3.C FE	1,332,433	106.397	1,436,360	1,350,000	1,336,144		1,668		5.000	5.180	FA	28,125	67,500	11/01/2019	08/01/2027	
82967N	BC	1	SIRIUS XM RADIO INC				3.C FE	53,000	110.218	58,416	53,000	53,000				5.500	5.500	JJ	1,458	3,109	11/01/2019	07/01/2029	
82967N	BG	2	SIRIUS XM RADIO INC				3.C FE	1,210,000	106.562	1,289,400	1,210,000	1,210,000				4.125	4.120	JJ	27,729		06/08/2020	07/01/2030	
83001A	AB	8	SIX FLAGS ENTMT CORP				5.B FE	580,000	100.452	728,277	725,000	600,396		20,396		4.875	10.790	JJ	14,825	17,672	04/03/2020	07/31/2024	
83001A	AC	6	SIX FLAGS ENTMT CORP				5.B FE	374,400	102.875	370,350	360,000	370,350		(1,119)	(1,969)		5.500	4.780	AO	4,180	19,800	06/20/2019	04/15/2027
83001W	AC	8	SIX FLAGS THEME PKS				4.B FE	251,000	108.187	271,549	251,000	251,000				7.000	7.000	JJ	12,153		04/15/2020	07/01/2025	
830867	AB	3	SKYMILES IP LTD & DE				2.B FE	715,000	109.232	781,009	715,000	715,000				4.750	4.750	JAJO	9,245		09/16/2020	10/20/2028	
83422A	AA	1	SOLERA LLC / SOLERA				5.A FE	767,618	103.750	742,850	716,000	742,850		(9,447)	(2,879)		10.500	8.630	MS	25,060	75,180	12/04/2019	03/01/2024

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
842400	GX	5	SOUTHERN CALIF EDISO.....				1.G FE.....	2,000,000	100.055	2,001,100	2,000,000	2,000,000				0.500	0.500	MJSD.	779			12/01/2020.	12/03/2021.	
842434	CP	5	SOUTHERN CALIF GAS CO			1	1.D FE.....	997,630	110.726	1,107,260	1,000,000	998,850		236		3.200	3.220	JD.....	1,422	32,000		06/15/2015.	06/15/2025.	
842587	CU	9	SOUTHERN CO.....				2.A FE.....	1,355,760	105.985	1,356,608	1,280,000	1,342,208		(13,552)		2.950	0.840	JJ.....	18,880	15,488		08/04/2020.	07/01/2023.	
845467	AL	3	SOUTHWESTERN ENERGY.....				3.C FE.....	56,863	103.937	67,559	65,000	58,477		1,318		4.950	7.880	JJ.....	1,412	4,030		10/24/2019.	01/23/2025.	
845467	AN	9	SOUTHWESTERN ENERGY CO.....			1	3.C FE.....	271,300	108.157	319,063	295,000	273,637		2,261		7.750	9.210	AO.....	5,716	22,863		12/19/2019.	10/01/2027.	
845467	AP	4	SOUTHWESTERN ENERGY.....			1	3.C FE.....	380,000	108.687	413,011	380,000	380,000				8.375	8.370	MS.....	10,962			08/18/2020.	09/15/2028.	
84749A	AA	5	SPECIALTY BLDG PRODS.....			1	4.C FE.....	208,000	106.099	220,686	208,000	208,000				6.375	6.370	MS.....	3,352			09/15/2020.	09/30/2026.	
84762L	AU	9	SPECTRUM BRANDS INC.....			1	4.B FE.....	156,844	103.385	155,078	150,000	154,157		(2,083)		5.750	4.050	JJ.....	3,977	8,625		10/28/2019.	07/15/2025.	
84762L	AV	7	SPECTRUM BRANDS INC.....			1	4.B FE.....	720,400	107.640	761,015	707,000	718,692		(1,431)		5.000	4.710	AO.....	8,838	36,037		11/01/2019.	10/01/2029.	
84762L	AW	5	SPECTRUM BRANDS INC.....			1	4.B FE.....	290,000	107.937	313,017	290,000	290,000				5.500	5.500	JJ.....	8,019			06/26/2020.	07/15/2030.	
85172F	AD	1	SPRINGLEAF FINANCE CORP.....				3.C FE.....	409,063	105.375	447,844	425,000	416,666		7,604		7.750	10.540	AO.....	8,234	16,469		04/06/2020.	10/01/2021.	
85172F	AL	3	SPRINGLEAF FINANCE CORP.....			1	3.C FE.....	694,241	107.562	781,976	727,000	703,982		7,561		5.625	7.190	MS.....	12,041	32,316		04/06/2020.	03/15/2023.	
85172F	AN	9	SPRINGLEAF FINANCE CORP.....				3.C FE.....	1,118,297	118.375	1,315,146	1,111,000	1,117,374		(776)		7.125	6.990	MS.....	23,308	79,159		11/01/2019.	03/15/2026.	
85172F	AQ	2	SPRINGLEAF FINANCE CORP.....			1	3.C FE.....	425,243	118.919	505,406	425,000	425,240		(3)		6.625	6.610	JJ.....	12,983	33,318		11/01/2019.	01/15/2028.	
85172F	AR	0	SPRINGLEAF FINANCE CORP.....			1	3.C FE.....	400,000	112.750	451,000	400,000	400,000				5.375	5.370	MN.....	2,747	21,978		11/05/2019.	11/15/2029.	
85172F	AS	8	SPRINGLEAF FINANCE CORP.....			1	3.C FE.....	577,381	113.310	628,871	555,000	575,582		(1,799)		8.875	7.130	JD.....	4,105	26,954		11/05/2020.	06/01/2025.	
85205T	AL	4	SPIRIT AEROSYSTEMS I.....			1	4.B FE.....	358,875	107.438	388,926	362,000	359,239		364		7.500	7.710	AO.....	5,732	13,424		04/30/2020.	04/15/2025.	
852060	AT	9	SPRINT CAPITAL CORP.....				3.B FE.....	168,475	158.437	253,499	160,000	167,589		(405)		8.750	8.090	MS.....	4,122	14,000		01/03/2019.	03/15/2032.	
85207U	AE	5	SPRINT CORP.....				3.B FE.....	106,430	104.175	108,342	104,000	104,949		(1,278)		7.250	5.900	MS.....	2,220	7,540		11/01/2019.	09/15/2021.	
85207U	AF	2	SPRINT CORP.....				3.B FE.....	1,871,506	115.905	2,497,753	2,155,000	2,035,353		1,047	32,980		7.875	9.840	MS.....	49,969	169,706		09/24/2019.	09/15/2023.
85207U	AJ	4	SPRINT CORP.....			1	3.B FE.....	713,539	119.771	747,371	624,000	705,572		(1,501)		7.625	4.030	FA.....	17,975	18,986		11/12/2020.	02/15/2025.	
85207U	AK	1	SPRINT CORP.....			1	3.B FE.....	571,565	124.271	595,258	479,000	569,525		(2,040)		7.625	3.510	MS.....	12,175	8,006		11/12/2020.	03/01/2026.	
85208N	AA	8	SPRING SPECTRUM / SPEC I.....				2.A FE.....	82,775	101.096	189,555	187,500	127,306		44,532		3.360	62.160	MJSD.	193	5,677		03/02/2020.	09/20/2021.	
85236F	AA	1	SRM ESCROW ISSUER LL.....				4.A FE.....	339,000	104.871	355,513	339,000	339,000				6.000	6.000	MN.....	3,108			10/30/2020.	11/01/2028.	
853496	AC	1	STANDARD INDS INC.....			1	3.B FE.....	328,405	104.687	338,139	323,000	327,999		(353)	(131)		5.000	4.120	FA.....	6,101	8,800		11/30/2020.	02/15/2027.
853496	AG	2	STANDARD INDS INC.....			1	3.B FE.....	395,775	107.126	416,720	389,000	395,670		(105)		4.375	4.090	JJ.....	8,557			11/12/2020.	07/15/2030.	
85440K	AC	8	STANFORD LELAND JR U.....			1	1.A FE.....	898,493	102.997	911,523	885,000	897,597		(896)		1.289	1.050	JD.....	951	5,609		08/04/2020.	06/01/2027.	
855030	AN	2	STAPLES INC.....				4.B FE.....	571,000	104.594	627,564	600,000	573,949		2,506		7.500	8.530	AO.....	9,500	31,875		06/09/2020.	04/15/2026.	
855030	AP	7	STAPLES INC.....			1	5.A FE.....	260,348	99.625	260,021	261,000	260,021		(488)	52		10.750	10.790	AO.....	5,923	28,058		06/20/2019.	04/15/2027.
85571B	AL	9	STARWOOD PROPERTY TRUST.....				4.A FE.....	673,459	102.812	699,122	680,000	675,588		886		4.750	4.920	MS.....	9,511	31,716		03/11/2020.	03/15/2025.	
857477	AM	5	STATE STR CORP.....				1.E FE.....	505,790	109.623	548,115	500,000	503,295		(1,068)		3.700	3.450	MN.....	2,107	18,500		08/01/2018.	11/20/2023.	
857477	AN	3	STATE STR CORP.....				1.E FE.....	499,490	111.001	555,005	500,000	499,778		52		3.300	3.310	JD.....	688	16,500		12/10/2014.	12/16/2024.	
857477	AT	0	STATE STR CORP.....				1.E FE.....	998,660	113.570	1,135,700	1,000,000	999,321		133		3.550	3.560	FA.....	13,115	35,500		08/13/2015.	08/18/2025.	
857477	AZ	6	STATE STR CORP.....			5	1.E FE.....	1,550,000	103.164	1,599,042	1,550,000	1,550,000				2.653	2.650	MN.....	5,254	41,122		05/10/2017.	05/15/2023.	
857477	BM	4	STATE STR CORP.....			1	1.E FE.....	895,084	108.976	899,052	825,000	887,952		(7,132)		2.901	1.050	MS.....	6,050	11,967		08/04/2020.	03/30/2026.	
857691	AG	4	STATION CASINOS LLC.....			1	5.A FE.....	1,580,000	100.937	1,594,805	1,580,000	1,580,000				4.500	4.500	FA.....	26,860	37,130		02/05/2020.	02/15/2028.	
86024T	AA	5	STEVENS HLDG CO INC.....			1	4.B FE.....	619,481	108.356	628,465	580,000	610,043		(7,064)		6.125	4.620	AO.....	8,881	35,525		10/24/2019.	10/01/2026.	
863667	BB	6	STRYKER CORPORATION.....			1	2.A FE.....	114,910	100.173	115,199	115,000	114,913		3		0.600	0.620	JD.....	73			11/18/2020.	12/01/2023.	
864486	AH	8	SUBURBAN PROPANE PAR.....			1	4.A FE.....	190,587	102.436	196,677	192,000	190,974		265		5.500	5.670	JD.....	880	10,560		11/01/2019.	06/01/2024.	
864486	AJ	4	SUBURBAN PROPANE PAR.....			1	4.A FE.....	676,825	102.364	685,839	670,000	675,251		(1,093)		5.750	5.530	MS.....	12,842	38,525		07/15/2019.	03/01/2025.	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
864486	AK	1				4.A FE	613,268	104.812	630,968	602,000	611,333		(1,842)		5.875	5.460	MS	11,789	35,368	11/19/2019	03/01/2027	
86614R	AL	1				4.B FE	974,219	102.114	970,083	950,000	963,505		(9,090)		5.125	4.080	JD	4,057	48,687	11/06/2019	06/01/2025	
86614R	AM	9				4.B FE	493,825	106.606	536,228	503,000	494,596		781		6.500	6.830	MS	9,627	25,058	04/06/2020	03/15/2027	
86614R	AN	7				4.B FE	250,000	105.125	262,813	250,000	250,000				5.250	5.250	JJ	5,104		07/27/2020	01/15/2029	
86614W	AD	8				6. FE	264,920	64.364	336,624	523,000	231,580	(17,782)	16,460		5.750	18.630	AO	6,349	30,073	03/26/2020	04/15/2025	
86723C	AF	5				4.B FE	673,188	99.457	755,873	760,000	684,122	5,752	9,902		7.500	10.200	JD	2,533	57,000	04/02/2020	06/15/2025	
86765L	AL	1				3.C FE	293,183	102.856	299,311	291,000	292,757		(291)		5.500	5.360	FA	6,046	16,005	06/04/2019	02/15/2026	
86765L	AQ	0				3.C FE	43,125	106.427	53,214	50,000	43,680		555		6.000	8.640	AO	633	3,000	03/31/2020	04/15/2027	
86765L	AR	8				3.C FE	95,000	104.187	98,978	95,000	95,000				4.500	4.500	MN	439		11/09/2020	05/15/2029	
86787E	AN	7				1.F FE	2,341,846	105.375	2,476,313	2,350,000	2,347,891		863		2.750	2.790	MN	10,771	64,625	04/26/2013	05/01/2023	
86787E	AY	3	LS			1.F FE	400,012	108.367	433,468	400,000	400,012				3.689	3.680	FA	6,107	14,756	08/07/2018	08/02/2024	
86944B	AF	0				1.E FE	1,500,000	101.728	1,525,920	1,500,000	1,500,000				1.321	1.320	FA	3,413		10/22/2020	08/15/2025	
87164D	QS	2				2.B FE	354,718	101.301	354,554	350,000	353,841		(877)		2.289	1.280	FA	3,138		09/25/2020	02/10/2023	
87166B	AA	0				4.B FE	219,000	100.464	220,016	219,000	219,000				3.625	3.620	JJ	816		11/18/2020	01/15/2029	
871829	BC	0				2.B FE	333,942	111.279	389,477	350,000	338,274		1,858		3.300	3.980	JJ	5,326	11,550	08/08/2018	07/15/2026	
871829	BF	3				2.B FE	994,630	111.308	1,113,080	1,000,000	996,326		496		3.250	3.310	JJ	14,986	32,500	06/19/2017	07/15/2027	
872540	AS	8				1.F FE	1,919,662	115.761	1,933,209	1,670,000	1,902,095		(17,567)		3.750	1.370	AO	13,221	33,748	08/27/2020	04/15/2027	
87261Q	AB	9				5.A FE	294,000	102.000	306,000	300,000	295,272	22,323	824		7.250	7.660	FA	8,217	21,750	06/20/2019	08/15/2025	
87264A	AP	0				3.B FE	489,485	103.625	494,291	477,000	484,604		(3,442)		6.500	5.650	JJ	14,297	31,005	11/01/2019	01/15/2026	
87264A	AQ	8				3.B FE	164,065	101.351	159,121	157,000	159,121	(2,966)	154		6.000	4.920	AO	1,989	9,420	07/24/2019	04/15/2024	
87264A	AR	6				3.B FE	129,900	103.436	134,467	130,000	129,947		40		4.000	4.030	AO	1,098	5,200	11/01/2019	04/15/2022	
87264A	AY	1				2.C FE	141,397	123.526	175,407	142,000	141,405		8		4.500	4.520	AO	1,349	3,302	04/02/2020	04/15/2050	
87264A	BE	4				2.C FE	247,202	115.926	288,656	249,000	247,312		110		3.875	3.960	AO	2,037	4,985	04/02/2020	04/15/2030	
87264A	BH	7				2.C FE	256,648	104.141	260,353	250,000	256,445		(202)		2.050	1.650	FA	2,662		09/22/2020	02/15/2028	
87264A	BP	9				2.C FE	499,950	102.821	514,105	500,000	499,952		2		2.250	2.250	MN	1,969		10/19/2020	11/15/2031	
87265H	AF	6				3.C FE	222,750	109.106	300,042	275,000	232,352		4,840		5.250	8.420	JD	1,203	14,438	12/04/2018	06/01/2027	
87265H	AG	4				3.C FE	113,150	113.000	21,499	19,000	19,000				5.700	5.700	JD	48	557	06/03/2020	06/15/2028	
872882	AG	0				1.D FE	1,456,520	98.244	1,444,187	1,470,000	1,456,845		324		1.375	1.470	MS	5,222		09/25/2020	09/28/2030	
87305R	AH	2				3.C FE	128,281	102.739	128,424	125,000	128,244		(38)		5.625	3.930	AO	1,758		12/22/2020	10/01/2025	
87422V	AA	6				4.C FE	522,098	81.812	493,326	603,000	493,326	(33,398)	10,501		6.500	9.270	JD	3,266	39,195	05/06/2019	06/01/2025	
87422V	AE	8				4.C FE	125,548	89.203	116,856	131,000	116,856	(8,481)	562		10.500	11.310	JJ	6,343	13,755	01/15/2019	01/15/2026	
87422V	AF	5				3.C FE	378,000	106.669	403,209	378,000	378,000				7.250	7.250	MN	3,502	27,405	05/08/2019	05/15/2027	
87422V	AG	3				3.C FE	136,000	104.793	142,518	136,000	136,000				6.625	6.620	JJ	4,155	9,185	06/21/2019	01/15/2028	
87470L	AA	9				3.C FE	90,725	102.000	96,900	95,000	91,360		539		5.500	6.570	MS	1,538	4,813	04/29/2020	09/15/2024	
87470L	AD	3				3.C FE	129,200	102.415	174,106	170,000	132,129		2,929		5.500	9.980	JJ	4,311	4,675	03/09/2020	01/15/2028	
87470L	AE	1				3.C FE	664,641	102.512	689,906	673,000	666,414	36	1,782		4.750	5.130	AO	7,992	31,968	03/04/2020	10/01/2023	
87470L	AG	6				3.C FE	369,716	103.875	389,531	375,000	370,260		544		6.000	6.250	MS	7,500	11,938	02/18/2020	03/01/2027	
87470L	AH	4				3.C FE	538,000	108.146	581,825	538,000	538,000				7.500	7.500	AO	11,769		09/11/2020	10/01/2025	
87470L	AJ	0				3.C FE	635,000	103.343	656,228	635,000	635,000				6.000	6.000	JD	953		12/15/2020	12/31/2030	

E10.54

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87612B	AP	7	TARGA RES PARTNERS			1	3.C FE	178,500	100.760	201,520	200,000	182,419		3,919		4.250	7.720	MN	1,086	8,500	04/06/2020	11/15/2023	
87612B	BB	7	TARGA RES PARTNERS			1	3.C FE	952	102.811	1,028	1,000	963		8		5.125	6.160	FA	21	51	07/01/2019	02/01/2025	
87612B	BE	1	TARGA RES PARTNERS			1	3.C FE	1,620,116	105.268	1,654,813	1,572,000	1,609,017	3,042	(8,406)		5.375	4.700	FA	35,206	84,495	11/06/2019	02/01/2027	
87612B	BG	6	TARGA RES PARTNERS			1	3.C FE	697,678	105.743	745,488	705,000	698,767		717		5.000	5.150	JJ	16,254	35,250	11/01/2019	01/15/2028	
87612B	BJ	0	TARGA RES PARTNERS			1	3.C FE	244,050	106.209	259,150	244,000	244,040		(10)		5.875	5.860	AO	3,026	14,335	11/01/2019	04/15/2026	
87612B	BL	5	TARGA RES PARTNERS			1	3.C FE	237,049	108.750	257,738	237,000	237,047		(2)		6.500	6.490	JJ	7,103	15,405	11/01/2019	07/15/2027	
87612E	BD	7	TARGET CORP				1.F FE	2,092,460	110.795	2,215,900	2,000,000	2,040,935		(10,962)		3.500	2.880	JJ	35,000	70,000	01/06/2016	07/01/2024	
87612E	BL	9	TARGET CORP			1	1.F FE	195,806	107.307	198,518	185,000	194,594		(1,212)		2.250	0.980	AO	879	2,255	06/11/2020	04/15/2025	
87724R	AA	0	TAYLOR MORRISON CMNT			1	3.C FE	42,900	113.560	44,288	39,000	42,413		(471)		5.875	4.250	JD	102	2,291	12/16/2019	06/15/2027	
87724R	AJ	1	TAYLOR MORRISON CMNT			1	3.C FE	201,000	112.187	225,496	201,000	201,000				5.125	5.120	FA	4,550		07/08/2020	08/01/2030	
87901J	AE	5	TEGNA INC			1	3.C FE	279,000	102.437	285,799	279,000	279,000				4.625	4.620	MS	3,799	8,818	01/07/2020	03/15/2028	
87901J	AF	2	TEGNA INC				3.C FE	1,141,000	106.905	1,219,786	1,141,000	1,141,000				4.750	4.750	MS	16,711		09/08/2020	03/15/2026	
87927V	AM	0	TELECOM ITALIA CAPITAL				3.A FE	742,776	122.059	881,266	722,000	740,590		(877)		6.000	5.720	MS	10,950	43,320	05/04/2018	09/30/2034	
87927V	AR	9	TELECOM ITALIA CAP				3.A FE	672,556	135.232	858,723	635,000	668,657		(1,209)		7.200	6.640	JJ	20,701	45,720	06/13/2018	07/18/2036	
87927V	AV	0	TELECOM ITALIA CAP				3.A FE	51,756	139.325	72,449	52,000	51,768		6		7.721	7.760	JD	301	4,015	12/03/2018	06/04/2038	
88033G	CS	7	TENET HEALTHCARE CORP			1	4.A FE	528,361	102.602	562,259	548,000	536,238		2,948		4.625	5.290	JJ	11,687	25,345	01/15/2019	07/01/2024	
88033G	CU	2	TENET HEALTHCARE CORP			1	4.B FE	811,378	102.074	917,645	899,000	821,780		10,472		5.125	7.320	MN	7,679	41,718	12/11/2020	05/01/2025	
88033G	CW	8	TENET HEALTHCARE CORP			1	5.A FE	448,775	103.552	454,593	439,000	444,597		(3,434)		7.000	6.100	FA	12,804	30,730	10/01/2019	08/01/2025	
88033G	CX	6	TENET HEALTHCARE CORP			1	4.B FE	2,267,768	106.139	2,298,971	2,166,000	2,242,114		(20,653)		6.250	5.070	FA	56,406	135,813	01/27/2020	02/01/2027	
88033G	DA	5	TENET HEALTHCARE CORP			1	4.A FE	130,000	106.125	137,963	130,000	130,000				5.125	5.120	MN	1,110	7,865	08/12/2019	11/01/2027	
88033G	DC	1	TENET HEALTHCARE CORP			1	4.A FE	572,000	103.344	591,128	572,000	572,000				4.625	4.620	MS	8,818	26,822	08/12/2019	09/01/2024	
88033G	DE	7	TENET HEALTHCARE CORP			1	4.A FE	400,000	109.391	437,564	400,000	400,000				7.500	7.500	AO	7,500	14,500	04/07/2020	04/01/2025	
880345	AB	9	TENNANT CO			1	4.B FE	539,888	104.375	540,663	518,000	534,056		(4,330)		5.625	4.610	MN	4,856	29,138	11/06/2019	05/01/2025	
880394	AE	1	TENNECO PACKAGING IN			1	5.A FE	283,500	116.856	280,454	240,000	280,454	(2,771)	(275)		8.375	5.000	AO	4,243		12/10/2020	04/15/2027	
88047P	AA	2	TENN MERGER SUB INC			1	5.C FE	371,828	86.500	359,840	416,000	359,840	75,050	5,900		6.375	8.490	FA	11,050	26,520	01/15/2019	02/01/2025	
88104L	AE	3	TERRAFORM POWER OOPERATING				3.C FE	227,250	112.552	253,242	225,000	226,932		(224)		5.000	4.850	JJ	4,719	11,250	07/15/2019	01/31/2028	
88146L	AA	1	TERRIER MEDIA BUYER			1	5.A FE	303,000	110.437	334,624	303,000	303,000				8.875	8.870	JD	1,195	26,742	12/12/2019	12/15/2027	
88160R	AE	1	TESLA INC			1	4.C FE	310,613	104.375	344,438	330,000	314,013		2,894		5.300	6.530	FA	6,607	17,490	10/24/2019	08/15/2025	
88165F	AF	9	TEVA PHARMACEUTICAL			1	3.C FE	123,200	101.531	129,960	128,000	126,456		1,719		3.650	5.100	MN	662	4,672	01/23/2019	11/10/2021	
88579Y	AF	8	3M COMPANY				1.E FE	492,575	102.558	512,790	500,000	498,793		791		2.000	2.160	JD	5,139	10,000	06/21/2012	06/26/2022	
88579Y	BB	6	3M COMPANY	LS		1	1.E FE	548,658	108.824	598,532	550,000	549,192		242		3.250	3.290	FA	6,802	17,875	09/11/2018	02/14/2024	
88579Y	BM	2	3M COMPANY			1	1.E FE	867,247	108.655	869,240	800,000	860,895		(6,352)		2.650	0.800	AO	4,476	11,660	08/27/2020	04/15/2025	
88827A	AA	1	TITAN ACQ/CO-BORROWER			1	5.B FE	400,000	103.750	415,000	400,000	400,000	3,072			7.750	7.750	AO	6,544	31,000	03/16/2018	04/15/2026	
89176U	AN	4	TOWD POINT MTG TR				1.A FE	631,321	101.888	632,420	620,701	631,240		(708)		1.636	1.530	MON	846	2,589	08/18/2020	04/25/2060	
89178W	AU	2	TOWD POINT MTG TR				1.A FE	680,270	103.616	676,488	652,880	680,076		(2,194)		2.710	2.440	MON	1,474	4,531	08/18/2020	01/25/2060	
89233P	5F	9	TOYOTA MTR CRD CORP	LS			1.E FE	2,645,308	102.166	2,602,168	2,547,000	2,562,688		(21,791)		3.400	2.510	MS	25,498	86,598	01/20/2017	09/15/2021	
89236T	EL	5	TOYOTA MOTOR CREDIT CORP			1	1.E FE	739,615	104.779	785,843	750,000	745,032		2,335		2.700	3.030	JJ	9,563	20,250	08/20/2018	01/11/2023	
89236T	FN	0	TOYOTA MOTOR CREDIT				1.E FE	848,334	108.395	921,358	850,000	849,059		325		3.450	3.490	MS	8,227	29,325	09/17/2018	09/20/2023	
89236T	GW	9	TOYOTA MOTOR CREDIT				1.E FE	1,840,629	105.818	1,846,524	1,745,000	1,822,240		(18,389)		2.900	0.900	MS	12,792	25,162	06/15/2020	03/30/2023	
89236Y	AB	0	TPC GROUP INC			1	5.A FE	701,588	82.698	653,314	790,000	639,507	(72,853)	10,772		10.500	13.830	FA	34,563	63,141	04/07/2020	08/01/2024	

E10.55

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	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
89237V	AC	3	TOYOTA AUTO REC V TR.....		1.A FE.....	2,249,673	100.724	2,266,290	2,250,000	2,249,697		24		0.570	0.570	MON.....	570	4,916	07/21/2020.	10/15/2025.		
893045	AE	4	TRANS-ALLEGHENY INTS.....	1	2.B FE.....	999,240	109.307	1,093,070	1,000,000	999,638		74		3.850	3.850	JD.....	3,208	38,500	12/08/2014.	06/01/2025.		
893526	DM	2	TRANS-CANADA PIPELINE.....		2.A FE.....	999,210	103.398	1,033,980	1,000,000	999,862		85		2.500	2.500	FA.....	10,417	25,000	07/30/2012.	08/01/2022.		
893647	AZ	0	TRANSDIGM INC.....	1	4.C FE.....	1,548,991	102.937	1,630,522	1,584,000	1,558,339		4,841		6.500	6.930	MN.....	13,156	102,960	11/01/2019.	05/15/2025.		
893647	BE	6	TRANSDIGM INC.....	1	4.A FE.....	884,450	106.625	884,988	830,000	868,880		(11,447)		6.250	4.600	MS.....	15,274	51,875	10/24/2019.	03/15/2026.		
893647	BH	9	TRANSDIGM INC.....	1	4.C FE.....	161,262	106.919	160,379	150,000	159,972		68	(1,138)	7.500	4.730	MS.....	3,312	1,875	11/06/2020.	03/15/2027.		
893647	BK	2	TRANSDIGM INC.....	1	4.A FE.....	751,100	110.759	819,617	740,000	749,286		(1,814)		8.000	7.550	AO.....	14,800	28,449	04/08/2020.	12/15/2025.		
893647	BL	0	TRANSDIGM INC.....	1	4.C FE.....	1,600,056	105.280	1,683,427	1,599,000	1,599,888		(168)		5.500	5.480	MN.....	11,237	88,434	02/25/2020.	11/15/2027.		
893800	AA	0	TRANSOCEAN GUARDIAN LTD.....		4.C FE.....	5	84.250	4	5	4	(1)			5.875	5.780	JJ.....			06/12/2020.	01/15/2024.		
893828	AA	1	TRANSOCEAN INC.....		5.A FE.....	388,125	97.500	397,800	408,000	388,787		1,951		7.750	10.220	AO.....	6,675	14,299	11/03/2020.	10/15/2024.		
893830	BF	5	TRANSOCEAN INC.....	1	6. FE.....	269,150	46.500	357,585	769,000	269,150	7.635	83	499,254	7.500	7.520	JJ.....	26,595	57,675	01/15/2019.	01/15/2026.		
893830	BQ	1	TRANSOCEAN INC.....	1	5.C FE.....	345,100	71.687	353,417	493,000	345,100		(56,408)	710,061	11.500	(17.550)	JJ.....	17,323		09/11/2020.	01/30/2027.		
89383J	AA	6	TRANSOCEAN POSEIDON.....	1	5.A FE.....	1,323,200	91.250	1,407,988	1,543,000	1,327,259		4,059		6.875	9.950	FA.....	44,201		12/11/2020.	02/01/2027.		
89469A	AD	6	TREEHOUSE FOODS INC.....	1	4.B FE.....	712,000	103.625	737,810	712,000	712,000				4.000	4.000	MS.....	8,860		08/25/2020.	09/01/2028.		
89616R	AA	7	TRIDENT TPI HLDGS IN.....	1	5.B FE.....	269,918	101.864	283,182	278,000	270,616		698		6.625	7.280	MN.....	3,070	9,209	06/24/2020.	11/01/2025.		
896215	AG	5	TRIMAS CORP.....	1	3.C FE.....	617,213	102.734	621,541	605,000	612,379		(3,899)		4.875	4.150	AO.....	6,226	29,494	11/06/2019.	10/15/2025.		
896818	AP	6	TRIUMPH GROUP INC NE.....	1	6. FE.....	27,381	91.750	23,855	26,000	23,855	(2,983)	(348)		7.750	6.100	FA.....	761	2,015	12/17/2019.	08/15/2025.		
896818	AS	0	TRIUMPH GROUP INC NE.....	1	4.C FE.....	113,000	109.937	124,229	113,000	113,000				8.875	8.870	JD.....	836	2,897	08/05/2020.	06/01/2024.		
897051	AA	6	TRONOX INC.....	1	4.C FE.....	30,830	104.250	31,275	30,000	30,685		(141)		6.500	5.860	AO.....	412	3,062	12/17/2019.	04/15/2026.		
897051	AB	4	TRONOX INC.....	1	4.A FE.....	903,563	107.125	944,843	882,000	902,033		(1,530)		6.500	5.630	MN.....	9,555	28,665	10/06/2020.	05/01/2025.		
90184L	AG	7	TWITTER INC.....	1	3.B FE.....	144,146	106.625	153,540	144,000	144,130	68	(16)		3.875	3.860	JD.....	248	5,673	12/17/2019.	12/15/2027.		
90290M	AB	7	US FOODS INC.....	1	5.A FE.....	329,709	101.562	339,217	334,000	330,125		416		5.875	6.200	JD.....	872	9,811	08/03/2020.	06/15/2024.		
90290M	AC	5	US FOODS INC.....	1	4.C FE.....	936,000	107.008	1,001,595	936,000	936,000				6.250	6.250	AO.....	12,350	27,138	04/23/2020.	04/15/2025.		
90327Q	D4	8	USAA CAP CORP MTN BE.....	1	1.C FE.....	499,380	102.604	513,020	500,000	499,520		140		1.500	1.540	MN.....	1,250	3,958	04/14/2020.	05/01/2023.		
90327Q	D5	5	USAA CAP CORP MTN BE.....	1	1.C FE.....	866,050	105.221	868,073	825,000	864,527		(1,523)		2.125	1.550	MN.....	2,922	9,253	08/27/2020.	05/01/2030.		
90331H	MS	9	US BANK NA CINCINNATI.....	LS	1.D FE.....	996,630	108.955	1,089,550	1,000,000	998,512		340		2.800	2.830	JJ.....	11,978	28,000	01/22/2015.	01/27/2025.		
90353T	AC	4	UBER TECHNOLOGIES IN.....	1	5.A FE.....	31,366	109.062	32,719	30,000	31,115	13	(243)		8.000	6.880	MN.....	400	2,400	12/17/2019.	11/01/2026.		
90353T	AF	7	UBER TECHNOLOGIES IN.....	1	5.A FE.....	1,392,838	108.151	1,449,223	1,340,000	1,389,802		(3,036)		7.500	6.140	MN.....	12,842	43,500	12/08/2020.	05/15/2025.		
90353T	AG	5	UBER TECHNOLOGIES IN.....	1	5.A FE.....	222,000	108.875	241,703	222,000	222,000				6.250	6.250	JJ.....	4,047		09/14/2020.	01/15/2028.		
904764	AS	6	UNILEVER CAPITAL CORP.....		1.E FE.....	988,380	110.996	1,109,960	1,000,000	994,214		1,154		3.100	3.230	JJ.....	13,003	31,000	07/28/2015.	07/30/2025.		
904764	AU	1	UNILEVER CAP CORP.....	1	1.E FE.....	672,323	106.700	800,250	750,000	693,473		9,034		2.000	3.500	JJ.....	6,375	15,000	08/06/2018.	07/28/2026.		
904764	AY	3	UNILEVER CAP CORP.....	1	1.E FE.....	1,624,607	111.241	1,835,477	1,650,000	1,633,005		2,391		2.900	3.080	MN.....	7,443	47,850	05/02/2017.	05/05/2027.		
907818	EY	0	UNION PAC CORP.....	1	2.A FE.....	2,252,481	118.823	2,358,637	1,985,000	2,237,722		(13,951)		3.950	2.110	MS.....	24,176	49,573	08/27/2020.	09/10/2028.		
910047	AJ	8	UNITED AIRLS HLDGS I.....	1	3.C FE.....	876,863	100.625	981,094	975,000	898,607		21,744		4.250	9.180	AO.....	10,359	23,207	10/26/2020.	10/01/2022.		
911163	AA	1	UNITED NAT FOODS INC.....	1	5.A FE.....	424,634	104.748	435,752	416,000	424,342		(292)		6.750	6.250	AO.....	5,382		10/16/2020.	10/15/2028.		
911312	AM	8	UNITED PARCEL SERVICE INC.....		1.G FE.....	993,300	100.082	1,000,820	1,000,000	999,971		751		3.125	3.200	JJ.....	14,410	31,250	11/08/2010.	01/15/2021.		
911312	AY	2	UNITED PARCEL SERVICE.....	1	1.G FE.....	499,820	109.263	546,315	500,000	499,888		18		2.400	2.400	MN.....	2,400	12,000	10/19/2016.	11/15/2026.		
911312	BK	1	UNITED PARCEL SERVICE.....	1	1.G FE.....	482,755	104.650	523,250	500,000	491,526		3,573		2.500	3.280	AO.....	3,125	12,500	06/25/2018.	04/01/2023.		
911312	BX	3	UNITED PARCEL SERVIC.....	1	1.G FE.....	1,981,755	113.023	2,045,716	1,810,000	1,963,166		(18,589)		3.900	1.750	AO.....	17,648	36,668	08/04/2020.	04/01/2025.		
911363	AM	1	UNITED RENTALS INC.....	1	3.C FE.....	200,000	105.092	210,184	200,000	200,000				3.875	3.870	FA.....	3,035		07/31/2020.	02/15/2031.		

E10.56

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
911365	BE	3	UNITED RENTALS NORTH AMERICA.....			1	3.C FE.....	355,300	105.981	360,335	340,000	351,166		(2,687)		5.875	4.890	MS.....	5.882	19,975	06/04/2019.	09/15/2026.	
911365	BK	9	UNITED RENTALS INC.....			1	3.C FE.....									6.500	6.500	JD.....	7,243		11/01/2019.	12/15/2026.	
91153L	AA	5	UNITED SHORE FINL SV.....			1	4.A FE.....	525,000	105.625	554,531	525,000	525,000				5.500	5.500	MN.....	4,652		10/28/2020.	11/15/2025.	
91159H	HR	4	US BANCORP.....			1	1.E FE.....	4,410,110	112.759	5,017,776	4,450,000	4,420,564		4,074		3.150	3.260	AO.....	24,920	140,175	05/29/2018.	04/27/2027.	
91159H	HX	1	U S BANCORP MTNS BK.....			1	1.E FE.....	1,180,830	106.635	1,188,980	1,115,000	1,172,092		(8,737)		2.400	0.900	JJ.....	11,224	13,380	06/11/2020.	07/30/2024.	
913017	DD	8	UNITED TECHNOLOGIES.....			1	2.A FE.....	2,104,851	114.716	2,116,510	1,845,000	2,081,027		(23,824)		3.950	1.000	FA.....	27,329	25,971	08/27/2020.	08/16/2025.	
91324P	CC	4	UNITEDHEALTH GROUP I.....			1	1.F FE.....	1,026,310	105.771	1,057,710	1,000,000	1,017,657		(7,742)		2.875	2.050	MS.....	8,465	28,750	11/14/2019.	03/15/2023.	
91337C	AA	4	UNIVAR SOLUTIONS USA.....			1	3.C FE.....	611,538	105.794	646,401	611,000	611,447		(76)		5.125	5.070	JD.....	2,609	31,289	10/07/2020.	12/01/2027.	
914906	AS	1	UNIVISION COMMUNICAT.....			1	4.B FE.....	29,536	100.937	30,281	30,000	29,621		82		5.125	5.470	FA.....	581	1,538	12/17/2019.	02/15/2025.	
914906	AT	9	UNIVISION COMMUNICAT.....			1	4.B FE.....	480,276	111.750	541,988	485,000	480,799		523		9.500	9.740	MN.....	7,679	23,421	04/21/2020.	05/01/2025.	
914906	AU	6	UNIVISION COMM.....			1	4.B FE.....	295,000	107.577	317,352	295,000	295,000				6.625	6.620	JD.....	879,255	8,849	06/16/2020.	06/01/2027.	
91533B	AC	4	UPJOHN INC.....			1	2.C FE.....	864,998	106.575	895,230	840,000	863,817		(1,181)		2.300	1.820	JD.....	483	9,660	08/27/2020.	06/22/2027.	
91739V	AA	6	USIS MERGER SUB INC.....			1	5.B FE.....	373,038	102.811	415,356	404,000	377,702		3,931		6.875	8.690	MN.....	4,629	27,775	03/19/2020.	05/01/2025.	
91740P	AC	2	USA COMPRESSION PART.....			1	4.A FE.....	1,147,818	104.687	1,191,338	1,138,000	1,145,520		(1,994)		6.875	6.640	AO.....	19,559	78,238	11/06/2019.	04/01/2026.	
91740P	AF	5	USA COMPRESSION PART.....			1	4.A FE.....	236,125	106.927	256,625	240,000	236,423		298		6.875	7.140	MS.....	6,512	15,006	03/10/2020.	09/01/2027.	
91832V	AA	2	VOC ESCROW LTD.....			1	4.B FE.....	327,880	99.481	337,241	339,000	330,208		987		5.000	5.440	FA.....	6,403	16,950	01/15/2019.	02/15/2028.	
91879Q	AL	3	VAIL RESORTS INC.....			1	4.A FE.....	59,000	106.875	63,056	59,000	59,000				6.250	6.250	MN.....	471	1,956	04/29/2020.	05/15/2025.	
91889D	AF	3	VALARIS PLC.....			1	6. FE.....	57,500	4.375	21,875	500,000	21,875	70,777	1,738	277,355	5.750	9.180	AO.....	7,188	14,375	04/26/2016.	10/01/2044.	
91911K	AK	8	VALEANT PHARMACEUTICALS.....			1	3.B FE.....	26,000	102.975	26,774	26,000	26,000				7.000	7.000	MS.....	536	1,820	11/01/2019.	03/15/2024.	
91911K	AN	2	VALEANT PHARMACEUTICALS.....			1	3.B FE.....	513,452	103.729	564,286	544,000	516,579		3,213		5.500	6.640	MN.....	4,987	29,920	03/19/2020.	11/01/2025.	
91911X	AV	6	VALEANT PHARMACEUTICALS.....			1	4.B FE.....	2,043,961	111.630	2,225,902	1,994,000	2,026,055		(11,960)		9.250	8.490	AO.....	46,111	184,445	03/19/2020.	04/01/2026.	
91911X	AW	4	VALEANT PHARMACEUTICALS.....			1	4.B FE.....	129,088	111.358	128,062	115,000	128,062	(290)	(735)		8.500	3.520	JJ.....	4,100		11/05/2020.	01/31/2027.	
91913Y	AX	8	VALERO ENERGY CORP.....			1	2.B FE.....	363,118	104.412	365,442	350,000	361,818		(1,300)		2.700	1.190	AO.....	1,995	4,699	09/25/2020.	04/15/2023.	
92047W	AB	7	VALVOLINE INC.....			1	3.C FE.....	726,308	103.327	752,221	728,000	726,564		175		4.375	4.410	FA.....	12,032	26,163	05/08/2020.	08/15/2025.	
92047W	AG	6	VALVOLINE INC.....			1	3.C FE.....	205,000	102.975	211,099	205,000	205,000				3.625	3.620	JJ.....			12/15/2020.	06/15/2031.	
92343V	BY	9	VERIZON COMMUNICATIONS IN.....			1	2.A FE.....	1,143,736	110.733	1,218,063	1,100,000	1,116,848		(4,871)		4.150	3.630	MS.....	13,441	45,650	12/10/2014.	03/15/2024.	
92343V	CR	3	VERIZON COMMUNICATIO.....	LS		1	2.A FE.....	993,400	110.470	1,104,700	1,000,000	997,191		672		3.500	3.570	MN.....	5,833	35,000	10/22/2014.	11/01/2024.	
92343V	EA	8	VERIZON COMMUNICATIO.....			1	2.A FE.....	1,751,341	126.113	1,759,276	1,395,000	1,740,933		(10,408)		4.500	2.230	FA.....	24,587	18,563	08/27/2020.	08/10/2033.	
92343V	EN	0	VERIZON COMMUNICATIONS INC.....			1	2.A FE.....	238,857	111.086	275,493	248,000	242,643		1,175		3.376	3.940	FA.....	3,163	8,372	08/15/2017.	02/15/2025.	
92343V	FG	4	VERIZON COMMUNICATIO.....			1	2.A FE.....	6,019,860	105.857	6,351,420	6,000,000	6,017,902		(1,958)		2.500	2.430	MN.....	18,904	76,027	05/19/2020.	05/16/2030.	
92343V	FR	0	VERIZON COMMUNICATIO.....			1	2.A FE.....	995,450	99.622	996,220	1,000,000	995,500		50		1.750	1.790	JJ.....	1,993		11/10/2020.	01/20/2031.	
92535W	AA	8	VERSCEND ESCROW CORP.....			1	5.B FE.....	255,264	108.562	255,121	235,000	249,825		(5,111)		9.750	7.000	FA.....	8,656	22,913	12/04/2019.	08/15/2026.	
92537R	AA	7	VERTICAL U S NEWCO I.....			1	4.A FE.....	200,000	106.187	212,374	200,000	200,000				5.250	5.250	JJ.....	4,842		06/30/2020.	07/15/2027.	
92552V	AK	6	VIASAT INC.....			1	4.B FE.....	168,300	102.405	174,089	170,000	168,662		241		5.625	5.810	MS.....	2,816	9,563	07/15/2019.	09/15/2025.	
92552V	AL	4	VIASAT INC.....			1	3.A FE.....	616,400	105.187	620,603	590,000	609,942		(4,726)		5.625	4.630	AO.....	7,006	33,188	10/24/2019.	04/15/2027.	
92564R	AA	3	VICI PPTYS INC.....			1	3.B FE.....	220,000	103.872	228,518	220,000	220,000				4.250	4.250	JD.....	779	9,480	11/21/2019.	12/01/2026.	
92564R	AB	1	VICI PPTYS INC.....			1	3.B FE.....	205,000	107.169	219,696	205,000	205,000				4.625	4.620	JD.....	790	9,613	11/21/2019.	12/01/2029.	
92564R	AC	9	VICI PPTYS INC.....			1	3.B FE.....	259,000	102.465	265,384	259,000	259,000				3.500	3.500	FA.....	3,425	4,784	01/22/2020.	02/15/2025.	
92564R	AE	5	VICI PPTYS INC.....			1	3.B FE.....	660,000	105.688	697,541	660,000	660,000				4.125	4.120	FA.....	10,285	14,369	01/22/2020.	08/15/2030.	

E10.57

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92769X	AM	7				1.3 C FE	326,186	104.062	353,811	340,000	329,289		1,549			5.500	6.170	FA	7,064	18,700	07/01/2019	08/15/2026
927804	FK	5	LS			1.1 F FE	994,475	102.070	1,020,700	1,000,000	998,505		1,394			2.950	3.090	JJ	13,603	29,500	08/03/2018	01/15/2022
927804	FX	7				1.1 F FE	1,148,942	114.285	1,314,278	1,150,000	1,149,301		99			3.500	3.510	MS	11,851	40,250	03/13/2017	03/15/2027
92826C	AL	6				1.1 D FE	868,339	106.521	878,798	825,000	865,725		(2,615)			1.900	1.060	AO	3,309	8,404	08/27/2020	04/15/2027
92837T	AA	0				1.5 A FE	67,000	104.375	69,931	67,000	67,000					7.125	7.120	JD		186	12/09/2020	12/15/2028
92840V	AA	0				1.3 A FE	607,000	104.345	633,374	607,000	607,000					5.500	5.500	MS	11,128	33,385	07/08/2018	09/01/2026
92840V	AB	8				1.3 A FE	146,000	106.510	155,505	146,000	146,000					5.625	5.620	FA	3,103	8,213	01/22/2019	02/15/2027
92840V	AF	9				1.3 A FE	387,390	106.100	402,119	379,000	386,002		(983)			5.000	4.640	JJ	7,948	21,056	07/19/2019	07/31/2027
92856J	AD	7				1.2 C FE	1,142,050	114.538	1,145,380	1,000,000	1,131,278		(10,772)			4.500	1.340	MN	5,750	27,250	08/18/2020	05/15/2025
92856J	AB	6				1.4 B FE	163,000	107.856	175,805	163,000	163,000					6.250	6.250	MN	1,302	10,188	04/17/2019	05/15/2027
92857W	BK	5				1.2 B FE	498,715	119.791	598,955	500,000	498,996		112			4.375	4.400	MN	1,884	21,875	05/29/2018	05/30/2028
928668	AR	3				1.2 A FE	534,430	110.078	550,390	500,000	525,089		(8,353)			4.250	2.420	MN	2,833	21,250	11/14/2019	11/13/2023
928668	AW	2				1.2 A FE	1,003,630	100.513	1,005,130	1,000,000	1,001,367		(1,936)			1.098	0.920	MJSD	3,168	22,640	10/09/2019	09/24/2021
928668	AZ	5				1.2 A FE	726,243	103.723	726,061	700,000	722,896		(3,347)			2.700	0.790	MS	4,988		09/25/2020	09/26/2022
928668	BC	5				1.2 A FE	956,060	103.191	959,676	930,000	949,137		(6,923)			2.900	1.370	MN	3,596	13,485	08/04/2020	05/13/2022
928668	BJ	0				1.2 A FE	1,357,960	100.612	1,368,323	1,360,000	1,358,029		69			0.880	0.930	MN	1,230		11/17/2020	01/15/2023
92933B	AP	9				1.4 B FE	267,601	103.606	266,267	257,000	264,956		(2,645)			5.500	4.050	AO	2,984	14,135	03/09/2020	04/15/2026
92933B	AQ	7				1.3 C FE	222,000	106.437	236,290	222,000	222,000					3.875	3.870	JJ	4,349		06/16/2020	07/15/2030
92933B	AR	5				1.3 C FE	272,563	98.347	273,405	278,000	272,668		105			3.000	3.220	FA	3,220		10/19/2020	02/15/2031
931142	EE	9				1.1 C FE	4,192,670	117.810	4,712,400	4,000,000	4,170,539		(18,481)			3.700	3.010	JD	76,056	129,500	03/04/2020	06/26/2028
931142	EM	1				1.1 C FE	900,392	112.610	900,880	800,000	891,422		(8,970)			3.050	0.860	JJ	11,726	12,200	06/15/2020	07/08/2026
931142	EN	9	LS			1.1 C FE	526,365	116.410	582,050	500,000	522,829		(2,359)			3.250	2.640	JJ	7,809	16,250	06/26/2019	07/08/2029
931427	AT	5				1.2 B FE	220,000	106.234	233,715	220,000	220,000					4.100	4.100	AO	1,904	4,510	04/13/2020	04/15/2050
94106L	AY	5	LS			1.2 A FE	499,950	103.676	518,380	500,000	499,991		5			2.900	2.900	MS	4,269	14,500	10/02/2012	09/15/2022
94106L	BA	6				1.2 A FE	995,740	109.583	1,095,830	1,000,000	998,065		428			3.125	3.170	MS	10,417	31,250	02/18/2015	03/01/2025
94106L	BP	3				1.2 A FE	498,815	99.171	495,855	500,000	498,827		12			1.500	1.520	MS	917		11/05/2020	03/15/2031
94107J	AA	1				1.5 A FE	118,849	102.540	126,124	123,000	120,036		480			5.500	6.050	FA	2,556	6,686	06/08/2018	02/15/2026
941130	AB	2				1.5 A FE	1,775,000	108.437	1,924,757	1,775,000	1,775,000					6.500	6.500	JD	5,128	56,726	06/11/2020	06/15/2027
949746	SL	6				1.1 F FE	1,406,280	100.878	1,412,292	1,400,000	1,402,253		(2,212)			1.324	1.190	JAJO	3,555	33,759	02/08/2019	01/24/2023
949746	SZ	5				1.1 F FE	2,991,660	105.385	3,161,550	3,000,000	2,992,447		787			2.493	2.530	FA	27,867	37,395	02/19/2020	02/18/2027
94974B	FN	5				1.1 G FE	1,474,342	109.297	1,486,439	1,360,000	1,455,851		(18,491)			4.125	1.370	FA	21,193	28,050	08/04/2020	08/15/2023
94974B	GP	9				1.1 F FE	1,367,660	112.359	1,573,026	1,400,000	1,378,071		4,131			3.550	3.910	MS	12,701	49,700	05/29/2018	09/29/2025
94988J	5T	0				1.1 D FE	999,890	102.383	1,023,830	1,000,000	999,969		37			3.625	3.620	AO	6,948	36,250	10/16/2018	10/22/2021
95000U	2A	0	LS			1.1 F FE	1,439,655	113.380	1,700,700	1,500,000	1,452,436		5,411			3.584	4.080	MN	5,824	53,760	07/30/2018	05/22/2028
95000U	2C	6				1.1 F FE	738,738	109.215	764,505	700,000	728,751		(8,943)			3.750	2.350	JJ	11,448	26,250	11/14/2019	01/24/2024
95000U	2F	9				1.1 F FE	500,000	110.924	554,620	500,000	500,000					3.196	3.190	JD	621	15,980	06/10/2019	06/17/2027
95000U	2H	5				1.1 F FE	2,226,676	105.757	2,268,488	2,145,000	2,217,353		(9,322)			2.406	1.490	AO	8,745	25,804	08/04/2020	10/30/2025
95000U	2L	6				1.1 F FE	1,545,811	122.287	1,571,388	1,285,000	1,536,122		(9,689)			4.478	2.130	AO	13,906	29,411	08/27/2020	04/04/2031
95000U	2R	3				1.1 F FE	763,553	102.753	770,648	750,000	762,275		(1,277)			1.654	0.960	JD	999	6,203	09/25/2020	06/02/2024
95081Q	AN	4				1.3 C FE	740,175	110.115	808,244	734,000	739,819		(356)			7.125	6.740	JD	2,324	26,585	11/04/2020	06/15/2025

E10.58

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	For Ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95616A	AA	1	WEST STREET MERGER.....		1	5.B FE.....	847,838	102.687	888,243	865,000	849,658		1,725		6.375	6.440	MS.....	18,381	26,297	09/01/2020.	09/01/2025.	
95709T	AP	5	WESTAR ENERGY INC.....	LS..	1	1.F FE.....	2,490,300	110.390	2,759,750	2,500,000	2,493,658		905		3.100	3.140	AO.....	19,375	77,500	02/27/2017.	04/01/2027.	
958254	AA	2	WESTERN GAS PARTNERS.....		1	3.B FE.....	222,188	101.000	227,250	225,000	223,942		1,754		5.375	6.540	JD.....	1,008	12,094	04/15/2020.	06/01/2021.	
958254	AJ	3	WESTERN GAS PARTNERS.....		1	3.B FE.....	234,788	99.596	288,828	290,000	235,210		423		5.300	6.840	MS.....	5,123	7,685	06/30/2020.	03/01/2048.	
958254	AL	8	WESTERN MIDSTREAM OP.....		1	3.B FE.....	1,270,388	98.659	1,371,360	1,390,000	1,271,042		655		5.500	6.140	FA.....	28,881	38,225	08/07/2020.	08/15/2048.	
958667	AA	5	WESTERN GAS PARTNERS.....		1	3.B FE.....	41,750	110.179	55,090	50,000	41,810		60		5.250	6.510	FA.....	1,094	1,444	06/02/2020.	02/01/2050.	
958667	AC	1	WESTERN GAS PARTNERS.....		1	3.B FE.....	181,875	111.383	278,458	250,000	185,347		3,472		4.050	8.130	FA.....	4,219	5,569	04/07/2020.	02/01/2030.	
960413	AW	2	WESTLAKE CHEM CORP.....		1	2.B FE.....	85,646	110.070	94,660	86,000	85,662		17		3.375	3.420	JD.....	129	1,475	06/09/2020.	06/15/2030.	
962178	AN	9	TRI POINTE GROUP.....		1	3.C FE.....	304,461	109.462	350,278	320,000	309,940		2,479		5.875	6.900	JD.....	836	18,800	01/23/2019.	06/15/2024.	
96350R	AA	2	WHITE CAP BUYER LLC.....		1	5.A FE.....	103,000	106.812	110,016	103,000	103,000				6.875	6.870	AO.....	1,416		10/07/2020.	10/15/2028.	
96950G	AE	2	WILLIAMS SCOTSMAN IN.....		1	4.C FE.....	522,000	103.687	541,246	522,000	522,000				4.625	4.620	FA.....	8,450		08/11/2020.	08/15/2028.	
97382W	AA	1	WINDSTREAM ESCROW LL.....		1	4.C FE.....	545,000	100.887	549,834	545,000	545,000				7.750	7.750	FA.....	14,783		08/11/2020.	08/15/2028.	
97789L	AC	0	WOLVERINE ESCROW LLC.....	LS..	1	5.C FE.....	31,050	95.590	28,677	30,000	28,677	(2,124)	(241)		8.500	7.440	MN.....	326	2,465	12/17/2019.	11/15/2024.	
978097	AF	0	WOLVERINE WORLD WIDE.....		1	3.C FE.....	350,000	106.937	374,280	350,000	350,000				6.375	6.370	MN.....	2,851	11,404	05/06/2020.	05/15/2025.	
98212B	AE	3	WPX ENERGY INC.....		1	2.C FE.....	254,456	109.177	288,227	264,000	257,531		1,517		5.250	5.990	MS.....	4,081	13,860	12/03/2018.	09/15/2024.	
98212B	AL	7	WPX ENERGY INC.....		1	2.C FE.....	101,000	106.150	107,212	101,000	101,000				4.500	4.500	JJ.....	2,096	2,336	01/07/2020.	01/15/2030.	
98212B	AM	5	WPX ENERGY INC.....		1	2.C FE.....	465,000	109.130	507,455	465,000	465,000				5.875	5.870	JD.....	1,214	13,508	06/04/2020.	06/15/2028.	
98310W	AS	7	WYNDHAM DESTINATIONS.....		1	3.C FE.....	257,800	114.625	290,001	253,000	257,551		(249)		6.625	6.220	JJ.....	7,356		11/04/2020.	07/31/2026.	
98311A	AA	3	WYNDHAM HOTELS & RESORTS.....		1	4.A FE.....	687,000	103.687	712,330	687,000	687,000				5.375	5.370	AO.....	7,796	36,926	03/29/2018.	04/15/2026.	
983130	AV	7	WYNN LAS VEGAS LLC.....		1	4.A FE.....	260,213	104.667	268,994	257,000	259,716		(497)		5.500	5.200	MS.....	4,712	7,068	03/04/2020.	03/01/2025.	
983793	AH	3	XPO LOGISTICS INC.....		1	3.C FE.....	670,735	107.801	722,267	670,000	670,636		(99)		6.250	6.210	MN.....	6,979	21,286	05/21/2020.	05/01/2025.	
98389B	AR	1	XCEL ENERGY INC.....		1	2.A FE.....	978,270	109.999	1,099,990	1,000,000	989,423		2,175		3.300	3.560	JD.....	2,750	33,000	06/11/2015.	06/01/2025.	
98389B	AV	2	XCEL ENERGY INC.....		1	2.A FE.....	748,013	117.825	883,688	750,000	748,422		178		4.000	4.030	JD.....	1,333	30,000	10/17/2018.	06/15/2028.	
984121	CQ	4	XEROX CORP.....		1	3.B FE.....	62,645	105.187	71,527	68,000	65,008		1,238		3.625	5.770	MS.....	726	2,805	01/15/2019.	03/15/2023.	
98421M	AA	4	XEROX HOLDINGS CORP.....		1	3.B FE.....	2,072,549	106.552	2,199,233	2,064,000	2,072,068		(481)		5.000	4.900	FA.....	41,567		11/04/2020.	08/15/2025.	
98459L	AA	1	YALE UNIV MTN BE.....		1	1.A FE.....	874,493	101.621	884,103	870,000	874,094		(399)		0.873	0.750	AO.....	1,603	2,658	08/27/2020.	04/15/2025.	
988498	AL	5	YUM BRANDS INC.....		1	4.A FE.....	149,088	109.800	148,230	135,000	148,230	(431)	(426)		4.750	3.400	JJ.....	2,957		09/10/2020.	01/15/2030.	
988498	AM	3	YUM BRANDS INC.....		1	4.A FE.....	13,000	110.875	14,414	13,000	13,000				7.750	7.750	AO.....	252	504	03/30/2020.	04/01/2025.	
988498	AN	1	YUM BRANDS INC.....		1	4.A FE.....	57,000	101.208	57,689	57,000	57,000				3.625	3.620	MS.....	551		09/09/2020.	03/15/2031.	
U8002W	AG	2	REYNOLDS GRP ISS/REYNOLD.....		1	4.A FE.....	37,971	101.280	37,474	37,000	37,262		(468)		5.125	3.780	JJ.....	874	1,896	06/20/2019.	07/15/2023.	
00206R	DW	9	AT & T INC.....		1	2.B FE.....	3,650,781	106.013	3,870,535	3,651,000	3,650,888		31		2.850	2.850	MN.....	11,633	104,054	05/17/2017.	05/25/2024.	
021374	AC	7	ALTALINK LP.....		1	1.F FE.....	2,007,540	100.052	2,001,040	2,000,000	2,007,283		(257)		1.509	1.440	MS.....	9,261		09/09/2020.	09/11/2030.	
037833	CY	4	APPLE INC.....		1	1.B FE.....	7,914,299	106.272	8,395,488	7,900,000	7,907,812		(2,030)		2.513	2.480	FA.....	72,829	198,527	09/05/2017.	08/19/2024.	
05570X	BM	7	BMW CDA AUTO TR.....		1	1.A FE.....	1,800,000	101.818	1,832,724	1,800,000	1,800,000				2.067	2.020	MON.....	2,592	30,649	02/04/2020.	10/20/2022.	
05590H	AY	3	BMW CDA INC.....		1	1.F FE.....	4,008,440	104.723	4,188,920	4,000,000	4,006,226		(2,214)		2.410	2.350	MN.....	9,640	96,664	01/10/2020.	11/27/2023.	
060505	FM	1	BANK AMERICA.....		1	1.F FE.....	11,096,030	106.315	11,694,650	11,000,000	11,070,515		(15,615)		2.932	2.770	AO.....	60,086	322,520	05/01/2019.	04/25/2025.	
06367W	HH	9	BANK OF MONTREAL.....	A	1	1.F FE.....	759,773	108.509	759,563	700,000	755,355		(4,418)		3.300	0.710	FA.....	9,368		09/29/2020.	02/05/2024.	
06368A	AA	8	BANK OF MONTREAL.....		1	1.C FE.....	2,867,400	110.028	3,300,840	3,000,000	2,900,381		14,952		2.700	3.320	JD.....	5,118	81,000	10/01/2018.	12/09/2026.	
06368A	AD	2	BANK MONTREAL.....		1	1.C FE.....	5,620,780	107.230	5,897,650	5,500,000	5,594,734		(24,369)		2.700	2.210	MS.....	45,567	148,500	12/04/2019.	09/11/2024.	

E10.59

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06368B TX 6	BANK MONTREAL.....					1.C FE.....	4,821,965	114.003	4,845,128	4,250,000	4,817,620		(4,346)		3.190	1.230	MS.....	45,315		12/09/2020.	03/01/2028.	
06368E A3 6	BANK OF MONTREAL.....		A			1.F FE.....	519,662	100.381	521,981	520,000	519,669		7		0.450	0.470	JD.....	150		12/03/2020.	12/08/2023.	
064151 QE 6	BANK NOVA SCOTIA.....					1.E FE.....	6,860,520	109.526	6,872,757	6,275,000	6,850,543		(9,976)		2.620	1.010	JD.....	13,550	82,203	11/20/2020.	12/02/2026.	
064151 S9 5	BANK NOVA SCOTIA.....					4.B FE.....	2,776,775	113.265	2,831,625	2,500,000	2,757,024		(19,751)		3.100	1.560	FA.....	32,274	38,750	06/03/2020.	02/02/2028.	
064151 WY 5	BANK NOVA SCOTIA HALIFAX.....					1.E FE.....	5,520,515	105.476	5,801,180	5,500,000	5,515,907		(4,340)		2.290	2.200	JD.....	64,359	125,950	12/04/2019.	06/28/2024.	
071734 AH 0	BAUSCH HEALTH COS IN.....		A			4.B FE.....	1,095,000	103.179	1,160,764	1,125,000	1,097,470		2,470		5.000	5.410	JJ.....	23,594	32,812	03/12/2020.	01/30/2028.	
071734 AJ 6	BAUSCH HEALTH COS IN.....		A			4.B FE.....	300,000	104.862	314,586	300,000	300,000				5.250	5.250	JJ.....	6,606	9,188	12/30/2019.	01/30/2030.	
071734 AK 3	BAUSCH HEALTH COS IN.....		A			4.B FE.....	698,000	108.769	759,208	698,000	698,000				6.250	6.250	FA.....	16,481	9,573	05/11/2020.	02/15/2029.	
071734 AL 1	BAUSCH HEALTH CO.....		A			4.B FE.....	2,111,000	104.659	2,209,351	2,111,000	2,111,000				5.250	5.250	FA.....	8,620		11/18/2020.	02/15/2031.	
071734 AM 9	BAUSCH HEALTH CO.....		A			4.B FE.....	345,000	103.007	355,374	345,000	345,000				5.000	5.000	FA.....	1,342		11/18/2020.	02/15/2029.	
07317Q AH 8	BAYTEX ENERGY CORP.....		A			4.B FE.....	525,525	63.750	468,563	735,000	445,122	(88,813)	8,410		8.750	15.170	AO.....	16,078	35,491	06/22/2020.	04/01/2027.	
07813Z BT 0	BELL CANADA.....					2.A FE.....	3,826,558	110.872	4,258,594	3,841,000	3,832,902		1,406		3.550	3.590	MS.....	45,577	136,356	02/24/2016.	03/02/2026.	
07813Z BW 3	BELL CANADA.....					2.A FE.....	10,076,500	105.507	10,643,546	10,088,000	10,082,571		997		2.700	2.710	FA.....	94,772	272,376	02/22/2017.	02/27/2024.	
07813Z BZ 6	BELL CANADA.....					2.A FE.....	6,765,080	109.387	7,438,316	6,800,000	6,776,416		4,908		3.350	3.430	MS.....	69,276	227,800	02/04/2019.	03/12/2025.	
07813Z CB 8	BELL CANADA.....					2.A FE.....	4,992,100	106.812	5,340,600	5,000,000	4,994,368		1,140		2.750	2.780	JJ.....	58,767	166,507	05/10/2019.	01/29/2025.	
07813Z CF 9	BELL CANADA.....					2.A FE.....	3,008,790	101.408	3,042,240	3,000,000	3,008,102		(689)		1.650	1.570	FA.....	18,986		08/24/2020.	08/16/2027.	
097751 AY 7	BOMBARDIER INC.....		A			5.B FE.....	219,713	102.127	221,616	217,000	218,132		(888)		5.750	5.290	MS.....	3,674	12,478	03/01/2019.	03/15/2022.	
11283W AC 8	BROOKFIELD RESIDENTIAL.....		A			4.A FE.....	880,220	103.239	883,726	856,000	870,001	(779)	(2,916)		6.375	5.910	MN.....	6,973	54,570	09/29/2017.	05/15/2025.	
11283Y AD 2	BROOKFIELD RESIDENTIAL.....		A			4.A FE.....	325,000	103.469	336,274	325,000	325,000				4.875	4.870	FA.....	5,985	7,438	02/11/2020.	02/15/2030.	
13607G FB 5	CIBC.....					1.F FE.....	5,227,138	105.173	5,521,583	5,250,000	5,231,906		4,523		2.350	2.440	FA.....	42,590	123,375	01/10/2020.	08/28/2024.	
13607G RS 5	CANADIAN IMP BK COMM.....		A			1.F FE.....	509,740	100.324	511,652	510,000	509,744		4		0.500	0.510	JD.....	120		12/07/2020.	12/14/2023.	
136375 CJ 9	CANADIAN NATL RY CO.....		A			1.F FE.....	1,245,213	109.864	1,373,300	1,250,000	1,247,364		468		2.750	2.790	MS.....	11,458	34,375	02/18/2016.	03/01/2026.	
13645R AP 9	CANADIAN NATL RY CO.....		A			2.A FE.....	981,510	104.166	1,041,660	1,000,000	997,670		2,140		4.500	4.730	JJ.....	20,750	45,000	11/28/2011.	01/15/2022.	
13645R AS 3	CANADIAN NATL RY CO.....		A			2.A FE.....	999,570	108.358	1,083,580	1,000,000	999,809		43		2.900	2.900	FA.....	12,083	29,000	01/28/2015.	02/01/2025.	
13645R AT 1	CANADIAN NATL RY CO.....		A			2.A FE.....	996,470	112.524	1,125,240	1,000,000	998,120		330		3.700	3.740	FA.....	15,417	37,000	07/29/2015.	02/01/2026.	
13648T AA 5	CANADIAN PAC RY CO.....		A			2.A FE.....	249,505	105.229	263,073	250,000	249,542		37		2.050	2.070	MS.....	1,651	2,563	03/03/2020.	03/05/2030.	
14161Z CY 2	CARDS II TR.....					1.A FE.....	5,375,000	106.080	5,701,800	5,375,000	5,375,000				2.427	2.400	MN.....	17,334	130,451	11/07/2019.	11/15/2024.	
14739L AB 8	CASCADES INC.....		A			3.C FE.....	1,327,173	106.468	1,352,144	1,270,000	1,322,779		(4,394)		5.375	4.240	JJ.....	31,477	1,881	08/11/2020.	01/15/2028.	
15135U AF 6	CENOVUS ENERGY INC.....		A			2.C FE.....	295,088	132.213	403,250	305,000	295,246		159		6.750	7.050	MN.....	2,631	10,294	06/12/2020.	11/15/2039.	
15135U AJ 8	CENOVUS ENERGY INC.....		A			2.C FE.....	321,840	103.914	619,327	596,000	364,941		43,101		3.800	24.180	MS.....	6,669	11,324	03/27/2020.	09/15/2023.	
15135U AP 4	CENOVUS ENERGY INC.....		A			2.C FE.....	46,125	113.211	79,248	70,000	46,531		406		5.250	9.250	JD.....	163	3,965	05/01/2020.	06/15/2037.	
15135U AS 8	CENOVUS ENERGY INC.....		A			2.C FE.....	325,000	112.811	366,636	325,000	325,000				5.375	5.370	JJ.....	7,327		07/28/2020.	07/15/2025.	
17039A AF 3	CHOICE PPTYS REAL ES.....					2.B FE.....	1,898,406	112.304	2,021,472	1,800,000	1,852,795		(10,326)		4.055	3.360	MN.....	7,662	72,990	04/14/2016.	11/24/2025.	
17039A AG 1	CHOICE PPTYS REAL ES.....					2.B FE.....	4,894,863	104.742	5,011,905	4,785,000	4,874,159		(20,703)		3.196	2.300	MS.....	48,602	108,984	06/23/2020.	03/07/2023.	
17039A AU 0	CHOICE PPTYS REAL ES.....					2.B FE.....	2,125,640	106.797	2,135,940	2,000,000	2,123,581		(2,059)		2.848	1.740	MN.....	6,398		11/20/2020.	05/21/2027.	
172967 JB 8	CITIGROUP INC.....					1.G FE.....	9,603,459	102.603	9,542,079	9,300,000	9,366,257		(73,740)		3.390	2.560	MN.....	38,320	315,270	09/06/2017.	11/18/2021.	
18060T AA 3	CLARIOS GLOBAL LP.....		A			4.A FE.....	8,000	107.907	8,633	8,000	8,000				6.750	6.750	MN.....	69	263	05/13/2020.	05/15/2025.	
23384N BS 5	DAIMLER CDA FIN INC.....					2.A FE.....	3,757,650	101.917	3,821,888	3,750,000	3,757,389		(261)		1.650	1.600	MS.....	17,122		09/15/2020.	09/22/2025.	
26948Z AY 8	EAGLE CR CARD TR MED.....					1.A FE.....	400,000	101.040	404,160	400,000	400,000				1.273	1.250	JJ.....	1,995		08/04/2020.	07/17/2025.	
284902 AE 3	ELDORADO GOLD CORP N.....		A			4.C FE.....	561,513	110.614	609,483	551,000	557,811		(2,852)		9.500	8.780	JD.....	4,362	52,345	04/06/2020.	06/01/2024.	

E10.60

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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
292505	AD	6	ENCANA CORP.....			3.A FE.....	83,925	115.840	104,256	90,000	83,997		72		6.500	7.280	FA	2,228		09/30/2020.	08/15/2034.	
292505	AE	4	OVINTIV INC.....	A	1	3.A FE.....	466,650	111.798	570,170	510,000	467,014		364		6.625	7.520	FA	12,764		09/30/2020.	08/15/2037.	
292505	AG	9	ENCANA CORP.....	A		3.A FE.....	123,525	111.773	150,894	135,000	123,623		98		6.500	7.370	FA	3,678		09/30/2020.	02/01/2038.	
29250Z	AT	5	ENBRIDGE PIPELINES INC.....		1	2.A FE.....	2,200,672	110.237	2,429,623	2,204,000	2,202,280		329		3.450	3.460	MS	19,745	76,092	09/24/2015.	09/29/2025.	
29251Z	BC	0	ENBRIDGE INC.....			2.A FE.....	7,658,373	104.832	7,772,244	7,414,000	7,533,327		(58,721)		3.190	2.330	JD	17,543	236,554	01/10/2020.	12/05/2022.	
31430W	AD	6	FED DES CAISSES.....			1.C FE.....	6,964,230	106.526	7,456,820	7,000,000	6,979,339		7,229		3.056	3.170	MS	65,641	213,920	10/29/2018.	09/11/2023.	
31430W	CG	7	FED DES CAISSES.....			1.F FE.....	2,000,140	105.484	2,109,680	2,000,000	2,000,140				2.417	2.410	AO	11,787	48,340	01/10/2020.	10/04/2024.	
31430W	ET	7	CAISSE CENTRALE DESJ.....	A		1.A FE.....	569,305	100.184	571,049	570,000	569,358		54		0.450	0.490	AO	599		09/30/2020.	10/07/2023.	
335934	AP	0	FIRST QUANTUM MINERAL.....	A	1	5.A FE.....	622,125	102.937	648,503	630,000	622,962		837		6.500	6.890	MS	13,650	20,475	08/04/2020.	03/01/2024.	
36168Q	AE	4	GFL ENVIRONMENTAL.....	A	1	4.C FE.....	583,715	111.187	643,773	579,000	582,809		(814)		8.500	8.290	MN	8,202	49,215	11/19/2019.	05/01/2027.	
36168Q	AJ	3	GFL ENVIRONMENTAL.....	A	1	3.C FE.....	25,000	103.937	25,984	25,000	25,000				4.250	4.250	JD	89	626	04/22/2020.	06/01/2025.	
36168Q	AK	0	GFL ENVIRONMENTAL.....	A	1	3.C FE.....	458,088	102.187	464,951	455,000	457,843		(133)		3.750	3.550	FA	6,019		11/05/2020.	08/01/2025.	
36168Q	AL	8	GFL ENVIRONMENTAL.....	A	1	4.C FE.....	268,775	100.937	272,530	270,000	268,793		18		4.000	4.060	FA	1,140		11/17/2020.	08/01/2028.	
36168Q	AM	6	GFL ENVIRONMENTAL.....	A	1	3.C FE.....	251,000	102.146	256,386	251,000	251,000				3.500	3.500	MS	244		12/14/2020.	09/01/2028.	
36252M	BY	5	GMF CANADA TRUST.....			1.A FE.....	1,950,000	100.169	1,953,296	1,950,000	1,950,000				6.500	6.490	MON	12,756	1,680	11/09/2020.	07/20/2023.	
380355	AD	9	GOEASY LTD.....	A	1	3.C FE.....	620,000	104.198	646,028	620,000	620,000				5.375	5.370	JD	2,777	33,695	11/12/2019.	12/01/2024.	
38141G	VY	7	GOLDMAN SACHS GROUP INC.....		5	1.G FE.....	10,000,000	102.450	10,245,000	10,000,000	10,000,000				2.433	2.430	AO	44,783	243,300	04/20/2017.	04/26/2023.	
40427H	TB	9	HSBC BANK CDA.....			1.E FE.....	7,932,424	102.384	8,171,267	7,981,000	7,965,427		10,134		2.170	2.300	JD	88,021	173,188	08/24/2017.	06/29/2022.	
40427H	TC	7	HSBC BANK CDA.....			1.E FE.....	7,852,800	103.891	8,311,280	8,000,000	7,930,581		31,385		2.542	2.970	JJ	85,801	203,360	06/20/2018.	01/31/2023.	
404280	BE	8	HSBC HOLDINGS PLC.....			1.F FE.....	6,000,000	106.679	6,400,740	6,000,000	6,000,000				3.196	3.190	JD	14,224	191,760	11/29/2016.	12/05/2023.	
443628	AH	5	HUDBAY MINERALS INC.....	A	1	4.B FE.....	488,000	108.000	527,040	488,000	488,000				6.125	6.120	AO	8,137		09/09/2020.	04/01/2029.	
44485H	AA	2	GFL ENVIRONMENTAL.....	A	1	4.C FE.....									7.000		JD	4,130		07/06/2020.	06/01/2026.	
44810R	AA	6	HUSKY III HOLDING.....	A	1	5.B FE.....	330,260	109.062	367,539	337,000	331,149		889		13.000	13.560	FA	16,550	22,027	02/11/2020.	02/15/2025.	
44810Z	CB	4	HYDRO ONE.....		1	1.G FE.....	4,987,050	103.920	5,196,000	5,000,000	4,988,103		1,053		1.760	1.790	FA	30,378	44,000	02/26/2020.	02/28/2025.	
44810Z	CC	2	HYDRO ONE.....		1	1.G FE.....	2,640,950	106.137	2,653,425	2,500,000	2,640,069		(881)		2.160	1.450	FA	18,641		12/09/2020.	02/28/2030.	
45823T	AB	2	INTACT FINL CORP.....		1	2.A FE.....	1,206,252	100.789	1,209,468	1,200,000	1,206,235		(17)		1.928	1.870	JD	1,014		12/17/2020.	12/16/2030.	
45827M	AA	5	INTELLIGENT PACKAGING.....	A	1	4.C FE.....	305,000	102.937	313,958	305,000	305,000				6.000	6.000	MS	5,592		08/25/2020.	09/15/2028.	
47788Z	AC	5	JOHN DEERE FINANCIAL.....			1.F FE.....	5,971,500	105.356	6,321,360	6,000,000	5,980,917		5,443		2.460	2.560	AO	35,990	147,600	04/08/2019.	04/04/2024.	
47788Z	AH	4	JOHN DEERE FINANCIAL.....			1.F FE.....	5,018,700	100.712	5,035,600	5,000,000	5,017,926		(774)		1.340	1.280	MS	21,110		09/08/2020.	09/08/2027.	
539481	AJ	0	LOBLAW COS LTD.....		1	2.B FE.....	9,055,261	109.908	8,945,412	8,139,000	8,552,900		(145,554)		4.860	2.880	MS	119,765	395,555	09/05/2017.	09/12/2023.	
539481	AL	5	LOBLAW COS LTD.....			2.B FE.....	7,370,028	110.002	7,975,145	7,250,000	7,330,134		(22,294)		3.918	3.570	JD	17,510	284,055	04/09/2019.	06/10/2024.	
539481	AN	1	LOBLAW COS LTD.....		1	2.B FE.....	2,524,200	103.517	2,587,925	2,500,000	2,522,176		(2,024)		2.284	2.140	MN	8,604	28,550	05/05/2020.	05/07/2030.	
552704	AC	2	MEG ENERGY CORP.....	A	1	4.C FE.....	228,034	101.250	247,050	244,000	233,590		2,669		7.000	8.520	MS	4,317	17,080	02/21/2019.	03/31/2024.	
552704	AE	8	MEG ENERGY CORP.....	A	1	4.C FE.....	1,249,975	103.500	1,505,925	1,455,000	1,263,001		13,026		7.125	9.730	FA	43,195	52,122	04/16/2020.	02/01/2027.	
565018	DB	1	MANULIFE BANK OF CANADA.....		1	1.E FE.....	4,015,600	105.909	4,236,360	4,000,000	4,012,261		(2,989)		2.378	2.290	MN	11,206	95,120	11/15/2019.	11/19/2024.	
565018	DE	5	MANULIFE BANK OF CANADA.....			1.F FE.....	3,307,458	102.451	3,380,883	3,300,000	3,306,712		(746)		1.504	1.450	JD	25,643		06/23/2020.	06/25/2025.	
575385	AD	1	MASONITE INTL CORP.....	A	1	3.A FE.....	645,875	107.544	692,583	644,000	645,495		78		5.375	5.300	FA	14,423	35,192	11/01/2019.	02/01/2028.	
57701R	AJ	1	MATTAMY GROUP CORP.....	A	1	4.A FE.....	275,000	106.062	291,671	275,000	275,000				5.250	5.250	JD	1,918	14,839	11/20/2019.	12/15/2027.	
57701R	AM	4	MATTAMY GROUP CORP.....	A	1	4.A FE.....	595,000	106.172	631,723	595,000	595,000				4.625	4.620	MS	9,173	13,454	03/16/2020.	03/01/2030.	
59151K	AL	2	METHANEX CORP.....	A	1	3.B FE.....	270,625	108.559	271,398	250,000	270,548		(77)		5.250	4.110	JD	583		12/15/2020.	12/15/2029.	

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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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59151K	AM	0	METHANEX CORP.....	A	1	3.B FE.....	335,000	108.813	364,524	335,000	335,000				5.125	5.120	AO	4,721		09/17/2020.	10/15/2027.	
617446	8D	4	MORGAN STANLEY.....			1.F FE.....	9,883,122	106.629	10,540,277	9,885,000	9,884,020		(427)		3.000	3.000	FA	119,432	296,550	01/31/2017.	02/07/2024.	
63307A	2M	6	NATL BANK OF CANADA.....	A	1	1.G FE.....	250,000	100.344	250,860	250,000	250,000				0.550	0.550	MN	80		12/03/2020.	11/15/2024.	
644535	AH	9	NEW GOLD INC CDA.....	A	1	5.A FE.....	475,000	110.812	526,357	475,000	475,000				7.500	7.500	JJ	18,505		06/10/2020.	07/15/2027.	
67077M	AD	0	NUTRIEN LTD.....	A	1	2.B FE.....	995,200	108.118	1,081,180	1,000,000	997,782		482		3.000	3.050	AO	7,500	30,000	03/23/2015.	04/01/2025.	
68245X	AM	1	1011778 B C UNLTD.....	A	1	4.B FE.....	2,064,950	101.541	2,094,791	2,063,000	2,064,921		(29)		4.000	3.980	AO	19,895		11/05/2020.	10/15/2030.	
683715	AC	0	OPEN TEXT CORP.....	A	1	3.B FE.....	522,000	103.922	542,473	522,000	522,000				3.875	3.870	FA	7,642	9,945	02/17/2020.	02/15/2028.	
69363T	AP	7	PSP CAP INC.....			1.A FE.....	5,006,050	100.489	5,024,450	5,000,000	5,005,695		(355)		0.900	0.870	JD	2,096	15,164	08/24/2020.	06/15/2026.	
69867D	AC	2	PANTHER BG AGGREGA.....	A	1	5.A FE.....	1,431,218	108.805	1,620,106	1,489,000	1,435,272		4,075		8.500	9.200	MN	16,172	126,565	03/19/2020.	05/15/2027.	
70632Z	AE	1	PEMBINA PIPELINE.....			2.B FE.....	2,154,600	108.414	2,168,280	2,000,000	2,150,932		(3,668)		3.540	1.620	FA	29,051		11/20/2020.	02/03/2025.	
766910	BG	7	RIOCAN REIT.....			2.B FE.....	3,506,904	100.277	3,509,695	3,500,000	3,506,815		(88)		1.974	1.910	JD	3,218		12/14/2020.	06/15/2026.	
767744	AA	3	RITCHIE BROS AUCTION.....	A	1	3.C FE.....	364,875	103.112	360,892	350,000	359,549		(3,591)		5.375	4.200	JJ	8,675	18,813	06/27/2019.	01/15/2025.	
775109	AV	3	ROGERS COMMUNICATIONS.....			2.A FE.....									4.000		JD	100,274		02/04/2019.	06/06/2022.	
775109	BA	8	ROGERS COMMUNICATIONS.....			2.A FE.....	10,111,564	109.143	10,368,585	9,500,000	9,840,553		(100,721)		4.000	2.810	MS	115,470	380,000	04/08/2019.	03/13/2024.	
775109	BJ	9	ROGERS COMMUNICATIONS.....			2.A FE.....	2,172,600	110.864	2,217,280	2,000,000	2,162,518		(10,082)		3.250	2.170	MN	10,863	32,500	06/03/2020.	05/01/2029.	
780086	KD	5	ROYAL BANK CANADA.....			1.C FE.....	12,191,580	101.876	12,428,872	12,200,000	12,196,393		4,292		1.968	1.990	MS	79,593	171,216	04/08/2020.	02/05/2022.	
780086	NK	6	ROYAL BANK CANADA.....			1.D FE.....	15,667,164	105.110	16,712,490	15,900,000	15,779,024		39,236		2.333	2.600	JD	27,515	370,947	06/20/2018.	12/05/2023.	
780086	QC	1	ROYAL BANK CANADA.....			1.C FE.....	15,943,500	105.557	16,889,120	16,000,000	15,969,684		11,006		2.949	3.030	MN	78,855	471,840	10/01/2018.	05/01/2023.	
78012K	KU	0	ROYAL BANK CANADA.....	A		1.C FE.....	2,122,620	100.089	2,126,891	2,125,000	2,124,975		500		2.500	2.520	JJ	23,906	53,125	01/11/2016.	01/19/2021.	
78013X	KG	2	ROYAL BANK CANADA.....	A		1.C FE.....	598,740	100.961	605,766	600,000	599,854		434		3.200	3.270	AO	3,253	19,200	05/16/2018.	04/30/2021.	
78013X	W2	0	ROYAL BANK CANADA.....	A		1.F FE.....	523,908	109.081	572,675	525,000	524,372		212		3.700	3.740	AO	4,640	19,425	10/01/2018.	10/05/2023.	
80685X	AC	5	SCHLUMBERGER FINANCE.....	A	1	1.F FE.....	289,652	102.950	298,555	290,000	289,671		19		1.400	1.420	MS	1,162		09/09/2020.	09/17/2025.	
82028K	AT	8	SHAW COMMUNICATIONS.....			2.C FE.....	3,181,830	109.777	3,293,310	3,000,000	3,119,097		(36,696)		4.350	2.990	JJ	55,060	130,500	04/08/2019.	01/31/2024.	
82028K	AX	9	SHAW COMMUNICATIONS.....			2.C FE.....	5,998,260	108.023	6,481,380	6,000,000	5,998,934		42		3.800	3.800	MN	37,479	228,000	10/30/2018.	11/02/2023.	
82028K	AZ	4	SHAW COMMUNICATIONS.....			2.C FE.....	1,119,679	110.715	1,245,544	1,125,000	1,119,679		(5)		3.300	3.320	JD	2,390	37,227	12/05/2019.	12/10/2029.	
827314	AJ	4	SILVER ARROW CANADA LP.....			1.A FE.....	2,925,200	100.360	2,935,740	2,925,200	2,925,200				2.361	2.360	MON	3,070	69,064	10/16/2019.	01/15/2023.	
86682Z	AD	8	SUN LIFE FINL INC MED TER.....			1.F FE.....	1,352,341	102.526	1,384,101	1,350,000	1,350,184		(276)		4.570	4.540	FA	21,962	61,695	08/17/2011.	08/23/2021.	
87952V	AM	8	TELESAT CDA / TELESAT.....	A	1	4.C FE.....	15,000	104.640	15,696	15,000	15,000				6.500	6.500	AO	206	986	11/01/2019.	10/15/2027.	
87952V	AP	1	TELESAT CDA / TELESAT.....	A	1	3.C FE.....	479,188	103.812	482,726	465,000	476,732		(2,455)		4.875	4.160	JD	1,889	22,354	01/30/2020.	06/01/2027.	
87971M	AR	4	TELUS CORP.....			2.A FE.....	9,761,598	107.337	10,197,015	9,500,000	9,635,147		(39,213)		3.350	2.880	AO	80,437	318,250	08/25/2017.	04/01/2024.	
87971M	AX	1	TELUS CORP.....			2.A FE.....	6,098,130	110.279	6,616,740	6,000,000	6,068,094		(15,952)		3.750	3.440	JJ	103,562	225,000	02/04/2019.	01/17/2025.	
87971M	BN	2	TELUS CORP.....			2.A FE.....	2,001,960	110.484	2,209,680	2,000,000	2,001,762		(198)		3.150	3.140	FA	23,301	42,719	12/11/2019.	02/19/2030.	
891145	T7	9	TORONTO DOMINION BK ONT.....			1.D FE.....	5,070,022	108.877	5,443,850	5,000,000	5,041,542		(10,911)		3.226	2.970	JJ	70,569	161,300	08/20/2018.	07/24/2024.	
89114Q	CJ	5	TORONTO DOMINION BAN.....	A		1.D FE.....	749,033	100.320	752,400	750,000	749,113		81		0.450	0.490	MS	1,031		09/30/2020.	09/11/2023.	
891160	K5	1	TD BANK.....			1.D FE.....	29,017,460	102.010	30,240,865	29,645,000	29,427,338		172,464		1.994	2.600	MS	161,951	561,211	04/08/2020.	03/23/2022.	
891160	LV	3	TD BANK.....			1.D FE.....	9,394,295	103.413	9,897,658	9,571,000	9,486,639		31,043		1.909	2.260	JJ	83,596	182,710	06/20/2018.	07/18/2023.	
89117F	NR	6	TD BANK.....			1.D FE.....	2,815,624	106.379	2,978,612	2,800,000	2,812,680		(2,944)		2.496	2.370	JD	5,840	69,888	01/10/2020.	12/02/2024.	
892329	BK	8	TOYOTA CR CDA INC.....			1.E FE.....	6,013,320	104.710	6,282,600	6,000,000	6,011,082		(2,238)		2.110	2.060	FA	44,397	63,300	02/20/2020.	02/26/2025.	
89352H	AK	5	TRANSCANADA PIPELINES LTD.....	A		2.A FE.....	2,215,130	108.124	2,378,728	2,200,000	2,205,489		(1,844)		3.750	3.650	AO	17,188	82,500	12/02/2014.	10/16/2023.	

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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	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89353Z BX 5	TRANSCANADA PIPELINES LTD.....				1	2.A FE.....	1,085,940	106.724	1,067,240	1,000,000	1,030,811		(12,902)		3.690	2.300	JJ.....	16,645	36,900	07/19/2016.	07/19/2023.	
89353Z BY 3	TRANSCANADA PIPELINE.....				1	2.A FE.....	4,924,900	109.013	5,450,650	5,000,000	4,947,493		10,000		3.300	3.550	JJ.....	75,945	165,000	10/05/2018.	07/17/2025.	
89353Z CF 3	TRANSCANADA PIPELINE.....				1	2.A FE.....	1,667,625	112.580	1,688,700	1,500,000	1,664,870		(2,755)		3.800	1.820	AO.....	13,742		11/20/2020.	04/05/2027.	
91831A AC 5	VRX ESCROW CORP.....		A		1	4.B FE.....	1,044,026	103.166	1,072,926	1,040,000	1,043,570	28	(616)		6.125	5.850	AO.....	13,448	55,738	10/26/2020.	04/15/2025.	
918423 AS 3	VW CR CDA INC.....					2.A FE.....	2,502,625	105.673	2,641,825	2,500,000	2,501,276		(649)		3.700	3.670	MN.....	12,265	92,500	11/13/2018.	11/14/2022.	
923725 AB 1	VERMILION ENERGY INC.....		A		1	4.A FE.....	627,000	86.239	569,177	660,000	569,177	(60,982)	5.364		5.625	6.740	MS.....	10,931	37,125	10/24/2019.	03/15/2025.	
949746 RX 1	WELLS FARGO & CO.....					1.F FE.....	8,044,000	108.085	8,694,357	8,044,000	8,044,000				2.975	2.970	MN.....	27,919	239,309	05/10/2016.	05/19/2026.	
949746 SG 7	WELLS FARGO & CO.....					1.F FE.....	3,362,000	104.424	3,510,735	3,362,000	3,362,000				2.508	2.500	AO.....	15,289	84,353	10/20/2016.	10/27/2023.	
00182E BL 2	ANZ NATIONAL INTL LT.....		D			1.E FE.....	773,610	103.059	772,943	750,000	771,082		(2,528)		1.900	0.560	FA.....	5,463		09/25/2020.	02/13/2023.	
00216L AA 1	ASB BK LTD.....		D			1.E FE.....	216,396	107.889	215,778	200,000	214,863		(1,533)		3.750	0.680	JD.....	354	3,750	09/25/2020.	06/14/2023.	
00774Y AA 7	AERCAP HLDGS N V.....		D		1	3.B FE.....	440,772	102.840	426,786	415,000	426,786	(8,774)	(4,883)		5.875	4.430	AO.....	5,486	24,381	12/04/2019.	10/10/2079.	
00913R AC 0	L AIR LIQUIDE.....		D		1	1.G FE.....	733,565	104.699	732,893	700,000	730,611		(2,954)		2.250	0.530	MS.....	4,113		09/29/2020.	09/27/2023.	
013822 AE 1	ALCOA NEDERLAND HLDG.....		D		1	3.A FE.....	681,144	109.552	744,954	680,000	681,034		(109)		5.500	5.460	JD.....	1,662	15,791	07/08/2020.	12/15/2027.	
015514 AA 0	ALGECO SCOTSMAN GLOB.....		D		1	5.A FE.....	302,713	102.125	311,481	305,000	303,333	3.836	597		10.000	10.240	FA.....	11,522	30,500	12/19/2019.	08/15/2023.	
02156L AA 9	ALTICE FRANCE S A.....		D		1	4.B FE.....	448,844	110.365	496,643	450,000	449,070		116		8.125	8.160	FA.....	15,234	36,563	07/01/2019.	02/01/2027.	
02156L AC 5	ALTICE FRANCE S A.....		D		1	4.B FE.....	600,000	104.676	628,056	600,000	600,000				5.500	5.500	AO.....	6,967	34,650	09/13/2019.	01/15/2028.	
03969A AL 4	ARDAGH PACKAGING.....		D		1	4.B FE.....	255,896	103.725	265,536	256,000	255,938		25		6.000	6.000	FA.....	5,803	17,678	11/01/2019.	02/15/2025.	
03969A AP 5	ARDAGH PACKAGING.....		D		1	4.B FE.....	1,473,269	105.081	1,533,132	1,459,000	1,468,871		(3,603)		5.250	4.980	MN.....	9,787	69,011	05/26/2020.	08/15/2027.	
03969A AQ 3	ARDAGH PACKAGING.....		D		1	3.B FE.....	371,438	105.634	369,719	350,000	369,719	(919)	(800)		5.250	2.650	AO.....	3,114		11/24/2020.	04/30/2025.	
03969A AR 1	ARDAGH PACKAGING.....		D		1	4.B FE.....	1,332,863	105.081	1,444,864	1,375,000	1,335,716		2,854		5.250	5.730	MN.....	9,224	32,685	10/21/2020.	08/15/2027.	
05579H AJ 1	BNZ INTL FDG LTD LON.....		D			1.E FE.....	747,040	106.260	743,820	700,000	742,107		(4,933)		3.375	0.570	MS.....	7,875		09/25/2020.	03/01/2023.	
05946K AH 4	BANCO BILBAO VIZCAYA.....		D			1.G FE.....	749,318	100.761	755,708	750,000	749,375		57		0.875	0.900	MS.....	1,878		09/29/2020.	09/18/2023.	
060335 AA 4	BANIJAY ENTERTAINMENT.....		D		1	4.A FE.....	450,000	103.962	467,829	450,000	450,000				5.375	5.370	MS.....	8,063	13,438	02/10/2020.	03/01/2025.	
06675F AS 6	BANQUE FED DU CRED M.....		D			1.F FE.....									2.125		MN.....	7,969		09/28/2020.	11/21/2022.	
06675F AV 9	BANQUE FED DU CRED.....		D			1.D FE.....	479,323	100.313	481,502	480,000	479,342		19		0.650	0.690	FA.....	295		11/17/2020.	02/27/2024.	
06738E AN 5	BARCLAYS BANK PLC.....		D			2.B FE.....	2,782,730	115.365	3,230,220	2,800,000	2,789,574		1,808		4.375	4.450	JJ.....	57,507	122,500	08/16/2018.	01/12/2026.	
06738E BF 1	BARCLAYS PLC.....		D			2.B FE.....	1,372,148	100.733	1,410,262	1,400,000	1,385,130		6,906		1.651	2.160	FA.....	8,732	35,615	05/14/2019.	02/15/2023.	
06738E BG 9	BARCLAYS PLC.....		D			3.B FE.....	802,615	111.550	836,625	750,000	802,615				8.000	6.500	MJSD.....	2,667	48,000	11/04/2020.	01/01/9999.	
06738E BQ 7	BARCLAYS PLC.....		D		1	2.B FE.....	355,000	100.726	357,577	355,000	355,000				1.007	1.000	JD.....	209		12/03/2020.	12/10/2024.	
09659W 2A 1	BNP PARIBAS.....		D			1.G FE.....	724,941	103.576	725,032	700,000	721,100		(3,841)		2.950	0.770	MN.....	2,180	10,325	09/25/2020.	05/23/2022.	
111013 AK 4	BRITISH SKY BROADCASTING.....		D			1.G FE.....	1,495,170	105.184	1,577,760	1,500,000	1,498,954		525		3.125	3.160	MN.....	4,557	46,875	01/24/2013.	11/26/2022.	
11102A AE 1	BRITISH TELECOMMUNIC.....		LS		1	2.B FE.....	495,740	110.459	552,295	500,000	496,160		367		3.250	3.350	MN.....	2,392	16,250	11/05/2019.	11/08/2029.	
143658 BG 6	CARNIVAL CORP MTN BE.....		D		1	4.A FE.....	117,000	116.625	136,451	117,000	117,000				10.500	10.500	FA.....	5,494		07/15/2020.	02/01/2026.	
143658 BJ 0	CARNIVAL CORP MTN BE.....		D		1	4.A FE.....	200,000	115.187	230,374	200,000	200,000				9.875	9.870	FA.....	7,297		08/14/2020.	08/01/2027.	
143658 BL 5	CARNIVAL CORP MTN BE.....		D		1	4.B FE.....	115,000	109.136	125,506	115,000	115,000				7.625	7.620	MS.....	877		11/20/2020.	03/01/2026.	
16412E AA 5	CHEPLAPHARM ARZNEIMI.....		D		1	4.B FE.....	224,000	104.625	234,360	224,000	224,000				5.500	5.500	JJ.....	2,601		10/08/2020.	01/15/2028.	
22535W AA 5	CREDIT AGRICOLE SA L.....		D			1.G FE.....	775,230	103.071	773,033	750,000	770,305		(4,925)		3.375	0.710	JJ.....	12,023		09/29/2020.	01/10/2022.	
225401 AR 9	CREDIT SUISSE INTERN.....		D			3.A FE.....	226,125	106.000	238,500	225,000	226,125				5.250	5.150	FA.....	4,594		08/05/2020.	01/01/9999.	
225401 AS 7	CREDIT SUISSE INTERN.....		D			3.A FE.....	276,000	100.740	278,042	276,000	276,000				4.500	4.500	DEC.....	759		12/02/2020.	01/01/9999.	
22546D AB 2	CREDIT SUISSE INTERNATION.....		D		5	3.B FE.....	619,200	111.579	669,474	600,000	619,200				7.500	6.920	JD.....	2,500	45,000	10/18/2016.	01/01/9999.	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
22546Q	AP	2		D	1.E FE	2,563,860	111.130	2,778,250	2,500,000	2,526,764		(6,731)		3.625	3.310	MS	28,194	90,625	01/26/2015	09/09/2024		
22546Q	AR	8		D	1.E FE	2,634,100	102.205	2,708,433	2,650,000	2,647,939		2,424		3.000	3.090	AO	13,692	79,500	10/24/2014	10/29/2021		
251525	AX	9		D	4.A FE	200,056	100.500	201,000	200,000	200,056				6.000	6.000	APR	8,088	2,492	02/11/2020	01/01/9999		
251526	BX	6		D	2.C FE	1,543,103	102.565	1,538,475	1,500,000	1,524,945		(17,037)		4.250	2.100	AO	13,635	47,813	08/25/2020	10/14/2021		
25156P	AV	5		D	2.A FE	421,169	104.694	471,123	450,000	434,361		5,364		2.485	3.840	MS	3,168	11,183	06/19/2018	09/19/2023		
25243Y	AU	3		D	1.G FE	484,395	104.776	523,880	500,000	491,995		3,255		2.625	3.340	AO	2,260	13,125	08/09/2018	04/29/2023		
25243Y	BA	6	LS	D	1.G FE	999,710	105.642	1,056,420	1,000,000	999,784		58		2.125	2.130	AO	3,955	22,490	09/30/2019	10/24/2024		
258258	AA	0		C	3.C FE	201,890	94.638	185,951	196,486	185,951	(14,686)	(2,875)		5.125	3.330	MN	867	10,070	11/06/2019	11/30/2022		
28228P	AA	9		D	4.C FE	233,000	103.150	240,340	233,000	233,000				6.750	6.750	MN	2,010	15,728	05/02/2019	02/07/2025		
28228P	AB	7		D	4.C FE	302,272	106.150	302,528	285,000	297,253		(3,770)		8.500	6.800	AO	4,105	24,831	12/04/2019	10/30/2025		
29446M	AE	2		D	1.D FE	1,473,079	111.447	1,498,962	1,345,000	1,463,544		(9,534)		3.000	1.480	AO	9,527	20,175	08/04/2020	04/06/2027		
377373	AL	9		D	1.F FE	770,245	100.400	773,080	770,000	770,214		(31)		0.534	0.510	AO	1,028		09/28/2020	10/01/2023		
404280	AW	9		D	1.F FE	1,228,481	115.252	1,262,009	1,095,000	1,216,468		(12,012)		4.300	2.030	MS	14,779	23,543	06/11/2020	03/08/2026		
404280	BM	0		D	1.F FE	1,542,300	105.130	1,576,950	1,500,000	1,528,902		(13,398)		3.033	1.980	MN	4,929	45,495	02/04/2020	11/22/2023		
404280	BS	7		D	1.5 F FE	3,049,390	107.897	3,236,910	3,000,000	3,032,523		(13,069)		3.950	3.460	MN	14,154	118,500	09/30/2019	05/18/2024		
404280	BX	6		D	1.5 F FE	997,910	114.066	1,140,660	1,000,000	998,441		237		4.292	4.320	MS	12,995	42,920	09/10/2018	09/12/2026		
404280	BZ	1		D	1.F FE	520,390	109.236	546,180	500,000	515,341		(3,382)		3.803	3.010	MS	5,810	19,015	06/26/2019	03/11/2025		
404280	CE	7		D	1.F FE	2,092,522	106.475	2,124,176	1,995,000	2,084,147		(8,375)		2.633	1.430	MN	7,879	26,264	08/27/2020	11/07/2025		
404280	CN	7		D	2.B FE	269,000	102.012	274,412	269,000	269,000				4.600	4.600	JD	481		12/10/2020	01/01/9999		
44962L	AJ	6		D	3.A FE	540,328	121.642	551,038	453,000	539,567		(761)		4.250	1.700	MN	3,209		12/02/2020	05/01/2029		
44963B	AD	0		D	3.B FE	393,908	110.356	407,214	369,000	393,321		(587)		6.375	5.100	MN	3,006	11,762	10/26/2020	05/15/2029		
44963B	AE	8		D	3.B FE	436,699	106.293	451,745	425,000	433,974		(2,379)		6.000	5.300	MN	3,258	31,200	11/06/2019	05/15/2027		
460599	AE	3		D	3.C FE	374,000	107.910	403,583	374,000	374,000				5.250	5.250	JJ	10,472		06/08/2020	01/15/2029		
46115H	AT	4		D	3.A FE	274,725	109.443	328,329	300,000	282,637		4,267		5.017	6.910	JD	7,735	15,051	02/01/2019	06/26/2024		
46115H	AW	7		D	3.A FE	588,029	114.506	715,663	625,000	597,752		4,404		5.710	6.740	JJ	16,456	35,688	06/04/2019	01/15/2026		
53944Y	AC	7		D	1.G FE	1,080,333	102.596	1,128,556	1,100,000	1,092,918		6,621		3.000	3.630	JJ	15,583	33,000	04/09/2019	01/11/2022		
55608P	BG	8		D	1.F FE	750,000	100.042	750,322	750,000	750,000				0.441	0.440	JD	138		12/10/2020	12/16/2022		
603051	AA	1		D	3.C FE	175,950	110.875	188,488	170,000	174,871		(924)		8.125	7.340	MN	2,302	13,813	10/24/2019	05/01/2027		
606822	BV	5		D	1.G FE	750,098	100.623	754,673	750,000	750,089		(8)		0.848	0.840	MS	1,873		09/25/2020	09/15/2024		
60687Y	BF	5		D	1.G FE	755,828	101.677	762,578	750,000	755,301		(527)		1.241	0.950	JJ	4,421		09/25/2020	07/10/2024		
60687Y	BJ	7		D	1.G FE	1,500,000	100.607	1,509,105	1,500,000	1,500,000				0.849	0.840	MS	3,997		09/01/2020	09/08/2024		
61978X	AA	5		D	5.C FE	296,795	104.875	298,894	285,000	294,529		(2,124)		6.625	5.650	MN	2,413	19,458	12/04/2019	11/15/2027		
62886H	AY	7		D	4.A FE	360,000	117.250	422,100	360,000	360,000				10.250	10.250	FA	16,400		07/16/2020	02/01/2026		
62954H	AC	2		D	2.C FE	192,616	110.305	212,889	193,000	192,649		33		3.150	3.180	MN	1,013	3,040	04/29/2020	05/01/2027		
629571	AA	8		D	5.A FE	300,000	70.304	210,912	300,000	210,912	(89,088)		7.250	7.240	JJ	10,029	11,177	01/07/2020	01/15/2026			
639057	AA	6		D	5.B FE	474,500	95.530	477,650	500,000	473,310	(1,190)		4.706	5.440	MJSD	5,948	19,166	07/31/2017	01/01/9999			
63906A	AA	8		D	1.G FE	735,805	105.476	738,332	700,000	731,308		(4,497)		3.625	1.030	MS	6,485		09/28/2020	09/29/2022		
654902	AC	9		D	3.A FE	44,100	128.240	44,884	35,000	44,087		(13)		6.625	4.520	MN	296		12/14/2020	05/15/2039		
67052N	AA	3		D	4.A FE	1,087,650	103.106	1,144,477	1,110,000	1,092,927		3,435		5.750	6.080	AO	10,815	40,625	10/28/2020	04/30/2026		
67091G	AC	7		D	3.B FE	225,000	104.062	234,140	225,000	225,000				5.250	5.250	MN	1,969	12,239	10/11/2019	11/01/2024		

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SCHEDULE D - PART 1

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

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			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
67091G	AE	3	OCI N V.....	D	1	3.B FE.....	1,100,000	103.937	1,143,307	1,100,000	1,100,000				4.625	4.620	AO	11,588		09/30/2020.	10/15/2025.					
68784C	AE	2	OSCAR US FD TR VIII.....	D		1.A FE.....	2,053,828	103.004	2,060,092	2,000,000	2,043,256		(9,580)		3.500	2.510	MON	3,694	70,000	11/14/2019.	05/12/2025.					
75625Q	AD	1	RECKITT BENCKISER TR.....	D	1	1.G FE.....	1,318,627	106.981	1,326,564	1,240,000	1,308,247		(10,380)		2.750	1.050	JD	17,524	14,300	08/04/2020.	06/26/2024.					
77578J	AC	2	ROLLS ROYCE PLC.....	D	1	3.C FE.....	520,000	110.875	576,550	520,000	520,000				5.750	5.750	AO	5,814		10/14/2020.	10/15/2027.					
780097	BE	0	ROYAL BK SCOTLAND GR.....	D	1	2.B FE.....	1,543,305	103.842	1,557,630	1,500,000	1,526,388		(16,917)		3.498	2.180	MN	6,705	52,470	02/04/2020.	05/15/2023.					
780097	BJ	9	ROYAL BK SCOTLAND GR.....	D	1	2.B FE.....	1,058,567	109.251	1,092,510	1,000,000	1,041,039		(15,744)		4.519	2.790	JD	23,348	45,190	11/15/2019.	06/25/2024.					
80281L	AD	7	SANTANDER UK PLC.....	D		1.F FE.....	1,384,958	100.022	1,400,308	1,400,000	1,399,849		7,662		3.125	3.680	JJ	21,024	43,750	04/09/2019.	01/08/2021.					
80627D	AC	0	SCHAEFFLER VERWALTUN.....	D	1	3.B FE.....	321,338	103.875	342,788	330,000	323,747		925		4.750	5.130	MN	2,003	15,675	04/16/2018.	09/15/2026.					
81725W	AG	8	SENSATA TECH BV.....	D		3.C FE.....	216,338	108.125	251,931	233,000	219,591		3,254		4.875	7.190	AO	2,398	11,359	03/25/2020.	10/15/2023.					
81725W	AJ	2	SENSATA TECH BV.....	D	1	3.C FE.....	126,240	111.437	141,525	127,000	126,441		102		5.000	5.100	AO	1,588	6,350	01/24/2019.	10/01/2025.					
822582	BT	8	SHELL INTERNATIONAL.....	LS	D	1.D FE.....	1,314,211	110.735	1,522,606	1,375,000	1,331,391		7,273		2.875	3.520	MN	5,600	39,531	07/31/2018.	05/10/2026.					
822582	CF	7	SHELL INTERNATIONAL.....	D	1	1.D FE.....	1,188,815	107.336	1,202,163	1,120,000	1,181,438		(7,377)		2.375	1.030	AO	6,281	13,300	08/04/2020.	04/06/2025.					
82481L	AC	3	SHIRE ACQUISITIONS I.....	D	1	2.B FE.....	743,463	106.088	742,616	700,000	739,550		(3,913)		2.875	0.640	MS	5,478		09/25/2020.	09/23/2023.					
82620K	AL	7	SIEMENS FIN NV.....	D		1.E FE.....	2,742,108	108.060	2,971,650	2,750,000	2,745,263		755		2.350	2.380	AO	13,643	64,625	09/06/2016.	10/15/2026.					
82660C	AA	0	SIGMA HOLDCO B V.....	D	1	5.A FE.....	291,000	102.731	308,193	300,000	292,244		1,100		7.875	8.480	MN	3,019	23,625	11/08/2019.	05/15/2026.					
85529V	AA	2	STARFRUIT FINCO B V.....	D	1	4.C FE.....	545,875	106.437	585,404	550,000	546,717		428		8.000	8.130	AO	11,000	44,000	01/09/2019.	10/01/2026.					
86562M	AU	4	SUMITOMO MITSUI FIN.....	D		1.G FE.....	731,171	104.258	729,806	700,000	727,310		(3,861)		2.778	0.590	AO	3,943	9,723	09/25/2020.	10/18/2022.					
86563V	AQ	2	SUMITOMO MITSUI TR B.....	D		1.F FE.....	751,598	100.962	757,215	750,000	751,461		(137)		0.800	0.720	MS	1,750		09/25/2020.	09/12/2023.					
89686Q	AA	4	TRIVIUM PACKAGING FI.....	D	1	4.B FE.....	420,000	105.937	444,935	420,000	420,000				5.500	5.500	JD	12,577	15,400	07/19/2019.	08/15/2026.					
89686Q	AB	2	TRIVIUM PACKAGING FI.....	D	1	5.B FE.....	1,054,830	109.677	1,157,092	1,055,000	1,050,752		(3,295)		8.500	8.230	JD	48,823	59,783	03/19/2020.	08/15/2027.					
89705P	AA	3	TRONOX FINANCE PLC.....	D	1	4.C FE.....	352,775	104.000	381,680	367,000	356,060		2,071		5.750	6.420	AO	5,276	17,940	11/12/2020.	10/01/2025.					
90352J	AE	3	UBS GROUP FDG SWITZ.....	D	1	1.G FE.....	726,096	103.704	725,928	700,000	722,569		(3,527)		2.859	0.850	FA	7,560		09/25/2020.	08/15/2023.					
90352J	AF	0	UBS GROUP FUNDING SWITZERLAND AG.....	@	D	3.A FE.....	550,000	109.694	603,317	550,000	550,000						N/A		38,500		01/31/2019.	01/01/9999.				
904678	AS	8	UNICREDIT S.P.A.....	D	1	3.A FE.....	350,000	110.210	385,735	350,000	350,000				5.459	5.450	JD	9,606		06/30/2020.	06/30/2035.					
92769V	AJ	8	VIRGIN MEDIA FIN PLC.....	D	1	4.B FE.....	1,757,050	103.875	1,823,006	1,755,000	1,756,961		(89)		5.000	4.980	JJ	51,188		06/22/2020.	07/15/2030.					
92769X	AP	0	VIRGIN MEDIA SECD FI.....	D	1	3.C FE.....	278,700	108.534	282,188	260,000	278,001		(662)		5.500	3.950	MN	1,827	8,800	11/04/2020.	05/15/2028.					
92770Q	AA	5	VIRGIN MEDIA VENDOR.....	D	1	4.B FE.....	930,000	104.100	968,130	930,000	930,000				5.000	5.000	JJ	24,154		06/10/2020.	07/15/2028.					
92857W	BJ	8	VODAFONE GROUP PLC N.....	D	1	2.B FE.....	698,194	114.396	800,772	700,000	698,798		243		4.125	4.160	MN	2,486	28,875	08/01/2018.	05/30/2025.					
98953G	AD	7	ZIGGO BD CO BV.....	D	1	4.C FE.....	752,563	105.655	792,413	750,000	752,319		(244)		5.125	5.070	JJ	17,724	16,443	02/06/2020.	02/28/2030.					
98954N	AA	7	ZIGGO SECD FIN B V.....	D	1	4.A FE.....	375,638	104.559	387,914	371,000	374,857		(529)		5.500	5.290	JJ	9,409	20,405	06/20/2019.	01/15/2027.					
LW8907	54	2	NTT FINANCE CORP.....	D		1.F FE.....	586,626	100.871	605,226	600,000	596,661		5,880		1.900	2.910	JJ	5,067	9,654	04/09/2019.	07/21/2021.					
M8237R	AC	8	SAUDI ARABIAN OIL CO.....	D		1.F FE.....	1,267,200	106.216	1,274,592	1,200,000	1,264,995		(2,206)		2.875	1.190	AO	7,188		11/18/2020.	04/16/2024.					
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						1,553,084,519	XXX	1,643,801,443	1,548,805,497	1,547,977,308		(2,571,488)		1,337,491		2,298,626		0	XXX	XXX	XXX	17,113,838	43,450,012	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
12508V	AB	9	CCG RECV TR 2018-1.....			1.A FE.....	395,425	100.169	394,813	394,147	395,400		(1,398)		2.500	2.340	MON	411	3,347	10/08/2020.	06/16/2025.					
12555D	AB	1	CIM TRUST.....			1.D FM.....	193,713	100.240	194,566	194,100	193,734		258		1.150	1.160	MON	227	3,432	04/05/2019.	02/25/2049.					
12653V	AC	0	CSMC 2019-ICE4.....			1.D FM.....	1,299,594	100.184	1,302,392	1,300,000	1,299,600		6		1.379	1.380	MON	855	4,527	09/24/2020.	05/15/2036.					
126670	QT	8	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....			1.D FM.....	453,348	103.370	1,762,990	1,705,515	460,001				4.353	113.470	MON	18,232	70,675	01/02/2017.	05/25/2036.					
33767J	AA	0	FIRSTKEY HOMES 2020.....			1.A FE.....	799,994	100.723	805,784	800,000	799,994				1.270	1.270	MON	1,157	1,153	10/02/2020.	10/17/2037.					
34528G	AJ	5	FORD CR AUTO OWNER T.....			1.A FE.....	1,032,834	100.280	1,035,774	1,032,882	1,032,846		(133)		1.030	1.030	MON	473	6,295	05/07/2020.	10/15/2022.					

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

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CUSIP Identification	Description			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
35565X	AA	8	FHLMC STACR.....				1.G FE.....	450,563	100.338	451,521	450,000	450,563				1.648	1.630	MON..	782	618	11/04/2020.	08/25/2050.		
35566A	AA	7	FHLMC STACR.....				1.G FE.....	450,000	100.393	451,769	450,000	450,000				1.386	1.380	MON..	641	624	10/13/2020.	10/25/2050.		
35566C	AA	3	FHLMC STACR.....				2.A FE.....	600,000	100.328	601,968	600,000	600,000				0.977	0.970	MON..	228		12/14/2020.	12/27/2050.		
36258X	AA	8	GLS AUTO REC ISSUER.....				1.C FE.....	815,973	101.098	824,981	816,021	815,984		(390)		2.170	2.170	MON..	787	15,199	01/28/2020.	02/15/2024.		
60700F	AG	8	MMAF EQUIP FIN.....				1.A FE.....	6,929,418	105.339	6,900,758	6,551,000	6,894,508		(34,910)		2.930	0.950	MON..	11,197	121,558	07/31/2020.	03/10/2026.		
63941F	AC	0	NAVIENT STUDENT LOAN TRUST.....				1.A FE.....	900,000	100.252	902,268	900,000	900,000				1.058	1.050	MON..	458	11,180	01/21/2020.	11/15/2068.		
64828X	AA	1	NEW RESIDENTIAL MORTGAGE LOAN TRUST.....				1.D FM.....	1,002,739	105.257	1,038,755	986,875	1,002,473		(1,983)		4.563	4.430	MON..	4,503	22,593	02/05/2020.	11/25/2059.		
89177H	AA	0	TOWD POINT MORTGAGE TRUST.....				1.D FM.....	554,699	100.808	558,045	553,572	554,640		(415)		1.150	1.130	MON..	648	9,956	04/09/2019.	12/25/2048.		
89177X	AA	5	TOWD POINT MORTGAGE TRUST.....				1.D FM.....	657,147	100.561	660,036	656,354	657,118		(199)		1.150	1.140	MON..	769	11,804	10/22/2019.	12/25/2048.		
95000P	AD	6	WELLS FARGO COML TR.....				1.D FM.....	1,999,828	112.384	2,022,912	1,800,000	1,995,007		(4,821)		3.525	2.680	MON..	5,464	47,588	03/03/2020.	12/17/2049.		
75585R	QY	4	REAL ESTATE ASSET.....				1.A FE.....	1,706,338	102.052	1,712,513	1,678,079	1,704,734		(1,604)		2.419	1.470	MON..	2,158	6,766	10/13/2020.	04/12/2024.		
75585R	RU	1	REAL ESTATE ASSET.....				1.A FE.....	2,399,922	102.586	2,462,064	2,400,000	2,399,929		7		2.867	2.860	MON..	3,632	57,340	02/04/2020.	01/12/2030.		
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								22,641,535	XXX	24,083,909	23,268,545	22,606,531	0	(45,582)	0	0	XXX	XXX	XXX	52,622	394,655	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																								
05972M	AA	2	BANCORP COMMERCIAL MORTGAGE TRUST.....				1.A FE.....	190,694	99.657	190,040	190,694	190,694				1.158	1.150	MON..	98	3,185	03/08/2019.	03/15/2036.		
36251F	AW	6	GS MORTGAGE SECURITIES TRUST.....				1.D FM.....	3,025,664	109.553	3,286,590	3,000,000	3,022,343		(678)		3.396	3.330	MON..	5,943	101,880	11/24/2015.	02/10/2048.		
46639N	AQ	4	JPMBB COML MTG SEC TR 201.....				1.D FM.....	8,155,133	106.603	8,267,063	7,755,000	8,084,219		(11,922)		3.663	3.250	MON..	23,677	284,120	03/31/2015.	07/15/2045.		
46649J	AA	6	JP MORGAN CHASE CMBS.....				1.D FM.....	1,479,375	95.389	1,430,835	1,500,000	1,481,778		1,222		0.958	1.130	MON..	693	22,011	01/08/2019.	02/15/2035.		
77846E	AA	3	ROSSLYN PORTFOLIO TRUST.....				1.D FM.....	1,276,946	100.397	1,284,826	1,279,746	1,279,746		860		1.939	2.240	MON..		30,260	01/08/2019.	06/15/2033.		
92936Q	AG	3	WF-RBS COMMERCIAL MORTGAGE TRUST.....				1.D FM.....	9,047,571	101.200	9,065,891	8,958,390	9,027,718		(6,563)		3.440	3.360	MON..	13,696	311,818	03/16/2012.	04/15/2045.		
94989Y	AZ	6	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....				1.D FM.....	8,138,619	111.353	8,924,427	8,014,537	8,127,070		(2,220)		3.560	3.460	MON..	12,681	285,318	07/25/2018.	01/15/2059.		
95002B	AC	7	WELLS FARGO COMMERCIAL MORTGAGE TRUST.....				1.D FM.....	926,949	111.217	1,000,953	900,000	926,123		(711)		2.964	2.740	MON..	2,223	26,676	10/22/2019.	10/15/2052.		
75585R	PY	5	REAL ESTATE ASSET LIQUIDITY TRUST.....				1.A FE.....	731,160	101.703	757,875	745,184	731,170				2.870	2.910	MON..	1,146	21,212	08/01/2019.	11/12/2052.		
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....								32,972,111	XXX	34,208,500	32,343,551	32,870,861	0	(20,012)	0	0	XXX	XXX	XXX	60,157	1,086,480	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																								
02007T	AC	9	ALLY AUTO RECV TR.....				1.A FE.....	107,022	101.533	106,610	105,000	106,794		(228)		1.840	0.870	MON..	86	805	07/15/2020.	06/15/2024.		
03066G	AD	1	AMERICREDIT AUTO REC.....				1.A FE.....	1,539,033	101.283	1,531,793	1,512,389	1,537,466		(4,548)		2.970	1.840	MON..	1,372	7,916	10/20/2020.	11/20/2048.		
03217J	AA	9	AMSR 2020-SFR5 TR.....				1.A FE.....	1,199,969	101.017	1,212,204	1,200,000	1,199,970				1.380	1.380	MON..	644	2,206	10/07/2020.	10/17/2037.		
05492X	AA	9	BDS LTD.....				1.A FE.....	1,500,000	100.000	1,500,000	1,500,000	1,500,000				1.458	1.450	MON..	1,033	4,772	09/23/2020.	09/15/2035.		
056054	AE	9	BX COML MTG TR.....				1.D FE.....	520,809	100.229	523,309	522,114	520,826		18		1.228	1.260	MON..	303	1,619	09/24/2020.	10/15/2036.		
065606	AC	9	BANK OF THE WST AUTO.....				1.A FE.....	1,873,891	101.930	1,865,319	1,830,000	1,868,538		(5,353)		2.430	1.180	MON..	1,976	22,235	06/25/2020.	04/15/2024.		
12597C	AB	3	CNH EQUIPMENT TRUST.....				1.A FE.....	920,542	100.560	925,799	920,644	920,576		(492)		1.990	1.990	MON..	814	18,321	10/16/2019.	03/15/2023.		
14316H	AC	6	CARMAX AUTO OWNER TR.....				1.A FE.....	1,049,769	100.425	1,054,463	1,050,000	1,049,777		8		0.500	0.500	MON..	233	788	10/14/2020.	08/15/2025.		
15200W	AC	9	CENTERPOINT ENGY TRANS 20.....				1.A FE.....	5,075,469	105.720	5,230,636	4,947,632	5,013,012		(19,805)		3.028	2.510	AO.....	31,630	149,824	05/24/2016.	10/15/2025.		
165183	BY	9	CHESAPEAKE FUNDING III LLC.....				1.A FE.....	547,280	101.644	556,360	547,361	547,291		(230)		2.940	2.940	MON..	715	16,092	03/20/2019.	04/15/2031.		
17305E	GD	1	CITIBANK CCIT.....				1.A FE.....	826,086	101.167	829,569	820,000	825,684		(402)		0.795	0.530	MON..	219	2,723	07/29/2020.	04/22/2026.		
17305E	GE	9	CITIBANK CCIT.....				1.A FE.....	2,591,094	100.364	2,604,446	2,595,000	2,591,275		181		0.945	0.970	MON..	1,433	8,444	11/30/2020.	05/14/2029.		
20754C	AA	7	CONN AVE SECS.....				2.C FE.....	1,054,107	100.205	1,057,920	1,055,756	1,054,123		812		0.984	1.000	MON..	1,129	1,697	10/06/2020.	01/25/2040.		
254683	CE	3	DISCOVER CARD EXE NT.....				1.A FE.....	1,575,984	100.441	1,581,946	1,575,000	1,575,984				2.094	2.060	MON..	3,710	2,524	08/24/2020.	08/15/2025.		

