6228620222010010100

HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Golden Rule Insurance Company

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 62286 Employer's ID Number 37-6028756

Organized under the Laws of Indiana, State of Domicile or Port of Entry IN

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health

Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 06/17/1959 Commenced Business 06/23/1961

Statutory Home Office 7440 Woodland Drive, Indianapolis, IN, US 46278
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 7440 Woodland Drive
(Street and Number)
Indianapolis, IN, US 46278, 317-290-8100
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 9800 Health Care Lane, Minnetonka, MN, US 55343
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7440 Woodland Drive
(Street and Number)
Indianapolis, IN, US 46278, 317-290-8100
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address goldenrule.com

Statutory Statement Contact Mika Yamada, 952-979-6178
(Name) (Area Code) (Telephone Number)
mika_yamada@uhc.com, 952-931-4651
(E-mail Address) (FAX Number)

OFFICERS

Chief Executive Officer, President, and Chair	John William Cosgriff #	Treasurer	Peter Marshall Gill
Secretary and Vice President	Richard Charles Sullivan	Chief Financial Officer and Vice President	Ahmad Isam Ansari #

OTHER

Nyle Brent Cottington, Vice President	James Mark Gabriel, Senior Vice President	Heather Anastasia Lang, Assistant Secretary
Jessica Leigh Zuba, Assistant Secretary		

DIRECTORS OR TRUSTEES

Ahmad Isam Ansari #	John William Cosgriff #	James Mark Gabriel
Christopher Michael Reuter #	Richard Charles Sullivan	

State of Indiana	State of Minnesota	State of Minnesota
County of	County of	County of

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.

Richard Charles Sullivan	Ahmad Isam Ansari	John William Cosgriff
Secretary, Vice President	Chief Financial Officer, Vice President	Chief Executive Officer, President, Chair

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

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	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	32,179,686	5.775	32,179,686	0	32,179,686	5.775
	1.02 All other governments	0	0.000	0	0	0	0.000
	1.03 U.S. states, territories and possessions, etc. guaranteed	12,755,019	2.289	12,755,019	0	12,755,019	2.289
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	19,250,347	3.455	19,250,346	0	19,250,346	3.455
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	162,333,052	29.133	162,333,049	0	162,333,049	29.133
	1.06 Industrial and miscellaneous	217,795,642	39.087	217,795,646	0	217,795,646	39.087
	1.07 Hybrid securities	0	0.000	0	0	0	0.000
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
	1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
	1.12 Total long-term bonds	444,313,746	79.739	444,313,746	0	444,313,746	79.739
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	0	0.000	0	0	0	0.000
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total valuation allowance	0	0.000	0	0	0	0.000
	4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	2,147,334	0.385	2,147,334	0	2,147,334	0.385
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	2,147,334	0.385	2,147,334	0	2,147,334	0.385
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	320,004	0.057	320,004	0	320,004	0.057
	6.02 Cash equivalents (Schedule E, Part 2)	76,863,291	13.794	76,863,291	0	76,863,291	13.794
	6.03 Short-term investments (Schedule DA)	30,022,140	5.388	30,022,140	0	30,022,140	5.388
	6.04 Total cash, cash equivalents and short-term investments	107,205,435	19.240	107,205,435	0	107,205,435	19.240
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	3,545,421	0.636	3,545,421	0	3,545,421	0.636
10.	Receivables for securities	0	0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	557,211,936	100.000	557,211,936	0	557,211,936	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		1,946,428
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	282,488	282,488
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	81,583	
	8.2 Totals, Part 3, Column 9	0	81,583
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,147,333
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		2,147,333

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		5,564,147
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		2,018,726
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,545,421
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		3,545,421

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		456,338,800
2.	Cost of bonds and stocks acquired, Part 3, Column 7		144,554,599
3.	Accrual of discount		223,671
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,412,872)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		150,557,809
7.	Deduct amortization of premium		3,889,743
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		57,094
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		444,313,740
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		444,313,740