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SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
254683	CK	9	DISCOVER CARD EXE TR				1.A FE	999,979	102.969	1,029,690	1,000,000	999,987		4			3.040	3.040	MON	1,351	30,400	01/28/2019	07/15/2024
29365K	AC	7	ENTERGY TEXAS RESTORATION FUNDING LLC				1.A FE	3,557,812	103.378	3,231,283	3,125,697	3,264,161	(106,629)			4.380	1.930	FA	57,044	136,906	07/30/2013	11/01/2023	
29374A	AB	0	ENTERPRISE FLEET FINANCING LLC				1.A FE	794,828	101.704	808,378	794,834	794,830	(730)			2.980	2.980	MON	592	24,847	03/12/2019	10/22/2024	
34528Q	FU	3	FORD CREDIT FLRPLN T				1.A FE	2,021,719	103.715	2,074,300	2,000,000	2,016,844	(4,386)			2.480	2.030	MON	2,204	49,600	11/14/2019	09/15/2024	
34528Q	GH	1	FORD CREDIT FLRPLN T				1.A FE	2,055,625	102.567	2,051,340	2,000,000	2,040,164	(13,911)			3.520	2.110	MON	3,129	70,400	11/14/2019	10/15/2023	
361886	CH	5	GMF FLRPLN OWNER TR				1.A FE	1,492,619	100.719	1,500,713	1,490,000	1,492,513	(107)			0.680	0.600	MON	450	2,505	09/30/2020	08/15/2025	
361886	CM	4	GENERAL MOTORS				1.A FE	1,499,605	100.692	1,510,380	1,500,000	1,499,616	11			0.690	0.700	MON	460	1,438	10/20/2020	10/15/2025	
36256D	AA	4	GLS AUTO RECEIVABLES TRUST				1.C FE	88,781	100.355	89,098	88,783	88,782	(219)			3.370	3.370	MON	116	3,474	02/05/2019	01/17/2023	
43815H	AD	9	HONDA AUTO RECEIVABLES OWNER OTHER ABS				1.A FE	5,998,324	102.911	6,174,660	6,000,000	5,998,932	262			3.070	3.070	MON	4,605	199,550	08/21/2018	11/22/2024	
60700D	AE	8	MMAF EQUIPMENT FINANCE LLC				1.A FE	4,248,506	107.503	4,568,878	4,250,000	4,248,620	55			3.610	3.610	MON	8,950	153,425	12/12/2018	03/10/2042	
60700K	AC	6	MMAF EQUIP FIN				1.A FE	2,002,102	100.235	2,009,712	2,005,000	2,002,225	123			0.490	0.540	MON	464	2,211	09/28/2020	08/14/2025	
63935B	AA	1	NAVIENT PRIV ED LN 2				1.A FE	2,516,293	101.102	2,542,715	2,515,000	2,516,291	(2)			1.310	1.300	MON	4,027		12/03/2020	01/15/2069	
63942A	AA	4	NAVIENT PVT ED LN 20				1.A FE	1,499,713	100.262	1,503,930	1,500,000	1,499,714	1			1.330	1.330	MON	1,164		12/01/2020	04/15/2069	
63942H	AA	9	NAVIENT ST LN TR				1.B FE	404,796	100.351	406,422	405,000	404,797	1			1.320	1.320	MON	1,025		10/14/2020	08/26/2069	
644622	AB	8	NEW HAMPSHIRE ED 20				1.B FE	2,074,180	102.054	2,117,621	2,075,000	2,074,186	6			1.550	1.550	MON	6,790		10/05/2020	09/25/2060	
65479J	AB	9	NISSAN AUTO REC TR				1.A FE	1,010,084	100.500	1,015,144	1,010,094	1,010,088	(543)			1.970	1.970	MON	884	19,899	10/16/2019	09/15/2022	
69335P	DX	0	PFS FINANCING CORP				1.A FE	299,961	100.729	302,187	300,000	299,962	1			0.970	0.970	MON	121	437	10/14/2020	02/17/2026	
74333J	AA	9	PROGRESS RESI TR				1.A FE	910,446	101.325	906,051	894,203	910,142	(312)			2.768	2.470	MON	2,200	6,188	09/24/2020	08/17/2034	
74333N	AA	0	PROGRESS RES TR				1.A FE	1,385,373	103.509	1,388,008	1,340,954	1,384,835	(572)			3.147	2.670	MON	3,517	10,550	09/24/2020	05/19/2036	
78449D	AA	4	SMB PRIVATE ED LN TR				1.A FE	1,240,708	99.927	1,241,832	1,242,739	1,240,735	428			0.450	0.450	MON	264	1,044	10/13/2020	09/15/2054	
80285R	AD	0	SANTANDER DRIVE AUTO				1.A FE	1,505,508	100.349	1,505,235	1,500,000	1,505,349	(159)			0.670	0.450	MON	447	1,675	11/03/2020	04/15/2024	
80286G	AE	1	SANTANDER DRIVE AUTO				1.A FE	831,511	100.984	828,069	820,000	830,903	(609)			2.790	1.930	MON	953	3,813	10/20/2020	01/16/2024	
80286R	AC	1	SANTANDER RETAIL AU				1.A FE	750,376	100.403	753,023	750,000	750,374	(2)			0.570	0.540	MON	124	548	11/18/2020	04/22/2024	
83405T	AA	1	SOFI CONSUMER LOAN PROGRAM				1.A FE	319,723	101.068	323,163	319,748	319,727	23			2.900	2.900	MON	927	9,273	05/21/2019	05/25/2028	
86358E	PB	6	STRUCTURED ASSET INV				2.B FE	1,000,000	100.350	1,003,500	1,000,000	1,000,000				1.650	1.650	MON	1,739	2,794	10/07/2020	11/25/2034	
89177B	AA	3	TOWD PT MTG TR				1.B FE	996,588	107.587	995,658	925,445	996,277	(3,462)			3.750	3.230	MON	2,913	5,891	09/25/2020	03/25/2058	
89190B	AE	8	TOYOTA AUTO RECEIVABLES OWNER TRUST				1.A FE	1,289,694	100.352	1,294,582	1,290,041	1,289,925	(357)			2.050	2.060	MON	1,175	26,446	05/09/2017	09/15/2022	
89231A	AE	1	TOYOTA AUTO RECEIVABLES OWNER TRUST				1.A FE	5,995,425	103.750	6,225,000	6,000,000	5,997,276	830			3.130	3.150	MON	8,347	187,800	09/27/2018	02/15/2024	
92868J	AE	6	VOLKSWAGEN AUTO LN E				1.A FE	1,494,504	102.459	1,495,901	1,460,000	1,493,777	(726)			1.260	0.450	MON	562	4,599	10/15/2020	08/20/2026	
96042Q	AC	4	WESTLAKE AUTO RECE T				1.A FE	1,499,917	100.237	1,503,555	1,500,000	1,499,922	5			0.560	0.560	MON	373	1,447	10/06/2020	05/15/2024	
98163D	AD	0	WORLD OMNI SELECT AU				1.A FE	1,503,223	100.376	1,505,640	1,500,000	1,503,086	(137)			0.550	0.460	MON	367	2,040	09/29/2020	07/15/2025	
98163G	AD	3	WORLD OMNI AUTO LEAS				1.A FE	849,930	100.306	852,601	850,000	849,934	4			0.450	0.450	MON	170	648	10/06/2020	02/15/2024	
05570X	BG	0	BMW CANADA AUTO TRUST				1.A FE	4,400,000	100.951	4,441,844	4,400,000	4,400,000				2.216	2.210	MON	2,979	105,629	06/11/2019	09/20/2022	
12614A	DB	3	CNH CAPITAL CANADA RECEIVABLE				1.A FE	2,161,614	101.804	2,200,610	2,161,614	2,161,614				2.181	2.180	MON	1,833	47,827	06/18/2019	11/17/2025	
345213	HK	1	FORD AUTO SECURITIZATION TRUST				1.A FE	4,608,370	101.235	4,665,283	4,608,370	4,608,370				2.321	2.320	MON	5,021	106,976	10/22/2019	10/15/2023	
345213	HX	3	FORD AUTO SECURITIZATION TRUST				1.A FE	3,150,000	100.167	3,155,261	3,150,000	3,150,000				1.153	1.150	MON	1,614	4,843	10/20/2020	11/15/2025	
126395	AA	0	CREDIT SUISSE MORTGAGE TRUST		D		1.A FE	700,000	100.461	703,227	700,000	700,000				1.509	1.500	MON	469	1,394	10/23/2020	10/15/2037	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							89,538,892	XXX	90,504,868	88,653,418	89,155,274	0	(161,150)	0	0	XXX	XXX	XXX	174,667	1,466,483	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated)							1,698,237,057	XXX	1,792,598,720	1,693,071,011	1,692,609,974	(2,571,488)	(1,564,235)	2,298,626	0	XXX	XXX	XXX	17,401,284	46,397,630	XXX	XXX

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SVO Identified Funds - Exchange Traded Funds as Identified by the SVO

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	For	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
258620	10	3	DOUBLELINE TTL RTRN BND-I.....				4.B	177,546,506	10.700	176,890,407	16,531,814	176,890,407	(656,098)								2,546,506	11/30/2020.		
464288	51	3	ISHARES IBOX HIGH YIELD CORP.....				4.B	2,215,425	87.300	2,271,546		2,271,546	56,121						N/A		26,439	11/09/2020.		
464288	63	8	ISHARES INTERMEDIATE CREDIT.....				2.B	44,236	61.790	49,432		49,432	3,048						N/A		1,471	04/28/2015.		
72201F	49	0	PIMCO FDS.....				4.B	101,383,523	12.110	105,461,932	8,708,665	105,461,932	4,078,408						MON	10,245	1,383,523	11/30/2020.		
77958B	20	4	ROWE T PRICE INSTL.....				4.B	101,135,107	8.820	104,328,178	11,828,592	104,328,178	3,193,071								14,518	1,135,107	11/30/2020.	
5899999	SVO Identified Funds - Exchanged Traded Funds as Identified by the SVO.....								382,324,797	XXX	389,001,495	37,069,071	389,001,495	6,674,550	0	0	0	XXX	XXX	XXX	24,763	5,093,046	XXX	XXX
6099999	Total - SVO Identified Funds.....								382,324,797	XXX	389,001,495	37,069,071	389,001,495	6,674,550	0	0	0	XXX	XXX	XXX	24,763	5,093,046	XXX	XXX
Unaffiliated Bank Loans - Acquired																								
BL2387	53	0	BWAY.....	@			4.B FE	1,593,164	97.025	1,597,376	1,646,355	1,587,685	(18,667)	10,805				0.740	N/A		60,682	04/21/2020.	04/03/2024.	
BF3350	24	1	INTELSAT INTERMEDIATE CORPORATE.....	@			4.B FE	436,633	102.325	453,589	443,283	439,951	3,318					1.410	N/A		12,433	06/26/2020.	07/13/2021.	
BL2590	36	4	INTELSAT JACKSON HLDG CORPORATE.....	@			4.C FE	4,751	101.850	4,839	4,751	4,751							N/A		172	12/14/2020.	01/15/2024.	
BL2618	39	7	ARBY'S RESTAURANT CORPORATE.....	@			5.C FE	371,250	100.031	375,116	375,000	371,355	105					0.240	N/A			11/19/2020.	01/17/2025.	
BL2725	58	0	BMC SOFTWARE FINANCE INC CORPORATE.....	@			3.C FE	259,082	99.471	277,109	278,582	261,343	2,262					1.420	N/A		6,181	05/19/2020.	06/28/2025.	
BL2543	54	6	NUMERICABLE U.S. LLC.....	@			4.C FE	307,650	98.844	308,724	312,335	308,724	(449)	619				0.200	N/A		14,496	07/12/2018.	01/31/2026.	
BL2552	84	4	NAVISTAR, INC.....	@			3.C FE											(0.040)	N/A		(10)	07/08/2019.	11/06/2024.	
BL2562	96	7	MITCHELL INTERNATIONAL CORPORATE.....	@			4.C FE	493,500	99.950	524,738	525,000	496,883	3,383					1.410	N/A		6,096	07/06/2020.	12/01/2024.	
BL2629	47	7	SCIENTIFIC GAMES CORP - A CORPORATE.....	@			4.C FE	846,991	97.944	831,660	849,114	831,660	(15,930)	420				0.040	N/A		34,328	07/26/2019.	08/14/2024.	
BL2636	58	9	TRANSDIGM INC CORPORATE.....	@			4.A FE	491,275	97.927	484,726	494,987	484,726	(7,346)	797				0.160	N/A		14,027	12/31/2019.	08/22/2024.	
BL2636	86	0	CHARTER NEX US INC CORPORATE.....	@			4.B FE	273,554	100.400	288,562	287,412	275,325	1,765					1.270	N/A		8,799	06/30/2020.	05/17/2024.	
BL2651	41	4	TITAN ACQUISITION LTD CORPORATE.....	@			3.A FE	631,440	97.307	615,975	633,023	615,975	(5,968)	226				0.030	N/A		22,703	03/16/2018.	03/16/2025.	
BL2684	93	6	HUB INTERNATIONAL CORPORATE.....	@			5.A FE	334,330	98.094	339,852	346,456	336,935	2,168					0.640	N/A		14,706	10/16/2019.	04/25/2025.	
BL2689	09	1	ALLIANT TECHSYSTEMS INC CORPORATE.....	@			4.B FE	312,058	98.333	316,346	321,709	314,120		1,716				0.540	N/A		13,670	10/16/2019.	05/10/2025.	
BL2704	46	0	ORTHO-CLINICAL DIAGNOSTICS CORPORATE.....	@			4.C FE	380,060	98.712	382,738	387,730	379,872	(1,368)	1,180				0.370	N/A		7,415	02/27/2020.	06/30/2025.	
BL2768	26	7	SCHENECTADY INTERNATIONAL GROUP.....	@			4.C FE	396,000	98.125	392,500	400,000	392,500	(3,518)	18				0.200	N/A			12/23/2020.	10/16/2025.	
BL2768	42	4	CENTRAL SQUARE TECH(TRITECH) CORPORATE.....	@			4.B FE	311,767	93.050	294,517	316,514	294,517	(6,557)	724				0.230	N/A		16,735	02/19/2019.	08/29/2025.	
BL2935	86	6	TRAVELPORT LLC CORPORATE.....	@			5.A FE	298,288	67.479	201,282	298,288	201,282	(76,723)						N/A		19,756	03/18/2019.	01/24/2026.	
BL2940	10	6	AMC ENTERTAINMENT INC CORPORATE.....	@			5.A FE	549,212	63.975	509,215	795,960	509,215	(52,143)	12,146				6.680	N/A		8,181	10/01/2020.	04/22/2026.	
BL2943	52	2	CITGO PETROLEUM CORP CORPORATE.....	@			4.C FE	845,018	99.650	864,760	867,797	847,460		2,442				0.730	N/A		16,777	08/07/2020.	03/28/2024.	
BL3153	34	5	PRIME SECURITY SERVICES BORROWER LLC.....	@			3.C FE	304,919	100.250	313,520	312,738	306,280		1,114				0.360	N/A		13,856	10/09/2019.	09/23/2026.	
BL3215	15	1	SOTERA HEALTH HOLDINGS LLC CORPORATE.....	@			4.B FE	1,087,307	100.521	1,091,604	1,085,946	1,087,225	(36)	(46)				(0.020)	N/A		842	12/16/2020.	12/13/2026.	
BL3235	59	7	CHESAPEAKE ENERGY CORP.....	@			4.C FE	499,800	84.833	432,648	510,000	432,612	(69,518)	2,230				0.440	N/A		15,345	12/09/2019.	06/23/2024.	
BL3282	53	2	LIFE POINT HEALTH INC.....	@			4.B FE	240,146	99.613	258,613	259,618	242,426		2,280				1.410	N/A		5,007	04/27/2020.	11/16/2025.	
BL3347	29	3	GOLDEN NUGGET CORPORATE.....	@			5.B FE	50,012	114.000	59,389	52,095	50,423		411				1.180	N/A		11,213	04/20/2020.	10/04/2023.	
BL3351	04	8	AIRBNB INC CORPORATE.....	@			4.B FE	476,556	108.575	530,687	488,775	478,270		1,714				0.500	N/A		22,283	04/14/2020.	04/14/2025.	
BL3394	98	0	GOLDEN NUGGET INC CORPORATE.....	@			5.A FE	637,905	116.250	741,564	637,905	637,905							N/A		16,196	07/24/2020.	10/04/2023.	
BL3430	60	2	UPC FINANCING.....	@			4.A FE	242,550	100.050	245,123	245,000	242,654		104				0.110	N/A		453	08/20/2020.	01/31/2029.	
BL3453	62	0	TRAVELPORT LLC.....	@			4.C FE	334,693	98.453	338,118	343,431	335,203	(11)	520				0.580	N/A		230	12/17/2020.	02/28/2025.	
BL3430	67	7	UPC BROADBAND HOLDING BV CORPORATE.....	@	D		4.A FE	242,550	100.050	245,123	245,000	242,652		102				0.110	N/A		453	08/20/2020.	01/31/2029.	
6499999	Unaffiliated Bank Loans - Acquired.....								13,252,461	XXX	13,320,013	13,764,804	13,009,929	(258,234)	52,523	0	0	XXX	XXX	XXX	0	363,025	XXX	XXX

E10.68

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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
6599999	Total - Unaffiliated Bank Loans.....					13,252,461	XXX	13,320,013	13,764,804	13,009,929	(258,234)	52,523	0	0	XXX	XXX	XXX	0	363,025	XXX	XXX
Totals																					
7699999	Total - Issuer Obligations.....					4,261,965,249	XXX	4,341,426,933	3,966,228,075	4,129,884,502	(2,571,488)	(23,798,957)	2,298,626	11,235,914	XXX	XXX	XXX	37,768,992	109,896,655	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities.....					1,236,831,201	XXX	1,275,863,807	1,204,137,594	1,230,972,297	0	(9,827,233)	0	0	XXX	XXX	XXX	5,202,793	29,138,708	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities.....					32,972,111	XXX	34,208,500	32,343,551	32,870,861	0	(20,012)	0	0	XXX	XXX	XXX	60,157	1,086,480	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities.....					89,538,892	XXX	90,504,868	88,653,418	89,155,274	0	(161,150)	0	0	XXX	XXX	XXX	174,667	1,466,483	XXX	XXX
8099999	Total - SVO Identified Funds.....					382,324,797	XXX	389,001,495	37,069,071	389,001,495	6,674,550	0	0	0	XXX	XXX	XXX	24,763	5,093,046	XXX	XXX
8299999	Total - Unaffiliated Bank Loans.....					13,252,461	XXX	13,320,013	13,764,804	13,009,929	(258,234)	52,523	0	0	XXX	XXX	XXX	0	363,025	XXX	XXX
8399999	Grand Total - Bonds.....					6,016,884,711	XXX	6,144,325,616	5,342,196,513	5,884,894,358	3,844,828	(33,754,829)	2,298,626	11,235,914	XXX	XXX	XXX	43,231,372	147,044,397	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....2,342,513,714	1B	.....244,000,938	1C	.....433,252,714	1D	....535,179,477	1E	....349,617,072	1F	.....445,519,687	1G	..280,354,850
2A	.....231,702,779	2B	.....133,250,137	2C	.....49,863,310								
3A	.....52,466,310	3B	.....55,893,969	3C	.....75,080,208								
4A	.....53,601,192	4B	.....472,177,554	4C	.....59,671,760								
5A	.....39,326,252	5B	.....24,826,784	5C	.....1,854,615								
6	.....4,741,036												

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/Adjusting 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 n					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. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
06055H 40 0	BK OF AMERICA CORP.....			7,600,000			201,780	26.550	201,780	190,000				11,780			11,780		2.C FE.....	10/27/2020
8499999	Total - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred.....						201,780	XXX	201,780	190,000	0	0	0	11,780	0	0	11,780	0	XXX	XXX
8999999	Total - Preferred Stocks.....						201,780	XXX	201,780	190,000	0	0	0	11,780	0	0	11,780	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....0	1B	.....0	1C	.....0	1D	.....0	1E	.....0	1F	.....0	1G	.....0
2A	.....0	2B	.....0	2C	.....201,780								
3A	.....0	3B	.....0	3C	.....0								
4A	.....0	4B	.....0	4C	.....0								
5A	.....0	5B	.....0	5C	.....0								
6	.....0												

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
000361	10	5	AAR CORP.....		28,437.000	1,029,988	36.220	1,029,988	988,554		3,619		(141,797)		(141,797)		09/01/2020	
001055	10	2	AFLAC INC.....		14,831.000	659,535	44.470	659,535	731,070		11,910		(74,345)		(74,345)		11/17/2020	
00130H	10	5	AES CORP.....		17,879.000	420,157	23.500	420,157	394,997				25,160		25,160		12/21/2020	
00206R	10	2	AT&T INC.....		28,229.000	811,866	28.760	811,866	1,048,617		56,187		(284,596)		(284,596)		05/20/2020	
002824	10	0	ABBOTT LABS.....		278,733.000	30,518,476	109.490	30,518,476	2,949,190		397,541		6,271,492		6,271,492		11/17/2020	
00287Y	10	9	ABBVIE INC.....		4,430.000	474,675	107.150	474,675	306,796		20,910		82,442		82,442		07/18/2019	
004225	10	8	ACADIA PHARMACEUTCLS.....		250,000.000	13,365,000	53.460	13,365,000	10,476,227				2,888,773		2,888,773		10/15/2020	
00507V	10	9	ACTIVISION INC.....		6,738.000	625,623	92.850	625,623	495,423		298		130,201		130,201		10/14/2020	
00724F	10	1	ADOBE SYS INC.....		59,623.000	29,818,655	500.120	29,818,655	5,110,140				10,113,596		10,113,596		10/14/2020	
00766T	10	0	AECOM TECHNOLOGY CORP DEL.....		30,050.000	1,495,889	49.780	1,495,889	1,060,163				435,726		435,726		08/26/2020	
007903	10	7	ADVANCED MICRO DEVICES IN.....		4,482.000	411,044	91.710	411,044	233,440				177,604		177,604		10/14/2020	
00846U	10	1	AGILENT TECHNOLOGIES INC.....		3,764.000	445,996	118.490	445,996	440,154				5,843		5,843		12/21/2020	
00971T	10	1	AKAMAI TECHNOLOGIES.....		1,600.000	167,984	104.990	167,984	128,543				28,766		28,766		11/17/2020	
011659	10	9	ALASKA AIR GROUP INC.....		20,886.000	1,086,072	52.000	1,086,072	1,208,286		6,326		(217,267)		(217,267)		12/02/2020	
015351	10	9	ALEXION PHARMACEUTICALS I.....		141,015.000	22,032,184	156.240	22,032,184	13,415,633				8,086,173		8,086,173		11/17/2020	
016255	10	1	ALIGN TECHNOLOGY INC.....		199.000	106,342	534.380	106,342	98,295				8,047		8,047		12/21/2020	
018802	10	8	ALLIANT ENERGY CORP.....		1,748.000	90,074	51.530	90,074	70,793		2,657		(5,576)		(5,576)		05/18/2018	
020002	10	1	ALLSTATE CORP.....		2,883.000	316,928	109.930	316,928	273,045		3,179		41,214		41,214		09/10/2020	
02079K	10	7	ALPHABET INC.....		104,425.000	182,940,069	1,751.880	182,940,069	34,629,104				43,321,755		43,321,755		06/27/2019	
02079K	30	5	ALPHABET INC.....		12,903.000	22,614,314	1,752.640	22,614,314	2,741,032				5,302,556		5,302,556		10/14/2020	
02209S	10	3	ALTRIA GROUP INC.....		186,388.000	7,641,908	41.000	7,641,908	3,123,059		160,294		612,700		(1,573,200)		10/14/2020	
023135	10	6	AMAZON COM INC.....		66,842.000	217,699,715	3,256.930	217,699,715	36,135,483				93,965,089		93,965,089		09/10/2020	
024835	10	0	AMERICAN CAMPUS COMMUNITIES.....		24,326.000	1,040,423	42.770	1,040,423	984,984		43,712		(88,537)		(88,537)		06/09/2020	
025816	10	9	AMERICAN EXPRESS.....		140,000.000	16,927,400	120.910	16,927,400	17,626,140				(501,200)		(501,200)		12/20/2019	
025932	10	4	AMERICAN FINL GROUP INC O.....		11,682.000	1,023,577	87.620	1,023,577	643,802		23,364		(257,354)		(257,354)		01/10/2019	
03027X	10	0	AMERICAN TOWER CORP.....		144,275.000	32,383,967	224.460	32,383,967	4,434,428		174,573		620,056		(762,062)		12/21/2020	
03076C	10	6	AMERIPRISE FINANCIAL.....		607.000	117,958	194.330	117,958	87,432				2,483		16,844		06/27/2019	
031162	10	0	AMGEN INC.....		3,665.000	842,657	229.920	842,657	723,509				17,534		(18,281)		12/21/2020	
036752	10	3	ANTHEM INC.....		1,229.000	394,620	321.090	394,620	320,558				4,640		23,425		09/19/2019	
037833	10	0	APPLE COMPUTER.....		2,922,267.000	387,755,608	132.690	387,755,608	8,510,096				2,387,602		162,644,069		06/27/2019	
038222	10	5	APPLIED MATERIALS.....		4,086.000	352,622	86.300	352,622	231,641				3,555		102,612		01/16/2020	
040413	10	6	ARISTA NETWORKS IN.....		309.000	89,786	290.570	89,786	71,816				17,970		17,970		12/21/2020	
042735	10	0	ARROW ELECTRS INC.....		10,030.000	975,919	97.300	975,919	646,475				329,444		329,444		07/01/2020	
045487	10	5	ASSOCIATED BANC CORP.....		42,220.000	719,851	17.050	719,851	523,769		27,725		(131,026)		(131,026)		05/08/2020	
052769	10	6	AUTODESK INC.....		990.000	302,287	305.340	302,287	210,441				91,846		91,846		12/21/2020	
053015	10	3	AUTOMATIC DATA PROCESSING INC.....		730.000	128,626	176.200	128,626	119,735				679		2,657		06/27/2019	
053332	10	2	AUTOZONE INC.....		129.000	152,922	1,185.440	152,922	151,227				1,695		1,695		10/14/2020	
05722G	10	0	BAKER HUGHES A GE CO.....		3,019.000	62,946	20.850	62,946	46,840				1,630		16,106		05/20/2020	

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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		
CUSIP Identification		Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
060505	10	4	BANKAMERICA CORP NEW		1,316,515.000	39,903,570	30.310	39,903,570	8,316,054	275,889	939,648		(6,372,339)		(6,372,339)		11/17/2020	
06652K	10	3	BANKUNITED INC		40,080.000	1,393,982	34.780	1,393,982	1,453,706		34,031		13,617		13,617		04/29/2020	
077454	10	6	BELDEN INC		23,680.000	992,192	41.900	992,192	1,128,820	1,184	4,321		(260,794)		(260,794)		04/29/2020	
084670	70	2	BERKSHIRE HATHAWAY INC		247,375.000	57,358,841	231.870	57,358,841	21,245,063				1,342,000		1,342,000		12/21/2020	
086516	10	1	BEST BUY INC		926.000	92,406	99.790	92,406	62,905	509	1,991		11,103		11,103		09/19/2019	
09062X	10	3	BIOGEN IDEC INC		33,985.000	8,321,567	244.860	8,321,567	7,183,713				(1,762,802)		(1,762,802)		06/27/2019	
09247X	10	1	BLACKROCK INC		1,078.000	777,820	721.540	777,820	690,048		2,073		87,772		87,772		12/21/2020	
097023	10	5	BOEING CO		111,259.000	23,816,102	214.060	23,816,102	3,861,993		226,256		(12,245,555)		(12,245,555)		11/17/2020	
09857L	10	8	BOOKING HOLDINGS INC		8,009.000	17,838,205	2,227.270	17,838,205	9,807,197				1,396,774		1,396,774		03/27/2020	
099724	10	6	BORGWARNER INC		3,297.000	127,396	38.640	127,396	119,069		1,725		5,422		5,422		10/14/2020	
101137	10	7	BOSTON SCIENTIFIC CORP		976,900.000	35,119,555	35.950	35,119,555	34,981,215				(2,340,323)		(2,340,323)		10/27/2020	
110122	10	8	BRISTOL MYERS SQUIBB CO		648,092.000	40,201,147	62.030	40,201,147	34,112,526	317,565	370,324		(394,196)		(394,196)		12/01/2020	
11135F	10	1	BROADCOM LTD		144,252.000	63,160,738	437.850	63,160,738	6,130,843	519,044	1,741,071		16,946,564		16,946,564		12/21/2020	
117043	10	9	BRUNSWICK CORP		14,429.000	1,100,067	76.240	1,100,067	649,835		14,027		234,616		234,616		08/28/2019	
12541W	20	9	C H ROBINSON WLDWIDE		280.000	26,284	93.870	26,284	21,020	143	571		4,388		4,388		11/18/2019	
125523	10	0	CIGNA CORP		1,129.000	235,035	208.180	235,035	202,716				32,319		32,319		07/09/2020	
126408	10	3	CSX CORP		5,060.000	459,195	90.750	459,195	359,339		5,262		93,053		93,053		07/18/2019	
126650	10	0	CVS CORP		662,047.000	45,217,810	68.300	45,217,810	16,319,699		1,079,506		(2,890,436)		(2,890,436)		11/23/2020	
133131	10	2	CAMDEN PTY TR		12,480.000	1,247,002	99.920	1,247,002	1,134,162	10,358	41,059		(77,126)		(77,126)		07/10/2018	
134429	10	9	CAMPBELL SOUP CO		6,000.000	290,100	48.350	290,100	275,757		1,821		14,343		14,343		12/21/2020	
14040H	10	5	CAPITAL ONE FINL CO		2,762.000	273,024	98.850	273,024	241,261				31,762		31,762		11/17/2020	
14149Y	10	8	CARDINAL HEALTH INC		4,007.000	214,615	53.560	214,615	205,517	1,947	3,522		6,355		6,355		11/17/2020	
143658	30	0	CARNIVAL CORP		5,274.000	114,235	21.660	114,235	77,047				37,188		37,188		10/14/2020	
144285	10	3	CARPENTER TECHNOLOGY		26,086.000	759,624	29.120	759,624	758,501		17,609		(14,130)	422,958	(437,088)		12/16/2020	
149123	10	1	CATERPILLAR INC DEL		79,611.000	14,490,794	182.020	14,490,794	3,741,065		327,297		2,733,108		2,733,108		10/14/2020	
156700	10	6	CENTURYLINK INC		4,940.000	48,165	9.750	48,165	57,551		4,940		(17,092)		(17,092)		06/27/2019	
15912K	10	0	CHANGE HEALTHCARE IN		83,640.000	1,559,886	18.650	1,559,886	1,168,101				391,785		391,785		12/04/2020	
16119P	10	8	CHARTER COMMUNICATIO		1,484.000	981,740	661.550	981,740	591,252				255,244		255,244		10/14/2020	
166764	10	0	CHEVRONTXACO CORP		629,416.000	53,154,181	84.450	53,154,181	22,635,441	73,209	3,220,951		(22,527,612)		(22,527,612)		07/09/2020	
169656	10	5	CHIPOTLE MEXICAN GRILL		94.000	130,351	1,386.710	130,351	85,612				42,253		42,253		11/17/2020	
171798	10	1	CIMAREX ENERGY CO		20,277.000	760,590	37.510	760,590	760,590		5,863		135,275	261,447	(126,172)		12/23/2020	
172062	10	1	CINCINNATI FINL CORP		1,981.000	173,080	87.370	173,080	156,686	1,189			16,394		16,394		11/17/2020	
17275R	10	2	CISCO SYSTEMS INC		904,757.000	40,487,876	44.750	40,487,876	14,184,284		1,286,500		(2,874,037)		(2,874,037)		10/14/2020	
172967	42	4	CITIGROUP INC		582,207.000	35,898,884	61.660	35,898,884	21,909,863		937,965		(7,328,792)		(7,328,792)		11/23/2020	
177376	10	0	CITRIX SYSTEMS INC		1,699.000	221,040	130.100	221,040	245,478		1,044		(24,438)		(24,438)		11/17/2020	
189054	10	9	CLOROX CO DEL		1,934.000	390,513	201.920	390,513	428,399		2,081		(37,886)		(37,886)		12/21/2020	
191216	10	0	COCA COLA CO		1,121,525.000	61,504,431	54.840	61,504,431	4,217,695	12,900	1,835,303		(536,383)		(536,383)		03/27/2020	
192446	10	2	COGNIZANT TECHNOLOGY SOL		394,676.000	32,343,698	81.950	32,343,698	17,812,163	2,300	343,792		7,884,999		7,884,999		09/10/2020	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
194162 10 3	COLGATE PALMOLIVE CO.....	85.510			79,456,000	6,794,283	85.510	6,794,283	1,019,321	47,066	138,826		1,324,532		1,324,532		11/18/2019	
20030N 10 1	COMCAST CORP CL A.....	52.400			982,179,000	51,466,180	52.400	51,466,180	17,270,687		877,887		7,349,700		7,349,700		07/09/2020	
200340 10 7	COMERICA INC.....	55.860			22,640,000	1,264,670	55.860	1,264,670	878,544	15,395	51,510		(153,941)		(153,941)		09/11/2020	
204166 10 2	COMVAULT SYSTEMS.....	55.370			21,928,000	1,214,153	55.370	1,214,153	1,066,284				263,364		263,364		03/24/2020	
205887 10 2	CONAGRA INC.....	36.260			5,012,000	181,735	36.260	181,735	189,130		1,378		(7,395)		(7,395)		10/14/2020	
20825C 10 4	CONOCOPHILLIPS.....	39.990			5,050,000	201,950	39.990	201,950	297,716		8,197		(118,120)		(118,120)		05/20/2020	
216831 10 7	COOPER TIRE & RUBR CO.....	40.500			21,323,000	863,582	40.500	863,582	700,505	2,291	1,794		163,077		163,077		10/05/2020	
22052L 10 4	CORTEVA INC.....	38.720			704,854,660	27,291,972	38.720	27,291,972	18,394,454		338,308		6,922,794		6,922,794		10/14/2020	
22160K 10 5	COSTCO WHSL CORP NEW.....	376.780			31,363,000	11,816,951	376.780	11,816,951	3,697,755		399,727		2,592,122		2,592,122		10/14/2020	
222795 50 2	COUSINS PPTYS INC.....	33.500			27,086,000	907,381	33.500	907,381	980,072	8,126	27,550		(161,234)		(161,234)		08/14/2020	
224399 10 5	CRANE CO.....	77.660			4,799,000	372,690	77.660	372,690	345,663		734		27,027		27,027		12/23/2020	
22822V 10 1	CROWN CASTLE INTL CORP.....	159.190			77,500,000	12,337,225	159.190	12,337,225	4,877,849	103,075	372,000		1,320,600		1,320,600		12/01/2016	
229663 10 9	CUBESMART.....	33.610			34,574,000	1,162,032	33.610	1,162,032	1,043,823	11,755	45,638		73,643		73,643		10/17/2018	
231021 10 6	CUMMINS INC.....	227.100			2,752,000	624,979	227.100	624,979	533,714		10,043		74,049		74,049		11/17/2020	
23331A 10 9	D R HORTON INC.....	68.920			3,124,000	215,306	68.920	215,306	174,943		2,200		40,363		40,363		10/14/2020	
23355L 10 6	DXC TECHNOLOGY CO.....	25.750			770,000	19,828	25.750	19,828	16,541				3,286		3,286		11/17/2020	
235825 20 5	DANA HOLDINGS CORP.....	19.520			70,662,000	1,379,322	19.520	1,379,322	921,493		3,696		337,514		337,514		08/04/2020	
235851 10 2	DANAHER CORP.....	222.140			1,172,000	260,348	222.140	260,348	259,966	211			382		382		12/21/2020	
23918K 10 8	DAVITA INC.....	117.400			2,154,000	252,880	117.400	252,880	176,316				76,563		76,563		11/17/2020	
244199 10 5	DEERE & CO.....	269.050			81,663,000	21,971,430	269.050	21,971,430	490,701	62,064	244,416		7,702,727		7,702,727		12/21/2020	
24906P 10 9	DENTSPLY SIRONA INC.....	52.360			963,000	50,423	52.360	50,423	46,071	265			4,352		4,352		11/17/2020	
252131 10 7	DEXCOM INC.....	369.720			185,000	68,398	369.720	68,398	65,020				3,378		3,378		06/04/2020	
254687 10 6	DISNEY WALT CO.....	181.810			200,704,000	36,363,551	181.810	36,363,551	553,535		174,105		7,458,664		7,458,664		04/23/2020	
254709 10 8	DISCOVER FINANCIAL SERVICES.....	90.530			612,000	55,404	90.530	55,404	47,491		1,077		3,495		3,495		06/27/2019	
25470F 10 4	DISCOVERY COMMUNIC.....	30.090			880,000	26,479	30.090	26,479	19,086				7,393		7,393		05/20/2020	
25470F 30 2	DISCOVERY COMINICATIONS.....	26.190			7,937,000	207,870	26.190	207,870	213,637				(27,589)		(27,589)		12/21/2020	
25470M 10 9	DISH NETWORK CORP.....	81.238			2,512,000	81,238	81.238	81,238	73,262				7,976		7,976		12/21/2020	
256677 10 5	DOLLAR GEN CORP.....	210.300			2,329,000	489,789	210.300	489,789	425,388		1,548		64,833		64,833		07/09/2020	
256746 10 8	DOLLAR TREE INC.....	108.040			2,152,000	232,502	108.040	232,502	186,009				46,493		46,493		12/21/2020	
25746U 10 9	DOMINION RES INC VA NEW.....	75.200			8,830,000	664,016	75.200	664,016	742,405		4,874		(78,389)		(78,389)		12/21/2020	
25754A 20 1	DOMINOS PIZZA INC.....	383.460			264,000	101,233	383.460	101,233	103,293	206	206		(2,060)		(2,060)		09/10/2020	
260557 10 3	DOW INC.....	55.500			111,750,000	6,202,125	55.500	6,202,125	4,533,311		308,973		112,015		112,015		12/21/2020	
262037 10 4	DRIL-QUIP.....	29.620			28,657,000	848,820	29.620	848,820	831,823				23,029	306,940	(283,911)		11/02/2020	
264411 50 5	DUKE REALTY CORP.....	39.970			7,776,000	310,807	39.970	310,807	293,398		1,983		17,409		17,409		09/10/2020	
26614N 10 2	DUPONT DE NEMOURS INC.....	71.110			132,746,000	9,439,568	71.110	9,439,568	8,901,692		159,295		917,275		917,275		12/19/2019	
278642 10 3	EBAY INC.....	50.250			6,901,000	346,775	50.250	346,775	272,668		4,224		90,784		90,784		12/21/2020	
278865 10 0	ECOLAB INC.....	216.360			88,200,000	19,082,952	216.360	19,082,952	464,570	42,336	165,816		2,061,234		2,061,234		03/31/1994	
28176E 10 8	EDWARDS LIFESCIENCES.....	91.230			822,000	74,991	91.230	74,991	50,811				11,070		11,070		06/27/2019	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
285512 10 9		ELECTRONIC ARTS INC.....			2,523,000	362,303	143.600	362,303	302,961		429		53,211		53,211		10/14/2020	
29275Y 10 2		ENERSYS.....			6,348,000	527,265	83.060	527,265	381,421	1,515	4,444		52,244		52,244		06/06/2019	
29444U 70 0		EQUINIX INC.....			218,000	155,691	714.180	155,691	148,199		1,567		7,493		7,493		11/17/2020	
29786A 10 6		ETSY INC.....			289,000	51,416	177.910	51,416	36,174				15,242		15,242		11/17/2020	
30034W 10 6		EVERGY INC.....			14,385,000	798,511	55.510	798,511	870,803		24,409		(83,681)		(83,681)		08/06/2020	
30063P 10 5		EXACT SCIENCES CORP.....			123,800,000	16,402,262	132.490	16,402,262	8,035,429				8,039,333		8,039,333		08/27/2020	
302130 10 9		EXPEDITORS INTL WASH INC.....			5,716,000	543,649	95.110	543,649	496,682		2,972		46,967		46,967		09/10/2020	
30231G 10 2		EXXON MOBIL CORPORATION.....			700,203,265	28,862,379	41.220	28,862,379	1,803,766		2,432,953		(19,906,975)		(19,906,975)		12/21/2020	
302491 30 3		FMC CORP.....			1,923,000	221,010	114.930	221,010	209,476	923	459		11,534		11,534		10/14/2020	
30303M 10 2		FACEBOOK INC.....			375,136,000	102,472,150	273.160	102,472,150	25,502,298				25,431,766		25,431,766		07/09/2020	
311900 10 4		FASTENAL CO.....			2,322,000	113,383	48.830	113,383	103,271		1,509		10,113		10,113		09/10/2020	
31428X 10 6		FEDEX CORP.....			87,776,000	22,788,405	259.620	22,788,405	5,141,060	57,747	225,940		9,449,341		9,449,341		12/21/2020	
31620M 10 6		FIDELITY NATL INFO.....			980,000	138,631	141.460	138,631	143,266	343			(4,636)		(4,636)		11/17/2020	
316773 10 0		FIFTH THIRD BANCORP.....			14,192,000	391,273	27.570	391,273	387,442	3,832	14,902		(44,989)		(44,989)		06/27/2019	
31946M 10 3		FIRST CITIZENS BANCS.....			2,791,000	1,602,788	574.270	1,602,788	1,108,307	1,401	1,082		494,481		494,481		10/20/2020	
337738 10 8		FISERV INC.....			323,670,000	36,853,066	113.860	36,853,066	33,853,833				2,999,233		2,999,233		12/07/2020	
339041 10 5		FLEETCOR TECHNOLOG.....			593,000	161,788	272.830	161,788	164,320				(6,841)		(6,841)		11/17/2020	
344849 10 4		FOOT LOCKER INC.....			32,050,000	1,296,102	40.440	1,296,102	1,289,067		23,512		94,625		94,625		10/22/2020	
345370 86 0		FORD MTR CO DEL.....			33,411,000	293,683	8.790	293,683	254,451				39,232		39,232		11/17/2020	
34964C 10 6		FORTUNE BRANDS INC.....			1,366,000	117,094	85.720	117,094	107,801		617		9,293		9,293		12/21/2020	
35137L 10 5		FOX CORP CLASS A.....			135,044,000	3,932,481	29.120	3,932,481	3,925,267		60,060		(273,874)	756,911	(1,030,785)		11/17/2020	
35137L 20 4		FOX CORPORATION.....			1,485,000	42,887	28.880	42,887	40,581				2,306		2,306		12/21/2020	
361448 10 3		GATX CORP.....			15,720,000	1,307,590	83.180	1,307,590	992,953	7,546	5,538		314,637		314,637		11/12/2020	
36164Y 10 1		GCP APPLIED TECH INC.....			22,979,000	543,453	23.650	543,453	494,922				48,532		48,532		11/04/2020	
363576 10 9		GALLAGHER ARTHR J&CO.....			2,041,000	252,492	123.710	252,492	223,191		3,563		29,301		29,301		11/17/2020	
364760 10 8		GAP INC.....			49,910,000	1,007,683	20.190	1,007,683	745,089				262,594		262,594		12/21/2020	
366651 10 7		GARTNER GROUP INC. - CL A.....			1,887,000	302,279	160.190	302,279	244,613				57,666		57,666		09/10/2020	
369604 10 3		GENERAL ELEC CO.....			1,825,606,000	19,716,545	10.800	19,716,545	7,067,753	18,256	72,860		(631,805)		(631,805)		11/17/2020	
37045V 10 0		GENERAL MOTORS.....			8,594,000	357,854	41.640	357,854	289,777	44,093			68,077		68,077		12/21/2020	
375558 10 3		GILEAD SCIENCES.....			87,075,000	5,072,990	58.260	5,072,990	1,645,900	59,211	224,822		(609,082)		(609,082)		09/10/2020	
38141G 10 4		GOLDMAN SACHS GROUP INC.....			162,600,000	42,879,246	263.710	42,879,246	25,594,750	240,694	544,750		7,107,401		7,107,401		11/09/2020	
388689 10 1		GRAPHIC PACKAGING HLDG CO.....			72,352,000	1,225,643	16.940	1,225,643	740,514	5,426	16,437		100,825		100,825		08/03/2020	
40412C 10 1		HCA HOLDINGS INC.....			1,017,000	167,256	164.460	167,256	127,427		266		35,431		35,431		11/17/2020	
40434L 10 5		HEWLETT PACKARD.....			10,164,000	249,933	24.590	249,933	225,806	842			24,127		24,127		12/21/2020	
405217 10 0		HAIN CELESTIAL GROUP.....			33,491,000	1,344,664	40.150	1,344,664	677,973				475,405		475,405		08/28/2019	
406216 10 1		HALLIBURTON CO.....			8,783,000	165,999	18.900	165,999	128,695		743		37,303		37,303		12/21/2020	
410345 10 2		HANESBRANDS INC.....			6,330,000	92,291	14.580	92,291	89,513		1,134		2,779		2,779		11/17/2020	
410867 10 5		THE HANOVER INS GRP.....			9,280,000	1,085,018	116.920	1,085,018	708,254	6,496	32,925		(61,210)		(61,210)		08/04/2020	

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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		
CUSIP Identification		Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
416515 10 4		HARTFORD FINANCIAL SVCS GRP.....			7,070.000	346,289	48.980	346,289	389,552	2,216	8,692		(79,803)		(79,803)		12/21/2020	
426281 10 1		HENRY JACK & ASSOC.			1,019.000	165,068	161.990	165,068	177,554		743		(12,486)		(12,486)		11/17/2020	
427866 10 8		THE HERSHEY COMPANY.....			2,426.000	369,553	152.330	369,553	343,148		6,452		13,145		13,145		10/14/2020	
42809H 10 7		HESS CORPORATION			232,100.000	12,252,559	52.790	12,252,559	10,120,846	58,025	232,100		(3,254,042)		(3,254,042)		11/01/2016	
431571 10 8		HILLENBRAND INC.....			27,040.000	1,076,192	39.800	1,076,192	843,273	5,814	4,887		232,919		232,919		10/07/2020	
43283X 10 5		HILTON GRAND VACATIO.....			33,690.000	1,056,182	31.350	1,056,182	777,514				278,667		278,667		12/07/2020	
436106 10 8		HOLLYFRONTIER CORP			52,874.000	1,366,793	25.850	1,366,793	1,348,450		49,877		29,853	561,643	(531,790)		12/08/2020	
436440 10 1		HOLOGIC INC.....			3,838.000	279,522	72.830	279,522	256,345				23,177		23,177		11/17/2020	
437076 10 2		HOME DEPOT INC.....			229,687.000	61,009,461	265.620	61,009,461	18,238,634		1,376,837		10,835,826		10,835,826		09/10/2020	
438516 10 6		HONEYWELL INTL INC.....			278,500.000	59,236,950	212.700	59,236,950	12,341,861		960,614		10,281,191		10,281,191		11/09/2020	
44157R 10 9		HOUGHTON MIFFLIN CO.....			71,674.000	238,674	3.330	238,674	447,963				(209,288)		(209,288)		12/03/2018	
443201 10 8		ARCONIC CORPORATION.....			3,821.000	109,051	28.540	109,051	79,522		76		10,843		10,843		09/19/2019	
444859 10 2		HUMANA, INC.....			965.000	395,911	410.270	395,911	342,376	603	1,566		53,535		53,535		07/09/2020	
446413 10 6		HUNTINGTON INGALLS INDS I.....			1,430.000	243,786	170.480	243,786	265,650		4,252		(36,733)		(36,733)		11/17/2020	
451107 10 6		IDACORP INC.....			9,710.000	932,451	96.030	932,451	907,671				24,780		24,780		12/23/2020	
452308 10 9		ILLINOIS TOOL WKS INC.....			1,284.000	261,782	203.880	261,782	248,179	1,464	1,464		13,603		13,603		09/10/2020	
452327 10 9		ILLUMINA INC.....			865.000	320,050	370.000	320,050	287,881				32,169		32,169		05/20/2020	
45768S 10 5		INNOSPEC INC.....			4,806.000	436,048	90.730	436,048	339,777		2,261		96,272		96,272		12/23/2020	
458140 10 0		INTEL CORP.....			231,702.000	11,543,394	49.820	11,543,394	916,109		305,847		(2,323,971)		(2,323,971)		09/19/2019	
459200 10 1		INTERNATIONAL BUSINESS MACHS.....			5,802.000	730,356	125.880	730,356	753,186		26,181		(18,185)		(18,185)		09/10/2020	
460146 10 3		INTERNATIONAL PAPER CO.....			7,459.000	370,861	49.720	370,861	287,849		6,223		83,012		83,012		12/21/2020	
461202 10 3		INTUIT, INC.....			655.000	248,802	379.850	248,802	195,879		803		51,858		51,858		12/21/2020	
46120E 60 2		INTUITIVE SURGICAL INC.....			588.000	481,043	818.100	481,043	356,111				124,932		124,932		09/10/2020	
46625H 10 0		JP MORGAN CHASE & CO.....			745,066.000	94,675,537	127.070	94,675,537	21,524,937		2,656,831		(8,761,796)		(8,761,796)		10/14/2020	
478160 10 4		JOHNSON & JOHNSON.....			617,828.000	97,233,771	157.380	97,233,771	17,964,865		2,444,817		7,110,669		7,110,669		08/06/2020	
482480 10 0		KLA-TENCOR CORP.....			1,214.000	314,317	258.910	314,317	224,479		931		89,838		89,838		11/17/2020	
48666K 10 9		KB HOME.....			25,100.000	841,352	33.520	841,352	840,166		5,600		1,186		1,186		09/10/2020	
487836 10 8		KELLOGG CO.....			4,648.000	289,245	62.230	289,245	311,334		2,649		(22,089)		(22,089)		10/14/2020	
489170 10 0		KENNAMETAL INC.....			37,631.000	1,363,747	36.240	1,363,747	1,136,282		25,303		196,544		196,544		12/16/2020	
494368 10 3		KIMBERLY CLARK CORP.....			5,682.000	766,104	134.830	766,104	760,401	6,080	23,319		(14,523)		(14,523)		05/20/2020	
49446R 10 9		KIMCO REALTY CORP.....			10,624.000	159,466	15.010	159,466	201,627		5,469		(42,161)		(42,161)		11/17/2020	
499049 10 4		KNIGHT-SWIFT TRANSPORATION.....			35,591.000	1,488,416	41.820	1,488,416	1,313,813	2,847	7,565		176,735		176,735		11/11/2020	
50050N 10 3		KONTOOR BRANDS INC.....			23,860.000	967,762	40.560	967,762	819,905		9,104		147,857		147,857		12/23/2020	
501044 10 1		KROGER CO.....			5,212.000	165,533	31.760	165,533	175,674		1,801		(10,141)		(10,141)		11/17/2020	
501242 10 1		KULICKE & SOFFA INDS.....			30,558.000	972,050	31.810	972,050	608,315	4,278	14,668		140,872		140,872		08/14/2019	
501797 10 4		L BRANDS INC.....			1,192.000	44,330	37.190	44,330	46,036				(1,706)		(1,706)		12/21/2020	
501889 20 8		LKQ CORP.....			2,914.000	102,689	35.240	102,689	93,474				9,215		9,215		07/09/2020	
50540R 40 9		LABORATORY CORP AMER HLDG.....			469.000	95,465	203.550	95,465	94,957				508		508		11/17/2020	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
517834 10 7	LAS VEGAS SANDS CORP.....				140,000.000	8,344,000	59.600	8,344,000	7,988,750				355,250		355,250		12/17/2020	
521865 20 4	LEAR CORP.....				8,230.000	1,308,817	159.030	1,308,817	735,034	2,058	12,510		179,661		179,661		08/30/2019	
525327 10 2	LEIDOS HOLDINGS INC.....				1,370.000	144,014	105.120	144,014	120,462	466	441		23,552		23,552		11/17/2020	
526057 10 4	LENNAR CORP.....				148,161.000	11,294,313	76.230	11,294,313	2,021,417		92,019		3,003,356		3,003,356		10/14/2020	
532457 10 8	LILLY (ELI) & CO.....				2,938.000	496,052	168.840	496,052	454,303		4,686		41,749		41,749		09/10/2020	
539830 10 9	LOCKHEED MARTIN CORP.....				3,220.000	1,143,036	354.980	1,143,036	1,176,842	7,745	16,709		(77,288)		(77,288)		12/21/2020	
548661 10 7	LOWES COS INC.....				293,886.000	47,171,642	160.510	47,171,642	5,354,395	141,683	656,330		12,058,557		12,058,557		06/04/2020	
55303A 10 5	MGM GROWTH PROPRTIE.....				39,102.000	1,223,893	31.300	1,223,893	1,107,253	19,062	75,076		12,904		12,904		08/30/2019	
55345K 10 3	MRC GLOBLAL.....				110,013.000	729,386	6.630	729,386	629,300				189,696	450,559	(260,863)		06/19/2020	
556269 10 8	MADDEN STEVEN LTD.....				31,710.000	1,119,997	35.320	1,119,997	725,271				394,726		394,726		11/18/2020	
565849 10 6	MARATHON OIL CORP.....				31,187.000	208,017	6.670	208,017	137,684		936		70,333		70,333		10/14/2020	
571903 20 2	MARRIOTT INTL INC NEW.....				646.000	85,220	131.920	85,220	78,406				6,814		6,814		11/17/2020	
574599 10 6	MASCO CORP.....				3,159.000	173,524	54.930	173,524	158,327		966		15,197		15,197		12/21/2020	
575385 10 9	MASONITE CORP.....				8,970.000	882,110	98.340	882,110	430,900				294,653		294,653		04/03/2020	
57636Q 10 4	MASTERCARD INC.....				45,624.000	16,285,031	356.940	16,285,031	1,677,953		76,104		2,662,160		2,662,160		06/27/2019	
57776J 10 0	MAXLINEAR INC.....				20,018.000	764,487	38.190	764,487	302,319				400,893		400,893		03/25/2020	
580135 10 1	MCDONALD'S CORP.....				200,728.000	43,072,214	214.580	43,072,214	3,433,938	5,943	1,007,930		3,441,622		3,441,622		06/04/2020	
58155Q 10 3	MCKESSON CORP.....				466.000	81,047	173.920	81,047	66,894	523	196		14,153		14,153		11/17/2020	
58502B 10 6	MEDNAX INC.....				40,208.000	986,704	24.540	986,704	913,566				73,138		73,138		12/23/2020	
58933Y 10 5	MERCK & CO INC.....				390,088.000	31,909,198	81.800	31,909,198	13,058,308	369,961	893,196		(3,303,694)		(3,303,694)		09/21/2020	
59156R 10 8	METLIFE INC.....				3,971.000	186,438	46.950	186,438	162,896		4,137		14,667		14,667		08/06/2020	
592688 10 5	METTLER TOLEDO INTL.....				175.000	199,444	1,139.680	199,444	170,090				29,354		29,354		12/21/2020	
594918 10 4	MICROSOFT.....				1,534,199.000	341,236,542	222.420	341,236,542	5,408,375	11,726	3,202,650		99,149,117		99,149,117		11/17/2020	
595017 10 4	MICROCHIP TECHNOLOGY INC.....				2,128.000	293,696	138.015	293,696	237,331		1,632		40,509		40,509		12/21/2020	
595112 10 3	MICRON TECHNOLOGY INC.....				4,035.000	303,351	75.180	303,351	217,494				82,888		82,888		11/17/2020	
59522J 10 3	MID AMERICA APARTMENTS COMM.....				2,378.000	301,269	126.690	301,269	277,426		2,378		23,843		23,843		09/10/2020	
596278 10 1	MIDDLEBY CORP.....				5,194.000	669,610	128.920	669,610	409,981				259,629		259,629		07/20/2020	
600544 10 0	MILLER HERMAN INC.....				30,127.000	1,018,293	33.800	1,018,293	1,034,905	4,050			(16,613)		(16,613)		12/23/2020	
60786M 10 5	MOELIS & COMPANY.....				29,270.000	1,368,665	46.760	1,368,665	887,067	58,540	21,986		481,598		481,598		08/25/2020	
608190 10 4	MOHAWK INDUSTRIES INC.....				434.000	61,172	140.950	61,172	39,354				21,819		21,819		11/17/2020	
60855R 10 0	MOLINA HEALTHCARE INC.....				2,305.000	490,227	212.680	490,227	74,598				177,462		177,462		11/22/2013	
609207 10 5	MONDELEX INTL INC NPV A.....				456,100.000	26,668,167	58.470	26,668,167	9,010,830	143,672	533,637		1,546,179		1,546,179		07/02/2014	
61174X 10 9	MONSTER BEVERAGE CRP.....				3,856.000	356,603	92.480	356,603	256,054				92,338		92,338		12/21/2020	
615369 10 5	MOODYS CORP.....				1,398.000	405,756	290.240	405,756	333,494		2,491		48,261		48,261		08/06/2020	
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....				422,200.000	28,933,366	68.530	28,933,366	19,922,414		545,580		7,978,208		7,978,208		05/04/2020	
61945C 10 3	MOSAIC CO.....				4,112.000	94,617	23.010	94,617	80,876		206		13,741		13,741		10/14/2020	
620076 30 7	MOTOROLA SOLUTIONS.....				284.000	48,297	170.060	48,297	37,593	455	182		10,704		10,704		07/09/2020	
62886E 10 8	NCR CORPORATION.....				34,199.000	1,284,856	37.570	1,284,856	747,062				178,885		178,885		04/01/2020	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
629377 50 8	NRG ENERGY INC.....					6,456,000	242,423	37.550	242,423	222,690		7,250		(10,944)		(10,944)		11/17/2020	
637071 10 1	NATIONAL-OILWELL INC.....					15,661,000	215,026	13.730	215,026	188,407				26,619		26,619		11/17/2020	
64110L 10 6	NETFLIX INC.....					1,439,000	778,110	540.730	778,110	538,331				271,039		271,039		07/09/2020	
64115T 10 4	NETSCOUT SYSTEMS INC.....					20,860,000	571,981	27.420	571,981	541,157				69,881		69,881		09/06/2018	
651229 10 6	NEWELL RUBBERMAID INC.....					11,968,000	254,081	21.230	254,081	233,947		2,380		20,134		20,134		12/21/2020	
651639 10 6	NEWMONT GOLD CORP.....					4,029,000	241,297	59.890	241,297	253,495	1,612	1,907		(12,198)		(12,198)		10/14/2020	
65339F 10 1	NEXTERA ENERGY INC.....					420,000	32,403	77.150	32,403	25,446		441		6,957		6,957		04/23/2020	
654106 10 3	NIKE INC -CL B.....					209,500,000	29,637,965	141.470	29,637,965	979,832	58,682	205,310		8,413,520		8,413,520		04/23/2020	
65473P 10 5	NISOURCE INC.....					5,023,000	115,228	22.940	115,228	116,645		1,055		(1,417)		(1,417)		10/14/2020	
665859 10 4	NORTHERN TR CORP.....					6,685,000	622,641	93.140	622,641	517,922	4,680	4,680		104,719		104,719		08/06/2020	
666807 10 2	NORTHROP GRUMMAN CORP.....					114,492,000	34,888,002	304.720	34,888,002	5,059,153		649,170		(4,493,811)		(4,493,811)		11/18/2019	
668771 10 8	NORTONLIFELOCK INC.....					669,000	13,902	20.780	13,902	13,880				22		22		12/21/2020	
670346 10 5	NUCOR CORP.....					8,007,000	425,892	53.190	425,892	335,385	3,243	2,826		90,507		90,507		11/17/2020	
67066G 10 4	NVIDIA CORP.....					2,690,000	1,404,718	522.200	1,404,718	713,176	396	954		673,887		673,887		12/21/2020	
67103H 10 7	O'REILLY AUTOMOTIVE.....					575,000	260,228	452.570	260,228	242,549				(274)		(274)		12/21/2020	
674215 20 7	OASIS PETROLEUM.....					10,083,000	373,676	37.060	373,676	485,113				(111,437)		(111,437)		11/17/2020	
674599 10 5	OCCIDENTAL PETE CORP DEL.....					6,011,000	104,050	17.310	104,050	78,418	60	62		25,632		25,632		11/17/2020	
679580 10 0	OLD DOMINION FREIGHT LINE.....					1,481,000	289,062	195.180	289,062	295,295		277		(6,233)		(6,233)		10/14/2020	
68268W 10 3	ONEMAIN HOLDINGS INC.....					19,312,000	930,066	48.160	930,066	501,282		96,733		209,516		209,516		07/09/2020	
68389X 10 5	ORACLE SYSTEMS.....					826,020,000	53,435,234	64.690	53,435,234	3,510,206		752,947		9,315,049		9,315,049		09/11/2020	
688239 20 1	OSHKOSH CORP.....					18,610,000	1,601,763	86.070	1,601,763	1,261,369		14,511		340,394		340,394		11/12/2020	
68902V 10 7	OTIS WORLDWIDE CORP.....					413,337,000	27,920,914	67.550	27,920,914	20,159,555	1,287	157,471		7,761,360		7,761,360		10/14/2020	
693475 10 5	PNC FINANCIAL SERVICES GROUP.....					60,000,000	8,940,000	149.000	8,940,000	3,230,136		276,000		(637,800)		(637,800)		11/07/2012	
69349H 10 7	PNM RESOURCES INC.....					7,167,000	347,815	48.530	347,815	110,041		8,815		(15,624)		(15,624)		09/01/2011	
693506 10 7	PPG INDS INC.....					4,346,000	626,780	144.220	626,780	632,547				(5,767)		(5,767)		12/21/2020	
693718 10 8	PACCAR INC.....					4,177,000	360,392	86.280	360,392	369,015		1,095		(8,623)		(8,623)		12/21/2020	
698813 10 2	PAPA JOHNS INTL INC.....					8,454,000	717,322	84.850	717,322	355,386		7,372		229,495		229,495		03/19/2020	
70450Y 10 3	PAYPAL INC.....					333,783,000	78,171,979	234.200	78,171,979	13,781,087				42,609,035		42,609,035		10/14/2020	
712704 10 5	PEOPLES UNITED FINANCIAL INC.....					29,267,000	378,422	12.930	378,422	342,633		3,049		35,789		35,789		12/21/2020	
713448 10 8	PEPSICO INC MTN.....					427,219,000	63,356,578	148.300	63,356,578	22,965,635	443,653	1,684,853		4,976,125		4,976,125		10/14/2020	
714046 10 9	PERKINELMER INC.....					2,294,000	329,189	143.500	329,189	263,325		161		65,864		65,864		09/10/2020	
717081 10 3	PFIZER INC.....					304,211,000	11,198,007	36.810	11,198,007	1,837,515		454,404		(565,664)		(565,664)		07/09/2020	
718172 10 9	PHILIP MORRIS INT'L.....					449,342,000	37,201,024	82.790	37,201,024	21,352,613	539,210	1,834,030		(414,533)		(414,533)		10/20/2020	
718546 10 4	PHILLIPS 66.....					2,413,000	168,765	69.940	168,765	267,810		8,687		(100,067)		(100,067)		12/11/2019	
71943U 10 4	PHYSICIANS REALTY.....					59,893,000	1,066,095	17.800	1,066,095	1,179,499		37,205		(113,404)		(113,404)		08/14/2020	
723484 10 1	PINNACLE WEST CAP.....					7,044,000	563,168	79.950	563,168	513,454		7,645		49,714		49,714		09/10/2020	
723787 10 7	PIONEER NATURAL RES.....					40,300,000	4,589,767	113.890	4,589,767	3,142,233	22,165	42,852		1,447,534		1,447,534		11/17/2020	
73278L 10 5	POOL CORP.....					884,000	329,290	372.500	329,290	308,952		282		20,338		20,338		11/17/2020	
742718 10 9	PROCTER & GAMBLE CO.....					680,527,000	94,688,527	139.140	94,688,527	22,635,496		2,015,295		9,353,018		9,353,018		10/30/2020	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
743315 10 3	PROGRESSIVE CORP.....				6,356,000	628,481	98.880	628,481	578,364		6,204		62,541		62,541		12/21/2020	
74460D 10 9	PUBLIC STORAGE.....				2,300,000	531,139	230.930	531,139	540,620	6,434			(9,481)		(9,481)		11/17/2020	
745867 10 1	PULTE HOMES INC.....				35,562,000	1,533,433	43.120	1,533,433	951,664	4,952	9,865		548,358		548,358		12/21/2020	
74736K 10 1	QORVO INC.....				1,487,000	247,243	166.270	247,243	157,027				72,286		72,286		11/17/2020	
747525 10 3	QUALCOMM INC.....				95,971,000	14,620,222	152.340	14,620,222	3,770,052		245,671		6,148,933		6,148,933		07/09/2020	
74834L 10 0	QUEST DIAGNOSTICS.....				1,333,000	158,854	119.170	158,854	164,071				(5,218)		(5,218)		12/21/2020	
74965L 10 1	RLJ LODGING TRUST.....				60,211,000	851,986	14.150	851,986	691,809	602	1,120		160,176		160,176		08/13/2020	
751212 10 1	RALPH LAUREN CORP.....				13,380,000	1,388,041	103.740	1,388,041	932,452				455,589		455,589		11/09/2020	
754730 10 9	RAYMOND JAMES FINANCIAL I.....				7,326,000	700,878	95.670	700,878	629,040				71,838		71,838		12/21/2020	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.....				436,736,000	31,230,991	71.510	31,230,991	14,145,717		873,324		(16,786,089)		(16,786,089)		04/03/2020	
758750 10 3	REGAL BELOIT CORP.....				14,829,000	1,821,149	122.810	1,821,149	1,027,961	4,449	14,046		647,726		647,726		07/13/2020	
75886F 10 7	REGENERON PHARMCTCLS.....				146,000	70,534	483.110	70,534	84,177				(13,643)		(13,643)		06/04/2020	
759351 60 4	REINSURANCE GROUP AMER IN.....				9,703,000	1,124,578	115.900	1,124,578	820,289		25,843		(415,820)		(415,820)		10/22/2020	
759509 10 2	RELIANCE STEEL & ALUMINUM.....				12,288,000	1,471,488	119.750	1,471,488	1,319,520		7,680		151,968		151,968		11/10/2020	
760759 10 0	REPUBLIC SERVICES INC.....				1,401,000	134,916	96.300	134,916	131,674	595			3,242		3,242		10/14/2020	
761152 10 7	RESMED INC.....				1,121,000	238,280	212.560	238,280	192,542		645		45,738		45,738		10/14/2020	
770323 10 3	ROBERT HALF INTL INC.....				24,723,000	1,544,693	62.480	1,544,693	1,344,055		16,379		200,638		200,638		11/12/2020	
78409V 10 4	S&P GLOBAL INC.....				2,207,000	725,507	328.730	725,507	656,115		4,795		56,088		56,088		09/10/2020	
78410G 10 4	SBA COMMUNICATIONS.....				1,371,000	386,800	282.130	386,800	421,979		1,110		(35,179)		(35,179)		10/14/2020	
78486Q 10 1	SVB FINANCIAL GROUP.....				374,000	145,048	387.830	145,048	89,413				46,654		46,654		11/17/2020	
79466L 30 2	SALESFORCE COM INC.....				2,505,000	557,438	222.530	557,438	376,829				180,609		180,609		04/23/2020	
806857 10 8	SCHLUMBERGER LTD.....				397,727,200	8,682,385	21.830	8,682,385	6,983,716	50,004	496,099		(4,282,514)	2,998,794	(7,281,308)		04/23/2020	
81211K 10 0	SEALED AIR CORP.....				25,803,000	1,181,519	45.790	1,181,519	837,365		15,357		264,046		264,046		03/31/2020	
816300 10 7	SELECTIVE INSURANCE GROUP.....				11,888,000	796,258	66.980	796,258	481,185		10,181		40,604		40,604		10/30/2020	
81762P 10 2	SERVICENOW INC.....				895,000	492,635	550.430	492,635	344,972				147,663		147,663		10/14/2020	
824348 10 6	SHERWIN WILLIAMS CO.....				708,000	520,316	734.910	520,316	484,716		1,045		35,601		35,601		10/14/2020	
828806 10 9	SIMON PROPERTY GROUP.....				92,912,180	7,923,551	85.280	7,923,551	4,039,455	120,786	425,662		(5,701,368)		(5,701,368)		11/17/2020	
830566 10 5	SKECHERS U S A INC.....				21,025,000	755,639	35.940	755,639	553,896				(20,122)		(20,122)		08/03/2020	
830879 10 2	SKYWEST, INC.....				27,580,000	1,111,750	40.310	1,111,750	799,950		4,744		(310,724)		(310,724)		09/01/2020	
831865 20 9	SMITH A O.....				6,429,000	352,438	54.820	352,438	325,409		1,198		27,029		27,029		12/21/2020	
832696 40 5	JM SMUCKER CO.....				1,222,000	141,263	115.600	141,263	146,255		850		(4,992)		(4,992)		11/17/2020	
833034 10 1	SNAP-ON INC.....				1,634,000	279,643	171.140	279,643	267,279		7,054		3,038		3,038		12/21/2020	
842587 10 7	SOUTHERN CO.....				3,307,000	203,149	61.430	203,149	173,787		4,966		24,351		24,351		07/09/2020	
844741 10 8	SOUTHWEST AIRLS CO.....				1,333,000	62,131	46.610	62,131	44,362				17,769		17,769		08/06/2020	
844895 10 2	SOUTHWEST GAS CORP.....				13,850,000	841,388	60.750	841,388	806,140		22,922		(150,492)		(150,492)		09/28/2020	
85254J 10 2	STAG INDL INC.....				34,660,000	1,085,551	31.320	1,085,551	949,696	4,159	49,882		(8,665)		(8,665)		05/29/2018	
855244 10 9	STARBUCKS CORP.....				161,179,000	17,242,929	106.980	17,242,929	3,704,738		270,663		3,071,203		3,071,203		12/21/2020	
857477 10 3	STATE STREET CORP.....				5,074,000	369,286	72.780	369,286	340,289	2,638	3,597		28,997		28,997		12/21/2020	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification		Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
85917A	10	0			74,010.000	1,330,700	17.980	1,330,700	1,341,824		15,345		71,482		71,482		11/12/2020	
860630	10	2			24,240.000	1,223,150	50.460	1,223,150	842,974		3,062		380,176		380,176		09/16/2020	
87161C	50	1			43,390.000	1,404,534	32.370	1,404,534	1,124,945	14,319	46,807		(61,751)		(61,751)		06/10/2020	
87165B	10	3			3,285.000	114,022	34.710	114,022	114,777		2,891		(4,271)		(4,271)		12/11/2019	
872540	10	9			261,369.000	17,848,889	68.290	17,848,889	11,657,857		47,242		2,831,654		2,831,654		12/21/2020	
872590	10	4			487,800.000	65,779,830	134.850	65,779,830	43,883,573		44,920		21,896,257		21,896,257		09/29/2020	
874054	10	9			1,813.000	376,723	207.790	376,723	230,255				146,468		146,468		01/16/2020	
876030	10	7			29,730.000	924,008	31.080	924,008	883,991				40,017		40,017		12/23/2020	
87612E	10	6			2,524.000	445,562	176.530	445,562	274,293		6,338		131,886		131,886		09/10/2020	
87724P	10	6			29,559.000	758,188	25.650	758,188	561,219				112,029		112,029		01/31/2019	
879369	10	6			15,000.000	6,173,550	411.570	6,173,550	5,715,243				458,307		458,307		11/30/2020	
88160R	10	1			22,789.000	16,081,514	705.670	16,081,514	14,532,819				1,548,694		1,548,694		12/22/2020	
88224Q	10	7			21,769.000	1,295,256	59.500	1,295,256	1,230,343				175,540		175,540		06/12/2020	
882508	10	4			201,622.000	33,092,219	164.130	33,092,219	6,755,472		750,034		7,226,132		7,226,132		12/11/2019	
883556	10	2			118,055.000	54,987,658	465.780	54,987,658	21,218,459	28,666	73,316		11,811,158		11,811,158		12/21/2020	
88579Y	10	1			45,442.000	7,942,807	174.790	7,942,807	783,956		255,951		2,977		2,977		08/06/2020	
892356	10	6			944.000	132,708	140.580	132,708	139,134		710		(6,427)		(6,427)		12/21/2020	
90184L	10	2			677.000	36,660	54.150	36,660	31,425				5,235		5,235		10/14/2020	
902252	10	5			498.000	217,387	436.520	217,387	181,151				36,236		36,236		11/17/2020	
902494	10	3			4,179.000	269,295	64.440	269,295	290,846		4,472		(35,793)		(35,793)		10/14/2020	
902973	30	4			17,028.000	793,335	46.590	793,335	944,082	7,152	24,898		(176,529)		(176,529)		07/09/2020	
904214	10	3			60,554.000	916,788	15.140	916,788	1,112,753		46,094		(96,290)		(96,290)		05/01/2020	
907818	10	8			183,587.000	38,226,485	208.220	38,226,485	15,471,865	180,213	698,132		5,399,880		5,399,880		11/17/2020	
910047	10	9			270,000.000	11,677,500	43.250	11,677,500	11,648,674				(12,106,800)		(12,106,800)		06/12/2014	
911312	10	6			4,194.000	706,270	168.400	706,270	590,912		7,167		111,980		111,980		11/17/2020	
911363	10	9			5,204.000	1,206,860	231.910	1,206,860	529,752				677,108		677,108		12/21/2020	
912008	10	9			24,543.000	817,527	33.310	817,527	837,522				(210,579)		(210,579)		04/12/2019	
91324P	10	2			70,074.000	24,573,550	350.680	24,573,550	13,701,165		337,075		4,003,527		4,003,527		12/21/2020	
913903	10	0			370.000	50,875	137.500	50,875	33,202				17,673		17,673		03/27/2020	
91913Y	10	0			1,490.000	84,289	56.570	84,289	76,233		4,552		8,057		8,057		03/27/2020	
92343E	10	2			708.000	153,211	216.400	153,211	149,197				9,365		9,365		10/14/2020	
92343V	10	4			695,744.000	40,874,960	58.750	40,874,960	17,328,582		1,703,552		(1,811,958)		(1,811,958)		11/17/2020	
92532F	10	0			1,672.000	395,160	236.340	395,160	425,292				(30,132)		(30,132)		11/17/2020	
92826C	83	9			388,116.000	84,892,613	218.730	84,892,613	17,801,776		473,477		11,967,717		11,967,717		03/27/2020	
928298	10	8			46,150.000	955,767	20.710	955,767	721,128		15,162		205,106		205,106		05/04/2020	
929089	10	0			19,598.000	1,152,558	58.810	1,152,558	983,752	2,940	2,550		168,806		168,806		11/19/2020	
929740	10	8			1,622.000	118,730	73.200	118,730	103,367		366		15,364		15,364		12/21/2020	
931142	10	3			251,131.000	36,200,534	144.150	36,200,534	3,711,119	138,465	535,387		6,331,075		6,331,075		06/04/2020	

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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		
CUSIP Identification		Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
947890	10	9	WEBSTER FINANCIAL CORP		31,019,000	1,307,451	42.150	1,307,451	863,017		43,906		(197,761)		(197,761)		11/13/2020	
949090	10	4	WELBILT INC		7,777,000	102,656	13.200	102,656	93,495				9,162		9,162		12/23/2020	
949746	10	1	WELLS FARGO & CO NEW		1,173,552,000	35,417,799	30.180	35,417,799	24,557,350		1,419,104		(27,417,975)		(27,417,975)		11/17/2020	
95040Q	10	4	WELLTOWER INC		418,900,000	27,069,318	64.620	27,069,318	25,698,137		847,530		(5,427,524)		(5,427,524)		12/08/2020	
955306	10	5	WEST PHARMACEUTICAL SERVICES		456,000	129,189	283.310	129,189	97,972		141		31,218		31,218		09/10/2020	
960413	10	2	WESTLAKE CHEM CORP		11,473,000	936,197	81.600	936,197	841,048		11,336		134,313		134,313		09/16/2020	
962166	10	4	WEYERHAEUSER CO		9,009,000	302,072	33.530	302,072	260,970		1,532		41,101		41,101		11/17/2020	
969904	10	1	WILLIAMS-SONOMA INC		7,826,000	797,000	101.840	797,000	487,190	1,202	13,124		307,799		307,799		03/25/2020	
97650W	10	8	WINTRUST FINANCIAL CORP		14,180,000	866,256	61.090	866,256	816,330				49,926		49,926		12/04/2020	
98311A	10	5	WYNDHAM HOTELS & RESORTS INC		368,700,000	21,915,528	59.440	21,915,528	6,405,680	29,496	222,299		(662,431)		(662,431)		11/09/2020	
983793	10	0	XPO LOGISTICS INC		13,920,000	1,659,264	119.200	1,659,264	1,073,620				585,644		585,644		10/22/2020	
98421M	10	6	XEROX HOLDINGS CORP		946,000	21,938	23.190	21,938	21,056	237			881		881		12/21/2020	
988498	10	1	YUM BRANDS INC		1,227,000	133,203	108.560	133,203	110,660		920		22,543		22,543		09/10/2020	
98956P	10	2	ZIMMER HOLDINGS INC		29,200,000	4,499,428	154.090	4,499,428	2,295,407	7,008	21,792		2,050,037		2,050,037		03/18/2020	
989701	10	7	ZIONS BANCORPORATION		23,609,000	1,025,575	43.440	1,025,575	423,210		28,681		(174,806)		(174,806)		12/03/2020	
98978V	10	3	ZOETIS INC		2,704,000	447,512	165.500	447,512	410,747		787		36,765		36,765		12/21/2020	
G8473T	10	0	STERIS PLC		461,000	87,378	189.540	87,378	72,431		369		14,947		14,947		08/06/2020	
L72967	10	9	ORION ENGINEEREED CARBONS		59,545,000	1,020,601	17.140	1,020,601	873,461	1,322	14,986		341,931	295,896	46,035		05/14/2020	
L9340P	10	1	TRINSEO SA		25,121,000	1,286,446	51.210	1,286,446	856,990		28,662		429,457		429,457		08/14/2020	
V7780T	10	3	ROYAL CARIBBEAN CRUISES LTD		439,000	32,789	74.690	32,789	30,591				2,198		2,198		12/21/2020	
74167P	10	8	COTT CORP	A	49,281,000	772,726	15.680	772,726	685,538	931	8,871		98,562		98,562		06/27/2019	
8676EP	10	8	SUNOPTA INC	A	821,200,000	9,583,404	11.670	9,583,404	1,938,939				7,530,404		7,530,404		01/24/2019	
226718	10	4	CRITEO S.A	D	39,976,000	819,908	20.510	819,908	920,823				127,124		127,124		06/10/2019	
605520			AGC INC	B	86,400,000	2,976,902	34.455	2,976,902	2,638,284				316,094		316,094	22,524	11/11/2020	
608484			Z HOLDINGS CORP	B	172,000,000	1,027,873	5.976	1,027,873	1,080,012				(61,096)		(61,096)	8,956	11/11/2020	
612528			TREND MICRO INC	B	27,600,000	1,569,075	56.851	1,569,075	1,635,265				(77,275)		(77,275)	11,085	11/11/2020	
613126			FANCL CORP	B	29,200,000	1,150,008	39.384	1,150,008	958,471		2,742		183,406		183,406	8,131	11/11/2020	
613674			OBIC CO	B	18,200,000	3,610,929	198.403	3,610,929	3,278,692		8,040		304,280		304,280	27,957	11/11/2020	
619640			CHUGAI PHARM CO	B	41,500,000	2,185,727	52.668	2,185,727	1,855,165				314,141		314,141	16,420	11/11/2020	
625002			DAIFUKU CO	B	8,600,000	1,050,261	122.123	1,050,261	784,620		1,935		254,980		254,980	10,661	09/18/2020	
625072			DAIKIN INDUSTRIES	B	8,800,000	1,930,392	219.363	1,930,392	1,710,492		3,890		205,755		205,755	14,145	11/11/2020	
626705			OTSUKA CORP	B	54,500,000	2,842,767	52.161	2,842,767	2,759,233				58,787		58,787	24,747	11/11/2020	
626986			PAN PACIFIC INTL H	B	177,100,000	4,047,633	22.855	4,047,633	3,978,616				35,324		35,324	33,693	11/11/2020	
633243			FAST RETAILING CO	B	1,700,000	1,504,520	885.012	1,504,520	1,112,365				382,793		382,793	9,362	11/11/2020	
639092			NOMURA RESEARCH IN	B	27,800,000	983,122	35.364	983,122	840,019		2,618		135,913		135,913	7,191	11/11/2020	
640587			HAMAMATSU PHOTONIC	B	23,900,000	1,349,579	56.468	1,349,579	1,201,739		2,642		137,483		137,483	10,356	11/11/2020	
641632			HIKARI TSUSHIN INC	B	5,200,000	1,203,394	231.422	1,203,394	1,242,679				(41,639)		(41,639)	2,354	11/11/2020	
644150			HOYA CORP	B	42,400,000	5,790,793	136.575	5,790,793	4,752,346		10,541		998,026		998,026	40,421	11/11/2020	

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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		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
649080		KIKKOMAN CORP.....	B.		13,100,000	898,957	68.623	898,957	736,478		2,349		155,779		155,779	6,700	11/11/2020	
649099		KEYENCE CORP.....	B.		3,700,000	2,053,894	555.106	2,053,894	1,692,739				346,394		346,394	14,760	11/11/2020	
649796		KURITA WATER INDS.....	B.		80,000,000	3,020,544	37.757	3,020,544	2,685,657		14,161		311,233		311,233	23,654	11/11/2020	
651312		TOKIO MARINE HLDG.....	B.		71,700,000	3,642,490	50.802	3,642,490	3,511,296		44,861		105,912		105,912	25,282	11/19/2020	
664068		NIDEC CORPORATION.....	B.		40,900,000	5,080,965	124.229	5,080,965	3,852,182		6,776		1,191,341		1,191,341	37,443	11/10/2020	
664480		NITORI HOLDINGS.....	B.		19,400,000	4,014,262	206.921	4,014,262	3,918,052				67,833		67,833	28,376	12/23/2020	
665880		OLYMPUS CORP.....	B.		124,400,000	2,686,606	21.597	2,686,606	2,555,785				108,763		108,763	22,058	11/11/2020	
666114		ORIX CORP.....	B.		135,200,000	2,050,299	15.165	2,050,299	1,843,985		26,155		190,561		190,561	15,753	11/11/2020	
676396		SMC CORP.....	B.		2,800,000	1,686,949	602.482	1,686,949	1,562,545		3,080		111,022		111,022	13,382	11/11/2020	
677062		SOFTBANK GROUP CO.....	B.		36,500,000	2,814,935	77.122	2,814,935	2,300,567		4,440		494,327		494,327	20,040	11/11/2020	
680458		SHIN-ETSU CHEMICAL.....	B.		31,200,000	5,386,906	172.657	5,386,906	4,271,049		18,975		1,079,184		1,079,184	36,672	11/11/2020	
682150		SONY CORP.....	B.		42,000,000	4,134,298	98.436	4,134,298	3,447,956		5,309		664,521		664,521	21,821	11/11/2020	
686930		TDK CORP.....	B.		32,500,000	4,833,733	148.730	4,833,733	3,731,820		16,121		1,070,607		1,070,607	31,306	11/11/2020	
687049		ADVANTEST.....	B.		43,400,000	3,210,831	73.982	3,210,831	2,498,792		6,529		697,965		697,965	14,074	11/16/2020	
688507		TERUMO CORP.....	B.		31,600,000	1,304,110	41.269	1,304,110	1,268,182		3,574		25,601		25,601	10,327	11/11/2020	
691148		UNI-CHARM CORP.....	B.		19,200,000	898,951	46.820	898,951	867,521				24,082		24,082	7,348	11/11/2020	
BQRRZ0		RECRUIT HLDGS CO L.....	B.		104,300,000	4,313,371	41.355	4,313,371	4,367,315		4,119		(82,244)		(82,244)	28,300	12/02/2020	
G02602	10 3	AMDOCS LTD.....	D.		11,894,000	843,641	70.930	843,641	311,510	3,895	14,988		(7,068)		(7,068)		03/20/2020	
G0403H	10 8	AON PLC.....	D.		1,057,000	223,312	211.270	223,312	223,664		1,850		(8,427)		(8,427)		07/09/2020	
G1151C	10 1	ACCENTURE LTD BERMUDA.....	C.		43,925,000	11,473,649	261.210	11,473,649	1,533,384		139,143		2,195,251		2,195,251		10/14/2020	
G29183	10 3	EATON CORP.....	D.		323,052,000	38,811,467	120.140	38,811,467	4,966,907	1,439	928,078		8,879,860		8,879,860		12/21/2020	
G3198U	10 2	ESSENT GROUP LTD.....	C.		16,430,000	709,776	43.200	709,776	310,713		10,751		(144,420)		(144,420)		05/23/2016	
G3223R	10 8	EVEREST RE GROUP LTD.....	C.		6,486,000	1,518,308	234.090	1,518,308	1,421,821		41,235		(161,397)		(161,397)		11/17/2020	
G3922B	10 7	GENPACT LTD.....	C.		19,248,000	796,097	41.360	796,097	350,739	149	6,799		(7,541)		(7,541)		11/10/2020	
G5494J	10 3	LINDE PLC.....	D.		87,000,000	22,925,370	263.510	22,925,370	3,061,105	73,142	335,124		4,403,070		4,403,070		09/05/2019	
G5960L	10 3	MEDTRONIC INC.....	D.		215,693,000	25,266,278	117.140	25,266,278	9,914,931	125,102	482,456		805,387		805,387		07/09/2020	
G6564A	10 5	NOMAD FOODS LTD.....	C.		35,558,000	903,884	25.420	903,884	579,313				108,452		108,452		04/02/2018	
G87110	10 5	TECHNIPFMC PLC.....	D.		23,762,000	223,363	9.400	223,363	168,253				55,110		55,110		10/14/2020	
H2906T	10 9	GARMIN LTD.....	D.		3,090,000	369,749	119.660	369,749	252,930	1,885	3,120		116,820		116,820		07/09/2020	
Y2573F	10 2	FLEXTRONICS INTL LTD.....	D.		0.885	16	17.980	16	2				5		5		10/21/2008	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					4,305,998,636	XXX	4,305,998,636	1,306,149,824	5,053,822	60,037,488	0	649,116,454	6,055,148	643,061,306	605,299	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																		
30247@	10 8	F M INSURANCE COMPANY LTD.....			110,000,012.000	925,813,444	8.662	925,813,444	667,992,373				52,471,829		52,471,829		08/01/2002	
30277@	10 1	FMIC HOLDINGS, INC.....			42,029.000	3,541,486,550	84,262.927	3,541,486,550	428,871,676				508,988,357		508,988,357		08/01/2002	
87282@	10 4	TSB LOSS CONTROL CONSULTANTS, INC.....			500.000				8,079,725				(1,034,008)		(1,034,008)		12/15/1997	
L3953#	10 4	FM INSURANCE EUROPE S.A.....			451,000,000.000	561,030,433	1.036	561,030,433	573,833,391				41,102,715		41,102,715		05/21/2019	
P3872*	10 2	FMIC ESCRITORIO DE REPRESENTA BRAZIL LTD.....	D.		128,598.280				619,598				0		0		05/20/2009	
P3913*	10 3	FM GLOBAL DE MEXICO S.A. DE C.V.....	D.		42,282.000				37,499,012				0		0		05/06/2008	

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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		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					5,028,330,427	XXX	5,028,330,427	1,716,895,775	0	0	0	601,528,893	0	601,528,893	0	XXX	XXX
Common Stocks - Mutual Funds																		
056823	37	0			13,526,759,686	226,302,690	16.730	226,302,690	205,174,693		1,483,174		21,127,997		21,127,997		12/29/2020	
256206	10	3			1,405,521,016	61,421,268	43.700	61,421,268	51,117,646		1,117,646		10,303,622		10,303,622		12/18/2020	
464285	10	5			970,000,000	17,586,100	18.130	17,586,100	14,892,260				2,693,840		2,693,840		03/03/2020	
464286	77	2			320,000,000	27,536,000	86.050	27,536,000	20,064,339		201,686		7,471,661		7,471,661		09/30/2020	
464287	23	4			336,500,000	17,386,955	51.670	17,386,955	14,977,817		174,608		2,409,138		2,409,138		08/12/2020	
46429B	59	8			891,000,000	35,836,020	40.220	35,836,020	30,009,252		28,176		5,826,768		5,826,768		11/06/2020	
46429B	68	9			49,830,000	3,658,020	73.410	3,658,020	3,187,680		46,129		470,340		470,340		11/06/2020	
46429B	69	7			106,186,000	7,207,906	67.880	7,207,906	6,209,647		91,592		998,258		998,258		11/06/2020	
46432F	33	9			162,553,000	18,890,284	116.210	18,890,284	16,321,588		214,779		2,057,617		2,057,617		12/08/2020	
46432F	37	0			201,657,000	22,418,209	111.170	22,418,209	17,905,009		22,418,209		4,396,529		4,396,529		11/06/2020	
46432F	38	8			181,220,000	15,749,830	86.910	15,749,830	13,857,194		259,989		1,771,431		1,771,431		09/03/2020	
46432F	39	6			77,516,000	12,502,556	161.290	12,502,556	10,465,552		60,474		1,952,888		1,952,888		09/03/2020	
46434G	77	2			585,000,000	31,051,800	53.080	31,051,800	25,712,753		569,049		5,339,048		5,339,048		08/25/2020	
46434V	44	9			167,524,000	6,307,279	37.650	6,307,279	5,325,942		38,965		917,218		917,218		09/03/2020	
46434V	45	6			271,313,000	9,675,022	35.660	9,675,022	8,585,851		134,507		849,200		849,200		12/08/2020	
46435G	40	9			350,970,000	7,991,587	22.770	7,991,587	7,335,889		135,040		600,709		600,709		09/03/2020	
46435G	50	8			383,297,000	11,237,885	29.319	11,237,885	9,375,163		132,804		1,834,634		1,834,634		11/06/2020	
48129C	30	6			6,836,827,712	150,546,946	22.020	150,546,946	150,000,000				546,946		546,946		12/18/2020	
74144T	10	8			619,000	93,710	151.390	93,710	67,192	3,808	2,142		18,291		18,291		11/17/2020	
77956H	32	8			4,977,430,311	328,261,529	65.950	328,261,529	219,213,850		282,442		94,957,851		94,957,851		12/16/2020	
78462F	10	3			3,422,000	1,279,417	373.880	1,279,417	1,003,674	5,407	28,664		178,293		178,293		06/04/2020	
78463V	10	7			67,000,000	11,950,120	178.360	11,950,120	10,032,279				1,917,842		1,917,842		03/02/2020	
78464A	78	9			2,443,300,000	82,046,014	33.580	82,046,014	75,313,944	478,887	1,461,995		(4,520,105)		(4,520,105)		05/03/2019	
81369Y	20	9			202,000,000	22,914,880	113.440	22,914,880	20,668,034	93,797			2,246,846		2,246,846		09/22/2020	
81369Y	60	5			911,800,000	26,879,860	29.480	26,879,860	21,868,828	138,606	80,058		5,011,036		5,011,036		10/30/2020	3.A
81369Y	80	3			196,800,000	25,587,936	130.020	25,587,936	17,370,416	58,576	85,264		8,217,520		8,217,520		06/24/2020	
81369Y	85	2			272,400,000	18,381,552	67.480	18,381,552	12,449,532	29,135	59,317		5,932,020		5,932,020		06/24/2020	
81369Y	88	6			761,900,000	47,771,130	62.700	47,771,130	45,971,757	397,540	1,485,307		(1,462,848)		(1,462,848)		08/06/2019	
92647K	30	9			15,978,277,178	260,605,701	16.310	260,605,701	87,457,934		5,576,866		33,873,948		33,873,948		08/20/2013	
L5458T	11	7			1,251,188,405	117,711,805	94.080	117,711,805	125,360,768		5,360,768		(3,555,007)		(3,555,007)		12/02/2020	
9499999	Total - Common Stocks - Mutual Funds.....					1,626,790,011	XXX	1,626,790,011	1,247,296,483	1,205,756	19,321,999	0	214,383,531	0	214,383,531	0	XXX	XXX
9799999	Total - Common Stock.....					10,961,119,074	XXX	10,961,119,074	4,270,342,082	6,259,578	79,359,487	0	1,465,028,878	6,055,148	1,458,973,730	605,299	XXX	XXX
9899999	Total Common and Preferred Stock.....					10,961,320,854	XXX	10,961,320,854	4,270,532,082	6,259,578	79,359,487	0	1,465,040,658	6,055,148	1,458,985,510	605,299	XXX	XXX

E12.11

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A0 1B0 1C0 1D0 1E0 1F0 1G

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
				2A	.....0	2B	.....0	2C	.....0								
				3A	.....26,879,860	3B	.....0	3C	.....0								
				4A	.....0	4B	.....0	4C	.....0								
				5A	.....0	5B	.....0	5C	.....0								
				6	.....0												

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government									
36179V DN 7	GNMA PASSTHRU MA6409			02/26/2020	NOMURA		32,317,276	31,436,556	57,634
36179V TX 8	GNMA PASSTHRU MA6866			10/20/2020	ZERO STAGE CAPITAL		17,482,992	16,572,511	24,859
3617MK 2X 6	GNMA PASSTHRU BS8890			03/04/2020	PNC CAPITAL		15,505,308	15,053,697	41,398
38380H CH 3	GNMA REMIC TRUST			05/29/2020	ZERO STAGE CAPITAL		977,040	1,018,514	170
912810 SP 4	U S TREASURY			11/13/2020	ZERO STAGE CAPITAL		2,120,518	2,265,000	7,871
912810 SS 8	U S TREASURY			12/22/2020	ZERO STAGE CAPITAL		1,107,833	1,120,000	1,497
912828 G3 8	U S TREASURY			12/02/2020	ZERO STAGE CAPITAL		3,432,860	3,200,000	15,514
912828 YB 0	U S TREASURY			09/30/2020	MORGAN STANLEY		3,264,961	3,000,000	6,226
912828 YE 4	U S TREASURY			12/14/2020	ZERO STAGE CAPITAL		3,107,795	3,000,000	16,771
912828 YH 7	U S TREASURY			12/14/2020	ZERO STAGE CAPITAL		1,777,610	1,700,000	8,196
912828 Z5 2	U S TREASURY			12/02/2020	ZERO STAGE CAPITAL		4,163,338	4,000,000	152
912828 Z7 8	U S TREASURY			02/03/2020	JP MORGAN		10,039,844	10,000,000	1,648
912828 Z9 4	U S TREASURY			02/28/2020	JP MORGAN		51,539,063	50,000,000	32,967
912828 ZA 1	U S TREASURY			03/05/2020	ABN AMRO		35,965,203	35,700,000	5,108
912828 ZB 9	U S TREASURY			03/02/2020	JP MORGAN		6,057,891	6,000,000	550
912828 ZR 4	U S TREASURY			12/09/2020	ZERO STAGE CAPITAL		14,000,718	14,000,000	363
912828 ZU 7	U S TREASURY			06/30/2020	ZERO STAGE CAPITAL		15,038,086	15,000,000	1,639
912828 ZV 5	U S TREASURY			07/23/2020	CITIGROUP		2,611,578	2,600,000	848
91282C AD 3	U S TREASURY			07/31/2020	WELLS FARGO		4,991,211	5,000,000	153
91282C AF 8	U S TREASURY			12/14/2020	ZERO STAGE CAPITAL		23,971,338	24,000,000	1,406
91282C AG 6	U S TREASURY			10/08/2020	ZERO STAGE CAPITAL		34,140,840	34,150,000	2,455
91282C AP 6	U S TREASURY			10/30/2020	ZERO STAGE CAPITAL		2,245,342	2,250,000	139
91282C AR 2	U S TREASURY			11/30/2020	ZERO STAGE CAPITAL		52,573,494	52,600,000	629
91282C AV 3	U S TREASURY			12/22/2020	ZERO STAGE CAPITAL		8,408,025	8,425,000	2,673
91282C AX 9	U S TREASURY			12/08/2020	ZERO STAGE CAPITAL		14,249,358	14,255,000	84
91282C AY 7	U S TREASURY			12/08/2020	JP MORGAN		32,615,594	32,610,000	181
91282C AZ 4	U S TREASURY			12/22/2020	JP MORGAN		42,602,351	42,595,000	7,962
91282C BA 8	U S TREASURY			12/21/2020	ZERO STAGE CAPITAL		10,312,750	10,330,000	115
0599999	Total - Bonds - U.S. Government						446,620,217	441,881,278	239,208
Bonds - All Other Government									
013051 DW 4	ALBERTA PROV			10/01/2020	RBC DEXIA		3,557,028	3,250,000	28,609
013051 EC 7	ALBERTA PROV			01/07/2020	CIBC WORLD MKTS		13,339,560	13,000,000	122,699
11070T AF 5	PROV BC			04/16/2020	RBC DEXIA		4,382,080	4,000,000	38,729
135087 D5 0	CANADA HOUSING TRUST			11/02/2020	RBC DEXIA		20,156,655	18,500,000	103,315
135087 F8 2	CANADA HOUSING TRUST			11/19/2020	VARIOUS		51,749,540	50,000,000	126,356
135087 G7 3	CANADA HOUSING TRUST			11/27/2020	RBC DEXIA		12,164,520	12,000,000	29,918
135087 K5 2	CANADA HOUSING TRUST			06/23/2020	VARIOUS		43,215,455	41,500,000	121,712
135087 K9 4	CANADA HOUSING TRUST			11/27/2020	RBC DEXIA		13,047,520	13,000,000	14,726
13509P FA 6	CANADA HOUSING TRUST			11/20/2020	RBC DEXIA		6,378,780	6,000,000	51,929
13509P FL 2	CANADA HOUSING TRUST			01/07/2020	SCOTIA BANK		18,768,244	18,800,000	113,521
13509P FX 6	CANADA HOUSING TRUST			11/19/2020	RBC DEXIA		15,916,650	14,500,000	150,303
13509P HJ 5	CANADA HOUSING TRUST			04/16/2020	RBC DEXIA		20,950,000	20,000,000	125,260
13509P HM 8	CANADA HOUSING TRUST			10/02/2020	RBC DEXIA		23,447,426	21,800,000	118,108
563469 UJ 2	MANITOBA PROV			10/01/2020	RBC DEXIA		3,821,790	3,500,000	30,565
614852 PH 8	MONTREAL QUE			07/02/2020	NATIONAL BANK		2,194,200	2,000,000	20,877
614853 DS 5	MONTREAL QUE			07/08/2020	DESJARDIN		2,189,000	2,000,000	19,740

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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
62620D AK 7	BC MUNI FINANCE			07/02/2020	NATIONAL BANK		4,788,950	4,750,000	5,010
68323A CX 0	ONTARIO PROV			04/16/2020	RBC DEXIA		13,395,411	12,425,000	110,986
68323A DL 5	ONTARIO PROV			01/07/2020	RBC DEXIA		1,003,140	1,000,000	8,868
68323A EE 0	ONTARIO PROV			10/01/2020	RBC DEXIA		14,075,610	13,000,000	116,323
68333Z AM 9	ONTARIO PROV			11/19/2020	RBC DEXIA		9,994,700	10,000,000	21,863
74814Z EV 1	PROV OF QUEBEC			07/28/2020	RBC DEXIA		25,678,150	23,750,000	261,062
74814Z EX 7	QUEBEC PROV			04/02/2020	RBC DEXIA		8,481,600	8,000,000	19,726
74814Z FB 4	QUEBEC PROV			11/19/2020	RBC DEXIA		4,176,525	3,750,000	23,450
891288 DK 5	TORONTO ONT			07/02/2020	T D SECURITIES		3,545,182	3,325,000	33,701
891288 DV 1	TORONTO ONT			10/01/2020	RBC DEXIA		6,121,920	6,000,000	22,751
24850N AD 2	DENMARK KINGDOM	D		10/23/2020	ZERO STAGE CAPITAL		758,138	760,000	
50046P BP 9	KOMMUNINVEST I SVERI	D		10/27/2020	ZERO STAGE CAPITAL		878,258	880,000	
50046P EM 3	KOMMUNINVEST I SVERI	D		11/24/2020	ZERO STAGE CAPITAL		798,480	800,000	
50048M CX 6	KOMMUNALBANKEN AS	D		10/28/2020	ZERO STAGE CAPITAL		629,899	630,000	
50048M CY 4	KOMMUNALBANKEN AS	D		12/04/2020	ZERO STAGE CAPITAL		1,107,747	1,110,000	
AS9049 85 7	AUSTRALIAN GOVERNMENT	B		04/16/2020	MIZUHO		14,415,605	12,357,998	129,167
BJ3916 12 6	AUSTRALIAN GOVERNMENT	B		11/23/2020	MIZUHO		7,458,182	7,355,499	30,957
EJ6791 30 9	AUSTRALIAN GOVERNMENT	B		11/23/2020	MIZUHO		7,129,470	6,288,952	19,311
1099999	Total - Bonds - All Other Government						379,715,415	360,032,449	2,019,542
Bonds - U.S. States, Territories and Possessions									
13063D ZM 3	CALIFORNIA ST			12/30/2020	ZERO STAGE CAPITAL		841,800	630,000	5,075
419792 CB 0	HAWAII ST			10/30/2020	ZERO STAGE CAPITAL		5,674,950	5,000,000	21,528
419792 WJ 1	HAWAII ST			10/02/2020	ZERO STAGE CAPITAL		4,257,838	3,330,000	43,475
1799999	Total - Bonds - U.S. States, Territories & Possessions						10,774,588	8,960,000	70,078
Bonds - U.S. Political Subdivisions of States									
25476F SP 4	DISTRICT OF COLUMBIA			03/24/2020	ABN AMRO		390,992	350,000	5,590
49474F JZ 4	KING COUNTY WAS			10/22/2020	ZERO STAGE CAPITAL		3,291,983	2,775,000	43,167
95736U 7R 9	WESTCHESTER CNTY NY			03/23/2020	ABN AMRO		2,136,860	2,000,000	21,556
2499999	Total - Bonds - U.S. Political Subdivisions of States						5,819,835	5,125,000	70,313
Bonds - U.S. Special Revenue and Special Assessment									
010609 FD 2	ALABAMA ST PUB SCH &			10/23/2020	ZERO STAGE CAPITAL		3,763,820	3,070,000	
010609 FE 0	ALABAMA ST PUB SCH &			10/23/2020	ZERO STAGE CAPITAL		2,064,038	1,640,000	
010609 FF 7	ALABAMA ST PUB SCH &			10/23/2020	ZERO STAGE CAPITAL		2,071,426	1,610,000	
01F020 63 8	UMBS TBA 30YR			12/11/2020	ZERO STAGE CAPITAL		36,420,028	35,295,000	19,608
041431 UR 6	ARLINGTON CNTY VA			10/09/2020	ZERO STAGE CAPITAL		3,964,800	3,000,000	
07133A HK 1	BATTERY PARK CITY NY AUTH			12/23/2019	BARCLAYS		1,253,830	1,000,000	7,361
09182R BE 0	BLACK BELT ENERGY GA			04/01/2020	ABN AMRO		2,055,320	2,000,000	5,778
101547 WV 5	BOULDER VALLEY COLO			12/03/2020	ZERO STAGE CAPITAL		1,287,818	945,000	276
113152 F5 6	BROOKHAVEN N Y			10/22/2020	ZERO STAGE CAPITAL		5,308,995	4,420,000	
118217 CL 0	BUCKEYE OHIO TOB SET			02/26/2020	ABN AMRO		2,666,700	2,000,000	
118217 CM 8	BUCKEYE OHIO TOB SET			02/26/2020	ABN AMRO		2,644,380	2,000,000	
13017H AJ 5	CALIFORNIA EARTHQUAK			11/13/2020	ZERO STAGE CAPITAL		140,000	140,000	
13063D VT 2	CALIFORNIA ST			09/03/2020	ZERO STAGE CAPITAL		9,145,932	6,755,000	
13068L G9 0	CALIFORNIA ST PUB WK			04/03/2020	ABN AMRO		1,218,809	1,050,000	729
13077D ML 3	CALIFORNIA ST UNIV R			08/27/2020	ZERO STAGE CAPITAL		1,400,000	1,400,000	
13080S XX 7	CALIFORNIA STATEWIDE			12/08/2020	ZERO STAGE CAPITAL		1,282,206	950,000	8,972

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
13281N YP 1	CAMDEN CNTY N J IMPT.....		07/16/2020.....	ZERO STAGE CAPITAL.....		5,140,791	3,890,000	
158843 XA 5	CHANDLER ARIZ.....		03/25/2020.....	ABN AMRO.....		777,277	650,000	7,764
181234 Q8 1	CLARK CNTY WASH SCH.....		11/10/2020.....	ZERO STAGE CAPITAL.....		5,100,617	4,300,000	
190813 RR 8	COBB CNTY GA KENNEST.....		09/16/2020.....	ZERO STAGE CAPITAL.....		324,918	250,000	1,424
19648F KS 2	COLORADO ST HLTH FACS AUTH REVENUE.....		10/28/2020.....	ZERO STAGE CAPITAL.....		4,575,534	3,825,000	31,117
207758 A3 7	CONNECTICUT ST SPL T.....		10/16/2020.....	ZERO STAGE CAPITAL.....		1,654,822	1,315,000	25,022
207758 VB 6	CONNECTICUT ST SPL T.....		11/02/2020.....	ZERO STAGE CAPITAL.....		3,505,380	3,000,000	37,917
207758 ZN 6	CONNECTICUT ST SPL T.....		05/20/2020.....	ZERO STAGE CAPITAL.....		2,092,289	1,735,000	
20775H BP 7	CONNECTICUT ST HSG F.....		07/29/2020.....	ZERO STAGE CAPITAL.....		1,332,177	1,050,000	
20775Y EN 2	CONNECTICUT ST REVOL.....		05/07/2020.....	ZERO STAGE CAPITAL.....		1,923,405	1,500,000	20,208
220245 H3 1	CORPUS CHRISTI TEX U.....		07/01/2020.....	ZERO STAGE CAPITAL.....		1,457,049	1,100,000	
235036 5F 3	DALLAS FORT WORTH TE.....		07/15/2020.....	ZERO STAGE CAPITAL.....		3,518,519	2,630,000	
246388 UF 7	DELAWARE ST HEALTH F.....		04/23/2020.....	ZERO STAGE CAPITAL.....		2,228,511	1,815,000	5,798
246388 UK 6	DELAWARE ST HEALTH F.....		12/21/2020.....	ZERO STAGE CAPITAL.....		2,348,420	2,000,000	18,222
25477G RM 9	DIST OF COLUMBIA INCOME TAX SECURED REVE.....		03/24/2020.....	ABN AMRO.....		2,147,078	1,840,000	3,833
25483V UP 7	DISTRICT OF COLUMBIA HOSP.....		12/03/2020.....	ZERO STAGE CAPITAL.....		1,006,015	845,000	7,746
26822L MP 6	E 470 PUB HWY AUTH C.....		06/11/2020.....	ZERO STAGE CAPITAL.....		1,140,264	900,000	
3128MF V6 2	FHLMC PC GOL G16737.....		10/16/2020.....	ZERO STAGE CAPITAL.....		2,146,737	2,040,261	2,720
3131XB X2 0	FHLMC PC 15Y ZK7897.....		06/16/2020.....	ZERO STAGE CAPITAL.....		2,075,597	1,967,973	2,460
3131XU LT 2	FHLMC PC 30Y ZM1238.....		08/20/2020.....	ZERO STAGE CAPITAL.....		312,643	294,946	320
3131XV S6 3	FHLMC PC 30Y ZM2341.....		08/07/2020.....	ZERO STAGE CAPITAL.....		1,577,074	1,485,179	1,485
3131XV VQ 5	FHLMC PC 30Y ZM2423.....		08/07/2020.....	ZERO STAGE CAPITAL.....		722,832	680,712	681
3131YB J7 4	FHLMC PC 30Y ZN4786.....		06/24/2020.....	ZERO STAGE CAPITAL.....		1,441,544	1,374,740	3,208
3131YB WB 0	FHLMC PC 15Y ZN5142.....		06/12/2020.....	ZERO STAGE CAPITAL.....		891,580	842,604	1,311
3131YC TV 8	FHLMC PC 30Y ZN5964.....		06/16/2020.....	ZERO STAGE CAPITAL.....		995,851	920,487	1,496
3132A8 PW 3	FHLMC PC 15Y ZS7637.....		11/17/2020.....	ZERO STAGE CAPITAL.....		1,517,602	1,412,955	2,237
3132A8 PZ 6	FHLMC PC 15Y ZS7640.....		11/17/2020.....	ZERO STAGE CAPITAL.....		1,526,293	1,421,047	2,250
3132A9 SE 8	FHLMC PC 15Y ZS8617.....		10/27/2020.....	ZERO STAGE CAPITAL.....		1,747,381	1,669,265	3,246
3132A9 VD 6	FHLMC PC 15Y ZS8712.....		06/24/2020.....	ZERO STAGE CAPITAL.....		1,605,858	1,514,514	2,524
3132AE FB 7	FHLMC PC 15Y ZT1962.....		11/17/2020.....	ZERO STAGE CAPITAL.....		1,626,059	1,500,833	2,772
3132CW CV 4	FHLMC PC 15Y SB0084.....		09/29/2020.....	ZERO STAGE CAPITAL.....		1,423,316	1,332,537	1,999
3132DM KC 8	FHLMC.....		09/23/2020.....	ZERO STAGE CAPITAL.....		262,607	239,516	432
3132DV 5T 8	FHLMC PC 30Y SD8058.....		08/18/2020.....	ZERO STAGE CAPITAL.....		5,394,718	5,052,121	10,666
3132DV 6A 8	FHLMC PC 30Y SD8065.....		10/07/2020.....	ZERO STAGE CAPITAL.....		187,604	172,534	280
3132XV NB 5	FHLMC PC GOL Q53085.....		06/22/2020.....	ZERO STAGE CAPITAL.....		3,616,597	3,422,984	3,708
31334W EX 5	FHLMC PC 30Y QA0150.....		07/01/2020.....	ZERO STAGE CAPITAL.....		2,492,427	2,368,805	2,994
3133A0 T8 7	FHLMC PC 30Y QA5975.....		06/11/2020.....	ZERO STAGE CAPITAL.....		1,248,800	1,178,982	1,261
3133A1 DQ 2	FHLMC PC 30Y QA6411.....		09/18/2020.....	ZERO STAGE CAPITAL.....		1,489,769	1,370,690	2,227
3133A3 4H 8	FHLMC PC 30Y QA8924.....		09/02/2020.....	ZERO STAGE CAPITAL.....		351,336	331,302	419
3133A3 J9 0	FHLMC PC 30Y QA8388.....		06/16/2020.....	ZERO STAGE CAPITAL.....		2,301,865	2,135,683	3,085
3133A3 TU 2	FHLMC PC 30Y QA8663.....		08/28/2020.....	ZERO STAGE CAPITAL.....		1,965,696	1,853,611	2,343
3133A3 ZL 5	FHLMC PC 30Y QA8847.....		06/24/2020.....	NOMURA.....		9,318,883	8,867,210	9,606
3133A4 BX 3	FHLMC PC 30Y QA9054.....		12/03/2020.....	ZERO STAGE CAPITAL.....		456,183	432,209	546
3133A4 S8 0	FHLMC PC 30Y QA9543.....		06/24/2020.....	ZERO STAGE CAPITAL.....		1,916,034	1,811,317	2,289
3133A4 VX 1	FHLMC PC 30Y QA9630.....		09/02/2020.....	ZERO STAGE CAPITAL.....		432,848	408,287	516
3133A6 GU 9	FHLMC PC 30Y QB0211.....		06/22/2020.....	CANTOR.....		25,920,128	24,951,316	22,525

E13.2

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
3133A6 J5 1	FHLMC PC 30Y QB0284		06/16/2020	ZERO STAGE CAPITAL		1,866,103	1,771,179	1,919
3133A6 MU 2	FHLMC PC 30Y QB0371		09/16/2020	ZERO STAGE CAPITAL		155,147	142,255	231
3133A6 VD 0	FHLMC PC 30Y QB0612		06/12/2020	ZERO STAGE CAPITAL		2,886,490	2,714,700	2,941
3133A6 VR 9	FHLMC PC 30Y QB0624		07/01/2020	ZERO STAGE CAPITAL		1,893,699	1,792,321	1,942
3133A7 CC 1	FHLMC PC 30Y QB0967		12/03/2020	ZERO STAGE CAPITAL		390,322	372,248	78
3133A9 6L 4	FHLMC PC 30Y QB3575		12/03/2020	ZERO STAGE CAPITAL		502,313	477,824	518
3133A9 DF 9	FHLMC PC 30Y QB2802		08/20/2020	INTL FCSTONE		18,953,438	18,000,000	28,750
3133AA UF 7	FHLMC PC 30Y QB4182		10/23/2020	ZERO STAGE CAPITAL		295,860	283,543	217
3133AB FG 0	FHLMC PC 30Y QB4667		11/12/2020	ZERO STAGE CAPITAL		1,149,904	1,101,210	994
3133AD SE 7	FHLMC PC 30Y QB6817		12/07/2020	SUNTRUST		15,029,237	14,896,564	8,069
3133D3 P2 5	FHLMC PC 20Y QK0441		10/27/2020	ZERO STAGE CAPITAL		321,598	307,933	235
3133D3 PJ 8	FHLMC PC 20Y QK0425		09/28/2020	WELLS FARGO		14,663,051	13,948,205	12,592
3133D3 Q3 2	FHLMC PC 20Y QK0474		10/27/2020	ZERO STAGE CAPITAL		339,383	323,945	247
3133G9 KZ 1	FHLMC PC 15Y QN3012		08/11/2020	PNC CAPITAL-F		18,802,677	18,065,926	16,059
3133GA AN 6	FHLMC PC 15Y QN3613		09/23/2020	PNC CAPITAL-F		11,787,409	11,351,955	14,505
3133KK HE 2	FHLMC PC 30Y RA3829		10/07/2020	ZERO STAGE CAPITAL		590,473	545,000	787
3134A4 AB 0	FEDERAL HOME LN MTG		11/18/2020	ZERO STAGE CAPITAL		1,370,004	1,570,000	
3134A4 KY 9	FEDERAL HOME LN MTG		11/18/2020	ZERO STAGE CAPITAL		371,645	440,000	
3134A4 NT 7	FEDERAL HOME LN MTG		11/24/2020	ZERO STAGE CAPITAL		171,445	200,000	
31358D DS 0	FEDERAL NTL MTG ASSN		11/23/2020	ZERO STAGE CAPITAL		126,701	145,000	
3136B3 5A 4	FNMA REMIC TRUST		08/18/2020	ZERO STAGE CAPITAL		4,972,724	4,723,977	9,186
3136BA R6 3	FNMA REMIC TRUST		08/03/2020	ZERO STAGE CAPITAL		5,065,833	4,987,072	831
3136BB WE 8	FNMA REMIC TRUST		12/15/2020	ZERO STAGE CAPITAL		189,247		2,579
3136BC PR 5	FNMA REMIC TRUST		10/28/2020	ZERO STAGE CAPITAL		1,434,891	1,400,000	1,692
3137BF XT 3	FHLMC REMIC SERIES		10/27/2020	ZERO STAGE CAPITAL		1,524,783	1,410,000	3,033
3137EA EW 5	FEDERAL HOME LN MTG		09/02/2020	ZERO STAGE CAPITAL		14,195,314	14,200,000	
3137EA EY 1	FEDERAL HOME LN MTG		10/14/2020	ZERO STAGE CAPITAL		1,125,785	1,130,000	
3137F3 CW 2	FHLMC REMIC SERIES		05/19/2020	ZERO STAGE CAPITAL		2,004,493	2,014,565	135
3137F6 6L 6	FHLMC		10/28/2020	WELLS FARGO		1,618,250	1,600,000	1,289
3137F6 6V 4	FHLMC REMIC SERIES		11/05/2020	ZERO STAGE CAPITAL		2,938,898	2,904,408	726
3137F6 N6 0	FHLMC REMIC SERIES		12/08/2020	ZERO STAGE CAPITAL		510,731	3,900,568	4,334
3137F7 TN 5	FHLMC		11/25/2020	JP MORGAN		1,818,281	1,800,000	1,450
3137F7 YY 5	FHLMC		11/24/2020	JP MORGAN		1,820,250	1,800,000	1,450
3137FK BB 1	FHLMC REMIC SERIES		05/19/2020	ZERO STAGE CAPITAL		1,927,686	1,928,289	156
3137FW 5T 3	FHLMC REMIC SERIES		12/16/2020	ZERO STAGE CAPITAL		603,036		10,721
3137FX BD 9	FHLMC REMIC SERIES		12/22/2020	ZERO STAGE CAPITAL		189,161		3,492
3137FX BF 4	FHLMC REMIC SERIES		12/09/2020	ZERO STAGE CAPITAL		336,965	2,255,836	2,851
3137FX N2 0	FHLMC REMIC SERIES		12/16/2020	ZERO STAGE CAPITAL		529,996		8,229
3140F4 HM 1	FNMA PASSTHRU BC8335		06/22/2020	ZERO STAGE CAPITAL		3,648,332	3,455,064	3,743
3140FN 3X 0	FNMA PASSTHRU BE3513		08/04/2020	ZERO STAGE CAPITAL		603,611	568,690	221
3140GN Z5 5	FNMA PASSTHRU BH0763		12/12/2019	SALOMON BROS		5,408,286	5,346,467	5,792
3140HC CF 1	FNMA PASSTHRU BJ9969		06/17/2020	ZERO STAGE CAPITAL		1,838,183	1,728,276	3,265
3140HF T9 0	FNMA PASSTHRU BK2375		09/16/2020	ZERO STAGE CAPITAL		630,117	584,880	845
3140HF WA 3	FNMA PASSTHRU BK2440		06/16/2020	ZERO STAGE CAPITAL		1,555,624	1,484,197	1,546
3140HG D9 5	FNMA PASSTHRU BK2827		08/19/2020	AMHERST		13,099,011	12,468,755	13,854
3140HK KD 9	FNMA PASSTHRU BK5691		11/12/2020	ZERO STAGE CAPITAL		395,451	378,648	342

E13.3

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
3140HP C7 0	FNMA PASSTHRU BK9093		08/04/2020	ZERO STAGE CAPITAL		781,173	741,882	253
3140HQ AB 1	FNMA PASSTHRU BK9901		09/02/2020	ZERO STAGE CAPITAL		2,634,846	2,415,558	3,925
3140J8 B4 4	FNMA PASSTHRU BM3658		08/04/2020	ZERO STAGE CAPITAL		710,996	668,002	232
3140JL YS 7	FNMA PASSTHRU BN4320		06/24/2020	ZERO STAGE CAPITAL		3,644,104	3,383,962	5,499
3140JM DE 9	FNMA PASSTHRU BN4600		01/28/2020	FNMA		5,884,568	5,701,065	6,097
3140JN RL 6	FNMA PASSTHRU BN5890		06/11/2020	ZERO STAGE CAPITAL		2,506,075	2,343,837	2,865
3140JQ RH 8	FNMA PASSTHRU BN7687		08/04/2020	ZERO STAGE CAPITAL		1,442,941	1,335,477	2,003
3140JS QF 9	FNMA PASSTHRU BN9453		06/17/2020	ZERO STAGE CAPITAL		1,133,374	1,064,670	1,538
3140JV D6 6	FNMA PASSTHRU BO1024		09/30/2020	ZERO STAGE CAPITAL		487,598	456,365	659
3140JV EC 2	FNMA PASSTHRU BO1030		10/06/2020	ZERO STAGE CAPITAL		385,370	360,106	520
3140JV S2 9	FNMA PASSTHRU BO1436		10/01/2020	ZERO STAGE CAPITAL		436,814	407,049	588
3140JV UJ 9	FNMA PASSTHRU BO1484		10/07/2020	ZERO STAGE CAPITAL		231,313	215,237	311
3140JW QW 3	FEDERAL NATL MG		09/23/2020	ZERO STAGE CAPITAL		305,851	278,799	503
3140JX ER 5	FNMA PASSTHRU BO2843		10/19/2020	ZERO STAGE CAPITAL		1,615,922	1,526,030	1,632
3140K1 UP 9	FNMA PASSTHRU BO5989		08/20/2020	ZERO STAGE CAPITAL		167,928	158,844	201
3140K4 4N 7	FNMA PASSTHRU BO8928		03/18/2020	FNMA		10,290,771	10,018,396	21,707
3140K4 LR 9	FNMA PASSTHRU BO8435		08/28/2020	ZERO STAGE CAPITAL		1,997,465	1,887,740	2,386
3140K4 ZS 2	FNMA PASSTHRU BO8852		09/30/2020	ZERO STAGE CAPITAL		420,990	405,214	271
3140K7 NJ 8	FNMA PASSTHRU BP0392		09/02/2020	ZERO STAGE CAPITAL		224,064	209,040	302
3140K8 3S 8	FNMA PASSTHRU BP1708		10/22/2020	ZERO STAGE CAPITAL		551,378	527,083	805
3140K8 CQ 2	FNMA PASSTHRU BP0978		08/06/2020	ZERO STAGE CAPITAL		1,630,449	1,529,592	1,785
3140K8 D7 3	FNMA PASSTHRU BP1025		01/30/2020	AMHERST		13,444,602	13,213,368	15,599
3140K9 GY 9	FNMA PASSTHRU BP2014		08/28/2020	ZERO STAGE CAPITAL		3,130,898	2,924,365	4,224
3140KB 4C 5	FNMA PASSTHRU BP4418		06/24/2020	ZERO STAGE CAPITAL		929,160	868,120	1,254
3140KB 5V 2	FNMA PASSTHRU BP4459		06/11/2020	ZERO STAGE CAPITAL		1,109,573	1,044,304	1,131
3140KB EP 5	FNMA PASSTHRU BP3741		10/13/2020	SUNTRUST		10,433,238	10,196,644	7,647
3140KB HG 2	FNMA PASSTHRU BP3830		06/24/2020	ZERO STAGE CAPITAL		1,136,655	1,050,330	1,707
3140KB K9 4	FNMA PASSTHRU BP3919		03/26/2020	FNMA		14,253,545	13,798,622	27,789
3140KB XF 6	FNMA PASSTHRU BP4277		10/15/2020	ZERO STAGE CAPITAL		1,689,017	1,605,005	1,471
3140KC 5H 1	FNMA PASSTHRU BP5347		05/28/2020	FNMA		12,863,952	12,431,754	8,633
3140KD JC 5	FNMA PASSTHRU BP5658		10/16/2020	ZERO STAGE CAPITAL		673,752	640,811	587
3140KE H6 8	FNMA PASSTHRU BP6552		09/11/2020	ZERO STAGE CAPITAL		2,401,667	2,169,467	3,917
3140KP Q3 0	FNMA PASSTHRU BQ4073		11/30/2020	MITSUBISHI		31,446,760	30,241,813	21,841
3140KP T5 2	FNMA PASSTHRU BQ4171		10/29/2020	ZERO STAGE CAPITAL		329,470	315,000	241
3140KQ YR 6	FNMA PASSTHRU BQ5219		09/23/2020	PNC CAPITAL-F		9,484,796	9,133,375	11,670
3140KR HN 2	FNMA PASSTHRU BQ5636		11/23/2020	ZERO STAGE CAPITAL		807,487	768,692	1,228
3140KT FA 8	FNMA PASSTHRU BQ7360		11/12/2020	ZERO STAGE CAPITAL		1,319,612	1,257,896	1,136
3140O8 VY 8	FNMA PASSTHRU CA1530		06/11/2020	ZERO STAGE CAPITAL		2,853,822	2,367,919	2,532
3140QB LE 6	FNMA PASSTHRU CA3924		03/26/2020	NOMURA		6,411,127	6,088,621	8,287
3140QC LD 6	FNMA PASSTHRU CA4823		09/02/2020	ZERO STAGE CAPITAL		599,794	561,211	811
3140QC SL 1	FEDERAL NATL MG		09/23/2020	ZERO STAGE CAPITAL		210,458	196,403	284
3140QC XB 7	FNMA PASSTHRU CA5173		08/20/2020	ZERO STAGE CAPITAL		366,903	342,950	495
3140QD N8 3	FNMA PASSTHRU CA5814		10/01/2020	ZERO STAGE CAPITAL		375,536	355,275	385
3140QD ZT 4	FNMA PASSTHRU CA6153		06/19/2020	FNMA		6,224,651	5,997,857	5,415
3140QE DK 5	FNMA PASSTHRU CA6405		07/28/2020	FNMA		12,076,746	11,516,230	9,597
3140QE ZQ 8	FNMA PASSTHRU CA7050		09/14/2020	ZERO STAGE CAPITAL		2,244,612	2,120,998	2,298
3140QF UJ 6	FNMA PASSTHRU CA7784		10/29/2020	ZERO STAGE CAPITAL		274,388	249,763	343

E13.4

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
3140X4 P9 1	FNMA PASSTHRU FM1347		08/04/2020	ZERO STAGE CAPITAL		5,696,475	5,353,515	5,354
3140X5 KZ 5	FNMA PASSTHRU FM2111		09/16/2020	ZERO STAGE CAPITAL		792,001	738,785	1,067
3140X5 M8 3	FNMA PASSTHRU FM2182		06/15/2020	ZERO STAGE CAPITAL		3,745,768	3,511,486	5,852
3140X6 W3 1	FNMA PASSTHRU FM3365		11/19/2020	ZERO STAGE CAPITAL		867,003	824,857	1,306
3140X7 EX 3	FNMA PASSTHRU FM3749		07/20/2020	SUNTRUST		8,986,098	8,553,097	9,503
3140X7 LS 6	FNMA PASSTHRU FM3936		11/09/2020	ZERO STAGE CAPITAL		1,726,243	1,635,522	1,817
3140X8 GJ 0	FNMA PASSTHRU FM4700		10/27/2020	ZERO STAGE CAPITAL		529,855	505,000	1,017
3140X8 TG 2	FNMA PASSTHRU FM5050		12/15/2020	ZERO STAGE CAPITAL		1,417,711	1,350,000	1,594
31418C 2E 3	FNMA PASSTHRU MA3472		09/02/2020	ZERO STAGE CAPITAL		661,431	602,842	1,088
31418C FJ 8	FNMA PASSTHRU MA2868		10/30/2020	ZERO STAGE CAPITAL		1,201,544	1,147,058	1,275
31418C UC 6	FNMA PASSTHRU MA3278		06/24/2020	ZERO STAGE CAPITAL		1,908,998	1,767,080	5,301
31418C ZN 7	FNMA PASSTHRU MA3448		08/13/2020	ZERO STAGE CAPITAL		5,907,559	5,370,508	9,697
31418D C8 3	FNMA PASSTHRU MA3694		10/27/2020	ZERO STAGE CAPITAL		735,137	678,914	934
31418D GM 8	FNMA PASSTHRU MA3803		01/30/2020	MORGAN STANLEY		5,094,838	4,931,483	5,274
31418D PR 7	FNMA PASSTHRU MA4031		08/06/2020	ZERO STAGE CAPITAL		249,324	231,391	347
31418D SJ 2	FNMA PASSTHRU MA4120		08/11/2020	ZERO STAGE CAPITAL		1,578,838	1,500,000	1,250
368497 JU 8	GEISINGER AUTH PA HE		11/30/2020	ZERO STAGE CAPITAL		1,008,882	805,000	6,708
37358M EK 3	GEORGIA ST RD & TWY		12/10/2020	ZERO STAGE CAPITAL		758,083	580,000	
387460 QL 5	GRANITE UT SCH DIST		12/29/2020	ZERO STAGE CAPITAL		1,323,070	1,000,000	9,444
387874 YV 6	GRANT CNTY WASH PUB		08/19/2020	ZERO STAGE CAPITAL		2,665,750	2,500,000	
407272 Y5 6	HAMILTON CNTY OHIO H		12/09/2020	ZERO STAGE CAPITAL		8,195,193	6,560,000	69,540
407287 ME 8	HAMILTON CNTY OHIO S		12/03/2020	ZERO STAGE CAPITAL		2,456,960	2,000,000	1,667
409328 AB 7	HAMPTON RDS TRANSN A		10/07/2020	ZERO STAGE CAPITAL		543,322	415,000	
40934T AE 3	HAMPTON RDS VA TRANS		04/03/2020	ABN AMRO		3,268,342	2,660,000	33,989
412487 JG 6	HARFORD CNTY MD		12/21/2020	ZERO STAGE CAPITAL		4,607,933	3,385,000	79,924
414018 7Q 8	HARRIS CNTY TEX FLOO		09/18/2020	ZERO STAGE CAPITAL		731,231	550,000	
41423P BQ 9	HARRIS CNTY TEX TOLL		12/16/2020	ZERO STAGE CAPITAL		2,071,796	1,510,000	
419792 VV 5	HAWAII ST		04/03/2020	ABN AMRO		1,040,659	950,000	12,535
423725 PP 9	HEMPFIELD PA AREA SCH DIST WESTMORELAND		12/30/2020	ZERO STAGE CAPITAL		999,037	840,000	12,367
425507 JP 6	HENNEPIN CNTY MINN		10/22/2020	ZERO STAGE CAPITAL		2,928,031	2,160,000	8,700
45528U ZJ 3	INDIANAPOLIS IND LOC		11/02/2020	ZERO STAGE CAPITAL		2,321,363	1,900,000	24,542
455412 BG 0	INDIANAPOLIS IND WTR		04/20/2020	ZERO STAGE CAPITAL		2,968,052	2,395,000	6,320
46246K 7P 1	IOWA FIN AUTH REV		04/06/2020	ABN AMRO		1,909,440	1,500,000	8,542
495260 M5 7	KING CNTY WASH SCH D		06/30/2020	ZERO STAGE CAPITAL		4,579,117	3,970,000	10,918
544646 P5 5	LOS ANGELES CA UNIF SCH DIST MUNICIPAL		11/04/2020	ZERO STAGE CAPITAL		4,034,671	3,460,000	59,108
54466H HF 6	LOS ANGELES CNTY CA MET TRANSPRTN AUTH		03/24/2020	ABN AMRO		3,137,721	2,835,000	33,469
56682H CY 3	MARICOPA CNTY ARIZ I		10/21/2020	ZERO STAGE CAPITAL		1,379,686	1,220,000	
57421C AT 1	MARYLAND ST HEALTH &		07/16/2020	ZERO STAGE CAPITAL		2,474,031	2,100,000	
575579 HD 2	MASSACHUSETTS BAY TR		10/22/2020	ZERO STAGE CAPITAL		6,257,150	5,000,000	77,778
57563R RK 7	MASSACHUSETTS EDL FI		10/23/2020	ZERO STAGE CAPITAL		1,775,505	1,500,000	
57563R RN 1	MASSACHUSETTS EDL FI		10/23/2020	ZERO STAGE CAPITAL		1,580,072	1,300,000	
57582P AC 4	MASSACHUSETTS ST		10/30/2020	ZERO STAGE CAPITAL		2,881,428	2,640,000	23,485
57582R K4 7	MASSACHUSETTS ST		12/10/2020	ZERO STAGE CAPITAL		5,482,302	4,200,000	6,417
584283 GN 9	MEDFORD ORE HOSP FAC		07/08/2020	ZERO STAGE CAPITAL		787,014	600,000	
584283 HE 8	MEDFORD OR HOSP FACS		12/30/2020	ZERO STAGE CAPITAL		4,263,376	3,340,000	74,222
59164G FB 3	METRO WASTEWR RECLA		10/15/2020	ZERO STAGE CAPITAL		787,605	580,000	

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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
59261A C8 8	METROPOLITAN TRANSN.....		02/07/2020.....	ABN AMRO.....		3,705,748	3,185,000	8,847
59261A E7 8	METROPOLITAN TRANSN.....		01/07/2020.....	JP MORGAN.....		4,441,800	4,000,000	
59261A NA 1	MET TRANSPRTN AUTH NY REVENUE.....		04/03/2020.....	ABN AMRO.....		2,384,097	2,390,000	47,136
592647 HK 0	METROPOLITAN WASH D.....		12/02/2020.....	ZERO STAGE CAPITAL.....		2,324,379	1,740,000	15,225
59333P 5T 1	MIAMI-DADE CNTY FLA.....		12/03/2020.....	ZERO STAGE CAPITAL.....		1,793,430	1,500,000	
59447T UF 8	MICHIGAN FIN AUTH RE.....		10/05/2020.....	ZERO STAGE CAPITAL.....		836,252	810,000	2,318
59465H VU 7	MICHIGAN ST HOSP FIN.....		03/26/2020.....	ABN AMRO.....		363,520	320,000	
60375B JE 7	MINNEAPOLIS MINN.....		09/18/2020.....	ZERO STAGE CAPITAL.....		3,471,770	3,235,000	
604115 CG 8	MINNESOTA PUB FACS A.....		11/02/2020.....	ZERO STAGE CAPITAL.....		2,025,617	1,690,000	14,553
60416S 4C 1	MINNESOTA ST HSG FIN.....		01/24/2020.....	RBC CAP.....		855,000	855,000	
60637A RH 7	MISSOURI ST HEALTH &.....		09/30/2020.....	ZERO STAGE CAPITAL.....		2,712,027	2,460,000	
645791 Z3 1	NEW JERSEY ENVIRONME.....		11/02/2020.....	ZERO STAGE CAPITAL.....		2,076,999	1,765,000	14,953
646039 XV 4	NEW JERSEY ST.....		01/29/2020.....	ABN AMRO.....		3,611,888	3,585,000	1,793
646039 YM 3	NEW JERSEY ST.....		11/19/2020.....	ZERO STAGE CAPITAL.....		2,440,340	2,000,000	
646066 7N 4	NEW JERSEY ST EDL FA.....		09/01/2020.....	CORPORATE REORG.....		1,001,922	915,000	
646066 7Y 0	NEW JERSEY ST EDL FA.....		09/01/2020.....	CORPORATE REORG.....		1,297,572	1,185,000	
646136 7J 4	NEW JERSEY ST TRANSN.....		12/03/2020.....	ZERO STAGE CAPITAL.....		652,584	600,000	
646136 A7 6	NEW JERSEY ST TRANSN.....		11/03/2020.....	ZERO STAGE CAPITAL.....		4,955,472	4,800,000	101,200
646136 X4 8	NEW JERSEY ST TRANSN.....		07/14/2020.....	ZERO STAGE CAPITAL.....		561,720	500,000	2,260
646139 7J 8	NEW JERSEY ST TPK AU.....		03/23/2020.....	ABN AMRO.....		3,019,789	3,030,000	28,280
646140 CT 8	NEW JERSEY ST TPK AU.....		12/03/2020.....	ZERO STAGE CAPITAL.....		1,256,926	1,100,000	18,700
64966Q MF 4	NEW YORK N Y.....		08/28/2020.....	ZERO STAGE CAPITAL.....		3,942,750	3,000,000	
64966Q MR 8	NEW YORK N Y.....		12/01/2020.....	ZERO STAGE CAPITAL.....		3,470,190	2,635,000	11,345
64966Q QF 0	NEW YORK N Y.....		11/12/2020.....	ZERO STAGE CAPITAL.....		1,377,706	1,100,000	4,736
64972G WP 5	NEW YORK N Y CITY MU.....		10/22/2020.....	ZERO STAGE CAPITAL.....		10,134,675	7,500,000	136,458
64972G XD 1	NEW YORK N Y CITY MU.....		11/16/2020.....	ZERO STAGE CAPITAL.....		7,938,604	6,200,000	134,333
64986D BN 4	NEW YORK ST ENVIRONM.....		03/23/2020.....	ABN AMRO.....		2,396,888	2,415,000	26,833
64987J DR 9	NEW YORK ST HSG FIN.....		12/03/2020.....	ZERO STAGE CAPITAL.....		890,000	890,000	
64990G AT 9	NEW YORK ST DORM AUT.....		03/25/2020.....	ABN AMRO.....		342,483	300,000	7,333
64990G G7 1	NEW YORK ST DORM AUT.....		05/15/2020.....	ZERO STAGE CAPITAL.....		1,982,170	1,595,000	
650035 W9 5	NEW YORK ST URBAN DE.....		03/24/2020.....	ABN AMRO.....		302,441	270,000	413
650036 CT 1	NEW YORK ST URBAN DEV CORP.....		12/29/2020.....	ZERO STAGE CAPITAL.....		3,916,385	2,930,000	3,256
650036 CW 4	NEW YORK ST URBAN DE.....		12/16/2020.....	ZERO STAGE CAPITAL.....		471,279	350,000	
650116 DJ 2	NEW YORK TRANSN DEV.....		11/25/2020.....	ZERO STAGE CAPITAL.....		389,264	315,000	
65818P KM 0	NORTH CAROLINA CAP F.....		04/03/2020.....	ABN AMRO.....		6,268,863	5,375,000	68,681
658207 C9 4	NORTH CAROLINA HSG F.....		09/17/2020.....	ZERO STAGE CAPITAL.....		1,710,000	1,710,000	
65829Q DK 7	NORTH CAROLINA ST LT.....		10/26/2020.....	ZERO STAGE CAPITAL.....		3,653,552	2,800,000	68,056
65829Q EA 8	NORTH CAROLINA ST LT.....		10/30/2020.....	ZERO STAGE CAPITAL.....		4,508,230	3,400,000	
667825 U5 0	NORTHWEST TEX INDPT.....		10/26/2020.....	ZERO STAGE CAPITAL.....		4,730,252	4,100,000	41,569
67756Q C9 6	OHIO ST HSG FIN AGY.....		01/14/2020.....	CITIGROUP.....		845,000	845,000	
70917S 7L 1	PENNSYLVANIA ST HIGH.....		07/15/2020.....	ZERO STAGE CAPITAL.....		4,469,129	3,310,000	
709222 CW 1	PENNSYLVANIA ST TPK.....		07/06/2020.....	ZERO STAGE CAPITAL.....		3,490,634	2,640,000	66,605
717893 L5 8	PHILADELPHIA PA WTR.....		12/07/2020.....	ZERO STAGE CAPITAL.....		1,674,700	1,250,000	10,764
731167 FY 3	POLK COUNTY FL UTILITY SYS REVENUE.....		02/21/2020.....	ABN AMRO.....		1,311,790	1,000,000	
73358W 4T 8	PORT AUTH N Y & N J.....		12/16/2020.....	ZERO STAGE CAPITAL.....		1,874,732	1,610,000	8,408
76116E GR 5	RESOLUTION FDG FED B.....		06/18/2020.....	ZERO STAGE CAPITAL.....		1,007,577	1,145,000	

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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
76116f ac 1	RESOLUTION FDG CORP.....		09/24/2020.....	ZERO STAGE CAPITAL.....		322,818	360,000	
765433 KG 1	RICHMOND VA PUB UTIL.....		12/01/2020.....	ZERO STAGE CAPITAL.....		1,843,965	1,500,000	28,750
769125 GR 0	RIVERSIDE CNTY CALIF.....		03/25/2020.....	ABN AMRO.....		189,301	165,000	2,658
786744 HU 9	SAGINAW MICH HOSP FI.....		02/28/2020.....	RBC CAP.....		1,332,670	1,000,000	
79467B CU 7	SALES TAX SECURITIZA.....		06/02/2020.....	VARIOUS.....		3,718,769	3,080,000	35,822
79766D SL 4	SAN FRANCISCO CALIF.....		12/10/2020.....	ZERO STAGE CAPITAL.....		3,458,041	2,745,000	14,869
798170 BB 1	SAN JOSE CALIF REDEV.....		03/25/2020.....	ABN AMRO.....		1,159,480	1,000,000	7,778
833086 AG 6	SNOHOMISH CNTY WASH.....		10/30/2020.....	ZERO STAGE CAPITAL.....		5,301,300	4,100,000	
837151 WT 2	SOUTH CAROLINA ST PU.....		10/28/2020.....	ZERO STAGE CAPITAL.....		1,954,800	1,500,000	
84131T AQ 5	SOUTHEAST ALA GAS SU.....		03/27/2020.....	ABN AMRO.....		5,924,614	5,780,000	77,067
842039 ES 4	SOUTHEASTERN PA TRAN.....		12/15/2020.....	ZERO STAGE CAPITAL.....		2,840,275	2,125,000	4,722
848644 3P 3	SPOKANE CNTY WASH.....		05/11/2020.....	ZERO STAGE CAPITAL.....		763,596	600,000	12,000
87122N FT 1	SYCAMORE OHIO CMNTY.....		03/12/2020.....	ABN AMRO.....		2,463,896	2,065,000	
87638K BT 8	TARRANT CNTY TEX COL.....		07/07/2020.....	ZERO STAGE CAPITAL.....		2,366,960	2,000,000	
87638Q QJ 1	TARRANT CNTY TEX CUL.....		02/07/2020.....	ABN AMRO.....		2,267,411	1,740,000	
880443 JE 7	TENNESSEE ST ENERGY MUNICIPAL.....		03/25/2020.....	ABN AMRO.....		2,414,675	2,500,000	40,556
882724 RV 1	TEXAS ST.....		12/02/2020.....	ZERO STAGE CAPITAL.....		4,530,370	3,610,000	60,969
88283K BK 3	TEXAS TRANSN COMMN C.....		02/21/2020.....	ABN AMRO.....		800,000	800,000	
88880L AE 3	TOBACCO SETTLEMENT F.....		10/22/2020.....	ZERO STAGE CAPITAL.....		1,380,000	1,380,000	
89602R EL 5	TRIBOROUGH BRDG & TU.....		11/10/2020.....	ZERO STAGE CAPITAL.....		335,950	255,000	6,304
89602R GA 7	TRIBOROUGH BRDG & TU.....		12/02/2020.....	ZERO STAGE CAPITAL.....		3,243,730	2,545,000	6,716
91412H GE 7	UNIVERSITY CALIF REV.....		07/16/2020.....	ZERO STAGE CAPITAL.....		215,000	215,000	
91412H GF 4	UNIVERSITY CALIF REV.....		07/14/2020.....	ZERO STAGE CAPITAL.....		170,000	170,000	
91417K 2D 2	UNV OF COLORADO CO ENTERPRISE.....		12/30/2020.....	ZERO STAGE CAPITAL.....		1,075,817	825,000	3,781
914233 Y9 6	UNIVERSITY CONN.....		12/09/2020.....	ZERO STAGE CAPITAL.....		2,699,402	2,090,000	
914245 CL 7	UNIVERSITY DEL.....		12/09/2020.....	ZERO STAGE CAPITAL.....		2,706,692	2,075,000	10,951
92812V YF 7	VIRGINIA ST HSG DEV.....		12/03/2020.....	ZERO STAGE CAPITAL.....		1,073,039	1,005,000	131
92817T LA 2	VIRGINIA ST PUB SCH.....		10/30/2020.....	ZERO STAGE CAPITAL.....		3,373,658	2,760,000	5,213
93978H XH 3	WASHINGTON ST HEALTH.....		12/21/2020.....	ZERO STAGE CAPITAL.....		2,632,104	2,105,000	15,556
975700 PD 1	WINSTON-SALEM N C WT.....		10/22/2020.....	ZERO STAGE CAPITAL.....		4,868,682	3,700,000	74,514
97709T BR 6	WISCONSIN ST ENVIRON.....		10/30/2020.....	ZERO STAGE CAPITAL.....		2,192,411	1,815,000	38,317
982674 ND 1	WYANDOTTE CNTY KANS.....		08/20/2020.....	ZERO STAGE CAPITAL.....		500,000	500,000	
982674 NF 6	WYANDOTTE CNTY KANS.....		08/20/2020.....	ZERO STAGE CAPITAL.....		300,000	300,000	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					839,778,296	762,501,399	2,562,911
Bonds - Industrial and Miscellaneous								
00138C AM 0	AIG GLOBAL FUNDING.....		06/29/2020.....	ZERO STAGE CAPITAL.....		464,642	465,000	
00138C AN 8	AIG GLOBAL FDG SR SE.....		09/15/2020.....	MORGAN STANLEY.....		749,378	750,000	
00138C AQ 1	AIG GLOBAL FDG SR SE.....		12/03/2020.....	ZERO STAGE CAPITAL.....		439,516	440,000	
00165C AN 4	AMC ENTMT HLDGS INC.....		04/17/2020.....	ZERO STAGE CAPITAL.....		347,900	355,000	
001846 AA 2	ANGI GROUP LLC.....		08/14/2020.....	ZERO STAGE CAPITAL.....		549,719	550,000	
00206R GB 2	AT&T INC.....		02/19/2020.....	RBC DEXIA.....		4,030,688	3,750,000	36,164
00206R HJ 4	AT&T INC.....		08/27/2020.....	ZERO STAGE CAPITAL.....		1,705,568	1,455,000	25,570
00206R KG 6	AT&T INC.....		08/04/2020.....	VARIOUS.....		1,128,576	1,130,000	
00213M AV 6	APX GROUP INC.....		08/24/2020.....	VARIOUS.....		1,071,669	1,075,000	9,694
00287Y AX 7	ABBVIE INC.....		09/25/2020.....	ZERO STAGE CAPITAL.....		737,023	700,000	7,481
00287Y CX 5	ABBVIE INC.....		08/19/2020.....	ZERO STAGE CAPITAL.....		2,106,695	1,885,000	31,040

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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
00401Y AA 8	ACADEMY LTD / ACADEM		12/21/2020	ZERO STAGE CAPITAL		656,550	655,000	223
00404A AN 9	ACADIA HEALTHCARE CO		06/10/2020	ZERO STAGE CAPITAL		1,048,594	1,045,000	
00489L AA 1	ACRISURE LLC / FIN INC		09/23/2020	VARIOUS		213,925	215,000	2,701
00489L AC 7	ACRISURE LLC / ACRIS		03/06/2020	ABN AMRO		146,634	137,000	753
00653V AA 9	ADAPTHEALTH LLC		07/15/2020	ZERO STAGE CAPITAL		145,000	145,000	
00653V AC 5	ADAPTHEALTH LLC		12/15/2020	ZERO STAGE CAPITAL		75,000	75,000	
00687Y AA 3	ADIANT GLOBAL HLDGS		03/18/2020	ABN AMRO		230,100	354,000	1,678
00688J AB 3	ADIANT US LLC		04/20/2020	ZERO STAGE CAPITAL		195,000	195,000	
00842X AA 7	AFFINITY GAMING		12/28/2020	ZERO STAGE CAPITAL		500,000	500,000	
013092 AC 5	ALBERTSONS COS INC /		01/22/2020	BANC OF AMERICA		132,310	131,000	1,229
013092 AE 1	ALBERTSONS COS INC /		11/09/2020	VARIOUS		982,550	970,000	1,395
013092 AG 6	ALBERTSONS COS INC /		12/02/2020	ZERO STAGE CAPITAL		388,460	394,000	2,453
013093 AD 1	ALBERTSONS COS LLC/S		03/19/2020	ABN AMRO		450,150	500,000	639
01771Y AA 8	ALLEN MEDIA LLC / AL		03/11/2020	ABN AMRO		720,000	750,000	2,888
01883L AA 1	ALLIANT HLDGS INTER		10/08/2020	ZERO STAGE CAPITAL		884,370	879,000	1,706
019576 AA 5	ALLIED UNVL HOLDCO L		07/09/2020	VARIOUS		495,268	469,000	1,421
019736 AG 2	ALLISON TRANSMISSION		11/17/2020	ZERO STAGE CAPITAL		207,989	208,000	
02005N BL 3	ALLY FINL INC		09/30/2020	ZERO STAGE CAPITAL		549,610	550,000	310
02007T AC 9	ALLY AUTO RECV TR		07/15/2020	ZERO STAGE CAPITAL		107,022	105,000	11
02079K AD 9	ALPHABET INC		08/03/2020	GOLDMAN SACHS		997,260	1,000,000	
02154C AE 3	ALTICE FINANCING SA		03/24/2020	ABN AMRO		429,375	500,000	7,396
02154C AF 0	ALTICE FINANCING S A		01/08/2020	JP MORGAN		450,000	450,000	
02156T AA 2	YPSO FINANCE BIS		02/04/2020	GOLDMAN SACHS		275,000	275,000	
02209S BH 5	ALTRIA GROUP INC		08/27/2020	ZERO STAGE CAPITAL		2,072,758	1,980,000	8,527
02376R AC 6	AMERICAN AIRLS GROUP		12/23/2020	ZERO STAGE CAPITAL		398,839	450,000	1,590
02406P AR 1	AMERICAN AXLE & MFG INC		03/05/2020	ABN AMRO		220,550	220,000	6,035
02406P BA 7	AMERICAN AXLE & MFG		06/12/2020	ZERO STAGE CAPITAL		197,000	200,000	153
025537 AQ 4	AMERICAN ELEC PWR IN		11/18/2020	ZERO STAGE CAPITAL		174,853	175,000	
025537 AR 2	AMERICAN ELEC PWR IN		11/18/2020	ZERO STAGE CAPITAL		553,718	555,000	
025537 AS 0	AMERICAN ELEC PWR IN		11/18/2020	ZERO STAGE CAPITAL		100,000	100,000	
02665W DM 0	AMERICAN HONDA FIN C		09/08/2020	ZERO STAGE CAPITAL		749,670	750,000	
03027X BH 2	AMERICAN TOWER CORP		11/17/2020	ZERO STAGE CAPITAL		544,046	545,000	
03066E AD 6	AMERICREDIT AUTO REC		11/18/2020	ZERO STAGE CAPITAL		1,507,090	1,500,000	55
03066G AD 1	AMERICREDIT AUTO REC		10/20/2020	ZERO STAGE CAPITAL		1,719,773	1,690,000	558
03066P AC 3	AMERICREDIT AUTO REC		11/17/2020	ZERO STAGE CAPITAL		749,899	750,000	
031162 CT 5	AMGEN INC		10/02/2020	ZERO STAGE CAPITAL		1,915,563	1,820,000	9,502
031652 BK 5	AMKOR TECHNOLOGY INC		04/16/2020	ZERO STAGE CAPITAL		205,865	197,000	1,269
03217J AA 9	AMSR 2020-SFR5 TR		10/07/2020	ZERO STAGE CAPITAL		1,199,969	1,200,000	
03523T BX 5	ANHEUSER BUSCH INBEV		08/04/2020	ZERO STAGE CAPITAL		1,496,543	1,325,000	18,195
036752 AJ 2	ANTHEM INC		08/04/2020	ZERO STAGE CAPITAL		895,781	850,000	7,177
037411 BA 2	APACHE CORP		05/27/2020	ZERO STAGE CAPITAL		40,231	50,000	290
037411 BC 8	APACHE CORP		06/01/2020	ZERO STAGE CAPITAL		210,900	275,000	4,386
037411 BE 4	APACHE CORP		05/27/2020	ZERO STAGE CAPITAL		481,500	525,000	2,783
037411 BF 1	APACHE CORP		07/07/2020	ZERO STAGE CAPITAL		296,475	335,000	6,881
037411 BH 7	APACHE CORP		08/03/2020	ZERO STAGE CAPITAL		80,000	80,000	
03755L AC 8	APERGY CORP		07/23/2020	ZERO STAGE CAPITAL		449,400	480,000	7,310
037833 DF 4	APPLE INC		08/04/2020	ZERO STAGE CAPITAL		1,770,761	1,635,000	16,373

E13.8

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
037833 DP 2	APPLE INC.....		03/02/2020.....	GOLDMAN SACHS.....		1,038,880	1,000,000	10,572
038522 AQ 1	ARAMARK SVCS INC.....		10/26/2020.....	ZERO STAGE CAPITAL.....		511,350	500,000	6,039
038522 AR 9	ARAMARK SVCS INC.....		04/22/2020.....	ZERO STAGE CAPITAL.....		862,000	862,000	
039524 AB 9	ARCHES BUYER INC.....		11/30/2020.....	ZERO STAGE CAPITAL.....		88,210	87,000	
03959K AC 4	ARCHROCK PARTNERS L.....		04/22/2020.....	ZERO STAGE CAPITAL.....		176,838	235,000	5,059
03966V AB 3	ARCONIC CORPORATION.....		04/29/2020.....	ZERO STAGE CAPITAL.....		675,000	675,000	
043436 AU 8	ASBURY AUTOMOTIVE GR.....		09/14/2020.....	ZERO STAGE CAPITAL.....		422,900	421,000	356
043436 AV 6	ASBURY AUTOMOTIVE GR.....		09/14/2020.....	ZERO STAGE CAPITAL.....		363,150	360,000	356
04364V AR 4	ASCENT RES UTICA HLD.....		12/14/2020.....	ZERO STAGE CAPITAL.....		290,000	290,000	
04624V AB 5	ASSUREDPARTNERS INC.....		12/08/2020.....	ZERO STAGE CAPITAL.....		549,500	545,000	
04685A 2E 0	ATHENE GLOBAL FUNDIN.....		10/06/2020.....	ZERO STAGE CAPITAL.....		774,945	750,000	5,938
05348E BH 1	AVALONBAY CMNTYS INC.....		08/04/2020.....	ZERO STAGE CAPITAL.....		887,023	835,000	1,274
05352T AA 7	AVANTOR FDG INC.....		07/07/2020.....	ZERO STAGE CAPITAL.....		635,000	635,000	
05453G AC 9	AXALTA COATING SYS L.....		11/09/2020.....	ZERO STAGE CAPITAL.....		505,000	505,000	
05454N AA 7	AXALTA COATING SYS L.....		06/01/2020.....	ZERO STAGE CAPITAL.....		157,000	157,000	
05492X AA 9	BDS LTD.....		09/23/2020.....	ZERO STAGE CAPITAL.....		1,500,000	1,500,000	
05526D BR 5	BAT CAPITAL CORP.....		09/22/2020.....	ZERO STAGE CAPITAL.....		1,200,000	1,200,000	
05531F BJ 1	BB&T CORP SR MEDIUM.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,042,672	1,005,000	5,996
05545M AA 0	BBA U S HLDGS INC.....		04/13/2020.....	ZERO STAGE CAPITAL.....		258,500	275,000	6,734
05552B AA 4	BCPE ULYSSES MERGER.....		12/08/2020.....	ZERO STAGE CAPITAL.....		145,000	145,000	
05565E BM 6	BMW US CAP LLC EXTND.....		09/25/2020.....	ZERO STAGE CAPITAL.....		754,922	700,000	12,561
056054 AE 9	BX COML MTG TR.....		09/24/2020.....	ZERO STAGE CAPITAL.....		520,809	522,114	232
05605H AB 6	BWX TECHNOLOGIES INC.....		06/09/2020.....	ZERO STAGE CAPITAL.....		186,000	186,000	
05608Q AA 5	BY CROWN PARENT LLC.....		07/23/2020.....	ZERO STAGE CAPITAL.....		50,000	50,000	
05988L AA 6	BANFF MERGER SUB INC.....		05/14/2020.....	ZERO STAGE CAPITAL.....		549,375	575,000	11,951
06051G FU 8	BANK AMER CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		737,862	645,000	8,794
06051G GK 9	BK OF AMERICA CORP.....		09/25/2020.....	ZERO STAGE CAPITAL.....		724,073	700,000	8,683
06051G GT 0	BANK AMER CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,346,371	1,245,000	9,891
06051G HC 6	BANK AMER CORP.....		09/25/2020.....	CS FIRST.....		1,762,919	1,700,000	9,621
06051G HD 4	BANK OF AMERICA CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,185,143	1,070,000	15,578
06051G HL 6	BANK AMER CORP.....		06/11/2020.....	ZERO STAGE CAPITAL.....		1,471,887	1,360,000	20,728
06051G HV 4	BANK AMER CORP.....		03/04/2020.....	JP MORGAN.....		2,181,280	2,000,000	7,630
06051G JH 3	BK OF AMERICA CORP.....		10/16/2020.....	ZERO STAGE CAPITAL.....		775,000	775,000	
06051G JK 6	BK OF AMERICA CORP.....		10/16/2020.....	ZERO STAGE CAPITAL.....		1,000,000	1,000,000	
064058 AH 3	BANK OF NEW YORK MELLON.....		05/17/2020.....	CS FIRST.....		182,000	182,000	
065606 AC 9	BANK OF THE WST AUTO.....		06/25/2020.....	ZERO STAGE CAPITAL.....		1,873,891	1,830,000	1,729
073685 AD 1	BEACON ROOFING SUPPL.....		10/15/2020.....	ZERO STAGE CAPITAL.....		350,875	350,000	7,963
084659 AS 0	BERKSHIRE HATHAWAY.....		06/11/2020.....	ZERO STAGE CAPITAL.....		616,499	545,000	4,966
084659 AU 5	BERKSHIRE HATHAWAY.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,588,488	1,360,000	12,397
085790 AY 9	BERRY PLASTICS CORP.....		03/19/2020.....	ABN AMRO.....		445,218	475,000	4,598
08580B AA 4	BERRY PETE CO LLC.....		11/02/2020.....	ZERO STAGE CAPITAL.....		286,050	385,000	6,731
08949L AB 6	BIG RIV STL LLC/ BRS.....		09/09/2020.....	ZERO STAGE CAPITAL.....		620,000	620,000	
092174 AA 9	BLACK KNIGHT INFOSER.....		08/12/2020.....	ZERO STAGE CAPITAL.....		235,000	235,000	
093645 AJ 8	BLOCK COMMUNICATIONS.....		02/10/2020.....	ABN AMRO.....		260,000	260,000	
097023 CM 5	BOEING CO.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,013,728	1,065,000	9,107
097023 DA 0	BOEING CO.....		10/29/2020.....	ZERO STAGE CAPITAL.....		261,790	262,000	

E13.9

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
097023 DC 6	BOEING CO.....		10/29/2020.....	ZERO STAGE CAPITAL.....		261,832	262,000	
097751 BF 7	BOMBARDIER INC.....		11/20/2020.....	VARIOUS.....		1,218,538	1,215,000	10,614
097751 BP 5	BOMBARDIER INC.....		09/22/2020.....	ZERO STAGE CAPITAL.....		386,106	390,000	9,614
09951L AA 1	BOOZ ALLEN HAMILTON.....		08/12/2020.....	ZERO STAGE CAPITAL.....		148,000	148,000	
099724 AM 8	BORGWARNER INC.....		10/05/2020.....	EXCHANGE.....		158,836	172,000	
10112R BB 9	BOSTON PPTYS LTD PAR.....		06/12/2020.....	ZERO STAGE CAPITAL.....		422,487	385,000	6,363
103304 BS 9	BOYD GAMING CORP.....		05/13/2020.....	ZERO STAGE CAPITAL.....		400,000	400,000	
103557 AA 2	BOYNE USA INC.....		04/03/2020.....	ABN AMRO.....		819,975	870,000	27,333
10373Q BJ 8	BP CAP MKTS AMER INC.....		08/27/2020.....	ZERO STAGE CAPITAL.....		2,408,979	2,210,000	17,786
109696 AB 0	BRINKS CO.....		06/18/2020.....	ZERO STAGE CAPITAL.....		590,000	590,000	
11134L AF 6	BROADCOM CORP/BROADC.....		08/18/2020.....	ZERO STAGE CAPITAL.....		1,077,975	1,000,000	3,524
11135F AS 0	BROADCOM INC.....		05/05/2020.....	ZERO STAGE CAPITAL.....		243,693	244,000	
118230 AP 6	BUCKEYE PARTNERS L P.....		06/11/2020.....	ZERO STAGE CAPITAL.....		126,131	155,000	1,447
118230 AT 8	BUCKEYE PARTNERS L P.....		02/11/2020.....	ABN AMRO.....		240,000	240,000	
118230 AU 5	BUCKEYE PARTNERS L P.....		02/11/2020.....	ABN AMRO.....		545,000	545,000	
12008R AM 9	BUILDERS FIRSTSOURCE.....		04/21/2020.....	ZERO STAGE CAPITAL.....		354,513	359,000	9,626
12008R AN 7	BUILDERS FIRSTSOURCE.....		02/06/2020.....	ABN AMRO.....		79,000	79,000	
122017 AA 4	BURLINGTON STORES INC.....		04/14/2020.....	ABN AMRO.....		169,000	169,000	
12429T AE 4	BWAY HOLDING CO.....		03/05/2020.....	ABN AMRO.....		316,250	320,000	9,280
1248EP BX 0	CCO HLDGS LLC / CCO.....		01/09/2020.....	RBC CAP.....		926,200	880,000	19,800
1248EP CD 3	CCO HLDGS LLC / CCO.....		11/04/2020.....	VARIOUS.....		374,975	370,000	2,184
1248EP CE 1	CCO HLDGS LLC / CCO.....		04/02/2020.....	ABN AMRO.....		1,019,000	1,150,000	5,519
12508V AB 9	CCG RECV TR 2018-1.....		10/08/2020.....	ZERO STAGE CAPITAL.....		989,697	986,499	1,987
12510C AA 9	CD&R SMOKEY BUYER IN.....		06/17/2020.....	ZERO STAGE CAPITAL.....		100,000	100,000	
12543D BF 6	CHS / CMNTY HEALTH S.....		01/23/2020.....	CS FIRST.....		850,000	850,000	
12543D BG 4	COMMUNITY HEALTH SYS.....		12/11/2020.....	ZERO STAGE CAPITAL.....		480,000	480,000	
12543D BH 2	COMMUNITY HEALTH SYS.....		12/11/2020.....	ZERO STAGE CAPITAL.....		260,000	260,000	
125523 AF 7	CIGNA CORP.....		09/25/2020.....	ZERO STAGE CAPITAL.....		757,001	700,000	5,396
12596T AD 3	CNH EQUIP TR 2019-B.....		06/25/2020.....	ZERO STAGE CAPITAL.....		1,344,381	1,285,000	1,319
12597J AA 0	CPS AUTO RECV TR.....		01/08/2020.....	CITIGROUP.....		999,951	1,000,000	
12597Y AA 7	CP ATLAS BUYER INC.....		11/20/2020.....	ZERO STAGE CAPITAL.....		180,000	180,000	
126307 BA 4	CSC HOLDINGS LLC.....		01/16/2020.....	BANC OF AMERICA.....		48,825	45,000	43
126307 BD 8	CSC HLDGS INC.....		10/20/2020.....	ZERO STAGE CAPITAL.....		1,459,585	1,440,000	18,805
126307 BF 3	CSC HLDGS LLC.....		11/04/2020.....	ZERO STAGE CAPITAL.....		773,706	784,000	2,748
12653V AC 0	CSMC 2019-ICE4.....		09/24/2020.....	ZERO STAGE CAPITAL.....		1,299,594	1,300,000	649
12662P AD 0	CVR ENERGY INC.....		04/06/2020.....	VARIOUS.....		587,125	730,000	6,209
126650 CV 0	CVS HEALTH CORP.....		09/25/2020.....	ZERO STAGE CAPITAL.....		749,721	700,000	1,439
126650 DJ 6	CVS HEALTH CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,187,817	1,045,000	9,041
12685J AC 9	CABLE ONE INC.....		11/09/2020.....	BANKAMERICA.....		550,000	550,000	
12687G AB 5	CABLEVISION LIGHTPAT.....		09/15/2020.....	ZERO STAGE CAPITAL.....		250,000	250,000	
12770R AA 1	CRC ESCROW ISSUER LL.....		06/19/2020.....	ZERO STAGE CAPITAL.....		214,000	214,000	
131347 CK 0	CALLPINE CORP.....		03/19/2020.....	ABN AMRO.....		333,863	375,000	6,125
131347 CM 6	CALPINE CORP.....		11/05/2020.....	ZERO STAGE CAPITAL.....		131,094	125,000	1,313
131347 CN 4	CALPINE CORP.....		11/24/2020.....	VARIOUS.....		392,115	409,000	5,312
131347 CP 9	CALPINE CORPORATION.....		08/06/2020.....	ZERO STAGE CAPITAL.....		515,000	515,000	
131347 CQ 7	CALPINE CORPORATION.....		07/27/2020.....	ZERO STAGE CAPITAL.....		230,000	230,000	

E13.10

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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
131347	CR	5 CALPINE CORPORATION		12/02/2020	ZERO STAGE CAPITAL		730,000	730,000	
133131	AZ	5 CAMDEN PPTY TR		08/27/2020	ZERO STAGE CAPITAL		865,889	795,000	6,741
13323A	AB	6 CAMELOT FIN S A		07/16/2020	ZERO STAGE CAPITAL		228,962	225,000	2,184
14041N	FP	1 CAPITAL ONE CC TR		06/17/2020	ZERO STAGE CAPITAL		625,537	625,000	53
14043M	AC	5 CAPTIAL ONE PRIM AUT		06/24/2020	ZERO STAGE CAPITAL		1,453,333	1,425,000	697
14316H	AC	6 CARMAX AUTO OWNER TR		10/14/2020	ZERO STAGE CAPITAL		1,049,769	1,050,000	
143905	AN	7 CARRIAGE SVCS INC		07/23/2020	ZERO STAGE CAPITAL		152,975	145,000	1,494
144285	AL	7 CARPENTER TECH CORP		07/10/2020	ZERO STAGE CAPITAL		320,000	320,000	
14575E	AA	3 CARS COM INC		10/27/2020	ZERO STAGE CAPITAL		407,000	407,000	
146869	AB	8 CORPORATE		10/30/2020	ZERO STAGE CAPITAL		522,406	525,000	630
14852L	AA	1 CASTLE UNITED STATES		01/31/2020	ABN AMRO		256,000	256,000	
14913R	2H	9 CATERPILLAR FINL SVC		11/09/2020	BARCLAYS		499,365	500,000	
150190	AF	3 CEDAR FAIR L P / CAN		04/20/2020	ZERO STAGE CAPITAL		274,000	274,000	
150191	AJ	3 CEDAR FAIR L P / MAG		04/21/2020	ZERO STAGE CAPITAL		753,263	795,000	16,855
15135B	AT	8 CENTENE CORP DEL		11/04/2020	ZERO STAGE CAPITAL		133,200	120,000	2,174
15135B	AV	3 CENTENE CORP DEL		03/19/2020	ABN AMRO		1,809,041	1,900,000	2,063
153527	AN	6 CENTRAL GARDEN & PET		11/04/2020	VARIOUS		524,806	520,000	435
15911N	AA	3 CHANGE HEALTHCARE HL		06/11/2020	VARIOUS		1,077,325	1,120,000	10,753
161175	BU	7 CHARTER COMMUNICATIO		04/14/2020	MORGAN STANLEY		1,667,647	1,675,000	
163851	AD	0 CHEMOURS CO		11/05/2020	VARIOUS		438,675	445,000	11,200
163851	AF	5 CHEMOURS CO		11/12/2020	ZERO STAGE CAPITAL		575,000	575,000	
16411R	AJ	8 CHENIERE ENERGY INC		09/15/2020	VARIOUS		1,255,000	1,255,000	
166756	AL	0 CHEVRON USA INC		08/27/2020	ZERO STAGE CAPITAL		879,177	880,000	150
166764	BX	7 CHEVRON CORP NEW		08/04/2020	ZERO STAGE CAPITAL		1,205,220	1,155,000	2,741
172441	BC	0 CINEMARK USA INC		04/15/2020	VARIOUS		120,250	120,000	
172967	JM	4 CITIGROUP INC		03/11/2020	ABN AMRO		266,250	250,000	4,876
172967	JS	1 CITIGROUP INC		01/21/2020	BANK OF		2,239,986	2,100,000	10,589
172967	LM	1 CITIGROUP INC		09/25/2020	ZERO STAGE CAPITAL		726,915	700,000	3,635
172967	LV	1 CITIGROUP INC		06/11/2020	ZERO STAGE CAPITAL		2,469,754	2,390,000	29,412
172967	MF	5 CITIGROUP INC		08/27/2020	ZERO STAGE CAPITAL		1,907,721	1,765,000	12,941
172967	MP	3 CITIGROUP INC		08/04/2020	ZERO STAGE CAPITAL		1,043,202	885,000	9,072
172967	MR	9 CITIGROUP INC		09/25/2020	ZERO STAGE CAPITAL		767,228	750,000	4,719
172967	MT	5 CITIGROUP INC		10/23/2020	ZERO STAGE CAPITAL		745,000	745,000	
172967	MU	2 CITIGROUP INC		12/03/2020	ZERO STAGE CAPITAL		116,000	116,000	
17302X	AK	2 CITGO PETE CORP		06/02/2020	ZERO STAGE CAPITAL		420,000	420,000	
17305E	GD	1 CITIBANK CCIT		07/29/2020	ZERO STAGE CAPITAL		826,086	820,000	163
17305E	GE	9 CITIBANK CCIT		11/30/2020	ZERO STAGE CAPITAL		2,591,094	2,595,000	1,259
17308C	C5	3 CITIGROUP		03/05/2020	MK TAXES SYS		1,068,590	1,000,000	10,251
17401Q	AL	5 CITIZENS BANK NA N		09/28/2020	ZERO STAGE CAPITAL		243,056	235,000	2,145
17401Q	AS	0 CITIZENS BANK NA N		09/29/2020	ZERO STAGE CAPITAL		621,858	600,000	2,546
181396	AE	2 CLARK EQUIPMENT CO		11/04/2020	ZERO STAGE CAPITAL		246,500	242,000	2,306
185401	AG	1 CLEAVER BROOKS INC		12/23/2019	RBC CAP		115,000	115,000	2,893
185899	AG	6 CLEVELAND CLIFFS INC		04/06/2020	ABN AMRO		1,319,411	1,415,000	2,859
185899	AJ	0 CLEVELAND CLIFFS INC		04/20/2020	VARIOUS		518,850	540,000	156
191216	CU	2 COCA COLA CO		06/11/2020	ZERO STAGE CAPITAL		1,244,772	1,230,000	2,180
193051	AA	7 COLD 2020-ICE5		10/27/2020	GOLDMAN		2,090,000	2,090,000	

E13.11

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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
20030N BJ 9	COMCAST CORP NEW.....		06/15/2020.....	ZERO STAGE CAPITAL.....		861,553	785,000	8,321
20030N DK 4	COMCAST CORP NEW.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,680,339	1,495,000	12,489
20030N DN 8	COMCAST CORP NEW.....		08/11/2020.....	ZERO STAGE CAPITAL.....		1,330,501	1,335,000	
20268J AE 3	COMMONSPIRIT HEALTH.....		10/21/2020.....	ZERO STAGE CAPITAL.....		1,000,000	1,000,000	
202795 JR 2	COMMONWEALTH EDISON.....		02/18/2020.....	MITSUBISHI.....		114,650	115,000	
203372 AV 9	COMMSCOPE INC.....		06/22/2020.....	ZERO STAGE CAPITAL.....		680,403	680,000	
20337Y AA 5	COMMSCOPE HLDG CO IN.....		01/17/2020.....	RBC CAP.....		121,631	120,000	723
20338H AB 9	COMMSCOPE TECHNOLOGI.....		01/16/2020.....	ABN AMRO.....		671,513	705,000	12,338
205677 AB 3	COMSTOCK RES INC.....		05/08/2020.....	ZERO STAGE CAPITAL.....		751,838	815,000	19,203
205768 AR 5	COMSTOCK RES INC.....		06/16/2020.....	ZERO STAGE CAPITAL.....		328,500	365,000	
205887 CF 7	CONAGRA BRANDS INC.....		10/07/2020.....	JP MORGAN.....		988,170	1,000,000	
20754C AA 7	CONN AVE SECS.....		10/06/2020.....	ZERO STAGE CAPITAL.....		1,568,588	1,571,043	538
20903X AF 0	CONSOLIDATED COMMUNI.....		09/18/2020.....	ZERO STAGE CAPITAL.....		465,000	465,000	
212015 AL 5	CONTINENTAL RESOURCES INC.....		04/09/2020.....	ABN AMRO.....		225,625	250,000	5,594
212015 AN 1	CONTINENTAL RESOURCES.....		05/28/2020.....	ZERO STAGE CAPITAL.....		198,563	225,000	
212015 AQ 4	CONTINENTAL RES INC.....		10/27/2020.....	ZERO STAGE CAPITAL.....		352,913	450,000	1,935
212015 AS 0	CONTINENTAL RES INC.....		10/29/2020.....	ZERO STAGE CAPITAL.....		243,494	265,000	3,365
212015 AT 8	CONTINENTAL RES INC.....		11/10/2020.....	ZERO STAGE CAPITAL.....		1,215,000	1,215,000	
21925D AA 7	CORNERSTONE BLDG BRA.....		09/10/2020.....	ZERO STAGE CAPITAL.....		140,000	140,000	
22282E AJ 1	COVANTA HLDG CORP.....		08/11/2020.....	ZERO STAGE CAPITAL.....		55,000	55,000	
23166M AA 1	CUSHMAN & WAKEFIELD.....		05/22/2020.....	VARIOUS.....		211,200	210,000	
23311V AD 9	DCP MIDSTREAM OPERAT.....		04/21/2020.....	ZERO STAGE CAPITAL.....		499,625	570,000	2,213
23311V AH 0	DCP MIDSTREAM OPERAT.....		02/04/2020.....	VARIOUS.....		338,413	320,000	3,331
233331 AW 7	DTE ENERGY CO.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,511,341	1,440,000	8,382
233851 DY 7	DAIMLER FINANCE NORT.....		09/25/2020.....	ZERO STAGE CAPITAL.....		715,295	700,000	647
235825 AF 3	DANA INCORPORATED.....		06/18/2020.....	ZERO STAGE CAPITAL.....		135,000	135,000	746
235825 AG 1	DANA INCORPORATED.....		06/16/2020.....	ZERO STAGE CAPITAL.....		225,650	225,000	
23918K AS 7	DAVITA INC.....		05/26/2020.....	ZERO STAGE CAPITAL.....		390,000	390,000	
23918K AT 5	DAVITA INC.....		10/06/2020.....	ZERO STAGE CAPITAL.....		624,700	630,000	1,573
24229J AA 1	DEALER TIRE LLC.....		12/08/2020.....	VARIOUS.....		749,160	747,000	2,080
24422E VF 3	DEERE JOHN CAP CORP.....		03/04/2020.....	RBC CAP.....		999,340	1,000,000	
24422E VJ 5	DEERE JOHN CAPITAL C.....		10/06/2020.....	ZERO STAGE CAPITAL.....		319,629	320,000	
247361 ZU 5	DELTA AIR LINES INC.....		06/04/2020.....	ZERO STAGE CAPITAL.....		300,125	350,000	1,128
247361 ZX 9	DELTA AIR LINES INC.....		05/13/2020.....	VARIOUS.....		1,845,994	1,847,000	762
247361 ZZ 4	DELTA AIR LINES INC.....		11/02/2020.....	ZERO STAGE CAPITAL.....		681,000	676,000	4,073
25381Y AB 7	DIGICEL GROUP.....		10/02/2020.....	EXCHANGE.....		1,067,373	420,808	
25466A AK 7	DISCOVER BK.....		09/25/2020.....	ZERO STAGE CAPITAL.....		740,159	700,000	3,452
254683 CA 1	DISCOVER CARD EXE TR.....		06/12/2020.....	ZERO STAGE CAPITAL.....		3,000,977	3,000,000	11
254683 CE 3	DISCOVER CARD EXE NT.....		08/24/2020.....	ZERO STAGE CAPITAL.....		1,575,984	1,575,000	194
254687 FN 1	DISNEY WALT CO.....		08/27/2020.....	ZERO STAGE CAPITAL.....		2,069,022	1,875,000	19,006
25470X AJ 4	DISH DBS CORP.....		03/19/2020.....	ABN AMRO.....		330,113	375,000	4,161
25470X AL 9	DISH DBS CORP.....		08/18/2020.....	VARIOUS.....		903,825	895,000	13,726
25470X AY 1	DISH DBS CORP.....		01/29/2020.....	ABN AMRO.....		396,563	375,000	2,422
25470X BB 0	DISH DBS CORPORATION.....		10/05/2020.....	CORPORATE REORG.....		111	1,110,000	
256746 AF 5	DOLLAR TREE INC.....		09/28/2020.....	ZERO STAGE CAPITAL.....		752,059	700,000	9,713
25746U DG 1	DOMINION ENERGY INC.....		07/07/2020.....	CITIGROUP.....		1,698,720	1,500,000	13,500
25746U DH 9	DOMINION ENERGY INC.....		09/10/2020.....	ZERO STAGE CAPITAL.....		1,000,000	1,000,000	

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
26078J AC 4	DUPONT DE NEMOURS IN.....		08/27/2020.....	ZERO STAGE CAPITAL.....		1,728,324	1,500,000	11,125
26441C BJ 3	DUKE ENERGY CORP NEW.....		09/09/2020.....	ZERO STAGE CAPITAL.....		1,489,270	1,490,000	
26441Y BE 6	DUKE RLTY LTD PARTNE.....		06/22/2020.....	CITIGROUP.....		1,238,400	1,250,000	
26833B AB 9	ECMC 2020.....		11/17/2020.....	ZERO STAGE CAPITAL.....		1,350,000	1,350,000	
26884A BL 6	ERP OPER LTD PARTNER.....		06/11/2020.....	ZERO STAGE CAPITAL.....		367,967	335,000	4,578
26884L AE 9	EQT CORPORATION.....		04/02/2020.....	ABN AMRO.....		273,000	325,000	135
26884L AH 2	EQT CORPORATION.....		04/01/2020.....	ABN AMRO.....		269,741	350,000	4,266
26885B AA 8	EQUITRANS MIDSTREAM.....		12/09/2020.....	ZERO STAGE CAPITAL.....		311,938	310,000	4,478
26885B AC 4	EQM MIDSTREAM PARTNE.....		04/24/2020.....	ZERO STAGE CAPITAL.....		357,500	400,000	6,294
26885B AH 3	EQM MIDSTREAM PARTNE.....		06/16/2020.....	ZERO STAGE CAPITAL.....		415,000	415,000	75
26907Y AA 2	ESH HOSPITALITY INC.....		03/20/2020.....	ABN AMRO.....		107,430	130,000	2,605
26907Y AB 0	ESH HOSPITALITY INC.....		11/04/2020.....	ZERO STAGE CAPITAL.....		561,263	580,000	6,886
278865 BF 6	ECOLAB INC.....		08/10/2020.....	CS FIRST.....		1,499,130	1,500,000	
28035Q AA 0	EDGEWELL PERSONAL CARE.....		05/19/2020.....	ZERO STAGE CAPITAL.....		370,000	370,000	
28470R AH 5	ELDORADO RESORTS INC.....		06/19/2020.....	ZERO STAGE CAPITAL.....		1,351,525	1,351,000	
28470R AK 8	ELDORADO RESORTS INC.....		06/19/2020.....	ZERO STAGE CAPITAL.....		511,000	511,000	
29135L AL 4	ABU DHABI GOT INTL.....		08/25/2020.....	ZERO STAGE CAPITAL.....		1,596,208	1,600,000	
29261A AA 8	ENCOMPASS HEALTH COR.....		05/12/2020.....	ZERO STAGE CAPITAL.....		247,500	250,000	3,250
29261A AE 0	ENCOMPASS HEALTH COR.....		09/30/2020.....	ZERO STAGE CAPITAL.....		485,000	485,000	
29272W AB 5	ENERGIZER HLDGS INC.....		04/06/2020.....	ABN AMRO.....		329,875	325,000	5,807
29272W AD 1	ENERGIZER HLDGS INC.....		09/17/2020.....	ZERO STAGE CAPITAL.....		734,876	735,000	
29273D AB 6	ENDO DESIGNATED ACT.....		11/02/2020.....	ZERO STAGE CAPITAL.....		274,200	255,000	8,520
29275Y AC 6	ENERSYS.....		02/27/2020.....	ABN AMRO.....		20,375	20,000	185
29336T AA 8	ENLINK MIDSTREAM LLC.....		01/27/2020.....	VARIOUS.....		299,400	320,000	1,947
29336T AC 4	ENLINK MIDSTREAM LLC.....		12/14/2020.....	ZERO STAGE CAPITAL.....		555,000	555,000	
29336U AG 2	ENLINK MIDSTREAM PAR.....		06/02/2020.....	ZERO STAGE CAPITAL.....		301,031	475,000	216
29364W BF 4	ENTERGY LA LLC.....		11/17/2020.....	ZERO STAGE CAPITAL.....		1,274,771	1,275,000	
29373K AB 9	ENTERPRISE FLEET FNC.....		02/11/2020.....	ABN AMRO.....		799,869	800,000	
29444U BL 9	EQUINIX INC.....		09/23/2020.....	ZERO STAGE CAPITAL.....		969,117	970,000	
30040W AD 0	EVERSOURCE ENERGY.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,488,318	1,385,000	9,254
30161N AN 1	EXELON CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,180,356	1,050,000	979
30161N AX 9	EXELON CORP.....		03/30/2020.....	JP MORGAN.....		997,940	1,000,000	
30212P AS 4	EXPEDIA GROUP INC.....		04/23/2020.....	ZERO STAGE CAPITAL.....		320,000	320,000	
30231G BH 4	EXXON MOBIL CORP.....		08/27/2020.....	ZERO STAGE CAPITAL.....		2,674,499	2,460,000	20,352
30257W AA 4	FAGE DAIRY IND S A.....		01/29/2020.....	ABN AMRO.....		307,725	330,000	8,508
33767B AA 7	FIRSTENERGY TRANSMIS.....		11/24/2020.....	ZERO STAGE CAPITAL.....		217,569	175,000	3,497
33767B AC 3	FIRSTENERGY TRANSMIS.....		12/21/2020.....	ZERO STAGE CAPITAL.....		372,800	320,000	3,316
33767D AB 1	FIRSTCASH INC.....		08/25/2020.....	JEFFERIES & CO.....		190,088	185,000	24
33767J AA 0	FIRSTKEY HOMES 2020.....		10/02/2020.....	ZERO STAGE CAPITAL.....		799,994	800,000	
337932 AJ 6	FIRSTENERGY CORP.....		12/21/2020.....	ZERO STAGE CAPITAL.....		760,232	625,000	12,237
337932 AL 1	FIRSTENERGY CORP.....		11/24/2020.....	ZERO STAGE CAPITAL.....		172,611	175,000	1,108
340711 AY 6	FLORIDA GAS TRANSMIS.....		06/10/2020.....	PNC CAPITAL-F.....		498,815	500,000	
34528G AJ 5	FORD CR AUTO OWNER.....		05/07/2020.....	ZERO STAGE CAPITAL.....		1,499,930	1,500,000	
345370 CQ 1	FORD MTR CO DEL.....		06/12/2020.....	VARIOUS.....		904,620	1,112,000	15,996
345370 CW 8	FORD MTR CO DEL.....		04/17/2020.....	ZERO STAGE CAPITAL.....		696,000	696,000	
345397 A2 9	FORD MOTOR CREDIT CO.....		03/26/2020.....	ABN AMRO.....		156,000	200,000	1,389

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
345397 A6 0	FORD MOTOR CREDIT CO.....		06/16/2020.....	ZERO STAGE CAPITAL.....		725,935	725,000	
345397 A8 6	FORD MOTOR CREDIT CO.....		10/01/2020.....	ZERO STAGE CAPITAL.....		969,938	975,000	1,238
345397 WF 6	FORD MOTOR CREDIT CO.....		04/02/2020.....	VARIOUS.....		363,375	390,000	535
345397 WK 5	FORD MOTOR CREDIT CO.....		03/27/2020.....	ABN AMRO.....		954,998	1,142,000	7,633
345397 YG 2	FORD MOTOR CREDIT CO.....		03/26/2020.....	ABN AMRO.....		158,000	200,000	1,715
345397 YJ 6	FORD MOTOR CREDIT CO.....		05/27/2020.....	ZERO STAGE CAPITAL.....		306,956	340,000	1,301
345397 ZB 2	FORD MOTOR CREDIT CO.....		04/09/2020.....	ABN AMRO.....		587,250	600,000	4,071
345397 ZC 0	FORD MOTOR CREDIT CO.....		05/13/2020.....	VARIOUS.....		595,219	700,000	3,606
345397 ZH 9	FORD MOTOR CREDIT CO.....		04/14/2020.....	ABN AMRO.....		340,060	347,000	147
345397 ZM 8	FORD MOTOR CREDIT CO.....		04/06/2020.....	VARIOUS.....		821,750	860,000	11,988
345397 ZN 6	FORD MOTOR CREDIT CO.....		04/17/2020.....	ZERO STAGE CAPITAL.....		238,338	255,000	449
345397 ZR 7	FORD MOTOR CREDIT CO.....		08/06/2020.....	ZERO STAGE CAPITAL.....		795,638	735,000	10,126
345397 ZU 0	FORD MOTOR CREDIT CO.....		09/10/2020.....	VARIOUS.....		589,400	620,000	8,160
34962W AA 2	FORTERRA FIN LLC / F.....		07/01/2020.....	ZERO STAGE CAPITAL.....		163,000	163,000	
35137L AH 8	FOX CORP.....		03/04/2020.....	WELLS FARGO.....		597,965	500,000	2,682
35565T AA 7	STACR 2020.....		12/07/2020.....	ZERO STAGE CAPITAL.....		2,303,199	2,300,000	660
35565X AA 8	FHLMC STACR.....		11/04/2020.....	ZERO STAGE CAPITAL.....		450,563	450,000	227
35566A AA 7	FHLMC STACR.....		10/13/2020.....	ZERO STAGE CAPITAL.....		450,000	450,000	
35566C AA 3	FHLMC STACR.....		12/14/2020.....	ZERO STAGE CAPITAL.....		600,000	600,000	
35640Y AF 4	FREEDOM MORTGAGE COR.....		10/14/2020.....	ZERO STAGE CAPITAL.....		575,000	575,000	
35671D CG 8	FREEMPORT-MCMORAN COP.....		07/13/2020.....	ZERO STAGE CAPITAL.....		440,000	440,000	
35671D CH 6	FREEMPORT-MCMORAN COP.....		07/13/2020.....	ZERO STAGE CAPITAL.....		355,000	355,000	
35906A BE 7	FRONTIER COMMUNICATIONS.....		10/01/2020.....	ZERO STAGE CAPITAL.....		610,000	610,000	
35906A BF 4	FRONTIER COMMUNICATIONS.....		11/23/2020.....	VARIOUS.....		1,537,000	1,537,000	
35906A BG 2	FRONTIER COMMUNICATIONS.....		11/19/2020.....	JP MORGAN.....		300,000	300,000	
359694 AB 2	FULLER H B CO.....		10/07/2020.....	ZERO STAGE CAPITAL.....		25,188	25,000	150
36166N AB 9	GE CAP FUNDING LLC.....		06/08/2020.....	MORGAN STANLEY.....		525,370	500,000	1,650
361886 CH 5	GMF FLRPLN OWNER TR.....		09/30/2020.....	ZERO STAGE CAPITAL.....		1,492,619	1,490,000	450
361886 CM 4	GENERAL MOTORS.....		10/20/2020.....	ZERO STAGE CAPITAL.....		1,499,605	1,500,000	
36258X AA 8	GLS AUTO REC ISSUER.....		01/28/2020.....	ABN AMRO.....		1,499,911	1,500,000	
366651 AE 7	GARTNER INC.....		09/14/2020.....	ZERO STAGE CAPITAL.....		225,000	225,000	
369550 BL 1	GENERAL DYNAMICS COR.....		06/11/2020.....	ZERO STAGE CAPITAL.....		1,608,306	1,420,000	11,044
37045X BY 1	GENERAL MTRS FINL CO.....		09/25/2020.....	ZERO STAGE CAPITAL.....		770,640	750,000	5,841
37185L AF 9	GENESIS ENERGY LP/ G.....		01/14/2020.....	VARIOUS.....		764,360	784,000	3,657
374276 AJ 2	GETTY IMAGES INC.....		06/18/2020.....	ZERO STAGE CAPITAL.....		427,500	450,000	13,528
375558 BW 2	GILEAD SCIENCES.....		09/23/2020.....	ZERO STAGE CAPITAL.....		1,499,475	1,500,000	
37954F AH 7	GLOBAL PART/GLP FINANCE.....		09/23/2020.....	ZERO STAGE CAPITAL.....		220,000	220,000	
37960B AA 3	GLOBAL MEDICAL RESPO.....		09/24/2020.....	ZERO STAGE CAPITAL.....		435,000	435,000	
37960J AA 6	GLOBAL AIRCRAFT LEAS.....		09/15/2020.....	VARIOUS.....		390,290	402,147	12,258
38141G GQ 1	GOLDMAN SACHS GROUP.....		06/11/2020.....	ZERO STAGE CAPITAL.....		1,223,297	1,165,000	23,446
38141G WM 2	GOLDMAN SACHS GROUP.....		09/25/2020.....	VARIOUS.....		2,897,431	2,805,000	13,471
38141G WR 1	GOLDMAN SACHS GROUP.....		01/21/2020.....	CIBC WORLD MKTS.....		3,982,594	3,850,000	29,301
38141G WT 7	GOLDMAN SACHS GROUP.....		09/25/2020.....	ZERO STAGE CAPITAL.....		740,796	700,000	2,240
38141G XG 4	GOLDMAN SACHS GROUP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		893,745	865,000	8,617
38141G XL 3	GOLDMAN SACHS GROUP.....		11/16/2020.....	ZERO STAGE CAPITAL.....		525,000	525,000	
38143U 8H 7	GOLDMAN SACHS GROUP INC.....		08/27/2020.....	ZERO STAGE CAPITAL.....		1,745,491	1,560,000	10,171

E13.14

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
382550 BH 3	GOODYEAR TIRE & RUBR		05/13/2020	ZERO STAGE CAPITAL		770,000	770,000	
383909 AG 3	GRACE W R & CO CONN		06/12/2020	ZERO STAGE CAPITAL		267,000	267,000	
384311 AA 4	GRAFTECH FINANCE INC		12/08/2020	ZERO STAGE CAPITAL		861,650	860,000	
384701 AA 6	GRAHAM PACKAGING CO		07/28/2020	ZERO STAGE CAPITAL		440,000	440,000	
38869A AB 3	GRAPHIC PACKAGING IN		02/21/2020	ABN AMRO		179,000	179,000	
38937L AA 9	GRAY OAK PIPELINE LL		09/25/2020	ZERO STAGE CAPITAL		352,293	350,000	272
39807U AB 2	GREYSTAR REAL ESTATE		04/06/2020	ABN AMRO		134,850	155,000	3,144
398433 AP 7	GRIFFON CORP		02/04/2020	ABN AMRO		127,000	127,000	
398545 AA 1	GRINDING MED/MC GRINDING		05/19/2020	ZERO STAGE CAPITAL		264,600	270,000	8,629
398905 AN 9	GROUP 1 AUTOMOTIVE I		11/04/2020	ZERO STAGE CAPITAL		186,381	185,000	746
40010P AA 6	GRUBHUB HLDGS INC		11/06/2020	ZERO STAGE CAPITAL		131,130	124,000	2,435
40139L AG 8	GUARDIAN LIFE GLBL F		06/16/2020	ZERO STAGE CAPITAL		259,761	260,000	
40139L BC 6	GUARDIAN LIFE GLOBAL		12/07/2020	ZERO STAGE CAPITAL		1,039,293	1,040,000	
404030 AJ 7	H & E EQUIPMENT SERV		11/30/2020	ZERO STAGE CAPITAL		110,125	110,000	
40410K AA 3	H B FULLER CO		10/07/2020	ZERO STAGE CAPITAL		55,000	55,000	
404119 CA 5	HCA INC		06/24/2020	VARIOUS		987,675	1,030,000	8,828
418751 AB 9	HAT HLDGS I LLC / HA		04/15/2020	ZERO STAGE CAPITAL		680,000	680,000	
42704M AA 0	HERBALIFE NUTRITION		05/20/2020	ZERO STAGE CAPITAL		254,000	254,000	
427866 BE 7	HERSHEY CO		05/27/2020	CITIGROUP		997,710	1,000,000	
42824C BJ 7	HEWLETT PACKARD ENTE		07/14/2020	CITIGROUP		998,830	1,000,000	
42829L AF 1	HEXION INC		06/26/2020	ZERO STAGE CAPITAL		418,625	450,000	15,586
431475 AB 8	HILL ROM HLDGS INC		03/17/2020	ABN AMRO		144,375	150,000	708
431571 AD 0	HILLENBRAND INC		06/09/2020	ZERO STAGE CAPITAL		100,000	100,000	
432833 AF 8	HILTON DOMESSTIC OPERATING		06/10/2020	ZERO STAGE CAPITAL		311,250	300,000	5,972
432833 AG 6	HILTON DOMESTIC OPER		11/05/2020	ZERO STAGE CAPITAL		133,125	125,000	149
432833 AH 4	HILTON DOMESTIC OPER		04/16/2020	ZERO STAGE CAPITAL		89,000	89,000	
432833 AL 5	HILTON DOMESSTIC OPERATING		11/27/2020	ZERO STAGE CAPITAL		59,000	59,000	
436440 AP 6	HOLOGIC INC		09/14/2020	ZERO STAGE CAPITAL		110,000	110,000	
437076 CA 8	HOME DEPOT INC		08/04/2020	ZERO STAGE CAPITAL		597,175	545,000	3,571
440452 AF 7	HORMEL FOODS CORP		06/04/2020	WELLS FARGO		2,169,062	2,175,000	
44106M AZ 5	HOSPITALITY PPTYS TR		11/04/2020	ZERO STAGE CAPITAL		382,425	410,000	2,991
44267D AD 9	HOWARD HUGHES CORP		08/05/2020	ZERO STAGE CAPITAL		89,000	89,000	
443201 AA 6	HOWMET AEROSPACE INC		04/22/2020	ZERO STAGE CAPITAL		116,000	116,000	
44332P AD 3	HUB INTL LTD		05/13/2020	ZERO STAGE CAPITAL		404,916	410,000	1,355
44644A AE 7	HUNTINGTON NB COLUMB		10/14/2020	ZERO STAGE CAPITAL		816,090	750,000	740
448579 AJ 1	HYATT HOTELS CORP		04/21/2020	ZERO STAGE CAPITAL		356,000	356,000	
44891A BM 8	HYUNDAI CAP AMER		09/25/2020	ZERO STAGE CAPITAL		399,524	400,000	153
44891A BQ 9	HYUNDAI CAP AMER		11/06/2020	ZERO STAGE CAPITAL		269,984	270,000	
44935S AD 8	HYUNDAI AUTO LEASE T		06/25/2020	ZERO STAGE CAPITAL		864,115	848,000	660
44988M AC 9	IRB HLDG CORP		05/18/2020	ZERO STAGE CAPITAL		172,000	172,000	
45174H BD 8	IHEARTCOMMUNICATIONS		03/06/2020	VARIOUS		968,844	875,000	20,541
45174H BE 6	IHEARTCOMMUNICATIONS		06/16/2020	ZERO STAGE CAPITAL		299,000	300,000	5,232
45232T AA 9	ILLUMINATE BUYER LLC		09/30/2020	ZERO STAGE CAPITAL		713,375	689,000	7,475
45688C AA 5	INGEVITY CORP		11/04/2020	ZERO STAGE CAPITAL		128,281	125,000	1,484
45688C AB 3	INGEVITY CORP		10/20/2020	ZERO STAGE CAPITAL		110,000	110,000	
45790V AB 6	INTELSAT SA		05/27/2020	ZERO STAGE CAPITAL		139,500	675,000	

E13.15

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
458182 EA 6	INTER AMER DEV BANK		07/08/2020	DESJARDIN		2,088,300	2,000,000	8,477
458204 AQ 7	INTELSAT BERMUDA LTD		05/14/2020	ZERO STAGE CAPITAL		110,005	1,813,000	
45824T AR 6	INTELSAT JACKSON HLD		04/06/2020	ABN AMRO		1,514,794	1,475,000	53,849
45824T AY 1	INTELSAT JACKSON HLD		02/20/2020	ABN AMRO		996,144	1,130,000	6,508
458665 AS 5	INTERFACE INC		11/12/2020	ZERO STAGE CAPITAL		510,000	510,000	
45866F AK 0	INTERCONTINENTAL EXC		08/27/2020	ZERO STAGE CAPITAL		1,721,019	1,690,000	3,555
45866F AR 5	INTERCONTINENTAL EXC		08/17/2020	ZERO STAGE CAPITAL		1,500,000	1,500,000	
459058 JD 6	INTERNATIONAL BK FOR		07/08/2020	DESJARDIN		3,330,303	3,325,000	1,435
46284V AG 6	IRON MTN INC NEW		06/17/2020	ZERO STAGE CAPITAL		800,000	800,000	
46284V AJ 0	IRON MOUNTAIN INC		08/07/2020	ZERO STAGE CAPITAL		598,125	585,000	1,501
46284V AN 1	IRON MTN INC DEL		08/10/2020	ZERO STAGE CAPITAL		545,000	545,000	
46590X AA 4	JBS USA LUX S A / JB		11/24/2020	ZERO STAGE CAPITAL		132,250	115,000	872
466112 AR 0	JBS USA LLC / JBS US		04/09/2020	ABN AMRO		536,813	525,000	9,979
46625H MN 7	JPMORGAN CHASE & CO		08/27/2020	ZERO STAGE CAPITAL		3,131,385	2,770,000	35,498
46625H RL 6	JPMORGAN CHASE & CO		06/11/2020	ZERO STAGE CAPITAL		1,246,004	1,185,000	2,400
46647P AE 6	JP MORGAN CHASE BANK		02/04/2020	ABN AMRO		1,019,500	1,000,000	7,788
46647P BE 5	JPMORGAN CHASE & CO		11/13/2020	ZERO STAGE CAPITAL		215,738	200,000	487
46647P BP 0	JP MORGAN CHASE BANK		08/04/2020	ZERO STAGE CAPITAL		1,048,825	995,000	3,284
46647P BQ 8	JPMORGAN CHASE & CO		09/30/2020	ZERO STAGE CAPITAL		766,005	750,000	3,943
46647P BS 4	JPMORGAN CHASE & CO		09/25/2020	ZERO STAGE CAPITAL		749,430	750,000	177
47010L AA 0	JAGUAR HLDG CO II / PPD		05/21/2020	ZERO STAGE CAPITAL		250,000	250,000	
47010L AB 8	JAGUAR HLDG CO II / PPD		05/21/2020	ZERO STAGE CAPITAL		150,000	150,000	
48123V AF 9	J2 GLOBAL INC		10/30/2020	ZERO STAGE CAPITAL		1,551,250	1,550,000	418
48242W AC 0	KBR INC		09/16/2020	ZERO STAGE CAPITAL		252,000	252,000	
48850P AA 2	KEN GARFF AUTOMOTIVE		09/09/2020	ZERO STAGE CAPITAL		105,000	105,000	
489399 AG 0	KENNEDY-WILSON INC		04/03/2020	ABN AMRO		880,000	1,000,000	979
49326E EK 5	KEYCORP MEDIUM TERM		08/04/2020	ZERO STAGE CAPITAL		1,219,995	1,180,000	10,181
49327M ZZ 6	KEYBANK NATIONAL ASS		03/05/2020	KEYBANC		499,765	500,000	
49427R AJ 1	KILROY RLTY L P		03/02/2020	ABN AMRO		1,056,209	1,000,000	5,172
49456B AF 8	KINDER MORGAN INC DE		08/04/2020	ZERO STAGE CAPITAL		1,189,228	1,065,000	2,847
50076Q AN 6	KRAFT FOODS GROUP IN		02/26/2020	ABN AMRO		1,171,280	995,000	3,413
50076Q AR 7	KRAFT FOODS GROUP IN		02/28/2020	ABN AMRO		750,625	625,000	4,178
50076X AC 5	KRATON POLYMERS LLC		12/08/2020	ZERO STAGE CAPITAL		1,061,675	1,055,000	
50077D AE 4	KRATON POLYMERS LLC		04/06/2020	ABN AMRO		275,400	315,000	4,961
50077L AB 2	KRAFT HEINZ FOODS CO		03/19/2020	ABN AMRO		536,625	675,000	9,188
50077L AD 8	KRAFT HEINZ FOODS CO		02/20/2020	ABN AMRO		1,978,407	1,980,000	13,453
50077L AT 3	KRAFT HEINZ FOODS CO		04/03/2020	ABN AMRO		258,560	256,000	2,204
50077L AY 2	KRAFT HEINZ FOODS CO		12/09/2020	ZERO STAGE CAPITAL		1,495,663	1,405,000	14,507
50077L BG 0	KRAFT HEINZ FOODS CO		10/16/2020	ZERO STAGE CAPITAL		1,614,800	1,485,000	20,436
50106G AF 9	KRONOS ACQ / KIK CUSTOM		12/22/2020	GOLDMAN		300,000	300,000	
50168A AB 6	LABL ESCROW ISSUER		11/05/2020	ZERO STAGE CAPITAL		129,600	120,000	2,565
501797 AR 5	L BRANDS INC		04/06/2020	ABN AMRO		1,402,175	1,410,000	22,710
501797 AS 3	L BRANDS INC		06/04/2020	ZERO STAGE CAPITAL		110,000	110,000	
513075 BR 1	LAMAR MEDIA CORP		01/23/2020	DEUTSCHE BANK		250,000	250,000	
513272 AC 8	LAMB WESTON HLDGS IN		05/07/2020	ZERO STAGE CAPITAL		20,000	20,000	
516806 AF 3	LAREDO PETROLEUM INC		03/06/2020	ABN AMRO		1,276,044	1,502,000	9,132

E13.16

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
521088 AA 2	LD HOLDINGS GROUP LL		12/14/2020	ZERO STAGE CAPITAL		1,174,919	1,155,000	2,116
527298 BN 2	LEVEL 3 FING INC		11/05/2020	VARIOUS		938,069	906,000	13,377
527298 BR 3	LEVEL 3 FING INC		11/05/2020	ZERO STAGE CAPITAL		444,688	440,000	2,125
527298 BS 1	LEVEL 3 FING INC		10/06/2020	ZERO STAGE CAPITAL		257,725	260,000	1,466
53219L AU 3	LIFEPOINT HEALTH INC		11/30/2020	ZERO STAGE CAPITAL		265,000	265,000	
536797 AF 0	LITHIA MTRS INC		09/30/2020	ZERO STAGE CAPITAL		485,000	485,000	
538034 AN 9	LIVE NATION ENTERTAI		05/14/2020	ZERO STAGE CAPITAL		87,000	100,000	949
538034 AV 1	LIVE NATION ENTERTAI		05/13/2020	ZERO STAGE CAPITAL		150,000	150,000	
538034 AX 7	LIVE NATION ENTERTAI		12/17/2020	ZERO STAGE CAPITAL		140,000	140,000	
541056 AA 5	LOGAN MERGER SUB INC		08/14/2020	ZERO STAGE CAPITAL		765,000	765,000	
548661 DU 8	LOWES COS INC		08/04/2020	ZERO STAGE CAPITAL		758,919	625,000	6,873
548661 DX 2	LOWES COS INC		10/07/2020	ZERO STAGE CAPITAL		1,139,191	1,140,000	
552848 AG 8	MGIC INVT CORP WIS		08/06/2020	ZERO STAGE CAPITAL		425,000	425,000	
552953 CH 2	MGM RESORTS INTERNAT		10/08/2020	ZERO STAGE CAPITAL		567,000	567,000	
55300R AE 1	MGM CHINA HOLDINGS L		06/11/2020	ZERO STAGE CAPITAL		200,000	200,000	
55303X AK 1	MGM GROWTH PPTYS OPE		11/10/2020	ZERO STAGE CAPITAL		438,188	431,000	2,537
55303X AL 9	MGM GROWTH PPTYS OPE		11/17/2020	ZERO STAGE CAPITAL		159,000	159,000	
553283 AC 6	MPH ACQUISITION HLDG		10/28/2020	VARIOUS		2,364,731	2,365,000	8
55616P AA 2	MACYS INC		05/27/2020	ZERO STAGE CAPITAL		450,000	450,000	
55616X AH 0	MACYS RETAIL HLDGS INC		06/30/2020	ZERO STAGE CAPITAL		277,750	350,000	3,642
57164P AG 1	MARRIOTT OWNERSHIP R		05/06/2020	ZERO STAGE CAPITAL		490,000	490,000	
57165P AB 1	MARRIOTT OWNERSHIP R		08/10/2020	ZERO STAGE CAPITAL		259,063	250,000	6,635
571903 BE 2	MARRIOTT INTL INC NE		05/28/2020	ZERO STAGE CAPITAL		147,081	148,000	
574599 BP 0	MASCO CORP		09/09/2020	JP MORGAN		499,635	500,000	
57629W CU 2	MASSMUTUAL GLBL FDG		06/04/2020	JP MORGAN		999,410	1,000,000	
576323 AP 4	MASTEC INC		07/21/2020	ZERO STAGE CAPITAL		531,000	531,000	
57636Q AR 5	MASTERCARD INCORPORA		08/04/2020	ZERO STAGE CAPITAL		593,783	520,000	4,684
57665R AL 0	MATCH GROUP INC		06/02/2020	ZERO STAGE CAPITAL		99,000	100,000	1,295
57665R AN 6	MATCH GROUP INC		07/17/2020	ZERO STAGE CAPITAL		629,312	622,000	1,713
577088 AA 5	MATTERHORN MERGER SU		03/19/2020	ABN AMRO		242,964	300,000	7,933
58013M FP 4	MCDONALDS CORP MED T		08/27/2020	ZERO STAGE CAPITAL		1,742,199	1,535,000	10,237
58502B AC 0	MEDNAX INC		08/10/2020	ZERO STAGE CAPITAL		709,013	685,000	13,617
588056 AY 7	MERCER INTL INC		07/16/2020	VARIOUS		864,725	860,000	3,843
58933Y AZ 8	MERCK & CO. INC		06/16/2020	CITIGROUP		495,705	500,000	
589433 AB 7	MEREDITH CORP		12/09/2020	ZERO STAGE CAPITAL		982,300	1,010,000	22,284
589433 AC 5	MEREDITH CORP		06/25/2020	ZERO STAGE CAPITAL		300,000	300,000	
59001K AG 5	MERITOR INC		06/03/2020	ZERO STAGE CAPITAL		100,000	100,000	
59217G EJ 4	METROPOLITAN LIFE GL		08/04/2020	ZERO STAGE CAPITAL		1,646,310	1,645,000	247
595017 AS 3	MICROCHIP TECHNOLOGY		05/26/2020	ZERO STAGE CAPITAL		340,000	340,000	
595017 AV 6	MICROCHIP TECHNOLOGY		12/14/2020	ZERO STAGE CAPITAL		580,000	580,000	
599191 AA 1	MILEAGE PLUS HLDGS/		06/25/2020	ZERO STAGE CAPITAL		360,438	365,000	
603158 AA 4	MINERALS TECHNOLOGIE		06/24/2020	ZERO STAGE CAPITAL		511,000	511,000	
60700F AG 8	MMAF EQUIP FIN		07/31/2020	WELLS FARGO		6,929,418	6,551,000	13,351
60700K AC 6	MMAF EQUIP FIN		09/28/2020	ZERO STAGE CAPITAL		2,002,102	2,005,000	191
60855R AK 6	MOLINA HEALTHCARE IN		11/02/2020	ZERO STAGE CAPITAL		230,000	230,000	
609207 AT 2	MONDELEZ INTL INC		08/04/2020	ZERO STAGE CAPITAL		1,223,482	1,140,000	6,212
615394 AM 5	MOOG INC		11/05/2020	ZERO STAGE CAPITAL		425,500	425,000	8,358

E13.17

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
617446 8C 6	MORGAN STANLEY.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,190,130	1,050,000	14,058
617446 8J 1	MORGAN STANLEY.....		09/25/2020.....	ZERO STAGE CAPITAL.....		745,017	700,000	3,544
617446 8P 7	MORGAN STANLEY.....		08/27/2020.....	ZERO STAGE CAPITAL.....		2,726,196	2,400,000	23,002
617446 8R 3	MORGAN STANLEY.....		10/16/2020.....	ZERO STAGE CAPITAL.....		220,000	220,000	
617446 8T 9	MORGAN STANLEY.....		11/10/2020.....	ZERO STAGE CAPITAL.....		420,000	420,000	
61744Y AQ 1	MORGAN STANLEY.....		09/25/2020.....	ZERO STAGE CAPITAL.....		751,884	700,000	11,263
628530 BD 8	MYLAN INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....		823,388	750,000	11,988
62886E AX 6	NCR CORP NEW.....		04/07/2020.....	ABN AMRO.....		1,065,000	1,065,000	
629377 CQ 3	NRG ENERGY INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....		165,000	165,000	
629377 CR 1	NRG ENERGY INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....		440,000	440,000	
62957H AH 8	NABORS INDUSTRIES LTD.....		12/01/2020.....	EXCHANGE.....		337,957	138,000	
63111X AC 5	NASDAQ INC.....		12/07/2020.....	ZERO STAGE CAPITAL.....		210,000	210,000	
63530Q AJ 8	NATIONAL CINEMEDIA L.....		01/06/2020.....	MORGAN STANLEY.....		277,550	260,000	3,819
637639 AA 3	NATIONAL SECS CLEARI.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,155,747	1,140,000	2,401
63861C AA 7	NATIONSTAR MTG HLDGS.....		01/13/2020.....	ABN AMRO.....		300,000	300,000	
63861C AC 3	NATIONSTAR MTG LLC.....		08/03/2020.....	ZERO STAGE CAPITAL.....		541,000	541,000	
63861C AD 1	NATIONSTAR MTG LLC.....		12/01/2020.....	ZERO STAGE CAPITAL.....		73,000	73,000	
63934E AT 5	NAVISTAR INTL CORP.....		05/04/2020.....	ZERO STAGE CAPITAL.....		270,313	325,000	7,982
63935B AA 1	NAVIENT PRIV ED LN 2.....		12/03/2020.....	ZERO STAGE CAPITAL.....		2,516,293	2,515,000	109
63938C AB 4	NAVIENT CORPORATION.....		02/20/2020.....	ABN AMRO.....		265,000	250,000	4,855
63938C AK 4	NAVIENT CORPORATION.....		01/23/2020.....	RBC CAP.....		1,450,000	1,450,000	
63941F AC 0	NAVIENT STUDENT LOAN TRUST.....		01/21/2020.....	JP MORGAN.....		900,000	900,000	
63941U AA 1	NAVIENT PRIV ED LN T.....		09/01/2020.....	ZERO STAGE CAPITAL.....		794,851	795,000	
63941X AA 5	NAVIENT PRI ED RE LN.....		07/20/2020.....	ZERO STAGE CAPITAL.....		189,986	190,000	
63942A AA 4	NAVIENT PVT ED LN 20.....		12/01/2020.....	ZERO STAGE CAPITAL.....		1,499,713	1,500,000	
63942H AA 9	NAVIENT ST LN TR.....		10/14/2020.....	ZERO STAGE CAPITAL.....		404,796	405,000	
641062 AT 1	NESTLE HLDGS INC.....		09/08/2020.....	CITIGROUP.....		496,080	500,000	
64110L AY 2	NETFLIX INC.....		04/23/2020.....	ZERO STAGE CAPITAL.....		561,000	561,000	
644622 AB 8	NEW HAMPSHIRE ED 20.....		10/05/2020.....	ZERO STAGE CAPITAL.....		2,074,180	2,075,000	
64828T AA 0	NEW RESIDENTIAL INVT.....		09/14/2020.....	ZERO STAGE CAPITAL.....		710,000	710,000	
64828X AA 1	NEW RESIDENTIAL MORTGAGE LOAN TRUST.....		02/05/2020.....	GOLDMAN SACHS.....		1,117,683	1,100,000	3,025
64952W DL 4	NEW YORK LIFE GBL FD.....		01/14/2020.....	JP MORGAN.....		1,992,820	2,000,000	
651290 AQ 1	NEWFIELD EXPLORATION CO.....		10/27/2020.....	ZERO STAGE CAPITAL.....		654,788	655,000	9,998
65336Y AN 3	NEXSTAR BROADCASTING.....		09/15/2020.....	ZERO STAGE CAPITAL.....		842,000	842,000	
65342Q AK 8	NEXTERA ENERGY OPER.....		03/24/2020.....	ABN AMRO.....		302,088	340,000	2,786
65342R AD 2	NATIONAL FINL PARTNE.....		12/11/2020.....	ZERO STAGE CAPITAL.....		708,750	675,000	17,016
65343H AA 9	NEXSTAR ESCROW INC.....		03/11/2020.....	ABN AMRO.....		5,125	5,000	45
655664 AR 1	NORDSTROM INC.....		12/14/2020.....	ZERO STAGE CAPITAL.....		272,238	290,000	6,082
665531 AE 9	NORTHERN OIL & GAS I.....		03/06/2020.....	ABN AMRO.....		277,875	285,000	4,643
666807 BS 0	NORTHROP GRUMMAN COR.....		03/19/2020.....	JP MORGAN.....		1,244,988	1,250,000	
670001 AE 6	NOVELIS CORP.....		01/13/2020.....	VARIOUS.....		675,000	675,000	
67054K AA 7	NUMERICABLE GROUP SA.....		06/11/2020.....	ZERO STAGE CAPITAL.....		838,000	800,000	24,583
67059T AE 5	NUSTAR LOGISTICS L P.....		01/02/2020.....	BARCLAYS.....		454,300	440,000	4,675
67059T AG 0	NUSTAR LOGISTICS L P.....		09/09/2020.....	ZERO STAGE CAPITAL.....		410,000	410,000	
67059T AH 8	NUSTAR LOGISTICS L P.....		09/09/2020.....	ZERO STAGE CAPITAL.....		540,000	540,000	
67066G AF 1	NVIDIA CORPORATION.....		08/27/2020.....	ZERO STAGE CAPITAL.....		2,076,031	1,885,000	15,240

E13.18

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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
67079B AA 8	NUTRITION & BIOSCIEN.....		09/28/2020.....	ZERO STAGE CAPITAL.....		751,575	750,000	203
67079B AC 4	NUTRITION & BIOSCIEN.....		09/09/2020.....	ZERO STAGE CAPITAL.....		499,995	500,000	
67181D AA 9	OAK ST INV GD NET LS.....		11/06/2020.....	ZERO STAGE CAPITAL.....		849,966	850,000	
674599 CH 6	OCCIDENTAL PETE CORP.....		09/30/2020.....	ZERO STAGE CAPITAL.....		704,713	885,000	13,834
674599 CJ 2	OCCIDENTAL PETE CORP.....		06/26/2020.....	VARIOUS.....		1,241,545	2,427,000	43,926
674599 CN 3	OCCIDENTAL PETE CORP.....		03/26/2020.....	ABN AMRO.....		286,560	597,000	1,045
674599 CQ 6	OCCIDENTAL PETE CORP.....		05/08/2020.....	VARIOUS.....		1,224,500	1,510,000	10,238
674599 CR 4	OCCIDENTAL PETE CORP.....		11/06/2020.....	ZERO STAGE CAPITAL.....		1,234,725	1,515,000	11,447
674599 CW 3	OCCIDENTAL PETE CORP.....		09/24/2020.....	ZERO STAGE CAPITAL.....		128,650	155,000	537
674599 CY 9	OCCIDENTAL PETE CORP.....		06/26/2020.....	VARIOUS.....		384,180	704,000	6,357
674599 DF 9	OCCIDENTAL PETE CORP.....		06/01/2020.....	VARIOUS.....		980,050	1,662,000	12,326
674599 DY 8	OCCIDENTAL PETE CORP.....		06/26/2020.....	ZERO STAGE CAPITAL.....		1,183,425	1,185,000	
674599 ED 3	OCCIDENTAL PETE CORP.....		08/12/2020.....	ZERO STAGE CAPITAL.....		1,825,000	1,825,000	
674599 EE 1	OCCIDENTAL PETE CORP.....		12/18/2020.....	GOLDMAN.....		65,000	65,000	
675232 AB 8	OCEANEERING INTL INC.....		03/05/2020.....	ABN AMRO.....		23,675	25,000	118
680665 AK 2	OLIN CORP.....		04/06/2020.....	ABN AMRO.....		522,350	620,000	5,769
682189 AQ 8	ON SEMICONDUCTOR COR.....		08/18/2020.....	ZERO STAGE CAPITAL.....		320,000	320,000	
68233J BY 9	ONCOR ELEC DELIVERY.....		09/23/2020.....	MITSUBISHI.....		248,513	250,000	
682691 AA 8	ONEMAIN FINANCIAL CO.....		12/08/2020.....	ZERO STAGE CAPITAL.....		159,000	159,000	
68389X BS 3	ORACLE CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,491,569	1,375,000	4,321
68752D AA 6	ORTHO CLINICAL DIAGN.....		04/07/2020.....	ABN AMRO.....		501,875	530,000	2,175
68752D AC 2	ORTHO CLINICAL DIAGN.....		05/28/2020.....	ZERO STAGE CAPITAL.....		380,000	380,000	
68902V AH 0	OTIS WORLDWIDE CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		738,493	710,000	4,700
69007T AC 8	OUTFRONT MEDIA CAP.....		05/19/2020.....	ZERO STAGE CAPITAL.....		264,000	300,000	2,531
69007T AD 6	OUTFRONT MEDIA CAP.....		05/13/2020.....	ZERO STAGE CAPITAL.....		450,000	450,000	234
69327R AJ 0	PDC ENERGY INC.....		09/10/2020.....	ZERO STAGE CAPITAL.....		163,350	165,000	3,163
69331C AH 1	PG&E CORP.....		06/18/2020.....	ZERO STAGE CAPITAL.....		260,000	260,000	
69331C AJ 7	PG&E CORP.....		06/18/2020.....	ZERO STAGE CAPITAL.....		1,162,256	1,160,000	
69335P DX 0	PFS FINANCING CORP.....		10/14/2020.....	ZERO STAGE CAPITAL.....		299,961	300,000	
69353R FT 0	PNC BK N A PITTSBURG.....		02/20/2020.....	MORGAN STANLEY.....		1,000,000	1,000,000	
693656 AC 4	PVH CORPORATION.....		07/06/2020.....	ZERO STAGE CAPITAL.....		247,070	248,000	
69370C AB 6	PTC INC.....		01/30/2020.....	ABN AMRO.....		271,000	271,000	
69370C AC 4	PTC INC.....		04/03/2020.....	ABN AMRO.....		137,740	142,000	852
694308 JD 0	PACIFIC GAS & ELEC.....		06/16/2020.....	ZERO STAGE CAPITAL.....		1,100,000	1,100,000	
694308 JR 9	PACIFIC GAS & ELEC.....		11/12/2020.....	ZERO STAGE CAPITAL.....		1,000,000	1,000,000	
6944PL 2B 4	PACIFIC LIFE GLOBAL.....		08/04/2020.....	ZERO STAGE CAPITAL.....		597,278	595,000	189
69888X AA 7	PAR PHARMACEUTICAL I.....		04/06/2020.....	ABN AMRO.....		916,263	920,000	12,128
701885 AD 7	PARSLEY ENERGY LLC.....		06/02/2020.....	ZERO STAGE CAPITAL.....		297,750	300,000	6,226
70339P AA 7	PATTERN ENERGY OPERA.....		07/14/2020.....	ZERO STAGE CAPITAL.....		255,000	255,000	
70450Y AG 8	PAYPAL HLDGS INC.....		08/27/2020.....	ZERO STAGE CAPITAL.....		1,911,190	1,860,000	4,285
707569 AS 8	PENN NATIONAL GAMING INC.....		05/05/2020.....	ZERO STAGE CAPITAL.....		272,250	325,000	5,672
70932M AA 5	PENNYMAC FINL SVCS I.....		09/24/2020.....	ZERO STAGE CAPITAL.....		300,000	300,000	
709599 AH 7	PENSKE TRUCK LEASING.....		09/29/2020.....	ZERO STAGE CAPITAL.....		618,453	575,000	6,229
709599 BF 0	PENSKE TRUCK LEASING.....		09/25/2020.....	ZERO STAGE CAPITAL.....		760,228	700,000	5,903
70959W AJ 2	PENSKE AUTOMOTIVE GR.....		11/04/2020.....	ZERO STAGE CAPITAL.....		397,940	394,000	2,911
71376L AB 6	PERFORMANCE FOOD GROUP.....		03/11/2020.....	ABN AMRO.....		205,769	205,000	3,195

E13.19

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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
71376L AD 2	PERFORMANCE FOOD GROUP.....		04/21/2020.....	ZERO STAGE CAPITAL.....		481,000	481,000	
718172 CH 0	PHILIP MORRIS INTL I.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,497,671	1,395,000	5,859
718546 AY 0	PHILLIPS 66.....		11/16/2020.....	ZERO STAGE CAPITAL.....		1,243,655	1,245,000	
718546 AZ 7	PHILLIPS 66.....		11/16/2020.....	ZERO STAGE CAPITAL.....		309,876	310,000	
721283 AA 7	PIKE CORP.....		11/19/2020.....	VARIOUS.....		1,456,588	1,445,000	1,823
72650R BN 1	PLAINS ALL AMERN PIP.....		06/08/2020.....	ZERO STAGE CAPITAL.....		190,607	191,000	
73179P AM 8	POLYONE CORP.....		04/29/2020.....	ZERO STAGE CAPITAL.....		327,000	327,000	
737446 AK 0	POST HLDGS INC.....		03/19/2020.....	ABN AMRO.....		571,870	650,000	3,431
737446 AQ 7	POST HLDGS INC.....		08/11/2020.....	VARIOUS.....		397,950	395,000	1,073
73900L AA 9	POWDR CORPORATION.....		12/18/2020.....	ZERO STAGE CAPITAL.....		740,538	715,000	11,717
73939V AA 2	POWERTEAM SVCS LLC.....		08/19/2020.....	ZERO STAGE CAPITAL.....		796,725	800,000	14,252
74005P BT 0	PRAXAIR INC.....		08/03/2020.....	CITIGROUP.....		997,830	1,000,000	
74101X AF 7	PRESIDIO HLDGS INC.....		01/15/2020.....	ABN AMRO.....		165,000	165,000	
74166M AE 6	PRIME SEC SVCS BORRO.....		07/23/2020.....	VARIOUS.....		2,315,619	2,366,000	4,707
74166M AF 3	PRIME SEC SVCS BORRO.....		11/30/2020.....	ZERO STAGE CAPITAL.....		1,015,006	1,020,000	2,608
74251V AS 1	PRINCIPAL FINANCIAL.....		06/09/2020.....	CS FIRST.....		995,170	1,000,000	
74256L EH 8	PRINCIPAL LIFE GLOBA.....		11/12/2020.....	WELLS FARGO.....		499,860	500,000	
742718 FH 7	PROCTER AND GAMBLE.....		06/11/2020.....	ZERO STAGE CAPITAL.....		1,245,552	1,095,000	7,300
74333J AA 9	PROGRESS RESI TR.....		09/24/2020.....	ZERO STAGE CAPITAL.....		910,931	894,680	1,857
74333N AA 0	PROGRESS RES TR.....		09/24/2020.....	ZERO STAGE CAPITAL.....		1,386,406	1,341,954	3,167
744448 CT 6	PUBLIC SERVICE CO CO.....		05/08/2020.....	JP MORGAN.....		1,694,577	1,700,000	
74456Q BS 4	PUBLIC SVC ELEC GAS.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,221,854	1,105,000	3,646
744573 AQ 9	PUBLIC SVC ENTERPRIS.....		08/12/2020.....	ZERO STAGE CAPITAL.....		703,703	705,000	
747262 AM 5	QVC INC.....		12/14/2020.....	ZERO STAGE CAPITAL.....		182,250	180,000	2,707
747262 AY 9	QVC INC.....		11/12/2020.....	VARIOUS.....		1,318,613	1,440,000	13,603
74736K AJ 0	QORVO INC.....		09/15/2020.....	ZERO STAGE CAPITAL.....		490,000	490,000	
74840L AB 8	QUICKEN LNS INC.....		11/04/2020.....	ZERO STAGE CAPITAL.....		127,650	120,000	1,943
74841C AB 7	QUICKEN LNS LLC/QUIC.....		09/09/2020.....	ZERO STAGE CAPITAL.....		665,000	665,000	
75026J AC 4	RADIATE HOLDCO LLC.....		09/11/2020.....	ZERO STAGE CAPITAL.....		290,000	290,000	
75508E AB 4	RAYONIER A.M. PRODS.....		12/10/2020.....	ZERO STAGE CAPITAL.....		56,000	56,000	
75606D AJ 0	REALOGY GRP LLC/REAL.....		06/09/2020.....	ZERO STAGE CAPITAL.....		925,000	925,000	
7591EP AP 5	REGIONS FINANCIAL CO.....		09/25/2020.....	ZERO STAGE CAPITAL.....		760,312	700,000	3,325
760759 AV 2	REPUBLIC SVCS INC.....		02/18/2020.....	JP MORGAN.....		498,535	500,000	
760759 AY 6	REPUBLIC SVCS INC.....		11/09/2020.....	BARCLAYS.....		998,980	1,000,000	
76174L AA 1	REYNOLDS GROUP ISSUE.....		09/17/2020.....	ZERO STAGE CAPITAL.....		1,042,000	1,042,000	
767754 CL 6	RITE AID CORP.....		07/27/2020.....	EXCHANGE.....		515,031	472,000	
776743 AM 8	ROPER TECHNOLOGIES I.....		08/18/2020.....	ZERO STAGE CAPITAL.....		274,637	275,000	
780153 AY 8	ROYAL CARIBBEAN CRUISE.....		05/13/2020.....	ZERO STAGE CAPITAL.....		180,320	184,000	
780153 BA 9	ROYAL CARIBBEAN CRUISE.....		06/05/2020.....	ZERO STAGE CAPITAL.....		14,000	14,000	
780153 BC 5	ROYAL CARIBBEAN CRUISE.....		06/04/2020.....	ZERO STAGE CAPITAL.....		236,000	236,000	
78355H KG 3	RYDER SYS INC.....		09/25/2020.....	ZERO STAGE CAPITAL.....		742,455	700,000	1,851
78397K AA 0	SEG HOLDING LLC.....		10/06/2020.....	ZERO STAGE CAPITAL.....		45,000	45,000	
78442F EQ 7	NAVIENT CORP.....		11/05/2020.....	ZERO STAGE CAPITAL.....		135,850	130,000	2,066
78449D AA 4	SMB PRIVATE ED LN TR.....		10/13/2020.....	ZERO STAGE CAPITAL.....		1,500,297	1,502,753	449
78454L AT 7	SM ENERGY CO.....		06/17/2020.....	EXCHANGE.....		486,720	303,000	
78573N AC 6	SABRE GLBL INC.....		04/17/2020.....	ZERO STAGE CAPITAL.....		564,125	560,000	77

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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
78573N AF 9	SABRE GLBL INC.....		08/25/2020.....	BANKAMERICA.....		140,000	140,000	
80285R AB 4	SANTANDER DRIVE AUTO.....		07/14/2020.....	ZERO STAGE CAPITAL.....		1,334,990	1,335,000	
80285R AD 0	SANTANDER DRIVE AUTO.....		11/03/2020.....	ZERO STAGE CAPITAL.....		1,505,508	1,500,000	558
80285W AB 3	SANTANDER DRIVE AUTO.....		09/15/2020.....	ZERO STAGE CAPITAL.....		1,119,957	1,120,000	
80286G AE 1	SANTANDER DRIVE AUTO.....		10/20/2020.....	ZERO STAGE CAPITAL.....		831,511	820,000	445
80286R AC 1	SANTANDER RETAIL AU.....		11/18/2020.....	ZERO STAGE CAPITAL.....		750,376	750,000	
80286W AB 2	SANTANDER DRIVE AUTO.....		11/17/2020.....	ZERO STAGE CAPITAL.....		1,999,934	2,000,000	
808513 BD 6	SCHWAB CHARLES CORP.....		04/27/2020.....	ZERO STAGE CAPITAL.....		250,000	250,000	
808513 BJ 3	SCHWAB CHARLES CORP.....		12/08/2020.....	ZERO STAGE CAPITAL.....		272,000	272,000	
808625 AA 5	SCIENCE APPLICATNS I.....		07/10/2020.....	VARIOUS.....		662,040	683,000	2,715
811054 AG 0	SCRIPPS E W CO OHIO.....		12/10/2020.....	ZERO STAGE CAPITAL.....		326,400	320,000	1,321
81105D AA 3	SCRIPPS ESCROW II IN.....		12/15/2020.....	ZERO STAGE CAPITAL.....		265,000	265,000	
81105D AB 1	SCRIPPS ESCROW II IN.....		12/15/2020.....	ZERO STAGE CAPITAL.....		757,063	750,000	
81180W BB 6	SEAGATE HDD CAYMAN.....		12/04/2020.....	ZERO STAGE CAPITAL.....		418,044	418,000	
81282U AE 2	SEAWORLD PKS & ENTMT.....		10/28/2020.....	ZERO STAGE CAPITAL.....		412,250	408,000	1,392
81728U AA 2	SENSATA TECHNOLOGIES.....		06/09/2020.....	ZERO STAGE CAPITAL.....		173,406	175,000	2,376
81728U AB 0	SENSATA TECHNOLOGIES.....		08/03/2020.....	ZERO STAGE CAPITAL.....		56,000	56,000	
81761L AA 0	SERVICE PPTYS TR.....		06/03/2020.....	ZERO STAGE CAPITAL.....		79,000	79,000	
82088K AG 3	SHEA HOMES LP/ SHEA.....		09/14/2020.....	ZERO STAGE CAPITAL.....		280,000	280,000	
82453A AA 5	SHIFT4 PMTS LLC / SH.....		10/30/2020.....	ZERO STAGE CAPITAL.....		231,563	230,000	64
827048 AW 9	SILGAN HOLDINGS INC.....		02/19/2020.....	ABN AMRO.....		207,293	207,000	2,467
82873L AA 3	SIMMONS FOODS INC.....		11/02/2020.....	ZERO STAGE CAPITAL.....		573,769	570,000	7,207
829259 BA 7	SINCLAIR TELEVISION.....		11/19/2020.....	ZERO STAGE CAPITAL.....		390,000	390,000	
82967N BG 2	SIRIUS XM RADIO INC.....		06/08/2020.....	ZERO STAGE CAPITAL.....		1,613,000	1,613,000	
83001A AB 8	SIX FLAGS ENTMT CORP.....		04/03/2020.....	ABN AMRO.....		596,000	745,000	6,759
83001W AC 8	SIX FLAGS THEME PKS.....		04/15/2020.....	ZERO STAGE CAPITAL.....		657,000	657,000	
830867 AB 3	SKYMILES IP LTD & DE.....		09/16/2020.....	ZERO STAGE CAPITAL.....		1,165,000	1,165,000	
842400 GX 5	SOUTHERN CALIF EDISO.....		12/01/2020.....	ZERO STAGE CAPITAL.....		2,000,000	2,000,000	
842587 CU 9	SOUTHERN CO.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,355,760	1,280,000	14,770
845467 AP 4	SOUTHWESTERN ENERGY.....		08/18/2020.....	ZERO STAGE CAPITAL.....		380,000	380,000	
84749A AA 5	SPECIALTY BLDG PRODS.....		09/15/2020.....	ZERO STAGE CAPITAL.....		208,000	208,000	
84762L AW 5	SPECTRUM BRANDS INC.....		06/26/2020.....	ZERO STAGE CAPITAL.....		290,000	290,000	
85172F AD 1	SPRINGLEAF FINANCE CORP.....		04/06/2020.....	ABN AMRO.....		409,063	425,000	640
85172F AL 3	SPRINGLEAF FINANCE CORP.....		04/06/2020.....	ABN AMRO.....		283,650	305,000	1,096
85172F AS 8	SPRINGLEAF FINANCE CORP.....		11/05/2020.....	ZERO STAGE CAPITAL.....		577,381	555,000	5,738
85205T AL 4	SPIRIT AEROSYSTEMS I.....		04/30/2020.....	VARIOUS.....		419,875	423,000	885
85207U AJ 4	SPRINT CORP.....		11/12/2020.....	ZERO STAGE CAPITAL.....		452,813	375,000	7,228
85207U AK 1	SPRINT CORP.....		11/12/2020.....	ZERO STAGE CAPITAL.....		466,565	374,000	5,941
85208N AA 8	SPRING SPECTRUM / SPEC I.....		03/02/2020.....	ABN AMRO.....		441,466	1,000,000	3,022
85236F AA 1	SRM ESCROW ISSUER LL.....		10/30/2020.....	ZERO STAGE CAPITAL.....		339,000	339,000	
853496 AC 1	STANDARD INDS INC.....		11/30/2020.....	ZERO STAGE CAPITAL.....		959,290	957,000	12,901
853496 AG 2	STANDARD INDS INC.....		11/12/2020.....	ZERO STAGE CAPITAL.....		395,775	389,000	2,006
85440K AC 8	STANFORD LELAND JR U.....		08/04/2020.....	ZERO STAGE CAPITAL.....		898,493	885,000	855
855030 AN 2	STAPLES INC.....		06/09/2020.....	ZERO STAGE CAPITAL.....		327,250	350,000	4,083
85571B AL 9	STARWOOD PROPERTY TRUST.....		03/11/2020.....	ABN AMRO.....		79,125	80,000	1,879
857477 BM 4	STATE STR CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....		895,084	825,000	6,014
857691 AG 4	STATION CASINOS LLC.....		02/05/2020.....	VARIOUS.....		1,653,000	1,653,000	

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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
86358E PB 6	STRUCTURED ASSET INV.....		10/07/2020.....	ZERO STAGE CAPITAL.....		1,000,000	1,000,000	.641
863667 BB 6	STRYKER CORPORATION.....		11/18/2020.....	ZERO STAGE CAPITAL.....		114,910	115,000	
86614R AM 9	SUMMIT MATERIALS LLC.....		04/06/2020.....	ABN AMRO.....		225,600	235,000	.976
86614R AN 7	SUMMIT MATERIALS LLC.....		07/27/2020.....	ZERO STAGE CAPITAL.....		250,000	250,000	
86614W AD 8	SUMMIT MIDSTREAM HLD.....		03/26/2020.....	ABN AMRO.....		123,270	380,000	.9,285
86723C AF 5	SUNCOKE ENERGY INC.....		04/02/2020.....	ABN AMRO.....		183,750	245,000	.5,666
86765L AQ 0	SUNOCO LP/SUNOCO FIN.....		03/31/2020.....	ABN AMRO.....		43,125	50,000	.1,392
86765L AR 8	SUNOCO LP/SUNOCO FIN.....		11/09/2020.....	ZERO STAGE CAPITAL.....		95,000	95,000	
86944B AF 0	SUTTER HEALTH.....		10/22/2020.....	ZERO STAGE CAPITAL.....		1,500,000	1,500,000	
87164D QS 2	SYNOVUS BK COLUMBUS.....		09/25/2020.....	ZERO STAGE CAPITAL.....		354,718	350,000	.1,090
87166B AA 0	SYNEOS HEALTH INC.....		11/18/2020.....	GOLDMAN.....		219,000	219,000	
872540 AS 8	TJX COS INC NEW.....		08/27/2020.....	ZERO STAGE CAPITAL.....		2,082,773	1,810,000	.18,261
87264A AY 1	T MOBILE USA INC.....		04/02/2020.....	ABN AMRO.....		211,099	212,000	
87264A BE 4	T MOBILE USA INC.....		04/02/2020.....	ABN AMRO.....		247,202	249,000	
87264A BH 7	T MOBILE USA INC.....		09/22/2020.....	BARCLAYS.....		256,648	250,000	.1,452
87264A BP 9	T MOBILE USA INC.....		10/19/2020.....	CITIGROUP.....		499,950	500,000	
87265H AG 4	TRI POINTE GROUP INC.....		06/03/2020.....	ZERO STAGE CAPITAL.....		19,000	19,000	
872882 AG 0	TSMC GLOBAL LTD.....		09/25/2020.....	ZERO STAGE CAPITAL.....		1,456,520	1,470,000	
87305R AH 2	TTM TECHNOLOGIES INC.....		12/22/2020.....	ZERO STAGE CAPITAL.....		128,281	125,000	.1,621
87470L AA 9	TALLGRASS ENERGY PAR.....		04/29/2020.....	ZERO STAGE CAPITAL.....		11,325	15,000	.105
87470L AD 3	TALLGRASS ENERGY PAR.....		03/09/2020.....	RBC CAP.....		129,200	170,000	.1,454
87470L AE 1	TALLGRASS ENERGY PAR.....		03/04/2020.....	ABN AMRO.....		231,600	240,000	.4,908
87470L AG 6	TALLGRASS ENERGY PAR.....		02/18/2020.....	ABN AMRO.....		369,716	375,000	
87470L AH 4	TALLGRASS ENERGY PAR.....		09/11/2020.....	ZERO STAGE CAPITAL.....		668,000	668,000	
87470L AJ 0	TALLGRASS ENERGY PAR.....		12/15/2020.....	ZERO STAGE CAPITAL.....		635,000	635,000	
87612B AP 7	TARGA RES PARTNERS.....		04/06/2020.....	ABN AMRO.....		178,500	200,000	.3,376
87612E BL 9	TARGET CORP.....		06/11/2020.....	ZERO STAGE CAPITAL.....		444,532	420,000	.1,969
87724R AJ 1	TAYLOR MORRISON CMNT.....		07/08/2020.....	ZERO STAGE CAPITAL.....		201,000	201,000	
87901J AE 5	TEGNA INC.....		01/07/2020.....	CITIGROUP.....		350,000	350,000	
87901J AF 2	TEGNA INC.....		09/08/2020.....	ZERO STAGE CAPITAL.....		1,141,000	1,141,000	
88033G CU 2	THC ESCROW CORP.....		12/11/2020.....	VARIOUS.....		746,275	835,000	.17,295
88033G CX 6	TENET HEALTHCARE CORP.....		01/27/2020.....	VARIOUS.....		104,875	100,000	.3,090
88033G DE 7	TENET HEALTHCARE CORP.....		04/07/2020.....	BARCLAYS.....		400,000	400,000	
880394 AE 1	TENNECO PACKAGING INC.....		12/10/2020.....	ZERO STAGE CAPITAL.....		283,500	240,000	.3,294
88579Y BM 2	3M CO.....		08/27/2020.....	ZERO STAGE CAPITAL.....		867,247	800,000	.6,529
89176U AN 4	TOWD POINT MTG TR.....		08/18/2020.....	ZERO STAGE CAPITAL.....		669,483	658,221	.568
89177B AA 3	TOWD PT MTG TR.....		09/25/2020.....	ZERO STAGE CAPITAL.....		1,041,291	966,956	.2,820
89178W AU 2	TOWD POINT MTG TR.....		08/18/2020.....	ZERO STAGE CAPITAL.....		731,347	701,900	.1,004
89236T GW 9	TOYOTA MOTOR CREDIT.....		06/15/2020.....	ZERO STAGE CAPITAL.....		1,861,736	1,765,000	.10,654
89236Y AB 0	TPC GROUP INC.....		04/07/2020.....	ABN AMRO.....		285,350	375,000	.7,349
89237V AC 3	TOYOTA AUTO RECV TR.....		07/21/2020.....	ZERO STAGE CAPITAL.....		2,249,673	2,250,000	
893647 BH 9	TRANSDIGM INC.....		11/06/2020.....	ZERO STAGE CAPITAL.....		133,650	125,000	.1,415
893647 BK 2	TRANSDIGM INC.....		04/08/2020.....	VARIOUS.....		769,100	758,000	
893647 BL 0	TRANSDIGM INC.....		02/25/2020.....	ABN AMRO.....		310,856	305,000	.4,846
893800 AA 0	TRANSOCEAN GUARDIAN LTD.....		06/12/2020.....	ZERO STAGE CAPITAL.....		356,963	396,625	.9,774
893828 AA 1	TRANSOCEAN INC.....		11/03/2020.....	VARIOUS.....		417,471	438,750	.9,320

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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
893830 BQ 1	TRANSOCEAN INC.....		09/11/2020.....	CORPORATE REORG.....		1,111,569	493,000	
89383J AA 6	TRANSOCEAN POSEIDON.....		12/11/2020.....	ZERO STAGE CAPITAL.....		1,323,200	1,543,000	26,584
89469A AD 6	TREEHOUSE FOODS INC.....		08/25/2020.....	ZERO STAGE CAPITAL.....		730,000	730,000	
89616R AA 7	TRIDENT TPI HLDGS IN.....		06/24/2020.....	ZERO STAGE CAPITAL.....		315,625	325,000	2,875
896818 AS 0	TRIUMPH GROUP INC NE.....		08/05/2020.....	ZERO STAGE CAPITAL.....		132,000	132,000	
897051 AB 4	TRONOX INC.....		10/06/2020.....	ZERO STAGE CAPITAL.....		961,563	940,000	9,496
90290M AB 7	US FOODS INC.....		08/03/2020.....	ZERO STAGE CAPITAL.....		386,409	390,000	2,112
90290M AC 5	US FOODS INC.....		04/23/2020.....	ZERO STAGE CAPITAL.....		1,299,000	1,299,000	
90327Q D4 8	USAA CAP CORP MTN.....		04/14/2020.....	WELLS FARGO.....		499,380	500,000	
90327Q D5 5	USAA CAP CORP MTN.....		08/27/2020.....	ZERO STAGE CAPITAL.....		866,050	825,000	5,232
90353T AF 7	UBER TECHNOLOGIES.....		12/08/2020.....	ZERO STAGE CAPITAL.....		1,392,838	1,340,000	16,441
90353T AG 5	UBER TECHNOLOGIES.....		09/14/2020.....	VARIOUS.....		230,000	230,000	10
907818 EY 0	UNION PAC CORP.....		08/27/2020.....	ZERO STAGE CAPITAL.....		1,719,664	1,460,000	20,756
910047 AJ 8	UNITED AIRLS HLDGS I.....		10/26/2020.....	VARIOUS.....		886,463	985,000	10,767
911163 AA 1	UNITED NAT FOODS INC.....		10/16/2020.....	ZERO STAGE CAPITAL.....		424,634	416,000	
911312 BX 3	UNITED PARCEL SERVICE.....		08/04/2020.....	VARIOUS.....		1,981,755	1,810,000	12,683
911363 AM 1	UNITED RENTALS INC.....		07/31/2020.....	ZERO STAGE CAPITAL.....		200,000	200,000	
91153L AA 5	UNITED SHORE FINL SV.....		10/28/2020.....	ZERO STAGE CAPITAL.....		525,000	525,000	
91159H HX 1	U S BANCORP MTNS BK.....		06/11/2020.....	ZERO STAGE CAPITAL.....		1,239,077	1,170,000	10,530
913017 DD 8	UNITED TECHNOLOGIES.....		08/27/2020.....	ZERO STAGE CAPITAL.....		2,104,851	1,845,000	19,421
91337C AA 4	UNIVAR SOLUTIONS USA.....		10/07/2020.....	VARIOUS.....		84,750	85,000	1,416
914906 AT 9	UNIVISION COMMUNICAT.....		04/21/2020.....	ZERO STAGE CAPITAL.....		480,276	485,000	
914906 AU 6	UNIVISION COMM.....		06/16/2020.....	J P MORGAN.....		350,000	350,000	
91533B AC 4	UPJOHN INC.....		08/27/2020.....	ZERO STAGE CAPITAL.....		864,998	840,000	2,777
91739V AA 6	USIS MERGER SUB INC.....		03/19/2020.....	ABN AMRO.....		200,318	225,000	6,102
91740P AF 5	USA COMPRESSION PART.....		03/10/2020.....	ABN AMRO.....		21,125	25,000	
91879Q AL 3	VAIL RESORTS INC.....		04/29/2020.....	ZERO STAGE CAPITAL.....		69,000	69,000	
91911K AN 2	VALEANT PHARMACEUTICALS.....		03/19/2020.....	ABN AMRO.....		686,475	750,000	16,271
91911X AV 6	VALEANT PHARMACEUTICALS.....		03/19/2020.....	ABN AMRO.....		306,248	325,000	14,363
91911X AW 4	VALEANT PHARMACEUTICALS.....		11/05/2020.....	ZERO STAGE CAPITAL.....		129,088	115,000	2,688
91913Y AX 8	VALERO ENERGY CORP.....		09/25/2020.....	ZERO STAGE CAPITAL.....		363,118	350,000	4,279
92047W AB 7	VALVOLINE INC.....		05/08/2020.....	ZERO STAGE CAPITAL.....		258,700	260,000	3,065
92047W AG 6	VALVOLINE INC.....		12/15/2020.....	ZERO STAGE CAPITAL.....		205,000	205,000	
92343V EA 8	VERIZON COMMUNICATIO.....		08/27/2020.....	ZERO STAGE CAPITAL.....		1,751,341	1,395,000	15,248
92343V FG 4	VERIZON COMMUNICATIO.....		05/19/2020.....	RBC DEXIA.....		6,019,860	6,000,000	2,466
92343V FR 0	VERIZON COMMUNICATIO.....		11/10/2020.....	JP MORGAN.....		995,450	1,000,000	
92537R AA 7	VERTICAL U S NEWCO I.....		06/30/2020.....	ZERO STAGE CAPITAL.....		200,000	200,000	
92564R AC 9	VICI PPTYS INC.....		01/22/2020.....	MORGAN STANLEY.....		303,000	303,000	
92564R AE 5	VICI PPTYS INC.....		01/22/2020.....	ABN AMRO.....		660,000	660,000	
92826C AL 6	VISA INC.....		08/27/2020.....	ZERO STAGE CAPITAL.....		868,339	825,000	5,064
92837T AA 0	AUSTIN HOLDCO INC AN.....		12/09/2020.....	ZERO STAGE CAPITAL.....		67,000	67,000	
928563 AD 7	VMWARE INC.....		08/18/2020.....	ZERO STAGE CAPITAL.....		1,142,050	1,000,000	16,625
928668 AZ 5	VOLKSWAGEN GROUP AME.....		09/25/2020.....	ZERO STAGE CAPITAL.....		726,243	700,000	158
928668 BC 5	VOLKSWAGEN GROUP AME.....		08/04/2020.....	ZERO STAGE CAPITAL.....		956,060	930,000	3,219
928668 BJ 0	VOLKSWAGEN GROUP AME.....		11/17/2020.....	ZERO STAGE CAPITAL.....		1,357,960	1,360,000	
92868J AE 6	VOLKSWAGEN AUTO LN E.....		10/15/2020.....	ZERO STAGE CAPITAL.....		1,494,504	1,460,000	1,482

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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
92933B AP 9	WMG ACQUISITION CORP.....		03/09/2020.....	CS FIRST.....		312,375	300,000	6,692
92933B AQ 7	WMG ACQUISITION CORP.....		06/16/2020.....	ZERO STAGE CAPITAL.....		259,000	259,000	
92933B AR 5	WMG ACQUISITION CORP.....		10/19/2020.....	ZERO STAGE CAPITAL.....		272,563	278,000	1,249
931142 EE 9	WALMART INC.....		03/04/2020.....	USBCORP.....		1,152,900	1,000,000	7,194
931142 EM 1	WALMART INC.....		06/15/2020.....	ZERO STAGE CAPITAL.....		1,125,490	1,000,000	13,471
931427 AT 5	WALGREENS BOOTS ALLI.....		04/13/2020.....	ABN AMRO.....		257,000	257,000	
94106L BP 3	WASTE MGMT INC DEL.....		11/05/2020.....	BARCLAYS.....		498,815	500,000	
941130 AB 2	WATCO COS LLC / WATC.....		06/11/2020.....	ZERO STAGE CAPITAL.....		1,775,000	1,775,000	
949746 SZ 5	WELLS FARGO & CO NEW.....		02/19/2020.....	RBC DEXIA.....		2,991,660	3,000,000	615
94974B FN 5	WELLS FARGO CO MTN B.....		08/04/2020.....	ZERO STAGE CAPITAL.....		1,474,342	1,360,000	20,015
95000P AD 6	WELLS FARGO COML TR.....		03/03/2020.....	WELLS FARGO.....		1,999,828	1,800,000	705
95000U 2H 5	WELLS FARGO & CO.....		08/04/2020.....	ZERO STAGE CAPITAL.....		2,226,676	2,145,000	7,627
95000U 2L 6	WELLS FARGO & CO.....		08/27/2020.....	ZERO STAGE CAPITAL.....		1,545,811	1,285,000	19,990
95000U 2R 3	WELLS FARGO & CO.....		09/25/2020.....	ZERO STAGE CAPITAL.....		763,553	750,000	4,032
95081Q AN 4	WESCO DISTR INC.....		11/04/2020.....	ZERO STAGE CAPITAL.....		853,175	847,000	1,853
95616A AA 1	WEST STREET MERGER.....		09/01/2020.....	ZERO STAGE CAPITAL.....		591,450	600,000	3,242
958254 AA 2	WESTERN GAS PARTNERS.....		04/15/2020.....	ZERO STAGE CAPITAL.....		222,188	225,000	4,569
958254 AJ 3	WESTERN GAS PARTNERS.....		06/30/2020.....	ZERO STAGE CAPITAL.....		234,788	290,000	4,172
958254 AL 8	WESTERN MIDSTREAM OP.....		08/07/2020.....	ZERO STAGE CAPITAL.....		1,270,388	1,390,000	37,376
958667 AA 5	WESTERN GAS PARTNERS.....		06/02/2020.....	ZERO STAGE CAPITAL.....		83,500	100,000	2,056
958667 AC 1	WESTERN GAS PARTNERS.....		04/07/2020.....	ABN AMRO.....		181,875	250,000	2,419
960413 AW 2	WESTLAKE CHEM CORP.....		06/09/2020.....	ZERO STAGE CAPITAL.....		99,588	100,000	
96042Q AC 4	WESTLAKE AUTO RECE T.....		10/06/2020.....	ZERO STAGE CAPITAL.....		1,499,917	1,500,000	
96350R AA 2	WHITE CAP BUYER LLC.....		10/07/2020.....	ZERO STAGE CAPITAL.....		103,000	103,000	
96950G AE 2	WILLIAMS SCOTSMAN IN.....		08/11/2020.....	ZERO STAGE CAPITAL.....		540,000	540,000	
97382W AA 1	WINDSTREAM ESCROW LL.....		08/11/2020.....	ZERO STAGE CAPITAL.....		545,000	545,000	
978097 AF 0	WOLVERINE WORLD WIDE.....		05/06/2020.....	ZERO STAGE CAPITAL.....		350,000	350,000	
98163D AD 0	WORLD OMNI SELECT AU.....		09/29/2020.....	ZERO STAGE CAPITAL.....		1,503,223	1,500,000	344
98163G AD 3	WORLD OMNI AUTO LEAS.....		10/06/2020.....	ZERO STAGE CAPITAL.....		849,930	850,000	
98212B AL 7	WPX ENERGY INC.....		01/07/2020.....	BARCLAYS.....		135,000	135,000	
98212B AM 5	WPX ENERGY INC.....		06/04/2020.....	ZERO STAGE CAPITAL.....		490,000	490,000	
98310W AS 7	WYNDHAM DESTINATIONS.....		11/04/2020.....	ZERO STAGE CAPITAL.....		257,800	253,000	384
983130 AV 7	WYNN LAS VEGAS LLC /.....		03/04/2020.....	ABN AMRO.....		303,750	300,000	229
983793 AH 3	XPO LOGISTICS INC.....		05/21/2020.....	ZERO STAGE CAPITAL.....		931,435	930,000	413
98421M AA 4	XEROX HOLDINGS CORP.....		11/04/2020.....	ZERO STAGE CAPITAL.....		3,134,856	3,120,000	6,632
98459L AA 1	YALE UNIV MTN BE.....		08/27/2020.....	ZERO STAGE CAPITAL.....		874,493	870,000	578
988498 AL 5	YUM BRANDS INC.....		09/10/2020.....	VARIOUS.....		165,625	150,000	957
988498 AM 3	YUM BRANDS INC.....		03/30/2020.....	ABN AMRO.....		13,000	13,000	
988498 AN 1	YUM BRANDS INC.....		09/09/2020.....	ZERO STAGE CAPITAL.....		57,000	57,000	
021374 AC 7	ALTALINK LP.....		09/09/2020.....	RBC DEXIA.....		2,007,540	2,000,000	
05570X BM 7	BMW CDA AUTO TR.....		02/04/2020.....	RBC DEXIA.....		1,800,000	1,800,000	
05590H AY 3	BMW CDA INC.....		01/10/2020.....	HSBC.....		4,008,440	4,000,000	12,941
06367W HH 9	BANK OF MONTREAL.....	A.....	09/29/2020.....	ZERO STAGE CAPITAL.....		759,773	700,000	3,593
06368B TX 6	BANK MONTREAL.....		12/09/2020.....	RBC DEXIA.....		4,821,965	4,250,000	37,515
06368E A3 6	BANK OF MONTREAL.....	A.....	12/03/2020.....	ZERO STAGE CAPITAL.....		519,662	520,000	
064151 QE 6	BANK NOVA SCOTIA.....		11/20/2020.....	RBC DEXIA.....		6,860,520	6,275,000	78,589

E13.24

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
064151 S9 5	BANK NOVA SCOTIA		06/03/2020	T D SECURITIES		2,776,775	2,500,000	26,329
071734 AH 0	BAUSCH HEALTH COS IN	A	03/12/2020	ABN AMRO		370,000	400,000	4,222
071734 AJ 6	BAUSCH HEALTH COS IN	A	12/30/2019	CITIGROUP		300,000	300,000	
071734 AK 3	BAUSCH HEALTH COS IN	A	05/11/2020	ZERO STAGE CAPITAL		698,000	698,000	
071734 AL 1	BAUSCH HEALTH COS IN	A	11/18/2020	ZERO STAGE CAPITAL		2,111,000	2,111,000	
071734 AM 9	BAUSCH HEALTH CO	A	11/18/2020	JP MORGAN		345,000	345,000	
07317Q AH 8	BAYTEX ENERGY CORP	A	06/22/2020	VARIOUS		525,525	735,000	9,885
07813Z CF 9	BELL CANADA		08/24/2020	RBC DEXIA		3,008,790	3,000,000	1,627
11283Y AD 2	BROOKFIELD RESIDENTI	A	02/11/2020	ABN AMRO		325,000	325,000	
13607G FB 5	CIBC		01/10/2020	CIBC WORLD MKTS		2,493,225	2,500,000	22,373
13607G RS 5	CANADIAN IMP BK COMM	A	12/07/2020	ZERO STAGE CAPITAL		509,740	510,000	
13648T AA 5	CANADIAN PAC RY CO	A	03/03/2020	BARCLAYS		249,505	250,000	
14739L AB 8	CASCADES INC	A	08/11/2020	ZERO STAGE CAPITAL		1,272,173	1,215,000	5,805
15135U AF 6	CENOVUS ENERGY INC	A	06/12/2020	ZERO STAGE CAPITAL		295,088	305,000	1,773
15135U AJ 8	CENOVUS ENERGY INC	A	03/27/2020	ABN AMRO		321,840	596,000	1,007
15135U AP 4	CENOVUS ENERGY INC	A	05/01/2020	ZERO STAGE CAPITAL		86,625	130,000	2,625
15135U AS 8	CENOVUS ENERGY INC	A	07/28/2020	ZERO STAGE CAPITAL		325,000	325,000	
17039A AG 1	CHOICE PPTYS REAL ES		06/23/2020	RBC CAP		2,859,863	2,750,000	26,487
17039A AU 0	CHOICE PPTYS REAL ES		11/20/2020	RBC DEXIA		2,125,640	2,000,000	468
18060T AA 3	CLARIOS GLOBAL LP /	A	05/13/2020	ZERO STAGE CAPITAL		10,000	10,000	
23384N BS 5	DAIMLER CDA FIN INC		09/15/2020	RBC DEXIA		3,757,650	3,750,000	
26948Z AY 8	EAGLE CR CARD TR MED		08/04/2020	DESJARDIN		400,000	400,000	
28490Z AE 3	ELDORADO GOLD CORP N	A	04/06/2020	ABN AMRO		220,375	215,000	7,205
292505 AD 6	ENCANA CORP		09/30/2020	ZERO STAGE CAPITAL		83,925	90,000	764
292505 AE 4	OVINTIV INC	A	09/30/2020	ZERO STAGE CAPITAL		466,650	510,000	4,411
292505 AG 9	ENCANA CORP	A	09/30/2020	ZERO STAGE CAPITAL		123,525	135,000	1,487
29251Z BC 0	ENBRIDGE INC		01/10/2020	BMO CAPITAL		4,097,400	4,000,000	13,971
31430W CG 7	FED DES CAISSES		01/10/2020	CIBC WORLD MKTS		2,000,140	2,000,000	13,509
31430W ET 7	CAISSE CENTRALE DESJ	A	09/30/2020	ZERO STAGE CAPITAL		569,305	570,000	
335934 AP 0	FIRST QUANTUM MINERA	A	08/04/2020	ZERO STAGE CAPITAL		622,125	630,000	17,631
345213 HX 3	FORD AUTO SECURITIZAT TRUST		10/20/2020	RBC DEXIA		3,150,000	3,150,000	
36168Q AJ 3	GFL ENVIRONMENTAL IN	A	04/22/2020	ZERO STAGE CAPITAL		75,000	75,000	
36168Q AK 0	GFL ENVIRONMENTAL IN	A	11/05/2020	ZERO STAGE CAPITAL		458,088	455,000	1,016
36168Q AL 8	GFL ENVIRONMENTAL IN	A	11/17/2020	ZERO STAGE CAPITAL		268,775	270,000	
36168Q AM 6	GFL ENVIRONMENTAL IN	A	12/14/2020	ZERO STAGE CAPITAL		251,000	251,000	
36252M BY 5	GMF CANADA TRUST		11/09/2020	RBC DEXIA		1,950,000	1,950,000	
443628 AH 5	HUDBAY MINERALS INC	A	09/09/2020	ZERO STAGE CAPITAL		570,000	570,000	
44810R AA 6	HUSKY III HOLDING LI	A	02/11/2020	ABN AMRO		330,260	337,000	
44810Z CB 4	HYDRO ONE		02/26/2020	RBC DEXIA		4,987,050	5,000,000	
44810Z CC 2	HYDRO ONE		12/09/2020	RBC DEXIA		2,640,950	2,500,000	15,534
45823T AB 2	INTACT FINL CORP		12/17/2020	RBC DEXIA		1,206,252	1,200,000	317
45827M AA 5	INTELLIGENT PACKAGIN	A	08/25/2020	ZERO STAGE CAPITAL		305,000	305,000	
47788Z AH 4	JOHN DEERE FINANCIAL		09/08/2020	RBC DEXIA		5,018,700	5,000,000	367
539481 AN 1	LOBLAW COS LTD		05/05/2020	RBC DEXIA		2,524,200	2,500,000	
552704 AE 8	MEG ENERGY CORP	A	04/16/2020	VARIOUS		1,354,975	1,560,000	9,342
565018 DE 5	MANULIFE BANK OF CANADA		06/23/2020	RBC CAP		3,307,458	3,300,000	
57701R AM 4	MATTAMY GROUP CORP	A	03/16/2020	ABN AMRO		595,000	595,000	

E13.25

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
59151K AL 2	METHANEX CORP.....	A.....	12/15/2020.....	ZERO STAGE CAPITAL.....		270,625	250,000	73
59151K AM 0	METHANEX CORP.....	A.....	09/17/2020.....	ZERO STAGE CAPITAL.....		335,000	335,000	
63307A 2M 6	NATL BANK OF CANADA.....	A.....	12/03/2020.....	ZERO STAGE CAPITAL.....		250,000	250,000	
644535 AH 9	NEW GOLD INC CDA.....	A.....	06/10/2020.....	ZERO STAGE CAPITAL.....		475,000	475,000	
68245X AM 1	1011778 B C UNLTD.....	A.....	11/05/2020.....	ZERO STAGE CAPITAL.....		2,064,950	2,063,000	1,712
683715 AC 0	OPEN TEXT CORP.....	A.....	02/17/2020.....	BARCLAYS US FUN.....		610,000	610,000	
69363T AP 7	PSP CAP INC.....		08/24/2020.....	RBC DEXIA.....		5,006,050	5,000,000	1,479
69867D AC 2	PANTHER BG AGGREGATO.....	A.....	03/19/2020.....	ABN AMRO.....		286,930	350,000	10,578
70632Z AE 1	PEMBINA PIPELINE.....		11/20/2020.....	RBC DEXIA.....		2,154,600	2,000,000	21,919
75585R QY 4	REAL ESTATE ASSET.....		10/13/2020.....	RBC DEXIA.....		1,722,208	1,693,687	1,593
75585R RU 1	REAL ESTATE ASSET.....		02/04/2020.....	RBC DEXIA.....		2,399,922	2,400,000	1,911
766910 BG 7	RIOCAN REIT.....		12/14/2020.....	RBC DEXIA.....		3,506,904	3,500,000	182
775109 BJ 9	ROGERS COMMUNICATION.....		06/03/2020.....	T D SECURITIES.....		2,172,600	2,000,000	6,233
780086 KD 5	ROYAL BANK CDA.....		04/08/2020.....	RBC DEXIA.....		7,007,700	7,000,000	15,852
80685X AC 5	SCHLUMBERGER FINANCE.....	A.....	09/09/2020.....	ZERO STAGE CAPITAL.....		289,652	290,000	
87952V AP 1	TELESAT CDA / TELESA.....	A.....	01/30/2020.....	ABN AMRO.....		434,188	420,000	3,239
89114Q CJ 5	TORONTO DOMINION BAN.....	A.....	09/30/2020.....	ZERO STAGE CAPITAL.....		749,033	750,000	197
891160 K5 1	TD BANK.....		04/08/2020.....	RBC DEXIA.....		3,006,030	3,000,000	3,442
89117F NR 6	TD BANK.....		01/10/2020.....	CIBC WORLD MKTS.....		2,815,624	2,800,000	8,233
892329 BK 8	TOYOTA CR CDA INC.....		02/20/2020.....	RBC DEXIA.....		6,013,320	6,000,000	
89353Z CF 3	TRANSCANADA PIPELINE.....		11/20/2020.....	RBC DEXIA.....		1,667,625	1,500,000	7,808
91831A AC 5	VRX ESCROW CORP.....	A.....	10/26/2020.....	ZERO STAGE CAPITAL.....		159,456	155,000	343
00182E BL 2	ANZ NATIONAL INTL LT.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		773,610	750,000	1,821
00216L AA 1	ASB BK LTD.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		216,396	200,000	2,188
00913R AC 0	L AIR LIQUIDE.....	D.....	09/29/2020.....	ZERO STAGE CAPITAL.....		733,565	700,000	175
013822 AE 1	ALCOA NEDERLAND HLDG.....	D.....	07/08/2020.....	ZERO STAGE CAPITAL.....		681,144	680,000	
03969A AP 5	ARDAGH PACKAGING.....	D.....	05/26/2020.....	ZERO STAGE CAPITAL.....		281,775	289,000	548
03969A AQ 3	ARDAGH PACKAGING.....	D.....	11/24/2020.....	ZERO STAGE CAPITAL.....		371,438	350,000	1,378
03969A AR 1	ARDAGH PACKAGING.....	D.....	10/21/2020.....	ZERO STAGE CAPITAL.....		1,332,863	1,375,000	2,673
05579H AJ 1	BNZ INTL FDG LTD LON.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		747,040	700,000	1,838
05946K AH 4	BANCO BILBAO VIZCAYA.....	D.....	09/29/2020.....	ZERO STAGE CAPITAL.....		749,318	750,000	237
060335 AA 4	BANIJAY ENTERTAINMENT.....	D.....	02/10/2020.....	DEUTSCHE BANK.....		450,000	450,000	
06675F AV 9	BANQUE FED DU CRED M.....	D.....	11/17/2020.....	ZERO STAGE CAPITAL.....		479,323	480,000	
06738E BG 9	BARCLAYS PLC.....	D.....	11/04/2020.....	ZERO STAGE CAPITAL.....		218,240	200,000	2,267
06738E BQ 7	BARCLAYS PLC.....	D.....	12/03/2020.....	ZERO STAGE CAPITAL.....		355,000	355,000	
09659W 2A 1	BNP PARIBAS.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		724,941	700,000	7,228
126395 AA 0	CREDIT SUISSE MORTGAGE TRUST.....	D.....	10/23/2020.....	ZERO STAGE CAPITAL.....		700,000	700,000	
143658 BG 6	CARNIVAL CORP MTN BE.....	D.....	07/15/2020.....	ZERO STAGE CAPITAL.....		172,000	172,000	
143658 BJ 0	CARNIVAL CORP MTN BE.....	D.....	08/14/2020.....	ZERO STAGE CAPITAL.....		200,000	200,000	55
143658 BL 5	CARNIVAL CORP MTN BE.....	D.....	11/20/2020.....	ZERO STAGE CAPITAL.....		115,000	115,000	
16412E AA 5	CHEPLAPHARM ARZNEIMI.....	D.....	10/08/2020.....	ZERO STAGE CAPITAL.....		224,000	224,000	
22535W AA 5	CREDIT AGRICOLE SA L.....	D.....	09/29/2020.....	ZERO STAGE CAPITAL.....		775,230	750,000	5,695
225401 AR 9	CREDIT SUISSE INTERN.....	D.....	08/05/2020.....	ZERO STAGE CAPITAL.....		226,125	225,000	
225401 AS 7	CREDIT SUISSE INTERN.....	D.....	12/02/2020.....	ZERO STAGE CAPITAL.....		276,000	276,000	
251525 AX 9	DEUTSCHE BANK A G.....	D.....	02/11/2020.....	ABN AMRO.....		200,056	200,000	
251526 BX 6	DEUTSCHE BK AG N Y B.....	D.....	08/25/2020.....	ZERO STAGE CAPITAL.....		774,773	750,000	11,776

E13.26

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
29446M AE 2	EQUINOR ASA.....	D.....	08/04/2020.....	ZERO STAGE CAPITAL.....		1,473,079	1,345,000	8,648
377373 AL 9	GLAXOSMITHKLINE CAP.....	D.....	09/28/2020.....	ZERO STAGE CAPITAL.....		770,245	770,000	
404280 AW 9	HSBC HLDGS PLC.....	D.....	06/11/2020.....	ZERO STAGE CAPITAL.....		1,228,481	1,095,000	12,687
404280 BM 0	HSBC HLDGS PLC.....	D.....	02/04/2020.....	ABN AMRO.....		1,542,300	1,500,000	9,352
404280 CE 7	HSBC HLDGS PLC.....	D.....	08/27/2020.....	ZERO STAGE CAPITAL.....		2,092,522	1,995,000	14,476
404280 CN 7	HSBC HLDGS PLC.....	D.....	12/10/2020.....	ZERO STAGE CAPITAL.....		269,000	269,000	
44962L AJ 6	IHS MARKIT LTD.....	D.....	12/02/2020.....	ZERO STAGE CAPITAL.....		540,328	453,000	1,744
44963B AD 0	SCHAEFFLER VERWALTUN.....	D.....	10/26/2020.....	ZERO STAGE CAPITAL.....		393,908	369,000	10,651
460599 AE 3	INTERNATIONAL GAME T.....	D.....	06/08/2020.....	ZERO STAGE CAPITAL.....		374,000	374,000	
55608P BG 8	MACQUARIE BANK.....	D.....	12/10/2020.....	ZERO STAGE CAPITAL.....		750,000	750,000	
606822 BV 5	MITSUBISHI UFJ FINAN.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		750,098	750,000	247
60687Y BF 5	MIZUHO FINANCIAL GRO.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		755,828	750,000	2,042
60687Y BJ 7	MIZUHO FINANCIAL GRO.....	D.....	09/01/2020.....	ZERO STAGE CAPITAL.....		1,500,000	1,500,000	
62886H AY 7	NCL CORP LTD.....	D.....	07/16/2020.....	ZERO STAGE CAPITAL.....		421,000	421,000	
62954H AC 2	NXP B V / NXP FDG LL.....	D.....	04/29/2020.....	ZERO STAGE CAPITAL.....		224,552	225,000	
629571 AA 8	NABORS INDS LTD.....	D.....	01/07/2020.....	CITIGROUP.....		350,000	350,000	
63906A AA 8	NATWEST MKTS PLC US.....	D.....	09/28/2020.....	ZERO STAGE CAPITAL.....		735,805	700,000	70
654902 AC 9	NOKIA CORP.....	D.....	12/14/2020.....	ZERO STAGE CAPITAL.....		44,100	35,000	200
67052N AA 3	NUFARM AUSTRALIA LIM.....	D.....	10/28/2020.....	ZERO STAGE CAPITAL.....		466,900	460,000	
67091G AE 3	OCI N V.....	D.....	09/30/2020.....	ZERO STAGE CAPITAL.....		1,100,000	1,100,000	
75625Q AD 1	RECKITT BENCKISER TR.....	D.....	08/04/2020.....	ZERO STAGE CAPITAL.....		1,318,627	1,240,000	14,037
77578J AC 2	ROLLS ROYCE PLC.....	D.....	10/14/2020.....	ZERO STAGE CAPITAL.....		520,000	520,000	
780097 BE 0	ROYAL BK SCOTLAND GR.....	D.....	02/04/2020.....	ABN AMRO.....		1,543,305	1,500,000	11,806
81725W AG 8	SENSATA TECH BV.....	D.....	03/25/2020.....	ABN AMRO.....		252,705	272,000	5,942
822582 CF 7	SHELL INTERNATIONAL.....	D.....	08/04/2020.....	ZERO STAGE CAPITAL.....		1,188,815	1,120,000	5,704
82481L AC 3	SHIRE ACQUISITIONS I.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		743,463	700,000	335
86562M AU 4	SUMITOMO MITSUI FIN.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		731,171	700,000	8,697
86563V AQ 2	SUMITOMO MITSUI TR B.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		751,598	750,000	217
89686Q AB 2	TRIVIUM PACKAGING FI.....	D.....	03/19/2020.....	ABN AMRO.....		618,205	630,000	13,652
89705P AA 3	TRONOX FINANCE PLC.....	D.....	11/12/2020.....	ZERO STAGE CAPITAL.....		56,375	55,000	395
90352J AE 3	UBS GROUP FDG SWITZ.....	D.....	09/25/2020.....	ZERO STAGE CAPITAL.....		726,096	700,000	2,446
904678 AS 8	UNICREDIT S.P.A.....	D.....	06/30/2020.....	ZERO STAGE CAPITAL.....		350,000	350,000	
92769V AJ 8	VIRGIN MEDIA FIN PLC.....	D.....	06/22/2020.....	VARIOUS.....		1,957,050	1,955,000	313
92769X AP 0	VIRGIN MEDIA SECD FI.....	D.....	11/04/2020.....	ZERO STAGE CAPITAL.....		217,000	200,000	5,225
92770Q AA 5	VIRGIN MEDIA VENDOR.....	D.....	06/10/2020.....	ZERO STAGE CAPITAL.....		930,000	930,000	
98953G AD 7	ZIGGO BD CO BV.....	D.....	02/06/2020.....	ABN AMRO.....		752,563	750,000	
M8237R AC 8	SAUDI ARABIAN OIL CO.....	D.....	11/18/2020.....	JP MORGAN.....		1,267,200	1,200,000	3,258
3899999	Total - Bonds - Industrial and Miscellaneous.....					738,097,201	731,883,137	3,344,603

E13.27

Bonds - SVO Identified Funds								
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
258620 10 3	DOUBLELINE TTL RTRN BND-I.....		11/30/2020.....	DOUBLELINE.....		177,546,506	16,531,814	
464288 51 3	ISHARES IBOXX HIGH YIELD CORP.....		11/09/2020.....	ZERO STAGE CAPITAL.....		3,236,115		
72201F 49 0	PIMCO FDS.....		11/30/2020.....	PIMCO.....		101,383,523	8,708,665	
77958B 20 4	ROWE T PRICE INSTL.....		11/30/2020.....	T ROWE PR GLOBAL STOCK.....		101,135,107	11,828,592	
8099999	Total - Bonds - SVO Identified Funds.....					383,301,251	37,069,071	0

Bonds - Unaffiliated Bank Loans								
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
BF3350 24 1	INTELSAT INTERMEDIATE.....		06/26/2020.....	OAKTREE.....		436,633	443,283	

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
BL2387 53 0	BWAY.....		04/21/2020.....	OAKTREE.....		104,050	120,000	
BL2562 96 7	MITCHELL INTERNATIONAL.....		07/06/2020.....	GOLDMAN SACHS.....		493,500	525,000	
BL2590 36 4	INTELSAT JACKSON HLDG.....		12/14/2020.....	GOLDMAN SACHS.....		4,751	4,751	
BL2618 39 7	ARBY'S RESTAURANT.....		11/19/2020.....	GOLDMAN SACHS.....		371,250	375,000	
BL2636 58 9	TRANSDIGM INC.....		12/31/2019.....	JP MORGAN.....		494,987	498,728	
BL2636 86 0	CHARTER NEX US INC.....		06/30/2020.....	GOLDMAN SACHS.....		261,250	275,000	
BL2704 46 0	ORTHO-CLINICAL DIAGNOSTICS.....		02/27/2020.....	JP MORGAN.....		477,254	485,413	
BL2725 58 0	BMC SOFTWARE FINANCE INC.....		05/19/2020.....	GOLDMAN SACHS.....		260,400	280,000	
BL2768 26 7	SCHENECTADY INTERNATIONAL GROUP.....		12/23/2020.....	GOLDMAN SACHS.....		396,000	400,000	
BL2940 10 6	AMC ENTERTAINMENT INC.....		10/01/2020.....	GOLDMAN SACHS.....		619,432	897,727	
BL2943 52 2	CITGO PETROLEUM CORP.....		08/07/2020.....	OAKTREE.....		847,163	870,000	
BL3112 45 7	CEC ENTERTAINMENT INC.....		12/31/2019.....	JP MORGAN.....		310,004	324,188	
BL3215 15 1	SOTERA HEALTH HOLDINGS LLC.....		12/16/2020.....	OAKTREE.....		1,181,478	1,180,000	
BL3282 53 2	LIFE POINT HEALTH INC.....		04/27/2020.....	GOLDMAN SACHS.....		277,500	300,000	
BL3347 29 3	GOLDEN NUGGET.....		04/20/2020.....	OAKTREE.....		235,200	245,000	
BL3351 04 8	AIRBNB INC.....		04/14/2020.....	OAKTREE.....		477,750	490,000	
BL3394 98 0	GOLDEN NUGGET INC.....		07/24/2020.....	OAKTREE.....		637,905	637,905	
BL3430 60 2	UPC FINANCING.....		08/20/2020.....	GOLDMAN SACHS.....		242,550	245,000	
BL3453 62 0	TRAVELPORT LLC.....		12/17/2020.....	GOLDMAN SACHS.....		379,518	389,375	
BL3430 67 7	UPC BROADBAND HOLDING BV.....	D.....	08/20/2020.....	GOLDMAN SACHS.....		242,550	245,000	
8299999	Total - Bonds - Unaffiliated Bank Loans.....					8,751,125	9,231,370	0
8399997	Total - Bonds - Part 3.....					2,812,857,928	2,356,683,704	8,306,655
8399998	Total - Bonds - Summary Item from Part 5.....					2,055,455,318	1,906,637,525	5,514,469
8399999	Total - Bonds.....					4,868,313,246	4,263,321,229	13,821,124
Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred								
06055H 40 0	BK OF AMERICA CORP.....		10/27/2020.....	ZERO STAGE CAPITAL.....	7,600.000	190,000		
8499999	Total - Preferred Stocks - Industrial and Miscellaneous Perpetual Preferred.....					190,000	XXX	0
8999997	Total - Preferred Stocks - Part 3.....					190,000	XXX	0
8999999	Total - Preferred Stocks.....					190,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
000361 10 5	AAR CORP.....		09/01/2020.....	ZERO STAGE CAPITAL.....	4,310.000	83,657	XXX	
001055 10 2	AFLAC INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	4,492.000	186,947	XXX	
00130H 10 5	AES CORP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	17,879.000	394,997	XXX	
00206R 10 2	AT&T INC.....		05/20/2020.....	VARIOUS.....	11,521.000	438,156	XXX	
002824 10 0	ABBOTT LABS.....		11/17/2020.....	ZERO STAGE CAPITAL.....	1,373.000	155,495	XXX	
004225 10 8	ACADIA PHARMACEUTCLS.....		10/15/2020.....	SANFORD BERNST.....	250,000.000	10,476,227	XXX	
00507V 10 9	ACTIVISION INC.....		10/14/2020.....	VARIOUS.....	6,738.000	495,423	XXX	
00724F 10 1	ADOBE SYS INC.....		10/14/2020.....	VARIOUS.....	2,523.000	872,908	XXX	
00766T 10 0	AECOM TECHNOLOGY CORP DEL.....		08/26/2020.....	ZERO STAGE CAPITAL.....	30,637.000	1,082,959	XXX	
007903 10 7	ADVANCED MICRO DEVICES IN.....		10/14/2020.....	VARIOUS.....	4,482.000	233,440	XXX	
00846U 10 1	AGILENT TECHNOLOGIES INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	3,764.000	440,154	XXX	
00971T 10 1	AKAMAI TECHNOLOGIES.....		11/17/2020.....	ZERO STAGE CAPITAL.....	64.000	6,538	XXX	
011659 10 9	ALASKA AIR GROUP INC.....		12/02/2020.....	VARIOUS.....	5,445.000	204,059	XXX	
015351 10 9	ALEXION PHARMACEUTICALS I.....		11/17/2020.....	VARIOUS.....	95,857.000	8,959,968	XXX	
016255 10 1	ALIGN TECHNOLOGY INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	199.000	98,295	XXX	
020002 10 1	ALLSTATE CORP.....		09/10/2020.....	ZERO STAGE CAPITAL.....	2,666.000	251,313	XXX	

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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
02079K 30 5	ALPHABET INC.....		10/14/2020.....	VARIOUS.....	289,000	416,692	XXX	
02209S 10 3	ALTRIA GROUP INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	7,803,000	301,931	XXX	
023135 10 6	AMAZON COM INC.....		09/10/2020.....	VARIOUS.....	351,000	915,116	XXX	
024835 10 0	AMERICAN CAMPUS COMMUNITIES.....		06/09/2020.....	ZERO STAGE CAPITAL.....	2,150,000	86,023	XXX	
03027X 10 0	AMERICAN TOWER CORP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,075,000	235,804	XXX	
031162 10 0	AMGEN INC.....		12/21/2020.....	VARIOUS.....	1,253,000	279,477	XXX	
038222 10 5	APPLIED MATERIALS.....		01/16/2020.....	ABN AMRO.....	2,843,000	178,973	XXX	
040413 10 6	ARISTA NETWORKS IN.....		12/21/2020.....	ZERO STAGE CAPITAL.....	309,000	71,816	XXX	
042735 10 0	ARROW ELECTRS INC.....		07/01/2020.....	ZERO STAGE CAPITAL.....	10,030,000	646,475	XXX	
045487 10 5	ASSOCIATED BANC CORP.....		05/08/2020.....	ZERO STAGE CAPITAL.....	9,820,000	136,781	XXX	
052769 10 6	AUTODESK INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	990,000	210,441	XXX	
053332 10 2	AUTOZONE INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	129,000	151,227	XXX	
05722G 10 0	BAKER HUGHES A GE CO.....		05/20/2020.....	ZERO STAGE CAPITAL.....	9,972,000	154,718	XXX	
060505 10 4	BANKAMERICA CORP NEW.....		11/17/2020.....	ZERO STAGE CAPITAL.....	11,448,000	311,449	XXX	
06652K 10 3	BANKUNITED INC.....		04/29/2020.....	VARIOUS.....	6,160,000	140,250	XXX	
077454 10 6	BELDEN INC.....		04/29/2020.....	VARIOUS.....	6,212,000	292,246	XXX	
084670 70 2	BERKSHIRE HATHAWAY INC DE.....		12/21/2020.....	VARIOUS.....	2,002,000	439,856	XXX	
09247X 10 1	BLACKROCK INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,078,000	690,048	XXX	
097023 10 5	BOEING CO.....		11/17/2020.....	ZERO STAGE CAPITAL.....	2,644,000	413,834	XXX	
09857L 10 8	BOOKING HOLDINGS INC.....		03/27/2020.....	ABN AMRO.....	14,000	18,031	XXX	
099724 10 6	BORGWARNER INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	1,928,000	62,587	XXX	
101137 10 7	BOSTON SCIENTIFIC CORP.....		10/27/2020.....	VARIOUS.....	710,000,000	25,103,632	XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO.....		12/01/2020.....	VARIOUS.....	444,848,000	27,528,351	XXX	
11135F 10 1	BROADCOM LTD.....		12/21/2020.....	VARIOUS.....	21,033,000	7,612,512	XXX	
125523 10 0	CIGNA CORP.....		07/09/2020.....	VARIOUS.....	1,142,000	205,120	XXX	
126650 10 0	CVS CORP.....		11/23/2020.....	VARIOUS.....	170,320,000	11,300,464	XXX	
134429 10 9	CAMPBELL SOUP CO.....		12/21/2020.....	ZERO STAGE CAPITAL.....	6,000,000	275,757	XXX	
14040H 10 5	CAPITAL ONE FINL CO.....		11/17/2020.....	ZERO STAGE CAPITAL.....	2,762,000	241,261	XXX	
14149Y 10 8	CARDINAL HEALTH INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	3,588,000	187,067	XXX	
143658 30 0	CARNIVAL CORP.....		10/14/2020.....	ZERO STAGE CAPITAL.....	5,274,000	77,047	XXX	
144285 10 3	CARPENTER TECHNOLOGY.....		12/16/2020.....	VARIOUS.....	8,010,000	296,889	XXX	
149123 10 1	CATERPILLAR INC DEL.....		10/14/2020.....	ZERO STAGE CAPITAL.....	249,000	37,506	XXX	
15912K 10 0	CHANGE HEALTHCARE IN.....		12/04/2020.....	ZERO STAGE CAPITAL.....	83,640,000	1,168,101	XXX	
16119P 10 8	CHARTER COMMUNICATIO.....		10/14/2020.....	ZERO STAGE CAPITAL.....	40,000	26,041	XXX	
166764 10 0	CHEVRONTXACO CORP.....		07/09/2020.....	VARIOUS.....	9,388,000	962,219	XXX	
169656 10 5	CHIPOTLE MEXICAN GRILL.....		11/17/2020.....	VARIOUS.....	72,000	69,681	XXX	
171798 10 1	CIMAREX ENERGY CO.....		12/23/2020.....	ZERO STAGE CAPITAL.....	13,460,000	528,938	XXX	
172062 10 1	CINCINNATI FINL CORP.....		11/17/2020.....	ZERO STAGE CAPITAL.....	1,981,000	156,686	XXX	
17275R 10 2	CISCO SYSTEMS INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	8,571,000	380,832	XXX	
172967 42 4	CITIGROUP INC.....		11/23/2020.....	VARIOUS.....	123,227,000	6,559,764	XXX	
177376 10 0	CITRIX SYSTEMS INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	1,699,000	245,478	XXX	
189054 10 9	CLOROX CO DEL.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,934,000	428,399	XXX	
191216 10 0	COCA COLA CO.....		03/27/2020.....	ABN AMRO.....	9,331,000	402,922	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION.....		09/10/2020.....	ZERO STAGE CAPITAL.....	4,576,000	264,697	XXX	
20030N 10 1	COMCAST CORP CL A.....		07/09/2020.....	ZERO STAGE CAPITAL.....	9,722,000	385,088	XXX	
200340 10 7	COMERICA INC.....		09/11/2020.....	ZERO STAGE CAPITAL.....	6,290,000	245,499	XXX	
204166 10 2	COMMVault SYSTEMS.....		03/24/2020.....	VARIOUS.....	4,749,000	183,919	XXX	