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	32,179,686	29,481,324	32,254,414	32,345,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	32,179,686	29,481,324	32,254,414	32,345,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	12,755,019	12,050,476	13,782,465	10,900,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	19,250,347	18,580,092	20,158,790	17,135,000
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	162,333,052	152,714,039	167,631,407	150,395,333
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	192,828,299	178,998,834	193,882,235	193,040,490
	9.	Canada	7,450,797	7,146,320	7,447,206	7,496,000
	10.	Other Countries	17,516,550	16,140,615	17,532,221	17,551,000
	11.	Totals	217,795,646	202,285,769	218,861,662	218,087,490
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	444,313,750	415,111,700	452,688,738	428,862,823
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	444,313,750	415,111,700	452,688,738	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	31,230,782	869,229	18,917,116	0	0	XXX	51,017,127	10.7	51,413,995	10.9	51,017,127	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	31,230,782	869,229	18,917,116	0	0	XXX	51,017,127	10.7	51,413,995	10.9	51,017,127	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	4,914,678	7,840,341	0	0	XXX	12,755,019	2.7	13,009,572	2.8	12,755,019	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	4,914,678	7,840,341	0	0	XXX	12,755,019	2.7	13,009,572	2.8	12,755,019	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	4,340,960	14,909,386	0	0	XXX	19,250,346	4.0	16,355,177	3.5	19,250,346	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	4,340,960	14,909,386	0	0	XXX	19,250,346	4.0	16,355,177	3.5	19,250,346	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	16,987,019	52,135,281	71,280,754	18,879,459	10,520,919	XXX	169,803,432	35.6	133,657,956	28.4	169,803,432	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	2,341,338	0.5	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	16,987,019	52,135,281	71,280,754	18,879,459	10,520,919	XXX	169,803,432	35.6	135,999,294	28.9	169,803,432	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	33,202,683	67,520,863	43,711,842	14,818,574	0	XXX	159,253,962	33.4	184,494,714	39.2	120,918,318	38,335,644
6.2 NAIC 2	4,219,720	26,049,203	30,730,655	3,752,513	0	XXX	64,752,091	13.6	68,931,896	14.7	60,901,769	3,850,322
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	37,422,403	93,570,066	74,442,497	18,571,087	0	XXX	224,006,053	47.0	253,426,610	53.9	181,820,087	42,185,966
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 81,420,484	129,781,011	156,659,439	33,698,033	10,520,919	0	412,079,886	86.4	XXX	XXX	373,744,242	38,335,644
12.2 NAIC 2	(d) 4,219,720	26,049,203	30,730,655	3,752,513	0	0	64,752,091	13.6	XXX	XXX	60,901,769	3,850,322
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	85,640,204	155,830,214	187,390,094	37,450,546	10,520,919	0	(b) 476,831,977	100.0	XXX	XXX	434,646,011	42,185,966
12.8 Line 12.7 as a % of Col. 7	18.0	32.7	39.3	7.9	2.2	0.0	100.0	XXX	XXX	XXX	91.2	8.8
13. Total Bonds Prior Year												
13.1 NAIC 1	89,202,843	184,750,495	119,384,513	4,533,828	1,059,735	0	XXX	XXX	398,931,414	84.8	352,583,988	46,347,426
13.2 NAIC 2	6,935,728	33,858,101	27,212,805	3,266,600	0	0	XXX	XXX	71,273,234	15.2	69,337,817	1,935,417
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	96,138,571	218,608,596	146,597,318	7,800,428	1,059,735	0	XXX	XXX	(b) 470,204,648	100.0	421,921,805	48,282,843
13.8 Line 13.7 as a % of Col. 9	20.4	46.5	31.2	1.7	0.2	0.0	XXX	XXX	100.0	XXX	89.7	10.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	69,218,061	111,641,652	149,581,621	32,781,989	10,520,919	0	373,744,242	78.4	352,583,988	75.0	373,744,242	XXX
14.2 NAIC 2	3,988,845	24,961,138	29,192,194	2,759,592	0	0	60,901,769	12.8	69,337,817	14.7	60,901,769	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	73,206,906	136,602,790	178,773,815	35,541,581	10,520,919	0	434,646,011	91.2	421,921,805	89.7	434,646,011	XXX
14.8 Line 14.7 as a % of Col. 7	16.8	31.4	41.1	8.2	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	15.4	28.6	37.5	7.5	2.2	0.0	91.2	XXX	XXX	XXX	91.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	12,202,423	18,139,359	7,077,818	916,044	0	0	38,335,644	8.0	46,347,426	9.9	XXX	38,335,644
15.2 NAIC 2	230,875	1,088,065	1,538,461	992,921	0	0	3,850,322	0.8	1,935,417	0.4	XXX	3,850,322
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	12,433,298	19,227,424	8,616,279	1,908,965	0	0	42,185,966	8.8	48,282,843	10.3	XXX	42,185,966
15.8 Line 15.7 as a % of Col. 7	29.5	45.6	20.4	4.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.6	4.0	1.8	0.4	0.0	0.0	8.8	XXX	XXX	XXX	XXX	8.8