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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
205887 10 2	CONAGRA INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	5,012.000	189,130	XXX	
20825C 10 4	CONOCOPHILLIPS.....		05/20/2020.....	ZERO STAGE CAPITAL.....	402.000	17,810	XXX	
216831 10 7	COOPER TIRE & RUBR CO.....		10/05/2020.....	ZERO STAGE CAPITAL.....	21,383.000	702,605	XXX	
22052L 10 4	CORTEVA INC.....		10/14/2020.....	VARIOUS.....	108,408.000	2,738,215	XXX	
22160K 10 5	COSTCO WHSL CORP NEW.....		10/14/2020.....	ZERO STAGE CAPITAL.....	74.000	28,366	XXX	
222795 50 2	COUSINS PPTYS INC.....		08/14/2020.....	ZERO STAGE CAPITAL.....	5,261.000	169,425	XXX	
224399 10 5	CRANE CO.....		12/23/2020.....	ZERO STAGE CAPITAL.....	4,799.000	345,663	XXX	
231021 10 6	CUMMINS INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	1,143.000	262,984	XXX	
23331A 10 9	D R HORTON INC.....		10/14/2020.....	VARIOUS.....	3,588.000	200,508	XXX	
23355L 10 6	DXC TECHNOLOGY CO.....		11/17/2020.....	ZERO STAGE CAPITAL.....	770.000	16,541	XXX	
235825 20 5	DANA HOLDINGS CORP.....		08/04/2020.....	ZERO STAGE CAPITAL.....	33,700.000	369,100	XXX	
235851 10 2	DANAHER CORP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,172.000	259,966	XXX	
23918K 10 8	DAVITA INC.....		11/17/2020.....	VARIOUS.....	2,154.000	176,316	XXX	
244199 10 5	DEERE & CO.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,263.000	338,599	XXX	
24906P 10 9	DENTSPLY SIRONA INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	963.000	46,071	XXX	
252131 10 7	DEXCOM INC.....		06/04/2020.....	ZERO STAGE CAPITAL.....	272.000	100,239	XXX	
254687 10 6	DISNEY WALT CO.....		04/23/2020.....	ZERO STAGE CAPITAL.....	4,421.000	449,179	XXX	
25470F 10 4	DISCOVERY COMMUNIC.....		05/20/2020.....	ZERO STAGE CAPITAL.....	3,568.000	77,386	XXX	
25470F 30 2	DISCOVERY COMINICATIONS.....		12/21/2020.....	ZERO STAGE CAPITAL.....	735.000	15,870	XXX	
25470M 10 9	DISH NETWORK CORP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	2,512.000	73,262	XXX	
256677 10 5	DOLLAR GEN CORP.....		07/09/2020.....	VARIOUS.....	2,220.000	407,954	XXX	
256746 10 8	DOLLAR TREE INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	2,152.000	186,009	XXX	
25746U 10 9	DOMINION RES INC VA NEW.....		12/21/2020.....	ZERO STAGE CAPITAL.....	8,830.000	742,405	XXX	
25754A 20 1	DOMINOS PIZZA INC.....		09/10/2020.....	ZERO STAGE CAPITAL.....	339.000	132,638	XXX	
260557 10 3	DOW INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	2,466.000	108,996	XXX	
262037 10 4	DRIL-QUIP.....		11/02/2020.....	VARIOUS.....	13,076.000	401,827	XXX	
264411 50 5	DUKE REALTY CORP.....		09/10/2020.....	ZERO STAGE CAPITAL.....	7,776.000	293,398	XXX	
278642 10 3	EBAY INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,556.000	70,024	XXX	
285512 10 9	ELECTRONIC ARTS INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	2,263.000	291,344	XXX	
29444U 70 0	EQUINIX INC.....		11/17/2020.....	VARIOUS.....	218.000	148,199	XXX	
29786A 10 6	ETSY INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	289.000	36,174	XXX	
30034W 10 6	EVERGY INC.....		08/06/2020.....	ZERO STAGE CAPITAL.....	5,030.000	273,275	XXX	
30063P 10 5	EXACT SCIENCES CORP.....		08/27/2020.....	VARIOUS.....	98,000.000	5,976,946	XXX	
302130 10 9	EXPEDITORS INTL WASH INC.....		09/10/2020.....	ZERO STAGE CAPITAL.....	5,716.000	496,682	XXX	
30231G 10 2	EXXON MOBIL CORPORATION.....		12/21/2020.....	VARIOUS.....	3,669.000	165,193	XXX	
302491 30 3	FMC CORP.....		10/14/2020.....	ZERO STAGE CAPITAL.....	1,923.000	209,476	XXX	
30303M 10 2	FACEBOOK INC.....		07/09/2020.....	VARIOUS.....	1,682.000	391,155	XXX	
311900 10 4	FASTENAL CO.....		09/10/2020.....	ZERO STAGE CAPITAL.....	2,322.000	103,271	XXX	
31428X 10 6	FEDEX CORP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	876.000	198,915	XXX	
31620M 10 6	FIDELITY NATL INFO.....		11/17/2020.....	ZERO STAGE CAPITAL.....	980.000	143,266	XXX	
31946M 10 3	FIRST CITIZENS BANC.....		10/20/2020.....	ZERO STAGE CAPITAL.....	2,846.000	1,131,805	XXX	
337738 10 8	FISERV INC.....		12/07/2020.....	VARIOUS.....	327,407.000	34,248,335	XXX	
339041 10 5	FLEETCOR TECHNOLOG.....		11/17/2020.....	ZERO STAGE CAPITAL.....	86.000	22,755	XXX	
344849 10 4	FOOT LOCKER INC.....		10/22/2020.....	VARIOUS.....	10,145.000	347,402	XXX	
345370 86 0	FORD MTR CO DEL.....		11/17/2020.....	ZERO STAGE CAPITAL.....	33,411.000	254,451	XXX	
34964C 10 6	FORTUNE BRANDS INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,366.000	107,801	XXX	

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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
35137L 10 5	FOX CORP CLASS A.....		11/17/2020.....	ZERO STAGE CAPITAL.....	4,478.000	123,185	XXX	
35137L 20 4	FOX CORPORATION.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,485.000	40,581	XXX	
361448 10 3	GATX CORP.....		11/12/2020.....	ZERO STAGE CAPITAL.....	15,720.000	992,953	XXX	
36164Y 10 1	GCP APPLIED TECH INC.....		11/04/2020.....	ZERO STAGE CAPITAL.....	22,979.000	494,922	XXX	
363576 10 9	GALLAGHER ARTHR J&CO.....		11/17/2020.....	VARIOUS.....	2,041.000	223,191	XXX	
364760 10 8	GAP INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	49,960.000	745,865	XXX	
366651 10 7	GARTNER GROUP INC. - CL A.....		09/10/2020.....	ZERO STAGE CAPITAL.....	1,887.000	244,613	XXX	
369604 10 3	GENERAL ELEC CO.....		11/17/2020.....	ZERO STAGE CAPITAL.....	6,163.000	43,366	XXX	
37045V 10 0	GENERAL MOTORS.....		12/21/2020.....	ZERO STAGE CAPITAL.....	8,594.000	289,777	XXX	
375558 10 3	GILEAD SCIENCES.....		09/10/2020.....	ZERO STAGE CAPITAL.....	3,370.000	242,921	XXX	
38141G 10 4	GOLDMAN SACHS GROUP INC.....		11/09/2020.....	VARIOUS.....	127,000.000	27,749,027	XXX	
388689 10 1	GRAPHIC PACKAGING HLDG CO.....		08/03/2020.....	ZERO STAGE CAPITAL.....	26,820.000	366,710	XXX	
40412C 10 1	HCA HOLDINGS INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	696.000	84,377	XXX	
40434L 10 5	HEWLETT PACKARD.....		12/21/2020.....	ZERO STAGE CAPITAL.....	10,164.000	225,806	XXX	
406216 10 1	HALLIBURTON CO.....		12/21/2020.....	ZERO STAGE CAPITAL.....	8,783.000	128,695	XXX	
410345 10 2	HANESBRANDS INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	6,330.000	89,513	XXX	
410867 10 5	THE HANOVER INS GRP.....		08/04/2020.....	ZERO STAGE CAPITAL.....	3,450.000	349,442	XXX	
416515 10 4	HARTFORD FINANCIAL SVCS GRP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	253.000	11,822	XXX	
426281 10 1	HENRY JACK & ASSOC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	1,019.000	177,554	XXX	
427866 10 8	THE HERSHEY COMPANY.....		10/14/2020.....	ZERO STAGE CAPITAL.....	573.000	84,053	XXX	
431571 10 8	HILLENBRAND INC.....		10/07/2020.....	ZERO STAGE CAPITAL.....	27,040.000	843,273	XXX	
43283X 10 5	HILTON GRAND VACATIO.....		12/07/2020.....	ZERO STAGE CAPITAL.....	33,690.000	777,514	XXX	
436106 10 8	HOLLYFRONTIER CORP.....		12/08/2020.....	VARIOUS.....	33,733.000	927,943	XXX	
436440 10 1	HOLOGIC INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	3,838.000	256,345	XXX	
437076 10 2	HOME DEPOT INC.....		09/10/2020.....	VARIOUS.....	361.000	96,011	XXX	
438516 10 6	HONEYWELL INTL INC.....		11/09/2020.....	VARIOUS.....	45,000.000	7,013,538	XXX	
444859 10 2	HUMANA,INC.....		07/09/2020.....	VARIOUS.....	980.000	348,170	XXX	
446413 10 6	HUNTINGTON INGALLS INDS I.....		11/17/2020.....	VARIOUS.....	969.000	164,864	XXX	
451107 10 6	IDACORP INC.....		12/23/2020.....	ZERO STAGE CAPITAL.....	9,710.000	907,671	XXX	
452308 10 9	ILLINOIS TOOL WKS INC.....		09/10/2020.....	ZERO STAGE CAPITAL.....	1,284.000	248,179	XXX	
452327 10 9	ILLUMINA INC.....		05/20/2020.....	VARIOUS.....	945.000	316,166	XXX	
45768S 10 5	INNOSPEC INC.....		12/23/2020.....	ZERO STAGE CAPITAL.....	4,806.000	339,777	XXX	
459200 10 1	INTERNATIONAL BUSINESS MACHS.....		09/10/2020.....	ZERO STAGE CAPITAL.....	2,375.000	289,186	XXX	
460146 10 3	INTERNATIONAL PAPER CO.....		12/21/2020.....	ZERO STAGE CAPITAL.....	7,459.000	287,849	XXX	
461202 10 3	INTUIT, INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	384.000	125,961	XXX	
46120E 60 2	INTUITIVE SURGICAL INC.....		09/10/2020.....	ZERO STAGE CAPITAL.....	588.000	356,111	XXX	
46625H 10 0	JP MORGAN CHASE & CO.....		10/14/2020.....	ZERO STAGE CAPITAL.....	9,787.000	939,440	XXX	
478160 10 4	JOHNSON & JOHNSON.....		08/06/2020.....	VARIOUS.....	911.000	133,541	XXX	
482480 10 0	KLA-TENCOR CORP.....		11/17/2020.....	ZERO STAGE CAPITAL.....	1,214.000	224,479	XXX	
48666K 10 9	KB HOME.....		09/10/2020.....	ZERO STAGE CAPITAL.....	25,100.000	840,166	XXX	
487836 10 8	KELLOGG CO.....		10/14/2020.....	ZERO STAGE CAPITAL.....	4,648.000	311,334	XXX	
489170 10 0	KENAMETAL INC.....		12/16/2020.....	VARIOUS.....	15,790.000	361,489	XXX	
494368 10 3	KIMBERLY CLARK CORP.....		05/20/2020.....	ZERO STAGE CAPITAL.....	423.000	57,113	XXX	
49446R 10 9	KIMCO REALTY CORP.....		11/17/2020.....	VARIOUS.....	10,624.000	201,627	XXX	
499049 10 4	KNIGHT-SWIFT TRANSPORATION.....		11/11/2020.....	VARIOUS.....	12,316.000	477,505	XXX	
50050N 10 3	KONTOOR BRANDS INC.....		12/23/2020.....	ZERO STAGE CAPITAL.....	23,860.000	819,905	XXX	

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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
501044 10 1	KROGER CO.....		11/17/2020.....	ZERO STAGE CAPITAL.....	5,212.000	175,674	XXX	
501797 10 4	L BRANDS INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,192.000	46,036	XXX	
501889 20 8	LKQ CORP.....		07/09/2020.....	VARIOUS.....	6,863.000	229,736	XXX	
50540R 40 9	LABORATORY CORP AMER HLDG.....		11/17/2020.....	ZERO STAGE CAPITAL.....	469.000	94,957	XXX	
517834 10 7	LAS VEGAS SANDS CORP.....		12/17/2020.....	COWEN.....	140,000.000	7,988,750	XXX	
525327 10 2	LEIDOS HOLDINGS INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	1,370.000	120,462	XXX	
526057 10 4	LENNAR CORP.....		10/14/2020.....	ZERO STAGE CAPITAL.....	1,961.000	134,459	XXX	
532457 10 8	LILLY (ELI) & CO.....		09/10/2020.....	ZERO STAGE CAPITAL.....	3,624.000	564,585	XXX	
539830 10 9	LOCKHEED MARTIN CORP.....		12/21/2020.....	VARIOUS.....	1,903.000	705,764	XXX	
548661 10 7	LOWES COS INC.....		06/04/2020.....	VARIOUS.....	3,786.000	370,709	XXX	
55345K 10 3	MRC GLOBLAL.....		06/19/2020.....	VARIOUS.....	58,930.000	293,477	XXX	
556269 10 8	MADDEN STEVEN LTD.....		11/18/2020.....	ZERO STAGE CAPITAL.....	31,710.000	725,271	XXX	
565849 10 6	MARATHON OIL CORP.....		10/14/2020.....	ZERO STAGE CAPITAL.....	31,187.000	137,684	XXX	
571903 20 2	MARRIOTT INTL INC NEW.....		11/17/2020.....	ZERO STAGE CAPITAL.....	646.000	78,406	XXX	
574599 10 6	MASCO CORP.....		12/21/2020.....	VARIOUS.....	4,395.000	218,347	XXX	
575385 10 9	MASONITE CORP.....		04/03/2020.....	ABN AMRO.....	1,660.000	59,602	XXX	
57776J 10 0	MAXLINEAR INC.....		03/25/2020.....	ABN AMRO.....	5,680.000	59,343	XXX	
580135 10 1	MCDONALD'S CORP.....		06/04/2020.....	ZERO STAGE CAPITAL.....	3,494.000	651,040	XXX	
58155Q 10 3	MCKESSON CORP.....		07/09/2020.....	ZERO STAGE CAPITAL.....	591.000	84,838	XXX	
58502B 10 6	MEDNAX INC.....		12/23/2020.....	ZERO STAGE CAPITAL.....	40,208.000	913,566	XXX	
58933Y 10 5	MERCK & CO INC.....		09/21/2020.....	VARIOUS.....	57,245.000	4,712,167	XXX	
59156R 10 8	METLIFE INC.....		08/06/2020.....	ZERO STAGE CAPITAL.....	2,272.000	85,173	XXX	
592688 10 5	METTLER TOLEDO INTL.....		12/21/2020.....	ZERO STAGE CAPITAL.....	175.000	170,090	XXX	
594918 10 4	MICROSOFT.....		11/17/2020.....	VARIOUS.....	4,172.000	832,682	XXX	
595017 10 4	MICROCHIP TECHNOLOGY INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,097.000	145,221	XXX	
595112 10 3	MICRON TECHNOLOGY INC.....		11/17/2020.....	VARIOUS.....	3,509.000	192,175	XXX	
59522J 10 3	MID AMERICA APARTMENTS COMM.....		09/10/2020.....	ZERO STAGE CAPITAL.....	2,666.000	311,025	XXX	
596278 10 1	MIDDLEBY CORP.....		07/20/2020.....	ZERO STAGE CAPITAL.....	5,262.000	415,603	XXX	
600544 10 0	MILLER HERMAN INC.....		12/23/2020.....	ZERO STAGE CAPITAL.....	30,127.000	1,034,905	XXX	
60786M 10 5	MOELIS & COMPANY.....		08/25/2020.....	VARIOUS.....	29,550.000	896,896	XXX	
608190 10 4	MOHAWK INDUSTRIES INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	797.000	70,204	XXX	
61174X 10 9	MONSTER BEVERAGE CRP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	2,086.000	151,782	XXX	
615369 10 5	MOODYS CORP.....		08/06/2020.....	ZERO STAGE CAPITAL.....	749.000	213,571	XXX	
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....		05/04/2020.....	VARIOUS.....	405,000.000	20,093,642	XXX	
61945C 10 3	MOSAIC CO.....		10/14/2020.....	ZERO STAGE CAPITAL.....	4,112.000	80,876	XXX	
620076 30 7	MOTOROLA SOLUTIONS.....		07/09/2020.....	ZERO STAGE CAPITAL.....	991.000	131,179	XXX	
62886E 10 8	NCR CORPORATION.....		04/01/2020.....	ABN AMRO.....	5,390.000	93,047	XXX	
629377 50 8	NRG ENERGY INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	476.000	15,661	XXX	
637071 10 1	NATIONAL-OILWELL INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	15,661.000	188,407	XXX	
64110L 10 6	NETFLIX INC.....		07/09/2020.....	VARIOUS.....	816.000	345,290	XXX	
651229 10 6	NEWELL RUBBERMAID INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	14,037.000	265,934	XXX	
651639 10 6	NEWMONT GOLD CORP.....		10/14/2020.....	ZERO STAGE CAPITAL.....	4,029.000	253,495	XXX	
65339F 10 1	NEXTERA ENERGY INC.....		04/23/2020.....	ZERO STAGE CAPITAL.....	1,786.000	432,821	XXX	
65473P 10 5	NISOURCE INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	5,023.000	116,645	XXX	
665859 10 4	NORTHERN TR CORP.....		08/06/2020.....	ZERO STAGE CAPITAL.....	8,664.000	677,094	XXX	
668771 10 8	NORTONLIFELOCK INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	669.000	13,880	XXX	

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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
670346 10 5	NUCOR CORP.....		11/17/2020.....	ZERO STAGE CAPITAL.....	8,007.000	335,385	XXX	
67066G 10 4	NVIDIA CORP.....		12/21/2020.....	VARIOUS.....	2,307.000	640,932	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE.....		12/21/2020.....	ZERO STAGE CAPITAL.....	321.000	149,184	XXX	
674215 20 7	OASIS PETROLEUM.....		11/17/2020.....	SPINOFF.....	11,900.000	572,532	XXX	
674599 10 5	OCCIDENTAL PETE CORP DEL.....		11/17/2020.....	ZERO STAGE CAPITAL.....	6,011.000	80,342	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE.....		10/14/2020.....	ZERO STAGE CAPITAL.....	1,481.000	295,295	XXX	
68268W 10 3	ONEMAIN HOLDINGS INC.....		07/09/2020.....	ZERO STAGE CAPITAL.....	5,966.000	152,142	XXX	
68389X 10 5	ORACLE SYSTEMS.....		09/11/2020.....	ZERO STAGE CAPITAL.....	95,000.000	5,713,144	XXX	
688239 20 1	OSHKOSH CORP.....		11/12/2020.....	VARIOUS.....	18,610.000	1,261,369	XXX	
68902V 10 7	OTIS WORLDWIDE CORP.....		10/14/2020.....	VARIOUS.....	424,776.000	20,911,213	XXX	
693506 10 7	PPG INDS INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	4,346.000	632,547	XXX	
693718 10 8	PACCAR INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	4,177.000	369,015	XXX	
698813 10 2	PAPA JOHNS INTL INC.....		03/19/2020.....	ABN AMRO.....	1,573.000	53,292	XXX	
70450Y 10 3	PAYPAL INC.....		10/14/2020.....	VARIOUS.....	66,862.000	6,418,198	XXX	
712704 10 5	PEOPLES UNITED FINANCIAL INC.....		12/21/2020.....	ZERO STAGE CAPITAL.....	29,267.000	342,633	XXX	
713448 10 8	PEPSICO INC MTN.....		06/04/2020.....	ZERO STAGE CAPITAL.....	1,926.000	255,430	XXX	
714046 10 9	PERKINELMER INC.....		09/10/2020.....	ZERO STAGE CAPITAL.....	2,294.000	263,325	XXX	
717081 10 3	PFIZER INC.....		07/09/2020.....	VARIOUS.....	14,132.000	498,973	XXX	
718172 10 9	PHILIP MORRIS INT'L.....		10/20/2020.....	VARIOUS.....	73,220.000	5,486,779	XXX	
71943U 10 4	PHYSICIANS REALTY.....		08/14/2020.....	VARIOUS.....	59,893.000	1,179,499	XXX	
723484 10 1	PINNACLE WEST CAP.....		09/10/2020.....	VARIOUS.....	7,415.000	542,158	XXX	
723787 10 7	PIONEER NATURAL RES.....		11/17/2020.....	VARIOUS.....	40,300.000	3,142,233	XXX	
73278L 10 5	POOL CORP.....		11/17/2020.....	ZERO STAGE CAPITAL.....	884.000	308,952	XXX	
742718 10 9	PROCTER & GAMBLE CO.....		10/30/2020.....	VARIOUS.....	55,004.000	7,410,173	XXX	
743315 10 3	PROGRESSIVE CORP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	4,015.000	396,475	XXX	
74460D 10 9	PUBLIC STORAGE.....		11/17/2020.....	ZERO STAGE CAPITAL.....	3,217.000	756,163	XXX	
745867 10 1	PULTE HOMES INC.....		12/21/2020.....	VARIOUS.....	30,045.000	768,012	XXX	
74736K 10 1	QORVO INC.....		11/17/2020.....	ZERO STAGE CAPITAL.....	62.000	9,329	XXX	
747525 10 3	QUALCOMM INC.....		07/09/2020.....	ZERO STAGE CAPITAL.....	1,144.000	106,555	XXX	
74834L 10 0	QUEST DIAGNOSTICS.....		12/21/2020.....	ZERO STAGE CAPITAL.....	1,333.000	164,071	XXX	
74965L 10 1	RLJ LODGING TRUST.....		08/13/2020.....	ZERO STAGE CAPITAL.....	60,211.000	691,809	XXX	
751212 10 1	RALPH LAUREN CORP.....		11/09/2020.....	ZERO STAGE CAPITAL.....	13,380.000	932,452	XXX	
754730 10 9	RAYMOND JAMES FINANCIAL I.....		12/21/2020.....	ZERO STAGE CAPITAL.....	7,326.000	629,040	XXX	
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.....		04/03/2020.....	SPINOFF.....	99,149.000	4,326,889	XXX	
758750 10 3	REGAL BELOIT CORP.....		07/13/2020.....	VARIOUS.....	6,776.000	484,386	XXX	
75886F 10 7	REGENERON PHARMCTCLS.....		06/04/2020.....	ZERO STAGE CAPITAL.....	280.000	164,633	XXX	
759351 60 4	REINSURANCE GROUP AMER IN.....		10/22/2020.....	VARIOUS.....	1,460.000	152,594	XXX	
759509 10 2	RELIANCE STEEL & ALUMINUM.....		11/10/2020.....	ZERO STAGE CAPITAL.....	12,288.000	1,319,520	XXX	
760759 10 0	REPUBLIC SERVICES INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	1,606.000	150,941	XXX	
761152 10 7	RESMED INC.....		10/14/2020.....	ZERO STAGE CAPITAL.....	2,092.000	351,575	XXX	
770323 10 3	ROBERT HALF INTL INC.....		11/12/2020.....	ZERO STAGE CAPITAL.....	25,065.000	1,361,118	XXX	
78409V 10 4	S&P GLOBAL INC.....		09/10/2020.....	VARIOUS.....	1,396.000	447,975	XXX	
78410G 10 4	SBA COMMUNICATIONS.....		10/14/2020.....	ZERO STAGE CAPITAL.....	1,371.000	421,979	XXX	
78486Q 10 1	SVB FINANCIAL GROUP.....		11/17/2020.....	ZERO STAGE CAPITAL.....	72.000	22,580	XXX	
79466L 30 2	SALESFORCE COM INC.....		04/23/2020.....	VARIOUS.....	2,505.000	376,829	XXX	
806857 10 8	SCHLUMBERGER LTD.....		04/23/2020.....	ZERO STAGE CAPITAL.....	1,060.000	17,671	XXX	
81211K 10 0	SEALED AIR CORP.....		03/31/2020.....	ABN AMRO.....	7,230.000	177,711	XXX	

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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
816300 10 7	SELECTIVE INSURANCE GROUP		10/30/2020	ZERO STAGE CAPITAL	1,440.000	74,549	XXX	
81762P 10 2	SERVICENOW INC		10/14/2020	VARIOUS	895.000	344,972	XXX	
824348 10 6	SHERWIN WILLIAMS CO		10/14/2020	ZERO STAGE CAPITAL	922.000	609,386	XXX	
828806 10 9	SIMON PROPERTY GROUP		11/17/2020	VARIOUS	4,653.000	309,338	XXX	
830566 10 5	SKECHERS U S A INC		08/03/2020	VARIOUS	7,790.000	204,141	XXX	
830879 10 2	SKYWEST, INC		09/01/2020	VARIOUS	12,121.000	423,359	XXX	
831865 20 9	SMITH A O		12/21/2020	ZERO STAGE CAPITAL	6,429.000	325,409	XXX	
832696 40 5	JM SMUCKER CO		11/17/2020	ZERO STAGE CAPITAL	1,222.000	146,255	XXX	
833034 10 1	SNAP-ON INC		12/21/2020	ZERO STAGE CAPITAL	56.000	9,292	XXX	
842587 10 7	SOUTHERN CO		07/09/2020	ZERO STAGE CAPITAL	2,725.000	141,724	XXX	
844741 10 8	SOUTHWEST AIRLS CO		08/06/2020	ZERO STAGE CAPITAL	1,333.000	44,362	XXX	
844895 10 2	SOUTHWEST GAS CORP		09/28/2020	ZERO STAGE CAPITAL	6,430.000	428,182	XXX	
855244 10 9	STARBUCKS CORP		12/21/2020	ZERO STAGE CAPITAL	70.000	7,024	XXX	
857477 10 3	STATE STREET CORP		12/21/2020	ZERO STAGE CAPITAL	5,074.000	340,289	XXX	
85917A 10 0	STERLING BANCORP/DE		11/12/2020	VARIOUS	32,280.000	379,549	XXX	
860630 10 2	STIFEL FINL CORP		09/16/2020	ZERO STAGE CAPITAL	16,160.000	842,974	XXX	
87161C 50 1	SYNOVUS FINL CORP		06/10/2020	ZERO STAGE CAPITAL	14,550.000	335,757	XXX	
872540 10 9	TJX COMPANIES INC		12/21/2020	VARIOUS	56,449.000	2,501,832	XXX	
872590 10 4	T-MOBILE US INC		09/29/2020	VARIOUS	500,000.000	45,075,412	XXX	
874054 10 9	TAKE-TWO INTERACTIVE SOFT		01/16/2020	ABN AMRO	2,725.000	346,081	XXX	
876030 10 7	TAPESTRY INC		12/23/2020	ZERO STAGE CAPITAL	29,730.000	883,991	XXX	
87612E 10 6	TARGET CORP		09/10/2020	VARIOUS	2,387.000	284,462	XXX	
879369 10 6	TELEFLEX INC		11/30/2020	ZERO STAGE CAPITAL	15,000.000	5,715,243	XXX	
88160R 10 1	TESLA INC		12/22/2020	VARIOUS	22,789.000	14,532,819	XXX	
88224Q 10 7	TEXAS CAPITAL BANCSHARES		06/12/2020	ZERO STAGE CAPITAL	5,210.000	179,661	XXX	
883556 10 2	THERMO ELECTRON CORP		12/21/2020	VARIOUS	44,755.000	19,964,553	XXX	
88579Y 10 1	3M COMPANY		08/06/2020	ZERO STAGE CAPITAL	3,846.000	601,464	XXX	
892356 10 6	TRACTOR SUPPLY COMPANY		12/21/2020	ZERO STAGE CAPITAL	944.000	139,134	XXX	
90184L 10 2	TWITTER INC		10/14/2020	ZERO STAGE CAPITAL	677.000	31,425	XXX	
902252 10 5	TYLER TECHN INC		11/17/2020	ZERO STAGE CAPITAL	498.000	181,151	XXX	
902494 10 3	TYSON FOODS INC		10/14/2020	VARIOUS	3,251.000	219,271	XXX	
902973 30 4	US BANCORP DEL		07/09/2020	VARIOUS	8,462.000	461,986	XXX	
904214 10 3	UMPQUA HLDGS CORP		05/01/2020	ZERO STAGE CAPITAL	11,360.000	142,344	XXX	
907818 10 8	UNION PAC CORP		11/17/2020	VARIOUS	20,589.000	2,525,532	XXX	
911312 10 6	UNITED PARCEL SERVICE		11/17/2020	VARIOUS	4,834.000	659,715	XXX	
911363 10 9	UNITED RENTALS INC		12/21/2020	VARIOUS	5,411.000	559,995	XXX	
91324P 10 2	UNITEDHEALTH GROUP INC		12/21/2020	VARIOUS	7,590.000	2,160,959	XXX	
913903 10 0	UNIVERSAL HLTH SVCS INC		03/27/2020	ABN AMRO	578.000	51,867	XXX	
91913Y 10 0	VALERO ENERGY CORP		03/27/2020	ABN AMRO	1,746.000	100,071	XXX	
92343E 10 2	VERISIGN INC		10/14/2020	ZERO STAGE CAPITAL	490.000	105,056	XXX	
92343V 10 4	VERIZON COMMUNICATIONS		11/17/2020	ZERO STAGE CAPITAL	9,111.000	527,652	XXX	
92532F 10 0	VERTEX PHARMACEUTICALS INC		11/17/2020	VARIOUS	1,672.000	425,292	XXX	
92826C 83 9	VISA INC		03/27/2020	ABN AMRO	83.000	13,495	XXX	
928298 10 8	VISHAY INTERTECHNOLOGY INC		05/04/2020	VARIOUS	37,720.000	571,186	XXX	
929089 10 0	VOYA FINANCIAL INC		11/19/2020	ZERO STAGE CAPITAL	19,598.000	983,752	XXX	
929740 10 8	WABTEC CORP		12/21/2020	ZERO STAGE CAPITAL	1,622.000	103,367	XXX	

E13.34

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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
931142 10 3	WAL-MART STORES INC.....		06/04/2020.....	ZERO STAGE CAPITAL.....	3,406,000	429,820	XXX	
947890 10 9	WEBSTER FINANCIAL CORP.....		11/13/2020.....	VARIOUS.....	7,230,000	235,831	XXX	
949090 10 4	WELBILT INC.....		12/23/2020.....	ZERO STAGE CAPITAL.....	7,777,000	93,495	XXX	
949746 10 1	WELLS FARGO & CO NEW.....		11/17/2020.....	ZERO STAGE CAPITAL.....	10,352,000	255,615	XXX	
95040Q 10 4	WELLTOWER INC.....		12/08/2020.....	VARIOUS.....	105,000,000	6,826,100	XXX	
955306 10 5	WEST PHARMACEUTICAL SERVICES.....		09/10/2020.....	ZERO STAGE CAPITAL.....	456,000	97,972	XXX	
960413 10 2	WESTLAKE CHEM CORP.....		09/16/2020.....	ZERO STAGE CAPITAL.....	1,110,000	74,919	XXX	
962166 10 4	WEYERHAEUSER CO.....		11/17/2020.....	ZERO STAGE CAPITAL.....	9,009,000	260,970	XXX	
969904 10 1	WILLIAMS-SONOMA INC.....		03/25/2020.....	VARIOUS.....	5,015,000	282,760	XXX	
97650W 10 8	WINTRUST FINANCIAL CORP.....		12/04/2020.....	ZERO STAGE CAPITAL.....	14,180,000	816,330	XXX	
98311A 10 5	WYNDHAM HOTELS & I RESORTS INC.....		11/09/2020.....	COWEN.....	80,000,000	4,444,712	XXX	
983793 10 0	XPO LOGISTICS INC.....		10/22/2020.....	ZERO STAGE CAPITAL.....	13,920,000	1,073,620	XXX	
98421M 10 6	XEROX HOLDINGS CORP.....		12/21/2020.....	ZERO STAGE CAPITAL.....	946,000	21,056	XXX	
988498 10 1	YUM BRANDS INC.....		09/10/2020.....	ZERO STAGE CAPITAL.....	1,227,000	110,660	XXX	
98956P 10 2	ZIMMER HOLDINGS INC.....		03/18/2020.....	COWEN.....	26,000,000	1,970,415	XXX	
989701 10 7	ZIONS BANCORPORATION.....		12/03/2020.....	ZERO STAGE CAPITAL.....	2,520,000	105,440	XXX	
98978V 10 3	ZOETIS INC.....		12/21/2020.....	VARIOUS.....	2,704,000	410,747	XXX	
G8473T 10 0	STERIS PLC.....		08/06/2020.....	ZERO STAGE CAPITAL.....	505,000	79,344	XXX	
L72967 10 9	ORION ENGINEEREED CARBONS SA.....		05/14/2020.....	VARIOUS.....	15,470,000	123,919	XXX	
L9340P 10 1	TRINSEO SA.....		08/14/2020.....	ZERO STAGE CAPITAL.....	6,491,000	163,767	XXX	
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD.....		12/21/2020.....	ZERO STAGE CAPITAL.....	439,000	30,591	XXX	
605520	AGC INC.....	B.....	11/11/2020.....	VARIOUS.....	87,100,000	2,659,166	XXX	
608484	Z HOLDINGS CORP.....	B.....	11/11/2020.....	VARIOUS.....	173,300,000	1,088,394	XXX	
612528	TREND MICRO INC.....	B.....	11/11/2020.....	ZERO STAGE CAPITAL.....	31,900,000	1,894,569	XXX	
613126	FANCL CORP.....	B.....	11/11/2020.....	VARIOUS.....	29,400,000	964,819	XXX	
613674	OBIC CO.....	B.....	11/11/2020.....	VARIOUS.....	18,300,000	3,296,160	XXX	
619640	CHUGAI PHARM CO.....	B.....	11/11/2020.....	VARIOUS.....	41,800,000	1,868,790	XXX	
625002	DAIFUKU CO.....	B.....	09/18/2020.....	VARIOUS.....	13,800,000	1,271,646	XXX	
625072	DAIKIN INDUSTRIES.....	B.....	11/11/2020.....	VARIOUS.....	9,000,000	1,747,155	XXX	
626705	OTSUKA CORP.....	B.....	11/11/2020.....	VARIOUS.....	54,900,000	2,780,105	XXX	
626986	PAN PACIFIC INTL H.....	B.....	11/11/2020.....	VARIOUS.....	178,200,000	4,002,626	XXX	
633243	FAST RETAILING CO.....	B.....	11/11/2020.....	VARIOUS.....	1,700,000	1,112,365	XXX	
639092	NOMURA RESEARCH IN.....	B.....	11/11/2020.....	VARIOUS.....	28,000,000	845,994	XXX	
640587	HAMAMATSU PHOTONIC.....	B.....	11/11/2020.....	VARIOUS.....	24,100,000	1,211,588	XXX	
641632	HIKARI TSUSHIN INC.....	B.....	11/11/2020.....	VARIOUS.....	5,200,000	1,242,679	XXX	
644150	HOYA CORP.....	B.....	11/11/2020.....	VARIOUS.....	42,700,000	4,784,990	XXX	
649080	KIKKOMAN CORP.....	B.....	11/11/2020.....	VARIOUS.....	18,200,000	1,014,670	XXX	
649099	KEYENCE CORP.....	B.....	11/11/2020.....	VARIOUS.....	4,700,000	2,133,855	XXX	
649796	KURITA WATER INDS.....	B.....	11/11/2020.....	VARIOUS.....	80,600,000	2,705,942	XXX	
651312	TOKIO MARINE HLDG.....	B.....	11/19/2020.....	VARIOUS.....	72,200,000	3,534,802	XXX	
664068	NIDEC CORPORATION.....	B.....	11/10/2020.....	VARIOUS.....	41,700,000	3,932,488	XXX	
664480	NITORI HOLDINGS.....	B.....	12/23/2020.....	VARIOUS.....	19,600,000	3,958,082	XXX	
665880	OLYMPUS CORP.....	B.....	11/11/2020.....	VARIOUS.....	125,400,000	2,575,890	XXX	
666114	ORIX CORP.....	B.....	11/11/2020.....	VARIOUS.....	136,400,000	1,859,854	XXX	
676396	SMC CORP.....	B.....	11/11/2020.....	VARIOUS.....	2,800,000	1,562,545	XXX	
677062	SOFTBANK GROUP CO.....	B.....	11/11/2020.....	VARIOUS.....	36,800,000	2,319,390	XXX	

E13.35

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	
680458	SHIN-ETSU CHEMICAL.....	B.....	11/11/2020.....	VARIOUS.....	31,400.000	4,297,736	XXX		
682150	SONY CORP.....	B.....	11/11/2020.....	VARIOUS.....	48,500.000	3,960,281	XXX		
686930	TDK CORP.....	B.....	11/11/2020.....	VARIOUS.....	32,800.000	3,764,521	XXX		
687049	ADVANTEST.....	B.....	11/16/2020.....	VARIOUS.....	43,600.000	2,508,524	XXX		
688507	TERUMO CORP.....	B.....	11/11/2020.....	VARIOUS.....	41,900.000	1,677,715	XXX		
691148	UNI-CHARM CORP.....	B.....	11/11/2020.....	VARIOUS.....	19,300.000	1,202,071	XXX		
BQRRZ0	RECRUIT HLDGS CO L.....	B.....	12/02/2020.....	VARIOUS.....	104,900.000	4,391,748	XXX		
G02602	10 3 AMDOCS LTD.....	D.....	03/20/2020.....	ABN AMRO.....	313.000	14,575	XXX		
G0403H	10 8 AON PLC.....	D.....	07/09/2020.....	VARIOUS.....	1,044.000	242,703	XXX		
G1151C	10 1 ACCENTURE LTD BERMUDA.....	C.....	10/14/2020.....	ZERO STAGE CAPITAL.....	1,577.000	361,180	XXX		
G29183	10 3 EATON CORP.....	D.....	12/21/2020.....	VARIOUS.....	30,142.000	1,866,698	XXX		
G3223R	10 8 EVEREST RE GROUP LTD.....	C.....	11/17/2020.....	VARIOUS.....	1,931.000	418,699	XXX		
G3922B	10 7 GENPACT LTD.....	C.....	11/10/2020.....	ZERO STAGE CAPITAL.....	2,420.000	94,001	XXX		
G5960L	10 3 MEDTRONIC INC.....	D.....	07/09/2020.....	ZERO STAGE CAPITAL.....	2,097.000	206,296	XXX		
G87110	10 5 TECHNIPFMC PLC.....	D.....	10/14/2020.....	VARIOUS.....	26,132.000	185,079	XXX		
H2906T	10 9 GARMIN LTD.....	D.....	07/09/2020.....	VARIOUS.....	3,336.000	276,888	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						540,846,557	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other									
30277@	10 1 FMIC HOLDINGS, INC.....		07/13/2020.....	CAPITAL CONTRIBUTION.....		299,832	XXX		
87282@	10 4 TSB LOSS CONTROL CONSULTANTS, INC.....		08/15/2020.....	CAPITAL CONTRIBUTION.....		1,034,008	XXX		
9399999	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....						1,333,840	XXX	0
Common Stocks - Mutual Funds									
056823	37 0 BAILLIE GIFFORD FDS.....		12/29/2020.....	BAILLIE GIFFORD.....	13,526,759.687	205,174,693	XXX		
256206	10 3 DODGE & COX INTERNATIONAL STOCK FUND.....		12/18/2020.....	DODGE & COX INTL STOCK FUND.....	1,405,521.016	51,117,646	XXX		
464285	10 5 ISHARES GOLD TRUST.....		03/03/2020.....	GOLDMAN.....	970,000.000	14,892,260	XXX		
464286	77 2 ISHARES INC.....		09/30/2020.....	VARIOUS.....	320,000.000	20,064,339	XXX		
464287	23 4 ISHARES MSCI EMERGING MKT INDEX ETF.....		08/12/2020.....	COWEN.....	336,500.000	14,977,817	XXX		
46429B	59 8 ISHARES MSCI.....		11/06/2020.....	VARIOUS.....	891,000.000	30,009,252	XXX		
46429B	68 9 ISHARES EDGE MSCI MIN VOL EA.....		11/06/2020.....	VARIOUS.....	64,814.000	4,227,720	XXX		
46429B	69 7 ISHARES EDGE MSCI MIN VOL US.....		11/06/2020.....	VARIOUS.....	138,874.000	8,327,666	XXX		
46432F	33 9 ISHARES EDGE MSCI USA QUALITY.....		12/08/2020.....	VARIOUS.....	43,498.000	4,808,112	XXX		
46432F	37 0 ISHARES EDGE MSCI USA SIZE.....		11/06/2020.....	VARIOUS.....	183,236.000	16,230,245	XXX		
46432F	38 8 ISHARES EDGE MSCI USA VALUE.....		09/03/2020.....	VARIOUS.....	134,669.000	9,801,378	XXX		
46432F	39 6 ISHARES EDGE MSCI USA MOMENT.....		09/03/2020.....	ZERO STAGE CAPITAL.....	66,604.000	9,425,630	XXX		
46434G	77 2 ISHARES INC.....		08/25/2020.....	GOLDMAN.....	1,130,000.000	50,177,312	XXX		
46434V	44 9 ISHARES EDGE MSCI INTL MOMENT.....		09/03/2020.....	VARIOUS.....	168,289.000	5,446,225	XXX		
46434V	45 6 ISHARES EDGE MSCI INTL QUALITY.....		12/08/2020.....	VARIOUS.....	85,102.000	2,813,068	XXX		
46435G	40 9 ISHARES EDGE MSCI INTL VALUE.....		09/03/2020.....	VARIOUS.....	231,585.000	4,481,465	XXX		
46435G	50 8 ISHARES EDGE MSCI INTL SIZE.....		11/06/2020.....	VARIOUS.....	340,964.000	8,215,336	XXX		
48129C	30 6 JP MORGAN GLOBAL ALLOCATION.....		12/18/2020.....	JP MORGAN.....	6,836,827.712	150,000,000	XXX		
77956H	32 8 TROWE PR GLOBAL STOCK.....		12/16/2020.....	VARIOUS.....	2,454,830.211	117,793,820	XXX		
78462F	10 3 SPDR S&P 500 TRUST ETF.....		06/04/2020.....	ZERO STAGE CAPITAL.....	24.000	7,444	XXX		
78463V	10 7 SPDR GOLD TR GOLD.....		03/02/2020.....	GOLDMAN.....	67,000.000	10,032,279	XXX		
81369Y	20 9 SELECT SECTOR SPDR.....		09/22/2020.....	GOLDMAN.....	244,000.000	24,965,348	XXX		
81369Y	60 5 FINANCIAL SELECT SECTOR SPDR.....		10/30/2020.....	VARIOUS.....	1,346,800.000	32,626,643	XXX		
81369Y	80 3 SELECT SECTOR SPDR.....		06/24/2020.....	VARIOUS.....	283,800.000	25,112,560	XXX		

E13.36

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
81369Y 85 2	SELECT SECTOR SPDR.....		06/24/2020.....	VARIOUS.....	320,000.000	15,057,408	XXX	
L5458T 11 7	INVESCO US SENIOR LOAN - GX.....		12/02/2020.....	VARIOUS.....	59,352.477	5,360,768	XXX	
9499999	Total - Common Stocks - Mutual Funds.....					841,146,434	XXX	.0
9799997	Total - Common Stocks - Part 3.....					1,383,326,831	XXX	.0
9799998	Total - Common Stocks - Summary Item from Part 5.....					557,862,982	XXX	
9799999	Total - Common Stocks.....					1,941,189,813	XXX	.0
9899999	Total - Preferred and Common Stocks.....					1,941,379,813	XXX	.0
9999999	Total - Bonds, Preferred and Common Stocks.....					6,809,693,059	XXX	13,821,124

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36179N	LF 3		12/01/2020	MORTGAGE PAYDOWN.....		823,288	823,288	876,415	830,787		(7,500)		(7,500)		823,288			0	22,585	08/20/2043.
36179Q	6P 1		12/01/2020	MORTGAGE PAYDOWN.....		1,290,921	1,290,921	1,359,300	1,302,852		(11,930)		(11,930)		1,290,921			0	26,450	03/20/2045.
36179Q	RZ 6		12/01/2020	MORTGAGE PAYDOWN.....		1,326,062	1,326,062	1,422,084	1,330,752		(4,691)		(4,691)		1,326,062			0	30,751	10/20/2044.
36179Q	YR 6		12/01/2020	MORTGAGE PAYDOWN.....		2,846,394	2,846,394	2,941,219	2,853,893		(7,499)		(7,499)		2,846,394			0	52,352	01/20/2045.
36179V	DN 7		12/01/2020	MORTGAGE PAYDOWN.....		8,448,744	8,448,744	8,690,985			(27,905)		(27,905)		8,448,744			0	150,273	01/20/2050.
36179V	TX 8		12/01/2020	MORTGAGE PAYDOWN.....		91,726	91,726	96,765					0		91,726			0		09/20/2050.
3617MK	2X 6		12/01/2020	MORTGAGE PAYDOWN.....		8,682,147	8,682,147	8,942,611			(74,305)		(74,305)		8,682,147			0	221,590	02/20/2050.
36181G	DG 1		12/01/2020	MORTGAGE PAYDOWN.....		3,848,077	3,848,077	3,883,251	3,851,772		(3,695)		(3,695)		3,848,077			0	75,418	06/20/2043.
36186N	WN 5		12/15/2020	MORTGAGE PAYDOWN.....		1,369,052	1,369,052	1,388,839	1,371,348		(2,295)		(2,295)		1,369,052			0	27,072	08/15/2045.
36200Q	2T 0		12/01/2020	MORTGAGE PAYDOWN.....		82,813	82,813	84,605	82,970		(157)		(157)		82,813			0	2,799	02/15/2032.
36200Q	JJ 4		12/01/2020	MORTGAGE PAYDOWN.....		44,355	44,355	45,831	44,440		(86)		(86)		44,355			0	1,995	03/15/2032.
36201M	2F 8		12/01/2020	MORTGAGE PAYDOWN.....		54,263	54,263	56,128	54,382		(119)		(119)		54,263			0	2,271	05/15/2032.
36202C	6Y 4		12/01/2020	MORTGAGE PAYDOWN.....		18,058	18,058	18,103	18,023		35		35		18,058			0	631	12/20/2028.
36204J	NZ 5		12/01/2020	MORTGAGE PAYDOWN.....		14,099	14,099	12,786	13,953		146		146		14,099			0	574	02/15/2024.
36209D	H9 8		12/01/2020	MORTGAGE PAYDOWN.....		1,029	1,029	1,009	1,028		1		1		1,029			0	34	02/15/2029.
38380H	CH 3		12/21/2020	MORTGAGE PAYDOWN.....		437,394	502,687	482,218			5,351		5,351		500,029		(62,634)	(62,634)	3,769	05/20/2047.
38381R	G6 0		12/21/2020	MORTGAGE PAYDOWN.....		364,414	364,414	364,072	364,187		227		227		364,414			0	2,880	03/20/2049.
912810	SP 4		12/03/2020	ZERO STAGE CAPITAL.....		738,449	795,000	744,288			66		66		744,354		(5,904)	(5,904)	3,297	08/15/2050.
912828	2D 1		03/27/2020	BANK AMERICA MERRILL.....		2,067,891	2,000,000	1,989,609	1,994,433		365		365		1,994,799		73,092	73,092	16,067	08/31/2023.
912828	2U 3		03/26/2020	ABN AMRO.....		786,799	740,000	747,520	747,343		(352)		(352)		746,991		39,808	39,808	7,956	08/31/2024.
912828	2W 9		12/02/2020	WELLS FARGO.....		515,586	500,000	498,789	499,319		225		225		499,544		16,042	16,042	11,023	09/30/2022.
912828	5D 8		04/01/2020	CITIGROUP.....		65,313,281	60,000,000	59,614,453	59,703,887		18,786		18,786		59,722,673		5,590,609	5,590,609	871,926	09/30/2023.
912828	5P 1		03/26/2020	ABN AMRO.....		654,141	600,000	628,664	627,837		(1,623)		(1,623)		626,214		27,927	27,927	5,561	11/30/2023.
912828	5T 3		12/17/2020	WELLS FARGO.....		11,112,500	10,000,000	9,985,938	9,987,774		1,834		1,834		9,989,608		1,122,892	1,122,892	384,477	12/31/2025.
912828	5Z 9		03/26/2020	ABN AMRO.....		4,203,023	3,890,000	3,939,792	3,936,060		(2,560)		(2,560)		3,933,500		269,524	269,524	63,587	01/31/2024.
912828	7F 1		03/26/2020	VARIOUS.....		18,038,688	17,700,000	17,768,026	17,756,844		(7,207)		(7,207)		17,749,637		289,051	289,051	188,655	07/31/2021.
912828	C5 7		03/26/2020	ABN AMRO.....		23,947,363	23,500,000	23,457,773	23,473,153		4,510		4,510		23,477,662		469,701	469,701	246,055	03/31/2021.
912828	D5 6		12/02/2020	VARIOUS.....		2,809,203	2,600,000	2,641,559	2,638,534		(2,183)		(2,183)		2,636,351		172,852	172,852	62,279	08/15/2024.
912828	G3 8		12/02/2020	VARIOUS.....		5,596,266	5,200,000	5,390,108	5,344,322		(26,361)		(26,361)		5,317,962		278,304	278,304	122,619	11/15/2024.
912828	J2 7		12/02/2020	WELLS FARGO.....		17,636,953	16,500,000	16,927,832	16,760,382		(45,271)		(45,271)		16,715,111		921,842	921,842	428,641	02/15/2025.
912828	J5 0		02/29/2020	VARIOUS.....		1,250,000	1,250,000	1,249,023	1,249,967		33		33		1,250,000			0	8,594	02/29/2020.
912828	P4 6		12/17/2020	WELLS FARGO.....		13,806,406	13,000,000	12,792,109	12,866,189		20,037		20,037		12,886,226		920,180	920,180	283,006	02/15/2026.
912828	Q6 0		06/30/2020	ZERO STAGE CAPITAL.....		13,370,344	13,408,599	13,144,947	14,036,445		(1,047,632)		(1,260,625)		12,649,351		720,994	720,994	11,943	04/15/2021.
912828	R7 7		03/26/2020	ABN AMRO.....		30,427,734	30,000,000	29,211,651	29,524,720		78,314		78,314		29,603,034		824,701	824,701	132,992	05/31/2021.
912828	S9 2		06/30/2020	MORGAN STANLEY.....		6,198,984	6,000,000	5,950,313	5,973,928		3,577		3,577		5,977,505		221,479	221,479	69,025	07/31/2023.
912828	SF 8		12/02/2020	CITIGROUP.....		2,300,889	2,250,000	2,242,705	2,248,998		816		816		2,248,914		51,975	51,975	58,451	02/15/2022.
912828	TJ 9		03/27/2020	VARIOUS.....		14,714,473	14,500,000	14,578,848	14,543,561		(917)		(917)		14,542,644		171,829	171,829	121,995	08/15/2022.
912828	TY 6		03/26/2020	GOLDMAN SACHS.....		8,260,625	8,000,000	7,771,250	7,902,234		7,915		7,915		7,910,149		350,476	350,476	47,500	11/15/2022.
912828	UN 8		03/26/2020	WELLS FARGO.....		4,182,969	4,000,000	3,970,625	3,989,924		736		736		3,990,659		192,309	192,309	49,011	02/15/2023.
912828	V2 3		12/02/2020	VARIOUS.....		3,223,588	3,030,000	3,034,380	3,039,131		811		811		3,039,942		183,646	183,646	85,055	12/31/2023.
912828	X7 0		03/26/2020	ABN AMRO.....		777,079	730,000	740,066	739,687		(510)		(510)		739,176		37,903	37,903	5,936	04/30/2024.

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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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
912828 XX 3	UNITED STATES TREASURY		03/26/2020	GOLDMAN SACHS		1,331,006	1,250,000	1,244,043	1,246,052				198		1,246,250		84,755	84,755	18,475		06/30/2024
912828 YC 8	UNITED STATES TREASURY		03/26/2020	ABN AMRO		3,054,727	3,000,000	2,987,813	2,989,646		1,441		1,441		2,991,087		63,640	63,640	25,802		08/31/2021
912828 YE 4	UNITED STATES TREASURY		12/14/2020	VARIOUS		9,329,297	9,000,000	8,861,484	8,868,794		12,947		12,947		8,881,741		447,556	447,556	91,380		08/31/2024
912828 YH 7	UNITED STATES TREASURY		12/14/2020	ZERO STAGE CAPITAL		1,780,219	1,700,000	1,707,637	1,707,300		(1,425)		(1,425)		1,705,875		74,343	74,343	30,754		09/30/2024
912828 YJ 3	UNITED STATES TREASURY		03/26/2020	ABN AMRO		12,228,281	12,000,000	12,007,031	12,006,238		(822)		(822)		12,005,416		222,865	222,865	88,033		09/30/2021
912828 Z9 4	UNITED STATES TREASURY		12/02/2020	WELLS FARGO		48,716,064	46,250,000	47,673,633			(102,219)		(102,219)		47,571,413		1,144,651	1,144,651	463,624		02/15/2030
912828 ZB 9	UNITED STATES TREASURY		03/19/2020	JP MORGAN		2,277,695	2,250,000	2,272,148			(142)		(142)		2,272,007		5,689	5,689	1,376		02/28/2027
912828 ZR 4	UNITED STATES TREASURY		12/07/2020	ZERO STAGE CAPITAL		4,500,031	4,500,000	4,500,007					0		4,500,007		25	25	54		05/31/2022
91282C AD 3	UNITED STATES TREASURY		12/17/2020	JP MORGAN		984,609	1,000,000	998,242			92		92		998,335		(13,725)	(13,725)	1,427		07/31/2027
91282C AF 8	UNITED STATES TREASURY		12/14/2020	ZERO STAGE CAPITAL		15,787,969	15,800,000	15,780,250			500		500		15,780,750		7,219	7,219	1,713		08/15/2023
91282C AG 6	UNITED STATES TREASURY		12/21/2020	ZERO STAGE CAPITAL		8,483,289	8,485,000	8,483,343			184		184		8,483,527		(238)	(238)	3,046		08/31/2022
91282C AR 2	UNITED STATES TREASURY		11/30/2020	ZERO STAGE CAPITAL		2,598,875	2,600,000	2,598,680			47		47		2,598,726		149	149	249		10/31/2022
91282C AV 3	UNITED STATES TREASURY		11/18/2020	ZERO STAGE CAPITAL		2,031,745	2,030,000	2,031,269					0		2,031,268		476	476	196		11/15/2030
91282C AX 9	UNITED STATES TREASURY		12/16/2020	ZERO STAGE CAPITAL		2,405,083	2,405,000	2,404,061			18		18		2,404,079		1,004	1,004	125		11/30/2022
91282C AZ 4	UNITED STATES TREASURY		12/07/2020	ZERO STAGE CAPITAL		779,452	780,000	779,513			2		2		779,515		(63)	(63)	64		11/30/2025
0599999	Total - Bonds - U.S. Government					397,964,412	383,051,728	384,015,643	278,522,189	(1,047,632)	(385,553)	0	(1,433,185)	0	383,047,473	0	14,916,944	14,916,944	4,633,413	XXX	
Bonds - All Other Government																					
013051 DG 9	PROV OF ALBERTA		07/28/2020	DESJARDIN		6,297,900	6,000,000	6,045,900	6,023,856		(4,562)		(4,562)		6,019,294		278,606	278,606	95,363		12/15/2022
013051 DT 1	PROV OF ALBERTA		05/12/2020	RBC DEXIA		4,480,690	4,250,000	4,283,278	4,282,005		(1,787)		(1,787)		4,280,218		200,472	200,472	42,267		06/01/2026
013051 DU 8	PROV OF ALBERTA		01/07/2020	CIBC WORLD MKTS		9,929,300	10,000,000	9,694,200	9,829,468		2,218		2,218		9,831,686		97,614	97,614	48,082		09/01/2021
135087 D5 0	CANADA GOVERNMENT		06/05/2020	VARIOUS		23,358,705	21,750,000	21,454,325	21,506,439		12,075		12,075		21,518,515		1,840,190	1,840,190	180,932		06/01/2025
135087 E6 7	CANADA GOVERNMENT		06/12/2020	VARIOUS		33,921,319	32,400,000	32,382,996	32,384,084		2,085		2,085		32,386,169		1,535,150	1,535,150	159,894		06/01/2026
135087 F8 2	CANADA HOUSING TRUST		12/09/2020	RBC DEXIA		4,531,518	4,400,000	4,558,620			(7,618)		(7,618)		4,551,002		(19,484)	(19,484)	7,649		12/15/2025
135087 G7 3	CANADA GOVERNMENT		01/22/2020	SCOTIA MCLEOD		11,816,520	12,000,000	11,806,080	11,816,129		4,280		4,280		11,820,410		(3,890)	(3,890)	47,671		09/01/2022
135087 J9 6	CANADA GOVT		01/07/2020	DESJARDIN		9,464,850	9,500,000	9,585,120	9,581,212		(363)		(363)		9,580,849		(115,999)	(115,999)	50,753		09/01/2024
135087 K5 2	CANADA GOVT		12/01/2020	RBC DEXIA		8,280,560	8,000,000	8,333,040			(38,220)		(38,220)		8,294,820		(14,260)	(14,260)	75,479		03/01/2025
13509P DB 6	CANADA HOUSING TRUST		01/10/2020	SCOTIA		20,375,800	20,000,000	20,187,200	20,117,617		(1,856)		(1,856)		20,115,761		260,039	260,039	175,699		03/15/2022
13509P DL 4	CANADA HOUSING TRUST		01/07/2020	SCOTIA BANK		12,206,760	12,000,000	12,016,940	12,006,911		(63)		(63)		12,006,849		199,911	199,911	19,726		12/15/2022
13509P DV 2	CANADA HOUSING TRUST		11/19/2020	RBC DEXIA		33,611,896	31,800,000	32,164,574	32,015,325		(41,446)		(41,446)		31,973,879		1,638,017	1,638,017	808,220		09/15/2023
13509P DY 6	CANADA HOUSING TRUST		08/25/2020	VARIOUS		21,656,700	20,000,000	20,816,686	20,816,686		(123,882)		(123,882)		20,692,803		963,897	963,897	554,055		09/15/2023
13509P FL 2	CANADA HOUSING TRUST		06/11/2020	NATIONAL BANK		6,397,020	6,000,000	6,076,320	6,073,825		(4,900)		(4,900)		6,068,925		328,095	328,095	85,734		09/15/2026
13509P FR 9	CANADA HOUSING TRUST		01/10/2020	DESJARDIN		29,660,100	30,000,000	28,862,700	29,384,678		10,998		10,998		29,395,676		264,424	264,424	28,356		12/15/2021
13509P GU 1	CANADA HOUSING TRUST		11/19/2020	RBC DEXIA		38,221,980	36,000,000	36,429,360	36,352,727		(39,923)		(39,923)		36,312,803		1,909,177	1,909,177	580,806		12/15/2023
13509P HD 8	CANADA HOUSING TRUST		01/07/2020	SCOTIA BANK		6,878,676	6,800,000	6,950,280	6,944,925		(288)		(288)		6,944,637		(65,961)	(65,961)	45,383		09/15/2029
13509P HM 8	CANADA HOUSING TRUST		11/19/2020	RBC DEXIA		15,217,488	14,300,000	15,380,651			(13,964)		(13,964)		15,366,687		(149,199)	(149,199)	110,384		06/15/2030
563469 TR 6	MANITOBA PROV CDA		10/01/2020	VARIOUS		14,972,688	14,400,000	15,537,008	14,920,247		(115,564)		(115,564)		14,804,683		168,005	168,005	286,651		12/01/2021
68323A AD 6	ONTARIO PROV CDA		01/07/2020	RBC DEXIA		1,855,062	1,800,000	1,944,126	1,855,577		(849)		(849)		1,854,728		334	334	7,496		06/02/2021
68323A AW 4	ONTARIO PROV CDA		07/02/2020	BMO CAPITAL		20,823,858	19,800,000	20,837,124	20,340,057		(112,708)		(112,708)		20,227,349		596,509	596,509	369,948		06/02/2022
68323A BN 3	ONTARIO PROV CDA		11/19/2020	RBC DEXIA		10,596,200	10,000,000	10,396,500	10,241,464		(62,049)		(62,049)		10,179,415		416,785	416,785	278,363		06/02/2023
68323A CX 0	ONTARIO PROV CDA		05/12/2020	RBC DEXIA		3,183,227	2,950,000	3,190,160			(3,000)		(3,000)		3,187,160		(3,933)	(3,933)	34,462		06/02/2025
68323A EA 8	ONTARIO PROV CDA		07/09/2020	DESJARDIN		7,114,310	7,000,000	6,895,770	6,921,224		18,505		18,505		6,939,729		174,581	174,581	79,354		03/08/2022
748148 RY 1	ONTARIO PROV CDA		07/02/2020	SCOTIA		7,617,744	7,200,000	7,400,232	7,382,916		(21,915)		(21,915)		7,361,001		256,743	256,743	140,918		02/22/2024

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74814Z EH 2	QUEBEC PROV CDA.....		01/07/2020	RBC DEXIA.....		5,230,000	5,000,000	5,284,400	5,169,224		(1,901)		(1,901)		5,167,323		62,677	62,677	22,705	12/01/2021
74814Z EV 1	PROV OF QUEBEC.....		05/12/2020	RBC DEXIA.....		1,882,027	1,725,000	1,884,908			(1,895)		(1,895)		1,883,012		(985)	(985)	9,617	09/01/2025
EH8076 46 3	AUSTRALIAN GOVERNMENT.....	B	04/15/2020	MATURITY.....		12,975,898	15,446,548	17,426,195	14,454,650		(94,884)		(94,884)	(2,330,817)	12,975,898				321,429	04/15/2020
EK8415 45 8	AUSTRALIAN GOVERNMENT.....	B	11/21/2020	VARIOUS.....		9,318,401	9,562,149	9,514,464	8,863,210		27,150		27,150	82,599	9,562,149				154,762	11/21/2020
1099999	Total - Bonds - All Other Government.....					391,877,197	380,083,697	387,829,271	349,284,456	0	(616,326)	0	(616,326)	(2,248,218)	381,303,430	0	10,817,515	10,817,515	4,822,158	XXX
Bonds - U.S. States, Territories and Possessions																				
13063C 4Q 0	CALIFORNIA ST.....		04/09/2020	ABN AMRO.....		11,464,064	9,315,000	10,975,413	10,608,786		(37,839)		(37,839)		10,570,947		893,116	893,116	327,319	08/01/2028
13063C 6B 1	CALIFORNIA ST.....		04/14/2020	ABN AMRO.....		6,199,350	5,000,000	5,852,300	5,670,260		(19,934)		(19,934)		5,650,326		549,024	549,024	177,083	08/01/2028
13063D LJ 5	CALIFORNIA ST.....		10/06/2020	ZERO STAGE CAPITAL.....		1,256,460	915,000	1,226,814	1,219,668		(18,999)		(18,999)		1,200,668		55,791	55,791	46,640	04/01/2031
13063D SA 7	CALIFORNIA ST.....		02/05/2020	ABN AMRO.....		1,319,980	1,000,000	1,289,910	1,286,617		(3,040)		(3,040)		1,283,578		36,402	36,402	10,694	11/01/2028
594698 KF 8	MICHIGAN ST STRATEGIC FD.....		04/21/2020	ZERO STAGE CAPITAL.....		2,483,432	2,440,000	2,620,170	2,457,953		(7,001)		(7,001)		2,450,953		32,480	32,480	63,711	10/15/2020
646039 WH 6	NEW JERSEY ST.....		04/13/2020	ABN AMRO.....		2,516,147	2,505,000	2,741,848	2,535,051		(20,635)		(20,635)		2,514,416		1,731	1,731	46,273	06/01/2020
658256 4L 3	NORTH CAROLINA ST.....		01/09/2020	ABN AMRO.....		2,952,876	2,435,000	2,977,664	2,962,861		(1,743)		(1,743)		2,961,118		(8,242)	(8,242)	30,843	06/01/2031
677522 J2 1	OHIO ST.....		01/02/2020	BARCLAYS.....		2,583,520	2,000,000	2,573,460	2,572,216		(777)		(777)		2,571,439		12,081	12,081	32,222	06/15/2031
735389 XE 3	PORT SEATTLE WASH REV.....		04/13/2020	ABN AMRO.....		5,319,906	4,625,000	5,824,725	5,427,229		(34,840)		(34,840)		5,392,389		(72,482)	(72,482)	124,618	10/01/2026
75913T GD 0	REGIONAL TRANSN DIST COLO.....		04/21/2020	ZERO STAGE CAPITAL.....		2,509,400	2,500,000	2,630,825	2,506,928		(5,173)		(5,173)		2,501,755		7,645	7,645	49,306	06/01/2020
882722 3T 6	TEXAS ST.....		04/09/2020	ABN AMRO.....		5,062,950	5,000,000	6,227,350	5,096,517		(47,264)		(47,264)		5,049,253		13,697	13,697	193,264	08/01/2026
882723 5Z 8	TEXAS STATE.....		04/21/2020	ZERO STAGE CAPITAL.....		7,401,681	5,950,000	7,378,774	6,971,980		(44,482)		(44,482)		6,927,498		474,183	474,183	238,165	08/01/2026
93974C 6J 4	WASHINGTON ST.....		09/03/2020	ZERO STAGE CAPITAL.....		4,809,715	4,315,000	5,247,342	4,703,674		(62,430)		(62,430)		4,641,245		168,470	168,470	237,924	02/01/2024
93974D MF 2	WASHINGTON ST.....		04/13/2020	ABN AMRO.....		1,620,727	1,570,000	1,693,261	1,620,206		(13,170)		(13,170)		1,607,035		13,692	13,692	55,168	02/01/2021
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					57,500,208	49,570,000	59,259,856	55,639,946	0	(317,327)	0	(317,327)	0	55,322,620	0	2,177,588	2,177,588	1,633,230	XXX
Bonds - U.S. Political Subdivisions of States																				
213185 GM 7	COOK CNTY ILL.....		06/23/2020	ZERO STAGE CAPITAL.....		2,174,040	2,045,000	2,358,798	2,159,665		(18,630)		(18,630)		2,141,035		33,004	33,004	62,486	11/15/2022
235219 MU 3	DALLAS TX.....		04/20/2020	ZERO STAGE CAPITAL.....		5,303,982	4,425,000	5,303,318	5,097,929		(31,683)		(31,683)		5,066,246		237,736	237,736	151,802	02/15/2026
64966H SM 3	NEW YORK N Y.....		02/27/2020	ABN AMRO.....		5,013,150	5,000,000	5,408,900	5,102,401		(6,391)		(6,391)		5,096,010		(82,860)	(82,860)	146,528	08/01/2022
653544 CX 2	NIAGARA NY FRONTIER TRANSPRTN AUTH.....		11/19/2020	ZERO STAGE CAPITAL.....		1,283,444	1,265,000	1,335,144	1,304,920		(28,456)		(28,456)		1,276,464		6,979	6,979	72,386	04/01/2021
86476P PN 2	SUFFOLK CNTY NY.....		07/27/2020	ZERO STAGE CAPITAL.....		1,475,586	1,345,000	1,618,170	1,449,408		(21,449)		(21,449)		1,427,959		47,627	47,627	55,668	10/01/2022
95632C BC 2	WEST TRAVIS CNTY TEX PUB UTILE AGY.....		04/09/2020	ABN AMRO.....		3,518,323	3,340,000	3,551,088	3,452,052		(5,080)		(5,080)		3,446,972		71,350	71,350	110,869	08/15/2025
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					18,768,525	17,420,000	19,575,418	18,566,375	0	(111,689)	0	(111,689)	0	18,454,686	0	313,836	313,836	599,739	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01026C AC 5	ALABAMA ECONOMIC SET.....		09/15/2020	CORPORATE REORG.....		135,000	135,000	135,876	135,787		(90)		(90)		135,697		(697)	(697)	4,270	09/15/2025
014393 WH 1	ALDINE TX INDEP SCH DIST.....		04/13/2020	ABN AMRO.....		2,775,428	2,335,000	2,784,581	2,633,137		(15,894)		(15,894)		2,617,243		158,185	158,185	77,833	02/15/2025
03588H HE 9	ANNE ARUNDEL CNTY MD.....		04/09/2020	ABN AMRO.....		3,427,889	3,175,000	3,659,505	3,386,382		(26,334)		(26,334)		3,360,048		67,840	67,840	85,108	04/01/2022
07133A HK 1	BATTERY PARK CITY NY AUTH.....		01/07/2020	BANC OF AMERICA.....		1,266,020	1,000,000	1,253,830	1,253,830		(194)		(194)		1,253,636		12,384	12,384	9,444	11/01/2049
091156 MW 8	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....		07/09/2020	VARIOUS.....		1,151,393	1,125,000	1,317,499	1,293,589		(9,336)		(9,336)		1,284,253		(132,861)	(132,861)	52,993	07/01/2028
091156 MV 6	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....		07/09/2020	ZERO STAGE CAPITAL.....		1,831,455	1,790,000	2,084,616	2,048,136		(14,297)		(14,297)		2,033,839		(202,384)	(202,384)	97,414	07/01/2029
091156 MX 4	BIRMINGHAM JEFFERSON AL CIVIC CTR AUTH.....		07/09/2020	VARIOUS.....		2,091,689	2,050,000	2,329,191	2,329,191		(15,226)		(15,226)		2,313,965		(222,276)	(222,276)	105,229	07/01/2030
101547 WR 4	BOULDER VLY CO CH DIST #RE-2 BOULDER.....		04/01/2020	ABN AMRO.....		532,416	400,000	522,416	511,857		(3,327)		(3,327)		508,530		23,886	23,886	8,133	12/01/2027
114894 SF 6	BROWARD CNTY FLA ARP.....		04/13/2020	ABN AMRO.....		2,447,110	2,240,000	2,620,890	2,477,228		(9,112)		(9,112)		2,468,115		(21,005)	(21,005)	60,356	10/01/2026
11943K BK 7	BUFFALO & ERIE CNTY.....		07/01/2020	MATURITY.....		580,000	580,000	665,074	588,610		(8,610)		(8,610)		580,000				29,000	07/01/2020
13063D PS 1	CALIFORNIA ST.....		02/04/2020	ABN AMRO.....		2,389,937	1,785,000	2,339,653	2,336,460		(5,080)		(5,080)		2,331,379		58,557	58,557	34,460	10/01/2030
13068L GE 9	CALIFORNIA ST PUB WKS BRD.....		04/20/2020	ZERO STAGE CAPITAL.....		5,566,050	5,000,000	5,699,000	5,353,058		(18,350)		(18,350)		5,334,709		231,341	231,341	97,917	06/01/2025

E14.2

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
166393	6U 7		10/07/2020	ZERO STAGE CAPITAL		2,555,024	2,035,000	2,363,205	2,319,181		(28,746)		(28,746)		2,290,434		264,590	264,590	129,449	01/01/2029
167593	NJ 7		01/01/2020	MATURITY		1,940,000	1,940,000	2,160,345	1,940,000				0		1,940,000			0	48,500	01/01/2020
172252	B4 9		10/21/2020	ZERO STAGE CAPITAL		3,253,254	2,305,000	3,219,209	3,193,308		(55,045)		(55,045)		3,138,263		114,991	114,991	108,239	12/01/2031
176553	HB 4		04/13/2020	ABN AMRO		8,099,070	7,000,000	8,024,870	7,596,220		(29,247)		(29,247)		7,566,974		532,096	532,096	130,278	06/01/2025
19633S	AW 3		01/15/2020	ABN AMRO		504,807	425,000	497,705	496,987		(441)		(441)		496,546		8,260	8,260	2,078	12/01/2026
19648F	PB 4		01/15/2020	ABN AMRO		365,608	310,000	362,836	361,658		(460)		(460)		361,198		4,410	4,410	2,454	11/01/2024
20774Y	3N 5		06/09/2020	ZERO STAGE CAPITAL		482,460	405,000	467,609	453,606		(3,675)		(3,675)		449,931		32,529	32,529	19,125	07/01/2025
220245	TP 9		04/09/2020	ABN AMRO		3,474,688	3,200,000	3,708,576	3,357,712		(17,230)		(17,230)		3,340,482		134,206	134,206	119,556	07/15/2022
232760	5P 9		04/15/2020	ZERO STAGE CAPITAL		6,318,730	5,500,000	6,745,200	6,223,526		(32,205)		(32,205)		6,191,321		127,409	127,409	184,861	02/15/2026
235308	WA 7		04/20/2020	ZERO STAGE CAPITAL		4,705,753	3,980,000	4,832,078	4,630,116		(25,857)		(25,857)		4,604,259		101,494	101,494	136,536	02/15/2027
246428	ZN 9		03/12/2020	ABN AMRO		3,741,894	3,440,000	4,396,767	3,776,017		(19,382)		(19,382)		3,756,635		(14,740)	(14,740)	121,833	07/01/2023
249182	NN 2		01/02/2020	PERSHING DLJ		2,264,598	1,800,000	2,258,640	2,257,712		(580)		(580)		2,257,133		7,465	7,465	12,750	11/15/2036
29270C	2C 8		04/21/2020	ZERO STAGE CAPITAL		2,172,742	1,775,000	2,095,068	2,037,258		(11,631)		(11,631)		2,025,627		147,115	147,115	71,986	07/01/2026
29270C	P9 0		12/23/2019	CITIGROUP		2,391,502	1,990,000	2,383,761	2,376,089		1,310		1,310		2,377,399		14,103	14,103	47,815	07/01/2025
29270C	R3 1		03/31/2020	ABN AMRO		1,947,298	1,605,000	1,953,734	1,947,234		(12,705)		(12,705)		1,934,529		12,770	12,770	60,410	07/01/2027
29270C	ZV 0		04/13/2020	ABN AMRO		2,252,180	2,000,000	2,380,660	2,156,757		(12,435)		(12,435)		2,144,322		107,858	107,858	78,889	07/01/2023
3128K1	B7 5		12/01/2020	MORTGAGE PAYDOWN		55,172	55,172	53,897	55,076		97		97		55,172			0	955	12/01/2030
01F020	63 8		12/18/2020	ZERO STAGE CAPITAL		7,064,438	6,840,000	7,058,025					0		7,058,025		6,413	6,413	3,800	03/15/2051
3128K2	JM 2		12/01/2020	MORTGAGE PAYDOWN				8,479	8,479		9		9		8,479			0	262	01/01/2031
3128K4	YG 4		12/01/2020	MORTGAGE PAYDOWN				51,989	51,989		(31)		(31)		51,989			0	326	04/01/2036
3128K7	4Z 8		12/01/2020	MORTGAGE PAYDOWN				13,685	13,685		(22)		(22)		13,685			0	525	09/01/2033
3128K9	F2 5		12/01/2020	MORTGAGE PAYDOWN				8,860	8,860		12		12		8,860			0	242	02/01/2036
3128KD	5D 3		12/01/2020	MORTGAGE PAYDOWN				2,533	2,533		(1)		(1)		2,533			0	90	08/01/2036
3128KF	J3 5		12/01/2020	MORTGAGE PAYDOWN				95,933	95,933		(289)		(289)		95,933			0	1,823	10/01/2036
3128KM	UW 3		12/01/2020	MORTGAGE PAYDOWN				45,983	45,983		14		14		45,983			0	886	03/01/2037
3128KQ	HL 3		12/01/2020	MORTGAGE PAYDOWN				83,055	83,055		122		122		83,055			0	3,595	05/01/2037
3128LX	FW 5		12/01/2020	MORTGAGE PAYDOWN				172,940	172,940		897		897		172,940			0	4,701	12/01/2035
3128M7	5T 9		12/01/2020	MORTGAGE PAYDOWN				276,733	276,733		(1,524)		(1,524)		276,733			0	8,368	08/01/2040
3128M7	EK 8		12/01/2020	MORTGAGE PAYDOWN				231,691	231,691		673		673		231,691			0	5,278	02/01/2039
3128M8	NC 4		12/01/2020	MORTGAGE PAYDOWN				267,109	267,109		(1,493)		(1,493)		267,109			0	5,492	11/01/2039
3128MF	V6 2		12/01/2020	MORTGAGE PAYDOWN				90,977	90,977				0		90,977			0		01/15/2034
3128MJ	2M 1		12/01/2020	MORTGAGE PAYDOWN				3,856,127	3,856,127		15,706		15,706		3,856,127			0	81,018	09/01/2047
3128MJ	4A 5		12/01/2020	MORTGAGE PAYDOWN				926,888	926,888		59		59		926,888			0	18,710	06/01/2048
3128MJ	B8 2		12/01/2020	MORTGAGE PAYDOWN				100,364	100,364		11		11		100,364			0	2,865	06/01/2035
3128MJ	E8 9		12/01/2020	MORTGAGE PAYDOWN				21,714	21,714		(20)		(20)		21,714			0	627	10/01/2036
3128MJ	Q8 8		12/01/2020	MORTGAGE PAYDOWN				491,658	491,658		(4,053)		(4,053)		491,658			0	13,064	07/01/2041
3128MM	EC 3		12/01/2020	MORTGAGE PAYDOWN				9,838	9,838				0		9,838			0	304	07/01/2021
3128P8	DF 5		12/01/2020	MORTGAGE PAYDOWN				2,628,790	2,628,790		(8,320)		(8,320)		2,628,790			0	55,762	10/01/2036
3128P8	E2 3		12/01/2020	MORTGAGE PAYDOWN				1,229,328	1,229,328		(9,534)		(9,534)		1,229,328			0	27,573	08/01/2037
3128PC	DJ 8		12/15/2020	MORTGAGE PAYDOWN				36,312	36,312		(27)		(27)		36,312			0	928	01/01/2021
3128PC	MS 8		07/15/2020	MORTGAGE PAYDOWN				6,709	6,709		(4)		(4)		6,709			0	135	02/01/2021

E14.3

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3128PC TV 4	FHLMC PC	GOLD 15		12/01/2020	MORTGAGE PAYDOWN		32,273	32,273	32,297	32,296		(23)		(23)		32,273			.0	.848	03/01/2021
3128PC TW 2	FHLMC PC	GOLD 15		12/01/2020	MORTGAGE PAYDOWN		36,920	36,920	37,520	36,946		(27)		(27)		36,920			.0	1,196	03/01/2021
3128PH N9 8	FHLMC PC	GOLD 15		12/01/2020	MORTGAGE PAYDOWN		44,431	44,431	45,299	44,469		(38)		(38)		44,431			.0	1,489	01/01/2021
3128PH PL 9	FHLMC PC	GOLD 15		11/15/2020	MORTGAGE PAYDOWN		13,145	13,145	13,391	13,154		(10)		(10)		13,145			.0	.434	01/01/2021
3128PY DL 5	FHLMC PC	GOLD 15		12/01/2020	MORTGAGE PAYDOWN		948,017	948,017	995,270	955,375		(7,358)		(7,358)		948,017			.0	15,926	02/01/2027
31292G 5W 2	FHLMC GOLD PC			12/01/2020	MORTGAGE PAYDOWN		5,262	5,262	5,276	5,263		(1)		(1)		5,262			.0	.190	09/01/2029
31292H AK 0	FHLMC GOLD PC			12/01/2020	MORTGAGE PAYDOWN		285	285	275	285		1		1		285			.0	.12	01/01/2030
31292H QN 7	FHLMC PC	GOLD CAS		12/01/2020	MORTGAGE PAYDOWN		11,503	11,503	11,329	11,493		10		10		11,503			.0	.377	05/01/2032
31292K ZP 5	FHLMC PC	GOLD CAS		12/01/2020	MORTGAGE PAYDOWN		1,355,778	1,355,778	1,410,433	1,361,805		(6,027)		(6,027)		1,355,778			.0	36,010	03/01/2040
312930 5P 1	FHLMC			12/01/2020	MORTGAGE PAYDOWN		274,714	274,714	274,660	274,704		10		10		274,714			.0	6,921	03/01/2039
312939 PM 7	FHLMC GOLD PC			12/01/2020	MORTGAGE PAYDOWN		525,951	525,951	552,687	529,697		(3,746)		(3,746)		525,951			.0	12,612	03/01/2040
312940 4Q 9	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		402,812	402,812	426,415	403,945		(1,133)		(1,133)		402,812			.0	5,791	06/01/2040
312940 PZ 6	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		697,054	697,054	702,554	697,895		(842)		(842)		697,054			.0	19,719	05/01/2040
312941 NL 7	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		259,112	259,112	270,225	260,608		(1,496)		(1,496)		259,112			.0	7,036	07/01/2040
312944 PJ 4	FHLMC			12/01/2020	MORTGAGE PAYDOWN		513,524	513,524	542,971	519,353		(5,829)		(5,829)		513,524			.0	12,935	12/01/2040
31294B 6P 5	FHLMC GOLD PC			12/01/2020	MORTGAGE PAYDOWN		1,182	1,182	1,178	1,181				0		1,182			.0	.45	01/01/2030
31294F PT 7	FHLMC GOLD PC			12/01/2020	MORTGAGE PAYDOWN		77	77	74	76				0		77			.0	.3	05/01/2030
31294F T5 5	FHLMC GOLD PC			12/01/2020	MORTGAGE PAYDOWN		3	3	3	3				0		3			.0	.0	05/01/2030
31296M 3Z 0	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		80,539	80,539	80,400	80,529		10		10		80,539			.0	1,998	09/01/2033
31296S M3 7	FHLMC			12/01/2020	MORTGAGE PAYDOWN		156,234	156,234	159,578	156,537		(303)		(303)		156,234			.0	4,923	01/01/2034
31296S M5 2	FHLMC			12/01/2020	MORTGAGE PAYDOWN		18,701	18,701	19,414	18,727		(26)		(26)		18,701			.0	.614	01/01/2034
31297M AQ 1	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		73,970	73,970	74,559	74,006		(36)		(36)		73,970			.0	1,562	03/01/2035
31297M XV 5	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		16,103	16,103	15,424	16,056		47		47		16,103			.0	.441	04/01/2030
31297P ME 8	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		2,216	2,216	2,305	2,218		(3)		(3)		2,216			.0	.79	10/01/2034
31297T WF 6	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		29,829	29,829	28,520	29,749		80		80		29,829			.0	.943	09/01/2035
31297V Y8 5	FHLMC PC	GOLD COM		12/01/2020	MORTGAGE PAYDOWN		60,847	60,847	58,523	60,669		179		179		60,847			.0	1,666	11/01/2035
31298N FU 4	FHLMC PC	GOLD CAS		12/01/2020	MORTGAGE PAYDOWN		6,049	6,049	5,119	5,031		1,019		1,019		6,049			.0	.253	05/01/2031
31306X 2A 0	FHLMC			12/01/2020	MORTGAGE PAYDOWN		2,030,662	2,030,662	2,118,265	2,038,976		(8,314)		(8,314)		2,030,662			.0	29,190	10/01/2027
31307M 2H 8	FHLMC			12/01/2020	MORTGAGE PAYDOWN		594,658	594,658	606,737	596,100		(1,442)		(1,442)		594,658			.0	8,090	05/01/2030
31307P Q5 1	FHLMC			12/01/2020	MORTGAGE PAYDOWN		1,684,227	1,684,227	1,741,004	1,691,283		(7,056)		(7,056)		1,684,227			.0	32,995	11/01/2030
31307Q RE 9	FHLMC			12/01/2020	MORTGAGE PAYDOWN		963,798	963,798	1,011,385	971,651		(7,853)		(7,853)		963,798			.0	15,234	05/01/2031
31307R 6V 2	FEDERAL NATL MG			12/01/2020	MORTGAGE PAYDOWN		2,308,428	2,308,428	2,396,076	2,326,429		(18,002)		(18,002)		2,308,428			.0	26,719	10/01/2031
31307U EL 8	FREDDIE MAC GOLD			12/01/2020	MORTGAGE PAYDOWN		2,705,980	2,705,980	2,786,314	2,718,518		(12,538)		(12,538)		2,705,980			.0	48,296	07/01/2032
31307V 5J 1	FEDERAL NATL MG			12/01/2020	MORTGAGE PAYDOWN		3,266,765	3,266,765	3,301,474	3,273,914		(7,149)		(7,149)		3,266,765			.0	76,395	05/01/2033
31307V YN 0	FEDERAL NATL MG			12/01/2020	MORTGAGE PAYDOWN		3,681,699	3,681,699	3,747,279	3,694,428		(12,730)		(12,730)		3,681,699			.0	69,396	04/01/2033
31307W 3E 2	FHLMC			12/01/2020	MORTGAGE PAYDOWN		1,080,721	1,080,721	1,097,101	1,083,702		(2,981)		(2,981)		1,080,721			.0	17,882	11/01/2033
3131XB X2 0	FHLMC PC	15Y ZK7897		11/01/2020	MORTGAGE PAYDOWN		150,688	150,688	158,928	150,688		(299)		(299)		150,688			.0	.837	01/25/2031
3131XU LT 2	FHLMC PC	30Y ZM1238		12/08/2020	MORTGAGE PAYDOWN		301,949	285,962	303,120		(1,664)		(1,664)		301,402		547	.547	1,679	06/25/2046	
3131XV S6 3	FHLMC PC	30Y ZM2341		11/01/2020	MORTGAGE PAYDOWN		199,924	199,924	212,294		(648)		(648)		199,924			.0	1,114	01/25/2047	
3131XV VQ 5	FHLMC PC	30Y ZM2423		11/01/2020	MORTGAGE PAYDOWN		140,104	140,104	148,772		(557)		(557)		140,104			.0	.726	01/25/2047	
3131YB J7 4	FHLMC PC	30Y ZN4786		11/01/2020	MORTGAGE PAYDOWN		373,991	373,991	392,164		(2,457)		(2,457)		373,991			.0	3,053	04/25/2049	
3131YB WB 0	FHLMC PC	15Y ZN5142		11/01/2020	MORTGAGE PAYDOWN		113,527	113,527	120,126		(269)		(269)		113,527			.0	1,264	04/25/2034	

E14.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3131YC	TV 8		11/01/2020	MORTGAGE PAYDOWN		19,545	19,545	21,145			(36)		(36)		19,545			.0	171	05/25/2049
3132A9	SE 8		11/01/2020	MORTGAGE PAYDOWN		56,545	56,545	59,191					0		56,545			.0		08/25/2031
3132A9	VD 6		11/01/2020	MORTGAGE PAYDOWN		279,362	279,362	296,211			(1,446)		(1,446)		279,362			.0	2,142	08/25/2033
3132AE	EZ 5		11/01/2020	MORTGAGE PAYDOWN		2,576,221	2,576,221	2,672,628	2,617,387		(41,167)		(41,167)		2,576,221			.0	53,521	05/25/2049
3132CW	AT 1		11/01/2020	MORTGAGE PAYDOWN		2,637,487	2,637,487	2,737,011	2,656,339		(18,852)		(18,852)		2,637,487			.0	50,607	03/01/2032
3132CW	CV 4		11/01/2020	MORTGAGE PAYDOWN		35,790	35,790	38,228			(17)		(17)		35,790			.0	.89	02/25/2032
3132DM	KC 8		11/01/2020	MORTGAGE PAYDOWN		11,709	11,709	12,838			(24)		(24)		11,709			.0	.49	03/01/2050
3132DV	3P 8		11/01/2020	MORTGAGE PAYDOWN		491,262	491,262	510,183	498,875		(7,614)		(7,614)		491,262			.0	10,618	08/25/2049
3132DV	5T 8		11/01/2020	MORTGAGE PAYDOWN		782,559	782,559	835,626			(4,074)		(4,074)		782,559			.0	5,416	04/25/2050
3132DV	6A 8		11/01/2020	MORTGAGE PAYDOWN		5,638	5,638	6,131			(12)		(12)		5,638			.0	.21	05/25/2050
3132GG	A2 1		12/01/2020	MORTGAGE PAYDOWN		466,143	466,143	483,697	467,738		(1,595)		(1,595)		466,143			.0	9,356	08/01/2041
3132GS	BF 5		12/01/2020	MORTGAGE PAYDOWN		3,579,175	3,579,175	3,699,413	3,597,525		(18,349)		(18,349)		3,579,175			.0	74,862	03/01/2042
3132GV	L6 7		12/01/2020	MORTGAGE PAYDOWN		1,705,849	1,705,849	1,770,351	1,713,682		(7,833)		(7,833)		1,705,849			.0	34,854	08/01/2042
3132HP	KK 9		12/01/2020	MORTGAGE PAYDOWN		276,895	276,895	284,596	277,839		(944)		(944)		276,895			.0	4,653	11/01/2042
3132HP	NB 6		12/01/2020	MORTGAGE PAYDOWN		757,905	757,905	792,425	764,127		(6,222)		(6,222)		757,905			.0	14,356	11/01/2042
3132HQ	EG 3		12/01/2020	MORTGAGE PAYDOWN		1,474,782	1,474,782	1,543,912	1,483,930		(9,149)		(9,149)		1,474,782			.0	15,279	12/01/2042
3132J6	E6 7		12/01/2020	MORTGAGE PAYDOWN		1,501,093	1,501,093	1,541,669	1,510,097		(9,004)		(9,004)		1,501,093			.0	25,427	02/01/2043
3132J7	K6 8		12/01/2020	MORTGAGE PAYDOWN		1,917,702	1,917,702	1,999,803	1,932,413		(14,712)		(14,712)		1,917,702			.0	40,733	03/01/2043
3132J9	G7 7		12/01/2020	MORTGAGE PAYDOWN		840,758	840,758	845,057	845,057		(4,299)		(4,299)		840,758			.0	15,160	05/01/2043
3132J9	TD 0		12/01/2020	MORTGAGE PAYDOWN		2,128,904	2,128,904	2,203,415	2,141,520		(12,616)		(12,616)		2,128,904			.0	29,307	05/01/2043
3132QR	QE 3		12/01/2020	MORTGAGE PAYDOWN		1,152,257	1,152,257	1,189,706	1,160,069		(7,811)		(7,811)		1,152,257			.0	22,820	07/01/2045
3132QU	RS 4		12/01/2020	MORTGAGE PAYDOWN		4,555,164	4,555,164	4,704,037	4,602,283		(47,119)		(47,119)		4,555,164			.0	89,235	12/01/2045
3132QU	UZ 4		12/01/2020	MORTGAGE PAYDOWN		1,391,803	1,391,803	1,384,409	1,390,658		1,145		1,145		1,391,803			.0	28,445	12/01/2045
3132VQ	Q3 3		12/01/2020	MORTGAGE PAYDOWN		4,537,219	4,537,219	4,636,119	4,565,464		(28,245)		(28,245)		4,537,219			.0	73,002	06/01/2049
3132WD	MZ 4		12/01/2020	MORTGAGE PAYDOWN		3,523,288	3,523,288	3,714,316	3,579,274		(55,986)		(55,986)		3,523,288			.0	81,179	05/01/2046
3132WK	KE 7		12/01/2020	MORTGAGE PAYDOWN		1,774,701	1,774,701	1,812,552	1,784,488		(9,787)		(9,787)		1,774,701			.0	47,544	01/01/2047
3132XS	ED 8		12/01/2020	MORTGAGE PAYDOWN		6,759,575	6,759,575	6,986,390	6,831,285		(71,710)		(71,710)		6,759,575			.0	142,857	08/01/2047
3132XS	KG 4		12/01/2020	MORTGAGE PAYDOWN		1,652,098	1,652,098	1,710,954	1,664,966		(12,868)		(12,868)		1,652,098			.0	30,839	08/01/2047
3132XT	MS 4		12/01/2020	MORTGAGE PAYDOWN		3,289,616	3,289,616	3,366,839	3,313,623		(24,008)		(24,008)		3,289,616			.0	68,104	10/01/2047
3132XU	NA 9		12/01/2020	MORTGAGE PAYDOWN		3,910,108	3,910,108	4,026,801	3,944,882		(34,774)		(34,774)		3,910,108			.0	87,850	11/01/2047
3132XV	NB 5		12/01/2020	MORTGAGE PAYDOWN		749,623	749,623	792,024	749,623		(4,190)		(4,190)		749,623			.0	5,768	09/15/2047
3132XW	BJ 9		12/01/2020	MORTGAGE PAYDOWN		2,495,641	2,495,641	2,496,616	2,495,952		(311)		(311)		2,495,641			.0	56,431	01/01/2048
3132XX	GL 7		12/01/2020	MORTGAGE PAYDOWN		3,730,565	3,730,565	3,693,842	3,720,772		9,792		9,792		3,730,565			.0	88,812	03/01/2048
3132XY	G8 4		12/01/2020	MORTGAGE PAYDOWN		6,054,645	6,054,645	6,193,712	6,100,579		(45,934)		(45,934)		6,054,645			.0	108,560	04/01/2048
3132Y0	4E 7		12/01/2020	MORTGAGE PAYDOWN		5,335,657	5,335,657	5,415,692	5,354,861		(19,204)		(19,204)		5,335,657			.0	111,285	07/01/2048
31334W	2K 6		11/01/2020	MORTGAGE PAYDOWN		3,993,683	3,993,683	4,092,589	4,029,522		(35,839)		(35,839)		3,993,683			.0	86,997	07/01/2049
31334W	EX 5		11/01/2020	MORTGAGE PAYDOWN		430,959	430,959	453,450			(2,000)		(2,000)		430,959			.0	3,374	06/25/2049
31334Y	A5 6		11/01/2020	MORTGAGE PAYDOWN		7,321,464	7,321,464	7,510,793	7,396,079		(74,615)		(74,615)		7,321,464			.0	150,020	08/01/2049
3133A0	T8 7		11/01/2020	MORTGAGE PAYDOWN		185,348	185,348	196,324			(193)		(193)		185,348			.0	1,613	01/25/2050
3133A1	DQ 2		11/01/2020	MORTGAGE PAYDOWN		2,849	2,849	3,096			(5)		(5)		2,849			.0	.11	01/25/2050
3133A3	4H 8		11/01/2020	MORTGAGE PAYDOWN		932	932	989			(1)		(1)		932			.0	.4	04/25/2050
3133A3	J9 0		11/01/2020	MORTGAGE PAYDOWN		22,437	22,437	24,183			(30)		(30)		22,437			.0	.151	04/25/2050

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	Forei	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3133A3	TU 2	FHLMC PC 30Y QA8663	11/01/2020	MORTGAGE PAYDOWN		248,298	248,298	263,312			(666)		(666)		248,298			.0	1,438	04/25/2050
3133A3	ZL 5	FHLMC PC 30Y QA8847	11/01/2020	MORTGAGE PAYDOWN		1,261,944	1,261,944	1,326,225			(4,821)		(4,821)		1,261,944			.0	8,317	04/25/2050
3133A4	S8 0	FHLMC PC 30Y QA9543	11/01/2020	MORTGAGE PAYDOWN		16,615	16,615	17,576			(29)		(29)		16,615			.0	.112	05/25/2050
3133A4	VX 1	FHLMC PC 30Y QA9630	11/01/2020	MORTGAGE PAYDOWN		12,493	12,493	13,245			(33)		(33)		12,493			.0	.71	05/25/2050
3133A6	GU 9	FHLMC PC 30Y QB0211	11/01/2020	MORTGAGE PAYDOWN		889,805	889,805	924,354			(1,768)		(1,768)		889,805			.0	5,626	06/25/2050
3133A6	J5 1	FHLMC PC 30Y QB0284	11/01/2020	MORTGAGE PAYDOWN		10,406	10,406	10,964			(15)		(15)		10,406			.0	.63	06/25/2050
3133A6	MU 2	FHLMC PC 30Y QB0371	11/01/2020	MORTGAGE PAYDOWN		182	182	198							182			.0	.1	06/25/2050
3133A6	VD 0	FHLMC PC 30Y QB0612	11/01/2020	MORTGAGE PAYDOWN		27,843	27,843	29,605			(61)		(61)		27,843			.0	.181	06/25/2050
3133A6	VR 9	FHLMC PC 30Y QB0624	11/01/2020	MORTGAGE PAYDOWN		12,765	12,765	13,487			(19)		(19)		12,765			.0	.78	06/25/2050
3133A9	DF 9	FHLMC PC 30Y QB2802	11/01/2020	MORTGAGE PAYDOWN		252,107	252,107	265,461			(597)		(597)		252,107			.0	1,378	08/25/2050
3133D3	BL 8	FHLMC	11/01/2020	MORTGAGE PAYDOWN		6,446,094	6,446,094	6,622,354	6,505,553		(59,459)		(59,459)		6,446,094			.0	115,753	08/01/2039
3133D3	PJ 8	FHLMC PC 20Y QK0425	11/01/2020	MORTGAGE PAYDOWN		47,994	47,994	50,454			(53)		(53)		47,994			.0	100	09/25/2040
3133G9	KZ 1	FHLMC PC 15Y QN3012	11/01/2020	MORTGAGE PAYDOWN		602,402	602,402	626,969			(511)		(511)		602,402			.0	1,454	08/25/2035
3133GA	AN 6	FHLMC PC 15Y QN3613	11/01/2020	MORTGAGE PAYDOWN		567,848	567,848	589,630			(700)		(700)		567,848			.0	1,542	10/25/2035
3133JL	CA 5	FHLMC PC 30Y QU7265	11/01/2020	MORTGAGE PAYDOWN		3,491,348	3,491,348	3,506,896	3,497,063		(5,715)		(5,715)		3,491,348			.0	92,814	09/25/2049
3133KK	HE 2	FHLMC PC 30Y RA3829	11/01/2020	MORTGAGE PAYDOWN		3,190	3,190	3,456			(8)		(8)		3,190			.0	.11	10/25/2050
3136B3	5A 4	FNMA REMIC TRUST	11/25/2020	MORTGAGE PAYDOWN		537,358	537,358	565,653			(1,323)		(1,323)		537,358			.0	3,289	06/25/2048
3136B3	UT 5	FEDERAL NATL MTG	11/25/2020	MORTGAGE PAYDOWN		724,604	724,604	721,886	724,476		128		128		724,604			.0	5,517	01/25/2049
3136B3	WF 3	FNMA REMIC TRUST	11/25/2020	MORTGAGE PAYDOWN		2,130,968	2,130,968	2,120,646	2,128,171		2,796		2,796		2,130,968			.0	18,646	01/25/2049
3136B4	5C 8	FEDERAL NATL MTG	11/25/2020	MORTGAGE PAYDOWN		201,539	201,539	201,413	201,523		16		16		201,539			.0	1,808	07/25/2049
3136B4	ZA 9	FEDERAL NATL MTG	11/25/2020	MORTGAGE PAYDOWN		755,372	749,692	736,823	736,857		12,612		12,612		749,470		5,903	5,903	8,612	06/25/2049
3136BA	R6 3	FNMA REMIC TRUST	11/25/2020	MORTGAGE PAYDOWN		149,513	174,639	177,397			(94)		(94)		175,033		(25,520)	(25,520)	468	05/25/2046
3136BC	PR 5	FNMA REMIC TRUST	11/25/2020	MORTGAGE PAYDOWN		8,227	8,227	8,432							8,227			.0		11/25/2050
31371H	X9 4	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		14,736	14,736	13,263	13,834		902		902		14,736			.0	509	10/01/2029
31371J	BD 5	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		15,736	15,736	15,415	15,717		19		19		15,736			.0	699	02/01/2030
31371N	MC 6	FNMA PASS-THRU INT 15 Y	11/01/2020	MORTGAGE PAYDOWN		91,049	91,049	93,524	91,304		(255)		(255)		91,049			.0	3,565	10/01/2022
31379R	WW 4	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		1,726	1,726	1,667	1,723		3		3		1,726			.0	.67	06/01/2028
3137BR	N7 6	FHLMC	12/15/2020	MORTGAGE PAYDOWN		87,022	87,022	86,696	86,955		67		67		87,022			.0	.647	08/15/2046
3137F3	CW 2	FHLMC REMIC SERIES	12/15/2020	MORTGAGE PAYDOWN		398,469	398,469	396,477			268		268		398,469			.0	.616	03/15/2048
3137F6	6L 6	FHLMC	12/15/2020	MORTGAGE PAYDOWN		102,728	102,728	103,900			(21)		(21)		102,728			.0	125	12/15/2040
3137F6	6V 4	FHLMC REMIC SERIES	12/15/2020	MORTGAGE PAYDOWN		91,620	91,620	92,708			(3)		(3)		91,620			.0	.76	05/01/2041
3137F7	TN 5	FHLMC	12/15/2020	MORTGAGE PAYDOWN		67,730	67,730	68,418							67,730			.0		01/15/2046
3137FK	BB 1	FHLMC REMIC SERIES	12/15/2020	MORTGAGE PAYDOWN		532,954	532,954	532,787			127		127		532,954			.0	.982	12/15/2048
3137FL	YR 9	FHLMC	11/25/2020	MORTGAGE PAYDOWN		87,478	87,478	87,478	87,478						87,478			.0	.931	04/25/2026
3137FQ	HG 1	FREDDIE MAC	11/25/2020	MORTGAGE PAYDOWN		1,496,716	1,496,716	1,499,522	1,497,155		(439)		(439)		1,496,716			.0	29,465	09/25/2048
31383T	JH 2	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		6,600	6,600	6,314	6,586		14		14		6,600			.0	.216	09/01/2029
31385W	X8 7	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		94,545	94,545	98,932	94,734		(190)		(190)		94,545			.0	4,085	09/01/2032
31389F	S4 5	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		36,239	36,239	36,361	36,244		(5)		(5)		36,239			.0	1,031	02/01/2032
3138A7	4J 4	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		743,703	743,703	788,139	748,502		(4,799)		(4,799)		743,703			.0	19,493	03/01/2041
3138AB	Z3 6	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		637,924	637,924	662,943	640,795		(2,871)		(2,871)		637,924			.0	14,077	04/01/2041
3138AH	7B 6	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		175,678	175,678	187,481	175,989		(311)		(311)		175,678			.0	4,417	07/01/2041
3138AS	PL 0	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		385,046	385,046	403,667	385,982		(936)		(936)		385,046			.0	10,433	09/01/2041

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138E0	AE 9		11/01/2020	MORTGAGE PAYDOWN		500,390	500,390	530,023	501,484		(1,094)		(1,094)		500,390				6,961	01/01/2042
3138E2	VY 8		11/01/2020	MORTGAGE PAYDOWN		321,768	321,768	347,309	323,894		(2,125)		(2,125)		321,768				7,968	12/01/2041
3138E5	CL 0		11/01/2020	MORTGAGE PAYDOWN		783,065	783,065	824,420	788,429		(5,364)		(5,364)		783,065				15,301	01/01/2027
3138ED	WV 9		11/01/2020	MORTGAGE PAYDOWN		1,624,726	1,624,726	1,706,217	1,634,587		(9,860)		(9,860)		1,624,726				41,657	05/01/2042
3138EN	LD 9		11/01/2020	MORTGAGE PAYDOWN		1,057,935	1,057,935	1,143,892	1,072,351		(14,416)		(14,416)		1,057,935				28,203	09/01/2044
3138EP	2D 5		11/01/2020	MORTGAGE PAYDOWN		1,048,855	1,048,855	1,101,216	1,055,107		(6,252)		(6,252)		1,048,855				27,718	07/01/2045
3138LS	KA 7		11/01/2020	MORTGAGE PAYDOWN		1,487,841	1,487,841	1,575,484	1,498,236		(10,396)		(10,396)		1,487,841				25,806	05/01/2042
3138LT	Q6 8		11/01/2020	MORTGAGE PAYDOWN		231,510	231,510	245,546	232,641		(1,130)		(1,130)		231,510				3,675	06/01/2027
3138M7	YZ 2		11/01/2020	MORTGAGE PAYDOWN		668,029	668,029	713,434	671,675		(3,646)		(3,646)		668,029				17,333	12/01/2042
3138NX	5Z 6		11/01/2020	MORTGAGE PAYDOWN		708,603	708,603	746,247	711,264		(2,661)		(2,661)		708,603				10,681	02/01/2043
3138WE	MM 8		11/01/2020	MORTGAGE PAYDOWN		675,285	675,285	700,397	678,163		(2,878)		(2,878)		675,285				10,111	05/01/2030
3138WK	KB 0		11/01/2020	MORTGAGE PAYDOWN		1,220,437	1,220,437	1,194,122	1,217,153		3,284		3,284		1,220,437				25,921	03/01/2037
3138WQ	Q5 4		11/01/2020	MORTGAGE PAYDOWN		333,638	333,638	330,198	333,495		143		143		333,638				4,703	05/01/2043
3138WV	S7 7		11/01/2020	MORTGAGE PAYDOWN		537,662	537,662	554,800	539,070		(1,407)		(1,407)		537,662				10,957	06/01/2028
3138XP	QX 4		11/01/2020	MORTGAGE PAYDOWN		462,595	462,595	502,277	465,078		(2,483)		(2,483)		462,595				9,893	02/01/2044
3138XP	VH 3		11/01/2020	MORTGAGE PAYDOWN		111,199	111,199	117,619	111,528		(329)		(329)		111,199				2,061	05/01/2029
3138Y4	SJ 9		11/01/2020	MORTGAGE PAYDOWN		613,389	613,389	645,400	615,638		(2,250)		(2,250)		613,389				11,140	10/01/2029
3138Y6	F3 3		11/01/2020	MORTGAGE PAYDOWN		232,029	232,029	246,286	232,294		(265)		(265)		232,029				1,775	11/01/2044
3138YE	JM 0		11/01/2020	MORTGAGE PAYDOWN		654,993	654,993	669,576	656,264		(1,272)		(1,272)		654,993				9,788	06/01/2030
3138YJ	Z3 3		11/01/2020	MORTGAGE PAYDOWN		746,670	746,670	782,486	752,053		(5,383)		(5,383)		746,670				21,656	04/01/2045
3138YJ	ZJ 8		11/01/2020	MORTGAGE PAYDOWN		1,935,367	1,935,367	2,030,246	1,960,419		(25,051)		(25,051)		1,935,367				32,608	03/01/2045
3138YJ	ZX 7		11/01/2020	MORTGAGE PAYDOWN		1,346,670	1,346,670	1,411,268	1,360,723		(14,053)		(14,053)		1,346,670				32,948	04/01/2045
3138YK	WE 9		11/01/2020	MORTGAGE PAYDOWN		1,622,591	1,622,591	1,679,888	1,631,236		(8,646)		(8,646)		1,622,591				38,520	05/01/2045
3138YU	UG 4		11/01/2020	MORTGAGE PAYDOWN		2,127,711	2,127,711	2,261,026	2,147,852		(20,141)		(20,141)		2,127,711				70,339	07/01/2045
3138YU	UU 3		11/01/2020	MORTGAGE PAYDOWN		470,790	470,790	502,753	473,742		(2,952)		(2,952)		470,790				14,480	10/01/2045
3138YW	LC 9		11/01/2020	MORTGAGE PAYDOWN		604,903	604,903	642,426	607,800		(2,897)		(2,897)		604,903				18,979	07/01/2045
31390F	4E 6		11/01/2020	MORTGAGE PAYDOWN		58,383	58,383	60,363	58,518		(135)		(135)		58,383				1,766	05/01/2032
31390G	CE 5		08/25/2020	MORTGAGE PAYDOWN		62,979	62,979	65,115	64,288		(1,309)		(1,309)		62,979				3,224	05/01/2032
31390J	3P 4		11/01/2020	MORTGAGE PAYDOWN		4,789	4,789	5,107	4,801		(12)		(12)		4,789				210	07/01/2032
31391Q	JP 0		11/01/2020	MORTGAGE PAYDOWN		109,869	109,869	113,027	110,114		(245)		(245)		109,869				3,420	11/01/2032
31396W	3U 8		11/25/2020	MORTGAGE PAYDOWN		729,605	729,605	725,387	729,279		326		326		729,605				5,495	08/25/2037
31398Q	HB 6		03/25/2020	MORTGAGE PAYDOWN		3,302,321	3,302,321	3,335,103	3,303,433		(1,112)		(1,112)		3,302,321				29,097	03/25/2020
31402E	R7 5		11/01/2020	MORTGAGE PAYDOWN		14,969	14,969	15,148	14,975		(6)		(6)		14,969				404	08/01/2033
31402G	R4 7		11/01/2020	MORTGAGE PAYDOWN		123,032	123,032	124,455	123,143		(111)		(111)		123,032				2,696	07/01/2033
31402L	QU 9		11/01/2020	MORTGAGE PAYDOWN		80,549	80,549	81,480	80,636		(87)		(87)		80,549				2,080	08/01/2033
31403F	PK 4		11/01/2020	MORTGAGE PAYDOWN		76,658	76,658	81,038	76,838		(180)		(180)		76,658				1,515	10/01/2033
31403J	W6 9		11/01/2020	MORTGAGE PAYDOWN		138,574	138,574	141,594	138,727		(153)		(153)		138,574				4,357	12/01/2033
31403N	GB 7		11/01/2020	MORTGAGE PAYDOWN		65,382	65,382	67,016	65,432		(50)		(50)		65,382				378	11/01/2033
31404M	L4 8		11/01/2020	MORTGAGE PAYDOWN		92,990	92,990	95,372	93,073		(83)		(83)		92,990				2,049	03/01/2034
31405R	AM 8		11/01/2020	MORTGAGE PAYDOWN		62,208	62,208	63,336	62,246		(38)		(38)		62,208				2,724	10/01/2034
31405R	AN 6		11/01/2020	MORTGAGE PAYDOWN		20,575	20,575	20,948	20,583		(8)		(8)		20,575				619	10/01/2034

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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's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
31405R	G3	4	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		3,642	3,642	3,689	3,643		(1)		(1)	3,642					110	09/01/2034	
31406B	F2	1	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		5,537	5,537	5,618	5,538		(1)		(1)	5,537					164	01/01/2035	
31406C	TB	4	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		114,571	114,571	116,468	114,645		(75)		(75)	114,571					4,757	12/01/2034	
31406E	ML	5	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		27,910	27,910	28,372	27,921		(11)		(11)	27,910					772	01/01/2035	
31406E	Z5	6	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		9,690	9,690	9,524	9,686		4		4	9,690					265	03/01/2035	
31406K	LR	9	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		129,896	129,896	132,027	129,974		(78)		(78)	129,896					4,068	01/01/2035	
31406L	JC	3	FED NATL MTG ASSN #813059	11/01/2020	MORTGAGE PAYDOWN		62,350	62,350	60,582	62,257		93		93	62,350					2,545	03/01/2035	
31406M	LG	9	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		96,871	96,871	97,507	96,898		(27)		(27)	96,871					2,788	01/01/2035	
31407B	HM	4	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		3,562	3,562	3,461	3,560		2		2	3,562					107	06/01/2035	
31407E	VE	0	FNMA PASS-THRU INT 15 Y	07/01/2020	MORTGAGE PAYDOWN		61,268	61,268	62,522	61,268				0	61,268					1,038	07/01/2020	
31407F	DK	3	FNMA PASS-THRU INT 15 Y	10/01/2020	MORTGAGE PAYDOWN		33,974	33,974	32,172	33,626		348		348	33,974					933	10/01/2020	
31407L	MV	6	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		303,134	303,134	300,576	302,764		369		369	303,134					9,283	06/01/2035	
31407S	A2	8	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		26,977	26,977	25,674	26,933		44		44	26,977					357	08/01/2035	
31408H	KX	2	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		61,286	61,286	59,084	61,180		106		106	61,286					1,726	02/01/2036	
31409F	E6	1	FNMA PASS-THRU LNG 30 Y	11/01/2020	MORTGAGE PAYDOWN		67,195	67,195	66,649	67,144		51		51	67,195					2,787	03/01/2036	
31409T	RE	0	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		93,279	93,279	90,357	93,154		125		125	93,279					3,882	04/01/2036	
31409X	5A	3	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		2,995	2,995	3,030	2,995		(1)		(1)	2,995					107	05/01/2036	
3140E5	3K	8	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		1,813,242	1,813,242	1,887,472	1,824,413		(11,171)		(11,171)	1,813,242					38,777	10/01/2045	
3140E8	V6	2	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		3,051,842	3,051,842	3,189,413	3,078,026		(26,184)		(26,184)	3,051,842					63,171	11/01/2045	
3140EB	MN	8	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		4,749,148	4,749,148	5,011,464	4,845,533		(96,385)		(96,385)	4,749,148					100,250	04/01/2046	
3140EU	TK	5	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		2,050,302	2,050,302	2,149,454	2,067,128		(16,826)		(16,826)	2,050,302					48,828	01/01/2046	
3140EW	7A	7	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		2,696,939	2,696,939	2,763,730	2,711,379		(14,440)		(14,440)	2,696,939					55,431	03/01/2046	
3140EY	XJ	5	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		457,140	457,140	479,354	458,663		(1,523)		(1,523)	457,140					4,924	04/01/2031	
3140F0	BP	8	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		657,416	657,416	710,215	665,422		(8,006)		(8,006)	657,416					15,572	07/01/2046	
3140F0	JZ	8	FNMA PASSTHRU BC4779	11/01/2020	MORTGAGE PAYDOWN		1,625,196	1,625,196	1,556,633	1,618,442		6,754		6,754	1,625,196					20,842	10/25/2031	
3140F3	6F	0	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		2,532,388	2,532,388	2,592,335	2,544,582		(12,193)		(12,193)	2,532,388					52,333	06/01/2046	
3140F4	HM	1	FNMA PASSTHRU BC8335	11/01/2020	MORTGAGE PAYDOWN		437,279	437,279	461,739		(1,299)			(1,299)	437,279					2,751	05/25/2046	
3140F5	NN	9	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		2,185,422	2,185,422	2,164,592	2,182,147		3,275		3,275	2,185,422					45,371	07/01/2046	
3140F8	JK	4	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		4,321,319	4,321,319	4,451,296	4,340,831		(19,513)		(19,513)	4,321,319					85,775	10/01/2046	
3140FA	5J	7	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		1,449,794	1,449,794	1,556,036	1,465,102		(15,309)		(15,309)	1,449,794					39,478	06/01/2047	
3140FB	EK	2	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		1,680,358	1,680,358	1,756,237	1,695,336		(14,978)		(14,978)	1,680,358					38,755	08/01/2046	
3140FK	BZ	2	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		825,590	825,590	831,653	826,124		(535)		(535)	825,590					10,592	11/01/2031	
3140FK	JB	7	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		1,128,106	1,128,106	1,109,246	1,125,922		2,184		2,184	1,128,106					17,753	10/01/2046	
3140FL	N5	3	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		561,276	561,276	556,847	560,825		451		451	561,276					10,904	11/01/2046	
3140FM	BD	7	FNMA PASSTHRU BE1835	11/01/2020	MORTGAGE PAYDOWN		1,640,639	1,640,639	1,572,707	1,634,933		5,707		5,707	1,640,639					30,122	11/25/2036	
3140FM	R9	9	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		1,510,039	1,510,039	1,493,818	1,507,818		2,221		2,221	1,510,039					29,218	01/01/2047	
3140FN	3X	0	FNMA PASSTHRU BE3513	11/01/2020	MORTGAGE PAYDOWN		316,213	316,213	335,630		(77)			(77)	316,213					2,757	07/25/2047	
3140FP	2K	4	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		2,084,422	2,084,422	1,995,509	2,068,418		16,004		16,004	2,084,422					44,716	01/01/2047	
3140FS	C4	3	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		2,864,745	2,864,745	2,942,406	2,882,480		(17,735)		(17,735)	2,864,745					62,596	04/01/2047	
3140FS	CJ	0	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		1,633,707	1,633,707	1,719,412	1,650,169		(16,462)		(16,462)	1,633,707					37,621	02/01/2047	
3140FS	CU	5	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		810,409	810,409	837,095	814,048		(3,639)		(3,639)	810,409					13,634	03/01/2047	
3140FS	DB	6	FEDERAL NATL MTG	11/01/2020	MORTGAGE PAYDOWN		2,607,645	2,607,645	2,694,736	2,632,499		(24,854)		(24,854)	2,607,645					51,157	05/01/2047	

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3140FS MH 3	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,717,675	2,717,675	2,856,106	2,734,605		(16,931)		(16,931)		2,717,675				56,957	08/01/2047
3140GN Z5 5	FNMA PASSTHRU BH0763		11/01/2020	MORTGAGE PAYDOWN		6,273,774	6,211,753	6,283,576	6,275,789		(2,014)		(2,014)		6,273,774				20,977	10/25/2049
3140GR XK 5	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,410,811	2,410,811	2,483,700	2,419,768		(8,958)		(8,958)		2,410,811				42,494	07/01/2032
3140GW P5 6	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		514,031	514,031	515,878	514,265		(235)		(235)		514,031				13,776	09/01/2047
3140H5 T3 5	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		1,197,637	1,197,637	1,242,455	1,203,082		(5,445)		(5,445)		1,197,637				22,491	06/01/2048
3140H5 TW 1	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		1,570,394	1,570,394	1,632,229	1,579,327		(8,932)		(8,932)		1,570,394				29,705	06/01/2048
3140H5 UF 6	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		1,755,358	1,755,358	1,857,800	1,775,855		(20,497)		(20,497)		1,755,358				43,105	07/01/2048
3140HB LY 2	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		3,744,854	3,744,854	3,884,993	3,772,974		(28,121)		(28,121)		3,744,854				96,382	03/01/2048
3140HB MQ 8	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,654,095	2,654,095	2,704,274	2,664,301		(10,205)		(10,205)		2,654,095				70,331	04/01/2048
3140HC CF 1	FNMA PASSTHRU BJ9969		11/01/2020	MORTGAGE PAYDOWN		550,905	550,905	585,939			(5,130)		(5,130)		550,905				4,878	05/25/2048
3140HD HV 9	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		4,237,416	4,237,416	4,282,439	4,246,245		(8,829)		(8,829)		4,237,416				102,671	05/01/2048
3140HD J7 0	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		3,686,906	3,686,906	3,764,677	3,703,384		(16,478)		(16,478)		3,686,906				98,365	10/01/2048
3140HE HR 6	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		1,598,143	1,598,143	1,639,221	1,607,202		(9,059)		(9,059)		1,598,143				38,706	03/01/2048
3140HE HZ 8	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		1,668,206	1,668,206	1,710,432	1,677,338		(9,132)		(9,132)		1,668,206				39,728	04/01/2048
3140HE Q9 6	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,466,189	2,466,189	2,558,575	2,486,722		(20,533)		(20,533)		2,466,189				49,285	06/01/2048
3140HF T9 0	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		824	824	888			(2)		(2)		824				3	04/25/2050
3140HF WA 3	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		35,312	35,312	37,011			(62)		(62)		35,312				192	05/25/2035
3140HG D9 5	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		815,381	815,381	856,596			(1,295)		(1,295)		815,381				2,289	07/25/2035
3140HK ZB 7	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,236,808	2,236,808	2,326,980	2,254,633		(17,825)		(17,825)		2,236,808				50,984	07/01/2048
3140HL 3C 8	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		99,300	99,300	104,187	100,282		(982)		(982)		99,300				2,251	06/01/2048
3140HL BA 3	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,243,485	2,243,485	2,331,822	2,270,083		(26,598)		(26,598)		2,243,485				43,004	06/01/2048
3140HN 5C 2	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,692,369	2,692,369	2,814,998	2,721,273		(28,903)		(28,903)		2,692,369				103,913	08/01/2048
3140HP 4H 7	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		179,371	179,371	188,190	181,557		(2,186)		(2,186)		179,371				4,027	09/01/2048
3140HP C7 0	FNMA PASSTHRU BK9093		11/01/2020	MORTGAGE PAYDOWN		56,777	56,777	59,784			(111)		(111)		56,777					01/25/2034
3140HQ AB 1	FNMA PASSTHRU BK9901		11/01/2020	MORTGAGE PAYDOWN		208,317	208,317	227,228			(103)		(103)		208,317				801	10/25/2048
3140J8 B4 4	FNMA PASSTHRU BM3658		11/01/2020	MORTGAGE PAYDOWN		92,564	92,564	98,521			(318)		(318)		92,564				470	03/25/2046
3140JG WF 8	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		1,653,233	1,653,233	1,736,153	1,663,284		(10,051)		(10,051)		1,653,233				40,047	09/01/2048
3140JJ NW 5	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,921,298	2,921,298	3,013,958	2,943,197		(21,900)		(21,900)		2,921,298				72,622	12/01/2048
3140JJ P8 6	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		4,744,995	4,744,995	4,837,300	4,774,098		(29,103)		(29,103)		4,744,995				110,800	02/01/2049
3140JJ PT 0	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		6,306,805	6,306,805	6,585,684	6,398,283		(91,477)		(91,477)		6,306,805				123,495	01/01/2049
3140JK N9 3	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		1,851,512	1,851,512	1,920,871	1,862,840		(11,328)		(11,328)		1,851,512				42,889	04/01/2049
3140JL 4M 3	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		6,084,925	6,084,925	6,320,716	6,147,865		(62,941)		(62,941)		6,084,925				151,562	12/01/2048
3140JL YS 7	FNMA PASSTHRU BN4320		10/09/2020	MORTGAGE PAYDOWN		3,636,955	3,383,962	3,455,000			(36,387)		(36,387)		3,591,092		45,862	45,862	37,809	01/25/2049
3140JM D6 6	FNMA PASSTHRU BN4624		11/01/2020	MORTGAGE PAYDOWN		820,868	820,868	832,540	823,454		(2,587)		(2,587)		820,868				20,322	10/25/2049
3140JM DE 9	FNMA PASSTHRU BN4600		11/01/2020	MORTGAGE PAYDOWN		3,263,403	3,263,403	3,368,444			(40,190)		(40,190)		3,263,403				59,134	09/25/2049
3140JM DX 7	FNMA PASSTHRU BN4617		11/01/2020	MORTGAGE PAYDOWN		318,112	318,112	322,636	318,945		(832)		(832)		318,112				7,577	09/25/2049
3140JN RL 6	FNMA PASSTHRU BN5890		11/01/2020	MORTGAGE PAYDOWN		524,837	524,837	561,165			(5,223)		(5,223)		524,837				5,441	02/25/2049
3140JP EF 8	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,546,019	2,546,019	2,686,846	2,572,306		(26,287)		(26,287)		2,546,019				73,705	02/01/2049
3140JQ RH 8	FNMA PASSTHRU BN7687		11/01/2020	MORTGAGE PAYDOWN		4,949	4,949	5,348			(8)		(8)		4,949				37	08/25/2049
3140JS QF 9	FNMA PASSTHRU BN9453		11/01/2020	MORTGAGE PAYDOWN		219,572	219,572	233,741			(149)		(149)		219,572				1,473	04/25/2049
3140JV D6 6	FNMA PASSTHRU BO1024		11/01/2020	MORTGAGE PAYDOWN		6,135	6,135	6,555			(5)		(5)		6,135				20	08/25/2049
3140JV EC 2	FNMA PASSTHRU BO1030		11/01/2020	MORTGAGE PAYDOWN		547	547	586			(1)		(1)		547				2	08/25/2049

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3140JV PZ 9	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		7,899,983	7,899,983	8,017,248	7,932,383		(32,401)		(32,401)		7,899,983				154,150	08/01/2049
3140JV S2 9	FNMA PASSTHRU BO1436		11/01/2020	MORTGAGE PAYDOWN		10,748	10,748	11,534			(12)		(12)		10,748				36	09/25/2049
3140JV UJ 9	FNMA PASSTHRU BO1484		11/01/2020	MORTGAGE PAYDOWN		31,028	31,028	33,345			(38)		(38)		31,028				103	10/25/2049
3140JW QW 3	FEDERAL NATL MG		11/01/2020	MORTGAGE PAYDOWN		17,302	17,302	18,980			(26)		(26)		17,302				72	10/01/2049
3140JX AC 2	FNMA PASSTHRU BO2702		11/01/2020	MORTGAGE PAYDOWN		13,061,926	13,061,926	13,572,157	13,234,033		(172,108)		(172,108)		13,061,926				323,506	07/25/2049
3140K1 UP 9	FNMA PASSTHRU BO5989		11/01/2020	MORTGAGE PAYDOWN		451	451	477			(1)		(1)		451				2	01/25/2050
3140K4 4N 7	FNMA PASSTHRU BO8928		11/01/2020	MORTGAGE PAYDOWN		1,987,353	1,987,353	2,041,384			(8,854)		(8,854)		1,987,353				29,505	01/25/2035
3140K4 LR 9	FNMA PASSTHRU BO8435		11/01/2020	MORTGAGE PAYDOWN		5,555	5,555	5,877			(8)		(8)		5,555				24	04/25/2050
3140K4 ZS 2	FNMA PASSTHRU BO8852		11/01/2020	MORTGAGE PAYDOWN		35,339	42,635	44,425			(69)		(69)		43,059		(7,720)	(7,720)	153	12/25/2049
3140K7 NJ 8	FNMA PASSTHRU BP0392		11/01/2020	MORTGAGE PAYDOWN		38,970	38,970	41,771			(13)		(13)		38,970				131	03/25/2050
3140K8 3S 8	FNMA PASSTHRU BP1708		11/01/2020	MORTGAGE PAYDOWN		877	877	918			(1)		(1)		877				2	06/25/2050
3140K8 CQ 2	FNMA PASSTHRU BP0978		11/01/2020	MORTGAGE PAYDOWN		443,906	443,906	473,176			(1,965)		(1,965)		443,906				2,570	05/25/2050
3140K8 D7 3	FNMA PASSTHRU BP1025		11/01/2020	MORTGAGE PAYDOWN		3,048,426	3,048,426	3,101,774			(10,225)		(10,225)		3,048,426				40,016	01/25/2035
3140K9 GY 9	FNMA PASSTHRU BP2014		11/16/2020	MORTGAGE PAYDOWN		3,085,641	2,920,718	3,126,097			(42,505)		(42,505)		3,084,221		1,421	1,421	22,979	04/25/2050
3140KB 4C 5	FNMA PASSTHRU BP4418		11/01/2020	MORTGAGE PAYDOWN		247,035	247,035	264,404			(201)		(201)		247,035				2,462	05/25/2050
3140KB 5V 2	FNMA PASSTHRU BP4459		11/01/2020	MORTGAGE PAYDOWN		6,462	6,462	6,866			(12)		(12)		6,462				41	06/25/2050
3140KB EP 5	FNMA PASSTHRU BP3741		11/01/2020	MORTGAGE PAYDOWN		50,895	50,895	52,076			(21)		(21)		50,895				64	10/25/2035
3140KB HG 2	FNMA PASSTHRU BP3830		11/01/2020	MORTGAGE PAYDOWN		6,321	6,321	6,841			(13)		(13)		6,321				59	03/25/2050
3140KB K9 4	FNMA PASSTHRU BP3919		11/01/2020	MORTGAGE PAYDOWN		1,411,877	1,411,877	1,458,425			(6,637)		(6,637)		1,411,877				20,257	04/25/2050
3140KB XF 6	FNMA PASSTHRU BP4277		12/08/2020	MORTGAGE PAYDOWN		1,631,715	1,553,783	1,635,114			(1,394)		(1,394)		1,633,720		(2,005)	(2,005)	1,683	05/25/2050
3140KC 5H 1	FNMA PASSTHRU BP5347		11/01/2020	MORTGAGE PAYDOWN		400,910	400,910	414,848			(280)		(280)		400,910				1,493	05/25/2050
3140KE H6 8	FNMA PASSTHRU BP6552		11/01/2020	MORTGAGE PAYDOWN		3,379	3,379	3,741			(10)		(10)		3,379				14	08/25/2050
3140KQ YR 6	FNMA PASSTHRU BQ5219		11/01/2020	MORTGAGE PAYDOWN		98,464	98,464	102,253			(79)		(79)		98,464				255	10/25/2035
3140Q7 AB 3	FEDERAL NATL MG		11/01/2020	MORTGAGE PAYDOWN		2,368,868	2,368,868	2,385,062	2,370,782		(1,914)		(1,914)		2,368,868				52,293	07/01/2037
3140Q7 E9 4	FEDERAL NATL MG		11/01/2020	MORTGAGE PAYDOWN		1,517,075	1,517,075	1,546,942	1,521,409		(4,334)		(4,334)		1,517,075				29,201	08/01/2037
3140Q7 PD 3	FEDERAL NATL MG		11/01/2020	MORTGAGE PAYDOWN		1,448,813	1,448,813	1,461,942	1,450,074		(1,261)		(1,261)		1,448,813				21,855	09/01/2032
3140Q8 KB 0	FEDERAL NATL MG		11/01/2020	MORTGAGE PAYDOWN		3,424,490	3,424,490	3,346,904	3,408,497		15,993		15,993		3,424,490				72,843	02/01/2048
3140Q8 VY 8	FNMA PASSTHRU CA1530		11/01/2020	MORTGAGE PAYDOWN		589,133	589,133	623,745			(4,017)		(4,017)		589,133				4,777	04/25/2043
3140Q9 5P 4	FEDERAL NATL MG		11/09/2020	MORTGAGE PAYDOWN		362,542	342,158	352,118	356,580		(5,118)		(5,118)		351,461		11,081	11,081	14,036	08/01/2048
3140QA 5Z 9	FEDERAL NATL MG		11/01/2020	MORTGAGE PAYDOWN		3,007,595	3,007,595	3,061,638	3,020,479		(12,884)		(12,884)		3,007,595				59,599	05/01/2038
3140QB LE 6	FNMA PASSTHRU CA3924		11/01/2020	MORTGAGE PAYDOWN		2,186,648	2,186,648	2,302,472			(26,049)		(26,049)		2,186,648				22,739	07/25/2049
3140QC LD 6	FNMA PASSTHRU CA4823		11/01/2020	MORTGAGE PAYDOWN		31,624	31,624	33,798			(58)		(58)		31,624				143	12/25/2049
3140QC SL 1	FEDERAL NATL MG		11/01/2020	MORTGAGE PAYDOWN		15,993	15,993	17,137			(21)		(21)		15,993				53	01/01/2050
3140QC XB 7	FNMA PASSTHRU CA5173		11/01/2020	MORTGAGE PAYDOWN		36,290	36,290	38,824			(117)		(117)		36,290				176	02/25/2050
3140QD N8 3	FNMA PASSTHRU CA5814		11/01/2020	MORTGAGE PAYDOWN		28,749	28,749	30,389			(44)		(44)		28,749				72	12/25/2049
3140QD ZT 4	FNMA PASSTHRU CA6153		11/01/2020	MORTGAGE PAYDOWN		40,369	40,369	41,895			(39)		(39)		40,369				211	05/25/2050
3140QE DK 5	FNMA PASSTHRU CA6405		11/01/2020	MORTGAGE PAYDOWN		836,148	836,148	876,844			(2,451)		(2,451)		836,148				5,092	07/25/2050
3140QE ZQ 8	FNMA PASSTHRU CA7050		11/01/2020	MORTGAGE PAYDOWN		9,568	9,568	10,125			(17)		(17)		9,568				24	09/25/2050
3140X4 P9 1	FNMA PASSTHRU FM1347		10/25/2020	MORTGAGE PAYDOWN		5,620,836	5,353,515	5,696,475			(15,804)		(15,804)		5,661,996		(41,160)	(41,160)	31,643	12/25/2048
3140X5 KZ 5	FNMA PASSTHRU FM2111		11/01/2020	MORTGAGE PAYDOWN		22,230	22,230	23,831			(30)		(30)		22,230				74	12/25/2049
3140X5 M8 3	FNMA PASSTHRU FM2182		11/01/2020	MORTGAGE PAYDOWN		801,857	801,857	855,356			(6,186)		(6,186)		801,857				7,854	10/25/2049
3140X7 EX 3	FNMA PASSTHRU FM3749		11/01/2020	MORTGAGE PAYDOWN		231,751	231,751	243,483			(289)		(289)		231,751				961	07/25/2035

E14.10

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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3140X8 GJ 0	FNMA PASSTHRU FM4700		11/01/2020	MORTGAGE PAYDOWN		4,611	4,611	4,838					0		4,611			0		11/25/2050
31410G PQ 0	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		30,555	30,555	32,680	30,691		(136)		(136)		30,555			0	1,123	11/01/2037
31410S 4X 2	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		5,265	5,265	5,355	5,267		(2)		(2)		5,265			0	187	09/01/2036
31410U GK 2	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		16,789	16,789	16,017	16,774		15		15		16,789			0	515	03/01/2037
31410W 3E 6	FNMA PASS-THRU INT 15 Y		11/01/2020	MORTGAGE PAYDOWN		28,015	28,015	28,777	28,080		(65)		(65)		28,015			0	1,089	09/01/2022
31411A JG 1	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		55,974	55,974	56,337	55,993		(18)		(18)		55,974			0	2,222	11/01/2036
31411H P7 9	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		11,964	11,964	12,065	11,968		(3)		(3)		11,964			0	403	01/01/2037
31411N XZ 5	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		67,022	67,022	65,127	66,917		105		105		67,022			0	2,995	03/01/2037
31411W AU 1	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		32,069	32,069	32,322	32,081		(11)		(11)		32,069			0	467	04/01/2037
31411W FH 5	FNMA PASS-THRU INT 15 Y		11/01/2020	MORTGAGE PAYDOWN		69,975	69,975	70,002	69,975				0		69,975			0	1,773	05/01/2022
31412L D2 3	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		98,274	98,274	94,497	98,036		239		239		98,274			0	4,333	03/01/2037
31412S 4L 6	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		2,689	2,689	2,720	2,690		(1)		(1)		2,689			0	88	04/01/2038
31412S 5T 8	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		8,444	8,444	8,532	8,446		(2)		(2)		8,444			0	277	05/01/2038
31414U 5K 0	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		126,313	126,313	127,083	126,342		(28)		(28)		126,313			0	6,189	05/01/2038
31416R QR 7	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		455,361	455,361	455,290	455,356		5		5		455,361			0	11,551	06/01/2039
31416X LY 4	FNMA PASS-THRU INT 15 Y		11/01/2020	MORTGAGE PAYDOWN		441,383	441,383	472,624	445,662		(4,279)		(4,279)		441,383			0	9,326	01/01/2026
31416X NA 4	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		1,381,148	1,381,148	1,408,339	1,384,291		(3,143)		(3,143)		1,381,148			0	31,653	02/01/2041
31418A SC 3	FNMA PASS-THRU SF30 LTV		11/01/2020	MORTGAGE PAYDOWN		1,362,941	1,362,941	1,395,950	1,365,928		(2,987)		(2,987)		1,362,941			0	29,678	04/01/2043
31418B S8 0	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		822,871	822,871	878,415	830,056		(7,185)		(7,185)		822,871			0	21,198	07/01/2045
31418C 2E 3	FNMA PASSTHRU MA3472		11/01/2020	MORTGAGE PAYDOWN		52,910	52,910	58,052			(121)		(121)		52,910			0	348	09/25/2048
31418C 4M 3	FNMA PASSTHRU MA3527		11/09/2020	MORTGAGE PAYDOWN		137,608	130,115	132,585	135,513		(2,801)		(2,801)		132,712		4,896	4,896	5,134	11/25/2048
31418C M4 3	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		1,952,754	1,952,754	1,913,699	1,944,978		7,777		7,777		1,952,754			0	36,970	07/01/2037
31418C UC 6	FNMA PASSTHRU MA3278		11/01/2020	MORTGAGE PAYDOWN		247,192	247,192	267,045			(1,170)		(1,170)		247,192			0	2,325	02/25/2048
31418C ZN 7	FNMA PASSTHRU MA3448		11/01/2020	MORTGAGE PAYDOWN		459,841	459,841	505,826			(1,008)		(1,008)		459,841			0	2,990	08/25/2048
31418D DS 8	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,676,769	2,676,769	2,818,135	2,716,194		(39,425)		(39,425)		2,676,769			0	71,395	06/01/2039
31418D FP 2	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		2,554,145	2,554,145	2,675,467	2,581,506		(27,361)		(27,361)		2,554,145			0	58,912	09/01/2039
31418D GK 2	FNMA PASSTHRU MA3801		08/11/2020	MORTGAGE PAYDOWN		1,866,132	1,787,953	1,780,177	1,780,257		1,787		1,787		1,782,045		84,087	84,087	37,136	10/25/2049
31418D GM 8	FNMA PASSTHRU MA3803		11/01/2020	MORTGAGE PAYDOWN		8,225,208	8,225,208	8,465,173	6,263,276		(74,630)		(74,630)		8,225,208			0	154,002	10/25/2049
31418D PR 7	FNMA PASSTHRU MA4031		11/10/2020	MORTGAGE PAYDOWN		248,357	231,391	239,677			(13,852)		(13,852)		234,691		13,667	13,667	2,725	05/25/2050
31418D SJ 2	FNMA PASSTHRU MA4120		11/01/2020	MORTGAGE PAYDOWN		24,063	24,063	25,328			(45)		(45)		24,063			0	112	09/25/2050
31418P UE 3	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		315,251	315,251	322,413	315,539		(289)		(289)		315,251			0	3,176	03/01/2040
31418U 4W 1	FNMA PASSTHRU AD7136		11/01/2020	MORTGAGE PAYDOWN		649,859	649,859	717,078	656,625		(6,767)		(6,767)		649,859			0	17,681	07/01/2040
31419A DS 3	FNMA PASS-THRU LNG 30 Y		11/01/2020	MORTGAGE PAYDOWN		97,125	97,125	105,623	97,640		(516)		(516)		97,125			0	3,276	09/01/2039
31419J SH 2	FEDERAL NATL MTG		11/01/2020	MORTGAGE PAYDOWN		913,249	913,249	908,540	912,927		322		322		913,249			0	21,845	11/01/2040
31419M AU 5	FNMA PASS-THRU INT 15 Y		11/01/2020	MORTGAGE PAYDOWN		767,234	767,234	809,072	770,766		(3,532)		(3,532)		767,234			0	15,238	12/01/2025
34153P ZK 7	FLORIDA ST BRD ED PUB ED		04/08/2020	ABN AMRO		2,715,552	2,700,000	3,017,979	2,716,797		(10,974)		(10,974)		2,705,823		9,729	9,729	48,300	06/01/2020
342816 H8 1	FLORIDA MUNI PW		04/13/2020	ABN AMRO		3,467,709	2,805,000	3,507,232	3,275,939		(18,671)		(18,671)		3,257,269		210,440	210,440	75,579	10/01/2026
36005F EA 9	FULTON COUNTY GA DEV AUTH REVENUE		08/26/2020	ZERO STAGE CAPITAL		1,419,891	1,100,000	1,456,774	1,445,623		(21,759)		(21,759)		1,423,864		(3,973)	(3,973)	49,958	10/01/2029
387460 PY 8	GRANITE SCH DIST UTA		01/08/2020	ABN AMRO		2,724,091	2,260,000	2,715,706	2,713,000		(2,030)		(2,030)		2,710,969		13,122	13,122	8,789	06/01/2025
442349 CE 4	HOUSTON TX ARPT SYS REVENUE		04/13/2020	ABN AMRO		2,882,836	2,440,000	2,855,727	2,803,667		(10,943)		(10,943)		2,792,724		90,112	90,112	96,244	07/01/2029
44244C CE 5	HOUSTON TX UTILITY SYS REVENUE		04/21/2020	VARIOUS		5,000,000	5,000,000	5,000,000	5,000,000				0	5,000,000			0	46,124	05/15/2034	

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45471A	KD 3		04/09/2020	ABN AMRO		509,567	510,000	596,307	514,214		(3,617)		(3,617)		510,597		(1,031)	(1,031)	11,546	05/01/2020
455398	NF 0		08/17/2020	ISSUE CALLED at 100.000		3,500,000	3,500,000	3,740,380	3,578,908		(12,800)		(12,800)		3,566,108		(66,108)	(66,108)	175,000	08/15/2023
486063	VG 2		04/01/2020	ABN AMRO		381,030	325,000	373,194	365,328		(1,897)		(1,897)		363,430		17,600	17,600	10,292	02/15/2025
495098	YU 3		04/15/2020	ZERO STAGE CAPITAL		5,203,952	4,160,000	5,002,358	4,921,681		(25,800)		(25,800)		4,895,882		308,070	308,070	78,578	12/01/2027
528828	4G 8		09/03/2020	ZERO STAGE CAPITAL		2,275,320	2,000,000	2,371,140	2,248,451		(35,331)		(35,331)		2,213,120		62,200	62,200	106,389	08/15/2024
542691	BU 3		01/08/2020	ABN AMRO		348,110	280,000	344,064	343,786		(167)		(167)		343,619		4,491	4,491	5,017	09/01/2038
544445	AK 5		06/08/2020	ZERO STAGE CAPITAL		3,389,428	2,800,000	3,195,304	3,138,080		(21,469)		(21,469)		3,116,612		272,816	272,816	79,722	05/15/2026
544495	ZQ 0		02/19/2020	ABN AMRO		1,707,210	1,500,000	1,843,560	1,629,132		(4,941)		(4,941)		1,624,191		83,019	83,019	47,917	07/01/2023
54811B	KV 2		07/22/2020	ZERO STAGE CAPITAL		2,309,350	2,225,000	2,500,594	2,316,310		(37,250)		(37,250)		2,279,060		30,290	30,290	76,948	05/15/2021
54811B	TH 4		01/09/2020	ABN AMRO		1,016,260	830,000	1,013,040	1,007,577		(886)		(886)		1,006,692		9,569	9,569	9,914	05/15/2026
54811G	TM 2		05/15/2020	ISSUE CALLED at 100.000		5,000	5,000	5,758	5,167		(45)		(45)		5,122		(122)	(122)	125	05/15/2021
54811G	UB 4		05/15/2020	ISSUE CALLED at 100.000		1,395,000	1,395,000	1,606,344	1,441,469		(12,433)		(12,433)		1,429,035		(34,035)	(34,035)	34,875	05/15/2021
57563C	BC 5		01/02/2020	CORPORATE REORG.		2,000,000	2,000,000	2,002,160	2,000,000		0		0		2,000,000		0	0	50,000	01/01/2035
57563C	EL 2		04/21/2020	ZERO STAGE CAPITAL		6,724,960	5,500,000	6,794,425	6,762,078		(53,355)		(53,355)		6,708,723		16,237	16,237	137,500	01/01/2027
57582R	K4 7		12/16/2020	ZERO STAGE CAPITAL		2,439,756	1,865,000	2,434,403			(125)		(125)		2,434,278		5,478	5,478	3,885	11/01/2050
57583P	GW 3		04/14/2020	ABN AMRO		3,006,350	2,500,000	3,165,225	2,929,434		(21,997)		(21,997)		2,907,437		98,913	98,913	42,014	06/15/2026
57584X	4T 5		01/15/2020	ABN AMRO		473,395	425,000	471,844	471,382		(676)		(676)		470,706		2,689	2,689	11,569	01/01/2023
57584X	8L 8		01/02/2020	JANNEY MONTGOME.		1,375,024	1,090,000	1,375,820	1,374,711		(467)		(467)		1,374,244		780	780	28,007	07/01/2029
576000	PN 7		09/03/2020	ZERO STAGE CAPITAL		2,256,160	2,000,000	2,403,820	2,149,924		(29,442)		(29,442)		2,120,482		135,679	135,679	81,389	05/15/2023
592190	PF 3		01/17/2020	ABN AMRO		4,011,238	3,235,000	3,949,967	3,947,658		(3,465)		(3,465)		3,944,193		67,045	67,045	15,726	07/01/2044
59261A	E7 8		04/03/2020	ABN AMRO		2,380,631	2,390,000	2,653,976			(20,946)		(20,946)		2,633,030		(252,399)	(252,399)	29,543	02/01/2023
59261E	AH 2		07/01/2020	ISSUE CALLED at 100.000		300,000	300,000	296,691	297,587		468		468		298,055		1,945	1,945	8,169	07/01/2022
592646	4Y 6		04/13/2020	ABN AMRO		3,051,391	3,015,000	3,467,129	3,066,061		(19,528)		(19,528)		3,046,533		4,858	4,858	81,238	10/01/2020
59447P	6U 0		04/13/2020	ABN AMRO		6,229,560	6,000,000	6,981,660	6,224,213		(47,999)		(47,999)		6,176,214		53,346	53,346	136,667	05/01/2021
59447P	KR 1		01/21/2020	ABN AMRO		2,570,925	2,500,000	2,937,150	2,552,323		(3,848)		(3,848)		2,548,475		22,450	22,450	38,194	10/01/2020
60416H	J6 2		07/22/2020	ZERO STAGE CAPITAL		609,192	600,000	692,958	616,426		(10,076)		(10,076)		606,350		2,842	2,842	19,417	12/01/2020
60416S	4C 1		12/01/2020	CORPORATE REORG.		95,000	95,000	95,000			0		0		95,000		0	0	1,665	01/01/2040
60636S	EG 5		07/10/2020	ZERO STAGE CAPITAL		2,530,816	2,290,000	2,631,943	2,468,394		(20,393)		(20,393)		2,448,000		82,816	82,816	70,926	06/01/2024
60636S	EJ 3		07/07/2020	ZERO STAGE CAPITAL		2,423,121	2,185,000	2,533,660	2,384,373		(17,789)		(17,789)		2,366,584		56,538	56,538	66,157	06/01/2025
60636S	EH 9		07/15/2020	ZERO STAGE CAPITAL		3,095,542	2,820,000	3,232,312	3,075,590		(19,606)		(19,606)		3,055,984		39,558	39,558	88,517	06/01/2026
607763	BV 0		04/21/2020	ZERO STAGE CAPITAL		2,747,045	2,725,000	3,060,366	2,746,561		(13,416)		(13,416)		2,733,145		13,900	13,900	110,514	07/01/2020
60956P	VP 4		01/07/2020	JEFFERIES & CO.		2,578,478	2,105,000	2,563,511	2,561,850		(1,661)		(1,661)		2,560,189		18,289	18,289	4,678	12/01/2025
645780	FC 6		06/18/2020	CORPORATE REORG.		2,000,000	2,000,000	2,000,000	2,000,000		0		0		2,000,000		0	0	55,817	06/01/2023
645790	MD 5		06/02/2020	VARIOUS		6,014,047	4,910,000	5,951,951	5,947,994		(7,226)		(7,226)		5,940,768		73,279	73,279	113,158	07/01/2045
646066	NE 2		09/01/2020	CORPORATE REORG.		2,299,494	2,100,000	2,377,326	2,324,944		(25,450)		(25,450)		2,299,494		0	0	105,000	07/01/2026
646136	3Y 9		06/25/2020	ZERO STAGE CAPITAL		1,076,660	965,000	1,075,049	1,049,917		(8,898)		(8,898)		1,041,018		35,642	35,642	26,001	06/15/2024
646136	4X 6		01/09/2020	ABN AMRO		2,201,143	1,860,000	2,184,384	2,183,329		(1,055)		(1,055)		2,182,273		18,869	18,869	7,595	06/15/2043
646136	6B 2		08/04/2020	ZERO STAGE CAPITAL		2,360,446	2,005,000	2,344,266	2,342,331		(32,084)		(32,084)		2,310,247		50,200	50,200	63,492	12/15/2025
646136	FJ 5		01/15/2020	VARIOUS		2,448,000	2,360,000	2,487,818	2,438,374		(3,070)		(3,070)		2,435,305		12,696	12,696	10,165	12/15/2020
64972G	XD 1		12/15/2020	ZERO STAGE CAPITAL		4,148,288	3,200,000	4,097,344	4,424,325		(1,598)		(1,598)		4,095,746		52,542	52,542	83,111	06/15/2048
64985T	AK 7		01/08/2020	ABN AMRO		1,436,742	1,140,000	1,425,866	1,424,325		(661)		(661)		1,423,665		13,077	13,077	11,083	03/15/2040
64985Y	DS 6		12/15/2020	VARIOUS		4,083,640	4,000,000	4,174,120	4,017,717		(8,702)		(8,702)		4,009,015		74,625	74,625	108,500	12/15/2020

E14.12

SCHEDULE D - PART 4

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

E14.13

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's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
658207 TF 2	NORTH CAROLINA ST HSG		01/03/2020	VARIOUS.....		1,641,771	1,630,000	1,630,000	1,630,000				0		1,630,000		11,771	11,771	16,832	01/01/2022
677522 R5 5	OHIO ST.....		04/01/2020	ABN AMRO.....		4,691,361	3,845,000	4,868,616	4,855,359		(29,781)		(29,781)		4,825,579		(134,217)	(134,217)	71,026	03/01/2028
67756D VE 3	OHIO ST HGR EDUCNTL FAC COMMISSION.....		03/31/2020	ABN AMRO.....		645,150	510,000	648,542	648,049		(3,201)		(3,201)		644,848		302	302	7,438	12/01/2031
67756Q C9 6	OHIO ST HSG FIN AGY.....		12/01/2020	CORPORATE REORG.....		45,000	45,000	45,000					0		45,000			0	887	09/01/2040
677660 UZ 3	OHIO ST WTR DEV AUTH WTR POLL.....		04/02/2020	ABN AMRO.....		3,316,475	2,620,000	3,259,883	3,213,672		(15,453)		(15,453)		3,198,219		118,255	118,255	45,486	06/01/2029
685869 GE 3	OREGON HEALTH SCIENC.....		04/01/2020	ABN AMRO.....		1,206,590	1,000,000	1,245,200	1,244,173		(7,876)		(7,876)		1,236,297		(29,707)	(29,707)	14,444	07/01/2027
708692 BJ 6	PENNSYLVANIA ST ECON DEV FINGAUTH REV.....		08/03/2020	CORPORATE REORG.....		575,000	575,000	575,000	575,000				0		575,000			0	9,775	08/01/2037
709222 CW 1	PENNSYLVANIA ST TPK.....		05/29/2020	ZERO STAGE CAPITAL.....		3,986,054	2,975,000	3,783,099	3,757,422		(73,003)		(73,003)		3,684,420		301,634	301,634	137,532	07/15/2024
717817 TW 0	PHILADELPHIA PA ARPT REVENUE.....		04/20/2020	ZERO STAGE CAPITAL.....		2,433,794	2,200,000	2,561,152	2,454,519		(16,659)		(16,659)		2,437,860		(4,066)	(4,066)	88,917	07/01/2024
71883P JQ 1	PHOENIX ARIZ CIVIC IMPT.....		04/15/2020	ZERO STAGE CAPITAL.....		2,890,403	2,485,000	2,936,003	2,725,444		(11,913)		(11,913)		2,713,531		176,872	176,872	98,710	07/01/2025
73358W DX 9	PORT AUTH N Y & N J.....		01/15/2020	ABN AMRO.....		679,374	650,000	679,933	678,500		(911)		(911)		677,589		1,785	1,785	10,833	09/15/2021
73358W LV 4	PORT AUTH N Y & N J.....		04/13/2020	ABN AMRO.....		1,938,802	1,925,000	2,205,357	1,948,518		(12,476)		(12,476)		1,936,042		2,760	2,760	71,920	07/15/2020
73358W TJ 3	PORT AUTH N Y & N J.....		04/15/2020	ZERO STAGE CAPITAL.....		5,065,350	5,000,000	5,906,900	5,105,140		(46,305)		(46,305)		5,058,835		6,515	6,515	156,944	09/01/2020
735240 K6 9	PORT OF PORTLAND OR ARPT REVENUE.....		05/21/2020	ZERO STAGE CAPITAL.....		802,904	800,000	859,480	812,440		(10,021)		(10,021)		802,419		485	485	36,111	07/01/2020
74440D AR 5	KENTUCKY ST PUBLIC ENERGY AUTH GAS.....		04/01/2020	ABN AMRO.....		7,957,960	7,780,000	8,465,651	8,263,186		(27,069)		(27,069)		8,236,116		(278,156)	(278,156)	132,702	04/01/2048
752147 HA 9	RANCHO SANTIAGO CALIF CMN.....		01/21/2020	STIEFL.....		3,503,413	3,050,000	3,605,344	3,304,862		(3,099)		(3,099)		3,301,763		201,650	201,650	60,153	09/01/2024
765433 KD 8	RICHMOND VA PUBLIC UTILITY REVENUE.....		04/20/2020	ZERO STAGE CAPITAL.....		6,084,950	5,000,000	6,039,300	5,714,471		(34,060)		(34,060)		5,680,411		404,539	404,539	192,361	01/15/2026
783186 QK 8	RUTGERS ST UNIV N J.....		04/13/2020	ABN AMRO.....		4,236,544	3,800,000	4,464,088	4,046,656		(20,408)		(20,408)		4,026,248		210,296	210,296	86,556	05/01/2023
796720 MA 5	SAN BERNARDINO CA CMNTY CLG DIST.....		03/03/2020	ABN AMRO.....		597,668	515,000	572,165	571,800		(1,227)		(1,227)		570,572		27,096	27,096	4,749	08/01/2044
847082 MN 1	SPARTANBURG CNTY SC SCH DIST 7.....		01/08/2020	ABN AMRO.....		1,288,025	1,045,000	1,273,531	1,273,096		(559)		(559)		1,272,537		15,488	15,488	10,160	03/01/2048
86476P WQ 7	SUFFOLK CNTY N Y.....		03/03/2020	ABN AMRO.....		2,746,555	2,260,000	2,711,096	2,709,440		(13,248)		(13,248)		2,696,192		50,364	50,364	43,944	10/15/2025
882724 MC 8	TEXAS ST.....		11/23/2020	ISSUE CALLED at 100.000.....		1,645,000	1,645,000	1,645,000	1,645,000				0		1,645,000			0	39,900	08/01/2029
88283K AJ 7	TEXAS TRANSN COMMN C.....		04/01/2020	VARIOUS.....		3,116,610	3,110,000	3,628,095	3,571,822		(2,477)		(2,477)		3,569,344		(452,734)	(452,734)	89,147	08/15/2042
914233 TR 2	UNIVERSITY CONN.....		12/17/2020	ISSUE CALLED at 100.000.....		1,935,000	1,935,000	1,992,392	1,940,295		(5,295)		(5,295)		1,935,000			0	129,538	02/15/2030
914402 M4 1	UNIVERSITY MD SYS AUXILIA.....		04/09/2020	ABN AMRO.....		5,192,750	5,000,000	6,042,900	5,152,781		(34,505)		(34,505)		5,118,276		74,474	74,474	134,028	04/01/2021
915138 NZ 0	UNIVERSITY OF TOLDEO.....		06/11/2020	ZERO STAGE CAPITAL.....		3,495,427	2,715,000	3,377,619	3,339,783		(24,113)		(24,113)		3,315,671		179,756	179,756	73,154	06/01/2030
91514A FJ 9	UNIVERSITY TEX UNIV.....		04/20/2020	ZERO STAGE CAPITAL.....		6,132,699	5,095,000	6,092,295	5,764,673		(34,391)		(34,391)		5,730,282		402,417	402,417	174,787	08/15/2025
92778V HW 1	VIRGINIA COLLEGE BLD.....		04/21/2020	ZERO STAGE CAPITAL.....		2,582,119	2,030,000	2,561,007	2,556,574		(19,108)		(19,108)		2,537,466		44,653	44,653	38,908	02/01/2028
93974D GU 6	WASHINGTON ST FOR ISSUES.....		04/20/2020	ZERO STAGE CAPITAL.....		5,633,500	5,000,000	6,092,250	5,454,990		(38,732)		(38,732)		5,416,258		217,242	217,242	202,083	07/01/2023
93978H KU 8	WASHINGTON ST HLTH CARE FACs AUTH.....		03/01/2020	MATURITY.....		315,000	315,000	362,077	316,543		(1,543)		(1,543)		315,000			0	7,875	03/01/2020
944514 TC 2	WAYNE CNTY MI ARPT AUTH REVENUE.....		04/15/2020	ZERO STAGE CAPITAL.....		3,433,500	3,000,000	3,372,660	3,248,751		(9,382)		(9,382)		3,239,368		194,132	194,132	56,667	12/01/2026
956704 ZE 3	WEST VIRGINIA ST UNIV REVENUE.....		04/14/2020	ABN AMRO.....		3,066,647	2,785,000	3,069,070	2,965,039		(18,476)		(18,476)		2,946,563		120,084	120,084	75,427	10/01/2029
97705M PG 4	WISCONSIN ST.....		03/30/2020	ABN AMRO.....		3,293,712	2,795,000	3,270,178	3,265,786		(15,203)		(15,203)		3,250,583		43,129	43,129	36,024	05/01/2028
97712D 3A 2	WISCONSIN ST HEALTH.....		04/01/2020	ABN AMRO.....		2,004,000	1,670,000	2,106,438	2,096,781		(13,060)		(13,060)		2,083,721		(79,721)	(79,721)	32,008	11/15/2027
977228 AC 9	WISE CNTY VA INDL DEV AUTH SOL.....		09/01/2020	EXCHANGE.....		400,000	400,000	401,036	400,964		(25)		(25)		400,939		(939)	(939)	9,317	10/01/2040
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					676,074,795	640,997,448	696,584,899	611,998,062	0	(3,837,768)	0	(3,837,768)	0	670,875,559	0	5,199,240	5,199,240	14,325,215	XXX
Bonds - Industrial and Miscellaneous																				
00130H BY 0	AES CORP.....		12/07/2020	TENDER/EXCHANGE.....		589,543	535,000	567,100	564,566		(5,370)		(5,370)		559,197		30,347	30,347	34,730	09/01/2027
00138C AM 0	AIG GLOBAL FUNDING.....		12/02/2020	ZERO STAGE CAPITAL.....		206,863	205,000	204,842		21		21	21		204,863		2,000	2,000	665	07/07/2023
001546 AT 7	AK STEEL CORP.....		03/13/2020	TENDER/EXCHANGE.....		637,551	612,000	612,240	612,153		(19)		(19)		612,134		25,417	25,417	30,345	07/15/2023
00164V AD 5	AMC NETWORKS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		40,800	40,000	40,000	40,000				0		40,000		800	800	1,928	04/01/2024
00165A AH 1	AMC ENTERTAINMENT INC.....		06/22/2020	ZERO STAGE CAPITAL.....		295,863	969,000	928,994	898,341	34,898	2,412		37,310		935,650		(639,787)	(639,787)	27,382	06/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00165C AB 0	AMC ENTERTAINMENT INC.....		06/22/2020	ZERO STAGE CAPITAL.....		305,000	900,000	887,432	813,213	75,681	602		76,283		889,495		(584,495)	(584,495)	29,979	11/15/2026
00165C AD 6	AMC ENTMT HLDGS INC.....		06/22/2020	ZERO STAGE CAPITAL.....		12,950	35,000	32,153	32,026	137	144		281		32,307		(19,357)	(19,357)	1,304	05/15/2027
00165C AN 4	AMC ENTMT HLDGS INC.....		11/20/2020	VARIOUS.....		167,309	184,000	180,320			208		208		211,623		(44,314)	(44,314)	7,276	04/15/2025
001846 AA 2	ANGI GROUP LLC.....		09/16/2020	ZERO STAGE CAPITAL.....		79,198	79,000	79,000					0		79,000		198	198	238	08/15/2028
00191A AD 8	ARD FIN S A.....		09/16/2020	ZERO STAGE CAPITAL.....		202,500	200,000	200,000	200,000				0		200,000		2,500	2,500	10,761	06/30/2027
00191U AA 0	ASGN INC.....		08/11/2020	ZERO STAGE CAPITAL.....		393,300	380,000	380,450	380,443		(46)		(46)		380,398		12,902	12,902	12,764	05/15/2028
00206R AZ 5	AT&T INC.....		06/29/2020	ISSUE CALLED at 103.874.....		1,090,681	1,050,000	1,108,994	1,061,478		(3,449)		(3,449)		1,058,029		(8,029)	(8,029)	76,169	08/15/2021
00206R BD 3	AT&T INC.....		07/23/2020	ISSUE CALLED at 104.121.....		2,082,412	2,000,000	2,008,640	2,002,122		(548)		(548)		2,001,574		(1,574)	(1,574)	138,746	02/15/2022
00206R DD 1	AT & T INC.....		08/05/2020	CORPORATE REORG.....		3,973,130	3,500,000	3,545,350	3,524,929		(2,761)		(2,761)		3,522,169		450,961	450,961	145,931	01/15/2025
00206R DN 9	AT&T INC.....		07/23/2020	ISSUE CALLED at 104.558.....		522,788	500,000	499,620	499,837		41		41		499,878		122	122	37,099	03/01/2022
00213M AK 0	APX GROUP INC.....		04/15/2020	VARIOUS.....		28,758	30,000	30,237	30,235		(19)		(19)		30,216		(1,596)	(1,596)	978	12/01/2022
00213M AV 6	APX GROUP INC.....		09/16/2020	ZERO STAGE CAPITAL.....		68,006	65,000	63,131			72		72		63,203		4,803	4,803	2,608	02/15/2027
00287Y AL 3	ABBVIE INC.....		06/02/2020	ZERO STAGE CAPITAL.....		1,047,910	1,000,000	1,018,720	1,017,988		(2,610)		(2,610)		1,015,379		32,531	32,531	16,756	11/06/2022
00404A AE 9	ACADIA HEALTH CO INC.....		07/10/2020	VARIOUS.....		440,150	440,000	443,185	440,475	363	(354)		9		440,484		(333)	(333)	21,501	03/15/2021
00404A AJ 8	ACADIA HEALTH CO INC.....		09/16/2020	VARIOUS.....		1,765,460	1,738,000	1,743,649	1,746,926		44		44		1,746,971		18,489	18,489	43,613	02/15/2023
00404A AM 1	ACADIA HEALTH CO INC.....		06/05/2020	ZERO STAGE CAPITAL.....		148,625	145,000	144,415	144,022		4		4		144,026		4,599	4,599	7,278	03/01/2024
00489L AA 1	ACRISURE LLC / FIN INC.....		09/16/2020	ZERO STAGE CAPITAL.....		76,031	75,000	70,714	70,879		404		404		71,283		4,749	4,749	4,419	11/15/2025
00489L AC 7	ACRISURE LLC / ACRIS.....		09/16/2020	VARIOUS.....		523,675	487,000	516,257	480,607		(1,931)		(1,931)		513,116		10,559	10,559	19,437	02/15/2024
00489L AD 5	ACRISURE LLC / ACRIS.....		10/30/2020	ZERO STAGE CAPITAL.....		354,625	320,000	331,258	331,125		(1,044)		(1,044)		330,081		24,544	24,544	40,359	08/01/2026
00507V AH 2	ACTIVISION BLIZZARD.....		06/02/2020	ZERO STAGE CAPITAL.....		611,058	600,000	592,848	594,932		1,241		1,241		596,173		14,885	14,885	9,928	09/15/2021
00653V AA 9	ADAPTHEALTH LLC.....		09/16/2020	ZERO STAGE CAPITAL.....		21,683	21,000	21,000					0		21,000		683	683	175	08/01/2028
00688J AX 5	ADIANT US LLC.....		09/16/2020	VARIOUS.....		294,261	305,000	326,225	325,912		(1,072)		(1,072)		324,840		(30,579)	(30,579)	8,815	05/15/2026
007903 AX 5	ADVANCED MICRO DEVIC.....		10/01/2020	VARIOUS.....		632,349	577,000	601,928	592,177		(1,136)		(1,136)		591,042		41,307	41,307	33,241	08/15/2022
00790X AA 9	ADVANCED DISP SVCS I.....		06/15/2020	VARIOUS.....		219,068	212,000	213,590	213,391		(112)		(112)		213,279		5,789	5,789	6,814	11/15/2024
00912X BH 6	AIR LEASE CORP.....		06/04/2020	T D SECURITIES.....		3,345,840	4,000,000	3,951,000	3,951,486		4,040		4,040		3,955,526		(609,686)	(609,686)	53,098	12/05/2024
013092 AC 5	ALBERTSONS COS INC.....		06/24/2020	ZERO STAGE CAPITAL.....		86,275	85,000	85,000	85,000				0		85,000		1,275	1,275	2,337	01/15/2027
013093 AB 5	ALBERTSONS COS LLC/S.....		09/08/2020	VARIOUS.....		361,682	350,000	365,489	363,573		(3,124)		(3,124)		360,449		(5,724)	(5,724)	21,694	06/15/2024
013093 AD 1	ALBERTSONS COS LLC/S.....		09/17/2020	VARIOUS.....		1,366,164	1,319,000	1,260,812	1,267,904	148	5,941		6,089		1,273,992		92,172	92,172	49,746	03/15/2025
013104 AF 1	ALBERTSONS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		74,100	65,000	63,831	63,881		57		57		63,938		10,162	10,162	5,475	08/01/2022
013817 AQ 4	ALCOA INC.....		05/07/2020	CORPORATE REORG.....		309,623	297,000	310,736	305,869		(1,393)		(1,393)		304,476		5,147	5,147	12,301	02/23/2029
013817 AU 5	ALCOA INC.....		04/06/2020	ISSUE CALLED at 102.015.....		182,607	179,000	194,101	181,486		(1,049)		(1,049)		180,437		(1,437)	(1,437)	10,671	08/15/2020
013817 AV 3	ALCOA INC.....		05/07/2020	VARIOUS.....		359,099	347,000	369,995	354,263		(2,249)		(2,249)		352,014		2,906	2,906	14,307	04/15/2021
013817 AW 1	ALCOA INC.....		09/16/2020	ZERO STAGE CAPITAL.....		26,625	25,000	25,281	25,177		(24)		(24)		25,153		1,472	1,472	1,235	10/01/2024
013822 AB 7	ALCOA NEDERLAND HOLDING.....		04/14/2020	ABN AMRO.....		113,300	110,000	117,146	116,454		(417)		(417)		116,037		(2,737)	(2,737)	4,192	09/30/2026
013822 AC 5	ALCOA NEDERLAND HOLDING.....		04/14/2020	VARIOUS.....		526,269	525,000	538,925	538,109		(499)		(499)		537,611		(11,342)	(11,342)	13,374	05/15/2028
01771Y AA 8	ALLEN MEDIA LLC / AL.....		11/18/2020	ZERO STAGE CAPITAL.....		371,335	368,000	368,000					0		368,000		3,335	3,335	28,100	02/15/2028
01883L AA 1	ALLIANT HLDGS INTER.....		09/16/2020	ZERO STAGE CAPITAL.....		439,995	409,000	409,000					0		409,000		30,995	30,995	9,863	10/15/2027
019576 AA 5	ALLIED UNVL HOLDCO.....		09/16/2020	ZERO STAGE CAPITAL.....		82,583	77,000	81,811	32,095		(624)		(624)		81,174		1,409	1,409	4,454	07/15/2026
019576 AB 3	ALLIED UNVL HOLDCO.....		09/16/2020	ZERO STAGE CAPITAL.....		154,043	141,000	150,056	150,018		(997)		(997)		149,022		5,021	5,021	16,268	07/15/2027
019736 AD 9	ALLISON TRANSMISSION.....		04/18/2020	VARIOUS.....		15,680	16,000	16,068	16,062		(10)		(10)		16,052		(372)	(372)	442	10/01/2024
019736 AF 4	ALLISON TRANSMISSION.....		11/02/2020	ZERO STAGE CAPITAL.....		410,625	375,000	395,288	394,419		(1,668)		(1,668)		392,751		17,874	17,874	20,379	06/01/2029
02154C AD 5	ALTICE FINANCING S.A.....		02/18/2020	ISSUE CALLED at 101.656.....		333,432	328,000	326,731	326,835		50		50		326,886		1,114	1,114	13,701	02/15/2023

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02154C	AE 3		06/11/2020	ZERO STAGE CAPITAL		848,000	800,000	758,104	762,425				2,076		764,500		83,500	83,500	55,000	05/15/2026
02154E	AD 1		07/22/2020	ISSUE CALLED at 103.813		257,456	248,000	233,116	233,502		1,301		1,301		234,804		13,196	13,196	24,742	02/15/2025
02156T	AB 0		09/16/2020	ZERO STAGE CAPITAL		225,000	200,000	200,000	200,000				0		200,000		25,000	25,000	17,675	05/15/2027
02406P	AR 1		09/16/2020	ZERO STAGE CAPITAL		60,825	60,000	60,150			(11)		(11)		60,139		686	686	3,615	04/01/2025
02406P	AY 6		09/16/2020	ZERO STAGE CAPITAL		80,700	80,000	80,790	80,783		(161)		(161)		80,622		78	78	5,042	03/15/2026
024747	AE 7		09/16/2020	ZERO STAGE CAPITAL		89,548	86,000	90,730	90,478		(1,003)		(1,003)		89,475		72	72	4,253	05/15/2026
02665W	AZ 4		09/24/2020	VARIOUS		1,350,000	1,350,000	1,349,123	1,349,865		135		135		1,350,000		0	0	33,075	09/24/2020
02665W	DM 0		12/02/2020	ZERO STAGE CAPITAL		422,629	420,000	419,815			14		14		419,829		2,800	2,800	629	09/08/2023
030506	AA 7		09/16/2020	ZERO STAGE CAPITAL		105,189	103,000	103,000	103,000				0		103,000		2,189	2,189	5,063	03/15/2026
03066G	AD 1		12/18/2020	MORTGAGE PAYDOWN		177,611	177,611	180,740			(148)		(148)		177,611		0	0	323	11/20/2023
030981	AK 0		06/23/2020	ZERO STAGE CAPITAL		784,113	745,000	790,850	788,273		(3,498)		(3,498)		784,775		(662)	(662)	24,471	05/20/2025
030981	AL 8		09/16/2020	ZERO STAGE CAPITAL		382,321	347,000	344,118	344,177		149		149		344,326		37,995	37,995	13,984	05/20/2027
031162	BD 1		03/23/2020	ISSUE CALLED at 100.905		1,009,050	1,000,000	1,005,710	1,002,527		(760)		(760)		1,001,768		(1,768)	(1,768)	25,438	10/01/2020
031652	BK 5		09/16/2020	ZERO STAGE CAPITAL		97,650	90,000	94,050			(176)		(176)		93,874		3,776	3,776	3,031	09/15/2027
031921	AA 7		03/25/2020	ABN AMRO		282,750	300,000	320,063	319,923		(946)		(946)		318,978		(36,228)	(36,228)	17,179	07/01/2026
032177	AJ 6		03/03/2020	ABN AMRO		254,750	250,000	250,000	250,000				0		250,000		4,750	4,750	2,537	05/15/2030
03674P	AL 7		08/18/2020	VARIOUS		214,085	355,000	338,500	338,670	10,617	970		11,587		350,257		(136,172)	(136,172)	9,000	11/01/2021
03674X	AC 0		11/05/2020	ZERO STAGE CAPITAL		850,420	931,000	875,637	832,575	49,802	12,531		62,333		894,908		(44,488)	(44,488)	42,477	12/01/2022
03690A	AD 8		11/10/2020	ZERO STAGE CAPITAL		340,330	379,000	306,990	308,072		6,047		6,047		314,119		26,211	26,211	25,277	03/01/2027
037411	AX 3		08/11/2020	CORPORATE REORG		366,825	365,000	361,241	364,532		264		264		364,796		2,029	2,029	13,856	02/01/2021
037411	AZ 8		06/02/2020	GOLDMAN SACHS		493,763	513,000	502,571	509,156		690		690		509,847		(16,084)	(16,084)	10,606	04/15/2022
037411	BE 4		05/08/2020	CITIGROUP		1,605,000	2,000,000	1,996,900	1,997,394		89		89		1,997,483		(392,483)	(392,483)	50,313	10/15/2028
037411	BF 1		09/16/2020	ZERO STAGE CAPITAL		137,569	145,000	128,325			257		257		128,582		8,987	8,987	4,160	01/15/2030
038522	AQ 1		07/01/2020	ZERO STAGE CAPITAL		463,680	483,000	472,226	473,729		480		480		474,209		(10,529)	(10,529)	22,473	02/01/2025
038522	AR 9		09/16/2020	ZERO STAGE CAPITAL		13,650	13,000	13,000					0		13,000		650	650	325	05/01/2025
04021L	AA 8		09/16/2020	ZERO STAGE CAPITAL		204,778	202,000	163,606	170,643	39	5,762		5,801		176,444		28,334	28,334	14,512	03/15/2023
043436	AU 8		09/16/2020	VARIOUS		143,750	143,000	143,100					0		143,100		650	650	528	03/01/2028
043436	AV 6		03/30/2020	CORPORATE REORG		84,000	84,000	84,000					0		84,000		0	0	454	03/01/2030
04364V	AG 8		01/22/2020	MORGAN STANLEY		27,388	35,000	32,725	28,012	4,839	15		4,854		32,866		(5,478)	(5,478)	565	11/01/2026
045054	AL 7		06/17/2020	VARIOUS		322,763	315,000	315,000	315,000				0		315,000		7,763	7,763	6,147	11/01/2029
053773	AV 9		07/15/2020	VARIOUS		126,955	135,000	132,393	132,947		221		221		133,168		(6,708)	(6,708)	5,171	04/01/2023
053773	BB 2		05/18/2020	VARIOUS		464,600	691,000	704,739	701,466		(1,537)		(1,537)		699,929		(235,329)	(235,329)	26,751	04/01/2024
05453G	AA 3		11/25/2020	VARIOUS		511,533	500,000	487,500	489,604		1,544		1,544		491,148		11,852	11,852	36,287	08/15/2024
05508R	AE 6		09/16/2020	VARIOUS		998,842	985,000	989,566	989,560		(852)		(852)		988,708		10,135	10,135	31,401	04/01/2025
05508W	AB 1		09/16/2020	ZERO STAGE CAPITAL		31,500	30,000	30,169	30,168		(19)		(19)		30,149		1,351	1,351	1,540	09/15/2027
05531F	BJ 1		12/01/2020	ZERO STAGE CAPITAL		150,545	145,000	151,542			(833)		(833)		150,709		(164)	(164)	2,268	03/16/2023
055604	AA 0		08/27/2020	ZERO STAGE CAPITAL		520,211	502,000	496,250	497,528		512		512		498,040		22,170	22,170	22,244	10/01/2024
05605H	AA 8		06/25/2020	ZERO STAGE CAPITAL		362,250	350,000	363,563	361,963		(1,565)		(1,565)		360,398		1,852	1,852	17,976	07/15/2026
05605H	AB 6		09/16/2020	ZERO STAGE CAPITAL		28,046	27,000	27,000					0		27,000		1,046	1,046	297	06/30/2028
05608Q	AA 5		09/16/2020	ZERO STAGE CAPITAL		7,149	7,000	7,000					0		7,000		149	149	40	01/31/2026
05972M	AA 2		12/17/2020	MORTGAGE PAYDOWN		292,264	292,264	292,264	292,264				0		292,264		0	0	3,486	03/15/2036

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05988L AA 6	BANFF MERGER SUB INC.....		11/09/2020.	ZERO STAGE CAPITAL.....		312,804	293,000	293,000	293,000				0		293,000		19,804	19,804	31,379	09/01/2026.
064058 AH 3	BANK OF NEW YORK MELLON.....		09/16/2020.	ZERO STAGE CAPITAL.....		27,528	26,000	26,000					0		26,000		1,528	1,528	404	01/01/9999.
06406H DF 3	BANK OF NEW YORK MELLON.....		10/27/2020.	ISSUE CALLED at 100.000.....		500,000	500,000	499,675	499,938		56		56		499,994		6	6	11,229	11/27/2020.
073685 AD 1	BEACON ROOFING SUPPLY.....		09/16/2020.	ZERO STAGE CAPITAL.....		181,628	183,000	180,255	180,272		301		301		180,573		1,055	1,055	7,856	11/01/2025.
085770 AB 1	BERRY GLOBAL ESCROW CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		128,710	122,000	122,800	122,714		(101)		(101)		122,613		6,097	6,097	8,826	07/15/2027.
085790 AY 9	BERRY PLASTICS CORP.....		09/30/2020.	VARIOUS.....		782,506	772,000	751,151	455,151		2,809		2,809		754,147		23,529	23,529	40,419	07/15/2023.
08580B AA 4	BERRY PETE CO LLC.....		12/10/2020.	ZERO STAGE CAPITAL.....		136,120	162,000	148,555	130,073	1,006	1,292		2,298		150,026		(13,906)	(13,906)	13,951	02/15/2026.
092174 AA 9	BLACK KNIGHT INFOSER.....		09/16/2020.	ZERO STAGE CAPITAL.....		34,553	34,000	34,000					0		34,000		553	553	75	09/01/2028.
095796 AA 6	BLUE RACER MIDSTREAM.....		04/06/2020.	ABN AMRO.....		22,875	30,000	29,872	29,453	420	12		432		29,886		(7,011)	(7,011)	730	11/15/2022.
097751 BF 7	BOMBARDIER INC.....		12/04/2020.	ZERO STAGE CAPITAL.....		251,444	278,000	280,803	280,347	107	(615)		(508)		279,839		(28,395)	(28,395)	22,360	01/15/2023.
097751 BM 2	BOMBARDIER INC.....		11/23/2020.	VARIOUS.....		1,035,936	1,333,000	1,292,239	1,301,350		4,142		4,142		1,305,492		(269,556)	(269,556)	92,637	03/15/2025.
097751 BP 5	BOMBARDIER INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		51,000	50,000	47,375			12		12		47,387		3,613	3,613	1,300	12/01/2021.
099500 AA 8	BOOZ ALLEN & HAMILTO.....		08/13/2020.	ZERO STAGE CAPITAL.....		343,777	335,000	342,713	341,406		(1,641)		(1,641)		339,765		4,012	4,012	13,497	05/01/2025.
09951L AA 1	BOOZ ALLEN HAMILTON.....		09/16/2020.	ZERO STAGE CAPITAL.....		21,578	21,000	21,000					0		21,000		578	578	54	09/01/2028.
103304 BQ 3	BOYD GAMING CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		122,278	118,000	114,528	114,894		275		275		115,169		7,108	7,108	7,729	08/15/2026.
103304 BS 9	BOYD GAMING CORP.....		07/15/2020.	ZERO STAGE CAPITAL.....		166,819	155,000	155,000					0		155,000		11,819	11,819	2,080	06/01/2025.
11135F AS 0	BROADCOM INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		40,819	35,000	34,956			1		1		34,957		5,862	5,862	543	11/15/2032.
11283Y AA 8	BROOKFIELD RESIDENTIAL PP.....		03/06/2020.	ABN AMRO.....		406,000	400,000	395,624	398,181		123		123		398,304		7,696	7,696	16,674	07/01/2022.
11284D AA 3	BROOKFIELD PPTY REIT.....		02/12/2020.	ABN AMRO.....		447,374	429,000	436,395	435,866		(96)		(96)		435,769		11,605	11,605	5,560	05/15/2026.
118230 AN 1	BUCKEYE PARTNERS L P.....		10/01/2020.	ZERO STAGE CAPITAL.....		128,538	130,000	126,425	126,619		485		485		127,104		1,433	1,433	5,823	10/15/2024.
12008R AM 9	BUILDERS FIRSTSOURCE.....		09/16/2020.	VARIOUS.....		721,041	685,000	708,855	707,084		(824)		(824)		706,260		11,031	11,031	21,630	06/01/2027.
12008R AN 7	BUILDERS FIRSTSOURCE.....		09/16/2020.	ZERO STAGE CAPITAL.....		11,701	11,000	11,000					0		11,000		701	701	332	03/01/2030.
120111 BM 0	BUILDING MATLS CORP.....		06/19/2020.	VARIOUS.....		681,195	663,000	664,144	663,721		(80)		(80)		663,641		17,553	17,553	16,076	11/15/2024.
122017 AA 4	BURLINGTON STORES INC.....		09/18/2020.	ZERO STAGE CAPITAL.....		29,190	24,000	24,000					0		24,000		5,190	5,190	228	04/15/2025.
12429T AE 4	BWAY HOLDING CO.....		09/16/2020.	ZERO STAGE CAPITAL.....		242,529	251,000	259,720	248,487	7,619	(1,515)		6,104		254,591		(12,063)	(12,063)	16,833	04/15/2025.
124847 AC 8	CBS RADIO INC.....		10/06/2020.	ZERO STAGE CAPITAL.....		48,521	57,000	56,929	56,943		8		8		56,951		(8,430)	(8,430)	3,868	11/01/2024.
124857 AE 3	CBS CORP NEW.....		05/04/2020.	ISSUE CALLED at 103.019.....		515,095	500,000	498,660	499,821		54		54		499,875		125	125	30,563	02/15/2021.
124857 AG 8	CBS CORP NEW.....		05/28/2020.	CORPORATE REORG.....		1,541,250	1,500,000	1,482,710	1,495,700		786		786		1,496,486		44,764	44,764	37,547	03/01/2022.
1248EP BM 4	CCOH SAFARI LLC.....		09/30/2020.	VARIOUS.....		1,426,308	1,401,000	1,412,941	1,412,226		(51)		(51)		1,412,175		14,133	14,133	42,554	02/15/2026.
1248EP BR 3	CCO HLDGS LLC / CCO.....		09/18/2020.	VARIOUS.....		927,419	905,000	897,277	898,675		522		522		899,197		28,222	28,222	32,857	05/01/2026.
1248EP BX 0	CCO HLDGS LLC / CCO.....		09/16/2020.	ZERO STAGE CAPITAL.....		1,326,515	1,275,000	1,277,164	1,277,024		(94)		(94)		1,276,930		49,585	49,585	55,819	02/01/2028.
1248EP CD 3	CCO HLDGS LLC / CCO.....		05/14/2020.	VARIOUS.....		583,631	570,000	574,219	574,202		(86)		(86)		574,116		9,516	9,516	13,836	03/01/2030.
12508V AB 9	CCG RECV TR 2018-1.....		12/14/2020.	MORTGAGE PAYDOWN.....		592,352	592,352	594,273			(548)		(548)		592,352				1,408	06/16/2025.
12510C AA 9	CD&R SMOKEY BUYER IN.....		09/16/2020.	ZERO STAGE CAPITAL.....		14,910	14,000	14,000					0		14,000		910	910	202	07/15/2025.
12543D AU 4	CHS/COMMUNITY HEALTH SYS.....		01/23/2020.	CS FIRST.....		2,078,595	2,076,000	1,960,079	2,014,100		2,334		2,334		2,016,434		62,161	62,161	51,129	08/01/2021.
12543D BF 6	CHS/COMMUNITY HEALTH SYS.....		09/16/2020.	ZERO STAGE CAPITAL.....		255,625	250,000	250,000					0		250,000		5,625	5,625	10,214	02/15/2025.
125523 AF 7	CIGNA CORP.....		03/19/2020.	TENDER/EXCHANGE.....		923,964	855,000	866,423	864,290		(539)		(539)		863,751		60,214	60,214	21,731	07/15/2023.
12555D AB 1	CIM TRUST.....		11/25/2020.	VARIOUS.....		173,653	173,653	173,307	173,559		94		94		173,653				1,989	02/25/2049.
125581 GQ 5	CIT GROUP INC.....		09/16/2020.	VARIOUS.....		248,715	234,000	245,993	239,982		(135)		(135)		239,847		8,868	8,868	5,148	08/15/2022.
125896 BK 5	CMS ENERGY CORP.....		12/30/2020.	ISSUE CALLED at 104.295.....		521,476	500,000	498,445	499,588		181		181		499,769		231	231	54,017	03/15/2022.
12596J AB 9	CNH EQUIPMENT TRUST.....		11/16/2020.	VARIOUS.....		728,020	728,020	727,960	727,976		41		41		728,017		3	3	10,995	05/16/2022.
12597C AB 3	CNH EQUIPMENT TRUST.....		12/15/2020.	MORTGAGE PAYDOWN.....		1,079,356	1,079,356	1,079,237	1,078,722		635		635		1,079,356				16,043	03/15/2023.

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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12597J AA 0	CPS AUTO RECV TRUST		12/15/2020	MORTGAGE PAYDOWN		577,355	577,355	577,326					318		577,355			0	6,285	05/15/2023
126307 AH 0	CSC HLDGS INC		09/16/2020	ZERO STAGE CAPITAL		778,340	726,000	651,420	678,748		5,827		5,827		684,575		93,765	93,765	23,798	06/01/2024
126307 AU 1	CSC HOLDINGS INC		09/30/2020	ZERO STAGE CAPITAL		208,000	200,000	200,000	200,000				0		200,000		8,000	8,000	9,686	05/15/2026
126307 AX 5	CSC HOLDINGS INC		07/15/2020	ISSUE CALLED at 103.875		623,250	600,000	613,643	610,398		(842)		(842)		609,555		(9,555)	(9,555)	69,750	07/15/2025
126307 BA 4	CSC HOLDINGS LLC		10/20/2020	VARIOUS		1,352,070	1,254,000	1,254,000	1,254,000				0		1,254,000		98,070	98,070	84,009	01/15/2030
12652A AA 1	CRC ESCROW ISSUER LL		09/16/2020	VARIOUS		164,719	164,000	156,620	157,420		462		462		157,882		6,836	6,836	5,922	10/15/2025
12653C AC 2	CRC RESOURCES CORP		09/16/2020	VARIOUS		376,580	430,000	367,650	370,478		1,816		1,816		372,295		4,285	4,285	19,041	03/14/2027
126634 AC 8	CVR FEF LLC/COFF FIN INC		01/27/2020	ISSUE CALLED at 101.083		171,841	170,000	170,175	170,137		(3)		(3)		170,134		(134)	(134)	4,481	11/01/2022
126650 CV 0	CVS HEALTH CORP		12/22/2020	TENDER/EXCHANGE		512,947	479,000	513,023			(3,184)		(3,184)		509,839		3,107	3,107	5,071	03/09/2023
126650 CX 6	CVS HEALTH CORP		12/22/2020	TENDER/EXCHANGE		1,035,387	872,000	859,740	861,555		1,048		1,048		862,603		172,784	172,784	46,558	03/25/2028
126670 DX 8	COUNTRYWIDE ASSET-BACKED		11/25/2020	VARIOUS		324,496	324,496	86,255	87,521				0		87,521		236,975	236,975	7,628	05/25/2036
126685 QT 1	CWHEQ HEQ LN TR 2006-S2 A-3		02/25/2020	VARIOUS		63,951	41,166	8,399	6,055		8,789		8,789		14,844		49,107	49,107	7,702	07/25/2027
12770R AA 1	CRC ESCROW ISSUER LL		09/16/2020	ZERO STAGE CAPITAL		32,628	31,000	31,000					0		31,000		1,628	1,628	357	07/01/2025
13057Q AG 2	CALIFORNIA RESOURCES CORP		02/28/2020	ABN AMRO		167,640	762,000	609,304	329,565	338,609	4,424		343,033		672,598		(504,958)	(504,958)	13,039	12/15/2022
13123X AT 9	CALLON PETE CO DEL		02/20/2020	ABN AMRO		273,450	285,000	288,563	288,285		(70)		(70)		288,215		(14,765)	(14,765)	6,392	10/01/2024
131347 CF 1	CALPINE CORP SR NT		08/10/2020	TENDER EX		1,027,721	999,000	891,910	909,001		9,059		9,059		918,060		109,661	109,661	47,071	01/15/2025
131347 CJ 3	CALPINE CORP		08/10/2020	VARIOUS		257,595	255,000	251,813	252,282		303		303		252,585		5,010	5,010	12,936	02/01/2024
131347 CK 0	CALPINE CORP		12/17/2020	VARIOUS		925,907	887,000	858,412	862,853		2,794		2,794		865,647		60,260	60,260	44,463	06/01/2026
131347 CM 6	CALPINE CORP		11/03/2020	ZERO STAGE CAPITAL		967,468	965,000	965,000	965,000				0		965,000		2,468	2,468	27,301	02/15/2028
131347 CN 4	CALPINE CORP		09/16/2020	ZERO STAGE CAPITAL		42,743	41,000	37,720			159		159		37,879		4,864	4,864	1,523	03/15/2028
131347 CP 9	CALPINE CORPORATION		11/06/2020	ZERO STAGE CAPITAL		403,288	385,000	385,000					0		385,000		18,288	18,288	4,452	02/01/2029
13323A AB 6	CAMELOT FIN S A		09/16/2020	ZERO STAGE CAPITAL		78,375	76,000	77,425			(47)		(47)		77,378		997	997	1,302	11/01/2026
14161T AA 0	CARDTRONICS INC/USA		06/02/2020	VARIOUS		329,275	340,000	354,875	352,661	1,594	(1,538)		56		352,716		(23,441)	(23,441)	10,123	05/01/2025
14315N AH 3	CARMAX AUTO OWNER TRUST		11/16/2020	VARIOUS		1,355,879	1,355,879	1,355,789	1,355,813		62		62		1,355,875		4	4	19,923	07/15/2022
14852L AA 1	CASTLE UNITED STATES		09/16/2020	ZERO STAGE CAPITAL		34,595	37,000	37,000					0		37,000		(2,405)	(2,405)	2,177	02/15/2028
149123 BV 2	CATERPILLAR INC		05/04/2020	ZERO STAGE CAPITAL		1,029,400	1,000,000	1,020,980	1,012,648		(3,076)		(3,076)		1,009,573		19,827	19,827	17,225	05/27/2021
150190 AF 3	CEDAR FAIR L P / CAN		09/16/2020	ZERO STAGE CAPITAL		40,414	39,000	39,000					0		39,000		1,414	1,414	840	05/01/2025
150191 AJ 3	CEDAR FAIR L P / MAG		06/01/2020	ZERO STAGE CAPITAL		341,250	350,000	331,625			459		459		332,084		9,166	9,166	9,511	06/01/2024
15135B AQ 4	CENTENE CORP DEL		03/16/2020	ABN AMRO		2,326,200	2,295,000	2,275,722	2,275,867		393		393		2,276,260		49,940	49,940	25,205	12/15/2027
15135B AT 8	CENTENE CORP DEL		03/11/2020	ABN AMRO		912,675	860,000	860,000	860,000				0		860,000		52,675	52,675	10,717	12/15/2029
15135B AV 3	CENTENE CORP DEL		09/18/2020	VARIOUS		343,025	345,000	345,000					0		345,000		(1,975)	(1,975)	5,377	02/15/2030
15138A AA 8	CENTENNIAL RESOURCE		05/20/2020	ZERO STAGE CAPITAL		176,700	470,000	436,650	438,003		1,715		1,715		439,718		(263,018)	(263,018)	21,522	01/15/2026
15200W AC 9	CENTERPOINT ENGY TRANS 20		10/15/2020	MORTGAGE PAYDOWN		552,368	552,368	566,641	553,386		(1,018)		(1,018)		552,368		0	0	16,727	10/15/2025
153527 AM 8	CENTRAL GARDEN & PET		03/30/2020	ABN AMRO		27,750	30,000	30,975	30,961		(25)		(25)		30,936		(3,186)	(3,186)	1,025	02/01/2028
156700 AX 4	CENTURYLINK INC		09/16/2020	ZERO STAGE CAPITAL		493,945	446,000	444,827	445,212		123		123		445,335		48,610	48,610	24,000	12/01/2023
156700 BB 1	CENTURYLINK INC		06/22/2020	ZERO STAGE CAPITAL		451,000	440,000	440,702	440,604	94	(58)		36		440,640		10,360	10,360	11,713	12/15/2026
15723R AA 2	CFX ESCROW CORP		06/10/2020	ZERO STAGE CAPITAL		180,704	174,000	174,000	174,000				0		174,000		6,704	6,704	8,584	02/15/2024
15911N AA 3	CHANGE HEALTHCARE HL		04/30/2020	VARIOUS		2,008,036	1,993,000	1,991,818	1,929,347		(417)		(417)		1,989,705		18,332	18,332	51,318	03/01/2025
15942R AF 6	CHAPARRAL ENERGY INC		01/24/2020	ABN AMRO		149,143	325,000	253,500	145,194	118,753	475		119,228		264,422		(115,279)	(115,279)	14,165	07/15/2023
159864 AE 7	CHARLES RIV LABS INT		03/04/2020	ABN AMRO		206,250	200,000	200,000	200,000				0		200,000		6,250	6,250	3,069	05/01/2028
161175 AX 2	CCO SAFARI II LLC		06/23/2020	ISSUE CALLED at 100.000		1,000,000	1,000,000	1,001,220	1,000,149		(127)		(127)		1,000,022		(22)	(22)	32,808	07/23/2020
161571 HE 7	CHASE ISSUANCE TRUST		07/15/2020	ISSUE CALLED at 100.000		6,000,000	6,000,000	5,998,999	5,999,560		90		90		5,999,650		350	350	52,150	07/15/2022

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
163851 AB 4	CHEMOURS CO.....		11/27/2020	TENDER/EXCHANGE.....		605,674	595,000	587,036	587,463		1,858		1,858		589,321		16,353	16,353	40,733	05/15/2023.
163851 AD 0	CHEMOURS CO.....		09/16/2020	ZERO STAGE CAPITAL.....		205,500	200,000	195,305	195,483		505		505		195,988		9,512	9,512	11,783	05/15/2025.
16411Q AB 7	CHENIERE ENERGY PARTNERS.....		09/16/2020	ZERO STAGE CAPITAL.....		800,195	782,000	779,932	780,072		198		198		780,270		19,925	19,925	36,595	10/01/2025.
16411Q AG 6	CHENIERE ENERGY INC.....		09/15/2020	JP MORGAN.....		380,875	375,000	375,000	375,000				0		375,000		5,875	5,875	17,003	05/28/2021.
16411R AJ 8	CHENIERE ENERGY INC.....		09/16/2020	ZERO STAGE CAPITAL.....		70,725	69,000	69,000					0		69,000		1,725	1,725		10/15/2028.
16412X AG 0	CHENIERE CORPUS CHRI.....		01/24/2020	ABN AMRO.....		727,050	655,000	672,992	671,992		(148)		(148)		671,844		55,206	55,206	19,395	06/30/2027.
165167 CL 9	CHESAPEAKE ENERGY CORP.....		11/05/2020	VARIOUS.....		18,648	347,000	172,633	235,745	2,816	22,429		25,245		260,990		(242,342)	(242,342)	19,953	03/15/2023.
165167 DD 6	CHESAPEAKE ENERGY CORP.....		12/27/2019	RBC CAP.....		99,488	105,000	142,601	99,488	42,883			42,883		142,370		(42,883)	(42,883)	403	01/01/2025.
165183 BY 9	CHESAPEAKE FUNDING III LLC.....		12/15/2020	MORTGAGE PAYDOWN.....		291,432	291,432	291,389	291,156		277		277		291,432				4,430	04/15/2031.
166756 AL 0	CHEVRON USA INC.....		12/01/2020	ZERO STAGE CAPITAL.....		149,121	150,000	150,000					0		150,000		(879)	(879)	467	08/12/2027.
166764 AG 5	CHEVRON CORP NEW.....		06/24/2020	VARIOUS.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000				36,405	06/24/2020.
17027N AA 0	CHOBANI LLC/FINANCE CORP.....		09/16/2020	VARIOUS.....		558,892	551,000	551,000	551,000				0		551,000		7,892	7,892	16,140	04/15/2025.
172441 AZ 0	CINEMARK USA INC.....		12/10/2020	VARIOUS.....		1,132,360	1,213,000	1,194,638	1,200,179		2,752		2,752		1,202,931		(70,571)	(70,571)	42,076	06/01/2023.
172441 BC 0	CINEMARK USA INC.....		09/16/2020	ZERO STAGE CAPITAL.....		18,381	17,000	17,085			(7)		(7)		17,078		1,303	1,303	612	05/01/2025.
172967 HQ 7	CITIGROUP INC.....		09/16/2020	ZERO STAGE CAPITAL.....		152,069	145,000	146,892	146,892				0		146,892		5,177	5,177	7,689	01/01/9999.
172967 KB 6	CITIGROUP INC.....		10/26/2020	VARIOUS.....		2,000,000	2,000,000	1,997,760	1,999,613		387		387		2,000,000				53,000	10/26/2020.
17302W AB 4	CITGO HOLDING INC.....		11/10/2020	VARIOUS.....		256,025	260,000	276,163	275,986		(1,877)		(1,877)		274,109		(18,084)	(18,084)	21,624	08/01/2024.
17302X AJ 5	CITGO PETE CORP.....		08/07/2020	ZERO STAGE CAPITAL.....		870,000	870,000	876,650	873,774		(3,706)		(3,706)		870,068		(68)	(68)	53,771	08/15/2022.
181396 AE 2	CLARK EQUIPMENT CO.....		09/16/2020	ZERO STAGE CAPITAL.....		23,155	22,000	22,000					0		22,000		1,155	1,155	391	06/01/2025.
184496 AN 7	CLEAN HARBORS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		18,878	18,000	18,000	18,000				0		18,000		878	878	1,063	07/15/2027.
18451Q AP 3	CLEAR CHANNEL WW HLD.....		11/12/2020	ZERO STAGE CAPITAL.....		1,770,556	1,873,000	2,022,500	2,007,711		(34,178)		(34,178)		1,973,533		(202,977)	(202,977)	178,112	02/15/2024.
18539U AC 9	CLEARWAY ENERGY OPER.....		07/09/2020	VARIOUS.....		644,656	625,000	635,363	634,290	984	(792)		192		634,482		10,174	10,174	17,174	03/15/2028.
185401 AG 1	CLEAVER BROOKS INC.....		11/10/2020	ZERO STAGE CAPITAL.....		292,981	300,000	300,375	300,076	299	(120)		179		300,254		(7,273)	(7,273)	27,833	03/01/2023.
185899 AG 6	CLEVELAND CLIFFS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		66,788	65,000	64,209			56		56		64,265		2,523	2,523	2,255	03/15/2026.
185899 AH 4	CLEVELAND CLIFFS INC.....		10/08/2020	ZERO STAGE CAPITAL.....		656,483	700,000	676,750	673,063	5,068	1,777		6,845		679,908		(23,426)	(23,426)	34,013	06/01/2027.
18683K AM 3	CLEVELAND-CLIFFS INC.....		11/05/2020	ZERO STAGE CAPITAL.....		262,350	265,000	263,013	262,183	897	290		1,187		263,370		(1,020)	(1,020)	18,116	03/01/2025.
191216 AR 1	COCA COLA CO.....		11/15/2020	MATURITY.....		500,000	500,000	498,470	499,847		153		153		500,000				15,750	11/15/2020.
191216 CU 2	COCA COLA CO.....		12/01/2020	ZERO STAGE CAPITAL.....		56,480	55,000	55,661			(43)		(43)		55,618		862	862	467	06/01/2027.
20030N BD 2	COMCAST CORP.....		09/08/2020	ISSUE CALLED at 105.007.....		525,035	500,000	499,570	499,877		33		33		499,910		90	90	43,047	07/15/2022.
20030N BF 7	COMCAST CORP NEW.....		09/08/2020	ISSUE CALLED at 105.938.....		1,589,076	1,500,000	1,464,735	1,487,676		2,706		2,706		1,490,382		9,618	9,618	138,356	01/15/2023.
202795 HV 5	COMMONWEALTH EDISON CO.....		08/01/2020	MATURITY.....		1,000,000	1,000,000	999,760	999,983		17		17		1,000,000				40,000	08/01/2020.
203372 AM 9	COMMSCOPE INC.....		06/22/2020	VARIOUS.....		1,319,300	1,300,000	1,241,091	1,246,653	13	3,712		3,725		1,250,377		68,922	68,922	26,855	06/15/2024.
20337Y AA 5	COMMSCOPE HLDG CO IN.....		10/23/2020	VARIOUS.....		264,829	262,000	256,009	231,751		208		208		256,289		6,860	6,860	6,956	06/15/2025.
20338H AB 9	COMMSCOPE TECHNOLOGI.....		01/24/2020	ABN AMRO.....		23,563	25,000	23,423	23,429		14		14		23,443		120	120	462	03/15/2027.
20338Q AA 1	COMMSCOPE FIN LLC.....		09/16/2020	VARIOUS.....		417,156	400,000	401,854	401,631	213	(25)		188		401,819		15,338	15,338	27,666	03/01/2027.
20338Q AD 5	COMMSCOPE FIN LLC.....		09/16/2020	VARIOUS.....		1,649,898	1,601,000	1,634,534	1,632,899		(1,811)		(1,811)		1,631,088		18,809	18,809	63,181	03/01/2026.
20341W AA 3	COMM S&L / CSL CAPIT.....		09/16/2020	ZERO STAGE CAPITAL.....		50,188	50,000	48,250	48,125	400	292		692		48,817		1,370	1,370	2,775	04/15/2023.
20341W AD 7	COMM S&L / CSL CAPIT.....		09/16/2020	ZERO STAGE CAPITAL.....		32,629	33,000	30,979	28,875	2,366	283		2,649		31,525		1,104	1,104	2,518	10/15/2023.
205677 AB 3	COMSTOCK RES INC.....		10/06/2020	ZERO STAGE CAPITAL.....		704,275	690,000	636,525			2,454		2,454		638,979		65,296	65,296	41,031	08/15/2026.
205768 AR 5	COMSTOCK RES INC.....		07/22/2020	ZERO STAGE CAPITAL.....		147,375	150,000	135,000			119		119		135,119		12,256	12,256	1,259	08/15/2026.
205887 BZ 4	CONAGRA BRANDS INC.....		10/19/2020	ISSUE CALLED at 103.540.....		564,293	545,000	544,373	544,614		167		167		544,781		219	219	39,830	10/22/2021.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
20752T AA 2	CONNECT FINCO SARL.....		06/03/2020.	VARIOUS.....		1,492,013	1,540,000	1,563,275	1,562,561		(1,775)		(1,775)		1,560,786		(68,773)	(68,773)	53,408	10/01/2026.
20754C AA 7	CONN AVE SECS.....		11/25/2020.	VARIOUS.....		515,287	515,287	514,482			9		9		515,287				429	01/25/2040.
210371 AL 4	CONSTELLATION ENERGY.....		10/02/2020.	ISSUE CALLED at 100.000.....		600,000	600,000	620,004	611,318		(9,280)		(9,280)		602,037		(2,037)	(2,037)	25,836	12/01/2020.
212015 AL 5	CONTINENTAL RESOURCES INC.....		11/25/2020.	TENDER/EXCHANGE.....		153,470	149,000	134,473			2,699		2,699		137,172		16,298	16,298	7,450	04/15/2023.
216762 AF 1	COOPER-STANDARD AUTO.....		04/01/2020.	ABN AMRO.....		35,000	50,000	43,000	43,072		195		195		43,268		(8,268)	(8,268)	1,078	11/15/2026.
21871M AA 1	CORE & MAIN HOLDINGS.....		09/16/2020.	ZERO STAGE CAPITAL.....		160,000	160,000	157,600	157,714		288		288		158,001		1,999	1,999	13,877	09/15/2024.
21925A AE 5	CORNERSTONE CHEM CO.....		09/16/2020.	ZERO STAGE CAPITAL.....		69,468	74,000	67,433	67,477		850		850		68,327		1,141	1,141	5,453	08/15/2024.
22282E AJ 1	COVANTA HLDG CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		8,120	8,000	8,000					0		8,000		120	120	26	09/01/2030.
22303Q AN 0	COVIDIEN INTL FIN S.....		10/29/2020.	ISSUE CALLED at 104.543.....		1,568,145	1,500,000	1,512,825	1,509,572		(3,152)		(3,152)		1,506,419		(6,419)	(6,419)	110,012	06/15/2022.
22534D AA 8	CREDIT ACCEPT AUTO T.....		12/15/2020.	MORTGAGE PAYDOWN.....		1,245,528	1,245,528	1,268,005	1,251,777		(6,250)		(6,250)		1,245,528				35,583	08/16/2027.
226373 AL 2	CRESTWOOD MIDSTREAM.....		03/30/2020.	VARIOUS.....		17,250	30,000	30,653	30,631		(162)		(162)		30,469		(13,219)	(13,219)	938	04/01/2023.
226373 AP 3	CRESTWOOD MIDSTREAM.....		03/26/2020.	ABN AMRO.....		17,400	30,000	30,819	30,750		62		62		30,757		(13,357)	(13,357)	858	04/01/2025.
226373 AQ 1	CRESTWOOD MIDSTREAM.....		04/16/2020.	ZERO STAGE CAPITAL.....		18,713	30,000	30,562	30,488		(26)		45		30,533		(11,820)	(11,820)	792	05/01/2027.
22663A AA 7	CRIMSON MERGER SUB / ORTH.....		04/07/2020.	VARIOUS.....		288,540	295,000	294,015	293,891		152		201		294,092		(5,552)	(5,552)	4,852	05/15/2022.
228701 AF 5	CROWNROCK LP/CROWNROCK FIN.....		06/08/2020.	VARIOUS.....		396,769	434,000	423,472	424,806		399		399		425,204		(28,436)	(28,436)	13,308	10/15/2025.
23110A AA 4	CUMULUS MEDIA NEW HL.....		11/03/2020.	VARIOUS.....		137,100	144,000	145,553	145,463		(140)		(140)		145,323		(8,223)	(8,223)	12,373	07/01/2026.
23131L AA 5	CURO GROUP HLDGS COR.....		11/18/2020.	ZERO STAGE CAPITAL.....		366,750	432,000	411,090	381,227	32,749	2,140		34,889		416,116		(49,366)	(49,366)	41,799	09/01/2025.
23311R AD 8	DCP MIDSTREAM LLC.....		03/15/2020.	MATURITY.....		1,000,000	1,000,000	1,108,280	1,004,458		(4,458)		(4,458)		1,000,000				26,750	03/15/2020.
23311V AG 2	DCP MIDSTREAM OPERAT.....		09/16/2020.	ZERO STAGE CAPITAL.....		159,563	150,000	151,125	150,983		(112)		(112)		150,872		8,691	8,691	9,473	07/15/2025.
23311V AH 0	DCP MIDSTREAM OPERAT.....		10/07/2020.	ZERO STAGE CAPITAL.....		128,025	130,000	137,800			(474)		(474)		137,326		(9,301)	(9,301)	5,966	05/15/2029.
23371D AD 6	DAE FDG LLC.....		01/17/2020.	ABN AMRO.....		306,800	295,000	307,538	304,904		(300)		(300)		304,604		2,196	2,196	2,882	11/15/2021.
233851 BR 4	DAIMLER FINANCE NA.....		03/02/2020.	MATURITY.....		2,000,000	2,000,000	1,995,400	1,999,836		164		164		2,000,000				22,500	03/02/2020.
23422R AA 0	DAKOTA MERGER SUB IN.....		04/17/2020.	ZERO STAGE CAPITAL.....		19,425	30,000	31,358	31,344		(133)		(133)		31,211		(11,786)	(11,786)	2,060	09/01/2024.
23422R AB 8	DAKOTA MERGER SUB IN.....		04/09/2020.	ABN AMRO.....		22,800	30,000	31,086	30,932	143	(104)		39		30,970		(8,170)	(8,170)	1,440	09/01/2023.
235825 AF 3	DANA INCORPORATED.....		09/16/2020.	ZERO STAGE CAPITAL.....		125,250	120,000	122,226	122,210		(165)		(165)		122,045		3,205	3,205	5,339	11/15/2027.
237266 AH 4	DARLING INGREDIENTS.....		04/30/2020.	ZERO STAGE CAPITAL.....		403,500	400,000	417,000	415,536		(1,000)		(1,000)		414,536		(11,036)	(11,036)	11,608	04/15/2027.
23918K AQ 1	DAVITA HELTHCARE PARTNER.....		07/15/2020.	VARIOUS.....		1,040,415	1,022,000	988,883	992,632		2,685		2,685		995,317		45,064	45,064	49,245	07/15/2024.
23918K AR 9	DAVITA HELTHCARE PARTNER.....		06/18/2020.	ZERO STAGE CAPITAL.....		179,375	175,000	177,406	177,295		(306)		(306)		176,989		2,386	2,386	5,615	05/01/2025.
23918K AS 7	DAVITA INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		93,600	90,000	90,000					0		90,000		3,600	3,600	1,145	06/01/2030.
24229J AA 1	DEALER TIRE LLC.....		10/01/2020.	ZERO STAGE CAPITAL.....		226,650	222,000	222,000					0		222,000		4,650	4,650	11,474	02/01/2028.
24718P AA 5	DELPHI JERSEY HOLDINGS.....		10/05/2020.	VARIOUS.....		544,764	525,000	479,523	481,567	4,616	3,432		8,048		489,616		55,148	55,148	21,509	10/01/2025.
247361 ZU 5	DELTA AIR LINES INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		46,438	50,000	42,875			395		395		43,270		3,167	3,167	564	10/28/2024.
247361 ZX 9	DELTA AIR LINES INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		75,728	69,000	69,000					0		69,000		6,728	6,728	1,865	05/01/2025.
247361 ZZ 4	DELTA AIR LINES INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		81,139	77,000	76,989			5		5		76,994		4,145	4,145	1,514	01/15/2026.
247916 AF 6	DENBURY RESORCES INC.....		03/10/2020.	ABN AMRO.....		62,475	119,000	113,091	115,400	1,125	336		1,461		116,861		(54,386)	(54,386)	3,481	05/15/2021.
247916 AM 1	DENBURY RES INC.....		04/14/2020.	ABN AMRO.....		32,250	215,000	174,763	176,761		2,093		2,093		178,854		(146,604)	(146,604)	11,131	02/15/2024.
251526 BN 8	DEUTSCHE BANK NY.....		09/16/2020.	ZERO STAGE CAPITAL.....		193,750	200,000	199,952	188,680	11,277	2		11,279		199,959		(6,209)	(6,209)	7,773	12/01/2032.
25272K AD 5	DIAMOND 1 FIN CORP/D.....		10/28/2020.	VARIOUS.....		615,385	600,000	615,354	610,393		(4,901)		(4,901)		605,492		1,226	1,226	28,251	06/15/2021.
25272K AU 7	DIAMOND 1 FIN CORP/DIAMOND 2.....		09/30/2020.	ZERO STAGE CAPITAL.....		208,446	208,000	211,331	208,965		(965)		(965)		208,000		446	446	9,552	06/15/2021.
25272K AW 3	DIAMOND 1 FIN CORP/DIAMOND 2.....		06/10/2020.	VARIOUS.....		2,180,605	2,125,000	2,186,369	2,170,018		(4,998)		(4,998)		2,165,019		15,586	15,586	56,559	06/15/2024.
25277L AA 4	DIAMOND SPORTS GROUP.....		09/16/2020.	VARIOUS.....		205,510	214,000	214,000	214,000				0		214,000		(8,490)	(8,490)	7,027	08/15/2026.
25277L AC 0	DIAMOND SPORTS GROUP.....		09/16/2020.	ZERO STAGE CAPITAL.....		284,603	469,000	473,256	456,970	16,185	(235)		15,950		472,920		(188,318)	(188,318)	29,472	08/15/2027.

E14.19

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
25382F AB 7	DIGICEL GROUP LTD.....		06/23/2020	EXCHANGE.....		1,233,704	1,287,000	1,207,127	313,089	912,327	9,540		921,867		1,234,956		(1,252)	(1,252)	(1,252)		09/30/2022.
254683 CB 9	DISCOVER CARD EXECUTION NOT.....		08/17/2020	VARIOUS.....		5,000,000	5,000,000	4,998,897	4,999,363		124		124		4,999,486		514	514	514	62,667	02/15/2023.
25470D AQ 2	DISCOVERY COMMUNICATIONS.....		05/22/2020	CORPORATE REORG.....		24,012	23,000	22,152	22,392		70		70		22,462		1,550	1,550	456		03/20/2023.
25470X AJ 4	DISH DBS CORP.....		09/30/2020	VARIOUS.....		2,598,245	2,482,000	2,455,480	2,465,254		4,199		4,199		2,469,453		128,792	128,792	156,995		07/15/2022.
25470X AY 1	DISH DBS CORP.....		06/24/2020	VARIOUS.....		927,250	900,000	851,298	857,597		2,436		2,436		860,032		67,218	67,218	64,648		07/01/2026.
25470X BB 0	DISH DBS CORPORATION.....		12/15/2020	ZERO STAGE CAPITAL.....		488,250	450,000	45			2,875		2,875		2,920		485,330	485,330	15,272		07/01/2024.
25787G AC 4	DONNELLEY FINL SOLUT.....		03/18/2020	ABN AMRO.....		190,000	200,000	206,000	205,016		(358)		(358)		204,658		(14,658)	(14,658)	7,104		10/15/2028.
260543 CH 4	DOW CHEMICAL CO/THE.....		03/26/2020	ISSUE CALLED at 106.251.....		1,062,510	1,000,000	992,310	997,517		196		196		997,713		2,287	2,287	73,427		11/15/2022.
26252T AA 4	DT AUTO OWNER TRUST.....		12/15/2020	MORTGAGE PAYDOWN.....		671,530	671,530	671,493	671,323		207		207		671,530				9,972		09/15/2022.
26441Y AV 9	DUKE REALTY LP.....		03/13/2020	ISSUE CALLED at 105.551.....		1,055,509	1,000,000	992,710	997,902		163		163		998,065		1,935	1,935	66,204		06/15/2022.
26483E AJ 9	DUN & BRADSTREET COR.....		12/15/2020	VARIOUS.....		329,720	307,000	307,000	307,000				0		307,000		22,720	22,720	24,113		08/15/2026.
26483E AK 6	DUN & BRADSTREET COR.....		09/16/2020	VARIOUS.....		219,564	198,000	220,530	219,276		(2,732)		(2,634)		216,642		2,922	2,922	18,814		02/15/2027.
26884L AH 2	EQT CORPORATION.....		09/16/2020	ZERO STAGE CAPITAL.....		113,375	100,000	77,193			1,681		1,681		78,874		34,501	34,501	4,261		02/01/2025.
26885B AH 3	EQM MIDSTREAM PARTNE.....		09/16/2020	ZERO STAGE CAPITAL.....		163,313	150,000	150,000					0		150,000		13,313	13,313	2,438		07/01/2027.
26907Y AA 2	ESH HOSPITALITY INC.....		04/27/2020	BARCLAYS.....		23,531	25,000	26,063	25,816		(159)		(159)		25,658		(2,126)	(2,126)	653		05/01/2025.
26907Y AB 0	ESH HOSPITALITY INC.....		09/16/2020	ZERO STAGE CAPITAL.....		64,838	65,000	62,481			50		50		62,532		2,306	2,306	1,395		10/01/2027.
26959X AC 7	EAGLE HOLDING CO. II.....		02/18/2020	VARIOUS.....		355,356	350,000	346,574	347,173		55		55		347,228		7,598	7,598	5,329		05/15/2022.
278865 AR 1	ECOLAB INC.....		01/12/2020	MATURITY.....		500,000	500,000	499,765	499,998		2		2		500,000				5,625		01/12/2020.
28414H AE 3	ELANCO ANIMAL HEALTH.....		04/14/2020	ABN AMRO.....		212,930	199,000	207,000	206,665		(592)		(592)		206,073		6,857	6,857	5,583		08/28/2023.
28470R AF 9	ELDORADO RESORTS INC.....		07/27/2020	ISSUE CALLED at 104.500.....		731,500	700,000	729,750	727,301		(2,838)		(2,838)		724,463		(24,463)	(24,463)	65,800		04/01/2025.
28470R AH 5	ELDORADO RESORTS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		42,050	40,000	40,000					0		40,000		2,050	2,050	500		07/01/2025.
28470R AK 8	ELDORADO RESORTS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		79,273	74,000	74,000					0		74,000		5,273	5,273	1,203		07/01/2027.
29261A AA 8	ENCOMPASS HEALTH COR.....		09/16/2020	ZERO STAGE CAPITAL.....		135,288	134,000	135,513	135,474		(102)		(102)		135,372		(85)	(85)	5,212		02/01/2028.
29272W AA 7	ENERGIZER HLDGS INC.....		09/17/2020	ZERO STAGE CAPITAL.....		177,738	165,000	170,599	170,261		(519)		(519)		169,743		7,995	7,995	12,360		07/15/2026.
29272W AB 5	ENERGIZER HLDGS INC.....		12/15/2020	ZERO STAGE CAPITAL.....		321,744	289,000	289,000	289,000				0		289,000		32,744	32,744	31,792		01/15/2027.
29273A AA 4	ENERGIZER SPINCO INC.....		06/17/2020	ZERO STAGE CAPITAL.....		154,313	150,000	143,094	143,584		466		466		144,050		10,263	10,263	4,217		06/15/2025.
29336T AA 8	ENLINK MIDSTREAM LLC.....		09/16/2020	ZERO STAGE CAPITAL.....		129,938	150,000	141,750			476		476		142,226		(12,288)	(12,288)	6,428		06/01/2029.
29355X AG 2	ENPRO INDS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		53,741	51,000	51,000	51,000				0		51,000		2,741	2,741	2,713		10/15/2026.
29365D AA 7	ENTERCOM MEDIA CORP.....		12/08/2020	ZERO STAGE CAPITAL.....		158,578	182,000	185,877	185,668		(298)		(298)		185,370		(26,792)	(26,792)	10,654		05/01/2027.
29365K AC 7	ENTERGY TEXAS RESTOR FUNDING LLC.....		08/03/2020	MORTGAGE PAYDOWN.....		1,464,173	1,464,173	1,666,589	1,477,440		(13,267)		(13,267)		1,464,173				46,818		11/01/2023.
29373K AB 9	ENTERPRISE FLEET FNC.....		12/21/2020	VARIOUS.....		38,211	38,211	38,205	38,205		22		22		38,211				546		12/20/2025.
29373T AA 2	ENTERPRISE MERGER SU.....		11/20/2020	VARIOUS.....		655,753	1,282,000	1,154,929	798,481	361,871	9,811	110,963	260,719		1,059,200		(403,448)	(403,448)	119,391		10/15/2026.
29374A AB 0	ENTERPRISE FLEET FINANCING LLC.....		12/21/2020	VARIOUS.....		705,166	705,166	705,160	704,430		736		736		705,166				10,477		10/22/2024.
29413X AD 9	ENVIVA PARTNERS LP/E.....		09/16/2020	ZERO STAGE CAPITAL.....		30,523	29,000	29,000	29,000				0		29,000		1,523	1,523	1,461		01/15/2026.
30161N AH 4	EXELON CORP.....		06/15/2020	MATURITY.....		1,000,000	1,000,000	1,000,970	1,000,094		(94)		(94)		1,000,000				14,250		06/15/2020.
30227K AE 9	EXTERRAN NRG SOLUTIONS/F.....		09/16/2020	ZERO STAGE CAPITAL.....		404,675	460,000	477,625	454,439	17,835	(1,483)		16,352		470,790		(66,115)	(66,115)	24,238		05/01/2025.
30227M AA 3	EXTRACTION OIL & GAS INC.....		05/18/2020	VARIOUS.....		12,500	250,000	218,125	156,978	63,859	2,060		65,919		222,897		(210,397)	(210,397)			05/15/2024.
30231G BH 4	EXXON MOBIL CORP.....		12/08/2020	ZERO STAGE CAPITAL.....		38,263	35,000	38,395			(204)		(204)		38,192		71	71	756		03/19/2025.
30251G AY 3	FMG RESOURCES AUG 2006.....		09/16/2020	ZERO STAGE CAPITAL.....		292,933	278,000	278,000	278,000				0		278,000		14,933	14,933	13,139		03/15/2023.
303250 AF 1	FAIR ISAAC CORP.....		04/22/2020	VARIOUS.....		993,294	1,005,000	1,005,000	1,005,000				0		1,005,000		(11,706)	(11,706)	14,723		06/15/2028.
315786 AC 7	FIDELITY & GUARANTY LIFE.....		06/05/2020	ZERO STAGE CAPITAL.....		811,440	736,000	731,936	732,732		234		234		732,965		78,475	78,475	24,513		05/01/2025.
31740L AA 1	FINANCIAL & RISK US.....		09/16/2020	ZERO STAGE CAPITAL.....		6,458	6,000	6,107	6,100		(9)		(9)		6,090		367	367	316		05/15/2026.

E14.20

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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31740L AC 7	FINANCIAL & RISK US.....		09/16/2020	ZERO STAGE CAPITAL.....		475,570	436,000	412,020	414,264				935		415,200		60,370	60,370	19,028	11/15/2026
336130 AB 5	FIRST QUALITY FIN CO.....		01/27/2020	ABN AMRO.....		590,425	565,000	573,800	573,151			(99)	(99)		573,053		17,372	17,372	16,244	07/01/2025
33767D AA 3	FIRSTCASH INC.....		08/13/2020	ZERO STAGE CAPITAL.....		354,867	345,000	354,488	353,234			(1,547)	(1,547)		351,687		3,180	3,180	13,032	06/01/2024
33936Y AC 9	FLEX ACQUISITION CO.....		09/16/2020	ZERO STAGE CAPITAL.....		31,463	30,000	30,291	30,290			(51)	(51)		30,238		1,224	1,224	2,776	07/15/2026
34528G AJ 5	FORD CR AUTO OWNER T.....		12/15/2020	MORTGAGE PAYDOWN.....		467,118	467,118	467,096				167	167		467,118				2,328	10/15/2022
345370 CW 8	FORD MTR CO DEL.....		09/16/2020	ZERO STAGE CAPITAL.....		460,350	396,000	396,000					0		396,000		64,350	64,350	14,454	04/22/2025
345397 WK 5	FORD MOTOR CREDIT CO.....		09/16/2020	ZERO STAGE CAPITAL.....		657,308	642,000	536,873			12,513		12,513		549,385		107,922	107,922	17,153	08/06/2023
345397 YS 6	FORD MOTOR CREDIT CO.....		11/02/2020	MATURITY.....		1,000,000	1,000,000	971,320	988,539			11,461	11,461		1,000,000				23,430	11/02/2020
34960P AB 7	FORTRESS TRANS INFRS.....		04/03/2020	ABN AMRO.....		21,975	30,000	31,718	31,705			(109)	(109)		31,595		(9,620)	(9,620)	1,008	10/01/2025
34962W AA 2	FORTERRA FIN LLC.....		09/16/2020	ZERO STAGE CAPITAL.....		24,409	23,000	23,000					0		23,000		1,409	1,409	257	07/15/2025
35166F AA 0	FOXTROT ESCROW ISSUE.....		04/07/2020	ABN AMRO.....		22,125	30,000	31,362	31,294			62	10		31,304		(9,179)	(9,179)	1,552	11/15/2026
35640Y AA 8	FREEDOM MORTGAGE COR.....		04/20/2020	VARIOUS.....		24,338	30,000	29,674	29,563			113	19		29,695		(5,358)	(5,358)	1,028	11/15/2024
35640Y AB 3	FREEDOM MORTGAGE COR.....		04/20/2020	VARIOUS.....		24,788	30,000	29,545	29,484			64	26		29,574		(4,786)	(4,786)	1,271	04/15/2025
35671D AZ 8	FREEPOR-TMCMORAN INC.....		06/10/2020	ZERO STAGE CAPITAL.....		770,738	765,000	737,213	742,870			2,879	2,879		745,749		24,989	24,989	21,986	03/15/2023
35671D CG 8	FREEPOR-TMCMORAN COP.....		09/16/2020	ZERO STAGE CAPITAL.....		127,185	122,000	122,000					0		122,000		5,185	5,185	756	08/01/2028
35906A AW 8	FRONTIER COMMUNICATIONS.....		01/08/2020	ABN AMRO.....		319,781	675,000	490,219	330,959	183,476	1,085		184,561		515,520		(195,739)	(195,739)	22,641	09/15/2022
35906A AZ 1	FRONTIER COMMUNICATIONS.....		04/16/2020	VARIOUS.....		324,374	1,000,000	813,343	487,500	356,424	5,059		361,483		848,983		(524,609)	(524,609)	2,635	09/15/2025
35906A BA 5	FRONTIER COMMUNICATIONS.....		04/28/2020	VARIOUS.....		494,480	510,000	510,313	510,312			(16)	(16)		510,296		(15,816)	(15,816)	22,725	04/01/2026
35906A BC 1	FRONTIER COMMUNICATIONS.....		10/08/2020	VARIOUS.....		450,750	450,000	471,256	469,564			967	(663)		468,901		(18,151)	(18,151)	38,107	04/01/2027
35906A BE 7	FRONTIER COMMUNICATIONS.....		12/08/2020	ZERO STAGE CAPITAL.....		412,425	390,000	390,000					0		390,000		22,425	22,425	3,946	10/15/2027
36120R AA 7	FXI HOLDINGS INC.....		04/06/2020	ABN AMRO.....		19,425	30,000	28,626	28,634			65	65		28,699		(9,274)	(9,274)	1,030	11/01/2024
36164Q MS 4	GEN ELEC CAPITL.....		11/15/2020	VARIOUS.....		3,886,500	3,884,000	3,484,676	3,798,481			76,704	76,704		3,875,185		11,315	11,315	77,822	11/15/2020
36164Y AB 7	GCP APPLIED TECHNOLO.....		10/06/2020	ZERO STAGE CAPITAL.....		527,875	515,000	527,600	526,957			(1,720)	(1,720)		525,237		2,638	2,638	27,774	04/15/2026
36166T AA 8	GCI LLC.....		10/23/2020	VARIOUS.....		478,248	450,000	450,000	450,000				0		450,000		9,306	9,306	40,603	06/15/2024
36256D AA 4	GLS AUTO RECEIVABLES TRUST.....		12/15/2020	MORTGAGE PAYDOWN.....		434,294	434,294	434,286	434,068			226	226		434,294				6,604	01/17/2023
36256U AB 4	FM FINANCIAL AUTOMOBILE LEASING.....		08/20/2020	VARIOUS.....		1,051,249	1,051,249	1,051,195	1,051,215			31	31		1,051,247		3	3	11,868	04/20/2021
36256X AB 8	GM FINL CON AUTO REC.....		07/16/2020	VARIOUS.....		589,938	589,938	589,886	589,902			34	34		589,936		3	3	5,525	03/16/2022
36258X AA 8	GLS AUTO REC ISSUER.....		12/15/2020	MORTGAGE PAYDOWN.....		683,979	683,979	683,939				442	442		683,979				7,529	02/15/2024
366651 AB 3	GARTNER INC.....		05/14/2020	VARIOUS.....		358,225	350,000	361,375	360,486			(624)	(624)		359,862		(1,637)	(1,637)	10,753	04/01/2025
366651 AE 7	GARTNER INC.....		09/16/2020	ZERO STAGE CAPITAL.....		32,400	32,000	32,000					0		32,000		400	400		10/01/2030
369550 BL 1	GENERAL DYNAMICS COR.....		12/08/2020	ZERO STAGE CAPITAL.....		155,230	135,000	152,902				(1,249)	(1,249)		151,653		3,577	3,577	3,334	04/01/2027
369604 BD 4	GENERAL ELECTRIC CO.....		04/23/2020	CORPORATE REORG.....		1,028,550	1,000,000	997,650	999,284			78	78		999,361		29,189	29,189	13,500	10/09/2022
37045X AY 2	GENERAL MOTORS FINL CO.....		07/13/2020	MATURITY.....		1,000,000	1,000,000	1,013,760	1,002,923			(2,923)	(2,923)		1,000,000				32,000	07/13/2020
37185L AF 9	GENESIS ENERGY LP/ G.....		10/23/2020	ZERO STAGE CAPITAL.....		285,719	325,000	317,688				1,166	1,166		318,854		(33,135)	(33,135)	15,766	06/15/2024
37185L AG 7	GENESIS ENERGY LP/ G.....		01/10/2020	ABN AMRO.....		2,152,310	2,131,000	1,952,430	2,016,768			1,061	1,061		2,017,830		134,480	134,480	20,874	05/15/2023
37185L AH 5	GENESIS ENERGY LP/ G.....		01/09/2020	ABN AMRO.....		30,600	30,000	30,336	30,318			(13)	(13)		30,305		295	295	894	08/01/2022
37185L AJ 1	GENESIS ENERGY LP/ G.....		09/16/2020	ZERO STAGE CAPITAL.....		32,930	37,000	35,484	35,549			152	152		35,701		(2,771)	(2,771)	2,318	10/01/2025
37185L AK 8	GENESIS ENERGY LP/ G.....		12/04/2020	ZERO STAGE CAPITAL.....		32,725	35,000	32,586	32,597			288	288		32,885		(160)	(160)	2,327	05/15/2026
37247D AP 1	GENWORTH FINL INC.....		04/07/2020	ABN AMRO.....		27,825	30,000	31,795	31,670			93	(267)		31,495		(3,670)	(3,670)	1,239	09/24/2021
37427E AJ 2	GETTY IMAGES INC.....		11/19/2020	ZERO STAGE CAPITAL.....		369,480	363,000	361,413	298,602	2,952		55	3,007		361,458		8,022	8,022	38,482	03/01/2027
37954F AG 9	GLOBAL PARTNERS / GL.....		09/16/2020	ZERO STAGE CAPITAL.....		66,219	65,000	66,877	66,868			(213)	(213)		66,654		(436)	(436)	5,157	08/01/2027
37960J AA 6	GLOBAL AIRCRAFT LEAS.....		12/07/2020	VARIOUS.....		742,043	939,000	951,689	951,398			(1,346)	(1,346)		950,052		(208,010)	(208,010)	57,753	09/15/2024

E14.21

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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38016L	AA 3	GO DADDY OPER CO LLC	09/16/2020	ZERO STAGE CAPITAL		50,460	48,000	48,000	48,000				0		48,000		2,460	2,460	2,009	12/01/2027
38113Y	AC 3	GOLDEN NUGGET INC	04/09/2020	ABN AMRO		15,750	30,000	32,387	32,156	187	(388)		(201)		31,954		(16,204)	(16,204)	1,407	10/01/2025
38113Y	AE 9	GOLDEN NUGGET INC	11/23/2020	ZERO STAGE CAPITAL		400,188	445,000	460,538	459,058		(1,632)		(1,632)		457,426		(57,239)	(57,239)	31,105	10/15/2024
382550	BH 3	GOODYEAR TIRE & RUBR	09/16/2020	ZERO STAGE CAPITAL		46,725	42,000	42,000					0		42,000		4,725	4,725	1,341	05/31/2025
383909	AE 8	GRACE W R & CO CONN	07/13/2020	VARIOUS		481,236	459,000	463,479	462,095		(786)		(786)		461,309		16,190	16,190	20,615	10/01/2021
383909	AF 5	GRACE W R & CO CONN	09/16/2020	ZERO STAGE CAPITAL		213,750	200,000	216,463	211,125		(1,531)		(1,531)		209,593		4,157	4,157	10,844	10/01/2024
383909	AG 3	GRACE W R & CO CONN	11/09/2020	ZERO STAGE CAPITAL		92,655	87,000	87,000					0		87,000		5,655	5,655	1,602	06/15/2027
384637	AA 2	GRAHAM HOLDINGS CO	09/16/2020	ZERO STAGE CAPITAL		78,255	74,000	74,416	74,350		(52)		(52)		74,298		3,957	3,957	3,392	06/01/2026
38869A	AB 3	GRAPHIC PACKAGING IN	09/16/2020	ZERO STAGE CAPITAL		26,455	26,000	26,000					0		26,000		455	455	485	03/15/2028
389284	AA 8	GRAY ESCROW INC	03/23/2020	ABN AMRO		148,450	165,000	164,999	164,999				0		164,999		(16,549)	(16,549)	4,151	05/15/2027
389375	AK 2	GRAY TELEVISION INC	10/19/2020	VARIOUS		222,168	217,000	207,674	209,574		1,050		1,050		210,624		8,288	8,288	14,103	10/15/2024
39807U	AB 2	GREYSTAR REAL ESTATE	11/10/2020	ZERO STAGE CAPITAL		440,750	430,000	448,625	447,196	450	(5,195)		(4,745)		442,451		(1,701)	(1,701)	23,489	12/01/2025
398433	AP 7	GRIFFON CORP	09/16/2020	ZERO STAGE CAPITAL		18,923	18,000						0		18,000		923	923	601	03/01/2028
398905	AN 9	GROUP 1 AUTOMOTIVE	09/16/2020	ZERO STAGE CAPITAL		13,983	14,000	14,000					0		14,000		(18)	(18)	48	08/15/2028
40010P	AA 6	GRUBHUB HLDGS INC	09/16/2020	ZERO STAGE CAPITAL		515,768	501,000	497,351	470,013	27,400	238		27,638		497,650		18,117	18,117	29,407	07/01/2027
40052V	AA 2	GRUPO BIMBO SAB DE CV	06/30/2020	VARIOUS		496,000	496,000	494,641	495,916		84		84		496,000				24,180	06/30/2020
40060Q	AA 3	GTCR AP FINANCE INC	09/16/2020	ZERO STAGE CAPITAL		70,853	67,000	69,345	69,294		(183)		(183)		69,110		1,742	1,742	4,511	05/15/2027
402635	AE 6	GULFPORT ENERGY CORP	05/19/2020	VARIOUS		428,130	804,000	778,040	679,629	102,453	1,794		104,247		783,876		(355,746)	(355,746)	22,748	05/01/2023
402635	AH 9	GULFPORT ENERGY CORP	03/04/2020	ABN AMRO		157,325	406,000	399,395	289,275	110,875	181		111,056		400,331		(243,006)	(243,006)	9,541	10/15/2024
402635	AL 0	GULFPORT ENERGY CORP	03/11/2020	ABN AMRO		337,428	1,091,000	1,083,831	695,960	388,682	172		388,854		1,084,814		(747,386)	(747,386)	22,246	05/15/2025
402635	AP 1	GULFPORT ENERGY CORP	03/03/2020	ABN AMRO		205,800	560,000	559,200	348,790	210,495	17		210,512		559,302		(353,502)	(353,502)	22,808	01/15/2026
40390D	AA 3	HLF FING SARL LLC /	02/14/2020	ABN AMRO		76,220	74,000	74,504	74,501		(3)		(3)		74,498		1,723	1,723	2,742	08/15/2026
404030	AH 1	H&E EQUIPMENT SERVICES INC	12/14/2020	VARIOUS		1,903,130	1,844,000	1,869,353	1,867,675	428	(6,340)		(5,912)		1,861,763		41,367	41,367	119,155	09/01/2025
404119	BR 9	HCA INC	03/16/2020	ABN AMRO		1,063,300	1,005,000	1,064,291	1,057,189		(1,945)		(1,945)		1,055,244		8,056	8,056	33,836	02/01/2025
404121	AD 7	HCA INC	03/13/2020	VARIOUS		1,758,760	1,583,000	1,585,539	1,586,013		(255)		(255)		1,585,757		130,225	130,225	109,585	02/15/2022
404121	AH 8	HCA INC	03/09/2020	ABN AMRO		157,325	145,000	158,413	157,569		(321)		(321)		157,247		78	78	4,113	09/01/2026
406216	BG 5	HALLIBURTON CO	03/05/2020	CORPORATE REORG		1,063,092	938,000	935,364	936,332		45		45		936,378		126,714	126,714	10,891	11/15/2025
415864	AM 9	HARSCO CORP	03/04/2020	ABN AMRO		232,400	230,000	240,350	239,638		(291)		(291)		239,348		(6,948)	(6,948)	9,114	07/31/2027
418751	AA 1	HAT HLDGS I LLC / HA	02/27/2020	ABN AMRO		344,850	330,000	347,513	346,149	265	(810)		(545)		345,604		(754)	(754)	11,358	07/15/2024
42704L	AA 2	HERC HLDGS INC	09/16/2020	VARIOUS		438,374	454,000	454,756	454,721		(23)		(23)		454,698		(16,324)	(16,324)	21,118	07/15/2027
42704M	AA 0	HERBALIFE NUTRITION	09/16/2020	ZERO STAGE CAPITAL		157,688	145,000	145,000					0		145,000		12,688	12,688	3,457	09/01/2025
428040	CS 6	HERTZ CORP	06/15/2020	JP MORGAN		12,891	30,000	30,896	30,812	74	(137)		(63)		30,749		(17,858)	(17,858)	825	10/15/2024
428040	CT 4	HERTZ CORP	06/12/2020	VARIOUS		134,610	183,000	179,188	180,290		455		455		180,745		(46,135)	(46,135)	726	06/01/2022
428040	CY 3	HERTZ CORP	06/15/2020	JP MORGAN		12,891	30,000	32,522	32,505		(241)		(241)		32,264		(19,373)	(19,373)	1,069	08/01/2026
428040	CZ 0	HERTZ CORP	06/15/2020	VARIOUS		809,913	1,710,000	1,705,813	1,705,860		116		116		1,705,975		(896,063)	(896,063)	10,016	01/15/2028
428102	AC 1	HESS INFRASTRUCTURE	09/18/2020	ZERO STAGE CAPITAL		135,200	130,000	136,700	135,616	888	(941)		(53)		135,563		(363)	(363)	8,255	02/15/2026
42829L	AF 1	HEXION INC	10/08/2020	VARIOUS		925,274	907,000	905,223	754,151		247		247		905,463		19,811	19,811	55,832	07/15/2027
431475	AB 8	HILL ROM HLDGS INC	09/16/2020	ZERO STAGE CAPITAL		36,138	35,000	33,688			119		119		33,806		2,331	2,331	1,035	02/15/2025
431571	AD 0	HILLENBRAND INC	09/16/2020	ZERO STAGE CAPITAL		14,945	14,000	14,000					0		14,000		945	945	206	06/15/2025
432833	AF 8	HILTON DOMESSTIC OPERATING	09/16/2020	ZERO STAGE CAPITAL		120,894	115,000	119,313			(125)		(125)		119,187		1,707	1,707	3,784	01/15/2030
436440	AP 6	HOLOGIC INC	09/16/2020	ZERO STAGE CAPITAL		16,160	16,000	16,000					0		16,000		160	160		02/15/2029

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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	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
437076 AT 9	HOME DEPOT INC.....	06/15/2020	ISSUE CALLED at 100.000.....	500,000	500,000	499,340	499,945			35		35		499,980		20	20	14,813	09/15/2020	
44106M AZ 5	HOSPITALITY PPTYS TR.....	09/16/2020	ZERO STAGE CAPITAL.....	43,299	47,000	44,180				164		164		44,344		(1,045)	(1,045)	948	10/01/2024	
44267D AD 9	HOWARD HUGHES CORP.....	09/16/2020	ZERO STAGE CAPITAL.....	13,146	13,000	13,000						0		13,000		146	146	58	08/01/2028	
44328M AC 8	HSBC BK PLC.....	08/12/2020	MATURITY.....	1,000,000	1,000,000	994,010	999,557			443		443		1,000,000		0	0	41,250	08/12/2020	
44332P AD 3	HUB INTL LTD.....	09/16/2020	ZERO STAGE CAPITAL.....	351,063	335,000	344,355	343,142			341	(1,621)	(1,280)		341,862		9,201	9,201	18,308	05/01/2026	
444454 AF 9	HUGHES SATELLITE SYS.....	04/06/2020	ABN AMRO.....	25,500	25,000	28,058	27,821			224	(107)	117		27,937		(2,437)	(2,437)	1,136	08/01/2026	
446438 RQ 8	HUNTINGTON NATIONAL BANK.....	07/20/2020	ISSUE CALLED at 100.000.....	2,005,000	2,005,000	1,996,579	2,003,860			990		990		2,004,850		150	150	52,840	08/20/2020	
446438 RU 9	HUNTINGTON NATL BANK.....	02/10/2020	ISSUE CALLED at 100.000.....	1,150,000	1,150,000	1,149,931	1,149,995			3		3		1,149,998		2	2	11,380	03/10/2020	
448579 AJ 1	HYATT HOTELS CORP.....	09/16/2020	ZERO STAGE CAPITAL.....	59,288	51,000	51,000						0		51,000		8,288	8,288	1,181	04/23/2030	
449253 AB 9	IAA SPINCO INC.....	09/16/2020	ZERO STAGE CAPITAL.....	32,744	31,000	31,000	31,000					0		31,000		1,744	1,744	1,293	06/15/2027	
44988M AA 3	IRB HLDG CORP.....	09/16/2020	ZERO STAGE CAPITAL.....	193,088	190,000	193,800	193,626			(761)		(761)		192,865		223	223	11,863	02/15/2026	
44988M AC 9	IRB HLDG CORP.....	09/16/2020	ZERO STAGE CAPITAL.....	26,813	25,000	25,000						0		25,000		1,813	1,813	569	06/15/2025	
449934 AD 0	IMS HEALTH INC.....	04/28/2020	ZERO STAGE CAPITAL.....	409,000	400,000	415,000	413,825			(803)		(803)		413,022		(4,022)	(4,022)	10,833	10/15/2026	
451102 BW 6	ICAHN ENTERPRISES LP.....	09/16/2020	ZERO STAGE CAPITAL.....	159,263	155,000	157,325	157,267			(327)		(327)		156,940		2,323	2,323	7,608	09/15/2024	
45174H BD 8	IHEARTCOMMUNICATIONS.....	11/13/2020	ZERO STAGE CAPITAL.....	131,723	140,000	155,314	27,671			113	(1,877)	(1,764)		153,414		(21,691)	(21,691)	8,692	05/01/2027	
45174H BE 6	IHEARTCOMMUNICATIONS.....	09/16/2020	ZERO STAGE CAPITAL.....	104,344	105,000	105,525				(23)		(23)		105,502		(1,158)	(1,158)	3,262	08/15/2027	
45174H BG 1	IHEARTCOMMUNICATIONS.....	09/14/2020	ZERO STAGE CAPITAL.....	52,113	55,000	55,000	55,000					0		55,000		(2,888)	(2,888)	2,134	01/15/2028	
45232T AA 9	ILLUMINATE BUYER LLC.....	11/05/2020	ZERO STAGE CAPITAL.....	84,303	78,000	82,125				(72)		(72)		82,053		2,249	2,249	2,222	07/01/2028	
452526 AB 2	IMMUCOR INC.....	08/17/2020	VARIOUS.....	295,000	295,000	295,738	295,091			623	(714)	(91)		295,000		0	0	33,001	02/15/2022	
45332J AA 0	RACKSPACE HOSTING.....	07/06/2020	ZERO STAGE CAPITAL.....	389,500	380,000	350,211	353,385			2,250		2,250		355,635		33,865	33,865	21,213	11/15/2024	
45672N AG 6	INFOR US INC.....	05/26/2020	VARIOUS.....	1,281,851	1,275,000	1,279,183	1,275,860			(296)		(296)		1,275,563		6,287	6,287	24,930	05/15/2022	
45688C AA 5	INGEVITY CORP.....	09/16/2020	ZERO STAGE CAPITAL.....	56,840	56,000	56,000	56,000					0		56,000		840	840	2,849	02/01/2026	
457030 AJ 3	INGLES MKTS INC.....	08/27/2020	VARIOUS.....	290,804	287,000	294,175	291,839			348		348		292,187		(4,171)	(4,171)	9,241	06/15/2023	
45780R AA 9	INSTALLED BLDG PRODS.....	09/16/2020	VARIOUS.....	458,204	449,000	472,850	472,156			(1,561)		(1,561)		470,596		(12,392)	(12,392)	17,185	02/01/2028	
45790V AB 6	INTELSAT SA.....	09/17/2020	ZERO STAGE CAPITAL.....	33,950	97,000	22,310				1,606		1,606		23,916		10,034	10,034	0	06/15/2025	
458204 AQ 7	INTELSAT BERMUDA LTD.....	09/16/2020	ZERO STAGE CAPITAL.....	2,520	63,000	3,938				788		788		4,726		(2,206)	(2,206)	0	06/01/2023	
45824T AP 0	INTELSAT JACKSON HLDGS LT.....	02/20/2020	ABN AMRO.....	1,015,815	1,202,000	1,110,306	1,035,044			81,108		83,268		1,118,312		(102,497)	(102,497)	34,127	08/01/2023	
45824T AR 6	INTELSAT JACKSON HLD.....	07/27/2020	ZERO STAGE CAPITAL.....	750,356	735,000	765,531	563,635			(6,607)		(6,607)		747,809		2,548	2,548	49,023	02/15/2024	
45824T AY 1	INTELSAT JACKSON HLD.....	08/18/2020	CITIGROUP.....	51,188	75,000	77,591	69,531			7,699	(353)	7,346		76,877		(25,689)	(25,689)	3,656	07/15/2025	
45824T BA 2	INTELSAT JACKSON HLD.....	09/16/2020	ZERO STAGE CAPITAL.....	330,000	500,000	494,610	456,455			38,744		39,340		495,795		(165,795)	(165,795)	0	10/15/2024	
459200 HM 6	INTERNATIONAL BUSINESS MA.....	05/15/2020	MATURITY.....	1,000,000	1,000,000	992,490	999,579			421		421		1,000,000		0	0	8,125	05/15/2020	
46284V AG 6	IRON MTN INC NEW.....	09/16/2020	ZERO STAGE CAPITAL.....	140,231	135,000	135,000						0		135,000		5,231	5,231	1,613	07/15/2028	
46284V AN 1	IRON MTN INC DEL.....	09/11/2020	ZERO STAGE CAPITAL.....	25,438	25,000	25,000						0		25,000		438	438	84	02/15/2031	
465349 AA 6	ITALICS MERGER SUB I.....	02/25/2020	ISSUE CALLED at 101.781.....	356,234	350,000	353,520	351,533			(423)		(423)		351,109		(1,109)	(1,109)	21,473	07/15/2023	
46590X AB 2	JBS USA LUX S A / JB.....	09/16/2020	VARIOUS.....	811,238	755,000	755,000	755,000					0		755,000		56,238	56,238	29,266	01/15/2030	
46625H RL 6	JPMORGAN CHASE & CO.....	11/13/2020	ZERO STAGE CAPITAL.....	499,292	475,000	499,453				(3,682)		(3,682)		495,771		3,520	3,520	6,341	05/18/2023	
47010D AA 8	JAGUAR HLDG CO II /.....	04/28/2020	ZERO STAGE CAPITAL.....	606,000	600,000	624,000	617,287			(4,367)		(4,367)		612,920		(6,920)	(6,920)	28,581	08/01/2023	
47010L AA 0	JAGUAR HLDG CO II / PPD.....	09/16/2020	ZERO STAGE CAPITAL.....	61,408	58,000	58,000						0		58,000		3,408	3,408	830	06/15/2028	
475795 AD 2	JELD-WEN INC.....	09/16/2020	ZERO STAGE CAPITAL.....	184,725	180,000	179,540	179,558			33		33		179,591		5,134	5,134	6,654	12/15/2027	
48250N AB 1	KFC HLD/PIZZA HUT/TACO.....	09/16/2020	ZERO STAGE CAPITAL.....	79,040	76,000	76,608	76,368			(54)		(54)		76,314		2,726	2,726	3,181	06/01/2026	
483007 AJ 9	KAISER ALUMINUM CORP.....	06/05/2020	ZERO STAGE CAPITAL.....	380,250	390,000	390,000	390,000					0		390,000		(9,750)	(9,750)	9,670	03/01/2028	
48850P AA 2	KEN GARFF AUTOMOTIVE.....	09/16/2020	ZERO STAGE CAPITAL.....	15,000	15,000	15,000						0		15,000		0	0	0	09/15/2028	

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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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
489399	AG 0		01/24/2020	ABN AMRO		492,000	480,000	494,400	491,045				(494)		490,551		1,449	1,449	9,165	04/01/2024
491674	BE 6		08/03/2020	ISSUE CALLED at 100.000		2,000,000	2,000,000	1,992,440	1,999,268				516		1,999,784		216	216	48,750	11/01/2020
50067P	AA 7		05/13/2020	VARIOUS		217,463	215,000	215,000	215,000				0		215,000		2,463	2,463	2,431	12/15/2027
50077D	AE 4		12/08/2020	ZERO STAGE CAPITAL		937,281	895,000	897,295	816,108	285	(3,337)		(3,052)		893,156		44,125	44,125	80,853	04/15/2025
50077L	AD 8		09/16/2020	ZERO STAGE CAPITAL		295,331	285,000	285,180			(8)		(8)		285,172		10,159	10,159	6,816	06/01/2026
50077L	BG 0		12/09/2020	ZERO STAGE CAPITAL		602,950	485,000	556,538			(135)		(135)		556,403		46,547	46,547	14,992	06/01/2050
50106G	AA 0		09/16/2020	ZERO STAGE CAPITAL		106,969	105,000	99,488	99,528				941		100,469		6,500	6,500	10,316	08/15/2023
50168A	AA 8		12/21/2020	ZERO STAGE CAPITAL		194,850	177,000	177,766	177,736	31	(48)		(17)		177,718		17,132	17,132	24,638	07/15/2027
50168A	AB 6		09/16/2020	ZERO STAGE CAPITAL		50,290	47,000	48,887	48,876		(256)		(256)		48,620		1,670	1,670	3,851	07/15/2026
501797	AN 4		10/01/2020	ZERO STAGE CAPITAL		303,931	315,000	283,163	285,026		2,105		2,105		287,131		16,800	16,800	19,019	02/01/2028
501797	AR 5		03/04/2020	ABN AMRO		592,172	550,000	540,573	540,905			117		117	541,022		51,150	51,150	9,042	06/15/2029
50212Y	AB 0		09/16/2020	ZERO STAGE CAPITAL		33,200	32,000	33,520	33,490		(164)		(164)		33,326		(126)	(126)	1,855	09/15/2025
513075	BR 1		09/16/2020	ZERO STAGE CAPITAL		35,955	36,000	36,000					0		36,000		(45)	(45)	833	02/15/2028
513272	AC 8		09/16/2020	ZERO STAGE CAPITAL		3,274	3,000	3,000					0		3,000		274	274	51	05/15/2028
516806	AD 8		01/24/2020	CORPORATE REORG.		54,340	54,000	52,948	52,532	495	30		525		53,057		1,284	1,284	1,595	01/15/2022
516806	AE 6		01/24/2020	CORPORATE REORG.		1,386,335	1,365,000	1,303,190	1,278,528	33,546	931		34,477		1,313,006		73,329	73,329	30,570	03/15/2023
516806	AF 3		09/16/2020	ZERO STAGE CAPITAL		47,156	75,000	75,000					0		75,000		(27,844)	(27,844)	4,631	01/15/2025
526057	BN 3		06/15/2020	ZERO STAGE CAPITAL		161,890	153,000	150,053	151,987			145		145	152,132		9,758	9,758	4,112	11/15/2022
526057	BW 3		12/16/2020	ZERO STAGE CAPITAL		1,094,672	1,020,000	1,020,961	1,020,885		56		56		1,020,941		73,731	73,731	33,212	12/15/2023
526057	CP 7		06/15/2020	MORGAN STANLEY		694,493	663,000	683,076	677,173		(2,257)		(2,257)		674,916		19,577	19,577	25,341	10/01/2022
526057	CR 3		09/16/2020	ZERO STAGE CAPITAL		97,766	87,000	90,120	89,369		(352)		(352)		89,017		8,749	8,749	4,302	11/15/2024
526057	CT 9		12/16/2020	ZERO STAGE CAPITAL		149,207	127,000	124,143	124,503		321		321		124,824		24,383	24,383	6,982	06/01/2026
527298	BC 6		09/08/2020	VARIOUS		119,000	119,000	119,036	119,002		(2)		(2)		119,000				4,193	02/01/2023
527298	BH 5		06/11/2020	VARIOUS		793,643	770,000	781,219	778,920		(305)		(305)		778,614		15,028	15,028	23,241	05/01/2025
527298	BK 8		09/16/2020	ZERO STAGE CAPITAL		684,591	678,000	690,057	687,359		335		335		687,694		(3,103)	(3,103)	35,785	01/15/2024
527298	BM 4		06/10/2020	ZERO STAGE CAPITAL		501,975	485,000	482,686	483,033		118		118		483,151		18,824	18,824	16,692	03/15/2026
527298	BN 2		05/19/2020	ZERO STAGE CAPITAL		404,038	405,000	418,669			(847)		(847)		417,821		(13,784)	(13,784)	12,127	09/15/2027
53219L	AR 0		09/16/2020	ZERO STAGE CAPITAL		104,275	97,000	100,281	100,100		(3,100)		(3,100)		97,000		7,275	7,275	7,540	12/01/2026
534187	BB 4		06/15/2020	ISSUE CALLED at 104.473		261,183	250,000	274,210	254,658		(1,408)		(1,408)		253,250		(3,250)	(3,250)	23,005	06/24/2021
53627N	AA 9		09/16/2020	ZERO STAGE CAPITAL		135,675	135,000	136,240	135,637		(151)		(151)		135,486		189	189	6,984	11/01/2024
536797	AE 3		08/11/2020	ZERO STAGE CAPITAL		524,300	490,000	490,850	490,842		(77)		(77)		490,766		33,534	33,534	15,360	12/15/2027
538034	AK 5		04/28/2020	VARIOUS		445,188	500,000	500,000	500,000				0		500,000		(54,813)	(54,813)	11,433	11/01/2024
538034	AN 9		09/16/2020	ZERO STAGE CAPITAL		193,345	211,000	211,000	211,000				0		211,000		(17,655)	(17,655)	9,113	03/15/2026
538034	AR 0		04/21/2020	ZERO STAGE CAPITAL		175,300	200,000	200,000	200,000				0		200,000		(24,700)	(24,700)	4,892	10/15/2027
541056	AA 5		09/16/2020	ZERO STAGE CAPITAL		66,990	66,000	66,000					0		66,000		990	990	182	09/01/2027
549463	AE 7		09/16/2020	ZERO STAGE CAPITAL		124,200	115,000	120,175	119,537		(271)		(271)		119,266		4,934	4,934	7,479	03/15/2029
552704	AB 4		02/18/2020	ISSUE CALLED at 101.063		660,952	654,000	623,842	633,499	1,062	735		1,797		635,296		18,704	18,704	29,883	01/30/2023
552953	BX 8		04/30/2020	ZERO STAGE CAPITAL		186,553	183,000	195,432	188,277		(758)		(758)		187,519		(967)	(967)	8,939	03/15/2022
552953	CC 3		09/16/2020	ZERO STAGE CAPITAL		209,000	200,000	209,750	207,966		(1,672)		(1,672)		206,295		2,705	2,705	12,100	03/15/2023
552953	CE 9		05/14/2020	VARIOUS		330,423	324,000	324,000	324,000				0		324,000		6,423	6,423	6,300	06/15/2025
552953	CF 6		09/29/2020	VARIOUS		395,170	356,000	376,260	375,471		(687)		(687)		374,784		20,386	20,386	10,058	04/15/2027
55303X	AC 9		09/16/2020	ZERO STAGE CAPITAL		112,481	105,000	106,945	106,494		(238)		(238)		106,256		6,226	6,226	5,201	05/01/2024

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
553283 AB 8	MPH ACQUISITION HOLDINGS	10/29/2020	VARIOUS		1,926,766	1,870,000	1,832,299	1,810,110	24,548	5,060		29,608		1,839,718		61,608	61,608	107,467	06/01/2024	
553283 AC 6	MPH ACQUISITION HLDG	12/14/2020	ZERO STAGE CAPITAL		261,025	265,000	265,000					0		265,000		(3,975)	(3,975)	1,989	11/01/2028	
55342U AH 7	MPT OPERATING PARTNE	09/16/2020	ZERO STAGE CAPITAL		323,300	305,000	303,563	303,662		102		102		303,764		19,536	19,536	14,106	10/15/2027	
55342U AJ 3	MPT OPERATING PARTNE	03/19/2020	ABN AMRO		118,650	140,000	139,413	139,434		11		11		139,445		(20,795)	(20,795)	4,263	08/01/2029	
55354G AH 3	MSCI INC	02/12/2020	ABN AMRO		443,975	430,000	430,000	430,000				0		430,000		13,975	13,975	4,634	11/15/2029	
553777 AA 1	MTS SYS CORP	12/22/2020	ZERO STAGE CAPITAL		646,189	597,000	614,188	611,890	1,742	(2,831)		(1,089)		610,801		35,388	35,388	49,209	08/15/2027	
55616P AA 2	MACYS INC	09/16/2020	ZERO STAGE CAPITAL		69,306	65,000	65,000					0		65,000		4,306	4,306	1,512	06/15/2025	
55616X AH 0	MACYS RETAIL HLDGS INC	09/16/2020	VARIOUS		258,420	314,000	296,506	280,562		1,122		1,122		305,537		(47,118)	(47,118)	7,549	02/15/2023	
563571 AL 2	MANITOWOC CO INC	09/16/2020	ZERO STAGE CAPITAL		97,878	94,000	94,000	94,000				0		94,000		3,878	3,878	8,155	04/01/2026	
56501R AB 2	MANULIFE FINL CORP	09/17/2020	MATURITY		3,000,000	3,000,000	3,004,465	3,000,398		(398)		(398)		3,000,000				147,000	09/17/2020	
576323 AP 4	MASTEC INC	09/16/2020	ZERO STAGE CAPITAL		10,200	10,000	10,000					0		10,000		200	200	55	08/15/2028	
576485 AE 6	MATADOR RES CO	03/18/2020	ABN AMRO		583,524	927,000	915,946	914,502	1,791	278		2,069		916,570		(333,046)	(333,046)	26,738	09/15/2026	
57665R AN 6	MATCH GROUP INC	09/16/2020	ZERO STAGE CAPITAL		99,275	95,000	97,494			(72)		(72)		97,422		1,853	1,853	1,452	06/01/2028	
577081 AY 8	MATTEL INC	09/16/2020	ZERO STAGE CAPITAL		28,348	29,000	27,260	27,492		315		315		27,807		540	540	921	03/15/2023	
577081 BB 7	MATTEL INC	02/12/2020	VARIOUS		374,656	350,000	362,237	362,417		(289)		(289)		362,128		12,528	12,528	14,461	12/31/2025	
577081 BD 3	MATTEL INC	09/16/2020	VARIOUS		693,318	658,000	656,636	656,652		57		57		656,709		36,608	36,608	11,085	12/15/2027	
577088 AA 5	MATTERHORN MERGER	11/12/2020	ZERO STAGE CAPITAL		442,209	441,000	403,003	404,607	563	3,407		3,970		408,577		33,632	33,632	33,444	06/01/2026	
58502B AC 0	MEDNAX INC	09/16/2020	VARIOUS		444,863	564,000	584,205	579,521	3,691	(651)		3,040		582,561		(137,698)	(137,698)	26,442	01/15/2027	
58772T AB 6	MERC-BENZ AUTO LEASE	07/15/2020	VARIOUS		235,004	235,004	235,003			1		1		235,004				2,026	02/16/2021	
588056 AY 7	MERCER INTL INC	09/16/2020	ZERO STAGE CAPITAL		138,881	135,000	140,400	140,062		(865)		(865)		139,197		(316)	(316)	11,699	01/15/2025	
589433 AB 7	MEREDITH CORP	12/21/2020	VARIOUS		419,250	459,000	475,272	474,476		(3,030)		(3,030)		471,447		(52,197)	(52,197)	43,784	02/01/2026	
589433 AC 5	MEREDITH CORP	10/01/2020	ZERO STAGE CAPITAL		173,514	168,000	168,000					0		168,000		5,514	5,514	2,780	07/01/2025	
59001K AG 5	MERITOR INC	09/16/2020	ZERO STAGE CAPITAL		14,788	14,000	14,000					0		14,000		788	788	243	06/01/2025	
595017 AS 3	MICROCHIP TECHNOLOGY	09/30/2020	ZERO STAGE CAPITAL		175,221	169,000	169,000					0		169,000		6,221	6,221	2,373	09/01/2025	
59565X AC 4	MIDCONTINENT EXPRESS	04/22/2020	ZERO STAGE CAPITAL		172,338	170,000	170,000	170,000				0		170,000		2,338	2,338	6,523	08/15/2027	
599191 AA 1	MILEAGE PLUS HLDGS	09/16/2020	ZERO STAGE CAPITAL		54,782	52,612	51,954			15		15		51,969		2,813	2,813	722	06/20/2027	
603158 AA 4	MINERALS TECH	09/16/2020	ZERO STAGE CAPITAL		76,035	74,000	74,000					0		74,000		2,035	2,035	802	07/01/2028	
60740F AM 7	MOBILE MINI INC	07/03/2020	VARIOUS		51,404	50,000	51,483	51,341		(129)		(129)		51,212		(29)	(29)	3,098	07/01/2024	
608328 BF 6	MOHEGAN TRIBAL GAMING	11/05/2020	ZERO STAGE CAPITAL		187,740	200,000	190,500	192,418		1,071		1,071		193,489		(5,749)	(5,749)	16,152	10/15/2024	
609207 AQ 8	MONDELEZ INTL INC	10/16/2020	TENDER/EXCHANGE		378,630	350,000	348,761	349,115		199		199		349,315		29,315	29,315	11,947	05/07/2023	
615394 AM 5	MOOG INC	09/16/2020	VARIOUS		502,855	488,000	487,355	445,000		20		20		487,375		15,480	15,480	4,968	12/15/2027	
62886E AU 2	NCR CORP NEW	12/10/2020	ZERO STAGE CAPITAL		726,956	685,000	708,163	707,369		(4,141)		(4,141)		703,228		23,728	23,728	51,751	09/01/2027	
62886E AX 6	NCR CORP NEW	09/16/2020	ZERO STAGE CAPITAL		15,540	14,000	14,000					0		14,000		1,540	1,540	490	04/15/2025	
62913T AJ 1	NGL ENERGY PARTNERS	11/24/2020	VARIOUS		201,950	350,000	362,250	352,177	7,492	(2,246)	68,066	(62,820)		289,357		(87,407)	(87,407)	25,513	11/01/2023	
62913T AP 7	NGL ENERGY PARTNERS	12/01/2020	VARIOUS		234,450	560,000	558,260	542,450	15,818	205	278,473	(262,450)		280,000		(45,550)	(45,550)	47,563	04/15/2026	
629377 CA 8	NRG ENERGY INC	09/16/2020	ZERO STAGE CAPITAL		119,140	112,000	121,660	120,066		(2,057)		(2,057)		118,010		1,130	1,130	6,834	05/15/2026	
62943W AE 9	NRG YIELD OPER LLC	06/22/2020	ZERO STAGE CAPITAL		72,275	70,000	72,800	72,474	233	(262)		(29)		72,444		(169)	(169)	2,713	09/15/2026	
629568 AX 4	NABORS INDS INC	09/16/2020	VARIOUS		323,643	318,000	313,961	315,575		94		94		315,668		7,974	7,974	5,340	09/15/2021	
62957H AB 1	NABORS INDUSTRIES LTD	12/01/2020	VARIOUS		446,477	500,000	456,875	374,915	98,732	3,861		102,593		477,508		(31,031)	(31,031)	3,088	01/15/2024	
62957H AC 9	NABORS INDS INC NEW	01/22/2020	CORPORATE REORG		303,000	300,000	289,875	288,750	2,880	145		3,025		291,775		11,225	11,225	8,571	01/15/2023	
63530Q AH 2	NATIONAL CINEMEDIA	11/19/2020	ZERO STAGE CAPITAL		91,835	150,000	146,250	146,361		402		402		146,763		(54,928)	(54,928)	10,745	08/15/2026	
63530Q AJ 8	NATIONAL CINEMEDIA	09/16/2020	ZERO STAGE CAPITAL		32,144	37,000	39,498			(280)		(280)		39,217		(7,073)	(7,073)	2,053	04/15/2028	

E14.25

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 ei 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
63861C AC 3	NATIONSTAR MTG LLC.....		09/16/2020.	ZERO STAGE CAPITAL.....		125,689	121,000	121,000					0		121,000		4,689	4,689	776	08/15/2028.
63934E AT 5	NAVISTAR INTL CORP.....		09/16/2020.	VARIOUS.....		78,828	77,000	71,289	30,625	118	289		407		71,570		7,258	7,258	1,908	11/01/2025.
63938C AC 2	NAVIENT CORP.....		01/02/2020.	BANK OF.....		359,145	347,000	331,385	342,931		44		44		342,974		16,171	16,171	5,719	03/25/2021.
63938C AJ 7	NAVIENT CORPORATION.....		09/16/2020.	ZERO STAGE CAPITAL.....		310,954	303,000	302,487	302,537		40		40		302,577		8,377	8,377	15,510	06/15/2026.
63941U AA 1	NAVIENT PRIV ED LN T.....		12/15/2020.	VARIOUS.....		296,487	295,921	295,865			5		5		295,889		598	598	604	09/15/2069.
63941X AA 5	NAVIENT PRI ED RE LN.....		12/15/2020.	MORTGAGE PAYDOWN.....		47,216	47,216	47,213					0		47,216				126	07/15/2069.
64072T AA 3	NEPTUNE FINCO CORP.....		08/18/2020.	VARIOUS.....		1,841,749	1,775,000	2,025,074	1,969,486		(34,616)		(34,616)		1,934,869		(111,882)	(111,882)	162,045	10/15/2025.
64072T AC 9	NEPTUNE FINCO CORP.....		03/12/2020.	ABN AMRO.....		308,250	300,000	320,625	317,870		(2,080)		(2,080)		315,790		(7,540)	(7,540)	13,305	10/15/2025.
64110L AL 0	NETFLIX INC.....		03/12/2020.	ABN AMRO.....		269,375	250,000	275,938	275,130		(928)		(928)		274,202		(4,827)	(4,827)	6,161	02/15/2025.
64110L AS 5	NETFLIX INC.....		03/23/2020.	ABN AMRO.....		1,030,250	1,000,000	993,176	994,223		125		125		994,348		35,902	35,902	20,096	04/15/2028.
64110L AY 2	NETFLIX INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		126,000	120,000	120,000					0		120,000		6,000	6,000	1,692	06/15/2025.
64828T AA 0	NEW RESIDENTIAL INVT.....		11/05/2020.	ZERO STAGE CAPITAL.....		63,863	65,000	65,000					0		65,000		(1,138)	(1,138)	598	10/15/2025.
64828X AA 1	NEW RESIDENTIAL MORTGAGE LOAN TRUST.....		11/25/2020.	VARIOUS.....		113,125	113,125	114,943			(102)		(102)		113,125				0	11/25/2059.
64952W CP 6	NEW YORK LIFE GBL FD.....		04/09/2020.	VARIOUS.....		2,350,000	2,350,000	2,348,449	2,349,855		145		145		2,350,000				23,500	04/09/2020.
651229 AW 6	NEWELL BRANDS INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		108,828	101,000	104,283	104,215		(330)		(330)		103,885		4,943	4,943	4,323	04/01/2026.
65341X AA 6	NEXSTAR ESCROW CORP.....		09/25/2020.	VARIOUS.....		1,100,205	1,070,000	1,067,737	1,068,447		186		186		1,068,634		27,043	27,043	70,974	08/01/2024.
65342Q AK 8	NEXTERA ENERGY OPER.....		09/16/2020.	ZERO STAGE CAPITAL.....		51,879	49,000	43,610			534		534		44,144		7,734	7,734	1,406	07/15/2024.
65343H AA 9	NEXSTAR ESCROW INC.....		09/18/2020.	ZERO STAGE CAPITAL.....		424,744	405,000	423,556	422,891	341	(1,665)		(1,324)		421,567		3,176	3,176	27,527	07/15/2027.
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN.....		10/29/2020.	VARIOUS.....		611,740	633,000	624,583	626,673		1,532		1,532		628,205		(16,465)	(16,465)	27,896	04/15/2022.
65410C AC 4	NIELSEN COMPANY.....		09/16/2020.	VARIOUS.....		524,507	523,000	519,094	519,287		247		247		519,533		4,974	4,974	20,509	02/01/2025.
65441V AA 9	NINE ENERGY SVC INC.....		01/09/2020.	ABN AMRO.....		168,558	196,000	195,970	159,397	36,579			36,579		195,977		(27,418)	(27,418)	3,291	11/01/2023.
654740 AK 5	NISSAN MOTOR ACCEPTANCE.....		03/03/2020.	MATURITY.....		1,000,000	1,000,000	999,150	999,969		31		31		1,000,000				10,625	03/03/2020.
654740 AX 7	NISSAN MTR ACCEP COR.....		07/13/2020.	MATURITY.....		1,340,000	1,340,000	1,312,580	1,329,804		10,196		10,196		1,340,000				28,810	07/13/2020.
65479J AB 9	NISSAN AUTO REC TRUST.....		12/15/2020.	MORTGAGE PAYDOWN.....		989,906	989,906	989,897	989,351		555		555		989,906				15,195	09/15/2022.
665859 AL 8	NORTHERN TR CORP.....		11/04/2020.	MATURITY.....		1,000,000	1,000,000	998,830	999,885		115		115		1,000,000				34,500	11/04/2020.
670001 AA 4	NOVELIS CORP.....		01/27/2020.	ISSUE CALLED at 104.688.....		56,950	54,400	54,348	54,356		1		1		54,356		44	44	4,061	08/15/2024.
670001 AC 0	NOVELIS CORP.....		04/30/2020.	ZERO STAGE CAPITAL.....		183,425	190,000	201,163	200,675		(960)		(960)		199,715		(16,290)	(16,290)	5,225	09/30/2026.
670001 AE 6	NOVELIS CORP.....		09/16/2020.	VARIOUS.....		353,000	350,000	350,000					0		350,000		3,000	3,000	3,576	01/30/2030.
67020Y AQ 3	NUANCE COMMUNICATIONS CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		78,348	74,000	73,306	73,457		46		46		73,503		4,844	4,844	3,157	12/15/2026.
67054K AA 7	NUMERICABLE GROUP.....		12/21/2020.	VARIOUS.....		664,836	633,000	663,068			(2,723)		(2,723)		660,345		4,491	4,491	36,940	05/01/2026.
67059T AE 5	NUSTAR LOGISTICS L P.....		09/16/2020.	ZERO STAGE CAPITAL.....		63,473	63,000	65,048			(167)		(167)		64,880		(1,408)	(1,408)	3,150	04/28/2027.
67059T AG 0	NUSTAR LOGISTICS L P.....		09/16/2020.	ZERO STAGE CAPITAL.....		60,844	59,000	59,000					0		59,000		1,844	1,844	38	10/01/2025.
67181D AA 9	OAK ST INV GD NET LS.....		12/21/2020.	MORTGAGE PAYDOWN.....		1,235	1,235	1,235			1		1		1,235				2	11/20/2050.
674215 AE 8	OASIS PETROLEUM INC.....		11/17/2020.	VARIOUS.....		513,042	990,000	887,658	895,695		12,428		12,428		908,123		(395,081)	(395,081)	54,600	01/15/2023.
674599 BY 0	OCCIDENTAL PETROLEUM CORP.....		07/13/2020.	CORPORATE REORG.....		1,005,000	1,000,000	999,770	999,979		10		10		999,989		5,011	5,011	38,950	02/01/2021.
674599 CC 7	OCCIDENTAL PETROLEUM CORP.....		06/16/2020.	CITIGROUP.....		1,425,000	1,500,000	1,493,505	1,498,503		319		319		1,498,822		(73,822)	(73,822)	39,453	02/15/2022.
674599 CG 8	OCCIDENTAL PETROLEUM CORP.....		04/14/2020.	MORGAN STANLEY.....		1,146,750	1,650,000	1,645,743	1,647,491		123		123		1,647,614		(500,864)	(500,864)	19,410	06/15/2025.
674599 CH 6	OCCIDENTAL PETROLEUM CORP.....		05/01/2020.	CITIGROUP.....		321,750	450,000	444,285	445,227		234		234		445,461		(123,711)	(123,711)	8,500	04/15/2026.
674599 CJ 2	OCCIDENTAL PETROLEUM CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		196,100	265,000	125,875			547		547		126,422		69,678	69,678	10,786	04/15/2046.
674599 CW 3	OCCIDENTAL PETROLEUM CORP.....		04/13/2020.	MORGAN STANLEY.....		1,570,000	2,000,000	1,997,400	1,997,598		143		143		1,997,741		(427,741)	(427,741)	39,794	08/15/2024.
674599 DF 9	OCCIDENTAL PETROLEUM CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		309,400	340,000	244,800			780		780		245,580		63,820	63,820	11,148	09/15/2036.