(a) Includes $ 0 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, $ 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 $ 31,325,465 ; NAIC 2 $ 1,192,765 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	31,230,782	869,229	18,917,116	0	0	XXX	51,017,127	10.7	51,413,995	10.9	51,017,127	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	31,230,782	869,229	18,917,116	0	0	XXX	51,017,127	10.7	51,413,995	10.9	51,017,127	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	4,914,678	7,840,341	0	0	XXX	12,755,019	2.7	13,009,572	2.8	12,755,019	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	4,914,678	7,840,341	0	0	XXX	12,755,019	2.7	13,009,572	2.8	12,755,019	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	4,340,960	14,909,386	0	0	XXX	19,250,346	4.0	16,355,177	3.5	19,250,346	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	4,340,960	14,909,386	0	0	XXX	19,250,346	4.0	16,355,177	3.5	19,250,346	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	10,297,065	32,610,649	55,566,292	0	0	XXX	98,474,006	20.7	77,350,308	16.5	98,474,007	(1)
5.02 Residential Mortgage-Backed Securities	6,689,954	19,524,632	15,714,462	18,879,459	10,520,919	XXX	71,329,426	15.0	58,648,986	12.5	71,329,425	1
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	16,987,019	52,135,281	71,280,754	18,879,459	10,520,919	XXX	169,803,432	35.6	135,999,294	28.9	169,803,432	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	27,035,352	71,748,516	65,628,573	17,655,043	0	XXX	182,067,484	38.2	203,995,608	43.4	164,744,390	17,323,094
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	3,064,854	1,954,201	4,040,471	0	0	XXX	9,059,526	1.9	9,168,033	1.9	2,832,342	6,227,184
6.04 Other Loan-Backed and Structured Securities	7,322,197	19,867,349	4,773,453	916,044	0	XXX	32,879,043	6.9	40,262,969	8.6	14,243,355	18,635,688
6.05 Totals	37,422,403	93,570,066	74,442,497	18,571,087	0	XXX	224,006,053	47.0	253,426,610	53.9	181,820,087	42,185,966
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	68,563,199	114,484,032	162,861,708	17,655,043	0	XXX	363,563,982	76.2	XXX	XXX	346,240,889	17,323,093
12.02 Residential Mortgage-Backed Securities	6,689,954	19,524,632	15,714,462	18,879,459	10,520,919	XXX	71,329,426	15.0	XXX	XXX	71,329,425	1
12.03 Commercial Mortgage-Backed Securities	3,064,854	1,954,201	4,040,471	0	0	XXX	9,059,526	1.9	XXX	XXX	2,832,342	6,227,184
12.04 Other Loan-Backed and Structured Securities	7,322,197	19,867,349	4,773,453	916,044	0	XXX	32,879,043	6.9	XXX	XXX	14,243,355	18,635,688
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	85,640,204	155,830,214	187,390,094	37,450,546	10,520,919	0	476,831,977	100.0	XXX	XXX	434,646,011	42,185,966
12.10 Line 12.09 as a % of Col. 7	18.0	32.7	39.3	7.9	2.2	0.0	100.0	XXX	XXX	XXX	91.2	8.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	59,387,229	167,819,035	131,156,796	3,266,600	495,000	XXX	XXX	XXX	362,124,660	77.0	337,941,063	24,183,597
13.02 Residential Mortgage-Backed Securities	14,083,953	28,523,440	10,943,030	4,533,828	564,735	XXX	XXX	XXX	58,648,986	12.5	58,648,986	0
13.03 Commercial Mortgage-Backed Securities	1,980,814	3,099,147	4,088,072	0	0	XXX	XXX	XXX	9,168,033	1.9	1,686,679	7,481,354
13.04 Other Loan-Backed and Structured Securities	20,686,575	19,166,973	409,421	0	0	XXX	XXX	XXX	40,262,969	8.6	23,645,077	16,617,892
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	96,138,571	218,608,595	146,597,319	7,800,428	1,059,735	0	XXX	XXX	470,204,648	100.0	421,921,805	48,282,843
13.10 Line 13.09 as a % of Col. 9	20.4	46.5	31.2	1.7	0.2	0.0	XXX	XXX	100.0	XXX	89.7	10.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	62,044,027	107,307,728	160,227,012	16,662,122	0	XXX	346,240,889	72.6	337,941,063	71.9	346,240,889	XXX
14.02 Residential Mortgage-Backed Securities	6,689,954	19,524,632	15,714,462	18,879,459	10,520,919	XXX	71,329,426	15.0	58,648,986	12.5	71,329,426	XXX
14.03 Commercial Mortgage-Backed Securities	0	0	2,832,342	0	0	XXX	2,832,342	0.6	1,686,679	0.4	2,832,342	XXX
14.04 Other Loan-Backed and Structured Securities	4,472,925	9,770,429	0	0	0	XXX	14,243,354	3.0	23,645,077	5.0	14,243,354	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	73,206,906	136,602,789	178,773,816	35,541,581	10,520,919	0	434,646,011	91.2	421,921,805	89.7	434,646,011	XXX
14.10 Line 14.09 as a % of Col. 7	16.8	31.4	41.1	8.2	2.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	15.4	28.6	37.5	7.5	2.2	0.0	91.2	XXX	XXX	XXX	91.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	6,519,172	7,176,304	2,634,696	992,921	0	XXX	17,323,093	3.6	24,183,597	5.1	XXX	17,323,093
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	3,064,854	1,954,201	1,208,129	0	0	XXX	6,227,184	1.3	7,481,354	1.6	XXX	6,227,184
15.04 Other Loan-Backed and Structured Securities	2,849,272	10,096,920	4,773,453	916,044	0	XXX	18,635,689	3.9	16,617,892	3.5	XXX	18,635,689
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	12,433,298	19,227,425	8,616,278	1,908,965	0	0	42,185,966	8.8	48,282,843	10.3	XXX	42,185,966
15.10 Line 15.09 as a % of Col. 7	29.5	45.6	20.4	4.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.6	4.0	1.8	0.4	0.0	0.0	8.8	XXX	XXX	XXX	XXX	8.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	13,865,848	13,865,848	0	0	0
2. Cost of short-term investments acquired	46,171,769	46,171,769	0	0	0
3. Accrual of discount	229,933	229,933	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(328)	(328)	0	0	0
6. Deduct consideration received on disposals	30,123,000	30,123,000	0	0	0
7. Deduct amortization of premium	122,082	122,082	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,022,140	30,022,140	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	30,022,140	30,022,140	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	42,794,236	0	4,208,009	38,586,227
2. Cost of cash equivalents acquired	1,020,483,301	32,769,395	153,089,920	834,623,986
3. Accrual of discount	39,360	39,360	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	986,452,940	30,312,000	154,070,763	802,070,177
7. Deduct amortization of premium	666	666	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	76,863,291	2,496,089	3,227,166	71,140,036
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	76,863,291	2,496,089	3,227,166	71,140,036