E14.26

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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
674599 ED 3	OCCIDENTAL PETROLEUM CORP		09/30/2020	ZERO STAGE CAPITAL		946,750	1,040,000	1,040,000					0		1,040,000		(93,250)	(93,250)	6,533	09/01/2030
680665 AK 2	OLIN CORP		09/16/2020	ZERO STAGE CAPITAL		23,750	25,000	25,000	25,000				0		25,000		(1,250)	(1,250)	1,413	02/01/2030
682189 AQ 8	ON SEMICONDUCTOR CORP		09/16/2020	ZERO STAGE CAPITAL		47,265	46,000	46,000					0		46,000		1,265	1,265	134	09/01/2028
68245X AE 9	1011778 B.C. UNLIMIT		11/13/2020	VARIOUS		3,747,918	3,665,000	3,641,779	3,644,535		2,284		2,284		3,646,819		81,749	81,749	182,967	10/15/2025
69007T AB 0	OUTFRONT MEDIA CAP		09/16/2020	ZERO STAGE CAPITAL		102,700	104,000	104,000	104,000				0		104,000		(1,300)	(1,300)	6,558	08/15/2027
69007T AC 8	OUTFRONT MEDIA CAP		09/21/2020	VARIOUS		188,475	190,000	190,000	190,000				0		190,000		(1,525)	(1,525)	6,128	03/15/2030
69007T AD 6	OUTFRONT MEDIA CAP		05/19/2020	VARIOUS		351,875	350,000	350,000					0		350,000		1,875	1,875	530	06/15/2025
69073T AR 4	OWENS-BROCKWAY GLASS		09/16/2020	VARIOUS		356,459	338,000	360,393	358,927		(2,673)		(2,673)		356,255		205	205	17,291	08/15/2023
69331C AJ 7	PG&E CORP		09/16/2020	ZERO STAGE CAPITAL		51,545	52,000	52,000					0		52,000		(455)	(455)	645	07/01/2030
69346V AA 7	PIFG ESCROW CORPORATION		07/01/2020	ZERO STAGE CAPITAL		640,325	670,000	678,536	678,299		(617)		(617)		677,682		(37,357)	(37,357)	25,045	10/15/2027
693522 AG 9	PQ COEP		06/25/2020	ZERO STAGE CAPITAL		715,131	702,000	703,987	703,493		(506)		(506)		702,987		12,144	12,144	28,387	11/15/2022
693522 AH 7	PQ CORP		09/16/2020	ZERO STAGE CAPITAL		66,869	65,000	64,919	64,938		7		7		64,945		1,923	1,923	4,080	12/15/2025
69353R EU 8	PNC BK N A PITTSBURG		10/06/2020	ISSUE CALLED at 100.000		2,000,000	2,000,000	1,998,680	1,999,766		212		212		1,999,978		22	22	45,053	11/05/2020
693656 AC 4	PVH CORPORATION		09/16/2020	ZERO STAGE CAPITAL		37,440	36,000	35,865			5		5		35,870		1,570	1,570	315	07/10/2025
69370C AB 6	PTC INC		10/01/2020	ZERO STAGE CAPITAL		187,203	184,000	184,000					0		184,000		3,203	3,203	4,175	02/15/2025
69888X AA 7	PAR PHARMACEUTICAL I		09/16/2020	VARIOUS		575,960	566,000	557,350	557,891		332		332		558,223		17,737	17,737	25,750	04/01/2027
700677 AR 8	PARK OHIO INDS INC-O		11/10/2020	VARIOUS		798,285	816,000	816,000	816,000				0		816,000		(17,715)	(17,715)	48,095	04/15/2027
701885 AD 7	PARSLEY ENERGY LLC		09/16/2020	ZERO STAGE CAPITAL		43,376	43,000	42,678			21		21		42,698		678	678	1,560	01/15/2025
701885 AH 8	PARSLEY ENERGY LLC FINAN		08/26/2020	VARIOUS		460,820	597,000	590,988	591,498		161		161		591,659		(130,839)	(130,839)	17,401	10/15/2027
702150 AD 5	PARTY CITY HLDGS INC		05/29/2020	ZERO STAGE CAPITAL		99,656	650,000	521,375	433,476	89,623	5,028		94,651		528,127		(428,470)	(428,470)	36,005	08/01/2026
70339P AA 7	PATTERN ENERGY OPERA		09/16/2020	ZERO STAGE CAPITAL		38,758	37,000	37,000					0		37,000		1,758	1,758	231	08/15/2028
707569 AS 8	PENN NATIONAL GAMING INC		09/16/2020	ZERO STAGE CAPITAL		49,350	47,000	39,480			315		315		39,795		9,555	9,555	1,785	01/15/2027
70932M AA 5	PENNYMAC FINL SVCS I		10/27/2020	ZERO STAGE CAPITAL		182,000	175,000	175,000					0		175,000		7,000	7,000	784	10/15/2025
71376L AB 6	PERFORMANCE FOOD GROUP		03/27/2020	ABN AMRO		252,965	276,000	276,754	276,363		(59)		(59)		276,304		(23,339)	(23,339)	4,976	06/01/2024
71376L AD 2	PERFORMANCE FOOD GROUP		09/16/2020	ZERO STAGE CAPITAL		35,640	33,000	33,000					0		33,000		2,640	2,640	908	05/01/2025
716768 AC 0	PETSMART INC		06/22/2020	VARIOUS		936,036	924,000	745,588	766,706		7,982		7,982		774,688		161,348	161,348	23,691	06/01/2025
716768 AD 8	PETSMART INC		10/28/2020	VARIOUS		283,340	280,000	267,029	267,291		287		287		267,578		15,762	15,762	5,807	06/01/2025
719245 AD 4	SHUTTERFLY INC		11/10/2020	ZERO STAGE CAPITAL		34,019	35,000	32,025	32,036		278		278		32,315		1,704	1,704	3,307	10/01/2026
721283 AA 7	PIKE CORP		09/16/2020	ZERO STAGE CAPITAL		2,018	2,000	2,025					0		2,025		(7)	(7)	7	09/01/2028
72431P AA 0	PISCES MIDCO INC		09/16/2020	ZERO STAGE CAPITAL		121,181	115,000	116,294	115,902		(177)		(177)		115,725		5,456	5,456	8,510	04/15/2026
72650R AY 8	PLAINS ALL AMERN PIP		11/03/2020	ISSUE CALLED at 100.000		600,000	600,000	616,758	610,189		(7,866)		(7,866)		602,323		(2,323)	(2,323)	37,667	02/01/2021
72650R BN 1	PLAINS ALL AMERN PIP		09/16/2020	ZERO STAGE CAPITAL		28,105	28,000	27,942					0		27,942		163	163	287	09/15/2030
727493 AB 4	PLANTRONICS INC		10/14/2020	VARIOUS		953,710	1,040,000	1,048,500	1,019,190	28,495	(822)		27,673		1,046,863		(93,153)	(93,153)	38,200	05/31/2023
72766Q AD 7	PLATFORM SPECIALTY		08/10/2020	ZERO STAGE CAPITAL		516,533	495,000	514,800	512,257		(3,106)		(3,106)		509,150		7,382	7,382	20,276	12/01/2025
73107G AA 1	POLARIS INTERMEDIATE		10/08/2020	VARIOUS		415,946	408,340	408,833	381,283	27,027	(371)		26,656		407,940		3,584	3,584	31,897	12/01/2022
73179P AM 8	POLYONE CORP		09/16/2020	ZERO STAGE CAPITAL		49,996	47,000	47,000					0		47,000		2,996	2,996	938	05/15/2025
737446 AK 0	POST HLDGS INC		09/30/2020	ZERO STAGE CAPITAL		258,660	252,000	246,526	213,180		382		382		246,995		11,665	11,665	13,139	08/15/2026
737446 AM 6	POST HLDGS INC		09/16/2020	ZERO STAGE CAPITAL		1,154,089	1,113,000	1,131,847	1,130,610		(985)		(985)		1,129,626		24,463	24,463	51,610	03/01/2027
737446 AN 4	PORT HOLDINGS INC		04/27/2020	ZERO STAGE CAPITAL		131,950	130,000	127,718	127,765		75		75		127,839		4,111	4,111	5,769	01/15/2028
740212 AK 1	PRECISION DRILLING CORP		09/16/2020	ZERO STAGE CAPITAL		49,400	65,000	69,496	65,027	2,125	(832)		1,293		66,321		(16,921)	(16,921)	3,820	12/15/2023
74101X AF 7	PRESIDIO HLDGS INC		09/16/2020	ZERO STAGE CAPITAL		25,350	24,000	24,000					0		24,000		1,350	1,350	1,298	02/01/2028
74112B AK 1	PRESTIGE BRANDS INC		06/26/2020	ZERO STAGE CAPITAL		613,594	595,000	621,775	615,884		663		663		616,547		(2,953)	(2,953)	31,504	03/01/2024

E14.27

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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74112B	AL 9		09/16/2020	ZERO STAGE CAPITAL		30,305	29,000	29,000	29,000				0		29,000		1,305	1,305	1,181	01/15/2028
74166M	AA 4		02/18/2020	VARIOUS		319,288	305,000	321,337	315,816		(1,190)		(1,190)		314,626		(7,317)	(7,317)	18,701	05/15/2023
74166M	AB 2		06/01/2020	ZERO STAGE CAPITAL		653,750	650,000	667,875	667,281		(1,337)		(1,337)		665,944		(12,194)	(12,194)	25,441	04/15/2024
74166M	AC 0		01/24/2020	ABN AMRO		852,663	800,000	848,000	847,667		(467)		(467)		847,200		5,463	5,463	16,952	04/15/2026
74166M	AE 6		09/16/2020	ZERO STAGE CAPITAL		144,734	139,000	139,000					0		139,000		5,734	5,734	5,550	01/15/2028
74166M	AF 3		09/16/2020	ZERO STAGE CAPITAL		132,469	135,000	135,000					0		135,000		(2,531)	(2,531)	354	08/31/2027
74256L	AS 8		11/19/2020	VARIOUS		500,000	500,000	499,395	499,887		113		113		500,000		0	0	13,125	11/19/2020
742718	FH 7		12/02/2020	ZERO STAGE CAPITAL		385,675	335,000	381,059			(2,048)		(2,048)		379,011		6,664	6,664	6,923	03/25/2030
74333J	AA 9		11/19/2020	MORTGAGE PAYDOWN		477	477	486					0		477		0	0	2	08/17/2034
74333N	AA 0		10/20/2020	MORTGAGE PAYDOWN		1,000	1,000	1,033					0		1,000		0	0	3	05/19/2036
744448	CD 1		07/10/2020	ISSUE CALLED at 100.000		500,000	500,000	497,965	499,795		123		123		499,918		82	82	10,444	11/15/2020
74733V	AC 4		03/20/2020	ABN AMRO		28,500	75,000	72,938	73,337		105		105		73,441		(44,941)	(44,941)	1,564	05/01/2023
74733V	AD 2		03/13/2020	VARIOUS		427,973	771,000	736,221	741,835		640		640		742,475		(314,503)	(314,503)	21,406	03/01/2026
74736K	AF 8		09/18/2020	VARIOUS		382,208	359,000	358,865	358,879		11		11		358,891		23,318	23,318	27,562	07/15/2026
74736K	AG 6		03/02/2020	ABN AMRO		104,000	100,000	104,500	104,485		(84)		(84)		104,401		(401)	(401)	1,872	10/15/2029
74736K	AJ 0		09/16/2020	ZERO STAGE CAPITAL		71,355	71,000	71,000					0		71,000		355	355		04/01/2031
74759B	AD 5		05/15/2020	ZERO STAGE CAPITAL		341,700	340,000	339,050	339,131		48		48		339,179		2,521	2,521	8,075	11/15/2025
74840L	AA 0		10/14/2020	VARIOUS		487,194	495,000	511,675	509,513		(1,299)		(1,299)		508,214		(22,889)	(22,889)	15,924	05/01/2025
74840L	AB 8		09/16/2020	VARIOUS		475,369	479,000	478,018	478,624		34		34		478,658		(3,289)	(3,289)	21,586	01/15/2028
749571	AF 2		08/13/2020	ZERO STAGE CAPITAL		41,063	45,000	46,800	46,546	215	(170)		45		46,591		(5,529)	(5,529)	1,948	10/15/2027
75026J	AC 4		09/16/2020	ZERO STAGE CAPITAL		42,315	42,000	42,000					0		42,000		315	315		09/15/2026
75281A	AS 8		09/16/2020	ZERO STAGE CAPITAL		6,615	7,000	6,178	6,003	459	61		520		6,523		92	92	287	05/15/2025
75281A	AU 3		09/02/2020	VARIOUS		204,250	200,000	201,375	199,062	1,980	(59)		1,921		200,983		3,267	3,267	9,330	07/01/2022
75281A	AW 9		01/24/2020	CORPORATE REORG		155,250	150,000	155,625	150,060	2,052	(93)		1,959		152,019		3,231	3,231	1,270	06/01/2021
75606D	AC 5		06/10/2020	ZERO STAGE CAPITAL		86,063	85,000	84,575	84,710		65		65		84,775		1,288	1,288	2,355	12/01/2021
75606D	AE 1		09/16/2020	ZERO STAGE CAPITAL		64,431	65,000	64,025	64,025	21	186		207		64,231		200	200	2,526	06/01/2023
75606D	AG 6		12/18/2020	VARIOUS		1,040,109	977,000	960,226	961,252		1,698		1,698		962,950		77,159	77,159	71,640	04/01/2027
75606D	AJ 0		11/03/2020	ZERO STAGE CAPITAL		60,559	57,000	57,000					0		57,000		3,559	3,559	1,409	06/15/2025
760759	AP 5		12/09/2020	ISSUE CALLED at 104.583		1,411,877	1,350,000	1,346,261	1,348,971		389		389		1,349,360		640	640	110,867	06/01/2022
76119L	AA 9		12/10/2020	VARIOUS		314,004	323,000	325,740	325,328	335	(119)		216		325,545		(11,541)	(11,541)	12,853	11/01/2026
761735	AT 6		11/23/2020	VARIOUS		2,174,749	2,151,000	2,141,899	2,143,740		1,321		1,321		2,145,061		29,060	29,060	113,931	07/15/2023
761735	AV 1		10/08/2020	VARIOUS		976,743	959,000	972,360	968,796		(4,937)		(4,937)		963,858		2,822	2,822	89,688	07/15/2024
767754	CL 6		11/19/2020	ZERO STAGE CAPITAL		61,000	61,000	68,089			(310)		(310)		67,780		(6,780)	(6,780)	1,572	11/15/2026
77340R	AK 3		03/05/2020	ISSUE CALLED at 100.418		351,465	350,000	356,344	351,521		(936)		(936)		350,585		(585)	(585)	9,121	04/15/2020
77846E	AA 3		07/15/2020	MORTGAGE PAYDOWN		220,254	220,254	219,773	219,885		370		370		220,254		0	0	3,393	06/15/2023
780153	AY 8		09/16/2020	ZERO STAGE CAPITAL		70,245	63,000	61,740			102		102		61,842		8,403	8,403	2,265	06/01/2023
78388J	AV 8		09/16/2020	ZERO STAGE CAPITAL		226,833	222,000	215,439	216,022		406		406		216,428		10,404	10,404	7,426	09/01/2024
78442F	EQ 7		01/24/2020	VARIOUS		2,268,250	2,150,000	2,137,387	2,141,334		189		189		2,141,523		126,727	126,727	59,881	01/25/2023
78442F	ET 1		02/20/2020	ABN AMRO		269,375	250,000	237,813	239,696		307		307		240,003		29,372	29,372	6,338	03/25/2024
78449D	AA 4		11/25/2020	VARIOUS		260,014	260,014	259,589			23		23		260,014		0	0	51	09/15/2054
78454L	AH 3		06/17/2020	VARIOUS		541,460	689,000	655,998	658,006	4,847	2,346		7,193		665,199		(123,739)	(123,739)	29,496	01/15/2024
78454L	AT 7		09/16/2020	ZERO STAGE CAPITAL		43,175	44,000	70,679			(1,547)		(1,547)		69,132		(25,957)	(25,957)	1,112	01/15/2025

E14.28

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78466C AC 0	SS&C TECHNOLOGIES IN.....		09/16/2020	ZERO STAGE CAPITAL.....		79,594	75,000	75,000	75,000				0		75,000		4,594	4,594	3,988	09/30/2027
78470V AC 2	SRC ENERGY INC.....		02/21/2020	CORPORATE REORG.....		570,650	565,000	523,500	525,869		736		736		526,605		44,045	44,045	7,847	12/01/2025
78472C AA 6	SOFI CONSUMER LOAN PROGRAM.....		11/25/2020	VARIOUS.....		628,528	628,528	628,526	628,527				0		628,528			0	10,586	02/25/2028
78472G AA 7	SSL ROBOTICS LLC.....		04/06/2020	ABN AMRO.....		30,338	30,000	32,365	32,348		(138)		(138)		32,210		(1,872)	(1,872)	1,024	12/31/2023
785592 AE 6	SABINE PASS LIQUEFAC.....		06/08/2020	ISSUE CALLED at 101.964.....		1,478,473	1,450,000	1,499,586	1,477,269		(10,858)		(10,858)		1,466,411		(16,411)	(16,411)	98,028	02/01/2021
78573N AA 0	SABRE GLBL INC.....		09/23/2020	ISSUE CALLED at 101.344.....		405,376	400,000	413,000	408,120		877		877		408,997		(8,997)	(8,997)	25,562	04/15/2023
80285R AB 4	SANTANDER DRIVE AUTO.....		12/15/2020	MORTGAGE PAYDOWN.....		339,141	339,141	336,665			68		68		339,141			0	741	05/15/2023
80685Q AA 4	SCHLUMBERGER LTD.....		06/29/2020	ISSUE CALLED at 102.107.....		2,042,137	2,000,000	1,997,880	1,999,738		123		123		1,999,862		139	139	122,403	01/15/2021
808513 BD 6	SCHWAB CHARLES CORP.....		09/16/2020	ZERO STAGE CAPITAL.....		38,745	36,000	36,000					0		36,000		2,745	2,745	742	01/01/9999
808625 AA 5	SCIENCE APPLICATNS.....		09/16/2020	ZERO STAGE CAPITAL.....		100,573	98,000	98,000					0		98,000		2,573	2,573	2,455	04/01/2028
80874Y BA 7	SCIENTIFIC GAMES INT.....		10/22/2020	ZERO STAGE CAPITAL.....		837,069	830,000	864,688	863,920		(3,956)		(3,956)		859,964		(22,896)	(22,896)	65,833	03/15/2026
80874Y BC 3	SCIENTIFIC GAMES INT.....		10/02/2020	ZERO STAGE CAPITAL.....		169,245	168,000	168,000	168,000				0		168,000		1,245	1,245	9,961	05/15/2028
810186 AP 1	SCOTTS MIRACLE GRO.....		02/04/2020	ABN AMRO.....		574,425	540,000	547,200	546,799		(80)		(80)		546,718		27,707	27,707	4,016	12/15/2026
81104P AA 7	SCRIPPS ESCROW INC.....		09/16/2020	ZERO STAGE CAPITAL.....		46,236	47,000	48,760	48,748		(137)		(137)		48,611		(2,375)	(2,375)	3,160	07/15/2027
811054 AG 0	SCRIPPS E W CO OHIO.....		09/16/2020	ZERO STAGE CAPITAL.....		104,490	108,000	104,220	104,833		367		367		105,201		(711)	(711)	4,659	05/15/2025
81112F AA 9	GRANITE MERGER SUB 2 INC.....		11/19/2020	ZERO STAGE CAPITAL.....		296,150	271,000	271,000	271,000				0		271,000		25,150	25,150	40,794	07/15/2027
81211K AY 6	SEALED AIR CORP NEW.....		04/27/2020	ZERO STAGE CAPITAL.....		49,500	50,000	50,000	50,000				0		50,000		(500)	(500)	850	12/01/2027
81282U AE 2	SEAWORLD PKS & ENMT.....		09/16/2020	ZERO STAGE CAPITAL.....		50,760	48,000	48,000					0		48,000		2,760	2,760	545	08/01/2025
816196 AT 6	SELECT MEDICAL CORP.....		09/16/2020	ZERO STAGE CAPITAL.....		45,526	43,000	45,580	45,556		(313)		(313)		45,243		283	283	3,038	08/15/2026
81728U AA 2	SENSATA TECHNOLOGIES.....		09/16/2020	ZERO STAGE CAPITAL.....		110,381	105,000	105,000	105,000				0		105,000		5,381	5,381	4,568	02/15/2030
81761L AA 0	SERVICE PPTYS TR.....		09/16/2020	ZERO STAGE CAPITAL.....		11,853	11,000	11,000					0		11,000		853	853	209	09/15/2025
827048 AW 9	SILGAN HOLDINGS INC.....		09/16/2020	VARIOUS.....		344,825	355,000	355,188	325,000		(11)		(11)		355,177		(10,352)	(10,352)	6,750	02/01/2028
829259 AY 6	SINCLAIR TELEVISION.....		09/16/2020	ZERO STAGE CAPITAL.....		3,765	4,000	4,090	4,090		(7)		(7)		4,083		(318)	(318)	178	03/01/2030
82967N BA 5	SIRIUS XM RADIO INC.....		03/13/2020	ABN AMRO.....		402,000	400,000	400,930	400,690		(23)		(23)		400,667		1,333	1,333	12,514	08/01/2027
82967N BC 1	SIRIUS XM RADIO INC.....		02/27/2020	ABN AMRO.....		317,790	297,000	297,000	297,000				0		297,000		20,790	20,790	12,024	07/01/2029
82967N BE 7	SIRIUS XM RADIO INC.....		09/16/2020	VARIOUS.....		740,319	710,000	710,000	710,000				0		710,000		30,319	30,319	22,587	07/15/2024
82967N BG 2	SIRIUS XM RADIO INC.....		09/16/2020	ZERO STAGE CAPITAL.....		406,734	403,000	403,000					0		403,000		3,734	3,734	1,145	07/01/2030
83001A AB 8	SIX FLAGS ENTMT CORP.....		06/01/2020	ZERO STAGE CAPITAL.....		18,800	20,000	16,000			116		116		16,116		2,684	2,684	333	07/31/2024
83001A AC 6	SIX FLAGS ENTMT CORP.....		09/17/2020	ZERO STAGE CAPITAL.....		294,375	300,000	312,488	311,649		(1,259)		(1,259)		310,390		(16,015)	(16,015)	15,299	04/15/2027
83001W AC 8	SIX FLAGS THEME PKS.....		09/16/2020	ZERO STAGE CAPITAL.....		431,600	406,000	406,000					0		406,000		25,600	25,600	3,900	07/01/2025
830867 AB 3	SKYMILES IP LTD & DE.....		10/06/2020	ZERO STAGE CAPITAL.....		467,438	450,000	450,000					0		450,000		17,438	17,438	891	10/20/2028
83405T AA 1	SOFI CONSUMER LOAN PROGRAM.....		11/25/2020	VARIOUS.....		445,912	445,912	445,876	445,899		13		13		445,912			0	6,735	05/25/2028
83422A AA 1	SOLERA LLC / SOLERA.....		09/17/2020	ZERO STAGE CAPITAL.....		127,365	121,000	131,436	127,992		563		563		128,555		(1,191)	(1,191)	13,305	03/01/2024
845467 AL 3	SOUTHWESTERN ENERGY.....		11/20/2020	ZERO STAGE CAPITAL.....		244,413	240,000	211,800	213,700		3,975		3,975		217,675		26,738	26,738	20,083	01/23/2025
845467 AN 9	SOUTHWESTERN ENERGY CO.....		09/16/2020	ZERO STAGE CAPITAL.....		50,750	50,000	46,250	46,258		256		256		46,515		4,235	4,235	3,735	10/01/2027
84762L AV 7	SPECTRUM BRANDS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		18,788	18,000	18,000					0		18,000		788	788	885	10/01/2029
85172F AN 9	SPRINGLEAF FINANCE CORP.....		09/16/2020	ZERO STAGE CAPITAL.....		405,144	355,000	375,413	374,036		(1,844)		(1,844)		372,192		32,951	32,951	25,505	03/15/2026
85172F AQ 2	SPRINGLEAF FINANCE C.....		03/03/2020	ABN AMRO.....		134,400	120,000	124,503	124,312		(72)		(72)		124,240		10,160	10,160	6,537	01/15/2028
85205T AL 4	SPIRIT AEROSYSTEMS I.....		09/16/2020	ZERO STAGE CAPITAL.....		60,085	61,000	61,000					0		61,000		(915)	(915)	1,919	04/15/2025
852060 AT 9	SPRINT CAPITAL CORP.....		11/12/2020	ZERO STAGE CAPITAL.....		1,367,598	902,000	991,320	983,611		(3,537)		(3,537)		980,075		387,523	387,523	90,142	03/15/2032
852061 AM 2	SPRINT NEXTEL CORP.....		04/29/2020	VARIOUS.....		1,100,266	983,000	917,983	947,934		5,156		5,156		953,089		147,177	147,177	49,802	11/15/2021
852061 AS 9	SPRINT NEXTEL CORP.....		04/29/2020	VARIOUS.....		1,418,963	1,340,000	1,400,447	1,391,776		2,322		(5,536)		1,388,561		30,401	30,401	34,906	11/15/2022

E14.29

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
85207U AF 2	SPRINT CORPORATION.....		09/18/2020	VARIOUS.....		2,260,878	1,974,000	2,070,238	2,061,905	3,122	(11,744)		(8,622)		2,053,283		207,595	207,595	121,955	09/15/2023
85207U AH 8	SPRINT CORPORATION.....		06/23/2020	ZERO STAGE CAPITAL.....		559,213	490,000	527,450	524,745		(3,388)		(3,388)		521,358		37,855	37,855	18,426	06/15/2024
85207U AJ 4	SPRINT CORPORATION.....		06/12/2020	ZERO STAGE CAPITAL.....		613,075	530,000	557,165	553,703		(1,657)		(1,657)		552,046		61,029	61,029	32,047	02/15/2025
85208N AA 8	SPRING SPECTRUM / SPEC I.....		12/21/2020	VARIOUS.....		250,000	812,500	358,691			33,442		33,442		392,133		(142,133)	(142,133)	5,873	09/20/2021
853496 AB 3	STANDARD INDS INC.....		06/18/2020	VARIOUS.....		603,181	595,000	614,338	605,314		614		614		605,928		(6,336)	(6,336)	24,856	02/15/2023
853496 AC 1	STANDARD INDS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		944,150	915,000	910,946	126,890		32		32		910,982		33,168	33,168	18,140	02/15/2027
855030 AN 2	STAPLES INC.....		12/18/2020	ZERO STAGE CAPITAL.....		245,439	247,000	243,280	243,625		384		384		244,009		1,430	1,430	19,584	04/15/2026
855030 AP 7	STAPLES INC.....		11/13/2020	ZERO STAGE CAPITAL.....		489,363	576,000	595,824	584,021	11,388	(1,756)		9,632		593,652		(104,290)	(104,290)	63,227	04/15/2027
85571B AL 9	STARWOOD PROPERTY TRUST.....		10/01/2020	ZERO STAGE CAPITAL.....		257,030	266,000	264,002	264,491		191		191		264,682		(7,652)	(7,652)	13,615	03/15/2025
85572N AA 6	STARS GRP HLDS/STARS GRP.....		05/12/2020	ZERO STAGE CAPITAL.....		623,715	595,000	595,000	595,000				0		595,000		28,715	28,715	32,886	07/15/2026
857691 AG 4	STATION CASINOS LLC.....		09/16/2020	ZERO STAGE CAPITAL.....		68,894	73,000	73,000					0		73,000		(4,106)	(4,106)	2,017	02/15/2028
858119 AZ 3	STEEL DYNAMICS INC.....		04/21/2020	ZERO STAGE CAPITAL.....		208,000	208,000	210,002	208,885		(738)		(738)		208,147		(147)	(147)	5,703	04/15/2023
864486 AH 8	SUBURBAN PROPANE PAR.....		06/04/2020	ZERO STAGE CAPITAL.....		146,088	145,000	143,913	144,023		84		84		144,107		1,981	1,981	4,076	06/01/2024
864486 AK 1	SUBURBAN PROPANE PAR.....		09/16/2020	ZERO STAGE CAPITAL.....		65,678	63,000	65,678	65,636		(295)		(295)		65,342		336	336	3,876	03/01/2027
86614R AG 2	SUMMIT MATERIALS LLC.....		08/11/2020	ISSUE CALLED at 100.000.....		210,000	210,000	211,004	210,354		(361)		(361)		209,993		7	7	13,791	07/15/2023
86614R AM 9	SUMMIT MATERIALS LLC.....		09/16/2020	ZERO STAGE CAPITAL.....		80,344	75,000	75,375	75,346		(28)		(28)		75,318		5,026	5,026	4,916	03/15/2027
86614W AD 8	SUMMIT MIDSTREAM HLD.....		12/23/2020	ZERO STAGE CAPITAL.....		520,113	875,000	878,750	670,828	205,980	(343)		205,637		876,465		(356,353)	(356,353)	47,060	04/15/2025
86765L AL 1	SUNOCO LP/SUNOCO FIN.....		09/16/2020	VARIOUS.....		122,846	119,000	119,874	119,841		(47)		(47)		119,794		3,052	3,052	5,184	02/15/2026
872540 AS 8	TJX COS INC NEW.....		12/02/2020	ZERO STAGE CAPITAL.....		161,713	140,000	163,111			(1,111)		(1,111)		162,001		(288)	(288)	3,529	04/15/2027
87264A AM 7	T MOBILE USA INC.....		06/18/2020	VARIOUS.....		675,104	670,000	687,673	683,454	1,258	(2,013)		(755)		682,699		(7,595)	(7,595)	32,100	03/01/2023
87264A AP 0	T MOBILE USA INC.....		09/18/2020	ZERO STAGE CAPITAL.....		354,994	340,000	355,003	348,877		(2,306)		(2,306)		346,571		8,423	8,423	26,144	01/15/2026
87264A AQ 8	T MOBILE USA INC.....		05/14/2020	ZERO STAGE CAPITAL.....		28,490	28,000	29,026	28,881		31		31		28,912		(422)	(422)	994	04/15/2024
87264A AY 1	T MOBILE USA INC.....		09/16/2020	ZERO STAGE CAPITAL.....		86,450	70,000	69,703			3		3		69,705		16,745	16,745	1,391	04/15/2050
87265H AF 6	TRI POINT GROUP INC.....		09/16/2020	ZERO STAGE CAPITAL.....		135,156	125,000	101,250	103,415		1,554		1,554		104,969		30,188	30,188	5,232	06/01/2027
87422V AE 8	TALen ENERGY SUPPLY LLC.....		09/16/2020	ZERO STAGE CAPITAL.....		97,960	124,000	119,790	118,243	2,266	304		2,570		120,813		(22,853)	(22,853)	15,299	01/15/2026
87422V AF 5	TALen ENERGY SUPPLY.....		09/16/2020	VARIOUS.....		146,713	142,000	142,136	142,136		(1)		(1)		142,136		4,577	4,577	5,303	05/15/2027
87422V AG 3	TALen ENERGY SUPPLY.....		09/16/2020	VARIOUS.....		380,056	379,000	374,325	374,515		50		50		374,565		5,491	5,491	18,920	01/15/2028
87470L AA 9	TALLGRASS ENERGY PAR.....		09/16/2020	ZERO STAGE CAPITAL.....		267,781	275,000	274,319	274,443		75		75		274,518		(6,737)	(6,737)	15,251	09/15/2024
87470L AH 4	TALLGRASS ENERGY PAR.....		09/30/2020	ZERO STAGE CAPITAL.....		130,650	130,000	130,000					0		130,000		650	650	433	10/01/2025
87612B BB 7	TARGA RES PARTNERS.....		09/16/2020	ZERO STAGE CAPITAL.....		59,418	61,000	57,798	58,243		203		203		58,446		972	972	2,652	02/01/2025
87612B BE 1	TARGA RES PARTNERS.....		09/16/2020	ZERO STAGE CAPITAL.....		751,281	735,000	768,079	763,922	1,620	(3,960)		(2,340)		761,582		(10,301)	(10,301)	44,453	02/01/2027
87612B BJ 0	TARGA RES PARTNERS.....		10/01/2020	ZERO STAGE CAPITAL.....		221,363	215,000	215,082	215,082		(11)		(11)		215,071		6,292	6,292	12,001	04/15/2026
87612B BL 5	TARGA RES PARTNERS.....		05/27/2020	ZERO STAGE CAPITAL.....		339,390	324,000	324,000	324,000				0		324,000		15,390	15,390	18,311	07/15/2027
87612E AV 8	TARGET CORP.....		01/28/2020	ISSUE CALLED at 101.001.....		1,010,015	1,000,000	997,130	999,815		25		25		999,841		159	159	30,789	07/15/2020
87612E BL 9	TARGET CORP.....		12/02/2020	ZERO STAGE CAPITAL.....		250,550	235,000	248,726			(1,319)		(1,319)		247,407		3,143	3,143	3,569	04/15/2025
87724R AA 0	TAYLOR MORRISON CMNT.....		09/16/2020	ZERO STAGE CAPITAL.....		45,869	41,000	45,100	45,082		(351)		(351)		44,731		1,138	1,138	1,827	06/15/2027
87724R AC 6	WILLIAM LYON HOMES INC.....		09/12/2020	VARIOUS.....		1,014,114	980,000	979,020	978,972		150		150		979,123		29,892	29,892	61,453	09/01/2023
87901J AC 9	TEGNA INC.....		04/09/2020	ABN AMRO.....		277,988	295,000	297,764	297,749		(48)		(48)		297,701		(19,713)	(19,713)	7,381	09/15/2029
87901J AE 5	TEGNA INC.....		09/16/2020	ZERO STAGE CAPITAL.....		70,024	71,000	71,000					0		71,000		(976)	(976)	2,271	03/15/2028
87927V AR 9	TELECOM ITALIA CAP.....		09/16/2020	ZERO STAGE CAPITAL.....		548,254	447,000	487,486	484,949		(720)		(720)		484,229		64,025	64,025	32,970	07/18/2036
88033G CE 8	TENET HEALTHCARE COR.....		09/18/2020	ZERO STAGE CAPITAL.....		2,499,338	2,281,000	2,345,901	2,330,173		(12,802)		(12,802)		2,317,372		181,966	181,966	164,263	04/01/2022

E14.30

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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
88033G CS 7	TENET HEALTHCARE CORP.....		06/04/2020.	ZERO STAGE CAPITAL.....		146,813	145,000	140,106	141,345			315	315		141,661		5,152	5,152	6,017	07/15/2024.
88033G CW 8	THC ESCROW CORPORATION.....		12/11/2020.	ZERO STAGE CAPITAL.....		85,905	83,000	84,590	84,509		(559)		(559)		83,949		1,956	1,956	7,973	08/01/2025.
88033G CX 6	TENET HEALTHCARE CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		14,613	14,000	14,683			(93)		(93)		14,590		23	23	552	02/01/2027.
88033G DC 1	TENET HEALTHCARE CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		637,735	631,000	631,000	631,000				0		631,000		6,735	6,735	23,692	09/01/2024.
880345 AB 9	TENNANT CO.....		01/29/2020.	ABN AMRO.....		80,658	77,000	80,850	80,643		(99)		(99)		80,545		113	113	1,083	05/01/2025.
880349 AR 6	TENNECO INC.....		11/05/2020.	VARIOUS.....		280,373	400,000	328,182	332,865		5,327		5,327		338,192		(57,820)	(57,820)	22,482	07/15/2026.
88047P AA 2	TENN MERGER SUB INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		333,525	550,000	537,625	368,726	172,600		742	173,342		542,067		(208,542)	(208,542)	32,415	02/01/2025.
88146L AA 1	TERRIER MEDIA BUYER.....		09/17/2020.	ZERO STAGE CAPITAL.....		206,268	197,000	197,000	197,000				0		197,000		9,268	9,268	13,254	12/15/2027.
88160R AE 1	TESLA INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		485,600	475,000	455,074	455,448		1,733		1,733		457,180		28,420	28,420	23,828	08/15/2025.
88165F AF 9	TEVA PHARMACEUTICAL.....		09/16/2020.	ZERO STAGE CAPITAL.....		22,083	22,000	21,175	21,439		209		209		21,649		434	434	687	11/10/2021.
88732J AW 8	TIME WARNER CABLE IN.....		02/01/2020.	MATURITY.....		550,000	550,000	557,310	550,590		(590)		(590)		550,000				13,750	02/01/2020.
88827A AA 1	TITAN ACQ/CO-BORROWER.....		12/18/2020.	ZERO STAGE CAPITAL.....		309,469	300,000	300,000	297,696	2,304			2,304		300,000		9,469	9,469	24,316	04/15/2026.
89176U AN 4	TOWD POINT MTG TR.....		11/25/2020.	MORTGAGE PAYDOWN.....		37,521	37,521	38,163			(15)		(15)		37,521				54	04/25/2060.
89177B AA 3	TOWD PT MTG TR.....		11/25/2020.	MORTGAGE PAYDOWN.....		41,511	41,511	44,702			(40)		(40)		41,511				70	03/25/2058.
89177H AA 0	TOWD POINT MORTGAGE TRUST.....		11/25/2020.	VARIOUS.....		239,762	239,762	240,250	239,864		(103)		(103)		239,762				2,794	12/25/2048.
89177X AA 5	TOWD POINT MORTGAGE TRUST.....		11/25/2020.	VARIOUS.....		216,827	216,827	217,089	216,915		(88)		(88)		216,827				2,536	12/25/2048.
89178W AU 2	TOWD POINT MTG TR.....		11/27/2020.	MORTGAGE PAYDOWN.....		49,021	49,021	51,077			(56)		(56)		49,021				120	01/25/2060.
89190B AE 8	TOYOTA AUTO RECEIVABLES OWNER TRUST.....		12/15/2020.	MORTGAGE PAYDOWN.....		709,959	709,959	709,768	709,438		521		521		709,959				13,357	09/15/2022.
89236T DU 6	TOYOTA MOTOR CREDIT CORP.....		04/17/2020.	VARIOUS.....		500,000	500,000	499,770	499,977		23		23		500,000				4,875	04/17/2020.
89236T GW 9	TOYOTA MOTOR CREDIT.....		12/01/2020.	ZERO STAGE CAPITAL.....		21,154	20,000	21,107			(182)		(182)		20,925		229	229	388	03/30/2023.
893526 DK 6	TRANSCANADA CORP.....		10/01/2020.	MATURITY.....		2,500,000	2,500,000	2,503,145	2,502,761		(2,761)		(2,761)		2,500,000				95,000	10/01/2020.
893647 AZ 0	TRANSDIGM INC.....		08/25/2020.	ZERO STAGE CAPITAL.....		650,675	650,000	645,517	645,825		428		428		646,252		4,423	4,423	32,538	05/15/2025.
893647 BK 2	TRANSDIGM INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		19,643	18,000	18,000					0		18,000		1,643	1,643	640	12/15/2025.
893647 BL 0	TRANSDIGM INC.....		09/22/2020.	ZERO STAGE CAPITAL.....		682,103	701,000	706,650	451,841		(615)		(615)		706,025		(23,923)	(23,923)	32,894	11/15/2027.
893800 AA 0	TRANSOCEAN GUARDIAN LTD.....		12/11/2020.	VARIOUS.....		710,434	841,620	803,070	446,073		3,108		3,108		806,144		(95,710)	(95,710)	55,603	01/15/2024.
893828 AA 1	TRANSOCEAN INC.....		10/15/2020.	MORTGAGE PAYDOWN.....		30,750	30,750	29,346			116		116		30,750				1,192	10/15/2024.
893830 BE 8	TRANSOCEAN INC.....		02/18/2020.	VARIOUS.....		1,374,564	1,288,000	1,389,149	1,360,546	234	(2,275)		(2,041)		1,358,504		(36,004)	(36,004)	114,400	07/15/2023.
893830 BF 5	TRANSOCEAN INC.....		07/21/2020.	ZERO STAGE CAPITAL.....		123,750	250,000	253,750	247,455	5,407	(351)		5,056		252,512		(128,762)	(128,762)	19,167	01/15/2026.
89385A AA 3	TRANSOCEAN SENTRY LT.....		01/09/2020.	ABN AMRO.....		51,063	50,000	49,785	49,814		2		2		49,816		1,247	1,247	433	05/15/2024.
89469A AC 8	TREEHOUSE FOODS INC.....		01/28/2020.	ABN AMRO.....		516,250	500,000	523,750	516,675		(1,059)		(1,059)		515,616		634	634	13,651	02/15/2023.
89469A AD 6	TREEHOUSE FOODS INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		18,360	18,000	18,000					0		18,000		360	360	18	09/01/2028.
89616R AA 7	TRIDENT TPI HLDGS IN.....		09/16/2020.	ZERO STAGE CAPITAL.....		46,648	47,000	45,708			57		57		45,764		883	883	1,185	11/01/2025.
896818 AP 6	TRIUMPH GROUP INC NE.....		09/16/2020.	ZERO STAGE CAPITAL.....		2,270	4,000	4,213	4,182	28	(38)		(10)		4,173		(1,903)	(1,903)	338	08/15/2025.
896818 AS 0	TRIUMPH GROUP INC NE.....		09/16/2020.	ZERO STAGE CAPITAL.....		19,831	19,000	19,000					0		19,000		831	831	145	06/01/2024.
897051 AA 6	TRONOX INC.....		10/06/2020.	VARIOUS.....		744,006	735,000	723,569	724,132		975		975		725,106		18,900	18,900	39,098	04/15/2026.
897051 AB 4	TRONOX INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		61,480	58,000	58,000					0		58,000		3,480	3,480	1,435	05/01/2025.
90184L AG 7	TWITTER INC.....		09/18/2020.	ZERO STAGE CAPITAL.....		143,140	136,000	136,511	136,269	238	(39)		199		136,468		6,672	6,672	4,143	12/15/2027.
90290M AB 7	US FOODS INC.....		09/16/2020.	VARIOUS.....		569,341	556,000	575,450	512,720		(1,030)		(1,030)		568,390		951	951	4,482	06/15/2024.
90290M AC 5	US FOODS INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		373,695	363,000	363,000					0		363,000		10,695	10,695	2,223	04/15/2025.
90320M AA 3	UPCB FINANCE IV LTD.....		02/13/2020.	ISSUE CALLED at 102.688.....		513,440	500,000	512,329	507,832		(281)		(281)		507,551		(7,551)	(7,551)	28,968	01/15/2025.
90353T AA 8	UBER TECHNOLOGIES IN.....		10/21/2020.	VARIOUS.....		1,129,203	1,085,000	1,124,261	1,121,977		(9,573)		(9,573)		1,112,404		(17,054)	(17,054)	111,386	11/01/2023.
90353T AE 0	UBER TECHNOLOGIES IN.....		09/16/2020.	ZERO STAGE CAPITAL.....		31,650	30,000	30,849	30,845		(85)		(85)		30,760		890	890	2,256	09/15/2027.

E14.31

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90353T AG 5	UBER TECHNOLOGIES IN.....		09/16/2020	ZERO STAGE CAPITAL.....		8,120	8,000	8,000					0		8,000		120	120	3	01/15/2028
910047 AJ 8	UNITED AIRLS HLDGS I.....		11/30/2020	ZERO STAGE CAPITAL.....		10,025	10,000	9,600			107		107		9,707		318	318	559	10/01/2022
911308 AA 2	UNITED PARCEL SERVICE.....		04/01/2020	MATURITY.....		2,500,000	2,500,000	3,116,675	2,515,806		(15,806)		(15,806)		2,500,000		0	0	104,688	04/01/2020
911365 BE 3	UNITED RENTALS NORTH AMERICA.....		08/13/2020	ZERO STAGE CAPITAL.....		275,600	260,000	278,522	276,155		(3,124)		(3,124)		273,031		2,569	2,569	14,087	09/15/2026
911365 BG 8	UNITED RENTALS INC.....		09/16/2020	VARIOUS.....		1,577,933	1,496,000	1,526,818	1,526,028	2,084	(3,871)		(1,787)		1,524,241		53,692	53,692	77,815	01/15/2028
911365 BK 9	UNITED RENTALS INC.....		08/10/2020	ISSUE CALLED at 111.088.....		558,775	503,000	503,027	503,027		(1)		(1)		503,027		(27)	(27)	77,117	12/15/2026
91159H HX 1	U S BANCORP MTNS BK.....		12/02/2020	ZERO STAGE CAPITAL.....		58,402	55,000	58,247			(369)		(369)		57,878		524	524	1,111	07/30/2024
913017 BV 0	UNITED TECHNOLOGIES CORP.....		02/28/2020	TENDER/EXCHANGE.....		1,039,870	1,000,000	999,230	999,792		13		13		999,805		40,065	40,065	7,492	06/01/2022
91337C AA 4	UNIVAR SOLUTIONS USA.....		09/16/2020	ZERO STAGE CAPITAL.....		139,966	134,000	135,575	135,545		(188)		(188)		135,357		4,609	4,609	5,392	12/01/2027
914906 AR 3	UNIVISION COMMUNICATIONS.....		06/15/2020	VARIOUS.....		815,955	815,000	811,903	810,473	3,179	162		3,341		813,815		2,140	2,140	25,584	05/15/2023
914906 AU 6	UNIVISION COMM.....		09/16/2020	ZERO STAGE CAPITAL.....		55,275	55,000	55,000					0		55,000		275	275	911	06/01/2027
91739V AA 6	USIS MERGER SUB INC.....		09/16/2020	ZERO STAGE CAPITAL.....		515,875	508,000	509,613	509,452		(282)		(282)		509,170		6,705	6,705	23,695	05/01/2025
91740P AC 2	USA COMPRESSION PART.....		12/09/2020	ZERO STAGE CAPITAL.....		359,641	348,000	359,773	358,910	19	(1,936)		(1,917)		356,993		2,648	2,648	25,361	04/01/2026
91740P AF 5	USA COMPRESSION PART.....		11/05/2020	ZERO STAGE CAPITAL.....		82,350	80,000	80,425	80,423		(54)		(54)		80,369		1,981	1,981	7,164	09/01/2027
91832V AA 2	VOC ESCROW LTD.....		10/01/2020	VARIOUS.....		560,103	680,000	675,682	676,082		202		202		676,284		(116,181)	(116,181)	27,234	02/15/2028
91879Q AL 3	VAIL RESORTS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		10,688	10,000	10,000					0		10,000		688	688	233	05/15/2025
91889D AE 6	VALARIS PLC.....		01/08/2020	ABN AMRO.....		411,491	711,000	691,581	403,471	290,609	52		290,661		694,133		(282,641)	(282,641)	24,337	02/01/2026
91911K AK 8	VALEANT PHARMACEUTICALS.....		04/27/2020	ZERO STAGE CAPITAL.....		152,353	149,000	149,000	149,000				0		149,000		3,353	3,353	6,490	03/15/2024
91911K AN 2	VALEANT PHARMACEUTICALS.....		09/30/2020	VARIOUS.....		1,306,838	1,299,000	1,275,472	933,811		1,984		1,984		1,274,456		32,381	32,381	44,308	11/01/2025
91911X AV 6	VALEANT PHARMACEUTICALS.....		09/16/2020	ZERO STAGE CAPITAL.....		388,063	350,000	396,518	392,359		(7,960)		(7,960)		384,399		3,664	3,664	31,206	04/01/2026
91911X AW 4	VALEANT PHARMACEUTICALS.....		09/16/2020	VARIOUS.....		311,476	289,000	298,393	297,242		(697)		(697)		296,545		14,932	14,932	21,418	01/31/2027
92047W AB 7	VALVOLINE INC.....		10/01/2020	ZERO STAGE CAPITAL.....		252,669	245,000	247,824	246,792		(297)		(297)		246,495		6,174	6,174	11,949	08/15/2025
92047W AC 5	VALVOLINE INC.....		03/11/2020	VARIOUS.....		480,881	462,000	460,600	460,834		43		43		460,876		17,158	17,158	19,204	07/15/2024
9226AP AA 3	VENATOR FIN SARL/VENATOR.....		11/20/2020	ZERO STAGE CAPITAL.....		99,763	115,000	106,375	106,375	49	1,171		1,220		107,595		(7,833)	(7,833)	12,863	07/15/2025
92343E AH 5	VERISIGN INC.....		11/27/2020	VARIOUS.....		547,221	500,000	500,719	500,476		(26)		(26)		500,450		46,771	46,771	17,479	04/01/2025
92343E AL 6	VERISIGN INC.....		10/01/2020	VARIOUS.....		7,265	7,000	6,808	6,825		9		9		6,834		431	431	302	07/15/2027
92343V DW 1	VERIZON COMMUNICATIONS INC.....		06/29/2020	ISSUE CALLED at 104.671.....		1,308,388	1,250,000	1,243,588	1,247,042		645		645		1,247,686		2,314	2,314	89,095	03/16/2022
92535W AA 8	VERSCEND ESCROW CORP.....		09/16/2020	ZERO STAGE CAPITAL.....		43,100	40,000	43,449	43,393		(613)		(613)		42,780		320	320	4,258	08/15/2026
92564R AC 9	VICI PPTYS INC.....		09/16/2020	ZERO STAGE CAPITAL.....		44,000	44,000	44,000					0		44,000		0	0	954	02/15/2025
92676X AD 9	VIKING CRUISES LTD.....		06/23/2020	ZERO STAGE CAPITAL.....		174,900	265,000	251,913	253,603		560		560		254,163		(79,263)	(79,263)	12,109	09/15/2027
92769X AM 7	VIRGIN MEDIA FINANCE PLC.....		06/05/2020	VARIOUS.....		681,350	660,000	644,671	646,271		525		525		646,796		34,555	34,555	24,570	08/15/2026
92840V AF 9	VISTRA OPERATIONS CO.....		09/16/2020	ZERO STAGE CAPITAL.....		204,263	195,000	202,049	201,521		(766)		(766)		200,755		3,508	3,508	12,133	07/31/2027
92856J AB 6	VIZIENT INC.....		09/16/2020	ZERO STAGE CAPITAL.....		28,620	27,000	27,000	27,000				0		27,000		1,620	1,620	1,420	05/15/2027
92933B AK 0	WGM ACQUISITION CORP.....		08/03/2020	VARIOUS.....		70,875	70,000	71,201	71,026		(123)		(123)		70,904		(166)	(166)	3,203	08/01/2023
92933B AP 9	WGM ACQUISITION CORP.....		12/09/2020	ZERO STAGE CAPITAL.....		496,738	478,000	504,243	458,000		(8,329)		(8,329)		494,445		2,292	2,292	29,834	04/15/2026
92933B AQ 7	WGM ACQUISITION CORP.....		09/16/2020	ZERO STAGE CAPITAL.....		38,341	37,000	37,000					0		37,000		1,341	1,341	315	07/15/2030
92936Q AG 3	WF-RBS COMMERCIAL MORTGAGE TRUST.....		12/18/2020	MORTGAGE PAYDOWN.....		541,610	541,610	547,002	541,781		(171)		(171)		541,610		0	0	9,364	04/15/2045
931142 EM 1	WALMART INC.....		12/01/2020	ZERO STAGE CAPITAL.....		224,276	200,000	225,098			(1,907)		(1,907)		223,191		1,085	1,085	5,490	07/08/2026
931427 AT 5	WALGREENS BOOTS ALLI.....		09/16/2020	ZERO STAGE CAPITAL.....		37,786	37,000	37,000					0		37,000		786	786	645	04/15/2050
93369K AA 3	WAND MERGER CORP.....		08/13/2020	VARIOUS.....		1,124,107	1,118,000	1,117,361	1,117,494		80		80		1,117,574		(27,799)	(27,799)	125,255	07/15/2023
941063 AQ 2	WASTE MGMT INC.....		12/03/2020	ISSUE CALLED at 100.000.....		500,000	500,000	498,810	499,832		132		132		499,964		36	36	28,878	03/01/2021
94107J AA 1	WASTE PRO USA INC.....		09/16/2020	VARIOUS.....		822,631	827,000	826,089	826,258		108		108		826,366		(3,735)	(3,735)	28,090	02/15/2026

E14.32

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
95081Q AN 4	WESCO DISTR INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		122,464	113,000	113,000					0		113,000		9,464	9,464	2,147	06/15/2025.
95616A AA 1	WEST STREET MERGER.....		09/16/2020.	ZERO STAGE CAPITAL.....		46,125	45,000	43,538	43,554		156		156		43,710		2,415	2,415	3,004	09/01/2025.
958667 AA 5	WESTERN GAS PARTNERS.....		09/16/2020.	ZERO STAGE CAPITAL.....		48,000	50,000	41,750			33		33		41,783		6,217	6,217	1,852	02/01/2050.
960413 AW 2	WESTLAKE CHEM CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		14,945	14,000	13,942			1		1		13,944		1,001	1,001	126	06/15/2030.
962178 AN 9	TRI POINTE GROUP.....		10/01/2020.	ZERO STAGE CAPITAL.....		124,775	115,000	112,873	113,894		169		169		114,063		10,712	10,712	5,443	06/15/2024.
966387 BG 6	WHITTING PETROLEUM CORP.....		02/14/2020.	ABN AMRO.....		60,548	116,000	115,440	79,344	36,157	9		36,166		115,510		(54,962)	(54,962)	4,532	01/15/2026.
96926D AH 3	LYON WILLIAM HOMES INC.....		03/09/2020.	ISSUE CALLED at 100.000.....		21,000	21,000	21,338	21,066	100	(11)		89		21,155		(155)	(155)	825	08/15/2022.
96926J AC 1	WILLIAM CARTER CO.....		08/13/2020.	ZERO STAGE CAPITAL.....		638,700	600,000	624,700	622,390		(2,893)		(2,893)		619,496		19,204	19,204	30,863	03/15/2027.
969457 BG 4	WILLIAMS COS INC.....		08/11/2020.	ZERO STAGE CAPITAL.....		161,126	150,000	166,875	156,059		(2,179)		(2,179)		153,880		7,246	7,246	11,222	09/01/2021.
96950F AD 6	WILLIAMS PARTNERS L P.....		03/15/2020.	MATURITY.....		1,000,000	1,000,000	1,025,460	1,000,672		(672)		(672)		1,000,000				26,250	03/15/2020.
96950G AA 0	WILLIAMS SCOTSMAN IN.....		07/01/2020.	VARIOUS.....		234,074	225,000	234,331	232,443		(1,638)		(1,638)		230,805		1,930	1,930	10,108	12/15/2022.
96950G AB 8	WILLIAMS SCOTSMAN IN.....		08/26/2020.	VARIOUS.....		336,033	325,000	317,839	318,938		972		972		319,910		6,050	6,050	33,008	08/15/2023.
96950G AE 2	WILLIAMS SCOTSMAN IN.....		09/16/2020.	ZERO STAGE CAPITAL.....		18,203	18,000	18,000	18,000				0		18,000		203	203	53	08/15/2028.
97789L AB 2	WOLVERINE ESCROW LLC.....		10/01/2020.	ZERO STAGE CAPITAL.....		24,632	30,000	31,190	31,184		(121)		(121)		31,064		(6,432)	(6,432)	2,268	11/15/2026.
98212B AG 8	WPX ENERGY INC.....		07/02/2020.	CORPORATE REORG.....		309,120	276,000	275,250	275,609		48		48		275,657		33,463	33,463	20,936	08/01/2023.
98212B AL 7	WPX ENERGY INC.....		03/09/2020.	ABN AMRO.....		25,830	34,000	34,000					0		34,000		(8,170)	(8,170)	259	01/15/2030.
98212B AM 5	WPX ENERGY INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		25,094	25,000	25,000					0		25,000		94	94	371	06/15/2028.
98311A AA 3	WYNDHAM HOTELS & RESORTS.....		09/16/2020.	ZERO STAGE CAPITAL.....		120,205	116,000	116,000	116,000				0		116,000		4,205	4,205	5,767	04/15/2026.
983130 AV 7	WYNN LAS VEGAS LLC.....		09/16/2020.	ZERO STAGE CAPITAL.....		42,140	43,000	43,538			(54)		(54)		43,484		(1,344)	(1,344)	1,294	03/01/2025.
983133 AA 7	WYNN RESORTS FIN LLC.....		05/05/2020.	ZERO STAGE CAPITAL.....		625,150	665,000	665,000	665,000				0		665,000		(39,850)	(39,850)	21,343	10/01/2029.
983793 AH 3	XPO LOGISTICS INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		278,550	260,000	260,700			(48)		(48)		260,652		17,898	17,898	5,785	05/01/2025.
984121 CQ 4	XEROX CORP.....		09/30/2020.	VARIOUS.....		600,052	597,000	554,055	563,028		5,308		5,308		568,336		31,716	31,716	20,409	03/15/2023.
98421M AA 4	XEROX HOLDINGS CORP.....		09/16/2020.	ZERO STAGE CAPITAL.....		1,066,675	1,056,000	1,062,308			(9)		(9)		1,062,298		4,377	4,377	2,488	08/15/2025.
988498 AL 5	YUM BRANDS INC.....		09/16/2020.	ZERO STAGE CAPITAL.....		16,556	15,000	16,538			(8)		(8)		16,530		26	26	125	01/15/2030.
989194 AL 9	ZAYO GROUP LLC/ZAYO.....		01/22/2020.	ABN AMRO.....		30,750	30,000	31,213	30,987	205	(39)		166		31,153		(403)	(403)	361	05/15/2025.
989194 AM 7	ZAYO GROUP LLC/ZAYO.....		03/09/2020.	CORPORATE REORG.....		216,240	212,000	214,103	213,707		(90)		(90)		213,616		2,624	2,624	5,583	04/01/2023.
989194 AP 0	ZAYO GROUP LLC/ZAYO CAP.....		01/22/2020.	VARIOUS.....		786,108	766,000	759,022	759,638	375	40		415		760,053		26,055	26,055	23,045	01/15/2027.
G9420R AD 8	ROWAN COMPANIES.....		06/22/2020.	ZERO STAGE CAPITAL.....		58,500	450,000	262,188	219,794	49,154	1,049		50,203		269,997		(211,497)	(211,497)		12/01/2042.
U8002W AG 2	REYNOLDS GRP ISS/REYNOLD.....		11/23/2020.	VARIOUS.....		636,045	628,000	644,485	640,389		(6,198)		(6,198)		634,191		(6,191)	(6,191)	48,095	07/15/2023.
01626P AD 8	ALIMENTATION COUCHE.....		08/21/2020.	MATURITY.....		2,400,000	2,400,000	2,567,424	2,420,607		(20,607)		(20,607)		2,400,000				101,136	08/21/2020.
03524B AG 1	ANHEUSER BUSCH INBEV.....		10/08/2020.	VARIOUS.....		10,991,233	10,300,000	10,219,358	10,254,680		9,075		9,075		10,254,755		45,245	45,245	931,509	05/15/2024.
05590H AQ 0	BMW CDA INC.....		10/01/2020.	RBC DEXIA.....		3,027,810	3,000,000	2,904,900	2,947,173		27,383		27,383		2,974,556		53,254	53,254	44,296	06/15/2021.
05590H AR 8	BMW CDA INC.....		10/19/2020.	MATURITY.....		1,500,000	1,500,000	1,499,535	1,499,905		95		95		1,500,000				26,700	10/19/2020.
06367X KF 7	BANK MONTREAL QUE.....	A	07/09/2020.	DESJARDIN.....		4,463,980	4,445,000	4,444,155	4,444,865		92		92		4,444,958		19,022	19,022	70,968	10/06/2020.
071734 AD 9	BAUSCH HEALTH COS IN.....	A	09/17/2020.	ZERO STAGE CAPITAL.....		955,413	895,000	967,031	965,010		(9,091)		(9,091)		955,919		(506)	(506)	74,136	01/15/2028.
071734 AJ 6	BAUSCH HEALTH COS IN.....	A	07/21/2020.	ZERO STAGE CAPITAL.....		421,281	425,000	425,000	425,000				0		425,000		(3,719)	(3,719)	12,582	01/30/2030.
07317Q AG 0	BAYTEX ENERGY CORP.....	A	06/22/2020.	ZERO STAGE CAPITAL.....		308,700	490,000	458,250	445,855	13,630	2,788		16,418		463,018		(154,318)	(154,318)	15,542	06/01/2024.
07813Z BG 8	BELL CANADA.....		09/14/2020.	RBC DEXIA.....		1,000,000	1,000,000	1,050,040	1,017,641		(7,381)		(7,381)		1,010,260		(10,260)	(10,260)	56,999	09/29/2021.
097751 AY 7	BOMBARDIER INC.....	A	02/18/2020.	ABN AMRO.....		454,140	432,000	437,400	436,021		(234)		(234)		435,787		18,353	18,353	10,695	03/15/2022.
097751 BJ 9	BOMBARDIER INC.....	A	02/18/2020.	ABN AMRO.....		298,856	297,000	292,545	293,279		166		166		293,445		5,411	5,411	6,188	10/15/2022.
097751 BR 1	BOMBARDIER INC.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		24,000	30,000	31,636	31,581	42	(268)		(226)		31,355		(7,355)	(7,355)	1,794	12/01/2024.
097751 BT 7	BOMBARDIER INC.....	A	02/12/2020.	ABN AMRO.....		716,325	710,000	703,960	704,607		59		59		704,666		11,659	11,659	17,143	04/15/2027.

E14.33

SCHEDULE D - PART 4

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

E14.34

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 re ig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
11283W AC 8	BROOKFIELD RESIDENTI.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		146,340	144,000	152,280	150,179	9	(724)		(715)		149,465		(3,125)	(3,125)	7,727	05/15/2025.
12614A DB 3	CNH CAPITAL CANADA RECEIVABLE.....		12/15/2020.	VARIOUS.....		505,386	505,386	505,386	505,386				0		505,386			0	8,465	11/17/2025.
13509P ER 0	CANADA HOUSING TRUST.....		02/26/2020.	RBC DEXIA.....		7,880,925	7,500,000	7,398,375	7,416,227		2,479		2,479		7,418,706		462,219	462,219	86,979	03/15/2025.
13596Z DN 2	CIBC.....		10/01/2020.	RBC DEXIA.....		6,503,692	6,440,000	6,437,231	6,438,924		792		792		6,439,716		63,976	63,976	130,212	07/12/2021.
13638Z DB 8	CANADIAN NATL RESOURCES.....		06/01/2020.	MATURITY.....		8,000,000	8,000,000	7,998,160	7,999,738		262		262		8,000,000			0	82,000	06/01/2020.
146900 AQ 8	CASCADES INC.....	A	08/17/2020.	CORPORATE REORG.....		1,063,810	1,045,000	1,063,800	1,061,651		(2,315)		(2,315)		1,059,336		4,474	4,474	65,429	07/15/2023.
15135U AP 4	CENOVUS ENERGY INC.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		53,250	60,000	40,500			191		191		40,691		12,559	12,559	2,637	06/15/2037.
18060T AA 3	CLARIOS GLOBAL LP /.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		2,140	2,000	2,000					0		2,000		140	140	44	05/15/2025.
284902 AE 3	ELDORADO GOLD CORP N.....	A	11/05/2020.	VARIOUS.....		168,630	154,000	161,150	59,423	16	(1,305)		(1,289)		159,608		9,022	9,022	11,376	06/01/2024.
29359N AA 3	ENSGN DRILLING INC.....	A	11/17/2020.	ZERO STAGE CAPITAL.....		79,991	212,000	211,938	200,603	11,344	4		11,348		211,950		(131,959)	(131,959)	20,944	04/15/2024.
31430W AB 0	FED CAISSES DESJARDINS.....		11/20/2020.	RBC DEXIA.....		10,328,100	10,000,000	10,000,000	10,000,000				0		10,000,000		328,100	328,100	299,086	08/25/2022.
335934 AH 8	FIRST QUANTUM MINERA.....	A	08/04/2020.	VARIOUS.....		467,356	465,000	467,663	466,625		(1,808)		(1,590)		465,034		2,322	2,322	24,237	05/15/2022.
345213 HK 1	FORD AUTO SECURITIZATION TRUST.....		12/15/2020.	MORTGAGE PAYDOWN.....		441,630	441,630	441,630	441,630				0		441,630			0	9,967	10/15/2023.
36168Q AD 6	GFL ENVIRONMENTAL INC.....	A	03/11/2020.	ISSUE CALLED at 102.688.....		30,806	30,000	30,836	30,824		(68)		(68)		30,757		(757)	(757)	1,657	03/01/2023.
36168Q AE 4	GFL ENVIRONMENTAL INC.....	A	03/06/2020.	VARIOUS.....		418,810	386,000	409,391	408,982	1	(752)		(751)		408,231		(19,511)	(19,511)	41,482	05/01/2027.
36168Q AF 1	GFL ENVIRONMENTAL INC.....	A	04/22/2020.	ZERO STAGE CAPITAL.....		78,375	75,000	75,000	75,000				0		75,000		3,375	3,375	1,367	12/15/2026.
36168Q AJ 3	GFL ENVIRONMENTAL INC.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		50,875	50,000	50,000					0		50,000		875	875	820	06/01/2025.
36252M BG 4	GMF CANADA LEASING TRUST.....		05/20/2020.	RBC DEXIA.....		1,133,642	1,133,642	1,133,642	1,133,642				0		1,133,642			0	6,093	03/22/2021.
37638Z BG 8	GLACIER CREDIT CARD TR.....		09/20/2020.	MATURITY.....		2,400,000	2,400,000	2,400,000	2,400,000				0		2,400,000			0	53,688	09/20/2020.
443628 AF 9	HUDBAY MINERALS INC.....	A	09/14/2020.	ZERO STAGE CAPITAL.....		870,292	852,000	875,177	867,693		(6,843)		(6,843)		860,851		9,441	9,441	71,791	01/15/2023.
443628 AH 5	HUDBAY MINERALS INC.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		82,718	82,000	82,000					0		82,000		718	718		04/01/2029.
44485H AA 2	GFL ENVIRONMENTAL IN.....	A	11/27/2020.	VARIOUS.....		356,188	335,000	340,232	340,179		(623)		(623)		339,556		979	979	30,593	06/01/2026.
448055 AM 5	HUSKY ENERGY INC.....		05/19/2020.	RBC DEXIA.....		483,131	516,000	514,406	515,063		48		48		515,111		(31,980)	(31,980)	12,672	03/12/2025.
47788Z AA 9	JOHN DEERE FINANCIAL.....		09/15/2020.	RBC DEXIA.....		6,133,650	6,000,000	6,004,500	6,002,455		(791)		(791)		6,001,664		131,986	131,986	210,695	07/23/2021.
47788Z AB 7	JOHN DEERE FINANCIAL.....		11/02/2020.	RBC DEXIA.....		9,256,950	9,000,000	9,029,610	9,020,680		(8,473)		(8,473)		9,012,206		244,744	244,744	352,410	01/14/2022.
552704 AC 2	MEG ENERGY CORP.....	A	02/18/2020.	ISSUE CALLED at 102.333.....		165,779	162,000	154,166	156,270		148		148		156,418		5,582	5,582	8,126	03/31/2024.
552704 AE 8	MEG ENERGY CORP.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		97,913	105,000	105,000					0		105,000		(7,088)	(7,088)	4,738	02/01/2027.
575385 AD 1	MASONITE INTL CORP N.....	A	09/16/2020.	VARIOUS.....		316,420	321,000	338,188	336,977	712	(989)		(277)		336,701		(20,281)	(20,281)	14,214	02/01/2028.
57701R AJ 1	MATTAMY GROUP CORP.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		78,844	75,000	75,000	75,000				0		75,000		3,844	3,844	3,095	12/15/2027.
683715 AB 2	OPEN TEXT CORP.....	A	05/14/2020.	ZERO STAGE CAPITAL.....		522,500	500,000	536,250	529,739		(4,838)		(4,838)		524,901		(2,401)	(2,401)	13,627	06/01/2026.
683715 AC 0	OPEN TEXT CORP.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		89,650	88,000	88,000					0		88,000		1,650	1,650	1,989	02/15/2028.
69867D AC 2	PANTHER BG AGGREGATO.....	A	09/16/2020.	ZERO STAGE CAPITAL.....		264,805	251,000	258,486	258,437		(532)		(532)		257,905		6,900	6,900	17,957	05/15/2027.
70137T AP 0	PARKLAND FUEL CORP.....	A	08/24/2020.	VARIOUS.....		355,438	335,000	337,125	337,029		(40)		(40)		336,989		18,448	18,448	17,757	07/15/2027.
75585R PY 5	REAL ESTATE ASSET.....		12/14/2020.	VARIOUS.....		187,133	187,133	187,132	187,132				0		187,132		1	1	3,865	11/12/2052.
75585R QY 4	REAL ESTATE ASSET.....		12/14/2020.	MORTGAGE PAYDOWN.....		15,608	15,608	15,871			(8)		(8)		15,863		(255)	(255)	47	04/12/2024.
775109 AV 3	ROGERS COMMUNICATION.....		11/20/2020.	RBC DEXIA.....		5,253,450	5,000,000	5,188,700	5,139,338		(50,713)		(50,713)		5,088,625		164,825	164,825	193,699	06/06/2022.
78013G KN 4	ROYAL BK OF CDA BD.....	A	10/26/2020.	VARIOUS.....		650,000	650,000	637,995	645,405		4,595		4,595		650,000			0	13,975	10/26/2020.
827314 AJ 4	SILVER ARROW CANADA LP.....		12/15/2020.	MORTGAGE PAYDOWN.....		1,074,800	1,074,800	1,074,800	1,074,800				0		1,074,800			0	22,249	01/15/2023.
86721Z AM 1	SUNCOR ENERGY INC.....		05/19/2020.	RBC DEXIA.....		1,557,184	1,600,000	1,596,016	1,597,329		110		110		1,597,439		(40,255)	(40,255)	32,942	09/14/2026.
87952V AP 1	TELESAT CDA / TELESA.....	A	09/16/2020.	VARIOUS.....		146,858	150,000	150,000	150,000				0		150,000		(3,142)	(3,142)	2,206	06/01/2027.
891145 4A 9	TD BANK.....		04/02/2020.	MATURITY.....		2,115,000	2,115,000	2,093,258	2,113,644		1,356		1,356		2,115,000			0	17,903	04/02/2020.

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
891160 LV 3	TD BANK.....		11/20/2020.	RBC DEXIA.....		2,067,740	2,000,000	2,000,000	2,000,000				0		2,000,000		67,740	67,740	51,674	07/18/2023.
91831A AB 7	VRX ESCROW CORP.....	A	11/30/2020.	VARIOUS.....		717,976	709,000	602,669	636,194		2,830		2,830		639,024		69,976	69,976	20,566	05/15/2023.
91831A AC 5	VRX ESCROW CORP.....	A	11/19/2020.	ZERO STAGE CAPITAL.....		1,678,264	1,645,000	1,698,657	1,667,237	1,162	(5,517)		(4,355)		1,688,601		(10,338)	(10,338)	59,895	04/15/2025.
91911K AE 2	VALEANT PHARMACEUTIC.....	A	12/18/2020.	VARIOUS.....		30,000	30,000	28,906	29,134		158		158		29,292		708	708	1,580	03/01/2023.
949746 RU 7	WELLS FARGO & CO.....		10/01/2020.	RBC DEXIA.....		2,370,695	2,353,000	2,353,000	2,353,000				0		2,353,000		17,695	17,695	55,149	03/15/2021.
00772B AF 8	AERCAP IRELAND CAPIT.....	D	07/21/2020.	ZERO STAGE CAPITAL.....		608,124	600,000	613,854	609,191		(3,711)		(3,711)		605,480		2,644	2,644	18,600	05/15/2021.
00774M AD 7	AERCAP IRELAND CAPIT.....	D	07/20/2020.	ZERO STAGE CAPITAL.....		689,143	700,000	716,667	716,058		(2,915)		(2,915)		713,143		(24,000)	(24,000)	23,036	01/23/2023.
02073M AA 7	ALPHA 2 BV.....	D	03/05/2020.	ABN AMRO.....		500,000	500,000	493,030	494,645		257		257		494,902		5,098	5,098	11,910	06/01/2023.
03969A AL 4	ARDAGH PACKAGING.....	D	08/07/2020.	VARIOUS.....		2,375,888	2,294,000	2,311,452	2,309,686		(2,228)		(2,228)		2,307,458		68,429	68,429	112,002	02/15/2025.
03969A AP 5	ARDAGH PACKAGING.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		205,250	200,000	203,500	203,327		(465)		(465)		202,862		2,388	2,388	8,838	08/15/2027.
05567L T3 1	BNP PARIBAS / BNP PA.....	D	05/04/2020.	ZERO STAGE CAPITAL.....		1,027,160	1,000,000	1,034,590	1,018,237		(6,041)		(6,041)		1,012,195		14,965	14,965	40,417	01/15/2021.
143658 BG 6	CARNIVAL CORP MTN BE.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		60,431	55,000	55,000					0		55,000		5,431	5,431	930	02/01/2026.
225433 AK 7	CREDIT SUISSE GRP FD.....	D	12/10/2020.	MATURITY.....		1,400,000	1,400,000	1,393,616	1,396,902		3,098		3,098		1,400,000				43,750	12/10/2020.
251525 AT 8	DEUTSCHE BANK A G.....	D	07/13/2020.	MATURITY.....		500,000	500,000	486,015	494,902		5,098		5,098		500,000				13,500	07/13/2020.
25382D AA 4	DIGICEL GROUP ONE LT.....	D	04/06/2020.	ABN AMRO.....		897,787	1,443,000	1,020,404	808,527	260,008	20,899		280,907		1,089,434		(191,648)	(191,648)	15,159	12/30/2022.
258258 AA 0	DORIC NIMROD AIR.....	C	11/30/2020.	VARIOUS.....		91,201	91,201	93,709	91,770		(569)		(569)		91,201				3,520	11/30/2022.
28228P AA 9	EG GLOBAL FIN PLC.....	D	06/22/2020.	VARIOUS.....		658,900	695,000	695,000	695,000				0		695,000		(36,100)	(36,100)	24,695	02/07/2025.
46115H AW 7	INTESA SANPAOLO S P.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		221,250	200,000	191,470	192,086		785		785		192,872		28,378	28,378	13,419	01/15/2026.
62886H AY 7	NCL CORP LTD.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		62,678	61,000	61,000					0		61,000		1,678	1,678	990	02/01/2026.
62954H AC 2	NXP B V / NXP FDG LL.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		34,920	32,000	31,936			3		3		31,939		2,981	2,981	384	05/01/2027.
629571 AA 8	NABORS INDS LTD.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		26,625	50,000	50,000					0		50,000		(23,375)	(23,375)	2,497	01/15/2026.
639057 AA 6	NATWEST GROUP PLC.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		95,875	100,000	96,375	96,375				0		96,375		(500)	(500)	3,746	01/01/9999.
714264 AA 6	PERNOD RICARD S A.....	D	11/06/2020.	VARIOUS.....		618,820	600,000	631,398	620,199		(10,445)		(10,445)		609,754		2,606	2,606	37,287	04/07/2021.
7846EL AC 1	SPCM SA.....	D	06/05/2020.	VARIOUS.....		570,779	555,000	555,263	555,233		(5)		(5)		555,228		15,551	15,551	15,545	09/15/2025.
81725W AG 8	SENSATA TECH BV.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		41,243	39,000	36,368			318		318		36,685		4,557	4,557	1,759	10/15/2023.
85529V AA 2	STARFRUIT FINCO B V.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		161,250	150,000	150,000	150,000				0		150,000		11,250	11,250	11,567	10/01/2026.
88167A AD 3	TEVA PHARMACEUTICAL.....	D	03/20/2020.	ABN AMRO.....		510,750	600,000	534,375	541,049		2,275		2,275		543,324		(32,574)	(32,574)	9,870	07/21/2023.
893830 AF 6	TRANSOCEAN SEDCO.....	D	09/11/2020.	CORPORATE REORG.....		1,111,569	1,250,000	1,084,624	971,900	134,789	5,088		139,877		1,111,777		(207)	(207)	84,896	04/15/2031.
89686Q AA 4	TRIVIUM PACKAGING.....	D	05/12/2020.	ZERO STAGE CAPITAL.....		204,500	200,000	200,000	200,000				0		200,000		4,500	4,500	4,553	08/15/2026.
89686Q AB 2	TRIVIUM PACKAGING.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		216,250	200,000	216,500			(1,681)		(1,681)		214,819		1,431	1,431	12,892	08/15/2027.
89705P AA 3	TRONOX FINANCE PLC.....	D	09/16/2020.	VARIOUS.....		150,003	148,000	143,234	143,429		95		95		143,524		6,479	6,479	4,839	10/01/2025.
90320L AG 2	UPC HLDG BV.....	D	10/08/2020.	ZERO STAGE CAPITAL.....		301,238	290,000	293,988	293,973		(463)		(463)		293,510		7,728	7,728	19,849	01/15/2028.
92769V AJ 8	VIRGIN MEDIA FIN PLC.....	D	09/16/2020.	ZERO STAGE CAPITAL.....		205,250	200,000	200,000					0		200,000		5,250	5,250	2,694	07/15/2030.
92769X AP 0	VIRGIN MEDIA SECD.....	D	06/15/2020.	VARIOUS.....		912,650	860,000	913,462	911,305	1,096	(3,061)		(1,965)		909,340		3,310	3,310	27,473	05/15/2029.
947075 AP 2	WEATHERFORD INTL LTD.....	D	07/23/2020.	ZERO STAGE CAPITAL.....		136,400	190,000	201,388	201,326		(1,425)		(1,425)		199,901		(63,501)	(63,501)	13,004	12/01/2024.
98954N AA 7	ZIGGO SECD FIN B V.....	D	02/14/2020.	VARIOUS.....		495,583	469,000	483,606	483,035		(282)		(282)		482,753		10,310	10,310	17,123	01/15/2027.
3899999	Total - Bonds - Industrial and Miscellaneous.....					485,759,274	493,146,991	490,932,479	453,017,361	5,239,086	(75,733)	457,502	4,705,851	0	489,971,299	0	(6,221,542)	(6,221,542)	18,964,879	XXX
Bonds - SVO Identified Funds																				
464288 51 3	ISHARES IBOXX HIGH YIELD CORP.....		11/04/2020.	ZERO STAGE CAPITAL.....		5,040,829		5,383,852	4,432,704	(69,542)			(69,542)		5,383,852		19,637	19,637	83,334	
8099999	Total - Bonds - SVO Identified Funds.....					5,040,829	0	5,383,852	4,432,704	(69,542)	0	0	(69,542)	0	5,383,852	0	19,637	19,637	83,334	XXX
Bonds - Unaffiliated Bank Loans																				
BL2287 17 7	TEAM HEALTH.....		04/06/2020.	VARIOUS.....		212,240	341,250	340,397	275,239	65,477	35		65,512		340,750		(128,510)	(128,510)	5,655	02/06/2024.

E14.35

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
BL2371 16 1	CENTURYLINK.....		01/31/2020.	JP MORGAN.....		1,250,000	1,250,000	1,242,188	1,242,407			97	97		1,242,504		7,496	7,496		01/31/2025.
BL2387 53 0	BWAY.....		09/30/2020.	VARIOUS.....		16,400	16,400	16,051	16,082		28		28		16,111		289	289	330	04/03/2024.
BL2414 59 9	MOHEGAN TRIBAL GAMING AUTHORITY.....		08/18/2020.	VARIOUS.....		751,766	793,715	750,061	758,074		2,661		2,661		760,735		(8,969)	(8,969)	16,664	10/13/2023.
BL2518 13 4	TRAVERSE MIDSTREAM.....		09/30/2020.	VARIOUS.....		224,910	228,035	225,185	207,056	18,375	403		18,778		225,834		(924)	(924)	10,469	09/27/2024.
BL2543 54 6	NUMERICABLE U.S. LLC.....		10/13/2020.	VARIOUS.....		213,061	229,374	225,933	226,598		164		164		226,762		(13,700)	(13,700)	3,970	01/31/2026.
BL2552 84 4	NAVISTAR, INC.....		03/10/2020.	JP MORGAN.....		291,038	298,481	299,227	297,236	1,925	(28)		1,897		299,134		(8,096)	(8,096)	4,082	11/06/2024.
BL2562 96 7	MITCHELL INTERNATIONAL.....		06/15/2020.	VARIOUS.....		434,837	467,821	451,447	453,851		1,193		1,193		455,043		(20,206)	(20,206)	15,675	12/01/2024.
BL2629 47 7	SCIENTIFIC GAMES CORP - A.....		09/30/2020.	VARIOUS.....		8,709	8,709	8,687	8,689		2		2		8,691		18	18	146	08/14/2024.
BL2636 58 9	TRANSDIGM INC.....		09/30/2020.	VARIOUS.....		499,981	503,740	499,962	500,133		3		3		500,136		(155)	(155)	69	08/22/2024.
BL2636 86 0	CHARTER NEX US INC.....		09/30/2020.	VARIOUS.....		533,657	561,121	556,211	556,489		446		446		556,935		(23,278)	(23,278)	13,940	05/17/2024.
BL2651 41 4	TITAN ACQUISITION LTD.....		06/30/2020.	VARIOUS.....		7,227	7,227	7,209	7,098	116	1		117		7,215		13	13	115	03/16/2025.
BL2678 59 9	SBA COMMUNICATIIONS CORP CORPORATE.....		12/31/2019.	JP MORGAN.....		450,000	450,000	450,000	450,000				0		450,000			0	2,152	04/11/2025.
BL2684 93 6	HUB INTERNATIONAL.....		09/30/2020.	VARIOUS.....		3,544	3,544	3,420	3,425		8		8		3,433		111	111	62	04/25/2025.
BL2689 09 1	ALLIANT TECHSYSTEMS INC.....		09/30/2020.	VARIOUS.....		3,291	3,291	3,192	3,196		7		7		3,203		89	89	74	05/10/2025.
BL2704 46 0	ORTHO-CLINICAL DIAGNOSTICS CORPORATE.....		09/25/2020.	VARIOUS.....		94,758	97,683	97,195			14		14		97,209		(2,451)	(2,451)	42	06/30/2025.
BL2704 56 9	VERTAFORE INC.....		06/15/2020.	VARIOUS.....		583,582	620,313	607,220	608,895		840		840		609,735		(26,153)	(26,153)	14,918	07/02/2025.
BL2725 58 0	BMC SOFTWARE FINANCE INC CORPORATE.....		09/30/2020.	GOLDMAN SACHS.....		1,418	1,418	1,318			4		4		1,323		95	95	13	06/28/2025.
BL2768 42 4	CENTRALSQUARE TECH(TRITECH) CORPORATE.....		09/30/2020.	VARIOUS.....		199,548	229,361	225,920	217,647	8,723	186		8,909		226,557		(27,008)	(27,008)	4,265	08/29/2025.
BL2935 86 6	TRAVELPORT LLC.....		12/02/2020.	VARIOUS.....		316,348	426,712	426,712	397,695	29,016			29,016		426,712		(110,364)	(110,364)	28,091	01/24/2026.
BL2937 51 6	PANTHER BF AGGREGATOR 2 LP CORPORATE.....		04/06/2020.	VARIOUS.....		178,110	200,000	196,500	196,618		156		156		196,773		(18,663)	(18,663)	3,933	04/30/2026.
BL2940 10 6	AMC ENTERTAINMENT INC.....		10/01/2020.	GOLDMAN SACHS.....		70,220	101,768	70,220			874		874		71,094		(874)	(874)	465	04/22/2026.
BL2943 52 2	CITGO PETROLEUM CORP.....		09/30/2020.	OAKTREE.....		2,203	2,203	2,145			2		2		2,147		56	56		03/28/2024.
BL2959 40 3	STAPLES INC.....		06/09/2020.	VARIOUS.....		791,042	897,744	878,667	879,429		1,138		1,138		880,567		(89,525)	(89,525)	29,477	04/12/2026.
BL2974 20 4	ADIANT US LLOC.....		05/07/2020.	VARIOUS.....		255,889	274,313	269,573	269,955		353		353		270,308		(14,419)	(14,419)	8,667	05/06/2024.
BL2985 18 4	IHEARTCOMMUNICATIONS INC.....		02/03/2020.	JP MORGAN.....		513,156	513,156	517,646	517,364		(59)		(59)		517,305		(4,149)	(4,149)	5,144	05/01/2026.
BL3112 45 7	CEC ENTERTAINMENT INC.....		06/24/2020.	VARIOUS.....		529,063	649,188	635,004	621,309	13,696	990		14,686		635,994		(106,931)	(106,931)	8,878	08/30/2026.
BL3153 34 5	PRIME SECURITY SERVICES BORROWER LLC.....		12/16/2020.	VARIOUS.....		37,262	37,262	36,331	36,360		120		120		36,480		782	782	1,562	09/23/2026.
BL3153 93 1	CERENCE INC.....		05/15/2020.	VARIOUS.....		316,543	325,000	305,500	306,467		1,430		1,430		307,897		8,647	8,647	11,894	10/01/2024.
BL3215 15 1	SOTERA HEALTH HOLDINGS LLC CORPORATE.....		11/27/2020.	VARIOUS.....		94,054	94,054	94,171			(4)		(4)		94,167		(113)	(113)	79	12/13/2026.
BL3282 53 2	LIFE POINT HEALTH INC.....		12/07/2020.	GOLDMAN SACHS.....		40,382	40,382	37,354			319		319		37,673		2,709	2,709	779	11/16/2025.
BL3347 29 3	GOLDEN NUGGET.....		07/24/2020.	OAKTREE.....		192,905	192,905	185,188			561		561		185,749		7,155	7,155		10/04/2023.
BL3351 04 8	AIRBNB INC.....		09/30/2020.	OAKTREE.....		1,225	1,225	1,194			3		3		1,197		28	28	29	04/14/2025.
BL3453 62 0	TRAVELPORT LLC.....		12/22/2020.	GOLDMAN SACHS.....		45,945	45,945	44,825			60		60		44,885		1,059	1,059	31	02/28/2025.
8299999.	Total - Bonds - Unaffiliated Bank Loans.....					9,164,314	9,913,340	9,711,853	9,057,312	137,328	12,007	0	149,335	0	9,740,258	0	(575,941)	(575,941)	191,670	XXX
8399997.	Total - Bonds - Part 4.....					2,042,149,554	1,974,183,204	2,053,293,271	1,780,518,405	4,259,240	(5,332,389)	457,502	(1,530,651)	(2,248,218)	2,014,099,177	0	26,647,277	26,647,277	45,253,638	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					2,059,116,361	1,906,637,525	2,055,455,318			(528,718)	542,461	(1,071,179)		2,054,382,694		4,720,352	4,720,352	9,715,007	XXX

E14.36

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399999	Total - Bonds					4,101,265,915	3,880,820,729	4,108,748,589	1,780,518,405	4,259,240	(5,861,107)	999,963	(2,601,830)	(2,248,218)	4,068,481,871	0	31,367,629	31,367,629	54,968,645	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
001055	10 2 AFLAC INC		04/23/2020	ZERO STAGE CAPITAL	4,112,000	144,810	XXX	222,143	217,525	4,619			4,619	222,143		(77,334)	(77,334)	1,151	XXX	
00130H	10 5 AES CORP		09/10/2020	ZERO STAGE CAPITAL	34,069,000	482,750	XXX	563,842	677,973	(114,131)			(114,131)	563,842		(81,092)	(81,092)	9,008	XXX	
00206R	10 2 AT&T INC		07/09/2020	VARIOUS	1,282,339,000	37,442,795	XXX	27,071,189	49,843,257	(23,037,261)			(23,037,261)	27,071,189		10,371,606	10,371,606	1,049,666	XXX	
002824	10 0 ABBOTT LABS		12/02/2020	VARIOUS	73,971,000	6,795,625	XXX	1,789,536	6,425,121	(4,635,585)			(4,635,585)	1,789,536		5,006,089	5,006,089	52,344	XXX	
00287Y	10 9 ABBVIE INC		11/17/2020	VARIOUS	679,000	61,248	XXX	47,537	60,119	(12,582)			(12,582)	47,537		13,711	13,711	2,348	XXX	
00724F	10 1 ADOBE SYS INC		12/02/2020	VARIOUS	82,900,000	34,823,093	XXX	6,669,093	27,341,249	(20,672,156)			(20,672,156)	6,669,093		28,154,000	28,154,000		XXX	
00751Y	10 6 ADVANCE AUTO PARTS		06/04/2020	ZERO STAGE CAPITAL	241,000	34,141	XXX	39,364	38,599	765			765	39,364		(5,222)	(5,222)	75	XXX	
00766T	10 0 AECOM TECHNOLOGY CORP DEL		11/11/2020	ZERO STAGE CAPITAL	587,000	27,805	XXX	22,796		0			0	22,796		5,009	5,009		XXX	
00846U	10 1 AGILENT TECHNOLOGIES INC		06/05/2020	COWEN	16,000,000	1,468,132	XXX	994,606	1,364,960	(370,354)			(370,354)	994,606		473,526	473,526	5,760	XXX	
00971T	10 1 AKAMAI TECHNOLOGIES		08/06/2020	ZERO STAGE CAPITAL	1,470,000	153,960	XXX	116,762	126,979	(10,217)			(10,217)	116,762		37,198	37,198		XXX	
011659	10 9 ALASKA AIR GROUP INC		09/10/2020	ZERO STAGE CAPITAL	5,059,000	188,753	XXX	282,973	245,932	(6,623)			(6,623)	282,973		(94,220)	(94,220)	1,361	XXX	
012653	10 1 ALBEMARLE CORP		01/16/2020	ABN AMRO	1,974,000	157,317	XXX	136,703	144,181	(7,478)			(7,478)	136,703		20,614	20,614	725	XXX	
013872	10 6 ALCOA CORP		02/04/2020	ABN AMRO	31,078,000	440,693	XXX	668,488	668,488	0			0	668,488		(227,795)	(227,795)		XXX	
015351	10 9 ALEXION PHARMACEUTICALS I		10/13/2020	VARIOUS	51,100,000	6,179,570	XXX	5,373,078	3,244,500	(51,183)			(51,183)	5,373,078		806,492	806,492		XXX	
016255	10 1 ALIGN TECHNOLOGY INC		09/10/2020	VARIOUS	42,737,000	11,582,276	XXX	7,662,339	11,925,332	(4,262,993)			(4,262,993)	7,662,339		3,919,936	3,919,936		XXX	
018802	10 8 ALLIANT ENERGY CORP		12/23/2020	VARIOUS	26,163,000	1,318,130	XXX	1,117,102	1,431,639	(314,538)			(314,538)	1,117,102		201,029	201,029	32,821	XXX	
020002	10 1 ALLSTATE CORP		12/21/2020	VARIOUS	7,784,000	915,335	XXX	779,568	875,311	(95,743)			(95,743)	779,568		135,767	135,767	8,635	XXX	
02079K	10 7 ALPHABET INC		12/21/2020	VARIOUS	20,613,000	31,263,675	XXX	16,019,333	27,559,993	(11,540,660)			(11,540,660)	16,019,333		15,244,342	15,244,342		XXX	
02079K	30 5 ALPHABET INC		12/02/2020	VARIOUS	12,176,000	16,710,277	XXX	2,648,341	16,308,413	(13,660,072)			(13,660,072)	2,648,341		14,061,936	14,061,936		XXX	
02209S	10 3 ALTRIA GROUP INC		10/29/2020	VARIOUS	325,829,000	12,391,740	XXX	5,517,742	16,262,125	(10,744,383)			(10,744,383)	5,517,742		6,873,998	6,873,998	1,074,966	XXX	
023135	10 6 AMAZON COM INC		12/21/2020	VARIOUS	28,909,000	72,915,887	XXX	27,933,316	53,217,792	(25,531,110)			(25,531,110)	27,933,316		44,982,571	44,982,571		XXX	
024835	10 0 AMERICAN CAMPUS COMMUNITIES		09/30/2020	ZERO STAGE CAPITAL	4,750,000	155,822	XXX	219,099	223,393	(4,293)			(4,293)	219,099		(63,277)	(63,277)	4,460	XXX	
025816	10 9 AMERICAN EXPRESS		07/09/2020	VARIOUS	3,422,000	422,526	XXX	406,755	426,005	(19,250)			(19,250)	406,755		15,771	15,771	2,280	XXX	
026874	78 4 AMERN INTL GROUP INC		04/23/2020	ZERO STAGE CAPITAL	285,000	6,643	XXX	15,328	14,629	699			699	15,328		(8,685)	(8,685)	182	XXX	
03027X	10 0 AMERICAN TOWER CORP		12/02/2020	VARIOUS	14,698,000	3,529,713	XXX	942,558	3,377,894	(2,435,336)			(2,435,336)	942,558		2,587,155	2,587,155	41,209	XXX	
03064D	10 8 AMERICOLD RLTY TR		08/21/2020	ZERO STAGE CAPITAL	29,724,000	1,076,370	XXX	1,008,627	1,042,123	(33,497)			(33,497)	1,008,627		67,744	67,744	15,071	XXX	
03073E	10 5 AMERISOURCEBERGEN CORP		02/14/2020	VARIOUS	2,735,000	257,824	XXX	236,292	232,530	3,763			3,763	236,292		21,531	21,531	1,149	XXX	
03076C	10 6 AMERIPRISE FINANCIAL		10/14/2020	ZERO STAGE CAPITAL	643,000	107,633	XXX	92,618	107,111	(14,493)			(14,493)	92,618		15,015	15,015	1,961	XXX	
031162	10 0 AMGEN INC		09/10/2020	ZERO STAGE CAPITAL	153,000	37,338	XXX	35,854	36,884	(1,030)			(1,030)	35,854		1,485	1,485	734	XXX	
036752	10 3 ANTHEM INC		10/14/2020	ZERO STAGE CAPITAL	832,000	237,253	XXX	239,078	251,289	(12,211)			(12,211)	239,078		(1,825)	(1,825)	1,801	XXX	
037833	10 0 APPLE COMPUTER		12/21/2020	VARIOUS	506,368,000	98,971,148	XXX	2,455,641	62,496,785	(60,040,401)			(60,040,401)	2,455,641		96,515,507	96,515,507	343,516	XXX	
038222	10 5 APPLIED MATERIALS		12/21/2020	ZERO STAGE CAPITAL	2,529,000	206,055	XXX	159,206		0			0	159,206		46,849	46,849	2,114	XXX	
045487	10 3 ASSOCIATED BANC CORP		10/02/2020	VARIOUS	31,090,000	417,332	XXX	645,098	685,224	(40,126)			(40,126)	645,098		(227,766)	(227,766)	14,320	XXX	
053015	10 3 AUTOMATIC DATA PROCESSING INC		10/14/2020	VARIOUS	80,221,000	9,352,255	XXX	258,281	13,677,681	(13,419,399)			(13,419,399)	258,281		9,093,974	9,093,974	148,224	XXX	
053332	10 2 AUTOZONE INC		09/10/2020	ZERO STAGE CAPITAL	395,000	451,934	XXX	428,216	470,567	(42,352)			(42,352)	428,216		23,719	23,719		XXX	
053807	10 3 AVNET INC		05/08/2020	VARIOUS	12,427,000	370,096	XXX	551,240	527,402	23,839			23,839	551,240		(181,144)	(181,144)	2,307	XXX	
055622	10 4 BP AMOCO PLC		08/04/2020	COWEN	320,000,000	7,587,928	XXX	13,310,734	12,076,800	1,233,934			1,233,934	13,310,734		(5,722,806)	(5,722,806)	400,000	XXX	
05722G	10 0 BAKER HUGHES A GE CO		12/21/2020	VARIOUS	6,953,000	124,949	XXX	107,877		0			0	107,877		17,072	17,072	3,466	XXX	
058498	10 6 BALL CORP		02/14/2020	ABN AMRO	5,238,000	404,557	XXX	353,036	338,741	14,294			14,294	353,036		51,522	51,522		XXX	
060505	10 4 BANKAMERICA CORP NEW		12/02/2020	VARIOUS	951,786,000	26,733,787	XXX	14,699,833	33,521,903	(18,822,070)			(18,822,070)	14,699,833		12,033,954	12,033,954	470,524	XXX	

E14.37

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
06652K 10 3	BANKUNITED INC.....	09/11/2020.	ZERO STAGE CAPITAL.....	6,820,000	154,938	XXX	284,169	249,339	34,830				34,830		284,169		(129,231)	(129,231)	4,569	XXX	
071813 10 9	BAXTER INTL INC.....	02/14/2020.	ABN AMRO.....	2,412,000	224,013	XXX	196,574	201,691	(5,118)				(5,118)		196,574		27,439	27,439	531	XXX	
084670 70 2	BERKSHIRE HATHAWAY INC DE.....	12/02/2020.	VARIOUS.....	24,467,000	5,079,234	XXX	3,217,211	5,541,776	(2,324,565)				(2,324,565)		3,217,211		1,862,024	1,862,024		XXX	
086516 10 1	BEST BUY INC.....	10/14/2020.	VARIOUS.....	1,921,000	184,824	XXX	135,037	168,664	(33,626)				(33,626)		135,037		49,787	49,787	3,202	XXX	
09062X 10 3	BIOGEN IDEC INC.....	09/10/2020.	VARIOUS.....	9,267,000	2,790,938	XXX	2,106,513	2,749,797	(643,284)				(643,284)		2,106,513		684,424	684,424		XXX	
092113 10 9	BLACK HILLS CORP.....	11/17/2020.	VARIOUS.....	11,206,000	639,265	XXX	759,710	880,119	(120,409)				(120,409)		759,710		(120,445)	(120,445)	18,655	XXX	
094235 10 8	BLOOMIN BRANDS INC.....	03/25/2020.	ABN AMRO.....	49,219,000	479,098	XXX	866,555	1,086,263	(219,708)				(219,708)		866,555		(387,456)	(387,456)	9,844	XXX	
097023 10 5	BOEING CO.....	12/02/2020.	VARIOUS.....	10,585,000	1,958,974	XXX	575,962	2,964,416	(2,606,808)				(2,606,808)		575,962		1,383,013	1,383,013	16,029	XXX	
09857L 10 8	BOOKING HOLDINGS INC.....	12/21/2020.	VARIOUS.....	6,900,000	12,294,349	XXX	9,641,997	14,160,468	(4,524,912)				(4,524,912)		9,641,997		2,652,352	2,652,352		XXX	
099724 10 6	BORGWARNER INC.....	12/21/2020.	ZERO STAGE CAPITAL.....	1,006,000	37,756	XXX	42,393	43,640	(1,247)				(1,247)		42,393		(4,637)	(4,637)	684	XXX	
101121 10 1	BOSTON PROPERTIES.....	11/17/2020.	ZERO STAGE CAPITAL.....	609,000	59,584	XXX	77,947	83,957	(6,010)				(6,010)		77,947		(18,363)	(18,363)	4,919	XXX	
101137 10 7	BOSTON SCIENTIFIC CORP.....	12/02/2020.	VARIOUS.....	60,100,000	2,262,902	XXX	2,314,023	664,734	(116,671)				(116,671)		2,314,023		(51,121)	(51,121)		XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO.....	10/14/2020.	VARIOUS.....	54,471,000	3,447,159	XXX	2,975,795	3,405,151	(499,939)				(499,939)		2,975,795		471,363	471,363	48,383	XXX	
11135F 10 1	BROADCOM LTD.....	12/02/2020.	VARIOUS.....	12,383,000	4,196,633	XXX	2,942,876	1,684,387	(1,308,406)				(1,308,406)		2,942,876		1,253,757	1,253,757	52,195	XXX	
117043 10 9	BRUNSWICK CORP.....	12/15/2020.	ZERO STAGE CAPITAL.....	5,740,000	390,063	XXX	288,939	344,285	(55,346)				(55,346)		288,939		101,124	101,124	4,789	XXX	
12504L 10 9	CBRE GROUP INC.....	02/14/2020.	ABN AMRO.....	6,711,000	429,121	XXX	341,187	411,317	(70,130)				(70,130)		341,187		87,933	87,933		XXX	
12514G 10 8	CDW CORP.....	07/09/2020.	ZERO STAGE CAPITAL.....	315,000	35,099	XXX	39,084	44,995	(5,910)				(5,910)		39,084		(3,985)	(3,985)	239	XXX	
125269 10 0	CF INDS HLDGS INC.....	07/09/2020.	ZERO STAGE CAPITAL.....	6,252,000	168,138	XXX	294,782	298,470	(3,689)				(3,689)		294,782		(126,644)	(126,644)	3,567	XXX	
12541W 20 9	C H ROBINSON WLDWIDE.....	10/14/2020.	VARIOUS.....	5,530,000	497,671	XXX	448,710	432,446	16,264				16,264		448,710		48,961	48,961	9,404	XXX	
125523 10 0	CIGNA CORP.....	11/17/2020.	VARIOUS.....	118,013,000	22,682,283	XXX	19,171,734	24,129,820	(4,960,491)				(4,960,491)		19,171,734		3,510,549	3,510,549	3,680	XXX	
126408 10 3	CSX CORP.....	11/17/2020.	ZERO STAGE CAPITAL.....	5,329,000	398,882	XXX	407,455	385,606	21,849				21,849		407,455		(8,573)	(8,573)	2,753	XXX	
126650 10 0	CVS CORP.....	11/13/2020.	VARIOUS.....	37,018,000	2,409,392	XXX	2,126,262	461,935	(346,422)				(346,422)		2,126,262		283,130	283,130	19,668	XXX	
127097 10 3	CABOT OIL & GAS CORP.....	01/16/2020.	ABN AMRO.....	1,996,000	34,928	XXX	45,249	34,750	10,499				10,499		45,249		(10,321)	(10,321)		XXX	
131193 10 4	CALLAWAY GOLF CO.....	11/03/2020.	ZERO STAGE CAPITAL.....	38,948,000	670,850	XXX	618,151	825,698	(207,547)				(207,547)		618,151		52,699	52,699	779	XXX	
14149Y 10 8	CARDINAL HEALTH INC.....	03/27/2020.	ABN AMRO.....	2,103,000	123,591	XXX	92,603	106,370	(13,767)				(13,767)		92,603		30,988	30,988	1,012	XXX	
149123 10 1	CATERPILLAR INC DEL.....	07/09/2020.	ZERO STAGE CAPITAL.....	331,000	42,098	XXX	44,854	48,882	(4,028)				(4,028)		44,854		(2,755)	(2,755)	682	XXX	
150870 10 3	CELANESE CORP.....	08/06/2020.	ZERO STAGE CAPITAL.....	2,118,000	208,683	XXX	259,650	260,768	(1,119)				(1,119)		259,650		(50,966)	(50,966)	3,939	XXX	
15189T 10 7	CENTERPOINT ENERGY.....	05/20/2020.	VARIOUS.....	9,471,000	162,939	XXX	245,961	258,274	(12,313)				(12,313)		245,961		(83,021)	(83,021)	4,080	XXX	
156700 10 6	CENTURYLINK INC.....	09/10/2020.	VARIOUS.....	10,379,000	116,290	XXX	120,915	137,107	(16,191)				(16,191)		120,915		(4,625)	(4,625)	4,490	XXX	
156727 10 9	CERENCE INC.....	05/19/2020.	ZERO STAGE CAPITAL.....	9,619,000	255,841	XXX	170,260	217,678	(47,418)				(47,418)		170,260		85,580	85,580		XXX	
156782 10 4	CERNER CORP.....	09/10/2020.	VARIOUS.....	5,176,000	368,276	XXX	351,143	379,867	(28,723)				(28,723)		351,143		17,133	17,133	2,795	XXX	
16119P 10 8	CHARTER COMMUNICATIO.....	06/04/2020.	VARIOUS.....	749,000	377,373	XXX	293,999	363,325	(69,326)				(69,326)		293,999		83,375	83,375		XXX	
166764 10 0	CHEVRONTXACO CORP.....	12/02/2020.	VARIOUS.....	60,638,000	5,341,369	XXX	4,836,533	7,307,485	(2,470,953)				(2,470,953)		4,836,533		504,837	504,837	184,586	XXX	
17134R 10 2	CHURCH & DWIGHT INC.....	07/09/2020.	VARIOUS.....	4,654,000	357,421	XXX	323,088	327,362	(4,274)				(4,274)		323,088		34,332	34,332	2,163	XXX	
17275R 10 2	CISCO SYSTEMS INC.....	12/02/2020.	VARIOUS.....	120,793,000	5,106,639	XXX	2,354,254	5,793,232	(3,438,978)				(3,438,978)		2,354,254		2,752,385	2,752,385	136,046	XXX	
172908 10 5	CINTAS CORP.....	07/09/2020.	ZERO STAGE CAPITAL.....	2,239,000	540,898	XXX	568,719	602,470	(33,751)				(33,751)		568,719		(27,821)	(27,821)		XXX	
172967 42 4	CITIGROUP INC.....	12/21/2020.	VARIOUS.....	46,290,000	2,430,156	XXX	3,248,369	3,698,108	(449,739)				(449,739)		3,248,369		(818,212)	(818,212)	67,828	XXX	
174610 10 5	CITIZENS FINANCIAL.....	05/20/2020.	ZERO STAGE CAPITAL.....	1,347,000	28,861	XXX	45,489	54,702	(9,212)				(9,212)		45,489		(16,628)	(16,628)	1,051	XXX	
189054 10 9	COLOROX CO DEL.....	03/27/2020.	ABN AMRO.....	1,885,000	323,955	XXX	287,637	289,423	(1,786)				(1,786)		287,637		36,318	36,318	1,998	XXX	
191216 10 0	COCA COLA CO.....	11/13/2020.	VARIOUS.....	95,315,000	4,828,055	XXX	2,534,968	4,921,113	(2,662,763)				(2,662,763)		2,534,968		2,293,087	2,293,087	76,525	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION.....	12/02/2020.	VARIOUS.....	284,900,000	17,076,644	XXX	15,941,353	17,669,498	(1,728,145)				(1,728,145)		15,941,353		1,135,290	1,135,290	73,397	XXX	
194162 10 3	COLGATE PALMOLIVE CO.....	12/11/2020.	VARIOUS.....	160,982,000	13,072,573	XXX	1,504,125	11,082,001	(9,577,875)				(9,577,875)		1,504,125		11,568,448	11,568,448	274,869	XXX	

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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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
20030N 10 1	COMCAST CORP CL A.....		12/02/2020	VARIOUS.....	81,187.000	3,666,840	XXX	1,695,202	3,650,979	(1,955,777)			(1,955,777)		1,695,202		1,971,638	1,971,638	55,105	XXX
200340 10 7	COMERICA INC.....		02/14/2020	ABN AMRO.....	3,643.000	228,212	XXX	260,037	261,385	(1,348)			(1,348)		260,037		(31,825)	(31,825)	2,441	XXX
204166 10 2	COMMVAULT SYSTEMS.....		12/08/2020	ZERO STAGE CAPITAL.....	7,044.000	297,651	XXX	421,377	314,444	106,933			106,933		421,377		(123,726)	(123,726)		XXX
20825C 10 4	CONOCOPHILLIPS.....		10/14/2020	VARIOUS.....	5,707.000	209,449	XXX	345,064	371,126	(26,062)			(26,062)		345,064		(135,615)	(135,615)	6,872	XXX
216648 40 2	COOPER COS INC.....		02/14/2020	ABN AMRO.....	1,200.000	423,321	XXX	397,896	385,548	12,348			12,348		397,896		25,425	25,425	36	XXX
21676P 10 3	COOPER-STANDARD HLDS.....		05/04/2020	VARIOUS.....	16,024.000	177,053	XXX	531,356	531,356						531,356		(354,303)	(354,303)		XXX
216831 10 7	COOPER TIRE & RUBR CO.....		12/10/2020	ZERO STAGE CAPITAL.....	60.000	2,335	XXX	2,101							2,101		235	235	7	XXX
22052L 10 4	CORTEVA INC.....		12/10/2020	VARIOUS.....	397,804.000	14,483,462	XXX	11,598,870	11,759,086	(160,216)			(160,216)		11,598,870		2,884,592	2,884,592	187,785	XXX
22160K 10 5	COSTCO WHSL CORP NEW.....		08/06/2020	VARIOUS.....	885.000	283,412	XXX	264,266	260,119	4,147			4,147		264,266		19,147	19,147	1,324	XXX
222070 20 3	COTY INC.....		03/27/2020	ABN AMRO.....	2,064.000	12,794	XXX	18,387	23,220	(4,833)			(4,833)		18,387		(5,592)	(5,592)	516	XXX
222795 50 2	COUSINS PPTYS INC.....		06/18/2020	ZERO STAGE CAPITAL.....	7,540.000	227,159	XXX	285,356	310,648	(25,292)			(25,292)		285,356		(58,197)	(58,197)	4,449	XXX
229663 10 9	CUBESMART.....		06/12/2020	ZERO STAGE CAPITAL.....	8,950.000	254,589	XXX	289,949	281,746	8,203			8,203		289,949		(35,360)	(35,360)	5,907	XXX
231021 10 6	CUMMINS INC.....		10/14/2020	ZERO STAGE CAPITAL.....	1,305.000	274,437	XXX	219,579	233,543	(13,964)			(13,964)		219,579		54,858	54,858	5,034	XXX
232806 10 9	CYPRESS SEMICONDUCTOR CORP.....		04/17/2020	VARIOUS.....	45,257.000	1,062,011	XXX	390,975	1,055,846	(664,871)			(664,871)		390,975		671,036	671,036	8,896	XXX
23331A 10 9	D R HORTON INC.....		06/04/2020	ZERO STAGE CAPITAL.....	464.000	26,166	XXX	25,565							25,565		601	601	162	XXX
235825 20 5	DANA HOLDINGS CORP.....		12/23/2020	VARIOUS.....	30,599.000	535,757	XXX	564,439	556,902	7,537			7,537		564,439		(28,682)	(28,682)	1,984	XXX
237194 10 5	DARDEN RESTAURANTS INC.....		05/20/2020	VARIOUS.....	3,062.000	175,863	XXX	372,186	333,789	38,397			38,397		372,186		(196,324)	(196,324)	2,695	XXX
244199 10 5	DEERE & CO.....		10/13/2020	VARIOUS.....	1,600.000	377,827	XXX	3,055	277,216	(274,161)			(274,161)		3,055		374,773	374,773	4,864	XXX
247361 70 2	DELTA AIR LINES.....		08/06/2020	ZERO STAGE CAPITAL.....	5,701.000	153,801	XXX	323,996	333,394	(9,399)			(9,399)		323,996		(170,195)	(170,195)	2,295	XXX
25179M 10 3	DEVON ENERGY CORP NEW.....		04/02/2020	COWEN.....	135,000.000	1,038,491	XXX	2,614,327	3,505,950	(891,623)			(891,623)		2,614,327		(1,575,836)	(1,575,836)	24,300	XXX
252131 10 7	DEXCOM INC.....		12/21/2020	ZERO STAGE CAPITAL.....	87.000	30,214	XXX	35,219							35,219		(5,005)	(5,005)		XXX
254687 10 6	DISNEY WALT CO.....		12/02/2020	VARIOUS.....	60,970.000	7,839,792	XXX	1,484,384	8,591,890	(7,266,411)			(7,266,411)		1,484,384		6,355,409	6,355,409	52,277	XXX
254709 10 8	DISCOVER FINANCIAL SERVICES.....		10/14/2020	ZERO STAGE CAPITAL.....	2,201.000	136,696	XXX	170,798	186,689	(15,891)			(15,891)		170,798		(34,101)	(34,101)	2,527	XXX
25470F 10 4	DISCOVERY COMMUNIC.....		12/21/2020	ZERO STAGE CAPITAL.....	2,688.000	59,973	XXX	58,299							58,299		1,673	1,673		XXX
25470F 30 2	DISCOVERY COMINICATIONS.....		04/23/2020	ZERO STAGE CAPITAL.....	3,770.000	70,713	XXX	103,524	114,947	(11,423)			(11,423)		103,524		(32,811)	(32,811)		XXX
256746 10 8	DOLLAR TREE INC.....		03/27/2020	ABN AMRO.....	1,315.000	100,983	XXX	142,748	123,676	19,072			19,072		142,748		(41,765)	(41,765)		XXX
25754A 20 1	DOMINOS PIZZA INC.....		10/14/2020	ZERO STAGE CAPITAL.....	75.000	30,572	XXX	29,345							29,345		1,227	1,227	59	XXX
260003 10 8	DOVER CORP.....		09/10/2020	ZERO STAGE CAPITAL.....	198.000	22,096	XXX	19,513	22,821	(3,309)			(3,309)		19,513		2,583	2,583	292	XXX
260557 10 3	DOW INC.....		09/10/2020	ZERO STAGE CAPITAL.....	2,753.000	105,993	XXX	142,383	150,672	(8,288)			(8,288)		142,383		(36,391)	(36,391)	3,160	XXX
262037 10 4	DRIL-QUIP.....		12/23/2020	ZERO STAGE CAPITAL.....	749.000	23,240	XXX	39,567	35,136	4,432			4,432		39,567		(16,327)	(16,327)		XXX
26614N 10 2	DUPONT DE NEMOURS INC.....		05/20/2020	ZERO STAGE CAPITAL.....	1,775.000	86,627	XXX	119,714	113,955	5,759			5,759		119,714		(33,087)	(33,087)	533	XXX
269246 40 1	E*TRADE FINANCIAL CORP.....		10/02/2020	VARIOUS.....	3,136.000	144,212	XXX	141,120	142,280	(1,160)			(1,160)		141,120		3,092	3,092	1,317	XXX
27616P 10 3	EASTERLY GOVERNMENT.....		06/18/2020	VARIOUS.....	38,115.000	932,504	XXX	700,833	904,469	(203,636)			(203,636)		700,833		231,671	231,671	27,600	XXX
278642 10 3	EBAY INC.....		06/04/2020	ZERO STAGE CAPITAL.....	5,552.000	223,578	XXX	222,085	164,842	14,562			14,562		222,085		1,493	1,493	888	XXX
278865 10 0	ECOLAB INC.....		10/13/2020	VARIOUS.....	3,600.000	732,951	XXX	18,972	694,764	(675,792)			(675,792)		18,972		713,979	713,979	4,982	XXX
28176E 10 8	EDWARDS LIFESCIENCES COP.....		12/21/2020	ZERO STAGE CAPITAL.....	2,583.000	216,920	XXX	172,233	200,863	(28,630)			(28,630)		172,233		44,687	44,687		XXX
285512 10 9	ELECTRONIC ARTS INC.....		12/21/2020	VARIOUS.....	3,153.000	329,402	XXX	329,133	302,963	(20,051)			(20,051)		329,133		270	270	57	XXX
292104 10 6	EMPIRE STATE REALTY TRUST.....		04/29/2020	VARIOUS.....	48,715.000	425,076	XXX	785,324	680,061	105,263			105,263		785,324		(360,248)	(360,248)	9,987	XXX
29275Y 10 2	ENERSYS.....		12/23/2020	ZERO STAGE CAPITAL.....	9,139.000	715,223	XXX	608,297	683,871	(75,575)			(75,575)		608,297		106,926	106,926	6,397	XXX
30034W 10 6	EVERGY INC.....		11/17/2020	VARIOUS.....	8,695.000	562,423	XXX	564,629	565,958	(1,329)			(1,329)		564,629		(2,205)	(2,205)	4,231	XXX
30063P 10 5	EXACT SCIENCES CORP.....		10/27/2020	VARIOUS.....	96,200.000	10,426,971	XXX	8,025,756	8,896,576	(870,820)			(870,820)		8,025,756		2,401,215	2,401,215		XXX

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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 eig 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
30161N 10 1	EXELON CORP.....		12/21/2020.	VARIOUS.....	12,412.000	525,915	XXX	552,903	565,863	(12,960)			(12,960)		552,903		(26,988)	(26,988)	18,990	XXX
30212P 30 3	EXPEDIA GROUP INC.....		02/14/2020.	ABN AMRO.....	2,215.000	270,803	XXX	305,522	239,530	65,992			65,992		305,522		(34,718)	(34,718)		XXX
30225T 10 2	EXTRA SPACE STORAGE.....		08/06/2020.	ZERO STAGE CAPITAL.....	1,846.000	185,525	XXX	207,946	194,975	12,972			12,972		207,946		(22,422)	(22,422)	4,681	XXX
30231G 10 2	EXXON MOBIL CORPORATION.....		12/08/2020.	VARIOUS.....	575,817.000	30,133,369	XXX	17,774,450	40,180,510	(22,406,060)			(22,406,060)		17,774,450		12,358,919	12,358,919	962,832	XXX
30303M 10 2	FACEBOOK INC.....		12/21/2020.	VARIOUS.....	198,155.000	49,831,065	XXX	19,715,605	40,660,025	(20,957,913)			(20,957,913)		19,715,605		30,115,460	30,115,460		XXX
31428X 10 6	FEDEX CORP.....		12/02/2020.	VARIOUS.....	4,100.000	1,140,273	XXX	263,015	619,961	(356,946)			(356,946)		263,015		877,258	877,258	33,670	XXX
316773 10 0	FIFTH THIRD BANCORP.....		10/14/2020.	VARIOUS.....	10,359.000	189,655	XXX	284,298	318,436	(34,137)			(34,137)		284,298		(94,644)	(94,644)	4,279	XXX
31847R 10 2	FIRST AMERICAN CORP.....		11/23/2020.	ZERO STAGE CAPITAL.....	14,210.000	715,820	XXX	508,735	828,727	(319,993)			(319,993)		508,735		207,086	207,086	18,638	XXX
31946M 10 3	FIRST CITIZENS BANCS.....		12/02/2020.	ZERO STAGE CAPITAL.....	55.000	29,743	XXX	23,498					0		23,498		6,245	6,245	44	XXX
337738 10 8	FISERV INC.....		12/02/2020.	VARIOUS.....	3,737.000	425,640	XXX	394,502					0		394,502		31,138	31,138		XXX
339041 10 5	FLEETCOR TECHNOLOG.....		07/09/2020.	ZERO STAGE CAPITAL.....	1,402.000	330,951	XXX	413,490	403,383	10,106			10,106		413,490		(82,539)	(82,539)		XXX
345370 86 0	FORD MTR CO DEL.....		02/14/2020.	VARIOUS.....	16,381.000	132,311	XXX	150,962	152,343	(1,381)			(1,381)		150,962		(18,651)	(18,651)	2,457	XXX
34959E 10 9	FORTINET INC.....		09/10/2020.	VARIOUS.....	2,845.000	296,640	XXX	218,382	303,732	(85,350)			(85,350)		218,382		78,258	78,258		XXX
35137L 10 5	FOX CORP CLASS A.....		08/03/2020.	VARIOUS.....	315,000.000	8,198,491	XXX	11,412,594	11,677,050	(264,456)			(264,456)		11,412,594		(3,214,103)	(3,214,103)	72,450	XXX
35137L 20 4	FOX CORPORATION.....		08/06/2020.	VARIOUS.....	2,260.000	55,541	XXX	80,818	82,264	(1,446)			(1,446)		80,818		(25,277)	(25,277)	520	XXX
354613 10 1	FRANKLIN RES INC.....		03/27/2020.	ABN AMRO.....	7,171.000	126,512	XXX	224,190	186,303	37,887			37,887		224,190		(97,678)	(97,678)	1,936	XXX
364760 10 8	GAP INC.....		12/14/2020.	ZERO STAGE CAPITAL.....	50.000	1,029	XXX	776					0		776		252	252		XXX
369550 10 8	GENERAL DYNAMICS.....		05/20/2020.	ZERO STAGE CAPITAL.....	2,828.000	388,130	XXX	528,322	498,718	29,604			29,604		528,322		(140,191)	(140,191)	5,995	XXX
369604 10 3	GENERAL ELEC CO.....		03/27/2020.	VARIOUS.....	17,879.000	136,298	XXX	193,733	199,530	(5,797)			(5,797)		193,733		(57,435)	(57,435)	358	XXX
370334 10 4	GENERAL MILLS INC.....		07/09/2020.	VARIOUS.....	4,605.000	262,185	XXX	249,088	246,644	2,444			2,444		249,088		13,097	13,097	4,545	XXX
37045V 10 0	GENERAL MOTORS.....		02/14/2020.	ABN AMRO.....	6,602.000	228,518	XXX	251,617	241,633	9,984			9,984		251,617		(23,100)	(23,100)		XXX
375558 10 3	GILEAD SCIENCES.....		06/05/2020.	VARIOUS.....	283,747.000	22,560,523	XXX	4,573,887	18,437,880	(13,863,993)			(13,863,993)		4,573,887		17,986,636	17,986,636	350,077	XXX
37940X 10 2	GLOBAL PAYMENTS INC.....		06/04/2020.	ZERO STAGE CAPITAL.....	153.000	28,635	XXX	27,512	27,932	(420)			(420)		27,512		1,123	1,123	60	XXX
38141G 10 4	GOLDMAN SACHS GROUP INC.....		12/02/2020.	VARIOUS.....	38,400.000	7,722,764	XXX	8,992,001					0		8,992,001		(1,269,237)	(1,269,237)	317,000	XXX
388689 10 1	GRAPHIC PACKAGING HLDG CO.....		02/06/2020.	VARIOUS.....	18,610.000	298,324	XXX	229,044	309,856	(80,812)			(80,812)		229,044		69,280	69,280	1,396	XXX
40434L 10 5	HEWLETT PACKARD.....		01/16/2020.	ABN AMRO.....	9,273.000	199,283	XXX	192,415	190,560	1,855			1,855		192,415		6,868	6,868	1,634	XXX
405217 10 0	HAIN CELESTIAL GROUP.....		09/14/2020.	VARIOUS.....	13,585.000	407,004	XXX	296,459	352,599	(56,139)			(56,139)		296,459		110,544	110,544		XXX
410345 10 2	HANESBRANDS INC.....		06/04/2020.	ZERO STAGE CAPITAL.....	3,410.000	40,385	XXX	54,275	50,639	3,636			3,636		54,275		(13,889)	(13,889)	1,023	XXX
416515 10 4	HARTFORD FINANCIAL SVCS GRP.....		04/23/2020.	ZERO STAGE CAPITAL.....	3,243.000	117,166	XXX	193,475	197,077	(3,602)			(3,602)		193,475		(76,309)	(76,309)	1,554	XXX
419879 10 1	HAWAIIAN HOLDINGS.....		03/04/2020.	VARIOUS.....	31,854.000	592,416	XXX	925,904	933,004	(7,100)			(7,100)		925,904		(333,488)	(333,488)	3,822	XXX
423452 10 1	HELMERICH & PAYNE.....		06/04/2020.	ZERO STAGE CAPITAL.....	2,981.000	71,835	XXX	127,744	135,427	(7,682)			(7,682)		127,744		(55,910)	(55,910)	4,233	XXX
42824C 10 9	HEWLETT PACKARD.....		02/14/2020.	ABN AMRO.....	4,080.000	58,786	XXX	60,616	64,709	(4,093)			(4,093)		60,616		(1,830)	(1,830)	490	XXX
43300A 20 3	HILTON WRLDWDE HLDGS.....		07/09/2020.	ZERO STAGE CAPITAL.....	2,719.000	215,423	XXX	261,257	301,564	(40,307)			(40,307)		261,257		(45,833)	(45,833)	816	XXX
436106 10 8	HOLLYFRONTIER CORP.....		12/21/2020.	ZERO STAGE CAPITAL.....	444.000	10,668	XXX	20,464	22,515	(2,052)			(2,052)		20,464		(9,795)	(9,795)	622	XXX
436440 10 1	HOLOGIC INC.....		05/20/2020.	ZERO STAGE CAPITAL.....	3,179.000	171,318	XXX	151,702	165,976	(14,274)			(14,274)		151,702		19,616	19,616		XXX
437076 10 2	HOME DEPOT INC.....		12/09/2020.	VARIOUS.....	85,263.000	22,382,990	XXX	6,696,681	18,610,125	(11,925,641)			(11,925,641)		6,696,681		15,686,309	15,686,309	377,670	XXX
438516 10 6	HONEYWELL INTL INC.....		12/21/2020.	VARIOUS.....	26,171.000	4,636,757	XXX	3,590,184	1,340,067	(429,362)			(429,362)		3,590,184		1,046,573	1,046,573	32,449	XXX
44107P 10 4	HOST HOTELS & RESRTS.....		05/20/2020.	VARIOUS.....	39,101.000	445,772	XXX	704,600	725,324	(20,724)			(20,724)		704,600		(258,828)	(258,828)	13,800	XXX
443201 10 8	ARCONIC CORPORATION.....		11/17/2020.	VARIOUS.....	8,384.000	268,910	XXX	260,818	277,340	(16,522)			(16,522)		260,818		8,092	8,092	168	XXX
443320 10 6	HUB GROUP INC.....		06/03/2020.	VARIOUS.....	14,560.000	651,004	XXX	648,296	746,782	(98,487)			(98,487)		648,296		2,708	2,708		XXX
444859 10 2	HUMANA, INC.....		10/14/2020.	VARIOUS.....	15.000	6,358	XXX	5,794					0		5,794		564	564	9	XXX
45168D 10 4	IDEXX LABS CORP.....		05/20/2020.	ZERO STAGE CAPITAL.....	213.000	62,787	XXX	53,929	55,621	(1,692)			(1,692)		53,929		8,858	8,858		XXX

E14.40

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
452327 10 9	ILLUMINA INC.....		10/14/2020.	ZERO STAGE CAPITAL.....	80.000	27,010	XXX	28,286					0		28,286		(1,276)	(1,276)		XXX
458140 10 0	INTEL CORP.....		12/21/2020.	VARIOUS.....	133,052.000	6,835,435	XXX	329,687	7,963,162	(7,633,476)			(7,633,476)		329,687		6,505,748	6,505,748	167,746	XXX
45866F 10 4	INTER CONTINENTAL EX.....		09/10/2020.	ZERO STAGE CAPITAL.....	2,119.000	206,863	XXX	197,831	196,113	1,718			1,718		197,831		9,032	9,032	1,854	XXX
459200 10 1	INTERNATIONAL BUSINESS MACHS.....		12/21/2020.	ZERO STAGE CAPITAL.....	1,586.000	193,720	XXX	219,709	212,587	7,121			7,121		219,709		(25,988)	(25,988)	10,240	XXX
461200 10 3	INTUIT, INC.....		08/06/2020.	VARIOUS.....	4,340.000	1,218,935	XXX	1,119,720	1,136,776	(17,056)			(17,056)		1,119,720		99,215	99,215	5,246	XXX
46120E 60 2	INTUITIVE SURGICAL INC.....		02/26/2020.	COWEN.....	27,000.000	15,148,844	XXX	137,108	15,961,050	(15,823,942)			(15,823,942)		137,108		15,011,736	15,011,736		XXX
46625H 10 0	JP MORGAN CHASE & CO.....		12/02/2020.	VARIOUS.....	154,700.000	18,583,476	XXX	5,263,265	21,565,180	(16,301,915)			(16,301,915)		5,263,265		13,320,210	13,320,210	274,950	XXX
469814 10 7	JACOBS ENGR GROUP.....		03/27/2020.	VARIOUS.....	3,015.000	233,456	XXX	257,144	270,837	(13,693)			(13,693)		257,144		(23,688)	(23,688)	573	XXX
478160 10 4	JOHNSON & JOHNSON.....		12/02/2020.	VARIOUS.....	134,171.000	19,760,226	XXX	10,768,704	19,564,522	(8,802,943)			(8,802,943)		10,768,704		8,991,522	8,991,522	416,847	XXX
485170 30 2	KANSAS CITY SOUTHERN.....		08/06/2020.	ZERO STAGE CAPITAL.....	338.000	61,255	XXX	51,428	51,768	(341)			(341)		51,428		9,827	9,827	464	XXX
487836 10 8	KELLOGG CO.....		03/27/2020.	ABN AMRO.....	1,508.000	88,843	XXX	81,147	104,293	(23,146)			(23,146)		81,147		7,696	7,696	860	XXX
488401 10 0	KEMPER CORPORATION.....		08/03/2020.	VARIOUS.....	14,754.000	1,033,585	XXX	1,059,689	1,143,435	(83,746)			(83,746)		1,059,689		(26,104)	(26,104)	7,647	XXX
489170 10 0	KENNAMETAL INC.....		07/08/2020.	ZERO STAGE CAPITAL.....	4,030.000	108,502	XXX	166,566	148,667	17,899			17,899		166,566		(58,064)	(58,064)	1,612	XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....		11/17/2020.	ZERO STAGE CAPITAL.....	3,542.000	388,807	XXX	332,840	363,515	(30,676)			(30,676)		332,840		55,967	55,967		XXX
494368 10 3	KIMBERLY CLARK CORP.....		06/04/2020.	VARIOUS.....	1,604.000	225,882	XXX	214,884	213,065	(5,607)			(5,607)		214,884		10,999	10,999	3,312	XXX
499049 10 4	KNIGHT-SWIFT TRANSPORTATION.....		03/10/2020.	VARIOUS.....	30.000	951	XXX	1,135	1,075	60			60		1,135		(184)	(184)	2	XXX
501242 10 1	KULICKE & SOFFA INDS.....		12/17/2020.	ZERO STAGE CAPITAL.....	13,540.000	354,031	XXX	297,338	368,288	(70,950)			(70,950)		297,338		56,693	56,693	4,830	XXX
501889 20 8	LKQ CORP.....		11/17/2020.	ZERO STAGE CAPITAL.....	3,949.000	143,141	XXX	136,262					0		136,262		6,879	6,879		XXX
512807 10 8	LAM RESEARCH CORP.....		12/21/2020.	ZERO STAGE CAPITAL.....	1,359.000	504,581	XXX	359,261	397,372	(38,110)			(38,110)		359,261		145,320	145,320	5,392	XXX
517834 10 7	LAS VEGAS SANDS CORP.....		08/06/2020.	ZERO STAGE CAPITAL.....	1,293.000	56,029	XXX	80,305	89,269	(8,964)			(8,964)		80,305		(24,277)	(24,277)	2,017	XXX
518439 10 4	ESTEE LAUDER CO.....		03/27/2020.	ABN AMRO.....	483.000	78,175	XXX	97,783	99,759	(1,975)			(1,975)		97,783		(19,608)	(19,608)	232	XXX
526057 10 4	LENNAR CORP.....		12/02/2020.	VARIOUS.....	73,595.000	4,739,273	XXX	1,327,646	4,105,865	(2,778,219)			(2,778,219)		1,327,646		3,411,628	3,411,628	35,774	XXX
532457 10 8	LILLY (ELI) & CO.....		12/21/2020.	VARIOUS.....	4,958.000	716,388	XXX	582,276	561,469	(89,474)			(89,474)		582,276		134,112	134,112	1,523	XXX
539830 10 9	LOCKHEED MARTIN CORP.....		10/14/2020.	VARIOUS.....	119.000	47,662	XXX	44,589					0		44,589		3,073	3,073	247	XXX
548661 10 7	LOWES COS INC.....		12/02/2020.	VARIOUS.....	23,900.000	3,455,502	XXX	2,689,596	2,862,264	(172,668)			(172,668)		2,689,596		765,906	765,906	39,157	XXX
55261F 10 4	M & T BK CORP.....		11/17/2020.	ZERO STAGE CAPITAL.....	1,057.000	130,957	XXX	178,348	179,426	(1,078)			(1,078)		178,348		(47,391)	(47,391)	4,651	XXX
55354G 10 0	MSCI INC.....		03/27/2020.	ABN AMRO.....	462.000	128,654	XXX	107,002	119,279	(12,277)			(12,277)		107,002		21,652	21,652	314	XXX
565849 10 6	MARATHON OIL CORP.....		04/23/2020.	VARIOUS.....	9,425.000	104,466	XXX	111,093	127,992	(16,898)			(16,898)		111,093		(6,628)	(6,628)	124	XXX
56585A 10 2	MARATHON PETROLEUM.....		06/04/2020.	VARIOUS.....	2,521.000	124,186	XXX	162,162	151,890	10,272			10,272		162,162		(37,976)	(37,976)	1,283	XXX
57060D 10 8	MARKETAXESS HLDGS.....		11/17/2020.	VARIOUS.....	307.000	157,540	XXX	105,866	116,387	(10,521)			(10,521)		105,866		51,674	51,674	737	XXX
573284 10 6	MARTIN MARIETTA MATERIALS.....		10/14/2020.	VARIOUS.....	2,049.000	456,678	XXX	540,142	572,982	(32,840)			(32,840)		540,142		(83,464)	(83,464)	3,594	XXX
574599 10 6	MASCO CORP.....		03/27/2020.	ABN AMRO.....	1,236.000	42,662	XXX	60,021					0		60,021		(17,359)	(17,359)		XXX
575385 10 9	MASONITE CORP.....		12/08/2020.	VARIOUS.....	12,463.000	1,060,748	XXX	663,764	899,953	(236,189)			(236,189)		663,764		396,983	396,983		XXX
57636Q 10 4	MASTERCARD INC.....		12/21/2020.	VARIOUS.....	109,027.000	30,072,863	XXX	2,580,595	32,554,372	(29,973,776)			(29,973,776)		2,580,595		27,492,267	27,492,267	62,630	XXX
57776J 10 0	MAXLINEAR INC.....		07/29/2020.	ZERO STAGE CAPITAL.....	27,100.000	630,270	XXX	522,861	575,062	(52,201)			(52,201)		522,861		107,409	107,409		XXX
580135 10 1	MCDONALD'S CORP.....		12/02/2020.	VARIOUS.....	17,275.000	3,604,199	XXX	978,246	3,242,582	(2,431,325)			(2,431,325)		978,246		2,625,953	2,625,953	45,716	XXX
58155Q 10 3	MCKESSON CORP.....		12/21/2020.	ZERO STAGE CAPITAL.....	388.000	65,898	XXX	56,049	36,378	1,728			1,728		56,049		9,849	9,849	486	XXX
58933Y 10 5	MERCK & CO INC.....		12/21/2020.	VARIOUS.....	45,219.000	3,620,652	XXX	3,701,095	1,702,493	(182,919)			(182,919)		3,701,095		(80,443)	(80,443)	37,326	XXX
59156R 10 8	METLIFE INC.....		10/14/2020.	ZERO STAGE CAPITAL.....	3,011.000	116,683	XXX	147,666	153,471	(5,805)			(5,805)		147,666		(30,983)	(30,983)	4,095	XXX
592688 10 5	METTLER TOLEDO INTL.....		06/04/2020.	ZERO STAGE CAPITAL.....	265.000	221,298	XXX	176,490	210,219	(33,729)			(33,729)		176,490		44,808	44,808		XXX
59408Q 10 6	MICHAELS COS INC.....		01/09/2020.	VARIOUS.....	53,576.000	391,768	XXX	433,430	433,430	0			0		433,430		(41,662)	(41,662)		XXX
594918 10 4	MICROSOFT.....		12/21/2020.	VARIOUS.....	359,099.000	69,685,613	XXX	347,751	56,456,600	(56,312,677)			(56,312,677)		347,751		69,337,862	69,337,862	347,963	XXX