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Qualifying cash pool via SSAP 2R

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Operations Center		Lawrenceville	IL	01/01/1980	12/18/2017	848,611	0	134,098	0	0	0	0	0	0	54,944	117,146
Claims Building		Lawrenceville	IL	12/08/2009		3,284,003	0	1,909,687	0	81,583	0	0	(81,583)	0	212,633	529,405
Land - 1002 State Street		Lawrenceville	IL	01/07/2011		103,549	0	103,549	0	0	0	0	0	0	0	0
0199999. Property occupied by the reporting entity - Health Care Delivery						4,236,163	0	2,147,334	0	81,583	0	0	(81,583)	0	267,577	646,551
0399999. Total Property occupied by the reporting entity						4,236,163	0	2,147,334	0	81,583	0	0	(81,583)	0	267,577	646,551
0699999 - Totals						4,236,163	0	2,147,334	0	81,583	0	0	(81,583)	0	267,577	646,551

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Claims Building	Lawrenceville	IL	12/08/2009		0	0	0	282,488
0199999. Acquired by Purchase					0	0	0	282,488
0399999 - Totals					0	0	0	282,488

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	US Bancorp Gaur Fed LIHTC Fd 2012-5 Prv Plc .			GA	USB	1.	12/31/2019	1.	23,510,210	3,545,421	3,545,421	0	(2,018,726)	0	0	0	0	0	56.866
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									23,510,210	3,545,421	3,545,421	0	(2,018,726)	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									23,510,210	3,545,421	3,545,421	0	(2,018,726)	0	0	0	0	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									23,510,210	3,545,421	3,545,421	0	(2,018,726)	0	0	0	0	0	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FM-5	US Treasury Note	SD			1.A	470,655	114.0820	484,849	425,000	444,694	0	(2,118)	0	0	6.250	5.477	MN	3,449	26,563	10/31/2003	05/15/2030
912810-FP-8	US Treasury Bond	SD			1.A	315,702	109.8260	345,952	315,000	315,255	0	(43)	0	0	5.375	5.357	FA	6,395	16,931	03/01/2005	02/15/2031
912828-3W-8	US Treasury Note				1.A	5,128,432	94.0420	4,890,184	5,200,000	5,160,382	0	7,072	0	0	2.750	2.911	FA	54,014	143,000	04/30/2018	02/15/2028
912828-4D-9	US Treasury Note				1.A	1,448,617	99.5320	1,393,448	1,400,000	1,407,889	0	(32,236)	0	0	2.500	0.193	MS	8,942	35,000	09/24/2021	03/31/2023
912828-G3-8	US Treasury Note	SD			1.A	59,039	96.0660	52,836	55,000	57,025	0	(1,078)	0	0	2.250	0.275	MN	161	1,238	02/16/2021	11/15/2024
912828-R6-9	US Treasury Note				1.A	1,094,156	98.8240	1,087,064	1,100,000	1,097,650	0	3,494	0	0	1.625	2.149	MN	1,571	17,875	05/20/2022	05/31/2023
912828-T2-6	US Treasury Note				1.A	1,458,457	97.5660	1,463,490	1,500,000	1,468,960	0	10,503	0	0	1.375	4.233	MS	5,270	0	09/29/2022	09/30/2023
912828-T9-1	US Treasury Note				1.A	1,487,695	97.5230	1,462,845	1,500,000	1,492,762	0	5,066	0	0	1.625	2.216	AO	4,175	12,188	05/27/2022	10/31/2023
912828-WE-6	US Treasury Note	SD			1.A	1,658,438	98.3010	1,499,090	1,525,000	1,558,226	0	(38,100)	0	0	2.750	0.242	MN	5,445	41,938	05/12/2020	11/15/2023
912828-ZU-7	US Treasury Note				1.A	1,470,000	98.0640	1,470,960	1,500,000	1,486,758	0	16,758	0	0	0.250	2.219	JD	175	3,750	06/02/2022	06/15/2023
91282C-BD-2	US Treasury Note				1.A	1,500,059	100.0000	1,500,000	1,500,000	1,500,000	0	(45)	0	0	0.125	0.121	JD	0	938	08/31/2021	12/31/2022
91282C-CD-1	US Treasury Note				1.A	698,059	98.2160	687,512	700,000	699,590	0	1,002	0	0	0.125	0.269	MN	77	875	06/18/2021	05/31/2023