E14.41

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
59522J 10 3	MID AMERICA APARTMENTS COMM		11/17/2020	ZERO STAGE CAPITAL	288.000	37,581	XXX	33,599					0		33,599		3,982	3,982	288	XXX
596278 10 1	MIDDLEBY CORP		12/23/2020	ZERO STAGE CAPITAL	68.000	8,806	XXX	5,622					0		5,622		3,184	3,184		XXX
60786M 10 5	MOELIS & COMPANY		11/13/2020	VARIOUS	280.000	10,565	XXX	9,829					0		9,829		736	736	179	XXX
608190 10 4	MOHAWK INDUSTRIES INC		10/14/2020	ZERO STAGE CAPITAL	363.000	37,228	XXX	30,850					0		30,850		6,378	6,378		XXX
60855R 10 0	MOLINA HEALTHCARE INC		12/15/2020	VARIOUS	6,200.000	1,070,166	XXX	308,150	841,278	(533,128)		(533,128)	308,150		308,150		762,016	762,016		XXX
60871R 20 9	MOLSON COORS BREWING CIO		02/14/2020	ABN AMRO	2,708.000	150,966	XXX	138,246	145,961	(7,715)		(7,715)	138,246		138,246		12,720	12,720		XXX
609207 10 5	MONDELEX INTL INC NPV A		12/02/2020	VARIOUS	78,986.000	4,174,000	XXX	3,109,740	4,350,549	(1,240,809)		(1,240,809)	3,109,740		3,109,740		1,064,261	1,064,261	56,445	XXX
61174X 10 9	MONSTER BEVERAGE CRP		02/14/2020	ABN AMRO	733.000	51,030	XXX	46,604	46,582	22		22	46,604		46,604		4,426	4,426		XXX
615369 10 5	MOODYS CORP		09/10/2020	VARIOUS	559.000	156,628	XXX	135,148	90,691	(7,719)		(7,719)	135,148		135,148		21,480	21,480	99	XXX
617446 44 8	MORGAN STANLEY DEAN WITTER&CO		12/02/2020	VARIOUS	22,800.000	1,130,920	XXX	1,183,284				0		1,183,284		(52,364)	(52,364)	22,505	XXX	
620076 30 7	MOTOROLA SOLUTIONS		12/21/2020	ZERO STAGE CAPITAL	707.000	116,890	XXX	93,586				0		93,586		23,305	23,305	452	XXX	
62886E 10 8	NCR CORPORATION		12/23/2020	VARIOUS	14,690.000	514,876	XXX	339,045	516,500	(177,455)		(177,455)	339,045		339,045		175,831	175,831		XXX
629377 50 8	NRG ENERGY INC		04/23/2020	ZERO STAGE CAPITAL	1,393.000	43,406	XXX	54,861	55,372	(511)		(511)	54,861		54,861		(11,454)	(11,454)	418	XXX
64110L 10 6	NETFLIX INC		05/20/2020	ZERO STAGE CAPITAL	365.000	165,039	XXX	157,905				0		157,905		7,134	7,134		XXX	
64115T 10 4	NETSCOUT SYSTEMS INC		07/16/2020	VARIOUS	16,980.000	439,379	XXX	475,457	408,709	66,748		66,748	475,457		475,457		(36,078)	(36,078)		XXX
651229 10 6	NEWELL RUBBERMAID INC		10/14/2020	VARIOUS	9,657.000	185,154	XXX	156,528	145,841	(21,301)		(21,301)	156,528		156,528		28,626	28,626	601	XXX
65339F 10 1	NEXTERA ENERGY INC		10/14/2020	ZERO STAGE CAPITAL	1,681.000	471,057	XXX	407,375				0		407,375		63,681	63,681	3,234	XXX	
654106 10 3	NIKE INC -CL B		12/02/2020	VARIOUS	15,712.000	1,843,514	XXX	165,142	1,591,783	(1,426,641)		(1,426,641)	165,142		165,142		1,678,373	1,678,373	13,474	XXX
655044 10 5	NOBLE ENERGY INC		06/04/2020	ZERO STAGE CAPITAL	2,532.000	25,460	XXX	51,796	62,895	(11,099)		(11,099)	51,796		51,796		(26,336)	(26,336)	354	XXX
655844 10 8	NORFOLK SOUTHERN CORP		08/06/2020	VARIOUS	385.000	73,980	XXX	66,484	74,740	(8,256)		(8,256)	66,484		66,484		7,496	7,496	1,086	XXX
665859 10 4	NORTHERN TR CORP		10/14/2020	ZERO STAGE CAPITAL	1,979.000	167,843	XXX	159,172				0		159,172		8,672	8,672	1,385	XXX	
666807 10 2	NORTHROP GRUMMAN CORP		12/02/2020	VARIOUS	9,363.000	3,011,573	XXX	429,001	3,220,591	(2,791,590)		(2,791,590)	429,001		429,001		2,582,572	2,582,572	28,384	XXX
67020Y 10 0	NUANCE COMMUNICATIONS INC		07/15/2020	VARIOUS	76,955.000	1,731,979	XXX	1,092,110	1,372,108	(279,998)		(279,998)	1,092,110		1,092,110		639,869	639,869		XXX
670346 10 5	NUCOR CORP		06/04/2020	ZERO STAGE CAPITAL	1,053.000	46,430	XXX	57,473	59,263	(1,790)		(1,790)	57,473		57,473		(11,042)	(11,042)	848	XXX
67066G 10 4	NVIDIA CORP		11/17/2020	ZERO STAGE CAPITAL	11.000	5,957	XXX	2,810				0		2,810		3,147	3,147	4	XXX	
67103H 10 7	O'REILLY AUTOMOTIVE		07/09/2020	ZERO STAGE CAPITAL	97.000	40,624	XXX	35,655	42,511	(6,856)		(6,856)	35,655		35,655		4,969	4,969		XXX
674215 20 7	OASIS PETROLEUM		12/22/2020	ZERO STAGE CAPITAL	1,817.000	70,945	XXX	87,419				0		87,419		(16,475)	(16,475)		XXX	
674599 10 5	OCCIDENTAL PETE CORP DEL		08/03/2020	RETURN OF CAPITAL		2,550	XXX	2,550	626			0		2,550				0		XXX
678026 10 5	OIL STS INTL INC		05/05/2020	VARIOUS	41,650.000	126,211	XXX	667,341	679,312	(11,971)		(11,971)	667,341		667,341		(541,130)	(541,130)		XXX
680223 10 4	OLD REPUBLIC INTL CORP		01/28/2020	ABN AMRO	12,892.000	298,573	XXX	240,471	288,394	(47,923)		(47,923)	240,471		240,471		58,102	58,102		XXX
681919 10 6	OMNICOM GROUP INC		12/21/2020	ZERO STAGE CAPITAL	6,761.000	380,133	XXX	547,574	547,776	(202)		(202)	547,574		547,574		(167,442)	(167,442)	12,588	XXX
68268W 10 3	ONEMAIN HOLDINGS INC		11/09/2020	VARIOUS	7,056.000	275,706	XXX	208,020	276,926	(83,517)		(83,517)	208,020		208,020		67,687	67,687	13,362	XXX
68389X 10 5	ORACLE SYSTEMS		12/02/2020	VARIOUS	86,528.000	4,808,939	XXX	3,655,732	2,496,841	(1,250,920)		(1,250,920)	3,655,732		3,655,732		1,153,208	1,153,208	25,797	XXX
68902V 10 7	OTIS WORLDWIDE CORP		12/02/2020	VARIOUS	11,439.000	751,530	XXX	751,658				0		751,658		(128)	(128)	1,012	XXX	
693475 10 5	PNC FINANCIAL SERVICES GROUP		06/11/2020	CITIGROUP	45,000.000	4,933,524	XXX	2,584,490	7,183,350	(4,598,861)		(4,598,861)	2,584,490		2,584,490		2,349,035	2,349,035	103,500	XXX
69349H 10 7	PNM RESOURCES INC		12/23/2020	ZERO STAGE CAPITAL	9,414.000	465,988	XXX	149,394	477,384	(327,990)		(327,990)	149,394		149,394		316,594	316,594	9,264	XXX
698813 10 2	PAPA JOHNS INTL INC		10/20/2020	VARIOUS	11,700.000	969,865	XXX	530,974	738,855	(207,881)		(207,881)	530,974		530,974		438,890	438,890	6,259	XXX
700517 10 5	PARK HOTELS RESORTS		07/21/2020	ZERO STAGE CAPITAL	38,030.000	348,706	XXX	1,157,071	983,836	173,235		173,235	1,157,071		1,157,071		(808,365)	(808,365)	38,030	XXX
701094 10 4	PARKER HANNIFIN CORP		05/20/2020	VARIOUS	631.000	107,057	XXX	106,298	129,872	(23,574)		(23,574)	106,298		106,298		759	759	1,111	XXX
703481 10 1	PATTERSON-UTI ENERGY INC		05/22/2020	ZERO STAGE CAPITAL	59,585.000	201,259	XXX	625,643	625,643			0		625,643		(424,383)	(424,383)	2,383	XXX	
70450Y 10 3	PAYPAL INC		12/02/2020	VARIOUS	22,100.000	4,422,249	XXX	2,118,656				0		2,118,656		2,303,593	2,303,593		XXX	
713448 10 8	PEPSICO INC MTN		12/21/2020	VARIOUS	138,167.000	18,405,104	XXX	7,567,272	18,874,127	(11,315,783)		(11,315,783)	7,567,272		7,567,272		10,837,831	10,837,831	303,785	XXX

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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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
717081 10 3	PFIZER INC.....		12/21/2020	VARIOUS.....	599,477.000	23,328,697	XXX	8,350,509	23,558,146	(15,237,597)			(15,237,597)		8,350,509		14,978,188	14,978,188	168,327	XXX
718172 10 9	PHILIP MORRIS INT'L.....		12/21/2020	VARIOUS.....	35,652,000	2,754,831	XXX	2,037,321	1,974,428	(871,751)			(871,751)		2,037,321		717,510	717,510	73,450	XXX
718546 10 4	PHILLIPS 66.....		12/21/2020	VARIOUS.....	2,038,000	134,599	XXX	228,794	227,054	1,741			1,741		228,794		(94,195)	(94,195)	5,637	XXX
723484 10 1	PINNACLE WEST CAP.....		11/17/2020	VARIOUS.....	1,251,000	110,586	XXX	111,992	79,138	4,149			4,149		111,992		(1,406)	(1,406)	3,685	XXX
72352L 10 6	PINTEREST INC.....		09/17/2020	VARIOUS.....	413,000.000	15,070,334	XXX	10,192,592	7,698,320	2,494,272			2,494,272		10,192,592		4,877,742	4,877,742		XXX
742718 10 9	PROCTER & GAMBLE CO.....		12/02/2020	VARIOUS.....	52,400,000	6,929,495	XXX	4,315,883	4,221,620	(2,431,364)			(2,431,364)		4,315,883		2,613,612	2,613,612	55,812	XXX
743315 10 3	PROGRESSIVE CORP.....		01/16/2020	ABN AMRO.....	4,007,000	302,056	XXX	319,358	290,067	29,291			29,291		319,358		(17,302)	(17,302)	9,416	XXX
744573 10 6	PUBLIC SVC ENTERPRISE GRO.....		01/06/2020	COWEN.....	320,000.000	18,642,238	XXX	9,282,563	18,896,000	(9,613,437)			(9,613,437)		9,282,563		9,359,675	9,359,675	150,400	XXX
74460D 10 9	PUBLIC STORAGE.....		12/21/2020	VARIOUS.....	2,254,000	499,842	XXX	536,373	284,728	36,103			36,103		536,373		(36,531)	(36,531)	6,350	XXX
745867 10 1	PULTE HOMES INC.....		09/24/2020	VARIOUS.....	4,710,000	122,346	XXX	185,857	171,108	6,112			6,112		185,857		(63,510)	(63,510)	1,130	XXX
74733V 10 0	QEP RESOURCES INC.....		03/31/2020	ABN AMRO.....	100,763.000	39,925	XXX	453,434	453,434	0			0		453,434		(413,509)	(413,509)	2,015	XXX
747525 10 3	QUALCOMM INC.....		11/17/2020	VARIOUS.....	65,377,000	6,272,681	XXX	2,603,762	5,734,950	(3,166,303)			(3,166,303)		2,603,762		3,668,919	3,668,919	245	XXX
74762E 10 2	QUANTA SERVICES INC.....		12/23/2020	VARIOUS.....	29,157,000	1,780,254	XXX	753,473	1,186,981	(433,509)			(433,509)		753,473		1,026,781	1,026,781	5,112	XXX
749660 10 6	RPC INC.....		04/07/2020	ABN AMRO.....	55,650,000	113,093	XXX	291,606	291,606	0			0		291,606		(178,513)	(178,513)		XXX
751212 10 1	RALPH LAUREN CORP.....		01/16/2020	ABN AMRO.....	84,000	10,026	XXX	9,501	9,846	(345)			(345)		9,501		525	525	58	XXX
754730 10 9	RAYMOND JAMES FINANCIAL I.....		02/14/2020	ABN AMRO.....	2,438,000	232,186	XXX	201,159	218,103	(16,944)			(16,944)		201,159		31,026	31,026	902	XXX
755111 50 7	RAYTHEON CO.....		04/03/2020	SPINOFF.....	40,000,000	3,856,364	XXX	3,856,364	8,789,600	(4,933,236)			(4,933,236)		3,856,364		0	0	37,700	XXX
75513E 10 1	RAYTHEON TECHNOLOGIES CORP.....		12/02/2020	VARIOUS.....	37,213,000	11,058,276	XXX	10,960,529	12,195,260	(1,479,327)			(1,479,327)		10,960,529		97,747	97,747	53,850	XXX
758750 10 3	REGAL BELOIT CORP.....		10/29/2020	ZERO STAGE CAPITAL.....	125,000	12,193	XXX	11,081	11,081	0			0		11,081		1,112	1,112	113	XXX
75886F 10 7	REGENERON PHARMCTCLS.....		09/10/2020	ZERO STAGE CAPITAL.....	134,000	74,964	XXX	80,457	80,457	0			0		80,457		(5,493)	(5,493)		XXX
759351 60 4	REINSURANCE GROUP AMER IN.....		12/23/2020	ZERO STAGE CAPITAL.....	1,500,000	137,139	XXX	153,481	126,045	(47,410)			(47,410)		153,481		(16,342)	(16,342)	1,591	XXX
760759 10 0	REPUBLIC SERVICES INC.....		11/17/2020	VARIOUS.....	2,859,000	286,858	XXX	248,659	237,878	(8,486)			(8,486)		248,659		38,198	38,198	1,075	XXX
761152 10 7	RESMED INC.....		07/09/2020	ZERO STAGE CAPITAL.....	971,000	185,266	XXX	159,033	159,033	0			0		159,033		26,233	26,233		XXX
770323 10 3	ROBERT HALF INTL INC.....		10/14/2020	ZERO STAGE CAPITAL.....	342,000	19,694	XXX	17,063	17,063	0			0		17,063		2,631	2,631	233	XXX
778296 10 3	ROSS STORES INC.....		06/04/2020	VARIOUS.....	611,000	60,800	XXX	61,436	71,133	(9,697)			(9,697)		61,436		(636)	(636)	1,181	XXX
79466L 30 2	SALESFORCE COM INC.....		04/21/2020	VARIOUS.....	52,105,000	7,846,072	XXX	2,994,722	8,474,357	(5,479,636)			(5,479,636)		2,994,722		4,851,350	4,851,350		XXX
806407 10 2	HENRY SCHEIN INC.....		08/06/2020	ZERO STAGE CAPITAL.....	5,208,000	332,076	XXX	356,002	347,478	8,524			8,524		356,002		(23,926)	(23,926)		XXX
806857 10 8	SCHLUMBERGER LTD.....		12/21/2020	VARIOUS.....	228,344,000	4,975,142	XXX	8,248,817	9,179,429	(930,612)			(930,612)		8,248,817		(3,273,676)	(3,273,676)	447,855	XXX
808513 10 5	THE CHARLES SCHWAB.....		08/06/2020	VARIOUS.....	7,412,000	249,614	XXX	298,037	352,515	(54,478)			(54,478)		298,037		(48,422)	(48,422)	2,818	XXX
81211K 10 0	SEALED AIR CORP.....		08/20/2020	ZERO STAGE CAPITAL.....	4,071,000	165,112	XXX	170,331	162,148	8,183			8,183		170,331		(5,219)	(5,219)	1,303	XXX
824348 10 6	SHERWIN WILLIAMS CO.....		07/09/2020	ZERO STAGE CAPITAL.....	214,000	123,443	XXX	124,670	124,670	0			0		124,670		(1,227)	(1,227)		XXX
828806 10 9	SIMON PROPERTY GROUP.....		09/10/2020	ZERO STAGE CAPITAL.....	9,412,000	542,819	XXX	1,303,756	1,126,436	70,238			70,238		1,303,756		(760,936)	(760,936)	19,203	XXX
830566 10 5	SKECHERS U S A INC.....		02/07/2020	VARIOUS.....	6,570,000	266,972	XXX	183,170	283,758	(100,588)			(100,588)		183,170		83,802	83,802		XXX
830879 10 2	SKYWEST, INC.....		01/24/2020	ABN AMRO.....	283,000	17,903	XXX	7,075	18,290	(11,215)			(11,215)		7,075		10,828	10,828	34	XXX
832696 40 5	JM SMUCKER CO.....		01/16/2020	ABN AMRO.....	1,419,000	149,032	XXX	153,623	147,760	5,863			5,863		153,623		(4,591)	(4,591)		XXX
842587 10 7	SOUTHERN CO.....		11/17/2020	VARIOUS.....	1,577,000	99,648	XXX	86,877	100,455	(13,578)			(13,578)		86,877		12,771	12,771	4,006	XXX
844741 10 8	SOUTHWEST AIRLS CO.....		02/14/2020	ABN AMRO.....	2,588,000	149,994	XXX	131,341	139,700	(8,359)			(8,359)		131,341		18,653	18,653	466	XXX
848574 10 9	SPIRIT AEROSYSTEMS HLDGS.....		01/30/2020	COWEN.....	210,900,000	13,363,275	XXX	11,656,124	15,370,392	(3,714,268)			(3,714,268)		11,656,124		1,707,152	1,707,152	25,308	XXX
85254J 10 2	STAG INDL INC.....		08/24/2020	VARIOUS.....	9,710,000	274,531	XXX	275,208	306,545	(31,337)			(31,337)		275,208		(677)	(677)	7,240	XXX
855244 10 9	STARBUCKS CORP.....		08/06/2020	VARIOUS.....	7,079,000	554,188	XXX	591,592	622,386	(30,794)			(30,794)		591,592		(37,404)	(37,404)	5,769	XXX
85917A 10 0	STERLING BANCORP/DE.....		03/13/2020	VARIOUS.....	17,020,000	270,443	XXX	421,490	358,782	62,709			62,709		421,490		(151,047)	(151,047)	732	XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For rei 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
866674 10 4	SUN COMMUNITIES INC.....		06/16/2020	ZERO STAGE CAPITAL.....	7,717.000	1,070,989	XXX	671,902	1,158,322	(486,420)			(486,420)		671,902		399,087	399,087	11,884	XXX
87161C 50 1	SYNOVUS FINL CORP.....		12/02/2020	ZERO STAGE CAPITAL.....	6,360.000	194,773	XXX	269,193	249,312	19,881			19,881		269,193		(74,420)	(74,420)	8,204	XXX
87165B 10 3	SYNCHRONY FINL.....		09/10/2020	ZERO STAGE CAPITAL.....	505.000	12,960	XXX	18,728	18,185	543			543		18,728		(5,768)	(5,768)	333	XXX
871829 10 7	SYSCO CORP.....		04/23/2020	VARIOUS.....	3,268.000	161,825	XXX	230,231	279,545	(49,314)			(49,314)		230,231		(68,405)	(68,405)	5,632	XXX
872540 10 9	TJX COMPANIES INC.....		11/17/2020	VARIOUS.....	108,080.000	6,032,723	XXX	5,943,149	6,570,056	(653,229)			(653,229)		5,943,149		89,575	89,575	24,748	XXX
872590 10 4	T-MOBILE US INC.....		12/02/2020	VARIOUS.....	16,037.000	1,740,337	XXX	1,493,715	300,898	978			978		1,493,715		246,622	246,622	274	XXX
87305R 10 9	TTM TECHNOLOGIES INC.....		10/06/2020	VARIOUS.....	69,813.000	833,452	XXX	782,172	1,050,686	(268,514)			(268,514)		782,172		51,280	51,280		XXX
874054 10 9	TAKE-TWO INTERACTIVE SOFT.....		12/21/2020	VARIOUS.....	912.000	128,314	XXX	115,826					0		115,826		12,488	12,488		XXX
87612E 10 6	TARGET CORP.....		07/09/2020	ZERO STAGE CAPITAL.....	986.000	117,877	XXX	114,765					0		114,765		3,112	3,112	1,302	XXX
87724P 10 6	TAYLOR MORRISON JP.E CORP.....		05/21/2020	ZERO STAGE CAPITAL.....	21,170.000	298,416	XXX	487,081	462,776	24,305			24,305		487,081		(188,665)	(188,665)		XXX
879369 10 6	TELEFLEX INC.....		05/20/2020	VARIOUS.....	542.000	189,123	XXX	174,613	204,030	(29,418)			(29,418)		174,613		14,510	14,510	364	XXX
880779 10 3	TEREX CORP.....		04/03/2020	ABN AMRO.....	25,280.000	346,115	XXX	793,404	752,838	40,566			40,566		793,404		(447,289)	(447,289)	3,034	XXX
88224Q 10 7	TEXAS CAPITAL BANCSHARES.....		03/27/2020	ABN AMRO.....	2,950.000	68,536	XXX	264,324	167,472	96,853			96,853		264,324		(195,789)	(195,789)		XXX
882508 10 4	TEXAS INSTRS INC.....		12/21/2020	VARIOUS.....	16,557.000	2,340,374	XXX	795,701	2,124,098	(1,328,397)			(1,328,397)		795,701		1,544,673	1,544,673	41,121	XXX
883556 10 2	THERMO ELECTRON CORP.....		12/02/2020	VARIOUS.....	31,700.000	11,330,385	XXX	3,471,009	8,674,029	(7,428,393)			(7,428,393)		3,471,009		7,859,376	7,859,376	5,447	XXX
88579Y 10 1	3M COMPANY.....		12/21/2020	VARIOUS.....	3,189.000	553,868	XXX	546,664	562,603	(15,939)			(15,939)		546,664		7,204	7,204	5,939	XXX
896945 20 1	TRIPADVISOR INC.....		01/16/2020	ABN AMRO.....	2,041.000	64,001	XXX	93,772	62,006	31,767			31,767		93,772		(29,771)	(29,771)		XXX
901109 10 8	TUTOR PERINI CORP.....		04/30/2020	VARIOUS.....	39,740.000	325,670	XXX	739,561	511,056	228,505			228,505		739,561		(413,892)	(413,892)		XXX
902494 10 3	TYSON FOODS INC.....		06/04/2020	ZERO STAGE CAPITAL.....	126.000	8,000	XXX	10,140					0		10,140		(2,140)	(2,140)	106	XXX
902973 30 4	US BANCORP DEL.....		02/10/2020	COWEN.....	45,000.000	2,440,889	XXX	962,213	2,668,050	(1,705,837)			(1,705,837)		962,213		1,478,676	1,478,676	18,900	XXX
904214 10 3	UMPQUA HLDGS CORP.....		12/04/2020	VARIOUS.....	22,300.000	272,378	XXX	492,309	394,710	97,599			97,599		492,309		(219,930)	(219,930)	15,553	XXX
907818 10 8	UNION PAC CORP.....		12/02/2020	VARIOUS.....	18,003.000	3,426,266	XXX	2,214,102	806,143	(207,996)			(207,996)		2,214,102		1,212,164	1,212,164	23,297	XXX
910047 10 9	UNITED CONTL HLDGS INC.....		03/27/2020	ABN AMRO.....	1,616.000	53,720	XXX	145,509	142,353	3,155			3,155		145,509		(91,789)	(91,789)		XXX
911312 10 6	UNITED PARCEL SERVICE.....		07/09/2020	ZERO STAGE CAPITAL.....	860.000	98,559	XXX	91,179					0		91,179		7,381	7,381	1,737	XXX
911363 10 9	UNITED RENTALS INC.....		10/14/2020	ZERO STAGE CAPITAL.....	207.000	39,885	XXX	30,243					0		30,243		9,642	9,642		XXX
912008 10 9	US FOODS HOLDING CORP.....		12/02/2020	ZERO STAGE CAPITAL.....	16,300.000	381,406	XXX	627,014	682,807	(55,793)			(55,793)		627,014		(245,609)	(245,609)		XXX
91324P 10 2	UNITEDHEALTH GROUP INC.....		11/13/2020	VARIOUS.....	56,121.000	16,990,018	XXX	9,028,926	15,463,348	(7,429,508)			(7,429,508)		9,028,926		7,961,093	7,961,093	189,960	XXX
913903 10 0	UNIVERSAL HLTH SVCS INC.....		12/21/2020	ZERO STAGE CAPITAL.....	1,589.000	200,707	XXX	198,101	198,118	(18,682)			(18,682)		198,101		2,606	2,606	276	XXX
91913Y 10 0	VALERO ENERGY CORP.....		12/21/2020	VARIOUS.....	1,878.000	102,241	XXX	186,717	151,900	10,978			10,978		186,717		(84,476)	(84,476)	7,038	XXX
92343E 10 2	VERISIGN INC.....		12/21/2020	ZERO STAGE CAPITAL.....	440.000	92,969	XXX	92,337	56,263	4,343			4,343		92,337		632	632		XXX
92343V 10 4	VERIZON COMMUNICATIONS.....		12/02/2020	VARIOUS.....	69,881.000	4,025,888	XXX	3,399,887	4,290,693	(890,806)			(890,806)		3,399,887		626,001	626,001	118,069	XXX
92343X 10 0	VERINT SYSTEMS INC.....		07/23/2020	VARIOUS.....	21,510.000	967,669	XXX	795,411	1,190,794	(395,383)			(395,383)		795,411		172,259	172,259		XXX
92826C 83 9	VISA INC.....		12/21/2020	VARIOUS.....	61,560.000	12,509,049	XXX	3,976,784	11,567,124	(7,590,340)			(7,590,340)		3,976,784		8,532,265	8,532,265	51,289	XXX
928298 10 8	VISHAY INTERTECHNOLOGY INC.....		10/23/2020	ZERO STAGE CAPITAL.....	5,060.000	88,875	XXX	98,203	107,727	(9,524)			(9,524)		98,203		(9,328)	(9,328)	1,963	XXX
931142 10 3	WAL-MART STORES INC.....		12/02/2020	VARIOUS.....	36,984.000	5,193,150	XXX	3,574,070	4,395,179	(821,108)			(821,108)		3,574,070		1,619,080	1,619,080	69,813	XXX
931427 10 8	WALGREENS BOOTS ALNC.....		01/16/2020	ABN AMRO.....	1,141.000	62,058	XXX	62,219	67,273	(5,055)			(5,055)		62,219		(161)	(161)		XXX
949746 10 1	WELLS FARGO & CO NEW.....		11/13/2020	VARIOUS.....	80,400.000	2,294,770	XXX	2,285,352	4,325,520	(2,040,168)			(2,040,168)		2,285,352		9,418	9,418	80,708	XXX
95040Q 10 4	WELLTOWER INC.....		10/13/2020	VARIOUS.....	16,600.000	949,038	XXX	1,094,274	1,357,548	(263,274)			(263,274)		1,094,274		(145,235)	(145,235)	22,813	XXX
960413 10 2	WESTLAKE CHEM CORP.....		02/12/2020	ABN AMRO.....	1,550.000	104,263	XXX	119,457	108,733	10,725			10,725		119,457		(15,195)	(15,195)		XXX
963320 10 6	WHIRLPOOL CORP.....		07/09/2020	ZERO STAGE CAPITAL.....	1,009.000	133,852	XXX	147,345	148,858	(1,513)			(1,513)		147,345		(13,493)	(13,493)	2,422	XXX
969457 10 0	WILLIAMS COS INC.....		08/06/2020	VARIOUS.....	8,466.000	178,266	XXX	205,708	200,814	4,895			4,895		205,708		(27,442)	(27,442)	8,542	XXX
969904 10 1	WILLIAMS-SONOMA INC.....		12/14/2020	VARIOUS.....	1,359.000	141,840	XXX	99,326	99,804	(479)			(479)		99,326		42,514	42,514	2,525	XXX

E14.44

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 ei 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
98310W 10 8	WYNDHAM WORLDWIDE.....		12/17/2020.	VARIOUS.....	282,400.000	12,104,587	XXX	1,294,015	14,597,256	(13,303,241)			(13,303,241)		1,294,015		10,810,572	10,810,572	494,200	XXX
983919 10 1	XILINX INC.....		01/16/2020.	ABN AMRO.....	1,975.000	197,838	XXX	223,861	193,096	30,765			30,765		223,861		(26,023)	(26,023)		XXX
98956P 10 2	ZIMMER HOLDINGS INC.....		06/05/2020.	VARIOUS.....	285,800.000	35,099,815	XXX	32,149,853	42,778,544	(10,628,691)			(10,628,691)		32,149,853		2,949,962	2,949,962	136,416	XXX
989701 10 7	ZIONS BANCORPORATION.....		08/25/2020.	VARIOUS.....	11,180.000	398,083	XXX	288,943	580,466	(291,522)			(291,522)		288,943		109,140	109,140	7,987	XXX
G8473T 10 0	STERIS PLC.....		10/14/2020.	ZERO STAGE CAPITAL.....	44.000	8,283	XXX	6,913					0		6,913		1,370	1,370	18	XXX
74167P 10 8	COTT CORP.....	A	12/23/2020.	ZERO STAGE CAPITAL.....	34,039.000	478,419	XXX	514,403	465,654	48,750			48,750		514,403		(35,985)	(35,985)	4,212	XXX
605520	AGC INC.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	700.000	21,067	XXX	20,881					0		20,881		185	185		XXX
608484	Z HOLDINGS CORP.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	1,300.000	8,529	XXX	8,381					0		8,381		148	148		XXX
612528	TREND MICRO INC.....	B	11/20/2020.	ZERO STAGE CAPITAL.....	4,300.000	218,804	XXX	259,304					0		259,304	3,569	(44,070)	(40,501)		XXX
613126	FANCL CORP.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	200.000	6,321	XXX	6,348					0		6,348	23	(50)	(27)		XXX
613674	OBIC CO.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	100.000	18,167	XXX	17,467					0		17,467	63	636	699		XXX
619640	CHUGAI PHARM CO.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	300.000	13,350	XXX	13,625					0		13,625	49	(324)	(275)		XXX
625002	DAIFUKU CO.....	B	12/23/2020.	ZERO STAGE CAPITAL.....	5,200.000	607,547	XXX	487,026					0		487,026	5,065	115,457	120,522	1,125	XXX
625072	DAIKIN INDUSTRIES.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	200.000	37,043	XXX	36,662					0		36,662	132	249	381		XXX
626705	OTSUKA CORP.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	400.000	21,368	XXX	20,872					0		20,872		496	496		XXX
626986	PAN PACIFIC INTL H.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	1,100.000	24,900	XXX	24,010					0		24,010	87	803	890		XXX
639092	NOMURA RESEARCH IN.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	200.000	6,059	XXX	5,976					0		5,976		83	83		XXX
640587	HAMAMATSU PHOTONIC.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	200.000	10,097	XXX	9,849					0		9,849		248	248		XXX
644150	HOYA CORP.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	300.000	32,968	XXX	32,643					0		32,643		325	325		XXX
649080	KIKKOMAN CORP.....	B	10/07/2020.	ZERO STAGE CAPITAL.....	5,100.000	273,787	XXX	278,192					0		278,192		(4,405)	(4,405)		XXX
649099	KEYENCE CORP.....	B	10/21/2020.	ZERO STAGE CAPITAL.....	1,000.000	470,515	XXX	441,115					0		441,115		29,399	29,399		XXX
649796	KURITA WATER INDS.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	600.000	20,559	XXX	20,285					0		20,285		274	274		XXX
651312	TOKIO MARINE HLDG.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	500.000	22,599	XXX	23,506					0		23,506	85	(992)	(907)		XXX
664068	NIDEC CORPORATION.....	B	12/02/2020.	ZERO STAGE CAPITAL.....	800.000	86,463	XXX	80,306					0		80,306	164	5,992	6,156	66	XXX
664480	NITORI HOLDINGS.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	200.000	42,785	XXX	40,030					0		40,030		2,755	2,755		XXX
665880	OLYMPUS CORP.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	1,000.000	20,083	XXX	20,105					0		20,105		(22)	(22)		XXX
666114	ORIX CORP.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	1,200.000	15,566	XXX	15,870					0		15,870		(304)	(304)		XXX
677062	SOFTBANK GROUP CO.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	300.000	17,649	XXX	18,822					0		18,822	68	(1,241)	(1,173)		XXX
680458	SHIN-ETSU CHEMICAL.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	200.000	26,303	XXX	26,687					0		26,687		(383)	(383)		XXX
682150	SONY CORP.....	B	09/30/2020.	ZERO STAGE CAPITAL.....	6,500.000	497,540	XXX	512,325					0		512,325		(14,786)	(14,786)		XXX
686930	TDK CORP.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	300.000	31,808	XXX	32,700					0		32,700		(892)	(892)		XXX
687049	ADVANTEST.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	200.000	9,511	XXX	9,732					0		9,732	35	(256)	(221)		XXX
688507	TERUMO CORP.....	B	10/30/2020.	ZERO STAGE CAPITAL.....	10,300.000	383,966	XXX	409,532					32,533		409,532	5,441	(31,006)	(25,565)		XXX
691148	UNI-CHARM CORP.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	100.000	4,547	XXX	4,364					0		4,364		183	183		XXX
83356Q 10 8	SO YOUNG INTL INC.....	D	07/16/2020.	COWEN.....	85,000.000	1,070,594	XXX	788,800	1,038,700	(249,900)			(249,900)		788,800		281,794	281,794		XXX
397030	RECRUIT HLDGS CO L.....	B	09/28/2020.	ZERO STAGE CAPITAL.....	600.000	23,959	XXX	24,433					0		24,433		(473)	(473)		XXX
G0177J 10 8	ALLERGAN PLC.....	C	01/10/2020.	COWEN.....	41,900.000	8,079,665	XXX	6,533,298	8,010,023	(1,476,725)			(1,476,725)		6,533,298		1,546,367	1,546,367		XXX
G02602 10 3	AMDOCS LTD.....	D	08/13/2020.	ZERO STAGE CAPITAL.....	3,213.000	194,413	XXX	176,046	231,658	(55,798)			(55,798)		176,046		18,367	18,367	3,019	XXX
G0403H 10 8	AON PLC.....	D	10/14/2020.	VARIOUS.....	1,479.000	311,294	XXX	306,368	203,708	(15,364)			(15,364)		306,368		4,926	4,926	220	XXX
G1151C 10 1	ACCENTURE LTD BERMUDA.....	C	12/17/2020.	VARIOUS.....	69,100.000	16,078,640	XXX	1,601,893	14,550,387	(12,948,494)			(12,948,494)		1,601,893		14,476,747	14,476,747	151,600	XXX
G1890L 10 7	CAPRI HOLDINGS LTD.....	D	09/08/2020.	VARIOUS.....	19,718.000	295,180	XXX	868,378	752,242	116,136			116,136		868,378		(573,198)	(573,198)		XXX
G29183 10 3	EATON CORP.....	D	12/02/2020.	VARIOUS.....	131,800.000	13,583,111	XXX	3,853,324	11,565,312	(8,310,298)			(8,310,298)		3,853,324		9,729,787	9,729,787	20,732	XXX

E14.45

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 Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
G3198U 10 2	ESSENT GROUP LTD.....	C	12/10/2020.	ZERO STAGE CAPITAL.....	4,950,000	221,339	XXX	112,342	257,351	(145,009)			(145,009)		112,342		108,997	108,997	3,239	XXX	
G3223R 10 8	EVEREST RE GROUP LTD.....	C	01/30/2020.	ABN AMRO.....	710,000	195,148	XXX	160,876	196,556	(35,681)			(35,681)		160,876		34,272	34,272	1,101	XXX	
G3922B 10 7	GENPACT LTD.....	C	09/09/2020.	ZERO STAGE CAPITAL.....	5,070,000	182,766	XXX	119,562	213,802	(94,240)			(94,240)		119,562		63,204	63,204	708	XXX	
G4705A 10 0	ICON PUB LTD CO SPONSOR.....	C	12/23/2020.	VARIOUS.....	6,838,000	1,220,567	XXX	434,442	1,177,709	(743,267)			(743,267)		434,442		786,126	786,126		XXX	
G47567 10 5	IHS MARKIT LTD.....	D	08/06/2020.	ZERO STAGE CAPITAL.....	5,155,000	414,974	XXX	360,680	388,429	(27,749)			(27,749)		360,680		54,294	54,294	2,442	XXX	
G51502 10 5	JOHNSON CONTROLS INT.....	D	05/20/2020.	ZERO STAGE CAPITAL.....	9,325,000	267,501	XXX	397,361	379,621	17,740			17,740		397,361		(129,860)	(129,860)	4,849	XXX	
G5494J 10 3	LINDE PLC.....	D	11/13/2020.	VARIOUS.....	28,100,000	5,990,088	XXX	996,188	5,982,490	(4,986,302)			(4,986,302)		996,188		4,993,900	4,993,900	20,319	XXX	
G5960L 10 3	MEDTRONIC INC.....	D	11/17/2020.	VARIOUS.....	336,095,000	33,405,131	XXX	25,550,671	37,960,370	(12,557,178)			(12,557,178)		25,550,671		7,854,460	7,854,460	367,947	XXX	
G6564A 10 5	NOMAD FOODS LTD.....	C	11/30/2020.	VARIOUS.....	34,560,000	746,521	XXX	625,946	773,107	(147,161)			(147,161)		625,946		120,574	120,574		XXX	
G66721 10 4	NORWEGIAN CRUISE L.....	D	04/23/2020.	VARIOUS.....	4,801,000	59,675	XXX	250,028	280,426	(30,398)			(30,398)		250,028		(190,353)	(190,353)		XXX	
G81276 10 4	SIGNET JEWELERS LIMITED.....	C	04/06/2020.	VARIOUS.....	21,640,000	160,502	XXX	470,454	470,454	0			0		470,454		(309,951)	(309,951)	10,221	XXX	
G87110 10 5	TECHNIPFMC PLC.....	D	07/09/2020.	ZERO STAGE CAPITAL.....	2,370,000	18,043	XXX	16,826					0		16,826		1,217	1,217		XXX	
H2906T 10 9	GARMIN LTD.....	D	09/10/2020.	ZERO STAGE CAPITAL.....	246,000	24,814	XXX	23,958					0		23,958		856	856		XXX	
N53745 10 0	LYONDELLBASELL INDUS.....	D	06/04/2020.	ZERO STAGE CAPITAL.....	523,000	37,206	XXX	47,101	49,413	(2,312)			(2,312)		47,101		(9,895)	(9,895)	549	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD.....	D	04/02/2020.	COWEN.....	695,800,000	8,519,083	XXX	3,868,434	8,780,996	(4,912,562)			(4,912,562)		3,868,434		4,650,649	4,650,649		XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					1,277,339,980	XXX	622,115,397	1,218,221,672	(644,014,247)	0	0	(644,014,247)	32,533	622,115,397	14,781	655,209,818	655,224,599	12,582,296	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates Other																					
30277@ 10 1	FMIC HOLDINGS, INC.....		08/15/2020.	RETURN OF CAPITAL.....		267,130	XXX	267,130	267,130	0			0		267,130		0	0	0	XXX	
9399999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates Other.....					267,130	XXX	267,130	267,130	0	0	0	0	0	267,130	0	0	0	0	0	XXX
Common Stocks - Mutual Funds																					
056823 37 0	BAILLIE GIFFORD FDS.....		12/29/2020.	BAILLIE.....		3,691,519	XXX						0				3,691,519	3,691,519		XXX	
464286 10 3	ISHARES AUSTRALIA ETF.....		01/07/2020.	COWEN.....	625,000,000	14,087,896	XXX	11,822,625	14,150,000	(2,327,375)			(2,327,375)		11,822,625		2,265,271	2,265,271		XXX	
464287 23 4	ISHARES MSCI EMERGING MKT INDEX ETF.....		05/05/2020.	VARIOUS.....	950,000,000	40,042,373	XXX	40,269,684	42,626,500	(2,356,816)			(2,356,816)		40,269,684		(227,311)	(227,311)		XXX	
464288 24 0	ISHARES MSCI ACWI EX US ETF.....		01/24/2020.	COWEN.....	330,000,000	16,193,293	XXX	14,642,067	16,209,600	(1,567,533)			(1,567,533)		14,642,067		1,551,226	1,551,226		XXX	
46429B 68 9	ISHARES EDGE MSCI MIN VOL EA.....		12/08/2020.	VARIOUS.....	148,801,000	10,398,418	XXX	11,001,926	9,974,719	(12,833)			(12,833)		11,001,926		(603,508)	(603,508)	89,715	XXX	
46429B 69 7	ISHARES EDGE MSCI MIN VOL US.....		12/08/2020.	VARIOUS.....	299,813,000	19,597,632	XXX	19,202,906	17,523,400	(438,512)			(438,512)		19,202,906		394,726	394,726	114,728	XXX	
46432F 33 9	ISHARES EDGE MSCI USA QUALITY.....		10/07/2020.	VARIOUS.....	106,743,000	10,638,706	XXX	10,322,817	10,781,043	(458,226)			(458,226)		10,322,817		315,889	315,889	36,303	XXX	
46432F 37 0	ISHARES EDGE MSCI USA SIZE.....		12/08/2020.	VARIOUS.....	72,303,000	7,097,788	XXX	6,857,857	5,540,681	(188,134)			(188,134)		6,857,857		239,931	239,931	12,970	XXX	
46432F 38 8	ISHARES EDGE MSCI USA VALUE.....		12/08/2020.	VARIOUS.....	95,509,000	7,571,924	XXX	8,324,187	8,570,023	(245,835)			(245,835)		8,324,187		(752,263)	(752,263)	124,817	XXX	
46432F 39 6	ISHARES EDGE MSCI USA MOMENT.....		12/09/2020.	ZERO STAGE CAPITAL.....	15,478,000	2,227,349	XXX	2,173,226	562,885	(16,264)			(16,264)		2,173,226		54,123	54,123	4,475	XXX	
46434G 77 2	ISHARES INC.....		12/18/2020.	COWEN.....	545,000,000	27,606,960	XXX	24,464,560					0		24,464,560		3,142,400	3,142,400	252,911	XXX	
46434V 44 9	ISHARES EDGE MSCI INTL MOMENT.....		12/08/2020.	ZERO STAGE CAPITAL.....	62,405,000	1,953,473	XXX	1,977,484					0		1,977,484		(24,011)	(24,011)		XXX	
46434V 45 6	ISHARES EDGE MSCI INTL QUALITY.....		11/06/2020.	VARIOUS.....	231,345,000	7,083,597	XXX	7,172,297	7,470,130	(297,833)			(297,833)		7,172,297		(88,699)	(88,699)	39,151	XXX	
46435G 40 9	ISHARES EDGE MSCI INTL VALUE.....		12/08/2020.	VARIOUS.....	182,562,000	3,768,333	XXX	4,368,718	4,449,036	(80,318)			(80,318)		4,368,718		(600,385)	(600,385)	28,887	XXX	
46435G 40 8	ISHARES EDGE MSCI INTL SIZE.....		12/08/2020.	VARIOUS.....	140,526,000	3,817,359	XXX	3,853,126	3,943,328	(90,202)			(90,202)		3,853,126		(35,767)	(35,767)	6,992	XXX	
74144T 10 8	T ROWE PRICE GRP.....		12/21/2020.	ZERO STAGE CAPITAL.....	6,091,000	798,244	XXX	682,719	742,127	(59,408)			(59,408)		682,719		115,525	115,525	17,400	XXX	
77956H 32 8	T ROWE PR GLOBAL STOCK.....		12/16/2020.	T ROWE PR GLOBAL STOCK.....		17,511,378	XXX						0				17,511,378	17,511,378		XXX	
78464A 69 8	SPDR S&P REGIONAL BANKING ETF.....		05/04/2020.	VARIOUS.....	284,500,000	9,532,122	XXX	5,658,581	16,572,125	(10,913,544)			(10,913,544)		5,658,581		3,873,542	3,873,542	159,235	XXX	
78464A 78 9	SPDR S&P INSURANCE ETF.....		12/02/2020.	VARIOUS.....	618,200,000	17,420,489	XXX	20,616,024	21,902,826	(1,286,802)			(1,286,802)		20,616,024		(3,195,535)	(3,195,535)	247,224	XXX	
81369Y 20 9	SELECT SECTOR SPDR.....		12/02/2020.	COWEN.....	42,000,000	4,677,722	XXX	4,297,314					0		4,297,314		380,408	380,408		XXX	
81369Y 60 5	FINANCIAL SELECT SECTOR SPDR.....		12/02/2020.	VARIOUS.....	435,000,000	11,968,266	XXX	10,757,816					0		10,757,816		1,210,451	1,210,451	58,846	XXX	
81369Y 80 3	SELECT SECTOR SPDR.....		10/28/2020.	VARIOUS.....	87,000,000	8,581,067	XXX	7,742,144					0		7,742,144		838,922	838,922	7,889	XXX	

E14.46

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 rei 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's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
81369Y 85 2	SELECT SECTOR SPDR.....	..	12/18/2020.	COWEN.....	47,600.000	3,181,076	XXX	2,607,875	25,091,946	(1,648,994)			0		2,607,875		573,200	573,200	5,899	XXX
81369Y 88 6	SELECT SECTOR SPDR.....	..	12/17/2020.	VARIOUS.....	388,300.000	24,412,719	XXX	23,442,952	25,091,946	(1,648,994)			(1,648,994)		23,442,952		969,767	969,767	751,847	XXX
922042 71 8	VANGUARD FTSE ALL WO X-US SC.....	..	09/15/2020.	GOLDMAN.....	120,000.000	12,944,354	XXX	10,934,400	13,332,000	(2,397,600)			(2,397,600)		10,934,400		2,009,954	2,009,954	258,000	XXX
922042 77 5	VANGUARD FTSE ALL WORLD EX.....	..	09/15/2020.	GOLDMAN.....	1,500,000.000	75,350,051	XXX	65,328,460	80,625,000	(15,296,540)			(15,296,540)		65,328,460		10,021,591	10,021,591	1,130,328	XXX
922042 85 8	VANGUARD MSCI EMERGING MARKET ETF.....	..	02/24/2020.	GOLDMAN.....	230,000.000	9,602,311	XXX	7,095,953	10,228,100	(3,132,147)			(3,132,147)		7,095,953		2,506,358	2,506,358	128,593	XXX
922042 86 6	VANGUARD PACIFIC ETF.....	..	11/19/2020.	VARIOUS.....	580,000.000	40,859,637	XXX	33,168,588	40,356,400	(7,187,812)			(7,187,812)		33,168,588		7,691,049	7,691,049	812,627	XXX
922042 87 4	VANGUARD EUROPEAN ETF.....	..	05/26/2020.	GOLDMAN.....	475,000.000	22,683,789	XXX	19,794,485	27,835,000	(8,040,516)			(8,040,516)		19,794,485		2,527,199	2,527,199	274,123	XXX
9499999.	Total - Common Stocks - Mutual Funds.....				435,299,845	3,788,869	XXX	378,580,791	378,486,869	(58,043,244)	0	0	(58,043,244)	0	378,580,791	0	56,356,950	56,356,950	4,562,960	XXX
9799997.	Total - Common Stocks - Part 4.....				1,712,906,955	1,000,963,318	XXX	1,596,975,671	1,596,975,671	(702,057,491)	0	0	(702,057,491)	32,533	1,000,963,318	14,781	711,566,768	711,581,549	17,145,256	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				578,519,194	557,862,982	XXX	557,862,982					0		557,862,982	17,755	20,638,461	20,656,216	1,810,401	XXX
9799999.	Total - Common Stocks.....				2,291,426,149	1,558,826,300	XXX	1,596,975,671	1,596,975,671	(702,057,491)	0	0	(702,057,491)	32,533	1,558,826,300	32,536	732,205,229	732,237,765	18,955,657	XXX
9899999.	Total - Preferred and Common Stocks.....				2,291,426,149	1,558,826,300	XXX	1,596,975,671	1,596,975,671	(702,057,491)	0	0	(702,057,491)	32,533	1,558,826,300	32,536	732,205,229	732,237,765	18,955,657	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				6,392,692,064	5,667,574,889	XXX	3,377,494,076	3,377,494,076	(697,798,251)	(5,861,107)	999,963	(704,659,321)	(2,215,685)	5,627,308,171	32,536	763,572,858	763,605,394	73,924,302	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																					
912810	SL 3		08/04/2020	ZERO STAGE CAPITAL.....	08/14/2020	ZERO STAGE CAPITAL.....	1,925,000	2,229,289	2,189,838	2,228,153			(1,136)	(1,136)		(38,315)	(38,315)	19,459	13,909		
912810	SN 9		08/27/2020	ZERO STAGE CAPITAL.....	11/13/2020	ZERO STAGE CAPITAL.....	2,320,000	2,211,074	2,104,675	2,211,805			730	730		(107,130)	(107,130)	14,580	7,480		
912828	5M 8		06/11/2020	ZERO STAGE CAPITAL.....	06/25/2020	ZERO STAGE CAPITAL.....	8,820,000	10,661,520	10,646,926	10,654,504			(7,015)	(7,015)		(7,578)	(7,578)	30,028	20,971		
912828	UN 8		06/11/2020	ZERO STAGE CAPITAL.....	06/30/2020	ZERO STAGE CAPITAL.....	14,230,000	14,905,925	14,907,508	14,901,036			(4,889)	(4,889)		6,472	6,472	97,785	92,260		
912828	XB 1		06/11/2020	ZERO STAGE CAPITAL.....	06/25/2020	ZERO STAGE CAPITAL.....	17,230,000	18,738,971	18,726,594	18,732,303			(6,668)	(6,668)		(5,709)	(5,709)	35,885	27,858		
912828	Z5 2		03/02/2020	VARIOUS.....	12/02/2020	ZERO STAGE CAPITAL.....	6,900,000	7,062,523	7,203,449	7,039,318			(23,205)	(23,205)		164,131	164,131	76,264	8,276		
912828	Z9 4		03/04/2020	CITIGROUP.....	12/02/2020	VARIOUS.....	6,500,000	6,802,227	6,807,178	6,789,333			(12,893)	(12,893)		17,844	17,844	48,730	4,966		
912828	ZC 7		03/10/2020	WELLS FARGO.....	12/02/2020	VARIOUS.....	6,000,000	6,167,813	6,199,219	6,147,745			(20,067)	(20,067)		51,474	51,474	43,679	1,926		
912828	ZL 7		05/29/2020	VARIOUS.....	12/02/2020	VARIOUS.....	17,000,000	17,044,023	17,007,656	17,039,630			(4,393)	(4,393)		(31,974)	(31,974)	37,065	5,615		
912828	ZP 8		06/11/2020	ZERO STAGE CAPITAL.....	06/15/2020	ZERO STAGE CAPITAL.....	12,000,000	11,966,719	11,968,974	11,966,757			38	38		2,217	2,217	1,191	1,141		
912828	ZQ 6		07/31/2020	VARIOUS.....	12/15/2020	VARIOUS.....	44,420,000	44,317,410	43,919,766	44,319,147			1,737	1,737		(399,381)	(399,381)	87,997	28,661		
912828	ZR 4		12/04/2020	VARIOUS.....	12/09/2020	VARIOUS.....	63,500,000	63,462,661	63,480,203	63,466,001			3,340	3,340		14,202	14,202	20,688	15,543		
912828	ZS 2		06/25/2020	ZERO STAGE CAPITAL.....	06/26/2020	ZERO STAGE CAPITAL.....	50,170,000	50,122,280	50,154,982	50,122,432			151	151		32,550	32,550	14,738	9,545		
912828	ZT 0		06/17/2020	ZERO STAGE CAPITAL.....	06/17/2020	ZERO STAGE CAPITAL.....	41,355,000	41,217,273	41,217,011	41,217,313			40	40		(302)	(302)	3,585	3,433		
912828	ZU 7		07/09/2020	ZERO STAGE CAPITAL.....	07/17/2020	ZERO STAGE CAPITAL.....	7,425,000	7,441,064	7,440,147	7,440,875			(189)	(189)		(728)	(728)	1,474	884		
912828	ZV 5		06/26/2020	ZERO STAGE CAPITAL.....	07/31/2020	ZERO STAGE CAPITAL.....	27,160,000	27,155,756	27,343,119	27,155,807			50	50		187,312	187,312	11,467			
912828	ZY 9		08/04/2020	ZERO STAGE CAPITAL.....	08/14/2020	ZERO STAGE CAPITAL.....	5,375,000	5,369,562	5,366,093	5,369,628			66	66		(3,535)	(3,535)	400	170		
91282C	AB 7		08/27/2020	VARIOUS.....	12/17/2020	VARIOUS.....	14,175,000	14,187,870	14,118,915	14,186,373			(1,497)	(1,497)		(67,458)	(67,458)	11,131	696		
91282C	AD 3		08/27/2020	VARIOUS.....	12/17/2020	VARIOUS.....	49,660,000	49,561,291	49,154,470	49,562,842			1,551	1,551		(408,372)	(408,372)	29,723	2,618		
91282C	AE 1		10/29/2020	VARIOUS.....	12/15/2020	VARIOUS.....	50,420,000	49,583,774	49,280,043	49,594,558			10,784	10,784		(314,516)	(314,516)	93,215	48,663		
91282C	AF 8		09/24/2020	ZERO STAGE CAPITAL.....	09/30/2020	ZERO STAGE CAPITAL.....	43,195,000	43,148,170	43,165,134	43,148,622			452	452		16,512	16,512	6,069	4,884		
91282C	AG 6		09/24/2020	ZERO STAGE CAPITAL.....	12/07/2020	ZERO STAGE CAPITAL.....	50,000,000	49,990,234	49,981,693	49,990,594			359	359		(8,900)	(8,900)	8,835	4,316		
91282C	AH 4		08/28/2020	ZERO STAGE CAPITAL.....	09/25/2020	ZERO STAGE CAPITAL.....	34,170,000	34,153,983	34,281,287	34,154,127			144	144		127,160	127,160	11,133			
91282C	AJ 0		09/11/2020	ZERO STAGE CAPITAL.....	09/25/2020	ZERO STAGE CAPITAL.....	5,000,000	4,995,898	4,995,919	4,995,941			43	43		(22)	(22)	744	181		
91282C	AK 7		10/08/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	33,915,000	33,878,708	33,863,855	33,879,211			503	503		(15,356)	(15,356)	3,873	1,886		
91282C	AL 5		09/25/2020	ZERO STAGE CAPITAL.....	10/30/2020	ZERO STAGE CAPITAL.....	23,235,000	23,109,749	22,851,504	23,111,285			1,536	1,536		(259,781)	(259,781)	7,593			
91282C	AM 3		10/08/2020	ZERO STAGE CAPITAL.....	10/30/2020	ZERO STAGE CAPITAL.....	3,035,000	3,031,030	3,026,924	3,031,059			29	29		(4,135)	(4,135)	176	28		
91282C	AN 1		11/04/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	1,500,000	1,499,238	1,499,684	1,499,285			46	46		399	399	403	185		
91282C	AP 6		10/09/2020	ZERO STAGE CAPITAL.....	11/16/2020	ZERO STAGE CAPITAL.....	11,790,000	11,770,579	11,765,970	11,770,712			134	134		(4,742)	(4,742)	294			
91282C	AT 8		11/25/2020	ZERO STAGE CAPITAL.....	11/27/2020	ZERO STAGE CAPITAL.....	5,435,000	5,399,183	5,400,182	5,399,462			279	279		720	720	1,126	587		
91282C	AU 5		11/25/2020	ZERO STAGE CAPITAL.....	11/27/2020	ZERO STAGE CAPITAL.....	30,205,000	29,931,718	29,973,743	29,934,324			2,606	2,606		39,419	39,419	12,516	2,152		
91282C	AW 1		12/02/2020	ZERO STAGE CAPITAL.....	12/09/2020	ZERO STAGE CAPITAL.....	1,915,000	1,916,783	1,917,703	1,916,764			(19)	(19)		939	939	331	162		
91282C	AZ 4		11/30/2020	ZERO STAGE CAPITAL.....	12/07/2020	ZERO STAGE CAPITAL.....	250,000	250,156	249,824	250,156			(1)	(1)		(331)	(331)	21	3		
0599999	Total - Bonds - U.S. Government.....							690,230,000	693,284,454	692,210,188	693,227,102	0	(57,354)	0	(57,354)	0	(1,016,914)	(1,016,914)	732,198	308,999	
Bonds - All Other Government																					
135087	D5 0		04/29/2020	RBC DEXIA.....	06/05/2020	NATIONAL BANK.....	1,750,000	1,913,923	1,902,530	1,910,430			(3,493)	(3,493)		(7,900)	(7,900)	20,551	16,289		
135087	F8 2		10/29/2020	RBC DEXIA.....	11/24/2020	RBC DEXIA.....	4,600,000	4,767,624	4,744,302	4,765,554			(2,070)	(2,070)		(21,252)	(21,252)	22,433	19,408		
135087	G7 3		06/11/2020	VARIOUS.....	07/08/2020	VARIOUS.....	49,000,000	48,971,560	49,384,970	48,982,266			10,706	10,706		402,704	402,704	176,397	127,863		
135087	K3 7		07/30/2020	VARIOUS.....	11/20/2020	RBC DEXIA.....	8,500,000	9,051,315	8,984,196	9,036,217			(15,098)	(15,098)		(52,021)	(52,021)	40,240	10,685		
135087	K4 5		01/07/2020	DESJARDIN.....	07/02/2020	VARIOUS.....	13,500,000	13,407,390	13,613,495	13,423,387			15,997	15,997		190,108	190,108	85,283	31,901		
135087	K5 2		03/03/2020	VARIOUS.....	04/16/2020	RBC DEXIA.....	13,500,000	13,666,150	14,032,641	13,662,001			(4,149)	(4,149)		370,640	370,640	23,116	1,524		

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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 Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
135087 K6 0	CANADA GOVT.....		01/22/2020	BMO CAPITAL.....	04/16/2020	RBC DEXIA.....	20,000,000	19,975,600	20,412,900	19,978,469		2,869		2,869			434,431	434,431	132,329	66,575
135087 L3 6	CANADA GOVT.....		10/21/2020	RBC DEXIA.....	11/20/2020	RBC DEXIA.....	18,000,000	18,006,840	17,993,160	18,006,566		(274)		(274)			(13,406)	(13,406)	12,205	8,260
13509P HM 8	CANADA GOVT.....		10/02/2020	RBC DEXIA.....	11/19/2020	RBC DEXIA.....	8,200,000	8,820,904	8,767,737	8,817,620		(3,284)		(3,284)			(49,883)	(49,883)	52,150	44,426
74814Z EP 4	QUEBEC PROV.....		01/07/2020	RBC DEXIA.....	11/19/2020	RBC DEXIA.....	4,000,000	4,158,040	4,277,680	4,121,057		(36,983)		(36,983)			156,623	156,623	147,288	42,740
74814Z EV 1	PROV OF QUEBEC.....		04/16/2020	RBC DEXIA.....	05/12/2020	RBC DEXIA.....	4,000,000	4,372,440	4,364,120	4,368,024		(4,416)		(4,416)			(3,904)	(3,904)	22,301	15,068
1099999	Total - Bonds - All Other Government.....						145,050,000	147,111,786	148,477,731	147,071,591	0	(40,195)	0	(40,195)	0	0	1,406,140	1,406,140	734,293	384,739
Bonds - U.S. States, Territories and Possessions																				
57582R JV 9	MASSACHUSETTS STATE.....		05/20/2020	ZERO STAGE CAPITAL.....	06/02/2020	ZERO STAGE CAPITAL.....	1,500,000	1,974,660	1,995,810	1,972,475		(2,185)		(2,185)			23,335	23,335	31,875	28,958
677522 RN 6	OHIO ST.....		01/09/2020	JP MORGAN.....	01/17/2020	ABN AMRO.....	2,300,000	2,971,646	2,982,272	2,969,728		(1,918)		(1,918)			12,544	12,544	25,875	23,000
1799999	Total - Bonds - U.S. States, Territories & Possessions.....						3,800,000	4,946,306	4,978,082	4,942,203	0	(4,103)	0	(4,103)	0	0	35,879	35,879	57,750	51,958
Bonds - U.S. Political Subdivisions of States																				
49474F VV 9	KING COUNTY WA.....		02/21/2020	ABN AMRO.....	03/02/2020	ABN AMRO.....	1,000,000	1,287,500	1,304,130	1,286,404		(1,096)		(1,096)			17,726	17,726	8,750	6,944
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						1,000,000	1,287,500	1,304,130	1,286,404	0	(1,096)	0	(1,096)	0	0	17,726	17,726	8,750	6,944
Bonds - U.S. Special Revenue and Special Assessment																				
011770 4W 1	ALASKA ST.....		08/11/2020	ZERO STAGE CAPITAL.....	08/13/2020	ZERO STAGE CAPITAL.....	1,000,000	1,375,120	1,373,470	1,374,832		(288)		(288)			(1,362)	(1,362)	1,667	1,111
013518 4W 2	ALBUQUERQUE N MEX.....		11/16/2020	ZERO STAGE CAPITAL.....	12/02/2020	ZERO STAGE CAPITAL.....	925,000	1,082,352	1,080,409	1,080,193		(2,159)		(2,159)			216	216	19,656	17,344
01F012 48 6	UMBS TBA 15YR.....		07/17/2020	ZERO STAGE CAPITAL.....	07/20/2020	ZERO STAGE CAPITAL.....	2,470,000	2,517,856	2,517,084	2,517,856		0		0			(772)	(772)	1,647	1,647
01F012 49 4	UMBS TBA 15YR.....		08/06/2020	ZERO STAGE CAPITAL.....	08/14/2020	ZERO STAGE CAPITAL.....	11,605,000	11,837,348	11,840,727	11,837,348		0		0			3,379	3,379	7,737	7,737
01F012 4A 1	UMBS TBA 15YR.....		08/27/2020	ZERO STAGE CAPITAL.....	10/05/2020	ZERO STAGE CAPITAL.....	13,785,000	14,045,598	14,090,455	14,045,598		0		0			44,857	44,857	10,339	10,339
01F012 61 9	UMBS TBA 30YR.....		11/03/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	13,990,000	14,000,930	14,075,732	14,000,930		0		0			74,802	74,802	7,578	7,578
01F012 6A 9	UMBS TBA 30YR.....		09/11/2020	ZERO STAGE CAPITAL.....	09/16/2020	ZERO STAGE CAPITAL.....	10,510,000	10,577,950	10,546,128	10,577,950		0		0			(31,822)	(31,822)	5,693	5,693
01F012 6B 7	UMBS TBA 30YR.....		10/15/2020	ZERO STAGE CAPITAL.....	10/15/2020	ZERO STAGE CAPITAL.....	20,805,000	20,865,319	20,983,793	20,865,319		0		0			118,474	118,474	9,536	9,536
01F012 6C 5	UMBS TBA 30YR.....		10/15/2020	ZERO STAGE CAPITAL.....	11/03/2020	ZERO STAGE CAPITAL.....	20,805,000	20,944,784	20,874,309	20,944,784		0		0			(70,474)	(70,474)	11,269	11,269
01F020 41 4	UMBS TBA 15YR.....		10/22/2020	ZERO STAGE CAPITAL.....	10/27/2020	ZERO STAGE CAPITAL.....	6,790,000	7,009,614	7,023,671	7,009,614		0		0			14,057	14,057	6,790	6,790
01F020 49 7	UMBS TBA 15YR.....		07/22/2020	ZERO STAGE CAPITAL.....	07/29/2020	ZERO STAGE CAPITAL.....	4,800,000	4,968,750	4,973,063	4,968,750		0		0			4,313	4,313	4,267	4,267
01F020 4A 4	UMBS TBA 15YR.....		09/21/2020	ZERO STAGE CAPITAL.....	09/21/2020	ZERO STAGE CAPITAL.....	6,790,000	7,030,872	7,041,973	7,030,872		0		0			11,101	11,101	6,790	6,790
01F020 4C 0	UMBS TBA 15YR.....		09/21/2020	ZERO STAGE CAPITAL.....	10/22/2020	ZERO STAGE CAPITAL.....	6,790,000	7,024,467	7,019,163	7,024,467		0		0			(5,305)	(5,305)	5,658	5,658
01F020 61 2	UMBS TBA 30YR.....		11/17/2020	ZERO STAGE CAPITAL.....	11/18/2020	ZERO STAGE CAPITAL.....	25,035,000	25,783,041	25,851,571	25,783,041		0		0			68,530	68,530	18,081	18,081
01F020 6A 2	UMBS TBA 30YR.....		08/18/2020	ZERO STAGE CAPITAL.....	08/19/2020	ZERO STAGE CAPITAL.....	2,930,000	3,015,153	3,019,731	3,015,153		0		0			4,578	4,578	2,116	2,116
01F020 6B 0	UMBS TBA 30YR.....		08/27/2020	ZERO STAGE CAPITAL.....	09/17/2020	ZERO STAGE CAPITAL.....	6,850,000	7,037,151	7,044,529	7,037,151		0		0			7,378	7,378	4,186	4,186
01F020 6C 8	UMBS TBA 30YR.....		09/17/2020	ZERO STAGE CAPITAL.....	11/03/2020	ZERO STAGE CAPITAL.....	6,850,000	7,029,813	7,042,389	7,029,813		0		0			12,576	12,576	4,947	4,947
01F030 6A 1	UMBS TBA 30YR.....		10/07/2020	ZERO STAGE CAPITAL.....	10/07/2020	ZERO STAGE CAPITAL.....	6,205,000	6,489,375	6,487,297	6,489,375		0		0			(2,078)	(2,078)	6,722	6,722
01F032 68 2	UMBS TBA 30YR.....		08/06/2020	ZERO STAGE CAPITAL.....	08/07/2020	ZERO STAGE CAPITAL.....	7,700,000	8,096,386	8,112,874	8,096,386		0		0			16,488	16,488	8,983	8,983
01F032 69 0	UMBS TBA 30YR.....		08/28/2020	ZERO STAGE CAPITAL.....	08/28/2020	ZERO STAGE CAPITAL.....	13,005,000	13,715,276	13,715,706	13,715,276		0		0			430	430	16,437	16,437
01F020 47 1	UMBS TBA 15YR.....		06/11/2020	ZERO STAGE CAPITAL.....	06/22/2020	ZERO STAGE CAPITAL.....	7,250,000	7,505,732	7,472,932	7,505,732		0		0			(32,801)	(32,801)	6,042	6,042
01F020 48 9	UMBS TBA 15YR.....		06/22/2020	ZERO STAGE CAPITAL.....	07/22/2020	ZERO STAGE CAPITAL.....	4,800,000	4,936,500	4,977,000	4,936,500		0		0			40,500	40,500	4,267	4,267
01F020 62 0	UMBS TBA 30YR.....		11/23/2020	ZERO STAGE CAPITAL.....	12/11/2020	ZERO STAGE CAPITAL.....	35,295,000	36,377,202	36,491,721	36,377,202		0		0			114,519	114,519	19,608	19,608
01F020 67 9	UMBS TBA 30YR.....		06/11/2020	ZERO STAGE CAPITAL.....	06/22/2020	ZERO STAGE CAPITAL.....	14,670,000	15,029,873	14,988,328	15,029,874		0		0			(41,546)	(41,546)	10,595	10,595
01F020 68 7	UMBS TBA 30YR.....		06/22/2020	ZERO STAGE CAPITAL.....	07/09/2020	ZERO STAGE CAPITAL.....	7,335,000	7,456,486	7,515,635	7,456,486		0		0			59,149	59,149	4,890	4,890
01F022 67 5	UMBS TBA 30YR.....		06/15/2020	ZERO STAGE CAPITAL.....	06/22/2020	ZERO STAGE CAPITAL.....	9,605,000	9,987,707	9,975,318	9,987,707		0		0			(12,390)	(12,390)	8,671	8,671
01F022 68 3	UMBS TBA 30YR.....		07/01/2020	ZERO STAGE CAPITAL.....	07/01/2020	ZERO STAGE CAPITAL.....	13,835,000	14,346,814	14,387,699	14,346,814		0		0			40,885	40,885	11,529	11,529
01F030 67 8	UMBS TBA 30YR.....		06/16/2020	ZERO STAGE CAPITAL.....	06/25/2020	ZERO STAGE CAPITAL.....	15,990,000	16,875,007	16,814,591	16,875,007		0		0			(60,416)	(60,416)	17,323	17,323

E15.1

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			Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
01F032 67 4	UMBS TBA 30YR.....	06/25/2020	ZERO STAGE CAPITAL.....	07/06/2020	ZERO STAGE CAPITAL.....	24,030,000	25,337,830	25,302,416	25,337,830	0	0	0	0	0	0	0	0	(35,414)	(35,414)	30,371	30,371	
01F040 67 7	UMBS TBA 30YR.....	06/17/2020	ZERO STAGE CAPITAL.....	06/24/2020	ZERO STAGE CAPITAL.....	14,930,000	15,878,983	15,846,104	15,878,983	0	0	0	0	0	0	0	0	(32,880)	(32,880)	21,566	21,566	
01F042 67 3	UMBS TBA 30YR.....	06/24/2020	ZERO STAGE CAPITAL.....	06/25/2020	ZERO STAGE CAPITAL.....	35,880,000	38,694,258	38,622,455	38,694,258	0	0	0	0	0	0	0	0	(71,802)	(71,802)	58,305	58,305	
036303 4B 8	ANOKA-HENNEPIN MINN.....	04/07/2020	ABN AMRO.....	04/17/2020	ZERO STAGE CAPITAL.....	1,320,000	1,551,224	1,590,521	1,551,224	0	0	0	0	0	0	0	0	39,296	39,296	0	0	
01757L GV 2	ALLEN CNTY OHIO HOSP.....	08/17/2020	ZERO STAGE CAPITAL.....	09/14/2020	ZERO STAGE CAPITAL.....	1,000,000	1,347,760	1,333,190	1,345,231	0	0	0	(2,529)	(2,529)	0	0	0	(12,041)	(12,041)	20,972	16,944	
04048R PZ 3	ARIZONA BRD REGENTS.....	03/05/2020	ABN AMRO.....	03/10/2020	ABN AMRO.....	800,000	1,003,016	1,003,872	1,002,796	0	0	0	(220)	(220)	0	0	0	1,076	1,076	7,889	7,556	
04052E AY 4	ARIZONA INDL DEV AUT.....	12/07/2020	ZERO STAGE CAPITAL.....	12/10/2020	ZERO STAGE CAPITAL.....	2,665,000	3,065,203	3,083,645	3,065,071	0	0	0	(132)	(132)	0	0	0	18,574	18,574	33,757	31,980	
041431 UU 9	ARLINGTON CNTY VA.....	10/15/2020	ZERO STAGE CAPITAL.....	12/01/2020	ZERO STAGE CAPITAL.....	1,000,000	1,363,320	1,387,720	1,360,170	0	0	0	(3,150)	(3,150)	0	0	0	27,550	27,550	5,000	0	
04780T DD 3	ATLANTA GA ARPT PASS.....	07/15/2020	ZERO STAGE CAPITAL.....	07/22/2020	ZERO STAGE CAPITAL.....	995,000	1,261,093	1,272,774	1,260,823	0	0	0	(270)	(270)	0	0	0	11,951	11,951	3,178	2,073	
047870 FB 1	ATLANTA GA WTR & WAS.....	01/09/2020	JP MORGAN.....	03/03/2020	ABN AMRO.....	2,130,000	2,961,488	3,037,295	2,950,086	0	0	0	(11,403)	(11,403)	0	0	0	87,209	87,209	42,186	24,495	
047870 FC 9	ATLANTA GA WTR & WAS.....	08/31/2020	ZERO STAGE CAPITAL.....	09/15/2020	ZERO STAGE CAPITAL.....	1,125,000	1,637,494	1,639,811	1,635,502	0	0	0	(1,991)	(1,991)	0	0	0	4,309	4,309	24,438	21,742	
047870 RG 7	ATLANTA GA WTR & WAS.....	04/03/2020	ABN AMRO.....	04/20/2020	ZERO STAGE CAPITAL.....	925,000	1,101,055	1,139,748	1,100,711	0	0	0	(344)	(344)	0	0	0	39,037	39,037	21,969	20,042	
05914F SQ 9	BALTIMORE CNTY MD.....	06/30/2020	ZERO STAGE CAPITAL.....	07/06/2020	ZERO STAGE CAPITAL.....	1,625,000	2,128,523	2,130,700	2,127,462	0	0	0	(1,060)	(1,060)	0	0	0	3,238	3,238	24,601	23,247	
07133A HK 1	BATTERY PARK CITY NY AUTH.....	10/28/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	1,900,000	2,394,513	2,413,038	2,394,136	0	0	0	(377)	(377)	0	0	0	18,902	18,902	50,403	46,708	
07133A HX 3	BATTERY PK CITY AUTH.....	01/21/2020	ABN AMRO.....	01/28/2020	ABN AMRO.....	1,415,000	1,826,595	1,841,255	1,826,219	0	0	0	(376)	(376)	0	0	0	15,036	15,036	17,491	15,722	
083763 UL 4	BERGEN CNTY N J.....	06/17/2020	VARIOUS.....	06/30/2020	VARIOUS.....	3,085,000	3,477,466	3,493,897	3,475,966	0	0	0	(1,500)	(1,500)	0	0	0	17,930	17,930	9,173	6,395	
106241 E2 4	BRAZOSPORT TX INDEP SCH DIST.....	08/18/2020	VARIOUS.....	08/25/2020	ZERO STAGE CAPITAL.....	4,595,000	6,071,369	6,101,472	6,051,337	0	0	0	(20,032)	(20,032)	0	0	0	50,135	50,135	63,525	30,833	
13032U VN 5	CALIFORNIA HEALTH FA.....	06/09/2020	ZERO STAGE CAPITAL.....	06/16/2020	ZERO STAGE CAPITAL.....	1,670,000	1,922,988	1,938,970	1,922,892	0	0	0	(96)	(96)	0	0	0	16,078	16,078	14,288	12,989	
13063B WZ 1	CALIFORNIA ST.....	04/27/2020	ZERO STAGE CAPITAL.....	05/12/2020	ZERO STAGE CAPITAL.....	3,835,000	4,128,646	4,150,968	4,121,727	0	0	0	(6,919)	(6,919)	0	0	0	29,241	29,241	22,626	13,849	
13063D LE 6	CALIFORNIA ST.....	04/06/2020	ABN AMRO.....	04/22/2020	ZERO STAGE CAPITAL.....	505,000	643,249	654,743	642,613	0	0	0	(636)	(636)	0	0	0	12,130	12,130	1,613	491	
13063D LL 0	CALIFORNIA ST.....	01/21/2020	ABN AMRO.....	01/23/2020	JP MORGAN.....	2,100,000	2,924,754	2,935,107	2,923,727	0	0	0	(1,027)	(1,027)	0	0	0	11,380	11,380	33,833	32,083	
13063D UK 2	CALIFORNIA ST.....	09/10/2020	ZERO STAGE CAPITAL.....	09/15/2020	ZERO STAGE CAPITAL.....	2,000,000	2,659,760	2,666,160	2,658,510	0	0	0	(1,250)	(1,250)	0	0	0	7,650	7,650	4,444	2,778	
13063D UZ 9	CALIFORNIA ST.....	05/12/2020	ZERO STAGE CAPITAL.....	05/18/2020	ZERO STAGE CAPITAL.....	1,765,000	2,325,846	2,340,055	2,325,057	0	0	0	(790)	(790)	0	0	0	14,998	14,998	6,864	5,393	
13063D ZN 1	CALIFORNIA ST.....	10/30/2020	ZERO STAGE CAPITAL.....	11/30/2020	ZERO STAGE CAPITAL.....	5,000,000	6,695,900	6,819,100	6,681,371	0	0	0	(14,529)	(14,529)	0	0	0	137,729	137,729	20,139	0	
13068L SU 0	CALIFORNIA ST PUB WK.....	11/12/2020	ZERO STAGE CAPITAL.....	12/01/2020	ZERO STAGE CAPITAL.....	3,745,000	4,430,185	4,443,330	4,420,418	0	0	0	(9,767)	(9,767)	0	0	0	22,912	22,912	94,665	83,742	
162376 DZ 7	CHATTANOOGA.....	01/02/2020	WELLS FARGO.....	01/08/2020	ABN AMRO.....	1,715,000	2,036,065	2,060,778	2,035,492	0	0	0	(573)	(573)	0	0	0	25,287	25,287	14,482	12,958	
167593 E2 4	CHICAGO ILL O HARE I.....	06/12/2020	ZERO STAGE CAPITAL.....	07/08/2020	ZERO STAGE CAPITAL.....	1,475,000	1,753,377	1,752,330	1,749,772	0	0	0	(3,604)	(3,604)	0	0	0	2,557	2,557	38,514	32,983	
172311 PQ 9	CINCINNATI OHIO WTR.....	02/07/2020	ABN AMRO.....	02/14/2020	ABN AMRO.....	2,000,000	2,550,800	2,553,340	2,550,333	0	0	0	(467)	(467)	0	0	0	3,007	3,007	23,056	19,722	
190813 SC 0	COBB CNTY GA KENNEST.....	11/30/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	3,510,000	4,409,402	4,451,417	4,408,315	0	0	0	(1,087)	(1,087)	0	0	0	43,102	43,102	39,975	28,763	
19648F KF 0	COLORADO ST HLTH FACS AUTH.....	09/18/2020	ZERO STAGE CAPITAL.....	09/29/2020	ZERO STAGE CAPITAL.....	1,020,000	1,302,438	1,304,590	1,301,696	0	0	0	(742)	(742)	0	0	0	2,894	2,894	8,500	7,225	
199492 JU 4	COLUMBUS OHIO.....	04/20/2020	ZERO STAGE CAPITAL.....	05/21/2020	ZERO STAGE CAPITAL.....	1,500,000	1,664,625	1,679,055	1,662,719	0	0	0	(1,906)	(1,906)	0	0	0	16,336	16,336	16,833	10,833	
20772K DU 0	CONNECTICUT ST.....	09/15/2020	ZERO STAGE CAPITAL.....	09/23/2020	ZERO STAGE CAPITAL.....	1,000,000	1,300,550	1,305,320	1,299,548	0	0	0	(1,002)	(1,002)	0	0	0	5,772	5,772	1,389	0	
20772K LE 7	CONNECTICUT ST.....	06/30/2020	ZERO STAGE CAPITAL.....	07/28/2020	ZERO STAGE CAPITAL.....	95,000	118,485	122,487	118,417	0	0	0	(68)	(68)	0	0	0	4,071	4,071	462	79	
20774Y J9 9	CONNECTICUT ST HEALT.....	06/08/2020	VARIOUS.....	06/16/2020	VARIOUS.....	2,745,000	2,921,128	2,928,604	2,920,963	0	0	0	(165)	(165)	0	0	0	7,641	7,641	17,801	16,443	
207758 A2 9	CONNECTICUT ST SPL.....	06/26/2020	ZERO STAGE CAPITAL.....	09/02/2020	ZERO STAGE CAPITAL.....	455,000	577,745	577,855	576,723	0	0	0	(1,022)	(1,022)	0	0	0	1,132	1,132	6,003	1,896	
207758 ZR 7	CONNECTICUT ST SPL.....	11/24/2020	ZERO STAGE CAPITAL.....	12/29/2020	ZERO STAGE CAPITAL.....	3,990,000	5,288,186	5,308,017	5,274,201	0	0	0	(13,985)	(13,985)	0	0	0	33,816	33,816	33,250	14,408	
20775C 6M 1	CONNECTICUT ST HSG.....	01/30/2020	ABN AMRO.....	02/05/2020	ABN AMRO.....	665,000	665,000	662,347	665,000	0	0	0	0	0	0	0	0	(2,653)	(2,653)	0	0	
20775D HE 5	CONNECTICUT ST HEALT.....	06/19/2020	ZERO STAGE CAPITAL.....	12/01/2020	ZERO STAGE CAPITAL.....	810,000	1,007,081	1,028,805	999,442	0	0	0	(7,640)	(7,640)	0	0	0	29,364	29,364	17,325	0	
20775Y FB 7	CONNECTICUT ST REVOL.....	09/15/2020	ZERO STAGE CAPITAL.....	11/23/2020	ZERO STAGE CAPITAL.....	2,475,000	3,163,273	3,184,298	3,152,089	0	0	0	(11,184)	(11,184)	0	0	0	32,208	32,208	33,354	15,469	
235036 TQ 3	DALLAS FORT WORTH Tx.....	09/01/2020	ZERO STAGE CAPITAL.....	10/16/2020	ZERO STAGE CAPITAL.....	2,010,000	2,026,020	2,012,894	2,025,909	0	0	0	(111)	(111)	0	0	0	(13,015)	(13,015)	47,179	33,500	
235866 BV 1	DANBURY CONN.....	03/03/2020	ABN AMRO.....	05/07/2020	ZERO STAGE CAPITAL.....	1,000,000	1,069,760	1,064,040	1,065,955	0	0	0	(3,805)	(3,805)	0	0	0	(1,915)	(1,915)	9,667	4,083	
246343 LJ 4	DELAWARE RIV JT TOLL.....	06/24/2020	ZERO STAGE CAPITAL.....	08/18/2020	ZERO STAGE CAPITAL.....	1,285,000	1,566,248	1,581,038	1,564,955	0	0	0	(1,293)	(1,293)	0	0	0	16,083	16,083	40,870	31,054	

E15.2

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. (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	
246381	PN 1 DELAWARE ST.....		11/10/2020	ZERO STAGE CAPITAL.....	11/16/2020	ZERO STAGE CAPITAL.....	1,000,000	1,368,140	1,372,340	1,367,601		(539)		(539)			4,739	4,739	19,028	18,333	
246388	TX 0 DELAWARE ST HEALTH.....		01/24/2020	JP MORGAN.....	04/23/2020	ZERO STAGE CAPITAL.....	1,030,000	1,349,146	1,319,986	1,342,877		(6,268)		(6,268)			(22,891)	(22,891)	10,443	10,443	
246388	UG 5 DELAWARE ST HEALTH.....		08/14/2020	ZERO STAGE CAPITAL.....	11/23/2020	ZERO STAGE CAPITAL.....	3,440,000	4,428,690	4,427,693	4,401,510		(27,181)		(27,181)			26,183	26,183	111,800	65,456	
246388	UJ 9 DELAWARE ST HEALTH.....		02/27/2020	ABN AMRO.....	03/02/2020	ABN AMRO.....	2,610,000	3,316,133	3,341,531	3,315,523		(610)		(610)			26,008	26,008	8,338	3,801	
248775	6R 4 DENTON CNTY TEX.....		01/13/2020	ABN AMRO.....	01/17/2020	ABN AMRO.....	1,265,000	1,633,545	1,638,732	1,632,634		(912)		(912)			6,098	6,098	17,042	15,637	
248866	7F 6 DENTON TEX.....		09/15/2020	ZERO STAGE CAPITAL.....	09/30/2020	ZERO STAGE CAPITAL.....	1,000,000	1,330,550	1,326,310	1,328,868		(1,682)		(1,682)			(2,558)	(2,558)	3,194	972	
24917D	AP 8 DENVER COLO CITY.....		04/07/2020	ABN AMRO.....	04/21/2020	ZERO STAGE CAPITAL.....	710,000	862,551	862,948	861,685		(866)		(866)			1,263	1,263	8,086	6,508	
25477G	QA 6 DIST OF COLUMBIA INCOME.....		09/01/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	3,170,000	3,727,857	3,732,073	3,726,065		(1,791)		(1,791)			6,007	6,007	43,059	40,153	
25477G	RJ 6 DIST OF COLUMBIA INCOME.....		09/21/2020	ZERO STAGE CAPITAL.....	09/29/2020	ZERO STAGE CAPITAL.....	4,375,000	5,871,994	5,884,594	5,867,702		(4,292)		(4,292)			16,892	16,892	18,229	12,760	
25477G	RM 9 DIST OF COLUMBIA INCOME.....		02/21/2020	ABN AMRO.....	03/02/2020	ABN AMRO.....	1,370,000	1,829,046	1,865,584	1,829,046		0		0			36,538	36,538			
25477G	RN 7 DIST OF COLUMBIA INCOME.....		02/26/2020	ABN AMRO.....	03/03/2020	ABN AMRO.....	1,750,000	2,361,520	2,361,520	2,361,520		0		0				0			
25477G	RJ 1 DIST OF COLUMBIA INCOME.....		09/14/2020	ZERO STAGE CAPITAL.....	09/17/2020	ZERO STAGE CAPITAL.....	2,775,000	3,622,735	3,627,258	3,622,247		(487)		(487)				5,011	5,011	7,708	5,781
25477G	SU 5 DIST OF COLUMBIA INCOME.....		02/25/2020	ABN AMRO.....	03/10/2020	ABN AMRO.....	400,000	552,660	557,048	552,622		(38)		(38)			4,426	4,426	56	56	
25477G	TA 3 DIST OF COLUMBIA INCOME.....		07/22/2020	ZERO STAGE CAPITAL.....	08/12/2020	ZERO STAGE CAPITAL.....	100,000	134,820	136,132	134,717		(103)		(103)			1,415	1,415	292	14	
267040	CV 3 DUTCHESS CNTY N Y.....		03/05/2020	ABN AMRO.....	04/15/2020	ZERO STAGE CAPITAL.....	1,800,000	1,915,956	1,899,864	1,914,799		(1,157)		(1,157)			(14,935)	(14,935)	2,200		
267040	CW 1 DUTCHESS CNTY N Y.....		03/05/2020	ABN AMRO.....	08/11/2020	ZERO STAGE CAPITAL.....	740,000	791,778	809,014	789,303		(2,475)		(2,475)			19,711	19,711	5,097		
26822L	MU 5 E 470 PUB HWY AUTH.....		06/11/2020	ZERO STAGE CAPITAL.....	09/30/2020	ZERO STAGE CAPITAL.....	530,000	600,177	604,958	595,508		(4,669)		(4,669)			9,450	9,450	7,656		
296110	GC 7 ESCAMBIA CNTY FLA.....		01/29/2020	ABN AMRO.....	02/13/2020	ABN AMRO.....	1,110,000	1,372,082	1,386,279	1,371,933		(149)		(149)			14,346	14,346	925		
304243	5R 5 FAIRFIELD CONN.....		05/04/2020	ZERO STAGE CAPITAL.....	06/02/2020	ZERO STAGE CAPITAL.....	1,185,000	1,403,881	1,448,532	1,401,992		(1,889)		(1,889)			46,540	46,540	3,555		
3128MJ	2S 8 FHLMC PC GOL G08784.....		06/12/2020	ZERO STAGE CAPITAL.....	10/15/2020	VARIOUS.....	2,374,819	2,513,598	2,486,051	2,480,876		(32,722)		(32,722)			5,175	5,175	27,460	3,232	
3132A5	HE 8 FHLMC PC 30Y ZS4729.....		08/07/2020	ZERO STAGE CAPITAL.....	10/25/2020	VARIOUS.....	839,223	890,102	878,443	884,569		(5,532)		(5,532)			(6,126)	(6,126)	4,927	909	
3132A5	HL 2 FHLMC PC 30Y ZS4735.....		06/12/2020	ZERO STAGE CAPITAL.....	10/25/2020	VARIOUS.....	2,215,626	2,343,025	2,325,390	2,318,915		(24,110)		(24,110)			6,475	6,475	20,464	2,800	
3132WL	Z4 1 FHLMC PC GOL Q47062.....		06/15/2020	ZERO STAGE CAPITAL.....	10/15/2020	VARIOUS.....	2,236,699	2,363,212	2,337,421	2,329,982		(33,230)		(33,230)			7,439	7,439	19,845	2,827	
3133A6	DS 7 FHLMC PC 30Y QB0113.....		07/01/2020	ZERO STAGE CAPITAL.....	09/23/2020	VARIOUS.....	1,849,845	1,953,032	1,966,045	1,952,194		(838)		(838)			13,851	13,851	12,777	2,004	
3140JM	DE 9 FNMA PASSTHRU BN4600.....		01/28/2020	FNMA.....	01/28/2020	FNMA.....	5,708,917	5,892,673	5,892,673	5,892,673		0		0				0	6,105	6,105	
3140K5	FK 8 FNMA PASSTHRU BO9169.....		06/11/2020	ZERO STAGE CAPITAL.....	08/10/2020	VARIOUS.....	2,351,019	2,488,774	2,494,748	2,485,501		(3,274)		(3,274)			9,247	9,247	14,019	2,155	
3140K8	D7 3 FNMA PASSTHRU BP1025.....		01/30/2020	AMHERST.....	01/30/2020	AMHERST.....	13,276,518	13,508,857	13,508,857	13,508,857		0		0				0	15,674	15,674	
3140Q7	5Y 9 FNMA PASSTHRU CA0862.....		06/12/2020	ZERO STAGE CAPITAL.....	08/10/2020	VARIOUS.....	2,228,200	2,355,626	2,351,292	2,348,659		(6,967)		(6,967)			2,633	2,633	8,956	2,816	
3140X4	VV 5 FNMA PASSTHRU FM1527.....		08/04/2020	ZERO STAGE CAPITAL.....	09/25/2020	VARIOUS.....	5,339,634	5,326,454	5,621,124	5,650,437		325,410		325,410			(29,313)	(29,313)	18,755	1,899	
3140X6	SU 1 FNMA PASSTHRU FM3558.....		07/01/2020	ZERO STAGE CAPITAL.....	10/25/2020	VARIOUS.....	4,559,955	4,822,866	4,784,767	4,786,194		(36,672)		(36,672)			(1,427)	(1,427)	37,039	4,940	
3140X6	XR 7 FNMA PASSTHRU FM3387.....		06/16/2020	ZERO STAGE CAPITAL.....	10/09/2020	VARIOUS.....	2,239,743	2,367,129	2,348,266	2,347,839		(19,291)		(19,291)			428	428	22,037	3,266	
31418D	GM 8 FNMA PASSTHRU MA3803.....		01/30/2020	MORGAN STANLEY.....	01/30/2020	MORGAN STANLEY.....	4,997,863	5,163,418	5,163,418	5,163,418		0		0				0	5,345	5,345	
31418D	ML 3 FNMA PASSTHRU MA3962.....		09/02/2020	ZERO STAGE CAPITAL.....	11/16/2020	VARIOUS.....	453,533	483,864	479,615	478,510		(5,354)		(5,354)			1,105	1,105	3,491	655	
34160P	EB 1 FLORIDA ST DEPT MGMT.....		05/29/2020	ZERO STAGE CAPITAL.....	07/10/2020	ZERO STAGE CAPITAL.....	2,470,000	3,174,271	3,169,578	3,163,577		(10,694)		(10,694)			6,001	6,001	25,043	10,635	
353204	AX 8 FRANKLIN CNTY OHIO S.....		01/24/2020	CITIGROUP.....	01/28/2020	ABN AMRO.....	1,000,000	1,232,930	1,237,140	1,232,892		(38)		(38)			4,248	4,248	8,194	7,778	
368497	JY 0 GEISINGER AUTH PA HE.....		06/19/2020	ZERO STAGE CAPITAL.....	08/26/2020	ZERO STAGE CAPITAL.....	1,190,000	1,528,388	1,558,055	1,522,908		(5,481)		(5,481)			35,148	35,148	9,586		
373385	EE 9 GEORGIA ST.....		09/17/2020	ZERO STAGE CAPITAL.....	10/20/2020	ZERO STAGE CAPITAL.....	2,665,000	3,601,188	3,558,868	3,592,338		(8,850)		(8,850)			(33,470)	(33,470)	41,085	29,611	
373385	GV 9 GEORGIA ST.....		08/20/2020	ZERO STAGE CAPITAL.....	08/28/2020	ZERO STAGE CAPITAL.....	1,175,000	1,492,097	1,477,974	1,491,873		(224)		(224)			(13,900)	(13,900)	522		
387460	QK 7 GRANITE SCH DIST UTA.....		10/13/2020	ZERO STAGE CAPITAL.....	10/20/2020	ZERO STAGE CAPITAL.....	3,635,000	4,661,560	4,661,560	4,661,560		0		0				0			
387460	QM 3 GRANITE SCH DIST UTA.....		10/23/2020	ZERO STAGE CAPITAL.....	11/03/2020	ZERO STAGE CAPITAL.....	4,000,000	5,346,000	5,343,400	5,342,231		(3,769)		(3,769)			1,169	1,169	7,222	2,222	
407272	Z6 3 HAMILTON CNTY OHIO H.....		07/08/2020	ZERO STAGE CAPITAL.....	08/13/2020	ZERO STAGE CAPITAL.....	1,500,000	1,897,110	1,940,430	1,895,491		(1,619)		(1,619)			44,939	44,939	19,375	11,458	

E15.3

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
407288 A7 4	HAMILTON CNTY OHIO S.....		04/07/2020	ABN AMRO.....	04/14/2020	ABN AMRO.....	1,665,000	1,830,884	1,841,407	1,829,517		(1,367)		(1,367)			11,890	11,890	32,144	30,294
40934T AP 8	HAMPTON RDS VA TRANS.....		04/14/2020	ABN AMRO.....	08/12/2020	ZERO STAGE CAPITAL.....	1,810,000	2,231,078	2,294,392	2,214,197		(16,881)		(16,881)			80,195	80,195	56,060	26,144
416489 UZ 3	HARTFORD CNTY CONN M.....		02/06/2020	ABN AMRO.....	02/11/2020	ABN AMRO.....	830,000	1,047,543	1,048,830	1,047,304		(239)		(239)			1,526	1,526	3,228	2,421
419792 LG 9	HAWAII ST.....		05/05/2020	ZERO STAGE CAPITAL.....	05/18/2020	ZERO STAGE CAPITAL.....	1,400,000	1,677,620	1,700,552	1,675,545		(2,075)		(2,075)			25,007	25,007	9,528	6,611
419792 MK 9	HAWAII ST.....		01/13/2020	ABN AMRO.....	01/16/2020	ABN AMRO.....	2,925,000	3,620,711	3,633,611	3,619,295		(1,416)		(1,416)			14,315	14,315	44,688	41,844
419792 XP 6	HAWAII ST.....		05/27/2020	ZERO STAGE CAPITAL.....	06/03/2020	ZERO STAGE CAPITAL.....	1,180,000	1,562,969	1,566,816	1,562,260		(709)		(709)			4,556	4,556	25,239	24,256
419792 XW 1	HAWAII ST.....		11/03/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	2,660,000	3,412,088	3,424,830	3,411,054		(1,034)		(1,034)			13,776	13,776	48,397	45,811
44420R AQ 3	HUDSON YARDS INFRASTRUCTURE.....		09/09/2020	ZERO STAGE CAPITAL.....	10/05/2020	ZERO STAGE CAPITAL.....	2,055,000	2,542,384	2,493,044	2,538,527		(3,858)		(3,858)			(45,483)	(45,483)	14,842	7,421
44420R AT 7	HUDSON YARDS INFRASTRUCTURE.....		08/04/2020	ZERO STAGE CAPITAL.....	08/12/2020	ZERO STAGE CAPITAL.....	2,185,000	2,707,674	2,706,123	2,706,822		(851)		(851)			(700)	(700)	54,322	51,894
44420R BC 3	HUDSON YARDS INFRASTRUCTURE.....		04/03/2020	ABN AMRO.....	07/15/2020	ZERO STAGE CAPITAL.....	1,125,000	1,286,145	1,345,815	1,284,361		(1,784)		(1,784)			61,454	61,454	23,750	7,500
44420R BE 9	HUDSON YARDS INFRASTRUCTURE.....		11/23/2020	ZERO STAGE CAPITAL.....	12/02/2020	ZERO STAGE CAPITAL.....	1,740,000	2,066,320	2,065,067	2,066,076		(244)		(244)			(1,009)	(1,009)	26,342	24,167
447025 Q4 2	HUNTSVILLE ALA.....		10/29/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	2,395,000	3,139,773	3,150,359	3,137,470		(2,303)		(2,303)			12,889	12,889	2,994	
452152 M2 4	ILLINOIS ST.....		01/15/2020	BANC OF AMERICA.....	11/05/2020	ZERO STAGE CAPITAL.....	1,175,000	1,360,509	1,255,840	1,339,966		(20,543)		(20,543)			(84,126)	(84,126)	60,056	12,403
45506D 5Z 4	INDIANA ST FIN AUTH.....		11/05/2020	ZERO STAGE CAPITAL.....	12/01/2020	ZERO STAGE CAPITAL.....	2,000,000	2,544,100	2,578,700	2,542,514		(1,586)		(1,586)			36,186	36,186	33,889	26,111
45506D X3 4	INDIANA ST FIN AUTH.....		01/09/2020	BANC OF AMERICA.....	01/13/2020	ABN AMRO.....	3,080,000	3,876,242	3,867,340	3,876,078		(163)		(163)			(8,738)	(8,738)	70,156	69,300
455141 QD 6	INDIANA TRANSN FIN A.....		02/07/2020	ABN AMRO.....	04/01/2020	ABN AMRO.....	2,900,000	3,518,686	3,468,966	3,506,611		(12,075)		(12,075)			(37,645)	(37,645)	45,879	30,571
45528U ZK 0	INDIANAPOLIS IND LOC.....		09/22/2020	ZERO STAGE CAPITAL.....	09/30/2020	ZERO STAGE CAPITAL.....	6,165,000	7,465,135	7,554,962	7,463,290		(1,845)		(1,845)			91,673	91,673	86,194	73,467
46246K 3F 7	IOWA FIN AUTH REV.....		01/21/2020	ABN AMRO.....	01/23/2020	CITIGROUP.....	3,110,000	3,814,788	3,821,786	3,814,099		(690)		(690)			7,687	7,687	76,022	73,431
46246K 4N 9	IOWA FIN AUTH REV.....		05/18/2020	ZERO STAGE CAPITAL.....	05/18/2020	ZERO STAGE CAPITAL.....	1,000,000	1,208,700	1,216,590	1,208,618		(82)		(82)			7,972	7,972	15,139	14,444
46246K 7M 8	IOWA ST FIN AUTH REVENUE.....		03/23/2020	ABN AMRO.....	03/31/2020	ABN AMRO.....	2,000,000	2,363,320	2,645,060	2,362,733		(587)		(587)			282,327	282,327	9,722	7,778
46246K 7W 6	IOWA FIN AUTH REV.....		02/18/2020	ABN AMRO.....	02/26/2020	ABN AMRO.....	1,500,000	1,944,555	1,991,265	1,944,521		(34)		(34)			46,744	46,744	208	
472723 FT 7	JEFFERSON CNTY COLO.....		01/10/2020	ABN AMRO.....	02/05/2020	ABN AMRO.....	2,435,000	3,105,623	3,128,805	3,100,467		(5,157)		(5,157)			28,338	28,338	37,878	30,099
472723 FU 4	JEFFERSON CNTY COLO.....		01/14/2020	WELLS FARGO.....	02/04/2020	ABN AMRO.....	1,000,000	1,298,650	1,312,790	1,296,723		(1,927)		(1,927)			16,067	16,067	15,417	12,361
498531 PG 1	KLEIN TEX INDPT SCH.....		08/27/2020	ZERO STAGE CAPITAL.....	09/14/2020	ZERO STAGE CAPITAL.....	2,500,000	3,427,675	3,418,350	3,424,183		(3,493)		(3,493)			(5,833)	(5,833)	15,625	10,417
499513 ER 6	KNOX CNTY TENN.....		11/04/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	1,175,000	1,561,775	1,563,291	1,561,775		0		0			1,516	1,516		
514014 RM 3	LANCASTER CNTY NEB S.....		04/30/2020	VARIOUS.....	10/05/2020	ZERO STAGE CAPITAL.....	2,560,000	3,398,784	3,456,768	3,363,665		(35,119)		(35,119)			93,103	93,103	55,467	
517845 GM 9	LAS VEGAS VY NEV WTR.....		04/03/2020	ABN AMRO.....	04/14/2020	ABN AMRO.....	2,000,000	2,213,420	2,248,800	2,211,589		(1,831)		(1,831)			37,211	37,211	37,500	34,722
542690 Z7 0	LONG ISLAND PWR AUTH.....		01/22/2020	ABN AMRO.....	02/03/2020	ABN AMRO.....	250,000	274,183	274,793	274,153		(30)		(30)			640	640	5,347	4,896
542691 AC 4	LONG IS PWR AUTH N Y.....		02/03/2020	ABN AMRO.....	02/05/2020	ABN AMRO.....	1,000,000	1,141,900	1,139,650	1,141,684		(216)		(216)			(2,034)	(2,034)	21,667	21,389
544532 AV 6	LOS ANGELES CALIF DE.....		05/29/2020	ZERO STAGE CAPITAL.....	06/16/2020	ZERO STAGE CAPITAL.....	1,000,000	1,295,840	1,295,670	1,293,914		(1,926)		(1,926)			1,756	1,756	6,528	4,167
544532 BM 5	LOS ANGELES CALIF DE.....		04/14/2020	ABN AMRO.....	04/21/2020	ZERO STAGE CAPITAL.....	2,480,000	3,222,165	3,193,174	3,222,165				0			(28,991)	(28,991)		
544532 BM 5	LOS ANGELES CALIF DE.....		08/25/2020	ZERO STAGE CAPITAL.....	09/01/2020	ZERO STAGE CAPITAL.....	2,245,000	2,937,807	2,912,147	2,937,454		(353)		(353)			(25,307)	(25,307)	19,332	17,149
54589T JG 8	LOUDOUN CNTY VA.....		08/03/2020	ZERO STAGE CAPITAL.....	08/11/2020	ZERO STAGE CAPITAL.....	2,165,000	2,951,848	2,962,391	2,949,791		(2,056)		(2,056)			12,600	12,600	16,839	14,433
546417 BJ 4	LOUISIANA ST.....		05/26/2020	ZERO STAGE CAPITAL.....	06/04/2020	ZERO STAGE CAPITAL.....	3,000,000	3,760,470	3,769,590	3,758,852		(1,618)		(1,618)			10,738	10,738	27,917	23,750
546417 CX 2	LOUISIANA ST.....		08/05/2020	ZERO STAGE CAPITAL.....	08/11/2020	ZERO STAGE CAPITAL.....	1,100,000	1,517,472	1,523,456	1,516,660		(812)		(812)			6,796	6,796	23,222	22,153
547804 AM 6	LOWER ALA GAS DIST.....		01/17/2020	GOLDMAN SACHS.....	03/25/2020	ABN AMRO.....	2,500,000	2,819,000	2,410,400	2,809,885		(9,115)		(9,115)			(399,485)	(399,485)	17,500	
560245 JQ 6	MAHWAH TWP N J.....		07/16/2020	ZERO STAGE CAPITAL.....	08/11/2020	ZERO STAGE CAPITAL.....	1,300,000	1,613,352	1,636,492	1,611,870		(1,482)		(1,482)			24,622	24,622	1,878	
56052A E5 1	MAINE ST.....		06/05/2020	ZERO STAGE CAPITAL.....	06/16/2020	ZERO STAGE CAPITAL.....	2,400,000	3,243,024	3,250,392	3,243,024		0		0			7,368	7,368		
574193 RE 0	MARYLAND ST.....		06/03/2020	ZERO STAGE CAPITAL.....	06/05/2020	ZERO STAGE CAPITAL.....	1,785,000	2,417,443	2,407,715	2,416,671		(772)		(772)			(8,956)	(8,956)	20,825	19,833
574193 RT 7	MARYLAND ST.....		04/06/2020	ABN AMRO.....	04/16/2020	ZERO STAGE CAPITAL.....	2,010,000	2,595,091	2,680,958	2,593,377		(1,714)		(1,714)			87,581	87,581	22,054	18,704
574193 SE 9	MARYLAND ST.....		11/02/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	1,570,000	2,051,425	2,058,192	2,049,656		(1,768)		(1,768)			8,535	8,535	12,429	10,249
574204 L3 5	MARYLAND ST DEPT.....		04/22/2020	ZERO STAGE CAPITAL.....	05/04/2020	ZERO STAGE CAPITAL.....	2,665,000	3,021,524	3,019,978	3,018,122		(3,402)		(3,402)			1,856	1,856	12,585	8,143

E15.4

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 rei gn	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
575579 LM 7	MASSACHUSETTS BAY		02/14/2020	ABN AMRO	03/05/2020	ABN AMRO	1,465,000	2,083,084	2,115,123	2,080,427		(2,657)		(2,657)			34,696	34,696	14,528	10,041
575829 FU 5	MASSACHUSETTS ST		10/14/2020	ZERO STAGE CAPITAL	10/16/2020	ZERO STAGE CAPITAL	1,000,000	1,343,010	1,346,380	1,342,386		(624)		(624)			3,994	3,994	10,972	10,139
57582R D5 2	MASSACHUSETTS ST		06/26/2020	ZERO STAGE CAPITAL	08/18/2020	ZERO STAGE CAPITAL	2,440,000	3,134,741	3,196,766	3,132,677		(2,064)		(2,064)			64,089	64,089	13,894	
57582R ZX 7	MASSACHUSETTS ST		03/02/2020	ABN AMRO	03/10/2020	ABN AMRO	2,550,000	3,354,423	3,325,124	3,352,261		(2,162)		(2,162)			(27,137)	(27,137)	3,188	354
57582R ZY 5	MASSACHUSETTS ST		09/02/2020	ZERO STAGE CAPITAL	09/30/2020	ZERO STAGE CAPITAL	4,305,000	5,765,840	5,759,599	5,757,532		(8,308)		(8,308)			2,068	2,068	12,279	1,521
57584Y ZK 8	MASSACHUSETTS ST DEV		09/25/2020	ZERO STAGE CAPITAL	10/05/2020	ZERO STAGE CAPITAL	3,780,000	4,831,923	4,826,393	4,828,212		(3,711)		(3,711)			(1,820)	(1,820)	78,221	74,128
575896 UT 0	MASSACHUSETTS ST POR		01/28/2020	ABN AMRO	02/04/2020	ABN AMRO	1,430,000	1,807,663	1,803,058	1,806,852		(811)		(811)			(3,794)	(3,794)	6,951	5,760
576000 WY 5	MASSACHUSETTS ST SCH		01/17/2020	CITIGROUP	01/23/2020	VARIOUS	2,080,000	2,468,586	2,472,856	2,468,510		(76)		(76)			4,346	4,346	50,963	49,689
576051 UP 9	MASSACHUSETTS ST WTR		03/06/2020	ABN AMRO	03/31/2020	ABN AMRO	1,490,000	1,939,280	1,858,924	1,936,434		(2,845)		(2,845)			(77,510)	(77,510)	12,624	7,864
584283 HB 4	MEDFORD ORE HOSP FAC		07/08/2020	ZERO STAGE CAPITAL	08/28/2020	ZERO STAGE CAPITAL	975,000	1,117,516	1,124,721	1,117,100		(415)		(415)			7,621	7,621	4,333	
584283 HD 0	MEDFORD ORE HOSP FAC		08/04/2020	ZERO STAGE CAPITAL	08/25/2020	ZERO STAGE CAPITAL	545,000	623,535	629,197	623,445		(89)		(89)			5,752	5,752	2,180	908
589535 UB 4	MERIDEN CONN		03/03/2020	ABN AMRO	04/08/2020	ABN AMRO	650,000	690,402	682,175	688,518		(1,964)		(1,964)			(6,343)	(6,343)	2,744	217
592112 JR 8	METROPOLITAN GOVT NA		04/27/2020	ZERO STAGE CAPITAL	05/04/2020	ZERO STAGE CAPITAL	2,035,000	2,132,008	2,130,564	2,130,189		(1,819)		(1,819)			374	374	35,047	32,786
592190 NM 0	METROPOLITAN NASHVIL		02/18/2020	ABN AMRO	02/26/2020	ABN AMRO	1,400,000	1,623,972	1,659,658	1,623,860		(112)		(112)			35,798	35,798	11,044	9,644
59447P LK 5	MICHIGAN FIN AUTH RE		03/03/2020	ABN AMRO	07/06/2020	ZERO STAGE CAPITAL	1,260,000	1,394,190	1,377,104	1,377,110		(17,080)		(17,080)			(5)	(5)	43,225	21,700
594712 WG 2	MICHIGAN ST UNIV REV		01/03/2020	RBC CAP	01/08/2020	ABN AMRO	2,285,000	2,613,789	2,632,640	2,613,679		(110)		(110)			18,961	18,961	5,332	4,570
596884 XW 1	MIDDLETOWN CONN		05/19/2020	ZERO STAGE CAPITAL	06/08/2020	ZERO STAGE CAPITAL	385,000	502,914	509,548	502,070		(844)		(844)			7,477	7,477	2,567	1,444
60412A UB 7	MINNESOTA ST		09/01/2020	ZERO STAGE CAPITAL	09/09/2020	ZERO STAGE CAPITAL	2,410,000	3,021,007	3,021,441	3,019,335		(1,672)		(1,672)			2,106	2,106	4,284	2,142
605581 JM 0	MISSISSIPPI ST		04/16/2020	ZERO STAGE CAPITAL	04/22/2020	ZERO STAGE CAPITAL	2,045,000	2,590,340	2,560,749	2,589,752		(588)		(588)			(29,003)	(29,003)	6,533	5,397
60637A MK 5	MISSOURI ST HEALTH &		06/10/2020	ZERO STAGE CAPITAL	09/01/2020	ZERO STAGE CAPITAL	1,465,000	1,600,571	1,630,604	1,596,839		(3,732)		(3,732)			33,765	33,765	17,580	4,395
60956P VW 9	MONMOUTH CNTY N J IM		04/08/2020	ABN AMRO	05/19/2020	ZERO STAGE CAPITAL	800,000	1,039,688	1,061,072	1,037,785		(1,903)		(1,903)			23,287	23,287	16,444	11,778
610730 BQ 5	MONROE CNTY N Y INDL		02/14/2020	ABN AMRO	02/26/2020	ABN AMRO	515,000	619,118	622,419	618,868		(250)		(250)			3,551	3,551	8,369	7,725
61334P AJ 2	MONTGOMERY CNTY MD		10/01/2020	ZERO STAGE CAPITAL	12/02/2020	ZERO STAGE CAPITAL	2,820,000	3,690,252	3,691,098	3,669,484		(20,768)		(20,768)			21,614	21,614	83,425	59,142
61334P CT 8	MONTGOMERY CNTY MD		07/28/2020	ZERO STAGE CAPITAL	08/11/2020	ZERO STAGE CAPITAL	2,590,000	3,280,157	3,316,210	3,278,343		(1,814)		(1,814)			37,867	37,867	2,302	
63165T C8 6	NASSAU CNTY N Y		07/22/2020	ZERO STAGE CAPITAL	08/14/2020	ZERO STAGE CAPITAL	110,000	140,612	140,826	140,412		(200)		(200)			414	414	2,093	1,711
63165T T9 6	NASSAU CNTY NY		06/23/2020	ZERO STAGE CAPITAL	08/13/2020	ZERO STAGE CAPITAL	1,675,000	2,058,424	2,085,409	2,049,596		(8,828)		(8,828)			35,812	35,812	31,639	19,076
63165T WU 5	NASSAU CNTY N Y		06/12/2020	ZERO STAGE CAPITAL	06/22/2020	ZERO STAGE CAPITAL	1,500,000	1,746,675	1,753,095	1,746,462		(213)		(213)			6,633	6,633	17,292	15,625
63165T ZL 2	NASSAU CNTY N Y		01/28/2020	ABN AMRO	01/30/2020	ABN AMRO	2,175,000	2,320,943	2,319,790	2,319,743		(1,199)		(1,199)			47	47	36,854	35,344
64577B 7R 9	NEW JERSEY ECONOMIC		12/16/2020	ZERO STAGE CAPITAL	12/29/2020	ZERO STAGE CAPITAL	1,465,000	1,745,445	1,761,545	1,744,284		(1,161)		(1,161)			17,261	17,261	3,256	203
64577B C8 5	NEW JERSEY ECONOMIC		01/06/2020	MORGAN STANLEY	08/24/2020	ZERO STAGE CAPITAL	1,500,000	1,800,150	1,810,695	1,777,528		(22,622)		(22,622)			33,167	33,167	61,458	13,542
645790 MW 3	NEW JERSEY HEALTH CA		02/05/2020	ABN AMRO	03/02/2020	ABN AMRO	2,390,000	2,797,710	2,882,244	2,796,238		(1,472)		(1,472)			86,006	86,006	22,041	14,871
64966M RS 0	NEW YORK N Y		06/08/2020	ZERO STAGE CAPITAL	07/06/2020	ZERO STAGE CAPITAL	2,510,000	3,123,494	3,122,666	3,115,948		(7,546)		(7,546)			6,718	6,718	54,732	44,971
64966Q GS 3	NEW YORK N Y		06/10/2020	ZERO STAGE CAPITAL	06/16/2020	ZERO STAGE CAPITAL	1,775,000	2,312,665	2,316,073	2,311,264		(1,402)		(1,402)			4,810	4,810	27,858	25,885
64966Q GZ 7	NEW YORK N Y		04/08/2020	ABN AMRO	04/16/2020	ZERO STAGE CAPITAL	2,540,000	3,203,499	3,266,618	3,202,225		(1,274)		(1,274)			64,393	64,393	19,403	15,522
64966Q QE 3	NEW YORK N Y		10/15/2020	ZERO STAGE CAPITAL	11/09/2020	ZERO STAGE CAPITAL	1,000,000	1,140,620	1,145,030	1,140,302		(318)		(318)			4,728	4,728	3,000	444
64971W UK 4	NEW YORK N Y CITY TR		03/04/2020	ABN AMRO	04/07/2020	ABN AMRO	10,000,000	10,000,000	10,000,000	10,000,000		0		0			0	0	15,502	702
64971X LH 9	NEW YORK N Y CITY TR		01/27/2020	ABN AMRO	02/04/2020	ABN AMRO	1,000,000	1,264,200	1,268,410	1,263,972		(228)		(228)			4,438	4,438	13,194	11,944
64971X LK 2	NEW YORK N Y CITY TR		02/14/2020	ABN AMRO	03/06/2020	ABN AMRO	2,300,000	2,670,047	2,723,129	2,669,485		(562)		(562)			53,644	53,644	32,140	27,600
64971X NF 1	NEW YORK N Y CITY TR		07/27/2020	ZERO STAGE CAPITAL	08/03/2020	ZERO STAGE CAPITAL	2,825,000	3,344,185	3,351,446	3,343,665		(520)		(520)			7,781	7,781	23,206	20,622
64971X RN 0	NEW YORK N Y CITY TR		08/21/2020	ZERO STAGE CAPITAL	09/22/2020	ZERO STAGE CAPITAL	1,225,000	1,577,714	1,580,520	1,574,657		(3,057)		(3,057)			5,863	5,863	3,913	
64971X RQ 3	NEW YORK N Y CITY TR		09/03/2020	ZERO STAGE CAPITAL	12/01/2020	ZERO STAGE CAPITAL	4,150,000	5,555,726	5,576,196	5,523,036		(32,690)		(32,690)			53,160	53,160	48,861	2,563
64971X WB 0	NEW YORK N Y CITY TR		11/10/2020	ZERO STAGE CAPITAL	12/04/2020	ZERO STAGE CAPITAL	4,200,000	5,452,650	5,556,348	5,448,081		(4,569)		(4,569)			108,267	108,267	19,250	4,083

E15.5

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64972F 2J 4	NEW YORK N Y CITY MU.....		03/19/2020	ABN AMRO.....	03/20/2020	ABN AMRO.....	3,000,000	3,000,000	3,000,000	3,000,000				0				0	1,258	795
64972G AW 4	NEW YORK N Y CITY MU.....		03/20/2020	ABN AMRO.....	04/13/2020	ABN AMRO.....	1,720,000	1,720,000	1,720,000	1,720,000				0				0	3,102	876
64972G UK 8	NEW YORK N Y CITY MU.....		04/28/2020	ZERO STAGE CAPITAL.....	05/06/2020	ZERO STAGE CAPITAL.....	1,975,000	2,237,596	2,244,805	2,236,396		(1,200)		(1,200)		8,409	8,409	39,226	36,757	
64972G WQ 3	NEW YORK N Y CITY MU.....		11/13/2020	ZERO STAGE CAPITAL.....	12/02/2020	ZERO STAGE CAPITAL.....	1,425,000	1,992,435	2,013,525	1,989,902		(2,533)		(2,533)		23,623	23,623	33,448	29,885	
64972G XB 5	NEW YORK N Y CITY MU.....		06/03/2020	ZERO STAGE CAPITAL.....	06/16/2020	ZERO STAGE CAPITAL.....	3,205,000	4,164,801	4,183,390	4,164,071		(730)		(730)		19,319	19,319	3,561		
64972G XF 6	NEW YORK N Y CITY MU.....		06/16/2020	ZERO STAGE CAPITAL.....	08/28/2020	ZERO STAGE CAPITAL.....	2,170,000	2,790,946	2,768,226	2,779,422		(11,523)		(11,523)		(11,197)	(11,197)	24,413	2,411	
64985T AF 8	NEW YORK ST URBAN DE.....		01/09/2020	RBC CAP.....	01/17/2020	ABN AMRO.....	2,000,000	2,543,360	2,558,300	2,542,701		(659)		(659)		15,599	15,599	22,778	20,278	
64986A K4 2	NEW YORK ST ENVIRONM.....		04/23/2020	ZERO STAGE CAPITAL.....	05/06/2020	ZERO STAGE CAPITAL.....	2,000,000	2,011,840	2,008,840	2,011,833		(7)		(7)		(2,993)	(2,993)	39,722	35,833	
649905 5T 9	NEW YORK ST DORM AUT.....		03/04/2020	ABN AMRO.....	03/24/2020	ABN AMRO.....	2,000,000	2,028,120	2,011,440	2,028,024		(96)		(96)		(16,584)	(16,584)	24,500	18,375	
64990A GB 5	NEW YORK ST DORM AUT.....		04/07/2020	ABN AMRO.....	06/05/2020	ZERO STAGE CAPITAL.....	1,145,000	1,403,907	1,423,052	1,399,375		(4,532)		(4,532)		23,676	23,676	13,358	3,499	
64990A GQ 2	NEW YORK ST DORM AUT.....		06/22/2020	ZERO STAGE CAPITAL.....	08/11/2020	ZERO STAGE CAPITAL.....	1,510,000	1,801,234	1,846,307	1,795,505		(5,728)		(5,728)		50,802	50,802	31,039	20,343	
64990C 5M 9	NEW YORK ST DORM AUT.....		08/24/2020	ZERO STAGE CAPITAL.....	09/03/2020	ZERO STAGE CAPITAL.....	650,000	807,060	806,806	806,638		(422)		(422)		168	168	6,049	4,965	
64990F KY 9	NEW YORK ST DORM AUT.....		05/21/2020	ZERO STAGE CAPITAL.....	06/02/2020	ZERO STAGE CAPITAL.....	800,000	985,032	988,152	984,395		(637)		(637)		3,757	3,757	8,778	7,444	
64990F PQ 1	NEW YORK ST DORM AUT.....		01/29/2020	ABN AMRO.....	02/03/2020	ABN AMRO.....	1,465,000	1,734,663	1,741,768	1,734,490		(173)		(173)		7,278	7,278	5,209	4,558	
64990F PT 5	NEW YORK ST DORM AUT.....		02/06/2020	ABN AMRO.....	03/04/2020	ABN AMRO.....	1,360,000	1,592,424	1,625,758	1,591,738		(686)		(686)		34,019	34,019	9,520	5,138	
64990F PV 0	NEW YORK ST DORM AUT.....		01/07/2020	RBC CAP.....	01/08/2020	ABN AMRO.....	2,100,000	2,395,680	2,397,633	2,395,661		(19)		(19)		1,972	1,972	1,633	1,400	
64990F QJ 6	NEW YORK ST DORM AUT.....		01/29/2020	ABN AMRO.....	02/04/2020	ABN AMRO.....	2,265,000	3,001,419	3,002,778	3,000,601		(818)		(818)		2,177	2,177	10,381	8,494	
64990F VW 1	NEW YORK ST DORM AUT.....		10/26/2020	ZERO STAGE CAPITAL.....	11/16/2020	ZERO STAGE CAPITAL.....	2,965,000	3,628,537	3,635,446	3,621,703		(6,834)		(6,834)		13,743	13,743	38,298	30,062	
64990F YC 2	NEW YORK ST DORM AUT.....		10/30/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	2,000,000	2,360,440	2,379,280	2,359,915		(525)		(525)		19,365	19,365	6,000	4,000	
64990G MX 7	NEW YORK ST DORM AUT.....		08/24/2020	ZERO STAGE CAPITAL.....	09/03/2020	ZERO STAGE CAPITAL.....	625,000	711,531	711,431	710,608		(923)		(923)		823	823	13,628	12,587	
64990G XY 3	NEW YORK ST DORM AUT.....		01/29/2020	ABN AMRO.....	02/04/2020	ABN AMRO.....	1,500,000	1,709,430	1,729,560	1,709,330		(100)		(100)		20,230	20,230	1,167		
650009 T3 7	NEW YORK ST DORM AUT.....		07/15/2020	ZERO STAGE CAPITAL.....	08/12/2020	ZERO STAGE CAPITAL.....	1,920,000	2,488,742	2,519,885	2,486,287		(2,456)		(2,456)		33,598	33,598	11,467	4,267	
650009 T9 4	NEW YORK ST DORM AUT.....		08/13/2020	ZERO STAGE CAPITAL.....	09/01/2020	ZERO STAGE CAPITAL.....	3,200,000	3,799,008	3,693,472	3,797,859		(1,149)		(1,149)		(104,387)	(104,387)	22,044	15,289	
650010 CC 3	NEW YORK ST DORM AUT.....		01/14/2020	JP MORGAN.....	01/17/2020	ABN AMRO.....	2,180,000	2,512,319	2,524,440	2,512,122		(197)		(197)		12,318	12,318	19,862	18,409	
650036 AL 0	NEW YORK ST URBAN DEV.....		06/18/2020	ZERO STAGE CAPITAL.....	09/01/2020	ZERO STAGE CAPITAL.....	875,000	1,119,353	1,116,211	1,115,244		(4,109)		(4,109)		967	967	8,264		
650036 AN 6	NEW YORK ST URBAN DEV.....		06/29/2020	ZERO STAGE CAPITAL.....	07/08/2020	ZERO STAGE CAPITAL.....	750,000	869,805	873,998	869,721		(84)		(84)		4,277	4,277	1,250	500	
650036 BY 1	NEW YORK ST URBAN DEV.....		07/17/2020	ZERO STAGE CAPITAL.....	08/25/2020	ZERO STAGE CAPITAL.....	500,000	597,470	599,690	597,025		(445)		(445)		2,665	2,665	1,889		
650036 BZ 8	NEW YORK ST URBAN DEV.....		08/12/2020	ZERO STAGE CAPITAL.....	08/14/2020	ZERO STAGE CAPITAL.....	3,225,000	4,285,187	4,283,832	4,284,529		(658)		(658)		(697)	(697)	11,198	8,958	
653420 MV 8	NIAGARA FALLS N Y.....		07/14/2020	ZERO STAGE CAPITAL.....	08/14/2020	ZERO STAGE CAPITAL.....	810,000	1,019,215	1,020,786	1,016,541		(2,674)		(2,674)		4,245	4,245	4,388	675	
655867 XU 8	NORFOLK VA.....		09/15/2020	ZERO STAGE CAPITAL.....	09/18/2020	ZERO STAGE CAPITAL.....	3,705,000	4,893,601	4,904,383	4,891,481		(2,120)		(2,120)		12,902	12,902	26,244	23,156	
65821D WY 3	NORTH CAROLINA MED.....		07/13/2020	ZERO STAGE CAPITAL.....	08/13/2020	ZERO STAGE CAPITAL.....	1,000,000	1,273,230	1,304,930	1,271,259		(1,971)		(1,971)		33,671	33,671	6,389	1,944	
65821D XK 2	NORTH CAROLINA MED.....		06/17/2020	ZERO STAGE CAPITAL.....	06/30/2020	VARIOUS.....	1,810,000	1,996,973	2,012,358	1,996,359		(614)		(614)		15,999	15,999	26,748	24,133	
65829Q DL 5	NORTH CAROLINA ST LT.....		08/19/2020	ZERO STAGE CAPITAL.....	08/24/2020	ZERO STAGE CAPITAL.....	1,435,000	1,950,265	1,952,490	1,949,469		(797)		(797)		3,021	3,021	22,920	21,924	
677521 2A 3	OHIO STATE.....		10/09/2020	ZERO STAGE CAPITAL.....	10/20/2020	ZERO STAGE CAPITAL.....	4,850,000	4,982,842	4,977,167	4,982,622		(219)		(219)		(5,455)	(5,455)	72,716	67,563	
677522 C3 6	OHIO STATE.....		07/22/2020	ZERO STAGE CAPITAL.....	08/04/2020	ZERO STAGE CAPITAL.....	3,500,000	4,617,480	4,643,730	4,613,937		(3,543)		(3,543)		29,793	29,793	46,181	40,347	
677522 N3 4	OHIO STATE.....		02/13/2020	ABN AMRO.....	03/02/2020	ABN AMRO.....	1,700,000	2,169,251	2,213,094	2,167,986		(1,265)		(1,265)		45,108	45,108	28,097	23,375	
677561 KE 1	OHIO ST HOSP REV.....		08/26/2020	ZERO STAGE CAPITAL.....	09/14/2020	ZERO STAGE CAPITAL.....	1,000,000	1,292,270	1,293,620	1,290,342		(1,928)		(1,928)		3,278	3,278	10,417	7,917	
677561 KH 4	OHIO ST HOSP FAC REV.....		01/21/2020	CITIGROUP.....	02/04/2020	ABN AMRO.....	1,695,000	2,131,649	2,151,430	2,130,377		(1,272)		(1,272)		21,052	21,052	8,240	5,179	
677561 KT 8	OHIO ST HOSP FAC REV.....		01/15/2020	ABN AMRO.....	01/16/2020	ABN AMRO.....	1,560,000	1,785,857	1,792,300	1,785,719		(138)		(138)		6,581	6,581	3,467	2,427	
677561 KW 1	OHIO ST HOSP FAC REV.....		08/03/2020	VARIOUS.....	08/12/2020	VARIOUS.....	5,545,000	6,357,073	6,391,039	6,356,601		(472)		(472)		34,438	34,438	22,775	18,540	
67756C EG 9	OHIO ST HOSP REV.....		06/11/2020	ZERO STAGE CAPITAL.....	07/07/2020	ZERO STAGE CAPITAL.....	1,330,000	1,456,363	1,460,180	1,455,523		(840)		(840)		4,657	4,657	24,531	20,541	
677581 HF 0	OHIO ST MAJOR NEW ST.....		05/04/2020	ZERO STAGE CAPITAL.....	05/12/2020	ZERO STAGE CAPITAL.....	1,620,000	2,015,815	2,048,976	2,014,598		(1,217)		(1,217)		34,378	34,378	32,850	30,825	

E15.6

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	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
677660	UX 8	03/03/2020	OHIO ST WTR DEV AUTH.....	03/10/2020	ABN AMRO.....	2,520,000	3,326,904	3,341,923	3,325,074		(1,830)		(1,830)			16,849	16,849	35,350	32,900	
677660	UZ 3	03/06/2020	OHIO ST WTR DEV AUTH WTR POLL....	04/02/2020	ABN AMRO.....	3,180,000	4,301,713	4,025,339	4,293,051		(8,662)		(8,662)			(267,712)	(267,712)	55,208	43,725	
682001	GP 1	01/02/2020	OMAHA PUB PWR DIST.....	01/09/2020	ABN AMRO.....	2,270,000	2,945,779	2,963,689	2,944,423		(1,356)		(1,356)			19,267	19,267	20,808	18,601	
682455	CX 6	06/15/2020	ONEIDA CNTY NY.....	07/09/2020	ZERO STAGE CAPITAL.....	315,000	346,459	346,648	346,112		(347)		(347)			536	536	2,231	1,601	
68277D	DH 4	01/02/2020	ONONDAGA CNTY N Y.....	01/16/2020	ABN AMRO.....	530,000	609,993	614,625	609,744		(249)		(249)			4,881	4,881	11,660	10,600	
68277D	EA 8	02/12/2020	ONONDAGA CNTY N Y.....	02/26/2020	ABN AMRO.....	590,000	719,446	727,647	718,980		(466)		(466)			8,667	8,667	1,180	131	
685869	GF 0	09/01/2020	OREGON HEALTH SCIENC.....	12/30/2020	ZERO STAGE CAPITAL.....	2,680,000	3,501,608	3,521,922	3,467,573		(34,034)		(34,034)			54,349	54,349	1,117	23,078	
68609T	QU 5	02/27/2020	OREGON ST.....	03/02/2020	ABN AMRO.....	905,000	1,218,872	1,216,745	1,218,767		(105)		(105)			(2,022)	(2,022)	14,958	14,706	
70917S	6W 8	02/11/2020	PENNSYLVANIA ST HIGH.....	08/11/2020	ZERO STAGE CAPITAL.....	1,765,000	2,026,361	2,072,057	2,013,959		(12,402)		(12,402)			58,098	58,098	48,636	13,336	
713575	XB 9	12/07/2020	PERALTA CALIF CMNTY.....	12/17/2020	ZERO STAGE CAPITAL.....	1,825,000	2,525,052	2,528,191	2,523,120		(1,932)		(1,932)			5,071	5,071	34,726	32,191	
71883M	NX 8	01/14/2020	PHOENIX ARIZ CIVIC I.....	01/17/2020	ABN AMRO.....	1,760,000	2,166,877	2,172,966	2,166,705		(172)		(172)			6,261	6,261	10,022	8,556	
718846	AR 9	01/30/2020	PHOENIX ARIZ CIVIC I.....	02/04/2020	ABN AMRO.....	2,230,000	2,905,820	2,905,244	2,905,309		(492)		(492)		(65)		(65)	18,893	17,964	
718846	AS 7	02/13/2020	PHOENIX ARIZ CIVIC I.....	03/03/2020	ABN AMRO.....	2,000,000	2,597,502	2,633,280	2,595,318		(2,202)		(2,202)			37,962	37,962	25,000	20,278	
718846	BB 3	01/23/2020	PHOENIX ARIZ CIVIC I.....	01/28/2020	MORGAN STANLEY.....	2,700,000	3,324,942	3,343,302	3,324,820		(122)		(122)			18,482	18,482	20,625	19,500	
73358W	2W 3	01/10/2020	PORT AUTH N Y & N J.....	01/13/2020	ABN AMRO.....	1,500,000	1,913,505	1,913,550	1,913,457		(48)		(48)			93	93	31,042	30,833	
73358W	2X 1	01/22/2020	PORT AUTH N Y & N J.....	01/28/2020	GOLDMAN SACHS.....	1,615,000	2,063,938	2,082,914	2,063,647		(291)		(291)			19,267	19,267	36,786	35,440	
73358W	3P 7	01/15/2020	PORT AUTH N Y & N J.....	01/17/2020	ABN AMRO.....	2,845,000	3,667,916	3,669,396	3,666,585		(1,332)		(1,332)			2,811	2,811	19,362	16,596	
735389	G6 9	07/08/2020	PORT SEATTLE WASH RE.....	08/14/2020	ZERO STAGE CAPITAL.....	750,000	931,508	941,393	929,186		(2,322)		(2,322)			12,207	12,207	14,271	10,313	
735389	H7 6	01/09/2020	PORT SEATTLE WASH RE.....	01/13/2020	BANC OF AMERICA.....	1,680,000	2,070,734	2,073,372	2,070,503		(232)		(232)			2,869	2,869	24,267	23,100	
741701	4Q 6	04/13/2020	PRINCE GEORGES CNTY.....	04/16/2020	ABN AMRO.....	1,475,000	1,881,997	1,892,204	1,881,097		(900)		(900)			11,107	11,107	19,462	18,233	
74265L	S5 8	04/13/2020	PRIVATE COLLEGES & U.....	05/26/2020	ABN AMRO.....	2,500,000	3,111,900	3,135,725	3,110,403		(1,497)		(1,497)			25,322	25,322	30,208	14,931	
751073	LF 2	06/09/2020	RALEIGH-DURHAM N C A.....	06/22/2020	ZERO STAGE CAPITAL.....	505,000	596,683	607,000	596,453		(230)		(230)			10,547	10,547	3,717	2,806	
751073	LX 3	01/23/2020	RALEIGH-DURHAM N C A.....	06/15/2020	NATL FINANCIAL SERV.....	975,000	1,258,257	1,245,377	1,249,981		(8,276)		(8,276)			(4,604)	(4,604)	13,948		
751073	MA 2	07/16/2020	RALEIGH-DURHAM N C A.....	08/05/2020	ZERO STAGE CAPITAL.....	735,000	948,856	963,254	948,105		(750)		(750)			15,149	15,149	9,800	8,065	
763682	P2 1	04/23/2020	RICHLAND CNTY S C SC.....	06/02/2020	ZERO STAGE CAPITAL.....	2,995,000	3,328,793	3,381,684	3,318,118		(10,675)		(10,675)			63,567	63,567	13,727		
763682	Q9 5	11/18/2020	RICHLAND CNTY S C SC.....	12/01/2020	ZERO STAGE CAPITAL.....	2,240,000	2,797,088	2,815,635	2,794,874		(2,214)		(2,214)			20,761	20,761	12,196	8,711	
768874	UV 9	10/20/2020	RIVERSIDE CALIF ELEC.....	11/24/2020	ZERO STAGE CAPITAL.....	1,530,000	1,903,687	1,941,631	1,902,931		(756)		(756)			38,700	38,700	11,900	4,463	
791319	LJ 3	10/22/2020	ST LOUIS CNTY MO PKW.....	12/01/2020	ZERO STAGE CAPITAL.....	1,000,000	1,227,080	1,241,710	1,223,991		(3,089)		(3,089)			17,719	17,719	4,778	667	
791526	QG 4	08/05/2020	ST LOUIS CNTY MO SPL.....	08/24/2020	ZERO STAGE CAPITAL.....	1,680,000	2,119,538	2,096,875	2,117,037		(2,501)		(2,501)			(20,162)	(20,162)	6,347	2,613	
79467B	CV 5	02/14/2020	SALES TAX SECURITIZA.....	06/02/2020	ABN AMRO.....	2,080,000	2,690,085	2,474,763	2,673,496		(16,588)		(16,588)			(198,733)	(198,733)	35,822	5,489	
79574C	CM 3	05/19/2020	SALT RIV PROJ AGRIC.....	05/27/2020	ZERO STAGE CAPITAL.....	310,000	402,563	407,173	402,238		(325)		(325)			4,935	4,935	6,372	5,942	
79623P	GD 1	09/01/2020	SAN ANTONIO TEX.....	09/24/2020	ZERO STAGE CAPITAL.....	1,025,000	1,355,419	1,354,855	1,353,387		(2,032)		(2,032)			1,468	1,468	2,563		
812627	JL 2	09/29/2020	SEATTLE WASH.....	10/01/2020	ZERO STAGE CAPITAL.....	4,130,000	5,619,030	5,604,699	5,617,217		(1,813)		(1,813)			(12,518)	(12,518)	7,457	5,163	
821686	Z3 9	09/28/2020	SHELBY CNTY TENN.....	10/01/2020	ZERO STAGE CAPITAL.....	1,600,000	2,100,464	2,099,744	2,099,741		(723)		(723)			3	3	889		
821686	Z6 2	10/22/2020	SHELBY CNTY TENN.....	11/09/2020	ZERO STAGE CAPITAL.....	2,555,000	3,432,438	3,450,451	3,428,317		(4,122)		(4,122)			22,134	22,134	14,549	7,807	
837123	KW 7	08/26/2020	SOUTH CAROLINA ST PO.....	09/16/2020	ZERO STAGE CAPITAL.....	2,990,000	3,680,570	3,677,521	3,680,084		(486)		(486)			(2,563)	(2,563)	32,703	23,982	
849269	JA 4	11/05/2020	SPOTSYLVANIA CNTY VA.....	11/09/2020	ZERO STAGE CAPITAL.....	830,000	1,131,763	1,126,152	1,131,228		(535)		(535)			(5,076)	(5,076)	922	231	
875161	DD 0	06/16/2020	TAMPA FLA HOSP REV.....	07/27/2020	ZERO STAGE CAPITAL.....	1,345,000	1,630,691	1,665,500	1,628,314		(2,377)		(2,377)			37,186	37,186	6,351		
875232	CY 4	10/02/2020	TAMPA FLA SALES TAX.....	11/09/2020	ZERO STAGE CAPITAL.....	2,860,000	3,618,043	3,597,222	3,605,553		(12,490)		(12,490)			(8,331)	(8,331)	16,286	1,986	
875301	GM 9	07/06/2020	TAMPA-HILLSBOROUGH.....	07/16/2020	ZERO STAGE CAPITAL.....	2,580,000	3,087,305	3,120,768	3,086,965		(340)		(340)			33,803	33,803	6,808	2,508	
88213A	GU 3	05/19/2020	TEXAS A & M UNIV REV.....	05/27/2020	ZERO STAGE CAPITAL.....	2,265,000	2,670,390	2,689,846	2,669,000		(1,390)		(1,390)			20,846	20,846	3,523	1,258	