91282C-CS-8	US Treasury Note				1.A	1,850,845	81.1170	1,508,776	1,860,000	1,852,005	0	872	0	0	1.250	1.303	FA	8,782	23,250	08/31/2021	08/15/2031
91282C-DA-6	US Treasury Note				1.A	599,484	96.6790	580,074	600,000	599,808	0	258	0	0	0.250	0.293	MS	383	1,500	09/29/2021	09/30/2023
91282C-DD-0	US Treasury Note				1.A	1,069,020	96.4370	1,060,807	1,100,000	1,081,698	0	12,678	0	0	0.375	2.413	AO	714	2,063	06/01/2022	10/31/2023
91282C-DJ-7	US Treasury Bond				1.A	8,148,666	81.4190	6,704,855	8,235,000	8,156,982	0	8,208	0	0	1.375	1.489	MN	14,701	113,231	12/27/2021	11/15/2031
91282C-DQ-1	US Treasury Note				1.A	811,533	89.5660	729,963	815,000	812,204	0	671	0	0	1.250	1.338	JD	28	10,188	01/03/2022	12/31/2026
91282C-DY-4	US Treasury Bond				1.A FE	2,985,557	84.8630	2,558,619	3,015,000	2,987,798	0	2,242	0	0	1.875	1.982	FA	21,353	28,266	02/17/2022	02/15/2032
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						32,254,414	XXX	29,481,324	32,345,000	32,179,686	0	(4,796)	0	0	XXX	XXX	XXX	135,635	478,794	XXX	XXX
0109999999. Total - U.S. Government Bonds						32,254,414	XXX	29,481,324	32,345,000	32,179,686	0	(4,796)	0	0	XXX	XXX	XXX	135,635	478,794	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-QR-2	CALIFORNIA ST GO Cont Call			2	1.C FE	2,632,640	114.3010	2,286,020	2,000,000	2,436,095	0	(60,787)	0	0	5.000	1.580	AO	25,000	100,000	09/06/2019	10/01/2032
13063D-ZM-3	CALIFORNIA ST GO Non Call				1.C FE	3,343,525	113.0920	2,827,300	2,500,000	3,124,542	0	(104,819)	0	0	5.000	0.630	MN	20,833	125,000	11/24/2020	11/01/2028
917542-XA-5	UTAH ST GO Non Call				1.A FE	2,996,760	108.1590	2,595,816	2,400,000	2,746,321	0	(97,162)	0	0	5.000	0.810	JJ	60,000	120,000	05/15/2020	07/01/2026
93974D-UF-3	WASHINGTON ST GO Cont Call			2	1.B FE	2,516,020	106.5970	2,131,940	2,000,000	2,168,357	0	(53,825)	0	0	5.000	2.091	JJ	50,000	100,000	02/17/2016	07/01/2027
93974E-JE-7	WASHINGTON ST GO Cont Call			2	1.B FE	2,293,520	110.4700	2,209,400	2,000,000	2,279,704	0	(13,816)	0	0	5.000	2.930	FA	41,667	50,000	07/27/2022	08/01/2038
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,782,465	XXX	12,050,476	10,900,000	12,755,019	0	(330,409)	0	0	XXX	XXX	XXX	197,500	495,000	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						13,782,465	XXX	12,050,476	10,900,000	12,755,019	0	(330,409)	0	0	XXX	XXX	XXX	197,500	495,000	XXX	XXX
167560-VT-5	CHICAGO IL MET W GO Non Call				1.B FE	1,966,155	115.5930	1,733,895	1,500,000	1,913,538	0	(49,250)	0	0	5.000	1.320	JD	6,250	73,750	11/17/2021	12/01/2030
592112-TL-0	MET GOVT NASHVIL GO Cont Call			2	1.C FE	3,679,601	103.6970	3,660,504	3,530,000	3,678,613	0	(989)	0	0	4.000	3.160	JJ	70,600	0	12/14/2022	07/01/2034
598223-TQ-8	MIDWAY TX INDEP GO Cont Call			2	1.A FE	1,605,780	113.7960	1,365,552	1,200,000	1,490,381	0	(41,903)	0	0	5.000	1.189	FA	22,667	60,000	02/26/2020	08/15/2030
64966L-W2-3	NEW YORK NY GO Cont Call			2	1.C FE	3,569,700	105.5530	3,166,590	3,000,000	3,164,154	0	(60,445)	0	0	5.000	2.790	FA	62,500	150,000	09/03/2015	08/01/2027
64966Q-MB-3	NEW YORK NY GO Non Call				1.C FE	1,262,790	109.7900	1,097,900	1,000,000	1,176,806	0	(37,465)	0	0	5.000	1.040	FA	20,833	50,000	08/28/2020	08/01/2027
64966Q-YP-9	NEW YORK NY GO Non Call				1.C FE	2,381,480	116.7290	2,334,580	2,000,000	2,360,332	0	(21,148)	0	0	5.000	2.640	FA	41,667	30,278	06/02/2022	08/01/2031