E15.7

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
882723	RY 7 TEXAS ST.....		03/04/2020	ABN AMRO.....	04/08/2020	ABN AMRO.....	1,675,000	1,960,856	1,920,471	1,953,038		(7,818)		(7,818)			(32,567)	(32,567)	18,983	9,492
882854	3B 6 TEXAS WATER DEV BRD.....		05/19/2020	ZERO STAGE CAPITAL.....	06/03/2020	ZERO STAGE CAPITAL.....	1,980,000	2,711,491	2,752,220	2,710,923		(568)		(568)			41,296	41,296	825	
882854	B8 4 TEXAS WATER DEV BRD.....		05/11/2020	ZERO STAGE CAPITAL.....	05/18/2020	ZERO STAGE CAPITAL.....	800,000	966,048	977,288	965,972		(76)		(76)			11,316	11,316	3,889	3,000
89602N	H6 4 TRIBOROUGH BRDG & TU.....		04/13/2020	ABN AMRO.....	04/21/2020	ZERO STAGE CAPITAL.....	840,000	942,262	943,933	941,970		(292)		(292)			1,963	1,963	18,433	17,383
89602R	CL 7 TRIBOROUGH BRDG & TU.....		02/06/2020	ABN AMRO.....	02/12/2020	ABN AMRO.....	3,000,000	3,692,610	3,705,780	3,692,394		(216)		(216)			13,386	13,386	37,083	35,417
89602R	GB 5 TRIBOROUGH BRDG & TU.....		11/12/2020	ZERO STAGE CAPITAL.....	11/16/2020	ZERO STAGE CAPITAL.....	3,140,000	3,565,541	3,574,219	3,565,398		(144)		(144)			8,822	8,822	23,993	21,222
90634P	PY 9 UNION CNTY N J.....		07/07/2020	ZERO STAGE CAPITAL.....	07/15/2020	ZERO STAGE CAPITAL.....	2,475,000	2,622,213	2,633,659	2,621,834		(379)		(379)			11,825	11,825	4,178	3,300
91417K	4R 9 UNIVERSITY COLO ENTE.....		01/22/2020	ABN AMRO.....	01/28/2020	ABN AMRO.....	745,000	872,961	879,718	872,834		(127)		(127)			6,885	6,885	4,884	4,222
91417K	H6 1 UNIVERSITY COLO ENTE.....		04/07/2020	ABN AMRO.....	04/16/2020	ZERO STAGE CAPITAL.....	980,000	1,153,617	1,166,308	1,153,022		(595)		(595)			13,286	13,286	18,919	17,150
914233	Y8 8 UNIVERSITY CONN.....		12/17/2020	ZERO STAGE CAPITAL.....	12/29/2020	ZERO STAGE CAPITAL.....	2,500,000	3,256,025	3,263,175	3,253,224		(2,801)		(2,801)			9,951	9,951	4,861	347
914639	KK 4 UNIVERSITY NEB FACS.....		05/07/2020	ZERO STAGE CAPITAL.....	10/05/2020	ZERO STAGE CAPITAL.....	1,540,000	1,950,610	1,983,551	1,931,433		(19,178)		(19,178)			52,118	52,118	56,039	24,811
915138	PM 7 UNIVERSITY TOLEDO OH.....		05/12/2020	ZERO STAGE CAPITAL.....	08/12/2020	ZERO STAGE CAPITAL.....	1,270,000	1,645,869	1,713,027	1,638,322		(7,547)		(7,547)			74,705	74,705	44,626	28,928
91523N	TV 8 UNIVERSITY WASH UNIV.....		02/28/2020	BANK OF.....	04/16/2020	ZERO STAGE CAPITAL.....	800,000	968,328	922,680	966,910		(1,418)		(1,418)			(44,230)	(44,230)	2,933	
915260	CN 1 UNIVERSITY WIS HOSPS.....		03/13/2020	BARCLAYS.....	04/07/2020	ABN AMRO.....	5,000,000	5,000,000	5,000,000	5,000,000				0				0	10,297	1,835
917393	DD 9 UTAH CNTY UTAH HOSP.....		08/18/2020	ZERO STAGE CAPITAL.....	11/24/2020	ZERO STAGE CAPITAL.....	2,200,000	2,826,076	2,811,456	2,812,725		(13,351)		(13,351)			(1,269)	(1,269)	38,210	12,528
924166	KJ 9 VERMONT EDL & HEALTH.....		01/22/2020	NATL FINANCIAL SERV.....	01/28/2020	ABN AMRO.....	235,000	302,078	303,430	301,918		(160)		(160)			1,512	1,512	2,905	2,676
924166	KM 2 VERMONT EDL & HEALTH.....		02/13/2020	ABN AMRO.....	02/27/2020	ABN AMRO.....	900,000	1,203,021	1,225,863	1,201,653		(1,368)		(1,368)			24,210	24,210	15,125	12,750
924166	LE 9 VERMONT EDL & HEALTH.....		07/10/2020	ZERO STAGE CAPITAL.....	08/13/2020	ZERO STAGE CAPITAL.....	1,630,000	2,037,451	2,092,936	2,037,174		(277)		(277)			55,762	55,762	2,717	
924214	PL 7 VERMONT MUN BD BK.....		04/20/2020	ZERO STAGE CAPITAL.....	05/04/2020	ZERO STAGE CAPITAL.....	2,320,000	2,473,306	2,472,656	2,469,636		(3,670)		(3,670)			3,020	3,020	49,622	45,111
924258	2F 2 VERMONT ST.....		04/08/2020	ABN AMRO.....	04/21/2020	ZERO STAGE CAPITAL.....	265,000	334,361	338,903	334,010		(351)		(351)			4,893	4,893	2,503	1,988
927734	M4 2 VIRGINIA BEACH VA.....		08/31/2020	ZERO STAGE CAPITAL.....	09/14/2020	ZERO STAGE CAPITAL.....	3,700,000	4,379,949	4,376,730	4,372,235		(7,714)		(7,714)			4,495	4,495	31,347	23,639
92774G	NE 1 VIRGINIA BEACH VA DE.....		06/09/2020	ZERO STAGE CAPITAL.....	07/13/2020	ZERO STAGE CAPITAL.....	2,460,000	3,231,505	3,251,603	3,224,340		(7,166)		(7,166)			27,264	27,264	9,225	
92778V	HW 1 VIRGINIA COLLEGE BLD.....		10/16/2020	ZERO STAGE CAPITAL.....	12/02/2020	ZERO STAGE CAPITAL.....	1,350,000	1,754,649	1,769,324	1,748,041		(6,608)		(6,608)			21,282	21,282	23,063	14,813
928105	BX 2 VIRGINIA SMALL BUSIN.....		01/17/2020	CITIGROUP.....	02/05/2020	ABN AMRO.....	855,000	987,670	1,002,205	987,614		(57)		(57)			14,592	14,592	380	
92812V	H6 6 VIRGINIA ST HSG DEV.....		07/09/2020	ZERO STAGE CAPITAL.....	10/06/2020	ZERO STAGE CAPITAL.....	530,000	530,000	532,178	530,000				0			2,178	2,178	2,731	
930876	DL 8 WAKE CNTY N C LTD OB.....		05/11/2020	ZERO STAGE CAPITAL.....	06/03/2020	ZERO STAGE CAPITAL.....	500,000	634,570	647,850	633,427		(1,143)		(1,143)			14,423	14,423	8,611	7,014
93878Y	AL 3 WASHINGTON D C MET A.....		08/13/2020	ZERO STAGE CAPITAL.....	08/25/2020	ZERO STAGE CAPITAL.....	1,700,000	2,327,317	2,279,717	2,325,639		(1,678)		(1,678)			(45,922)	(45,922)	17,944	14,639
93878Y	AV 1 WASHINGTON D C MET A.....		06/16/2020	ZERO STAGE CAPITAL.....	08/12/2020	ZERO STAGE CAPITAL.....	1,225,000	1,567,816	1,605,865	1,563,002		(4,814)		(4,814)			42,863	42,863	10,719	1,191
93974E	AX 4 WASHINGTON ST.....		01/21/2020	WELLS FARGO.....	02/04/2020	ABN AMRO.....	2,000,000	2,502,240	2,521,200	2,501,739		(501)		(501)			19,461	19,461	36,389	32,500
93974E	EE 2 WASHINGTON ST.....		08/17/2020	ZERO STAGE CAPITAL.....	08/25/2020	ZERO STAGE CAPITAL.....	1,570,000	2,141,841	2,123,080	2,140,695		(1,146)		(1,146)			(17,615)	(17,615)	5,669	3,707
93974E	EK 8 WASHINGTON ST.....		04/20/2020	ZERO STAGE CAPITAL.....	04/21/2020	ZERO STAGE CAPITAL.....	1,000,000	1,286,800	1,276,900	1,286,689		(111)		(111)			(9,789)	(9,789)	7,917	7,500
93974E	JH 0 WASHINGTON ST.....		07/14/2020	ZERO STAGE CAPITAL.....	07/28/2020	ZERO STAGE CAPITAL.....	1,885,000	2,495,834	2,513,440	2,495,775		(59)		(59)			17,665	17,665	262	
93978H	XG 5 WASHINGTON ST HEALTH.....		06/19/2020	ZERO STAGE CAPITAL.....	08/31/2020	VARIOUS.....	420,000	519,095	531,791	517,783		(1,312)		(1,312)			14,008	14,008	3,150	
93978H	XK 6 WASHINGTON ST HEALTH.....		07/29/2020	ZERO STAGE CAPITAL.....	08/13/2020	ZERO STAGE CAPITAL.....	825,000	1,028,734	1,040,614	1,028,535		(199)		(199)			12,079	12,079	4,469	2,406
941247	5E 4 WATERBURY CONN.....		12/03/2020	ZERO STAGE CAPITAL.....	12/09/2020	ZERO STAGE CAPITAL.....	575,000	771,109	773,484	770,640		(452)		(452)			2,844	2,844	10,382	9,743
941247	5V 6 WATERBURY CONN.....		06/08/2020	ZERO STAGE CAPITAL.....	06/29/2020	ZERO STAGE CAPITAL.....	2,000,000	2,212,102	2,215,620	2,208,308		(3,792)		(3,792)			7,312	7,312	31,111	26,444
97705M	RF 4 WISCONSIN ST.....		06/18/2020	ZERO STAGE CAPITAL.....	06/30/2020	ZERO STAGE CAPITAL.....	2,095,000	2,564,133	2,566,027	2,562,489		(1,645)		(1,645)			3,539	3,539	2,401	
97705M	TW 5 WISCONSIN ST.....		10/26/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	2,690,000	3,515,158	3,550,423	3,513,908		(1,249)		(1,249)			36,515	36,515	2,615	
977228	AE 5 WISE CNTY VA INDL DE.....		08/28/2020	ZERO STAGE CAPITAL.....	10/28/2020	ZERO STAGE CAPITAL.....	4,830,000	4,834,733	4,818,505	4,834,698		(36)		(36)			(16,193)	(16,193)	5,937	
986082	YQ 2 YONKERS N Y.....		09/25/2020	ZERO STAGE CAPITAL.....	09/29/2020	VARIOUS.....	1,285,000	1,450,842	1,452,847	1,450,388		(454)		(454)			2,459	2,459	32,125	31,590
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						939,721,594	1,074,919,749	1,077,428,166	1,074,243,536	0	(674,788)	0	(674,788)	0	0	3,184,625	3,184,625	5,856,086	4,158,326

E15.8

Bonds - Industrial and Miscellaneous

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	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
00138C	AM 0 AIG GLOBAL FUNDING.....	08/04/2020	ZERO STAGE CAPITAL.....	12/02/2020	ZERO STAGE CAPITAL.....	105,000	105,872	105,954	105,775		(96)		(96)			179	179	341	68	
00165A	AH 1 AMC ENTERTAINMENT INC.....	03/05/2020	ABN AMRO.....	06/22/2020	VARIOUS.....	370,000	303,288	124,000	305,944		2,657		2,657			(181,944)	(181,944)	9,829	4,902	
00206R	CN 0 AT & T INC.....	06/11/2020	ZERO STAGE CAPITAL.....	08/12/2020	CORPORATE REORG.....	1,145,000	1,236,737	1,281,095	1,233,898		(2,839)		(2,839)			47,197	47,197	9,408	3,244	
00206R	GD 8 AT&T INC.....	03/02/2020	ABN AMRO.....	08/12/2020	TENDER EX.....	500,000	505,606	510,000	500,000		(5,606)		(5,606)			10,000	10,000	7,656	3,536	
002824	BP 4 ABBOTT LABS.....	08/27/2020	ZERO STAGE CAPITAL.....	12/01/2020	ZERO STAGE CAPITAL.....	875,000	877,255	882,666	877,218		(37)		(37)			5,448	5,448	4,394	1,297	
00287Y	AQ 2 ABBVIE INC.....	08/04/2020	ZERO STAGE CAPITAL.....	08/19/2020	ZERO STAGE CAPITAL.....	1,885,000	2,077,958	2,105,451	2,072,117		(5,842)		(5,842)			33,334	33,334	18,285	7,960	
00404A	AP 4 ACADIA HEALTHCARE CO.....	09/29/2020	ZERO STAGE CAPITAL.....	09/30/2020	ZERO STAGE CAPITAL.....	65,000	65,000	65,813	65,000							813	813			
00489L	AD 5 ACRISURE LLC / ACRIS.....	01/08/2020	VARIOUS.....	10/30/2020	ZERO STAGE CAPITAL.....	110,000	121,000	121,825	119,895		(1,105)		(1,105)			1,930	1,930	13,984	4,919	
013092	AC 5 ALBERTSONS COS INC /.....	01/10/2020	VARIOUS.....	06/24/2020	ZERO STAGE CAPITAL.....	515,000	525,338	522,725	524,818		(520)		(520)			(2,093)	(2,093)	14,159	3,338	
013092	AD 3 ALBERTSONS COS INC /.....	01/22/2020	BANK OF.....	01/22/2020	JEFFERIES & CO.....	250,000	250,000	252,307	250,000				0			2,307	2,307			
01741R	AJ 1 ALLEGHENY TECHNOLOGI.....	06/18/2020	ZERO STAGE CAPITAL.....	12/04/2020	VARIOUS.....	67,000	67,000	85,386	67,000				0			18,386	18,386	1,004		
019576	AB 3 ALLIED UNVL HOLDCO L.....	01/08/2020	CS FIRST.....	06/03/2020	ZERO STAGE CAPITAL.....	180,000	193,950	197,100	192,980		(970)		(970)			4,120	4,120	15,746	8,678	
02376R	AC 6 AMERICAN AIRLS GROUP.....	03/11/2020	ABN AMRO.....	09/14/2020	ZERO STAGE CAPITAL.....	285,000	258,450	202,513	262,829		4,379		4,379			(60,316)	(60,316)	9,395	4,019	
02406P	AR 1 AMERICAN AXLE & MFG INC.....	03/04/2020	ABN AMRO.....	09/16/2020	ZERO STAGE CAPITAL.....	80,000	80,400	81,100	80,368		(32)		(32)			732	732	4,819	2,153	
02406P	BA 7 AMERICAN AXLE & MFG.....	06/11/2020	ZERO STAGE CAPITAL.....	10/15/2020	ZERO STAGE CAPITAL.....	900,000	897,388	918,000	897,476		89		89			20,524	20,524	21,828	54	
025816	CD 9 AMERICAN EXPRESS CO.....	09/25/2020	ZERO STAGE CAPITAL.....	10/23/2020	ZERO STAGE CAPITAL.....	700,000	724,409	724,689	723,259		(1,150)		(1,150)			1,430	1,430	8,395	6,898	
02665W	DM 0 AMERICAN HONDA FIN C.....	09/30/2020	ZERO STAGE CAPITAL.....	12/03/2020	ZERO STAGE CAPITAL.....	750,000	750,848	754,883	750,796		(52)		(52)			4,087	4,087	1,178	298	
02665W	DR 9 AMERICAN HONDA FIN C.....	10/19/2020	ZERO STAGE CAPITAL.....	11/18/2020	ZERO STAGE CAPITAL.....	470,000	469,859	470,097	469,864		5		5			233	233	121		
03066E	AB 0 AMERICREDIT AUTO REC.....	07/14/2020	ZERO STAGE CAPITAL.....	11/18/2020	ZERO STAGE CAPITAL.....	200,000	199,992	200,352	199,993		1		1			358	358	390		
031162	CP 3 AMGEN INC.....	06/15/2020	ZERO STAGE CAPITAL.....	10/02/2020	ZERO STAGE CAPITAL.....	601,000	622,173	621,158	618,663		(3,510)		(3,510)			2,494	2,494	6,415	1,593	
031921	AA 7 AMWINS GROUP INC.....	01/16/2020	BANC OF AMERICA.....	03/25/2020	ABN AMRO.....	190,000	210,900	179,075	209,675		(1,225)		(1,225)			(30,600)	(30,600)	3,518	818	
035240	AT 7 ANHEUSER-BUSCH INBEV.....	04/01/2020	ABN AMRO.....	04/08/2020	ABN AMRO.....	390,000	389,704	400,175	389,705		2		2			10,470	10,470	488		
037411	BJ 3 APACHE CORP.....	08/03/2020	ZERO STAGE CAPITAL.....	09/17/2020	ZERO STAGE CAPITAL.....	1,095,000	1,095,000	1,092,263	1,095,000				0			(2,738)	(2,738)	5,042		
038522	AQ 1 ARAMARK SVCS INC.....	06/11/2020	ZERO STAGE CAPITAL.....	07/01/2020	ZERO STAGE CAPITAL.....	300,000	301,313	288,000	301,306		(7)		(7)			(13,306)	(13,306)	6,458	5,510	
03966V	AA 5 ARCONIC ROLLED PRODU.....	02/04/2020	ABN AMRO.....	08/28/2020	VARIOUS.....	375,000	378,656	395,031	378,293		(363)		(363)			16,738	16,738	11,454		
043436	AV 6 ASBURY AUTOMOTIVE GR.....	02/05/2020	ABN AMRO.....	03/12/2020	ABN AMRO.....	32,000	32,000	32,138	32,000				0			138	138	68		
04364V	AA 1 ASCENT RES UTICA HLD.....	05/11/2020	ZERO STAGE CAPITAL.....	09/16/2020	ZERO STAGE CAPITAL.....	170,000	151,300	167,450	154,384		3,084		3,084			13,066	13,066	7,886	1,983	
045054	AH 6 ASHTEAD CAPITAL INC.....	04/22/2020	ZERO STAGE CAPITAL.....	07/07/2020	ZERO STAGE CAPITAL.....	281,000	286,620	298,054	286,386		(234)		(234)			11,668	11,668	6,475	3,401	
045054	AL 7 ASHTEAD CAPITAL INC.....	04/15/2020	ZERO STAGE CAPITAL.....	09/29/2020	ZERO STAGE CAPITAL.....	372,000	368,280	390,708	368,431		151		151			22,277	22,277	14,361	7,158	
05329W	AQ 5 AUTONATION INC.....	05/19/2020	ZERO STAGE CAPITAL.....	09/30/2020	ZERO STAGE CAPITAL.....	114,000	113,406	134,327	113,424		18		18			20,903	20,903	1,926		
053773	BC 0 AVIS BUDGET CAR RENT.....	02/26/2020	ABN AMRO.....	07/15/2020	ZERO STAGE CAPITAL.....	291,000	304,610	258,263	303,451		(1,159)		(1,159)			(45,188)	(45,188)	8,459	1,501	
05401A	AF 8 AVOLON HLDGS FDG LTD.....	07/23/2020	ZERO STAGE CAPITAL.....	08/04/2020	ZERO STAGE CAPITAL.....	1,100,000	977,550	1,007,875	980,316		2,766		2,766			27,559	27,559	17,852	13,662	
05605H	AB 6 BWX TECHNOLOGIES INC.....	06/09/2020	ZERO STAGE CAPITAL.....	06/24/2020	ZERO STAGE CAPITAL.....	290,000	290,000	290,725	290,000				0			725	725	465		
064159	SH 0 BANK NOVA SCOTIA B C.....	08/04/2020	ZERO STAGE CAPITAL.....	12/08/2020	ZERO STAGE CAPITAL.....	875,000	902,213	903,127	884,555		(17,658)		(17,658)			18,572	18,572	9,822	2,563	
095796	AH 1 BLUE RACER MIDSTREAM.....	12/09/2020	ZERO STAGE CAPITAL.....	12/10/2020	ZERO STAGE CAPITAL.....	290,000	290,000	302,038	290,000				0			12,038	12,038			
09857L	AP 3 BOOKING HLDGS INC.....	04/08/2020	ABN AMRO.....	04/23/2020	ZERO STAGE CAPITAL.....	108,000	107,981	112,591	107,981				0			4,610	4,610	172		
103186	AB 8 BOXER PARENT CO INC.....	05/14/2020	ZERO STAGE CAPITAL.....	05/20/2020	ZERO STAGE CAPITAL.....	280,000	280,000	289,800	280,000				0			9,800	9,800			
103304	BS 9 BOYD GAMING CORP.....	05/14/2020	ZERO STAGE CAPITAL.....	07/15/2020	ZERO STAGE CAPITAL.....	130,000	131,463	139,913	131,415		(47)		(47)			8,497	8,497	1,744		
110122	DT 2 BRISTOL-MYERS SQUIBB.....	11/09/2020	ZERO STAGE CAPITAL.....	12/03/2020	ZERO STAGE CAPITAL.....	320,000	320,000	320,509	320,000				0			509	509	115		
11135F	AF 8 BROADCOM INC.....	04/06/2020	ABN AMRO.....	04/24/2020	ZERO STAGE CAPITAL.....	399,000	398,960	434,040	398,961		1		1			35,079	35,079	990		
118230	AT 8 BUCKEYE PARTNERS L P.....	02/11/2020	ABN AMRO.....	09/16/2020	ZERO STAGE CAPITAL.....	242,000	242,000	238,068	242,000				0			(3,933)	(3,933)	5,795		
120111	BM 0 BUILDING MATLS CORP.....	04/02/2020	ABN AMRO.....	06/19/2020	ZERO STAGE CAPITAL.....	425,000	410,719	436,900	411,315		596		596			25,585	25,585	13,579	8,805	

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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	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
121579	AH 9		04/13/2020	BURLINGTON COAT FACT	10/05/2020	ZERO STAGE CAPITAL	320,000	320,000	337,600	320,000			0				17,600	17,600	9,500	
124847	AC 8		03/05/2020	CBS RADIO INC	10/06/2020	ZERO STAGE CAPITAL	290,000	304,988	247,160	301,104		(3,884)	(3,884)				(53,944)	(53,944)	19,285	7,397
1248EP	CE 1		03/16/2020	CCO HLDGS LLC / CCO	03/26/2020	ABN AMRO	1,500,000	1,517,125	1,430,325	1,517,080		(45)	(45)				(86,755)	(86,755)	7,625	2,569
12513G	BF 5		08/10/2020	CDW LLC / CDW FIN CO	08/19/2020	ZERO STAGE CAPITAL	156,000	156,000	157,170	156,000			0				1,170	1,170	113	
126307	AT 4		04/02/2020	CSC HOLDINGS INC	06/25/2020	ZERO STAGE CAPITAL	250,000	251,875	253,600	251,774		(101)	(101)				1,826	1,826	5,972	3,023
12655X	AA 8		05/07/2020	COMPRESSION POLYMERS	06/18/2020	ZERO STAGE CAPITAL	530,000	524,700	568,001	524,789		89	89				43,212	43,212	5,175	
12687G	AA 7		09/27/2020	CABLEVISION SYSTEMS CORP	09/27/2020	GOLDMAN SACHS	195,000	195,000	195,975	195,000			0				975	975		
133131	AZ 5		04/16/2020	CAMDEN PPTY TR	04/23/2020	ZERO STAGE CAPITAL	91,000	90,935	92,693	90,936			0				1,757	1,757	50	
149123	CJ 8		04/06/2020	CATERPILLAR INC DEL	04/23/2020	ZERO STAGE CAPITAL	95,000	94,621	104,850	94,621			0				10,228	10,228	154	
15135B	AT 8		04/02/2020	CENTENE CORP DEL	09/16/2020	ZERO STAGE CAPITAL	250,000	249,375	273,750	249,416		41	41				24,334	24,334	9,057	3,854
15135B	AV 3		02/05/2020	CENTENE CORP DEL	02/05/2020	ABN AMRO	185,000	185,000	185,463	185,000			0				463	463		
153527	AL 0		04/06/2020	CENTRAL GARDEN & PET	11/16/2020	ISSUE CALLED at 101.5310	185,000	179,450	187,832	180,302		852	852				4,698	4,698	14,164	4,501
172967	MK 4		01/15/2020	CITIGROUP INC	01/16/2020	CITIGROUP	236,000	236,000	238,395	236,000			0				2,395	2,395		
172967	MQ 1		04/01/2020	CITIGROUP INC	04/08/2020	ABN AMRO	405,000	405,000	409,147	405,000			0				4,147	4,147	175	
18451Q	AP 3		03/09/2020	CLEAR CHANNEL WW HLD	11/10/2020	STIEFL-F	150,000	151,125	141,573	150,976		(149)	(149)				(9,403)	(9,403)	10,241	1,002
191216	CU 2		08/04/2020	COCA COLA CO	12/01/2020	ZERO STAGE CAPITAL	255,000	265,141	261,821	264,665		(477)	(477)				(2,844)	(2,844)	2,167	976
20030N	DG 3		03/24/2020	COMCAST CORP NEW	04/02/2020	ABN AMRO	150,000	149,735	162,170	149,735		1	1				12,434	12,434	128	
203372	AM 9		03/10/2020	COMMSCOPE INC	06/22/2020	ZERO STAGE CAPITAL	310,000	294,850	315,611	295,764		914	914				19,847	19,847	8,904	4,068
203372	AV 9		06/22/2020	COMMSCOPE INC	10/08/2020	ZERO STAGE CAPITAL	990,000	990,000	1,020,325	990,000			0				30,325	30,325	19,170	
212015	AH 4		04/30/2020	CONTINENTAL RESOURCES INC	10/08/2020	ZERO STAGE CAPITAL	410,000	370,875	408,975	377,740		6,865	6,865				31,236	31,236	11,844	2,563
212015	AL 5		04/09/2020	CONTINENTAL RESOURCES INC	11/25/2020	VARIOUS	450,000	409,500	454,750	416,017		6,517	6,517				38,733	38,733	20,825	10,069
22160K	AQ 8		04/16/2020	COSTCO WHSL CORP NEW	04/23/2020	ZERO STAGE CAPITAL	250,000	249,488	250,405	249,488		1	1				917	917	85	
226373	AQ 1		02/03/2020	CRESTWOOD MIDSTREAM	04/16/2020	VARIOUS	420,000	427,350	240,155	427,123		(227)	(227)				(186,968)	(186,968)	10,178	5,241
22822V	AQ 4		03/31/2020	CROWN CASTLE INTL CO	04/24/2020	ZERO STAGE CAPITAL	50,000	49,450	58,765	49,450			0				9,315	9,315	144	
231021	AU 0		08/27/2020	CUMMINS INC	11/25/2020	ZERO STAGE CAPITAL	880,000	880,655	883,760	880,632		(23)	(23)				3,127	3,127	1,560	89
233331	BH 9		09/29/2020	DTE ENERGY CO	11/17/2020	ZERO STAGE CAPITAL	1,500,000	1,499,235	1,501,620	1,499,278		43	43				2,342	2,342	963	
235825	AG 1		06/16/2020	DANA INCORPORATED	09/16/2020	ZERO STAGE CAPITAL	25,000	25,000	26,094	25,000			0				1,094	1,094	348	
23918K	AQ 1		03/13/2020	DAVITA HELTHCARE PARTNER	06/03/2020	JP MORGAN	150,000	150,000	152,895	150,000			0				2,895	2,895	2,968	1,324
24703D	BZ 6		04/03/2020	DELL INTL LLC/EMC CO	04/09/2020	ABN AMRO	97,000	96,867	104,094	96,867			0				7,227	7,227	79	
247361	ZZ 4		06/10/2020	DELTA AIR LINES INC	09/17/2020	ZERO STAGE CAPITAL	95,000	94,987	100,700	94,993		6	6				5,707	5,707	1,927	
25381Y	AC 5		10/02/2020	DIGICEL GROUP LTD	12/22/2020	EXCHANGE	69,510	176,597	16,682	13,902		(192)	162,503	(162,695)			2,780	2,780	1,299	
254687	FP 6		03/19/2020	DISNEY WALT CO	07/23/2020	MK TAXES SYS	2,250,000	2,247,525	2,615,625	2,247,633		108	108				367,992	367,992	28,675	
254687	FS 0		03/19/2020	DISNEY WALT CO	04/02/2020	ABN AMRO	676,000	671,376	868,815	671,379		3	3				197,437	197,437	1,147	
25470D	AQ 2		03/05/2020	DISCOVERY COMMUNICATIONS	05/22/2020	CORPORATE REORG	250,000	260,900	261,003	260,185		(715)	(715)				818	818	4,958	3,462
25470X	AZ 8		06/24/2020	DISH DBS CORP	10/05/2020	CORPORATE REORG	1,110,000	1,110,000	111	1,110,000			0				(1,109,889)	(1,109,889)		
26885B	AD 2		04/15/2020	EQM MIDSTREAM PARTNE	12/09/2020	ZERO STAGE CAPITAL	300,000	280,000	310,875	283,693		3,693	3,693				27,182	27,182	12,904	3,615
26885B	AF 7		06/16/2020	EQM MIDSTREAM PARTNE	06/30/2020	ZERO STAGE CAPITAL	275,000	275,000	277,750	275,000			0				2,750	2,750	642	
26885B	AH 3		06/16/2020	EQM MIDSTREAM PARTNE	06/30/2020	ZERO STAGE CAPITAL	275,000	275,000	281,638	275,000			0				6,638	6,638	663	
28470R	AK 8		07/03/2020	ELDORADO RESORTS INC	07/03/2020	JP MORGAN	110,000	110,000	110,825	110,000			0				825	825		
28618M	AA 4		08/04/2020	ELEMENT SOLUTIONS IN	08/05/2020	ZERO STAGE CAPITAL	65,000	65,000	65,813	65,000			0				813	813		
29089Q	AC 9		08/04/2020	EMERGENT BIOSOLUTION	08/04/2020	ZERO STAGE CAPITAL	56,000	56,000	57,680	56,000			0				1,680	1,680		
29260F	AF 7		06/02/2020	ENDEAVOR ENERGY RESO	06/02/2020	ZERO STAGE CAPITAL	40,000	40,000	40,900	40,000			0				900	900		

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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	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
29272W	AA	7	04/15/2020	ENERGIZER HLDGS INC.....	09/17/2020	ZERO STAGE CAPITAL.....	122,000	124,745	131,577	124,608		(137)		(137)		6,969	6,969	6,969	5,250	2,096	
29272W	AC	3	06/17/2020	ENERGIZER HLDGS INC.....	06/18/2020	ZERO STAGE CAPITAL.....	300,000	300,000	300,188	300,000				0		188	188	188			
30212P	AS	4	04/23/2020	EXPEDIA GROUP INC.....	09/10/2020	ZERO STAGE CAPITAL.....	180,000	180,000	198,675	180,000				0		18,675	18,675	18,675	4,031		
30212P	AU	9	04/23/2020	EXPEDIA GROUP INC.....	09/15/2020	ZERO STAGE CAPITAL.....	120,000	120,000	129,900	120,000				0		9,900	9,900	9,900	3,080		
30212P	BB	0	07/07/2020	EXPEDIA INC DEL.....	09/16/2020	ZERO STAGE CAPITAL.....	118,000	117,996	124,048	117,997		1		1		6,050	6,050	6,050	970		
30231G	AR	3	06/15/2020	EXXON MOBIL CORP.....	06/15/2020	ZERO STAGE CAPITAL.....	590,000	620,456	619,736	620,456				0		(720)	(720)	(720)	4,736	4,736	
30231G	BH	4	08/04/2020	EXXON MOBIL CORP.....	12/08/2020	ZERO STAGE CAPITAL.....	395,000	435,543	431,826	432,533		(3,010)		(3,010)		(707)	(707)	(707)	8,536	4,498	
34531K	AB	8	06/16/2020	FORD CR AUTO OWN TR.....	11/18/2020	VARIOUS.....	2,476,139	2,493,647	2,482,547	2,483,470		(10,177)		(10,177)		(923)	(923)	(923)	15,840	388	
345370	CR	9	04/17/2020	FORD MTR CO DEL.....	10/01/2020	ZERO STAGE CAPITAL.....	225,000	183,375	222,188	185,624		2,249		2,249		36,564	36,564	36,564	8,067	3,613	
345370	CV	0	04/17/2020	FORD MTR CO DEL.....	05/20/2020	ZERO STAGE CAPITAL.....	850,000	850,000	854,263	850,000				0		4,263	4,263	4,263	2,656		
345370	CW	8	04/17/2020	FORD MTR CO DEL.....	05/19/2020	ZERO STAGE CAPITAL.....	730,000	730,000	731,163	730,000				0		1,163	1,163	1,163	1,994		
345370	CX	6	04/17/2020	FORD MTR CO DEL.....	05/18/2020	VARIOUS.....	235,000	235,000	238,089	235,000				0		3,089	3,089	3,089	1,437		
345397	YL	1	03/27/2020	FORD MOTOR CREDIT CO.....	07/14/2020	ABN AMRO.....	245,000	214,375	239,181	218,508		4,133		4,133		20,673	20,673	20,673	2,436	68	
345397	YP	2	05/27/2020	FORD MOTOR CREDIT CO.....	12/03/2020	VARIOUS.....	580,000	520,894	565,500	534,664		13,771		13,771		30,836	30,836	30,836	6,300	1,593	
345397	ZG	1	04/23/2020	FORD MOTOR CREDIT CO.....	10/20/2020	ZERO STAGE CAPITAL.....	275,000	256,563	268,125	262,720		6,158		6,158		5,405	5,405	5,405	2,388	64	
35906A	BA	5	10/04/2020	FRONTIER COMMUNICATIONS CORP..	11/21/2020	GOLDMAN.....	720,000	734,200	720,000	733,730		(470)		(470)		(13,730)	(13,730)	(13,730)	9,010	1,001	
35906A	BC	1	04/06/2020	FRONTIER COMMUNICATIONS CORP..	10/08/2020	CORPORATE REORG.....	1,130,000	1,152,963	1,130,000	1,151,089		(1,874)		(1,874)		(21,089)	(21,089)	(21,089)	78,978	17,431	
35906A	BE	7	10/06/2020	FRONTIER COMMUNICATIONS CORP..	12/08/2020	ZERO STAGE CAPITAL.....	475,000	483,425	494,063	483,335		(90)		(90)		10,727	10,727	10,727	2,616		
366651	AC	1	06/18/2020	GARTNER INC.....	06/19/2020	ZERO STAGE CAPITAL.....	305,000	310,338	310,338	305,000				0		5,338	5,338	5,338	38		
369550	BL	1	08/27/2020	GENERAL DYNAMICS COR.....	12/08/2020	ZERO STAGE CAPITAL.....	700,000	808,636	804,895	803,706		(4,930)		(4,930)		1,189	1,189	1,189	17,286	9,936	
369604	BV	4	04/13/2020	GENERAL ELECTRIC CO.....	09/16/2020	ZERO STAGE CAPITAL.....	144,000	143,777	153,180	143,789		12		12		9,391	9,391	9,391	2,015		
369604	BY	8	04/13/2020	GENERAL ELECTRIC CO.....	09/16/2020	ZERO STAGE CAPITAL.....	195,000	194,318	201,094	194,324		6		6		6,770	6,770	6,770	3,440		
37045V	AW	0	05/07/2020	GENERAL MTRS CO.....	09/16/2020	ZERO STAGE CAPITAL.....	91,000	90,905	97,370	90,910		5		5		6,460	6,460	6,460	1,720		
37185L	AL	6	01/14/2020	GENESIS ENERGY LP/ G.....	11/24/2020	VARIOUS.....	880,000	879,809	803,769	879,829		20		20		(76,060)	(76,060)	(76,060)	49,556		
375558	BW	2	09/24/2020	GILEAD SCIENCES.....	12/07/2020	ZERO STAGE CAPITAL.....	750,000	750,531	751,980	750,429		(102)		(102)		1,551	1,551	1,551	1,078		
37954F	AD	6	05/20/2020	GLOBAL PARTNERS / GL.....	10/23/2020	ISSUE CALLED at 101.7500.....	50,000	45,500	50,875	46,044		544		544		3,956	3,956	3,956	3,869	1,526	
384701	AA	6	07/28/2020	GRAHAM PACKAGING CO.....	10/01/2020	ZERO STAGE CAPITAL.....	105,000	105,000	109,594	105,000				0		4,594	4,594	4,594	1,217		
404119	BS	7	02/11/2020	HCA INC.....	03/16/2020	ABN AMRO.....	800,000	925,000	846,813	923,151		(1,849)		(1,849)		(76,339)	(76,339)	(76,339)	27,784	23,239	
404121	CF	0	04/03/2020	HCA INC.....	09/16/2020	ZERO STAGE CAPITAL.....	250,000	256,875	272,813	255,939		(936)		(936)		16,873	16,873	16,873	12,933	6,348	
404280	AG	4	03/25/2020	HSBC HOLDINGS PLC.....	04/02/2020	ABN AMRO.....	246,000	245,693	270,846	245,693				0		25,153	25,153	25,153	203		
417558	AA	1	08/05/2020	HARVEST MIDSTREAM I.....	12/18/2020	ZERO STAGE CAPITAL.....	530,000	530,000	562,250	530,000				0		32,250	32,250	32,250	12,988		
42704L	AA	2	02/03/2020	HERC HLDGS INC.....	04/14/2020	ABN AMRO.....	193,000	201,771	190,471	201,490		(281)		(281)		(11,019)	(11,019)	(11,019)	2,668	550	
42824C	BF	5	04/06/2020	HEWLETT PACKARD ENTE.....	04/09/2020	ABN AMRO.....	157,000	156,713	161,812	156,713		1		1		5,099	5,099	5,099	101		
42829L	AF	1	06/09/2020	HEXION INC.....	10/08/2020	ZERO STAGE CAPITAL.....	50,000	47,500	52,250	47,595		95		95		4,655	4,655	4,655	2,931	1,597	
432833	AG	6	04/16/2020	HILTON DOMESTIC OPER.....	09/16/2020	ZERO STAGE CAPITAL.....	30,000	30,000	31,350	30,000				0		1,350	1,350	1,350	658		
437076	CD	2	03/26/2020	HOME DEPOT INC.....	04/02/2020	ABN AMRO.....	196,000	193,762	205,061	193,762		1		1		11,299	11,299	11,299	109		
438516	CB	0	08/04/2020	HONEYWELL INTL INC.....	12/01/2020	ZERO STAGE CAPITAL.....	965,000	988,387	995,401	986,768		(1,618)		(1,618)		8,633	8,633	8,633	6,292	1,445	
443201	AA	6	04/22/2020	HOWMET AEROSPACE INC.....	09/02/2020	ZERO STAGE CAPITAL.....	670,000	670,000	765,935	670,000				0		95,935	95,935	95,935	16,052		
44933F	AB	2	07/14/2020	HYUNDAI AUTO REC V TR.....	11/18/2020	ZERO STAGE CAPITAL.....	315,000	314,970	315,271	314,973		3		3		298	298	298	389		
45332J	AA	0	03/05/2020	RACKSPACE HOSTING.....	07/06/2020	ZERO STAGE CAPITAL.....	50,000	50,125	51,250	50,125				0		1,125	1,125	1,125	2,791	1,366	
458140	BP	4	08/04/2020	INTEL CORP.....	12/08/2020	ZERO STAGE CAPITAL.....	1,065,000	1,190,416	1,183,694	1,178,347		(12,069)		(12,069)		5,347	5,347	5,347	25,548	8,890	

E15.11

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
458204 AQ 7	INTELSAT BERMUDA LTD.....		05/13/2020	ZERO STAGE CAPITAL.....	09/16/2020	ZERO STAGE CAPITAL.....	232,000	18,560	9,280	22,375				3,815			(13,095)	(13,095)		
45827A AD 5	INTELSAT CONNECT FIN.....		05/14/2020	ZERO STAGE CAPITAL.....	12/14/2020	ZERO STAGE CAPITAL.....	800,000	161,375	226,888	207,473				46,098			19,414	19,414		
46625H RL 6	JPMORGAN CHASE & CO.....		08/04/2020	ZERO STAGE CAPITAL.....	11/13/2020	ZERO STAGE CAPITAL.....	240,000	253,978	252,274	252,503			(1,475)	(1,475)			(229)	(229)	3,204	1,404
47010D AA 8	JAGUAR HLDG CO.....		04/03/2020	ABN AMRO.....	06/04/2020	VARIOUS.....	250,000	251,875	257,900	251,806			(69)	(69)			(1,806)	(1,806)	13,460	2,922
48128B AG 6	JPMORGAN CHASE.....		01/15/2020	JP MORGAN.....	01/16/2020	ABN AMRO.....	299,000	299,000	301,542	299,000				0			2,542	2,542		
48250N AB 1	KFC HLD/PIZZA HUT/TACO.....		09/04/2020	ZERO STAGE CAPITAL.....	09/16/2020	ZERO STAGE CAPITAL.....	50,000	51,906	52,000	51,899			(7)	(7)			101	101	780	715
49271V AK 6	KEURIG DR PEPPER INC.....		04/07/2020	ABN AMRO.....	04/23/2020	ZERO STAGE CAPITAL.....	43,000	42,763	45,631	42,763				0			2,868	2,868	64	
50076Q AZ 9	KRAFT FOODS GROUP INC.....		04/15/2020	ZERO STAGE CAPITAL.....	05/19/2020	CORPORATE REORG.....	135,000	140,288	140,400	140,072			(215)	(215)			328	328	2,139	1,719
50077L AD 8	KRAFT HEINZ FOODS CO.....		02/20/2020	ABN AMRO.....	09/16/2020	ZERO STAGE CAPITAL.....	345,000	345,311	357,506	345,293			(17)	(17)			12,213	12,213	8,251	2,386
50077L BD 7	KRAFT HEINZ FOODS CO.....		05/04/2020	ZERO STAGE CAPITAL.....	09/18/2020	ZERO STAGE CAPITAL.....	85,000	85,000	93,724	85,000				0			8,724	8,724	1,244	
50077L BG 0	KRAFT HEINZ FOODS CO.....		05/04/2020	ZERO STAGE CAPITAL.....	08/19/2020	ZERO STAGE CAPITAL.....	182,000	182,000	214,988	182,000				0			32,988	32,988	2,586	
50106G AA 0	KRONOS ACQUISITION H.....		03/09/2020	VARIOUS.....	09/16/2020	ZERO STAGE CAPITAL.....	300,000	290,475	302,756	291,436			961	961			11,320	11,320	12,086	1,793
513075 BR 1	LAMAR MEDIA CORP.....		01/23/2020	ABN AMRO.....	01/24/2020	ABN AMRO.....	190,000	190,000	190,088	190,000				0			88	88		
513075 BS 9	LAMAR MEDIA CORP.....		02/18/2020	ABN AMRO.....	02/18/2020	ABN AMRO.....	225,000	225,175	227,813	225,174			(1)	(1)			2,638	2,638	350	
53219L AT 6	LIFEPOINT HEALTH INC.....		04/06/2020	ABN AMRO.....	08/20/2020	ZERO STAGE CAPITAL.....	450,000	450,000	469,081	450,000				0			19,081	19,081	3,739	
532716 AK 3	LIMITED BRANDS INC.....		02/24/2020	ABN AMRO.....	09/21/2020	ZERO STAGE CAPITAL.....	210,000	200,575	189,525	200,834			259	259			(11,309)	(11,309)	15,487	7,063
538034 AT 6	LIVE NATION ENTERTAINMENT.....		04/08/2020	ABN AMRO.....	12/04/2020	ZERO STAGE CAPITAL.....	350,000	254,275	351,750	264,929			10,654	10,654			86,821	86,821	5,931	1,361
548661 DW 4	LOWES COS INC.....		03/24/2020	ABN AMRO.....	04/02/2020	ABN AMRO.....	214,000	213,602	254,923	213,603			1	1			41,321	41,321	305	
552953 CG 4	MGM RESORTS INTERNAT.....		04/23/2020	ZERO STAGE CAPITAL.....	05/08/2020	ZERO STAGE CAPITAL.....	200,000	200,000	191,125	200,000				0			(8,875)	(8,875)	216	
553283 AB 8	MPH ACQUISITION HOLDINGS.....		04/02/2020	ABN AMRO.....	10/22/2020	CANTOR.....	245,000	209,475	250,206	213,382			3,907	3,907			36,825	36,825	14,207	6,061
55342U AM 6	MPT OPER PTSHP LP/MP.....		11/19/2020	ZERO STAGE CAPITAL.....	11/23/2020	ZERO STAGE CAPITAL.....	615,000	615,000	622,688	615,000				0			7,688	7,688		
553777 AA 1	MTS SYS CORP.....		04/13/2020	VARIOUS.....	12/22/2020	ZERO STAGE CAPITAL.....	595,000	561,106	644,831	563,689			2,582	2,582			81,143	81,143	29,366	5,083
55616X AH 0	MACYS RETAIL HLDGS INC.....		06/09/2020	ZERO STAGE CAPITAL.....	09/16/2020	ZERO STAGE CAPITAL.....	25,000	20,813	21,094	21,190			377	377			(96)	(96)	425	232
56585A BG 6	MARATHON PETE CORP.....		04/23/2020	ZERO STAGE CAPITAL.....	08/11/2020	ZERO STAGE CAPITAL.....	445,000	444,737	484,044	444,763			25	25			39,281	39,281	5,896	
571903 BD 4	MARRIOTT INTL INC NE.....		04/14/2020	ABN AMRO.....	09/16/2020	ZERO STAGE CAPITAL.....	93,000	92,996	105,090	92,999			3	3			12,091	12,091	2,258	
576485 AE 6	MATADOR RES CO.....		03/12/2020	ABN AMRO.....	03/18/2020	ABN AMRO.....	158,000	64,978	47,400	65,051			73	73			(17,651)	(17,651)	129	26
57665R AL 0	MATCH GROUP INC.....		02/07/2020	ABN AMRO.....	03/04/2020	ABN AMRO.....	442,000	441,958	444,465	441,958				0			2,507	2,507	1,110	
57665R AN 6	MATCH GROUP INC.....		07/24/2020	ZERO STAGE CAPITAL.....	09/16/2020	ZERO STAGE CAPITAL.....	10,000	10,338	10,450	10,329			(9)	(9)			121	121	153	89
579780 AQ 0	MCCORMICK & CO INC.....		04/13/2020	ABN AMRO.....	04/23/2020	ZERO STAGE CAPITAL.....	158,000	157,460	162,170	157,461			1	1			4,709	4,709	121	
58933Y AY 0	MERCK & CO. INC.....		06/16/2020	ZERO STAGE CAPITAL.....	12/02/2020	ZERO STAGE CAPITAL.....	1,115,000	1,109,392	1,114,691	1,109,797			405	405			4,894	4,894	3,478	
62886E AX 6	NCR CORP NEW.....		04/07/2020	ABN AMRO.....	09/16/2020	ZERO STAGE CAPITAL.....	22,000	22,330	24,420	22,299			(31)	(31)			2,121	2,121	770	
62913T AP 7	NGL ENERGY PARTNERS.....		01/10/2020	VARIOUS.....	11/25/2020	ZERO STAGE CAPITAL.....	355,000	347,938	145,325	177,500			871	171,308			(32,175)	(32,175)	29,863	6,216
62957H AF 2	NABORS INDS INC NEW.....		03/12/2020	ABN AMRO.....	12/01/2020	VARIOUS.....	74,000	22,015	24,693	25,140			3,125	3,125			(447)	(447)	2,210	532
63861C AA 7	NATIONSTAR MTG HLDGS.....		03/05/2020	ABN AMRO.....	10/07/2020	VARIOUS.....	605,000	616,825	604,548	615,724			(1,101)	(1,101)			(11,176)	(11,176)	24,051	2,370
63934E AW 8	NAVISTAR INTL CORP.....		04/21/2020	ZERO STAGE CAPITAL.....	10/16/2020	ZERO STAGE CAPITAL.....	155,000	155,000	172,825	155,000				0			17,825	17,825	7,076	
63938C AK 4	NAVIENT CORPORATION.....		01/23/2020	ABN AMRO.....	02/06/2020	ABN AMRO.....	370,000	370,000	370,050	370,000				0			50	50	472	
64952G AT 5	NEW YORK LIFE INS CO.....		04/08/2020	ABN AMRO.....	04/23/2020	ZERO STAGE CAPITAL.....	135,000	134,175	154,055	134,176			1	1			19,879	19,879	183	
64952W DT 7	NEW YORK LIFE GLOBAL.....		10/14/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	775,000	774,380	774,055	774,396			16	16			(341)	(341)	241	
651229 BB 1	NEWELL BRANDS INC.....		05/20/2020	ZERO STAGE CAPITAL.....	06/15/2020	ZERO STAGE CAPITAL.....	217,000	215,915	228,414	215,926			11	11			12,488	12,488	588	
65339K BQ 2	NEXTERA ENERGY CAP H.....		04/01/2020	ABN AMRO.....	04/08/2020	ABN AMRO.....	241,000	240,658	243,437	240,659			1	1			2,777	2,777	129	
65342R AD 2	NATIONAL FINL PARTNE.....		07/30/2020	ZERO STAGE CAPITAL.....	10/06/2020	ZERO STAGE CAPITAL.....	355,000	355,000	359,798	355,000				0			4,798	4,798	3,646	
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN.....		05/07/2020	VARIOUS.....	10/29/2020	VARIOUS.....	910,000	904,325	910,250	905,827			1,502	1,502			4,423	4,423	40,660	14,194

E15.12

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		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
654106	AH	6	08/27/2020	NIKE INC.....	12/08/2020	ZERO STAGE CAPITAL.....	1,945,000	2,080,202	2,068,442				(11,761)				18,913	18,913	32,676	13,050	
65410C	AA	8	04/23/2020	NIELSEN FINANCE LLC/CO.....	10/09/2020	ZERO STAGE CAPITAL.....	215,000	213,388	213,530				142				1,652	1,652	2,364	854	
655664	AU	4	04/08/2020	NORDSTROM INC.....	06/01/2020	ZERO STAGE CAPITAL.....	495,000	495,000	495,000								33,750	33,750	5,370		
674215	AG	3	06/23/2020	OASIS PETROLEUM INC.....	11/17/2020	ZERO STAGE CAPITAL.....	690,000	148,700	203,154				62,843				(8,389)	(8,389)	13,177		
674599	CC	7	04/29/2020	OCCIDENTAL PETE CORP.....	08/25/2020	ZERO STAGE CAPITAL.....	160,000	142,800	158,800				2,852				13,148	13,148	2,639	1,056	
674599	CJ	2	06/11/2020	OCCIDENTAL PETE CORP.....	09/16/2020	ZERO STAGE CAPITAL.....	200,000	136,500	148,000				242				11,258	11,258	3,740	1,467	
674599	CK	9	04/28/2020	OCCIDENTAL PETE CORP.....	12/09/2020	ZERO STAGE CAPITAL.....	200,000	160,625	200,500				11,418				28,457	28,457	3,409	153	
674599	CP	8	05/11/2020	OCCIDENTAL PETE CORP.....	12/22/2020	VARIOUS.....	2,473,000	1,985,320	2,440,618				115,168				340,130	340,130	51,558	12,841	
674599	CV	5	04/29/2020	OCCIDENTAL PETE CORP.....	08/27/2020	ZERO STAGE CAPITAL.....	475,000	431,063	465,500				10,442				23,995	23,995	5,833	3,044	
674599	EB	7	08/12/2020	OCCIDENTAL PETE CORP.....	09/16/2020	ZERO STAGE CAPITAL.....	225,000	225,000	215,719				0				(9,281)	(9,281)	808		
683720	AA	4	02/03/2020	OPEN TEXT HLDGS INC.....	02/13/2020	ABN AMRO.....	355,000	355,000	357,663				0				2,663	2,663			
68389X	BX	2	04/01/2020	ORACLE CORP.....	04/02/2020	ABN AMRO.....	396,000	394,630	399,152				0				4,522	4,522	198		
68752D	AA	6	01/16/2020	ORTHO CLINICAL DIAGN.....	01/17/2020	JP MORGAN.....	200,000	200,000	203,500				0				3,500	3,500			
69073T	AT	0	05/06/2020	OWENS-BROCKWAY GLASS.....	06/04/2020	ZERO STAGE CAPITAL.....	147,000	147,000	157,658				0				10,658	10,658	676		
69318F	AK	4	05/07/2020	PBF HLDG CO LLC / PB.....	07/08/2020	ZERO STAGE CAPITAL.....	480,000	480,000	512,738				0				32,738	32,738	6,009		
693522	AG	9	03/17/2020	PQ COEP.....	06/25/2020	ZERO STAGE CAPITAL.....	315,000	311,288	320,948				401				9,259	9,259	12,988	6,874	
69370C	AC	4	01/30/2020	PTC INC.....	06/16/2020	ZERO STAGE CAPITAL.....	435,000	435,000	444,788				0				9,788	9,788	6,042		
70932M	AA	5	10/14/2020	PENNYMAC FINL SVCS I.....	10/27/2020	ZERO STAGE CAPITAL.....	50,000	51,500	52,000				(7)				507	507	224	149	
70959W	AJ	2	08/20/2020	PENSKE AUTOMOTIVE GR.....	08/20/2020	VARIOUS.....	195,000	196,980	196,980				0				1,980	1,980			
713448	EU	8	03/17/2020	PEPSICO INC.....	03/25/2020	ABN AMRO.....	237,000	235,753	266,646				1				30,892	30,892	191		
71376L	AD	2	04/21/2020	PERFORMANCE FOOD GROUP.....	09/16/2020	ZERO STAGE CAPITAL.....	23,000	23,460	24,840				(41)				1,421	1,421	633		
716768	AD	8	04/07/2020	PETSMART INC.....	10/28/2020	ZERO STAGE CAPITAL.....	400,000	369,000	412,000				2,705				40,295	40,295	32,443	12,622	
721283	AA	7	08/19/2020	PIKE CORP.....	09/16/2020	ZERO STAGE CAPITAL.....	60,000	60,750	60,525				(5)				(220)	(220)	202		
742718	FH	7	08/27/2020	PROCTER AND GAMBLE C.....	12/02/2020	ZERO STAGE CAPITAL.....	415,000	485,295	477,777				(2,065)				(5,453)	(5,453)	8,577	4,916	
74368C	AZ	7	10/05/2020	PROTECTIVE LIFE GLOBAL.....	12/03/2020	ZERO STAGE CAPITAL.....	450,000	450,000	453,915				0				3,915	3,915	426		
74733V	AB	6	06/08/2020	QEP RES INC.....	11/17/2020	ZERO STAGE CAPITAL.....	620,000	545,200	542,925				13,143				(15,418)	(15,418)	27,448	10,545	
74733V	AC	4	06/05/2020	QEP RESOURCES INC.....	11/06/2020	VARIOUS.....	270,000	225,295	174,800				5,281				(55,776)	(55,776)	6,759	1,905	
74762E	AF	9	09/17/2020	QUANTA SVCS INC.....	09/30/2020	ZERO STAGE CAPITAL.....	71,000	70,761	72,510				1				1,749	1,749	57		
75281A	BA	6	01/24/2020	RANGE RES CORP.....	03/25/2020	GOLDMAN SACHS.....	185,000	165,844	135,975				920				(30,789)	(30,789)	4,933	3,379	
75281A	BC	2	08/18/2020	RANGE RES CORP.....	10/07/2020	ZERO STAGE CAPITAL.....	225,000	225,750	234,840				(9)				9,099	9,099	3,759	1,734	
75419T	AA	1	07/09/2020	RATTLER MIDSTREAM LP.....	07/10/2020	ZERO STAGE CAPITAL.....	170,000	170,000	172,338				0				2,338	2,338			
75606D	AJ	0	09/03/2020	REALOGY GRP LLC/REAL.....	11/03/2020	ZERO STAGE CAPITAL.....	395,000	419,000	418,969				(1,119)				1,088	1,088	11,572	5,488	
767754	CH	5	04/08/2020	RITE AID CORP.....	07/27/2020	VARIOUS.....	945,000	820,194	1,015,366				11,339				183,834	183,834	28,458	10,411	
767754	CL	6	07/27/2020	RITE AID CORP.....	11/19/2020	EXCHANGE.....	284,000	317,006	284,000				(1,442)				(31,564)	(31,564)	7,321		
780153	AZ	8	08/03/2020	ROYAL CARIBBEAN CRUI.....	09/09/2020	ZERO STAGE CAPITAL.....	405,000	417,625	446,513				(465)				29,352	29,352	8,966	961	
780153	AY	5	05/13/2020	ROYAL CARIBBEAN CRUISES.....	08/03/2020	ZERO STAGE CAPITAL.....	410,000	397,700	449,238				231				51,306	51,306	7,042		
78410G	AC	8	01/22/2020	SBA COMMUNICATIONS C.....	01/31/2020	ABN AMRO.....	795,000	795,000	806,925				0				11,925	11,925			
78573N	AB	8	11/05/2020	SABRE GLBL INC.....	12/15/2020	ZERO STAGE CAPITAL.....	430,000	432,188	435,513				(306)				3,632	3,632	20,555	8,251	
78573N	AC	6	04/13/2020	SABRE GLBL INC.....	06/22/2020	ZERO STAGE CAPITAL.....	121,000	121,000	132,309				0				11,309	11,309	2,083		
816851	BK	4	06/10/2020	SEMPRA ENERGY.....	07/13/2020	ZERO STAGE CAPITAL.....	433,000	433,000	436,535				0				3,535	3,535	996		
81725W	AH	6	03/25/2020	SENSATA TECHNOLOGIES BV.....	09/16/2020	ABN AMRO.....	25,000	23,063	27,125				173				3,889	3,889	1,238	570	
817565	CF	9	08/03/2020	SERVICE CORP INTL.....	09/18/2020	ZERO STAGE CAPITAL.....	60,000	60,000	60,836				0				836	836	233		

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 Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
827048	AW 9 SILGAN HOLDINGS INC.....	02/19/2020	ABN AMRO.....	04/13/2020	ABN AMRO.....	180,000	179,100	173,700	179,116		16		16			(5,416)	(5,416)	3,156	2,145	
83001W	AC 8 SIX FLAGS THEME PKs.....	04/15/2020	ZERO STAGE CAPITAL.....	05/29/2020	ZERO STAGE CAPITAL.....	40,000	41,400	42,500	41,376		(24)		(24)			1,124	1,124	311		
830867	AB 3 SKYMILES IP LTD & DE.....	09/16/2020	ZERO STAGE CAPITAL.....	11/03/2020	ZERO STAGE CAPITAL.....	218,000	218,000	223,723	218,000				0			5,723	5,723	1,208		
85205T	AL 4 SPIRIT AEROSYSTEMS I.....	04/14/2020	ZERO STAGE CAPITAL.....	08/03/2020	ZERO STAGE CAPITAL.....	575,000	575,000	560,394	575,000				0			(14,606)	(14,606)	12,296		
85205T	AM 2 SPIRIT AEROSYSTEMS I.....	10/01/2020	ZERO STAGE CAPITAL.....	10/09/2020	ZERO STAGE CAPITAL.....	465,000	465,000	477,381	465,000				0			12,381	12,381	639		
85207U	AL 9 SPRINT CORPORATION.....	01/30/2020	ABN AMRO.....	04/01/2020	ISSUE CALLED at 100.0000.....	590,000	584,100	590,000	584,188		88		88			5,812	5,812	6,892		
86787E	AX 5 SUNTRUST BK MTN FDIC.....	09/30/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	750,000	769,163	766,853	768,023		(1,139)		(1,139)			(1,171)	(1,171)	7,296	4,378	
87264A	BA 2 T-MOBILE USA INC.....	04/09/2020	DEUTSCHE BANK.....	04/27/2020	ZERO STAGE CAPITAL.....	163,000	162,963	171,809	162,963				0			8,846	8,846	301		
87901J	AE 5 TEGNA INC.....	01/07/2020	ABN AMRO.....	02/04/2020	ABN AMRO.....	490,000	490,000	493,263	490,000				0			3,263	3,263	1,553		
88023J	AD 8 TEMPO ACQUISITION LL.....	04/30/2020	ZERO STAGE CAPITAL.....	06/22/2020	ZERO STAGE CAPITAL.....	230,000	230,000	239,103	230,000				0			9,103	9,103	1,727		
88033G	CE 8 TENET HEALTHCARE COR.....	03/11/2020	VARIOUS.....	09/16/2020	ZERO STAGE CAPITAL.....	300,000	314,500	334,125	311,017		(3,483)		(3,483)			23,108	23,108	23,495	10,924	
88033G	DJ 6 TENET HEALTHCARE COR.....	09/01/2020	ZERO STAGE CAPITAL.....	10/30/2020	VARIOUS.....	692,000	692,100	683,561	692,100				0			(8,539)	(8,539)	2,119		
880349	AS 4 TENNECO INC.....	11/13/2020	ZERO STAGE CAPITAL.....	11/13/2020	ZERO STAGE CAPITAL.....	95,000	95,000	99,394	95,000				0			4,394	4,394			
89114Q	CD 8 TORONTO DOMINION BAN.....	06/11/2020	ZERO STAGE CAPITAL.....	12/08/2020	ZERO STAGE CAPITAL.....	605,000	622,981	623,658	622,172		(808)		(808)			1,486	1,486	6,003	447	
89236T	GW 9 TOYOTA MOTOR CREDIT.....	08/04/2020	ZERO STAGE CAPITAL.....	12/01/2020	ZERO STAGE CAPITAL.....	355,000	377,216	375,567	374,580		(2,636)		(2,636)			987	987	6,832	3,575	
89236T	HF 5 TOYOTA MTR CR CORP.....	08/11/2020	ZERO STAGE CAPITAL.....	11/30/2020	ZERO STAGE CAPITAL.....	335,000	334,742	335,854	334,767		25		25			1,087	1,087	487		
89237J	AA 4 TOYOTA AUTO LN EX NT.....	06/25/2020	ZERO STAGE CAPITAL.....	09/25/2020	VARIOUS.....	2,470,000	2,507,436	2,536,671	2,506,714		(722)		(722)			29,957	29,957	10,189	1,945	
893647	BL 0 TRANSDIGM INC.....	01/15/2020	CS FIRST.....	09/22/2020	VARIOUS.....	150,000	153,000	136,775	152,821		(180)		(180)			(16,046)	(16,046)	4,237	1,467	
893830	BL 2 TRANSOCEAN INC.....	01/15/2020	VARIOUS.....	12/03/2020	VARIOUS.....	671,000	671,000	462,350	462,350			208,650	(208,650)			0	0	22,827		
897051	AA 6 TRONOX INC.....	04/08/2020	ABN AMRO.....	10/06/2020	ZERO STAGE CAPITAL.....	105,000	93,713	106,444	94,425		713		713			12,018	12,018	3,280	3,375	
90184L	AG 7 TWITTER INC.....	07/10/2020	ZERO STAGE CAPITAL.....	09/18/2020	ZERO STAGE CAPITAL.....	175,000	177,844	184,435	177,783		(61)		(61)			6,652	6,652	1,799	546	
911365	BN 3 UNITED RENTALS NORTH.....	02/10/2020	ABN AMRO.....	02/11/2020	ABN AMRO.....	225,000	225,000	225,281	225,000				0			281	281			
91159H	HX 1 U S BANCORP MTNS BK.....	08/04/2020	ZERO STAGE CAPITAL.....	12/02/2020	ZERO STAGE CAPITAL.....	220,000	235,752	233,609	234,450		(1,302)		(1,302)			(840)	(840)	1,804	88	
91324P	DR 0 UNITEDHEALTH GROUP I.....	08/04/2020	ZERO STAGE CAPITAL.....	12/08/2020	ZERO STAGE CAPITAL.....	840,000	890,374	894,264	884,932		(5,441)		(5,441)			9,332	9,332	16,293	7,104	
91327A	AA 0 UNITI GROUP LP / UNI.....	02/05/2020	ABN AMRO.....	02/19/2020	ABN AMRO.....	170,000	170,000	179,350	170,000				0			9,350	9,350	383		
914906	AR 3 UNIVISION COMMUNICATIONS.....	05/08/2020	VARIOUS.....	06/15/2020	VARIOUS.....	830,000	727,976	831,012	733,627		5,652		5,652			97,384	97,384	23,225	16,241	
91740P	AF 5 USA COMPRESSION PART.....	02/26/2020	ABN AMRO.....	11/05/2020	ZERO STAGE CAPITAL.....	75,000	75,141	76,925	75,126		(14)		(14)			1,799	1,799	3,552		
9226AP	AA 3 VENATOR FIN SARL/VENATOR.....	01/30/2020	VARIOUS.....	11/20/2020	ZERO STAGE CAPITAL.....	205,000	191,369	175,818	192,873		1,504		1,504			(17,056)	(17,056)	8,567	3,981	
92343V	FD 1 VERIZON COMMUNICATIO.....	03/17/2020	ABN AMRO.....	03/23/2020	ABN AMRO.....	177,000	177,000	182,214	177,000				0			5,214	5,214	98		
92564R	AD 7 VICI PPTYS INC.....	01/27/2020	VARIOUS.....	05/19/2020	ZERO STAGE CAPITAL.....	151,000	150,854	140,430	150,859		6		6			(10,429)	(10,429)	1,667		
92564R	AE 5 VICI PPTYS INC.....	01/22/2020	MORGAN STANLEY.....	03/04/2020	ABN AMRO.....	150,000	150,000	153,375	150,000				0			3,375	3,375	533		
928563	AF 2 VMWARE INC.....	04/02/2020	ABN AMRO.....	04/09/2020	ABN AMRO.....	269,000	268,040	274,216	268,042		2		2			6,174	6,174	246		
928668	BE 1 VOLKSWAGEN GROUP AME.....	05/06/2020	ZERO STAGE CAPITAL.....	06/10/2020	ZERO STAGE CAPITAL.....	272,000	271,714	289,590	271,719		4		4			17,872	17,872	709		
931142	EM 1 WALMART INC.....	08/04/2020	ZERO STAGE CAPITAL.....	12/01/2020	ZERO STAGE CAPITAL.....	200,000	226,910	224,506	225,481		(1,429)		(1,429)			(975)	(975)	2,372	474	
93369K	AA 3 WAND MERGER CORP.....	04/06/2020	ABN AMRO.....	04/28/2020	VARIOUS.....	250,000	240,950	226,125	240,595		(355)		(355)			(14,470)	(14,470)	5,426	3,925	
941130	AA 4 WATCO COS LLC / WATCO FIN.....	04/27/2020	ZERO STAGE CAPITAL.....	06/11/2020	ZERO STAGE CAPITAL.....	1,055,000	1,025,988	1,066,869	1,027,088		1,100		1,100			39,781	39,781	13,264	5,231	
95081Q	AN 4 WESCO DISTR INC.....	05/29/2020	ZERO STAGE CAPITAL.....	11/03/2020	ZERO STAGE CAPITAL.....	320,000	320,000	348,544	320,000				0			28,544	28,544	8,432		
95081Q	AP 9 WESCO DISTR INC.....	05/29/2020	ZERO STAGE CAPITAL.....	10/06/2020	ZERO STAGE CAPITAL.....	700,000	694,708	766,663	694,855		147		147			71,807	71,807	14,609		
958667	AC 1 WESTERN GAS PARTNERS.....	04/08/2020	ABN AMRO.....	09/16/2020	ZERO STAGE CAPITAL.....	375,000	282,188	370,875	284,028		1,841		1,841			86,847	86,847	8,105	3,797	
98212B	AM 5 WPX ENERGY INC.....	06/15/2020	WELLS FARGO.....	09/16/2020	ZERO STAGE CAPITAL.....	115,000	115,000	115,431	115,000				0			431	431	1,708		
98310W	AQ 1 WYNDHAM DESTINATIONS.....	07/15/2020	ZERO STAGE CAPITAL.....	09/16/2020	ZERO STAGE CAPITAL.....	325,000	304,688	319,313	304,999		312		312			14,313	14,313	8,225	5,511	
983133	AB 5 WYNN RESORTS FIN LLC.....	04/07/2020	ABN AMRO.....	05/14/2020	ZERO STAGE CAPITAL.....	540,000	540,000	546,988	540,000				0			6,988	6,988	3,823		

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 Identification	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
983793	AH	3	XPO LOGISTICS INC.....	05/21/2020	ZERO STAGE CAPITAL.....	09/02/2020	ZERO STAGE CAPITAL.....	30,000	30,525	32,150	30,494		(31)	(31)			1,656	1,656	646	151	
98421M	AB	2	XEROX HOLDINGS CORP.....	08/04/2020	ZERO STAGE CAPITAL.....	08/06/2020	ZERO STAGE CAPITAL.....	280,000	280,000	285,712	280,000			0			5,712	5,712	112		
988498	AL	5	YUM BRANDS INC.....	09/03/2020	ZERO STAGE CAPITAL.....	09/16/2020	ZERO STAGE CAPITAL.....	25,000	27,906	27,594	27,899		(7)	(7)			(305)	(305)	208	175	
06367X	7W	5	BANK MONTREAL QUE.....	04/08/2020	RBC DEXIA.....	11/20/2020	RBC DEXIA.....	10,000,000	10,077,500	10,289,000	10,056,039		(21,461)	(21,461)			232,961	232,961	198,081	57,838	
064159	YM	2	BANK NOVA SCOTIA B C.....	09/29/2020	ZERO STAGE CAPITAL.....	12/14/2020	ZERO STAGE CAPITAL.....	750,000	749,648	751,980	749,672		25	25			2,308	2,308	1,031	172	
097751	BJ	9	BOMBARDIER INC.....	01/28/2020	ABN AMRO.....	02/04/2020	ABN AMRO.....	220,000	217,525	217,800	217,541		16	16			259	259	4,070	3,850	
15135U	AG	4	CENOVUS ENERGY INC.....	03/27/2020	ABN AMRO.....	09/16/2020	ZERO STAGE CAPITAL.....	65,000	42,250	64,594	45,870		3,620	3,620			18,723	18,723	1,154	249	
15135U	AP	4	CENOVUS ENERGY INC.....	05/28/2020	VARIOUS.....	09/16/2020	ZERO STAGE CAPITAL.....	90,000	73,538	79,875	73,693		156	156			6,182	6,182	3,044	2,170	
335934	AH	8	FIRST QUANTUM MINERA.....	04/06/2020	ABN AMRO.....	10/19/2020	VARIOUS.....	1,070,000	1,051,300	1,070,850	1,053,951		2,651	2,651			16,899	16,899	69,292	20,604	
335934	AK	1	FIRST QUANTUM MINERA.....	01/09/2020	ABN AMRO.....	05/13/2020	ZERO STAGE CAPITAL.....	5,000	5,125	4,513	5,107		(18)	(18)			(595)	(595)	226	103	
44485H	AA	2	GFL ENVIRONMENTAL IN.....	07/06/2020	ZERO STAGE CAPITAL.....	11/27/2020	VARIOUS.....	25,000	26,094	26,686	25,959		(135)	(135)			(959)	(959)	2,542	180	
552704	AC	2	MEG ENERGY CORP.....	05/08/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	85,000	75,438	82,875	76,140		703	703			6,735	6,735	2,711	694	
563469	UE	3	MANITOBA PROV.....	01/07/2020	CIBC WORLD MKTS.....	05/12/2020	RBC DEXIA.....	5,000,000	5,106,000	5,345,100	5,099,621		(6,379)	(6,379)			245,479	245,479	55,041	12,753	
68245X	AK	5	1011778 B C UNLTD.....	04/07/2020	JP MORGAN.....	06/04/2020	ZERO STAGE CAPITAL.....	33,000	33,000	35,228	33,000			0			2,228	2,228	322		
78015K	7J	7	ROYAL BK CDA.....	10/21/2020	ZERO STAGE CAPITAL.....	12/03/2020	ZERO STAGE CAPITAL.....	515,000	514,681	516,138	514,693		12	12			1,445	1,445	293		
03969A	AR	1	ARDAGH PACKAGING.....	05/26/2020	ZERO STAGE CAPITAL.....	05/26/2020	ZERO STAGE CAPITAL.....	289,000	278,163	281,775	278,163			0			3,613	3,613			
04686J	AC	5	ATHENE HOLDING LTD.....	10/06/2020	ZERO STAGE CAPITAL.....	11/09/2020	ZERO STAGE CAPITAL.....	193,000	190,173	199,597	190,192		19	19			9,405	9,405	638		
06675F	AS	6	BANQUE FED DU CRED M.....	09/28/2020	ZERO STAGE CAPITAL.....	11/16/2020	ZERO STAGE CAPITAL.....	750,000	774,953	774,293	773,410		(1,543)	(1,543)			883	883	7,836	5,711	
143658	BC	5	CARNIVAL CORP.....	04/01/2020	ABN AMRO.....	08/13/2020	ZERO STAGE CAPITAL.....	615,000	608,850	656,150	609,200		350	350			46,950	46,950	14,463		
225401	AP	3	CREDIT SUISSE GROUP.....	03/27/2020	ABN AMRO.....	04/02/2020	ABN AMRO.....	400,000	400,000	407,100	400,000			0			7,100	7,100	233		
404280	BS	7	HSBC HOLDINGS PLC.....	06/12/2020	ZERO STAGE CAPITAL.....	07/30/2020	ZERO STAGE CAPITAL.....	1,050,000	1,124,519	1,131,701	1,121,252		(3,266)	(3,266)			10,448	10,448	8,641	3,226	
53944Y	AL	7	LLOYDS BKG GROUP PLC.....	04/02/2020	ABN AMRO.....	04/09/2020	ABN AMRO.....	388,000	388,000	399,151	388,000			0			11,151	11,151	209		
62886H	AP	6	NCL CORP LTD.....	07/17/2020	ZERO STAGE CAPITAL.....	11/10/2020	ZERO STAGE CAPITAL.....	201,000	135,173	167,863	138,451		3,278	3,278			29,412	29,412	2,835	729	
629571	AA	8	NABORS INDS LTD.....	01/07/2020	CITIGROUP.....	11/13/2020	ZERO STAGE CAPITAL.....	725,000	729,300	329,875	728,736		(564)	(564)			(398,861)	(398,861)	44,824		
629571	AB	6	NABORS INDS LTD.....	01/07/2020	CITIGROUP.....	11/13/2020	ZERO STAGE CAPITAL.....	115,000	115,000	51,175	115,000			0			(63,825)	(63,825)	7,355		
84859B	AA	9	SPIRIT IP CAYMAN LTD.....	09/02/2020	ZERO STAGE CAPITAL.....	09/03/2020	ZERO STAGE CAPITAL.....	205,689	203,583	212,837	203,583			0			9,254	9,254			
89705P	AA	3	TRONOX FINANCE PLC.....	04/06/2020	ABN AMRO.....	09/22/2020	ZERO STAGE CAPITAL.....	405,000	360,450	402,469	363,493		3,043	3,043			38,976	38,976	11,191	453	
92676X	AC	1	VIKING CRUISES LTD.....	03/05/2020	ABN AMRO.....	07/17/2020	ZERO STAGE CAPITAL.....	230,000	216,775	131,675	217,586		811	811			(85,911)	(85,911)	9,823	4,552	
92769X	AP	2	VIRGIN MEDIA SECD FI.....	01/02/2020	CITIGROUP.....	03/18/2020	ABN AMRO.....	280,000	297,850	259,700	297,378		(472)	(472)			(37,678)	(37,678)	5,347	2,182	
947075	AP	0	WEATHERFORD INTL LTD.....	03/05/2020	ABN AMRO.....	07/24/2020	ZERO STAGE CAPITAL.....	105,000	106,881	75,338	106,717		(164)	(164)			(31,380)	(31,380)	7,207	2,448	
3899999	Total - Bonds - Industrial and Miscellaneous.....							124,229,338	122,446,775	123,550,325	122,144,670	0	240,378	542,461	(302,083)	0	0	1,392,345	1,392,345	2,071,459	603,503

E15.15

Bonds - SVO Identified Funds

46435U	85	3	ISHARES BROAD USD HIGH YIELD BOND ETF.....	03/05/2020	VARIOUS.....	09/16/2020	ZERO STAGE CAPITAL.....	223,885,000	8,999,970	8,737,560	8,999,970			0			(262,411)	(262,411)	238,019		
8099999	Total - Bonds - SVO Identified Funds.....							XXX	8,999,970	8,737,560	8,999,970	0	0	0	0	0	0	(262,411)	(262,411)	238,019	0

Bonds - Unaffiliated Bank Loans

BL2561	32	4	AMERICAN AIRLINES INC.....	06/05/2020	OAKTREE.....	10/06/2020	VARIOUS.....	140,000	123,200	123,200	124,632		1,432	1,432			(1,432)	(1,432)	1,301	
BL2636	58	9	TRANSDIGM INC.....	03/31/2020	GOLDMAN SACHS.....	03/31/2020	GOLDMAN SACHS.....	497,480	493,750	493,750	493,750			0				0		
BL2940	10	6	AMC ENTERTAINMENT INC.....	04/17/2020	GOLDMAN SACHS.....	10/01/2020	VARIOUS.....	350,000	273,875	242,400	278,998		5,123	5,123			(36,597)	(36,597)	1,595	
BL3215	15	1	SOTERA HEALTH HOLDINGS LLC.....	09/10/2020	OAKTREE.....	11/25/2020	VARIOUS.....	100,000	100,125	100,000	100,121		(4)	(4)			(121)	(121)	77	
BL3283	17	5	INNOPHOS HOLDINGS INC.....	02/07/2020	JP MORGAN.....	09/25/2020	VARIOUS.....	375,000	375,000	371,727	375,000			0			(3,273)	(3,273)	10,081	

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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		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
BL3300 24 3	ALLEGIANT TRAVEL CO		08/13/2020	GOLDMAN SACHS.....	11/26/2020	GOLDMAN SACHS.....	699,113	629,203	654,102	632,397		3,194		3,194			21,705	21,705	3,398		
BL3347 29 3	GOLDEN NUGGET		05/26/2020	OAKTREE	07/24/2020	OAKTREE	445,000	463,625	445,000	462,320		(1,305)		(1,305)			(17,320)	(17,320)			
8299999	Total - Bonds - Unaffiliated Bank Loans.....							2,606,593	2,458,778	2,430,179	2,467,218	0	8,440	0	8,440	0	0	(37,038)	(37,038)	16,452	0
8399998	Total - Bonds.....							1,906,637,525	2,055,455,318	2,059,116,361	2,054,382,694	0	(528,718)	542,461	(1,071,179)	0	0	4,720,352	4,720,352	9,715,007	5,514,469
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
00287Y 10 9	ABBVIE INC.....		10/14/2020	VARIOUS.....	11/17/2020	VARIOUS.....	5,001,220	518,880	484,542	518,880				0			(34,338)	(34,338)	5,565		
00766T 10 0	AECOM TECHNOLOGY CORP DEL.....		05/28/2020	ZERO STAGE CAPITAL.....	11/11/2020	ZERO STAGE CAPITAL.....	1,423,000	55,513	67,403	55,513				0			11,890	11,890			
015271 10 9	ALEXANDRIA REAL ESTATE EQ.....		10/14/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	2,096,000	341,998	364,316	341,998				0			22,318	22,318			
016255 10 1	ALIGN TECHNOLOGY INC.....		03/27/2020	VARIOUS.....	07/09/2020	VARIOUS.....	10,329,000	1,891,452	2,770,187	1,891,452				0			878,735	878,735			
020002 10 1	ALLSTATE CORP.....		04/23/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	76,000	7,772	7,959	7,772				0			187	187	82		
025816 10 9	AMERICAN EXPRESS.....		06/04/2020	ZERO STAGE CAPITAL.....	07/09/2020	VARIOUS.....	233,000	24,770	21,234	24,770				0			(3,536)	(3,536)	100		
026874 78 4	AMERN INTL GROUP INC.....		06/04/2020	ZERO STAGE CAPITAL.....	08/06/2020	ZERO STAGE CAPITAL.....	2,722,000	93,454	82,850	93,454				0			(10,604)	(10,604)	871		
03027X 10 0	AMERICAN TOWER CORP.....		04/23/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	1,150,000	288,391	275,216	288,391				0			(13,175)	(13,175)	2,576		
03076C 10 6	AMERIPRISE FINANCIAL.....		01/16/2020	ABN AMRO.....	10/14/2020	ZERO STAGE CAPITAL.....	1,099,000	187,685	162,010	187,685				0			(25,675)	(25,675)	2,736		
031162 10 0	AMGEN INC.....		07/09/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	33,000	8,364	8,053	8,364				0			(311)	(311)	53		
032654 10 5	ANALOG DEVICES.....		09/10/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	1,292,000	156,441	175,513	156,441				0			19,072	19,072	677		
03748R 75 4	APARTMENT INV&MGMT.....		02/14/2020	ABN AMRO.....	07/09/2020	ZERO STAGE CAPITAL.....	1,487,000	81,269	53,951	81,269				0			(27,318)	(27,318)	610		
037833 10 0	APPLE COMPUTER.....		05/20/2020	VARIOUS.....	06/04/2020	ZERO STAGE CAPITAL.....	253,000	73,469	73,441	73,469				0			(29)	(29)	75		
03966V 10 7	ARCONIC CORP.....		04/01/2020	SPINOFF.....	04/27/2020	VARIOUS.....	1,881,250	39,153	16,771	39,153				0			(22,381)	(22,381)			
04621X 10 8	ASSURANT INC.....		07/09/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	1,507,000	150,739	185,153	150,739				0			34,414	34,414	1,754		
053332 10 2	AUTOZONE INC.....		01/16/2020	ABN AMRO.....	04/23/2020	VARIOUS.....	9,000	10,296	7,979	10,296				0			(2,317)	(2,317)			
053484 10 1	AVALONBAY COMMUNITIES INC.....		06/04/2020	VARIOUS.....	09/10/2020	ZERO STAGE CAPITAL.....	866,000	137,703	131,683	137,703				0			(6,020)	(6,020)	2,112		
053611 10 9	AVERY DENNISON CORP.....		08/06/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	1,094,000	126,793	142,912	126,793				0			16,119	16,119	635		
058498 10 6	BALL CORP.....		01/16/2020	ABN AMRO.....	02/14/2020	ABN AMRO.....	1,594,000	109,392	123,113	109,392				0			13,721	13,721			
084423 10 2	BERKLEY W R CORP.....		07/09/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	925,000	51,802	64,446	51,802				0			12,644	12,644	111		
084670 70 2	BERKSHIRE HATHAWAY INC DE.....		01/16/2020	ABN AMRO.....	06/04/2020	ZERO STAGE CAPITAL.....	52,000	11,908	9,790	11,908				0			(2,117)	(2,117)			
092113 10 9	BLACK HILLS CORP.....		07/10/2020	ZERO STAGE CAPITAL.....	11/20/2020	VARIOUS.....	1,180,000	68,929	74,561	68,929				0			5,632	5,632	990		
093671 10 5	H&R BLOCK INC.....		02/14/2020	ABN AMRO.....	04/23/2020	VARIOUS.....	4,054,000	90,989	60,700	90,989				0			(30,289)	(30,289)	1,054		
09857L 10 8	BOOKING HOLDINGS INC.....		01/16/2020	ABN AMRO.....	02/14/2020	ABN AMRO.....	9,000	18,658	17,944	18,658				0			(713)	(713)			
101121 10 1	BOSTON PROPERTIES.....		10/14/2020	VARIOUS.....	11/17/2020	ZERO STAGE CAPITAL.....	2,699,000	249,274	264,067	249,274				0			14,793	14,793	5,063		
101137 10 7	BOSTON SCIENTIFIC CORP.....		04/23/2020	ZERO STAGE CAPITAL.....	05/20/2020	ZERO STAGE CAPITAL.....	2,162,000	78,928	78,380	78,928				0			(548)	(548)			
110122 10 8	BRISTOL MYERS SQUIBB CO.....		09/10/2020	ZERO STAGE CAPITAL.....	10/14/2020	VARIOUS.....	171,000	10,072	10,494	10,072				0			422	422	77		
12503M 10 8	CBOE GLOBAL MARKET.....		03/27/2020	ABN AMRO.....	06/04/2020	ZERO STAGE CAPITAL.....	264,000	24,280	27,177	24,280				0			2,897	2,897	95		
12514G 10 8	CDW CORP.....		01/16/2020	ABN AMRO.....	07/09/2020	ZERO STAGE CAPITAL.....	158,000	22,994	17,605	22,994				0			(5,389)	(5,389)	120		
125269 10 0	CF INDS HLDGS INC.....		05/20/2020	ZERO STAGE CAPITAL.....	07/09/2020	ZERO STAGE CAPITAL.....	1,117,000	31,026	29,846	31,026				0			(1,180)	(1,180)			
125523 10 0	CIGNA CORP.....		06/04/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	1,396,000	276,363	294,415	276,363				0			18,053	18,053			
12572Q 10 5	CME GROUP INC.....		06/04/2020	ZERO STAGE CAPITAL.....	07/09/2020	ZERO STAGE CAPITAL.....	723,000	132,852	119,250	132,852				0			(13,602)	(13,602)	615		
127097 10 3	CABOT OIL & GAS CORP.....		07/09/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	3,446,000	67,077	65,940	67,077				0			(1,137)	(1,137)	582		
131193 10 4	CALLAWAY GOLF CO.....		04/30/2020	VARIOUS.....	11/05/2020	ZERO STAGE CAPITAL.....	29,110,000	369,947	482,423	369,947				0			112,476	112,476	291		
14040H 10 5	CAPITAL ONE FINL CO.....		03/27/2020	ABN AMRO.....	05/20/2020	VARIOUS.....	1,739,000	96,120	108,259	96,120				0			12,138	12,138	696		
14448C 10 4	CARRIER GLOBAL CORP.....		04/03/2020	SPINOFF.....	10/14/2020	JP MORGAN.....	370,600,000	3,136,699	12,046,605	3,136,699				0			8,909,907	8,909,907	29,648		
150870 10 3	CELANESE CORP.....		07/09/2020	ZERO STAGE CAPITAL.....	08/06/2020	ZERO STAGE CAPITAL.....	1,505,000	127,070	148,285	127,070				0			21,215	21,215	933		

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											12	13	14	15	16					
CUSIP Identification	Description	For rei g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
15135B 10 1	CENTENE CORP DEL		04/23/2020	VARIOUS	05/20/2020	VARIOUS	2,038,000	167,769	127,598	167,769				0			(40,171)	(40,171)		
172062 10 1	CINCINNATI FINL CORP		03/27/2020	ABN AMRO	04/23/2020	ZERO STAGE CAPITAL	88,000	6,714	7,017	6,714				0			303	303		
17275R 10 2	CISCO SYSTEMS INC		06/23/2020	ZERO STAGE CAPITAL	11/12/2020	VARIOUS	115,000,000	5,299,856	4,513,205	5,299,856				0			(786,651)	(786,651)	82,800	
172908 10 5	CINTAS CORP		01/16/2020	ABN AMRO	04/23/2020	ZERO STAGE CAPITAL	910,000	260,059	182,356	260,059				0			(77,703)	(77,703)		
174610 10 5	CITIZENS FINANCIAL		02/14/2020	ABN AMRO	05/20/2020	ZERO STAGE CAPITAL	1,269,000	48,981	27,190	48,981				0			(21,791)	(21,791)	495	
191216 10 0	COCA COLA CO		02/14/2020	ABN AMRO	08/06/2020	ZERO STAGE CAPITAL	3,005,000	180,013	142,244	180,013				0			(37,769)	(37,769)	1,829	
194162 10 3	COLGATE PALMOLIVE CO		09/10/2020	ZERO STAGE CAPITAL	10/14/2020	VARIOUS	103,000	7,983	8,240	7,983				0			257	257	44	
216831 10 7	COOPER TIRE & RUBR CO		08/04/2020	ZERO STAGE CAPITAL	12/10/2020	ZERO STAGE CAPITAL	430,000	15,512	17,243	15,512				0			1,730	1,730	50	
22160K 10 5	COSTCO WHSL CORP NEW		04/23/2020	VARIOUS	08/06/2020	VARIOUS	943,000	286,001	292,898	286,001				0			6,897	6,897	1,143	
227046 10 9	CROCS INC		04/24/2020	VARIOUS	10/29/2020	ZERO STAGE CAPITAL	22,543,000	480,873	1,045,365	480,873				0			564,492	564,492		
22822V 10 1	CROWN CASTLE INTL CORP		04/23/2020	ZERO STAGE CAPITAL	07/09/2020	ZERO STAGE CAPITAL	706,000	114,106	120,243	114,106				0			6,137	6,137	847	
231021 10 6	CUMMINS INC		01/16/2020	ABN AMRO	06/04/2020	ZERO STAGE CAPITAL	452,000	78,752	70,789	78,752				0			(7,963)	(7,963)	809	
233331 10 7	DTE ENERGY CO		03/27/2020	ABN AMRO	06/04/2020	ZERO STAGE CAPITAL	242,000	23,334	27,093	23,334				0			3,760	3,760		
23355L 10 6	DXC TECHNOLOGY CO		06/04/2020	ZERO STAGE CAPITAL	09/10/2020	ZERO STAGE CAPITAL	3,789,000	66,042	70,723	66,042				0			4,682	4,682		
235851 10 2	DANAHER CORP		04/23/2020	ZERO STAGE CAPITAL	06/04/2020	ZERO STAGE CAPITAL	1,280,000	207,800	206,609	207,800				0			(1,191)	(1,191)		
24906P 10 9	DENTSPLY SIRONA INC		07/09/2020	ZERO STAGE CAPITAL	09/10/2020	ZERO STAGE CAPITAL	1,690,000	69,639	74,766	69,639				0			5,127	5,127		
252131 10 7	DEXCOM INC		08/06/2020	ZERO STAGE CAPITAL	12/21/2020	ZERO STAGE CAPITAL	46,000	20,449	15,715	20,449				0			(4,734)	(4,734)		
253868 10 3	DIGITAL REALTY TRUST INC		04/23/2020	ZERO STAGE CAPITAL	09/10/2020	ZERO STAGE CAPITAL	445,000	66,555	65,462	66,555				0			(1,094)	(1,094)	498	
260003 10 8	DOVER CORP		03/27/2020	ABN AMRO	09/10/2020	ZERO STAGE CAPITAL	1,167,000	95,247	130,233	95,247				0			34,986	34,986	1,150	
26441C 20 4	DUKE ENERGY CORP		07/09/2020	VARIOUS	11/17/2020	VARIOUS	1,646,000	138,102	153,344	138,102				0			15,242	15,242	3,144	
26614N 10 2	DUPONT DE NEMOURS INC		02/14/2020	ABN AMRO	07/09/2020	ZERO STAGE CAPITAL	1,508,000	80,021	75,982	80,021				0			(4,039)	(4,039)	727	
26875P 10 1	EOG RESOURCES INC		05/20/2020	ZERO STAGE CAPITAL	09/10/2020	ZERO STAGE CAPITAL	5,271,000	266,224	208,223	266,224				0			(58,001)	(58,001)	1,977	
269246 40 1	E*TRADE FINANCIAL CORP		08/06/2020	ZERO STAGE CAPITAL	09/10/2020	ZERO STAGE CAPITAL	1,108,000	57,130	58,055	57,130				0			925	925	155	
277432 10 0	EASTMAN CHEMICAL COMPANY		05/20/2020	ZERO STAGE CAPITAL	09/10/2020	ZERO STAGE CAPITAL	759,000	49,508	59,739	49,508				0			10,231	10,231	501	
278865 10 0	ECOLAB INC		03/27/2020	ABN AMRO	05/20/2020	ZERO STAGE CAPITAL	1,233,000	193,698	254,142	193,698				0			60,445	60,445		
28176E 10 8	EDWARDS LIFESCIENCES COP		05/20/2020	VARIOUS	12/21/2020	ZERO STAGE CAPITAL	4,238,000	380,102	404,904	380,102				0			24,802	24,802		
28414H 20 2	ELANCO ANIMAL HEALTH		01/23/2020	CITIGROUP	01/23/2020	BARCLAYS	208,000	10,400	11,377	10,400				0			977	977		
291011 10 4	EMERSON ELEC CO		10/14/2020	ZERO STAGE CAPITAL	12/21/2020	ZERO STAGE CAPITAL	4,349,000	303,737	346,254	303,737				0			42,517	42,517	2,196	
29364G 10 3	ENERGY CORP NEW		08/06/2020	VARIOUS	10/14/2020	ZERO STAGE CAPITAL	2,213,000	292,554	233,690	292,554				0			(58,864)	(58,864)	3,996	
29476L 10 7	EQUITY RESIDENTIAL		02/14/2020	ABN AMRO	11/17/2020	ZERO STAGE CAPITAL	5,678,000	489,947	353,667	489,947				0			(136,280)	(136,280)	10,263	
297178 10 5	ESSEX PPTY TR INC		03/27/2020	ABN AMRO	10/14/2020	ZERO STAGE CAPITAL	1,629,000	368,100	336,646	368,100				0			(31,454)	(31,454)	10,153	
30063P 10 5	EXACT SCIENCES CORP		08/21/2020	VARIOUS	10/27/2020	VARIOUS	56,000,000	4,845,666	6,438,839	4,845,666				0			1,593,173	1,593,173		
30161N 10 1	EXELON CORP		10/14/2020	ZERO STAGE CAPITAL	12/21/2020	ZERO STAGE CAPITAL	5,239,000	216,773	216,962	216,773				0			189	189	2,004	
302130 10 9	EXPEDITORS INTL WASH INC		02/14/2020	ABN AMRO	03/27/2020	ABN AMRO	1,411,000	103,667	91,443	103,667				0			(12,224)	(12,224)		
30225T 10 2	EXTRA SPACE STORAGE		03/27/2020	ABN AMRO	08/06/2020	ZERO STAGE CAPITAL	554,000	52,551	55,556	52,551				0			3,005	3,005	499	
31620M 10 6	FIDELITY NATL INFO		04/23/2020	ZERO STAGE CAPITAL	05/22/2020	PERSHING DLJ	1,134,000	138,313	156,458	138,313				0			18,145	18,145		
31847R 10 2	FIRST AMERICAN CORP		03/26/2020	VARIOUS	09/18/2020	ZERO STAGE CAPITAL	3,880,000	196,618	197,338	196,618				0			720	720	2,495	
31946M 10 3	FIRST CITIZENS BANCS		10/20/2020	ZERO STAGE CAPITAL	12/01/2020	ZERO STAGE CAPITAL	135,000	57,951	72,625	57,951				0			14,674	14,674	16	
337738 10 8	FISERV INC		06/04/2020	ZERO STAGE CAPITAL	10/14/2020	ZERO STAGE CAPITAL	713,000	75,823	73,826	75,823				0			(1,997)	(1,997)		
34959E 10 9	FORTINET INC		07/09/2020	ZERO STAGE CAPITAL	09/10/2020	ZERO STAGE CAPITAL	140,000	20,569	16,551	20,569				0			(4,018)	(4,018)		
35137L 10 5	FOX CORP CLASS A		07/09/2020	ZERO STAGE CAPITAL	09/10/2020	VARIOUS	5,175,000	126,980	146,534	126,980				0			19,554	19,554	1,190	
364760 10 8	GAP INC		09/10/2020	ZERO STAGE CAPITAL	12/14/2020	ZERO STAGE CAPITAL	4,810,000	85,969	101,051	85,969				0			15,082	15,082		

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											12	13	14	15	16					
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37959E 10 2	GLOBE LIFE INC.....	08/06/2020	ZERO STAGE CAPITAL.....	10/14/2020	VARIOUS.....	1,902.000	152,886	155,694	152,886				0			2,808	2,808	357		
384802 10 4	GRAINGER W W INC.....	02/14/2020	ABN AMRO.....	12/21/2020	ZERO STAGE CAPITAL.....	749.000	230,035	287,304	230,035				0			57,269	57,269	2,881		
40434L 10 5	HEWLETT PACKARD.....	06/04/2020	ZERO STAGE CAPITAL.....	07/09/2020	ZERO STAGE CAPITAL.....	4,525.000	76,381	73,561	76,381				0			(2,820)	(2,820)	797		
405217 10 0	HAIN CELESTIAL GROUP.....	01/14/2020	VARIOUS.....	03/25/2020	ABN AMRO.....	3,875.000	98,602	93,601	98,602				0			(5,001)	(5,001)			
418056 10 7	HASBRO INC.....	06/04/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	896.000	66,362	70,448	66,362				0			4,085	4,085	609		
419879 10 1	HAWAIIAN HOLDINGS.....	01/10/2020	VARIOUS.....	03/04/2020	ABN AMRO.....	3,306.000	95,794	61,027	95,794				0			(34,766)	(34,766)	397		
42809H 10 7	HESS CORPORATION.....	04/23/2020	ZERO STAGE CAPITAL.....	05/20/2020	ZERO STAGE CAPITAL.....	1,151.000	48,032	55,093	48,032				0			7,061	7,061			
443201 10 8	ARCONIC CORPORATION.....	01/16/2020	ABN AMRO.....	02/14/2020	VARIOUS.....	1,914.000	56,797	63,343	56,797				0			6,546	6,546	38		
443320 10 6	HUB GROUP INC.....	01/06/2020	VARIOUS.....	03/30/2020	ABN AMRO.....	1,843.000	96,742	80,509	96,742				0			(16,233)	(16,233)			
44980X 10 9	IPG PHOTONICS CORP.....	07/09/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	284.000	46,528	51,679	46,528				0			5,151	5,151			
45168D 10 4	IDEXX LABS CORP.....	02/14/2020	ABN AMRO.....	05/20/2020	ZERO STAGE CAPITAL.....	802.000	231,495	236,408	231,495				0			4,913	4,913			
452327 10 9	ILLUMINA INC.....	08/06/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	157.000	62,919	53,007	62,919				0			(9,913)	(9,913)			
45337C 10 2	INCYTE PHARMACEUTICALS INC.....	01/16/2020	ABN AMRO.....	05/20/2020	ZERO STAGE CAPITAL.....	3,268.000	264,012	323,201	264,012				0			59,190	59,190			
45866F 10 4	INTER CONTINENTAL EX.....	01/16/2020	ABN AMRO.....	07/09/2020	ZERO STAGE CAPITAL.....	418.000	40,475	38,664	40,475				0			(1,811)	(1,811)	251		
461202 10 3	INTUIT, INC.....	02/14/2020	ABN AMRO.....	03/27/2020	ABN AMRO.....	31.000	9,434	7,194	9,434				0			(2,239)	(2,239)			
46434G 82 2	ISHARES INC.....	11/09/2020	VARIOUS.....	11/11/2020	VARIOUS.....	779,500.000	45,568,240	47,352,866	45,568,240				0			1,784,626	1,784,626			
46625H 10 0	JP MORGAN CHASE & CO.....	03/12/2020	EVERCORE.....	06/11/2020	VARIOUS.....	21,000.000	1,845,260	1,941,464	1,845,260				0			96,205	96,205	18,900		
485170 30 2	KANSAS CITY SOUTHERN.....	07/09/2020	ZERO STAGE CAPITAL.....	08/06/2020	ZERO STAGE CAPITAL.....	1,204.000	176,300	218,198	176,300				0			41,898	41,898	24		
488401 10 0	KEMPER CORPORATION.....	03/04/2020	ABN AMRO.....	06/18/2020	VARIOUS.....	1,250.000	91,964	84,575	91,964				0			(7,389)	(7,389)	191		
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....	10/14/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	81.000	8,517	9,482	8,517				0			965	965			
49456B 10 1	KINDER MORGAN INC.....	04/23/2020	ZERO STAGE CAPITAL.....	05/20/2020	ZERO STAGE CAPITAL.....	5,266.000	74,573	82,472	74,573				0			7,898	7,898	1,382		
499049 10 4	KNIGHT-SWIFT TRANSPORATION.....	02/12/2020	ABN AMRO.....	03/10/2020	VARIOUS.....	2,510.000	97,480	79,563	97,480				0			(17,918)	(17,918)	201		
500255 10 4	KOHL'S CORP.....	07/09/2020	VARIOUS.....	10/14/2020	ZERO STAGE CAPITAL.....	6,451.000	120,890	125,438	120,890				0			4,548	4,548			
512807 10 8	LAM RESEARCH CORP.....	01/16/2020	ABN AMRO.....	04/23/2020	ZERO STAGE CAPITAL.....	280.000	84,524	75,264	84,524				0			(9,260)	(9,260)	322		
517834 10 7	LAS VEGAS SANDS CORP.....	01/16/2020	ABN AMRO.....	07/09/2020	ZERO STAGE CAPITAL.....	770.000	56,333	34,119	56,333				0			(22,214)	(22,214)	608		
55261F 10 4	M & T BK CORP.....	10/14/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	1,280.000	123,751	158,586	123,751				0			34,835	34,835	2,286		
552953 10 1	MGM MIRAGE.....	03/27/2020	ABN AMRO.....	04/23/2020	ZERO STAGE CAPITAL.....	440.000	5,460	6,114	5,460				0			653	653			
55354G 10 0	MSCI INC.....	07/09/2020	VARIOUS.....	11/17/2020	VARIOUS.....	744.000	224,453	245,814	224,453				0			21,361	21,361	958		
57060D 10 8	MARKETAXESS HLDGS.....	01/16/2020	ABN AMRO.....	11/17/2020	VARIOUS.....	917.000	342,011	445,723	342,011				0			103,712	103,712	1,335		
575385 10 9	MASONITE CORP.....	11/09/2020	ZERO STAGE CAPITAL.....	12/02/2020	VARIOUS.....	2,350.000	161,823	195,884	161,823				0			34,061	34,061			
57636Q 10 4	MASTERCARD INC.....	02/14/2020	ABN AMRO.....	11/17/2020	ZERO STAGE CAPITAL.....	308.000	103,669	98,558	103,669				0			(5,112)	(5,112)	373		
57772K 10 1	MAXIM INTEGRATED PRODS.....	02/14/2020	ABN AMRO.....	06/04/2020	ZERO STAGE CAPITAL.....	792.000	50,246	47,918	50,246				0			(2,328)	(2,328)	760		
57776J 10 0	MAXLINEAR INC.....	01/30/2020	VARIOUS.....	06/01/2020	ZERO STAGE CAPITAL.....	4,530.000	95,294	79,659	95,294				0			(15,634)	(15,634)			
58155Q 10 3	MCKESSON CORP.....	11/17/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	392.000	63,831	66,578	63,831				0			2,746	2,746	137		
594918 10 4	MICROSOFT.....	06/04/2020	ZERO STAGE CAPITAL.....	07/09/2020	ZERO STAGE CAPITAL.....	61.000	11,305	13,137	11,305				0			1,832	1,832			
596278 10 1	MIDDLEBY CORP.....	10/23/2020	ZERO STAGE CAPITAL.....	12/23/2020	ZERO STAGE CAPITAL.....	5,318.000	472,671	702,099	472,671				0			229,428	229,428			
60786M 10 5	MOELIS & COMPANY.....	06/11/2020	ZERO STAGE CAPITAL.....	11/13/2020	VARIOUS.....	2,290.000	84,527	85,748	84,527				0			1,220	1,220	1,460		
609207 10 5	MONDELEX INTL INC NPV A.....	04/23/2020	VARIOUS.....	08/06/2020	ZERO STAGE CAPITAL.....	2,749.000	149,741	143,638	149,741				0			(6,103)	(6,103)	1,403		
617446 44 8	MORGAN STANLEY DEAN WITTER&CO.....	10/02/2020	VARIOUS.....	11/17/2020	ZERO STAGE CAPITAL.....	10,110.000	484,136	584,273	484,136				0			100,138	100,138	3,539		
620076 30 7	MOTOROLA SOLUTIONS.....	06/04/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	1,086.000	160,571	181,341	160,571				0			20,770	20,770	1,390		
654106 10 3	NIKE INC -CL B.....	04/23/2020	ZERO STAGE CAPITAL.....	12/21/2020	VARIOUS.....	1,940.000	170,876	261,740	170,876				0			90,864	90,864	951		
67103H 10 7	O'REILLY AUTOMOTIVE.....	01/16/2020	ABN AMRO.....	07/09/2020	VARIOUS.....	567.000	250,306	228,877	250,306				0			(21,430)	(21,430)			

E15.18

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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	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
674599 16 2	OCCIDENTAL PETROLEUM CORP.....	08/03/2020	SPINOFF.....	08/10/2020	VARIOUS.....	384,750	1,924	1,803	1,924				0			(121)	(121)			
681919 10 6	OMNICOM GROUP INC.....	11/17/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	113,000	6,901	6,686	6,901				0			(215)	(215)			
68268W 10 3	ONEMAIN HOLDINGS INC.....	06/09/2020	ZERO STAGE CAPITAL.....	11/06/2020	ZERO STAGE CAPITAL.....	1,914,000	59,998	71,990	59,998				0			11,992	11,992	5,255		
68389X 10 5	ORACLE SYSTEMS.....	06/04/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	4,506,000	240,119	258,793	240,119				0			18,675	18,675	393		
68902V 10 7	OTIS WORLDWIDE CORP.....	10/14/2020	ZERO STAGE CAPITAL.....	11/17/2020	VARIOUS.....	98,000	6,381	6,553	6,381				0			172	172	19		
693506 10 7	PPG INDS INC.....	02/14/2020	ABN AMRO.....	10/14/2020	ZERO STAGE CAPITAL.....	3,924,000	470,928	454,560	470,928				0			(16,368)	(16,368)	4,599		
695156 10 9	PACKAGING CORP AMER.....	07/09/2020	ZERO STAGE CAPITAL.....	10/14/2020	VARIOUS.....	2,883,000	282,163	314,337	282,163				0			32,175	32,175	1,815		
704326 10 7	PAYCHEX INC.....	08/06/2020	ZERO STAGE CAPITAL.....	11/17/2020	VARIOUS.....	1,108,000	80,154	101,810	80,154				0			21,655	21,655	687		
70450Y 10 3	PAYPAL INC.....	04/21/2020	VARIOUS.....	09/29/2020	VARIOUS.....	44,000,000	4,821,645	7,553,767	4,821,645				0			2,732,122	2,732,122			
713448 10 8	PEPSICO INC MTN.....	10/14/2020	ZERO STAGE CAPITAL.....	12/21/2020	VARIOUS.....	1,716,000	241,946	244,635	241,946				0			2,689	2,689	406		
718172 10 9	PHILIP MORRIS INTL.....	11/17/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	798,000	62,243	66,525	62,243				0			4,283	4,283			
74251V 10 2	PRINCIPAL FINANCIAL GROUP.....	09/10/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	2,644,000	108,803	124,417	108,803				0			15,614	15,614	1,362		
744573 10 6	PUBLIC SVC ENTERPRISE GRO.....	05/20/2020	ZERO STAGE CAPITAL.....	08/06/2020	ZERO STAGE CAPITAL.....	7,753,000	382,113	415,905	382,113				0			33,793	33,793	3,296		
74460D 10 9	PUBLIC STORAGE.....	07/09/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	2,019,000	391,620	438,765	391,620				0			47,145	47,145	594		
745867 10 1	PULTE HOMES INC.....	06/17/2020	ZERO STAGE CAPITAL.....	09/24/2020	VARIOUS.....	7,120,000	231,090	324,325	231,090				0			93,236	93,236	775		
74762E 10 2	QUANTA SERVICES INC.....	04/30/2020	VARIOUS.....	10/14/2020	VARIOUS.....	4,180,000	137,494	215,652	137,494				0			78,158	78,158	394		
751212 10 1	RALPH LAUREN CORP.....	05/20/2020	ZERO STAGE CAPITAL.....	08/06/2020	ZERO STAGE CAPITAL.....	2,070,000	147,666	153,860	147,666				0			6,194	6,194			
755111 50 7	RAYTHEON CO.....	03/27/2020	ABN AMRO.....	04/03/2020	SPINOFF.....	2,466,000	470,525	470,525	470,525				0			0	0			
756109 10 4	REALTY INCOME CORP.....	02/14/2020	ABN AMRO.....	07/09/2020	ZERO STAGE CAPITAL.....	2,214,000	177,417	125,493	177,417				0			(51,924)	(51,924)	2,579		
758750 10 3	REGAL BELOIT CORP.....	07/14/2020	VARIOUS.....	10/29/2020	ZERO STAGE CAPITAL.....	795,000	70,839	77,795	70,839				0			6,956	6,956	631		
7591EP 10 0	REGIONS FINL CORP.....	02/14/2020	ABN AMRO.....	05/20/2020	ZERO STAGE CAPITAL.....	15,242,000	251,880	151,182	251,880				0			(100,698)	(100,698)	2,363		
760759 10 0	REPUBLIC SERVICES INC.....	09/10/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	1,815,000	172,624	183,686	172,624				0			11,062	11,062	771		
770323 10 3	ROBERT HALF INTL INC.....	07/09/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	495,000	24,752	28,504	24,752				0			3,752	3,752	168		
776696 10 6	ROPER INDUSTRIES INC.....	02/14/2020	ABN AMRO.....	07/09/2020	VARIOUS.....	390,000	152,896	152,896	152,896				0			(10)	(10)	384		
778296 10 3	ROSS STORES INC.....	02/14/2020	ABN AMRO.....	06/04/2020	ZERO STAGE CAPITAL.....	931,000	113,032	92,643	113,032				0			(20,389)	(20,389)	265		
806407 10 2	HENRY SCHEIN INC.....	05/20/2020	ZERO STAGE CAPITAL.....	08/06/2020	ZERO STAGE CAPITAL.....	733,000	42,509	48,885	42,509				0			6,376	6,376			
81211K 10 0	SEALED AIR CORP.....	09/10/2020	VARIOUS.....	10/14/2020	ZERO STAGE CAPITAL.....	6,252,000	240,068	258,618	240,068				0			18,550	18,550	1,204		
816851 10 9	SEMPRA ENERGY.....	08/06/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	2,618,000	327,420	352,437	327,420				0			25,016	25,016	2,736		
828806 10 9	SIMON PROPERTY GROUP.....	08/06/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	767,000	48,114	51,531	48,114				0			3,417	3,417			
842587 10 7	SOUTHERN CO.....	10/14/2020	ZERO STAGE CAPITAL.....	11/17/2020	VARIOUS.....	137,000	7,979	8,657	7,979				0			678	678	88		
863667 10 1	STRYKER CORP.....	04/23/2020	VARIOUS.....	09/10/2020	ZERO STAGE CAPITAL.....	430,000	83,211	87,553	83,211				0			4,341	4,341	300		
871829 10 7	SYSCO CORP.....	03/27/2020	ABN AMRO.....	10/14/2020	ZERO STAGE CAPITAL.....	5,980,000	302,760	367,787	302,760				0			65,028	65,028	3,448		
872540 10 9	TJX COMPANIES INC.....	03/27/2020	ABN AMRO.....	08/06/2020	ZERO STAGE CAPITAL.....	5,306,000	265,427	276,535	265,427				0			11,107	11,107			
872590 10 4	T-MOBILE US INC.....	09/03/2020	COWEN.....	12/02/2020	VARIOUS.....	20,000,000	2,310,930	2,516,413	2,310,930				0			205,483	205,483			
874054 10 7	TAKE-TWO INTERACTIVE SOFT.....	07/09/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	42,000	6,326	8,364	6,326				0			2,038	2,038			
876030 10 9	TAPESTRY INC.....	09/10/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	3,898,000	60,299	73,798	60,299				0			13,499	13,499			
883556 10 2	THERMO ELECTRON CORP.....	02/14/2020	ABN AMRO.....	07/09/2020	ZERO STAGE CAPITAL.....	1,118,000	378,596	391,869	378,596				0			13,273	13,273	278		
89417E 10 9	THE TRAVELERS COS INC.....	11/17/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	2,089,000	200,239	266,509	200,239				0			66,270	66,270	2,740		
89832Q 10 9	TRUIST FINANCIAL COR.....	06/04/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	4,503,000	185,162	190,916	185,162				0			5,754	5,754	2,026		
901109 10 8	TUTOR PERINI CORP.....	02/05/2020	VARIOUS.....	05/07/2020	ZERO STAGE CAPITAL.....	15,918,000	182,603	115,228	182,603				0			(67,375)	(67,375)			
90184L 10 2	TWITTER INC.....	04/23/2020	ZERO STAGE CAPITAL.....	06/04/2020	ZERO STAGE CAPITAL.....	1,177,000	33,307	40,304	33,307				0			6,996	6,996			

E15.19

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

E15.20

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	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends			
90384S 30 3	ULTA SALON COSMETCS	03/12/2020	VARIOUS.....	08/27/2020	ALEX BROWN.....	20,000.000	4,235,253	4,437,492	4,235,253				0			202,239	202,239					
907818 10 8	UNION PAC CORP.....	07/09/2020	ZERO STAGE CAPITAL.....	10/14/2020	VARIOUS.....	1,904.000	324,362	384,748	324,362				0			60,387	60,387	1,847				
911363 10 9	UNITED RENTALS INC.....	08/06/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	331.000	55,996	63,778	55,996				0			7,781	7,781					
913903 10 0	UNIVERSAL HLTH SVCS INC.....	11/17/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	123.000	15,047	16,619	15,047				0			1,572	1,572					
92345Y 10 6	VERISK ANALYTICS INC.....	01/16/2020	ABN AMRO.....	06/04/2020	VARIOUS.....	918.000	146,748	133,873	146,748				0			(12,875)	(12,875)	248				
92556V 10 6	VIATRIS.....	11/17/2020	SPINOFF.....	12/08/2020	VARIOUS.....	49,473.000	164,926	862,276	164,926				0			697,350	697,350					
92939U 10 6	WEC ENERGY GROUP INC.....	06/04/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	596.000	55,208	57,798	55,208				0			2,590	2,590	377				
929740 10 8	WABTEC CORP.....	03/27/2020	ABN AMRO.....	04/23/2020	ZERO STAGE CAPITAL.....	176.000	8,388	9,308	8,388				0			920	920					
931427 10 8	WALGREENS BOOTS ALNC.....	06/04/2020	ZERO STAGE CAPITAL.....	10/14/2020	ZERO STAGE CAPITAL.....	1,803.000	78,950	64,605	78,950				0			(14,345)	(14,345)	843				
94106L 10 9	WASTE MANAGEMENT INC.....	08/06/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	663.000	72,386	75,867	72,386				0			3,480	3,480	723				
94946T 10 6	WELLCARE HEALTH PLAN.....	01/16/2020	ABN AMRO.....	01/24/2020	EXCHANGE.....	365.000	122,816	155,303	122,816				0			32,487	32,487					
95040Q 10 4	WELLTOWER INC.....	10/14/2020	ZERO STAGE CAPITAL.....	11/17/2020	ZERO STAGE CAPITAL.....	1,114.000	60,125	72,280	60,125				0			12,155	12,155	680				
958102 10 5	WESTERN DIGITAL CORP.....	03/27/2020	ABN AMRO.....	08/10/2020	ZERO STAGE CAPITAL.....	1,233.000	52,796	45,945	52,796				0			(6,851)	(6,851)	617				
959802 10 9	WESTERN UNION CO.....	11/17/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	11,869.000	259,673	258,185	259,673				0			(1,488)	(1,488)					
969904 10 1	WILLIAMS-SONOMA INC.....	02/12/2020	VARIOUS.....	12/11/2020	VARIOUS.....	10,731.000	801,459	1,007,973	801,459				0			206,514	206,514	13,664				
983919 10 1	XILINX INC.....	06/04/2020	ZERO STAGE CAPITAL.....	08/06/2020	ZERO STAGE CAPITAL.....	1,090.000	104,325	117,034	104,325				0			12,710	12,710					
98956P 10 2	ZIMMER HOLDINGS INC.....	03/27/2020	VARIOUS.....	05/20/2020	VARIOUS.....	23,541.000	2,679,087	2,705,286	2,679,087				0			26,200	26,200	5,280				
G6095L 10 9	APTIV PLC.....	03/27/2020	ABN AMRO.....	06/04/2020	ZERO STAGE CAPITAL.....	2,774.000	141,870	226,227	141,870				0			84,357	84,357					
G97822 10 3	PERRIGO CO.....	05/27/2020	VARIOUS.....	09/15/2020	VARIOUS.....	13,700.000	682,240	697,299	682,240				0			15,058	15,058	5,382				
612528	TREND MICRO INC.....	B 09/18/2020	ABN AMRO.....	11/19/2020	ZERO STAGE CAPITAL.....	17,800.000	1,088,943	932,279	1,088,943				0	10,680		(167,344)	(156,664)					
625002	DAIFUKU CO.....	B 11/11/2020	ZERO STAGE CAPITAL.....	12/22/2020	ZERO STAGE CAPITAL.....	1,100.000	120,156	127,979	120,156				0	93		7,729	7,822	247				
656952	MARUI GROUP CO.....	B 09/18/2020	VARIOUS.....	11/10/2020	ZERO STAGE CAPITAL.....	35,300.000	653,419	672,909	653,419				0	6,428		13,061	19,489					
664068	NIDEC CORPORATION.....	B 11/11/2020	ZERO STAGE CAPITAL.....	12/02/2020	ZERO STAGE CAPITAL.....	6,400.000	715,927	801,978	715,927				0	554		85,497	86,051	1,060				
G0176J 10 9	ALLEGION PLC.....	D 01/16/2020	ABN AMRO.....	08/06/2020	ZERO STAGE CAPITAL.....	1,550.000	196,723	154,090	196,723				0			(42,633)	(42,633)	992				
G0177J 10 8	ALLERGAN PLC.....	C 04/23/2020	ZERO STAGE CAPITAL.....	05/11/2020	SPINOFF.....	573.000	106,797	175,729	106,797				0			68,932	68,932					
G02602 10 3	AMDOCS LTD.....	D 03/20/2020	ABN AMRO.....	08/13/2020	ZERO STAGE CAPITAL.....	847.000	40,889	51,909	40,889				0			11,020	11,020	555				
G29183 10 3	EATON CORP.....	D 05/20/2020	VARIOUS.....	10/13/2020	VARIOUS.....	16,120.000	1,175,288	1,505,463	1,175,288				0			330,175	330,175	16,002				
G3198U 10 2	ESSENT GROUP LTD.....	C 03/06/2020	ABN AMRO.....	12/08/2020	ZERO STAGE CAPITAL.....	1,920.000	88,066	86,420	88,066				0			(1,646)	(1,646)	922				
G3922B 10 7	GENPACT LTD.....	C 04/15/2020	ZERO STAGE CAPITAL.....	05/22/2020	ZERO STAGE CAPITAL.....	2,100.000	62,820	70,830	62,820				0			8,010	8,010					
G51502 10 5	JOHNSON CONTROLS INT.....	D 01/16/2020	ABN AMRO.....	06/04/2020	ZERO STAGE CAPITAL.....	1,624.000	66,552	55,112	66,552				0			(11,440)	(11,440)	422				
G81276 10 0	SIGNET JEWELERS LIMITED.....	C 01/30/2020	ABN AMRO.....	04/07/2020	ABN AMRO.....	6,170.000	161,329	42,213	161,329				0			(119,116)	(119,116)					
H1467J 10 4	CHUBB LIMITED.....	D 07/09/2020	VARIOUS.....	08/06/2020	ZERO STAGE CAPITAL.....	2,515.000	276,500	317,153	276,500				0			40,653	40,653	1,923				
H2906T 10 9	GARMIN LTD.....	D 08/06/2020	ZERO STAGE CAPITAL.....	09/10/2020	ZERO STAGE CAPITAL.....	60.000	6,127	6,052	6,127				0			(74)	(74)					
N53745 10 0	LYONDELLBASELL INDUS.....	D 08/06/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	2,207.000	143,978	189,772	143,978				0			45,794	45,794	4,087				
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....										106,617,128	125,156,814	106,617,128	0	0	0	0	17,755	18,521,932	18,539,687	324,099	0
Common Stocks - Mutual Funds																						
464286 80 6	ISHARES GERMANY ETF.....	08/25/2020	GOLDMAN.....	12/15/2020	VARIOUS.....	1,170,000.000	34,969,094	35,640,280	34,969,094				0			671,186	671,186	132,709				
464287 24 2	ISHARES.....	06/19/2020	GOLDMAN.....	12/18/2020	VARIOUS.....	187,500.000	25,123,313	25,742,933	25,123,313				0			619,620	619,620	308,724				
464288 24 0	ISHARES MSCI ACWI EX US ETF.....	09/30/2020	GOLDMAN.....	10/15/2020	GOLDMAN.....	433,300.000	20,027,516	20,278,382	20,027,516				0			250,866	250,866					
46432F 33 9	ISHARES EDGE MSCI USA QUALITY.....	06/05/2020	ZERO STAGE CAPITAL.....	07/08/2020	ZERO STAGE CAPITAL.....	8,224.000	826,909	803,596	826,909				0			(23,313)	(23,313)	2,923				
46432F 38 8	ISHARES EDGE MSCI USA VALUE.....	01/08/2020	MORGAN STANLEY.....	02/11/2020	BANC OF AMERICA.....	5,592.000	500,697	502,675	500,697				0			1,979	1,979					
46432F 39 6	ISHARES EDGE MSCI USA MOMENT.....	10/07/2020	VARIOUS.....	11/06/2020	VARIOUS.....	125,047.000	16,573,838	15,013,805	16,573,838				0			(1,560,032)	(1,560,032)	51,016				

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46434G 77 2	ISHARES INC.....		09/30/2020	GOLDMAN.....	11/12/2020	COWEN.....	223,000.000	10,034,041	10,711,724	10,034,041				0			677,683	677,683		
46434V 44 9	ISHARES EDGE MSCI INTL MOMENT...		10/07/2020	VARIOUS.....	11/06/2020	VARIOUS.....	246,999.000	7,938,281	7,042,667	7,938,281				0			(895,614)	(895,614)		
46435G 40 9	ISHARES EDGE MSCI INTL VALUE.....		01/08/2020	MORGAN STANLEY.....	02/11/2020	BANC OF AMERICA.....	11,727.000	287,717	279,621	287,717				0			(8,096)	(8,096)		
74144T 10 8	T ROWE PRICE GRP.....		11/17/2020	ZERO STAGE CAPITAL.....	12/21/2020	ZERO STAGE CAPITAL.....	350.000	49,269	51,732	49,269				0			2,463	2,463	101	
78462F 10 3	SPDR S&P 500 TRUST ETF.....		06/19/2020	GOLDMAN.....	08/26/2020	VARIOUS.....	589,100.000	176,444,014	172,907,788	176,444,014				0			(3,536,226)	(3,536,226)	768,548	
81369Y 20 9	SELECT SECTOR SPDR.....		08/12/2020	COWEN.....	12/02/2020	COWEN.....	93,000.000	9,982,257	10,357,813	9,982,257				0			375,556	375,556	38,908	
81369Y 30 8	SELECT SECTOR SPDR.....		10/28/2020	COWEN.....	12/15/2020	GOLDMAN.....	158,000.000	9,875,980	10,640,907	9,875,980				0			764,927	764,927		
81369Y 40 7	SELECT SECTOR SPDR FUND.....		08/03/2020	COWEN.....	10/13/2020	GOLDMAN.....	110,295.000	15,094,952	17,082,189	15,094,952				0			1,987,238	1,987,238	33,705	
81369Y 60 5	FINANCIAL SELECT SECTOR SPDR.....		09/30/2020	VARIOUS.....	12/02/2020	VARIOUS.....	879,000.000	19,931,443	21,581,265	19,931,443				0			1,649,822	1,649,822		
81369Y 80 3	SELECT SECTOR SPDR.....		09/30/2020	GOLDMAN.....	10/28/2020	VARIOUS.....	392,000.000	44,994,886	45,993,685	44,994,886				0			998,799	998,799		
81369Y 85 2	SELECT SECTOR SPDR.....		09/30/2020	VARIOUS.....	12/18/2020	VARIOUS.....	506,400.000	30,075,222	31,831,140	30,075,222				0			1,755,918	1,755,918	21,242	
81369Y 88 6	SELECT SECTOR SPDR.....		10/28/2020	COWEN.....	12/15/2020	VARIOUS.....	448,000.000	28,516,425	26,900,178	28,516,425				0			(1,616,247)	(1,616,247)	128,426	
9499999.	Total - Common Stocks - Mutual Funds.....							451,245,854	453,362,380	451,245,854	0	0	0	0	0	0	2,116,529	2,116,529	1,486,302	0
9799998.	Total - Common Stocks.....							557,862,982	578,519,194	557,862,982	0	0	0	0	0	17,755	20,638,461	20,656,216	1,810,401	0
9899999.	Total - Preferred and Common Stocks.....							557,862,982	578,519,194	557,862,982	0	0	0	0	0	17,755	20,638,461	20,656,216	1,810,401	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							2,613,318,300	2,637,635,555	2,612,245,676	0	(528,718)	542,461	(1,071,179)	0	17,755	25,358,813	25,376,568	11,525,408	5,514,469

E15.21

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2	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	
Common Stocks - Alien Insurer												
30247@ 10 8	FM INSURANCE COMPANY LIMITED.....	.D.....		AA-112610.....	.8biv	NO		925,813,444			111,000,012.000	100.0
L3953# 10 4	FM INSURANCE EUROPE S.A.....	.D.....		AA-1370041.....	.8biv	NO		561,030,433			542,666,066.000	100.0
P3913* 10 3	FM GLOBAL DE MEXICO S.A DE C.V.....	.D.....		AA-2730043.....	.8biv	NO						100.0
1499999. Total - Common Stocks - Alien Insurer.....							0	1,486,843,877	0		XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer												
30277@ 10 1	FMIC HOLDINGS, INC.....				.8bii	NO		3,541,486,550			42,029,000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer.....							0	3,541,486,550	0		XXX	XXX
Common Stocks - Other Affiliates												
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....				.8bii	NO					500.000	100.0
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTACAO NO BRAZIL LTDA.....	.D.....			.8bii	NO					128,598,280	100.0
1799999. Total - Common Stocks - Other Affiliates.....							0	0	0		XXX	XXX
1899999. Total - Common Stocks.....							0	5,028,330,427	0		XXX	XXX
1999999. Total - Preferred and Common Stock.....							0	5,028,330,427	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: \$....14,064,459,156.

2. Total amount of intangible assets nonadmitted \$.....0.

E16

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
Preferred Stocks					
	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		47,500.000	65.5
0199999. Total Preferred Stock.....			0	XXX	XXX
Common Stocks					
	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		80,000.000	100.0
	APPALACHIAN INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....		705,000.000	100.0
	CORPORATE INSURANCE SERVICES, INC.....	FMIC HOLDINGS, INC.....		1,000.000	100.0
	FM GLOBAL SERICIOS S. DE RL DE C.V.....	FMIC HOLDINGS, INC.....		2.000	66.6
	RISK ENGINEERING INSURANCE COMPANY LTD.....	FMIC HOLDINGS, INC.....		120,000.000	100.0
	FM ENGINEERING INTERNATIONAL LTD.....	FM INSURANCE COMPANY LIMITED.....		50,000.000	100.0
0299999. Total - Common Stock.....			0	XXX	XXX
0399999. Total - Preferred and Common Stock.....			0	XXX	XXX

SCHEDULE DA - PART 1

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

1 Description	Codes 2 3		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
	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 December 31 of Current Year on Bond Not in Default	15 Nonadmitted Due and Accrued			16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year			
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations																			
CALIFORNIA EARTHQUAKE.....			11/13/2020	ZERO STAGE CAPITAL.....	01/01/2021	800,000					800,000	800,000	927		1.13	1.13	MAT		
DISTRICT COLUMBIA.....			11/02/2020	ZERO STAGE CAPITAL.....	06/01/2021	1,274,913		(9,462)			1,250,000	1,284,375	5,208		5.00	0.21	JD	31,250	26,563
NEW JERSEY ENVIRONME.....			10/22/2020	ZERO STAGE CAPITAL.....	09/01/2021	1,896,795		(12,664)			1,850,000	1,909,459	24,667		4.00	0.20	MS		11,306
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						3,971,708	0	(22,126)	0	0	3,900,000	3,993,834	30,802		XXX	XXX	XXX	31,250	37,869
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						3,971,708	0	(22,126)	0	0	3,900,000	3,993,834	30,802		XXX	XXX	XXX	31,250	37,869
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
CHS / CMNTY HEALTH SYS	%.....		02/28/2019	BARCLAYS.....	06/30/2021	144,375	20,970		20,625		165,000	144,375	8,030		8.00	21.12	MN	16,294	
FORD MOTOR CREDIT CO.....			04/30/2020	ZERO STAGE CAPITAL.....	03/18/2021	448,498		13,618			453,000	434,880	4,324		3.34	8.17	MS	7,556	1,931
UNITED STATES TREAS.....	@.....		12/21/2020	ZERO STAGE CAPITAL.....	08/12/2021	19,279,810		1,855			19,290,000	19,277,956				0.09	N/A		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						19,872,683	20,970	15,473	20,625	0	19,908,000	19,857,211	12,354		XXX	XXX	XXX	23,850	1,931
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						19,872,683	20,970	15,473	20,625	0	19,908,000	19,857,211	12,354		XXX	XXX	XXX	23,850	1,931
Bonds - Unaffiliated Bank Loans - Issued																			
FRONTIER COMMUNICATIONS CORP	@.....		11/20/2020	OAKTREE.....	10/08/2021	288,105		280			290,000	287,825				0.85	N/A		
6399999. Unaffiliated Bank Loans - Issued.....						288,105	0	280	0	0	290,000	287,825	0		XXX	XXX	XXX	0	0
6599999. Total - Unaffiliated Bank Loans.....						288,105	0	280	0	0	290,000	287,825	0		XXX	XXX	XXX	0	0
Total Bonds																			
7699999. Subtotals - Issuer Obligations.....						23,844,391	20,970	(6,653)	20,625	0	23,808,000	23,851,045	43,156		XXX	XXX	XXX	55,100	39,800
8299999. Unaffiliated Bank Loans.....						288,105	0	280	0	0	290,000	287,825	0		XXX	XXX	XXX	0	0
8399999. Subtotals - Bonds.....						24,132,496	20,970	(6,373)	20,625	0	24,098,000	24,138,870	43,156		XXX	XXX	XXX	55,100	39,800
9199999. Total - Short-Term Investments.....						24,132,496	20,970	(6,373)	20,625	0	XXX	24,138,870	43,156		XXX	XXX	XXX	55,100	39,800

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....19,279,810	1B	.....1,274,913	1C	.....0	1D	.....0	1E	.....0	1F	.....2,696,795	1G	.....0
2A	.....0	2B	.....0	2C	.....0								
3A	.....448,498	3B	.....0	3C	.....0								
4A	.....0	4B	.....288,105	4C	.....0								
5A	.....0	5B	.....0	5C	.....0								
6	.....144,375												

E17

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on one Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E.)

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 Date
Cash Equivalents (Schedule E Part 2 Type)						
	AUSTRALIA NEW ZEALAND LONDON.....	C.....	1.A.....	800,000	800,000	12/24/2020.....
	BARCLAYS BANK PLC.....	C.....	1.A.....	800,000	800,000	12/24/2020.....
	BNP PARIBAS PARIS.....	C.....	1.A.....	5,000,000	5,000,000	02/26/2021.....
	BOFA SECURITIES, INC.....	C.....	1.A.....	4,471,520	4,471,520	12/24/2020.....
	CANADIAN IMPERIAL BANK LONDON.....	C.....	1.A.....	700,000	700,000	12/24/2020.....
	CITIGROUP GLOBAL MARKETS INC.....	C.....	1.A.....	6,000,000	6,000,000	12/24/2020.....
	ING BANK NV, AMSTERDAM.....	C.....	1.A.....	700,000	700,000	12/24/2020.....
	MIZUHO SECURITIES USA INC.....	C.....	1.A.....	1,000,000	1,000,000	12/24/2020.....
	NATIONAL BANK OF CANADA LONDON.....	C.....	1.A.....	700,000	700,000	12/24/2020.....
	NATIXIS FINANCIAL PRODUCTS LLC.....	C.....	1.A.....	1,000,000	1,000,000	01/27/2021.....
	NATIXIS NEW YORK BRANCH.....	C.....	1.A.....	6,536,856	6,536,856	12/24/2020.....
	NATL BANK CANADA.....	C.....	1.A.....	250,000	250,000	12/30/2020.....
	OCBC NEW YORK.....	C.....	1.A.....	1,000,000	1,000,000	03/12/2021.....
	SOCIETE GENERALE NY BRANCH.....	C.....	1.A.....	2,000,000	2,000,000	12/24/2020.....
	SOCIETE GENERALE PARIS.....	C.....	1.A.....	600,000	600,000	12/24/2020.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			31,558,377	31,558,377	XXX
9999999.	Totals.....			31,558,377	31,558,377	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(1,722,304) Book/Adjusted Carrying Value \$.....(1,722,304)
- Average balance for the year: Fair Value \$.....42,880,975 Book/Adjusted Carrying Value \$.....42,880,975

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	31,558,377	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 Date

General Interrogatories:

1. The 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

NONE

Annual Statement for the year 2020 of the **FACTORY MUTUAL INSURANCE COMPANY**
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
ANZ BANKING GROUP LIMITED.....	SINGAPORE	0.25	83,037		19,467,758	XXX
BANK OF AMERICA (OPERATING).....	HARTFORD, CT.....				20,205,539	XXX
BANK OF AMERICA (LOSS PAYMENT).....	HARTFORD, CT.....				51,671,056	XXX
BANK OF AMERICA (CDR AP).....	HARTFORD, CT.....				(2,078,570)	XXX
BANK OF AMERICA (PAYROLL).....	WILMINGTON, DE.....				(9,654,359)	XXX
BANK OF AMERICA - SINGAPORE.....	WILMINGTON, DE.....				19,167,606	XXX
BANK OF AMERICA.....	MALAYSIA.....				9,698,600	XXX
HSBC BANK OF AUSTRALIA LIMITED USD ACCOUNT.....	AUSTRALIA.....				17,584,944	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	HONG KONG.....				16,187,762	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	HONG KONG.....				8,769,210	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	INDIA.....				13,575,000	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	SINGAPORE.....				8,818,843	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	SINGAPORE.....				10,671,750	XXX
HSBC-BANK MALAYSIA BERHAD.....	MALAYSIA.....				9,309,380	XXX
HSBC-BANK MALAYSIA BERHAD USD ACCT.....	MALAYSIA.....				250,066	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD.....	NEW ZEALAND.....				7,817,519	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. NZD.....	NEW ZEALAND.....				21,924,129	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. AUD.....	NEW ZEALAND.....				593,749	XXX
JP MORGAN CHASE.....	COLUMBUS, OH.....	0.23	340,749		121,361,270	XXX
JP MORGAN PRIV EQ-M.STANLEY.....	COLUMBUS, OH.....	0.23	38,430		3,792,308	XXX
JP MORGAN CHASE SINGAPORE BRANCH.....	COLUMBUS, OH.....	0.23	83,037		19,174,841	XXX
JP MORGAN CHASE AUSTRALIA BRANCH.....	LONDON.....				4,146,312	XXX
JPM GSAM JAPAN.....	COLUMBUS, OH.....				1,735,930	XXX
NORTHERN TRUST DDA.....	CHICAGO, IL.....				3,241,822	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	0.79	344,951	52,351	(1,040,473)	XXX
ROYAL BANK (USD ACCT).....	TORONTO, ON, CAN.....	0.79		22,399	12,069,887	XXX
ROYAL BANK (PAYROLL).....	TORONTO, ON, CAN.....				(665,503)	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....				25,724,015	XXX
RBC INVESTOR SERVICES.....	TORONTO, ON, CAN.....				25,041,227	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			81,564	XXX
0199999. Total - Open Depositories.....	XXX	XXX	890,205	74,750	438,643,183	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	890,205	74,750	438,643,183	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	12,525	XXX
0599999. Total Cash.....	XXX	XXX	890,205	74,750	438,655,708	XXX

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

1. January.....	291,283,640	4. April.....	371,307,700	7. July.....	517,616,049	10. October.....	500,962,818
2. February.....	303,485,256	5. May.....	283,282,407	8. August.....	454,530,528	11. November.....	412,227,940
3. March.....	310,294,552	6. June.....	444,796,137	9. September.....	557,858,391	12. December.....	438,643,183

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
U.S. Government Bonds - Issuer Obligations								
	U S TREASURY.....		12/16/2020.....		01/28/2021.....	2,699,846	.91	
0199999	U.S. Government Bonds - Issuer Obligations.....					2,699,846	.91	.0
0599999	Total - U.S. Government Bonds.....					2,699,846	.91	.0
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					2,699,846	.91	.0
8399999	Subtotals - Bonds.....					2,699,846	.91	.0
Sweep Accounts								
	HSBC TERM DEPOSIT.....		12/31/2014.....			85,557,981		
	HSBC BRAZIL.....		01/30/1990.....			5,060,496		
	BANK OF AMERICA AUSTRALIAN TERM DEPOSIT.....		07/01/2015.....			53,646,694		
	BANK OF AMERICA (USD) TERM DEPOSIT.....		07/01/2015.....			10,700,331		
	ANZ AUSTRALIAN TERM DEPOSIT.....		03/31/2015.....			77,609,462		
8499999	Total - Sweep Accounts.....					232,574,964	.0	.0
All Other Money Market Mutual Funds								
4812A0 36 7	JPM PRIME MMKT-CAPITAL.....		12/22/2020.....	.0.120		167,594,319		136,780
8699999	Total - All Other Money Market Mutual Funds.....					167,594,319	.0	136,780
8899999	Total - Cash Equivalents.....					402,869,129	.91	136,780

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Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A2,699,846	1B0	1C0	1D0
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 the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA	B...	Workers Compensation.....			240,164	243,742
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	Property and Casualty.....			200,136	203,118
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	Property and Casualty.....			100,068	101,559
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	Property and Casualty.....			870,593	883,563
33. New York.....NY						
34. North Carolina.....NC	B...	Property and Casualty.....			475,324	482,405
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR	B...	Property and Casualty.....			280,191	284,365
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	Property and Casualty.....	3,012,052	3,056,926		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI	B...	Property and Casualty.....			500,341	507,795
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	3,012,052	3,056,926	2,666,817	2,706,547

DETAILS OF WRITE-INS

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