79623P-DA-0	SAN ANTONIO TX GO Bond Call			2	1.A FE	2,267,808	112.7530	1,973,178	1,750,000	2,103,416	0	(50,238)	0	0	5.000	1.740	FA	36,458	87,500	08/14/2019	08/01/2033
833715-GM-1	SOCORRO TX INDEP GO Cont Call			2	1.A FE	1,221,040	103.7940	1,037,940	1,000,000	1,159,140	0	(22,720)	0	0	4.000	1.469	FA	15,111	40,000	02/28/2020	08/15/2034
940859-HW-4	WASHOE CNTY NV S GO Call			2	1.D FE	2,204,436	102.5500	2,209,953	2,155,000	2,203,967	0	(469)	0	0	4.000	3.640	AO	21,550	0	11/30/2022	10/01/2035
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						20,158,790	XXX	18,580,092	17,135,000	19,250,347	0	(284,627)	0	0	XXX	XXX	XXX	297,636	491,528	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						20,158,790	XXX	18,580,092	17,135,000	19,250,347	0	(284,627)	0	0	XXX	XXX	XXX	297,636	491,528	XXX	XXX
010609-FF-7	ALABAMA ST PUBLI Rev Bond Non Call				1.B FE	2,573,200	110.8060	2,216,120	2,000,000	2,399,402	0	(80,810)	0	0	5.000	0.780	MN	16,667	100,000	10/23/2020	11/01/2027
010685-KV-6	ALACHUA CNTY FL Rev Bond Cont Call			2	1.G FE	3,791,670	108.4990	3,254,970	3,000,000	3,559,337	0	(74,442)	0	0	5.000	2.090	JD	12,500	150,000	10/03/2019	12/01/2030
02765U-QL-1	AMERICAN MUNI PW Rev Bond Cont Call			2	1.F FE	1,264,530	112.5570	1,125,570	1,000,000	1,229,466	0	(30,235)	0	0	5.000	1.581	FA	18,889	39,167	10/21/2021	02/15/2031
091096-NF-0	BIRMINGHAM AL WT Rev Bond Non Call				1.C FE	300,000	93.2080	279,624	300,000	300,000	0	0	0	0	2.463	2.463	JJ	3,695	7,389	11/06/2019	01/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161036-RG-5	CHARLOTTE NC ARP Rev Bond Non Call				1.D FE	1,753,545	113.6760	1,506,207	1,325,000	1,669,152	0	(51,225)	0	0	5.000	0.880	JJ	33,125	76,372	04/22/2021	07/01/2029
196632-U9-2	COLORADO SPRINGS Rev Bond Non Call				1.C FE	1,613,690	106.5820	1,385,566	1,300,000	1,472,470	0	(59,687)	0	0	5.000	0.350	MN	8,306	65,000	07/29/2020	11/15/2025
196711-TT-2	COLORADO ST COPS Rev Bond Non Call				1.D FE	1,414,109	115.4290	1,212,005	1,050,000	1,356,396	0	(36,585)	0	0	5.000	1.150	JD	2,333	52,500	05/20/2021	12/15/2030
207758-ZN-6	CONNECTICUT ST SPL TAX OBLIG R Rev Bond Non Call				1.C FE	1,688,078	109.5470	1,533,658	1,400,000	1,584,575	0	(40,598)	0	0	5.000	1.820	MN	11,667	70,000	05/20/2020	05/01/2027
207758-ZW-6	CONNECTICUT ST SPL TAX OBLIG R Rev Bond Cont Call			2	1.C FE	2,331,060	113.3430	2,266,860	2,000,000	2,315,600	0	(15,460)	0	0	5.000	2.620	MN	16,667	50,000	08/04/2022	05/01/2034
3133EN-2T-6	FFC Corp Note Non Call				1.A FE	317,738	99.8150	317,412	318,000	317,767	0	29	0	0	4.750	4.836	MN	1,678	0	11/17/2022	11/21/2023
3137EA-EW-5	FHLMC Note Non Call				1.A FE	355,883	96.9970	345,309	356,000	355,973	0	39	0	0	0.250	0.261	MS	279	890	09/02/2020	09/08/2023
3137EA-EY-1	FHLMC Note Non Call				1.A FE	556,915	96.4560	539,189	559,000	558,451	0	695	0	0	0.125	0.250	AO	146	699	10/14/2020	10/16/2023
41422E-FP-3	HARRIS CNTY TX M Rev Bond Non Call				1.C FE	1,914,840	106.4020	1,596,030	1,500,000	1,631,034	0	(44,703)	0	0	5.000	1.820	MN	12,500	75,000	04/14/2016	11/01/2025
41422E-JS-3	HARRIS CNTY TX M Rev Bond Cont Call			2	1.A FE	1,564,668	111.8640	1,342,368	1,200,000	1,453,514	0	(34,700)	0	0	5.000	1.710	MN	10,000	60,000	09/05/2019	11/01/2035
45506D-5R-2	INDIANA ST FIN A Rev Bond Cont Call			2	1.A FE	1,936,395	112.7930	1,691,895	1,500,000	1,792,567	0	(45,399)	0	0	5.000	1.621	FA	31,250	75,000	10/04/2019	02/01/2032
474176-KX-1	JEFFERSON LA SAL Rev Bond Non Call				1.E FE	3,109,990	111.5800	2,705,815	2,425,000	2,878,023	0	(72,287)	0	0	5.000	1.670	JD	10,104	121,250	09/11/2019	12/01/2028
544445-GL-7	LOS ANGELES CA DEPT OF ARPTS A Rev Bond Non Call				1.D FE	2,022,370	107.0520	1,852,000	1,730,000	1,905,821	0	(29,809)	0	0	5.000	2.940	MN	11,053	86,500	11/28/2018	05/15/2028
546275-AK-4	LOUISIANA ST LOC Rev Bond Cont Call			2	1.E FE	2,299,595	105.6210	2,328,943	2,205,000	2,297,944	0	(1,651)	0	0	5.000	3.988	FA	9,494	0	11/17/2022	08/15/2034
55123T-BC-5	LYNCHBURG VA ECO Rev Bond Non Call				1.G FE	1,241,000	108.6890	1,059,718	975,000	1,206,041	0	(31,164)	0	0	5.000	1.430	JJ	24,375	30,333	11/05/2021	01/01/2030
57563C-ES-7	MASSACHUSETTS ST Rev Bond Cont Call			2	1.E FE	3,126,600	110.6010	2,765,025	2,500,000	2,921,955	0	(65,555)	0	0	5.000	2.001	JJ	62,500	125,000	10/03/2019	01/01/2034
57584Y-2Y-4	MASSACHUSETTS ST Rev Bond Non Call				1.A FE	3,819,144	120.3510	3,821,144	3,175,000	3,785,748	0	(33,396)	0	0	5.000	2.760	MN	20,285	78,493	04/21/2022	11/15/2032
592190-NX-6	MET NASHVILLE TN ARPT AUTH ARP Rev Bond Cont Call			2	1.F FE	2,526,320	107.9090	2,158,180	2,000,000	2,386,757	0	(46,957)	0	0	5.000	2.190	JJ	50,000	100,000	12/06/2019	07/01/2032
60416T-UN-6	MINNESOTA ST HSG Rev Bond Cont Call			2	1.B FE	1,868,446	110.7470	1,855,012	1,675,000	1,863,524	0	(4,922)	0	0	5.000	3.601	FA	24,892	0	09/01/2022	08/01/2038
64577B-KT-0	NEW JERSEY ST EC Rev Bond Cont Call			2	1.G FE	2,395,264	104.2440	2,402,824	2,305,000	2,331,382	0	(9,956)	0	0	5.000	4.502	JD	5,122	115,250	08/26/2015	06/15/2026
64971X-2K-3	NEW YORK CITY NY Rev Bond Cont Call			2	1.A FE	2,583,833	116.2420	2,615,445	2,250,000	2,574,914	0	(8,918)	0	0	5.250	3.501	MN	19,688	17,719	08/26/2022	11/01/2036
64971X-ZE-1	NEW YORK CITY NY Rev Bond Cont Call			2	1.A FE	2,334,961	116.8610	2,389,807	2,045,000	2,331,540	0	(3,420)	0	0	5.000	3.080	MN	17,042	0	11/17/2022	11/01/2031
64972H-7C-0	NEW YORK CITY NY Rev Bond Cont Call			2	1.C FE	3,465,870	114.3530	3,430,590	3,000,000	3,448,755	0	(17,115)	0	0	5.000	3.170	JJ	63,750	0	07/22/2022	07/15/2035
64990E-Y4-3	NEW YORK ST DORM Rev Bond Non Call				1.B FE	3,637,020	105.3290	3,159,870	3,000,000	3,160,960	0	(70,297)	0	0	5.000	2.480	MS	44,167	150,000	09/02/2015	03/15/2025
650036-FA-9	NEW YORK ST URBA Rev Bond Non Call				1.B FE	3,247,050	112.5450	3,376,350	3,000,000	3,238,641	0	(8,409)	0	0	5.000	3.451	MS	32,500	0	09/30/2022	09/15/2028
66285W-PD-2	N TX TOLLWAY AUT Rev Bond Non Call				1.E FE	2,356,940	104.0100	2,080,200	2,000,000	2,084,963	0	(40,742)	0	0	5.000	2.801	JJ	50,000	100,000	09/11/2015	01/01/2025
68607D-TU-9	OREGON ST DEPT O Rev Bond Non Call				1.B FE	425,000	98.0850	416,861	425,000	425,000	0	0	0	0	1.946	1.946	MN	1,057	8,271	11/07/2019	11/15/2023
73358W-ZY-3	PORT AUTH OF NEW Rev Bond Non Call				1.D FE	4,599,511	104.2610	3,805,527	3,650,000	3,946,268	0	(104,003)	0	0	5.000	1.951	AO	45,625	182,500	05/06/2016	10/01/2025
79467B-EG-6	SALES TAX SECURITIZATION CORP Rev Bond Non Call				1.D FE	2,608,699	110.0890	2,333,887	2,120,000	2,562,711	0	(45,065)	0	0	5.000	2.126	JJ	53,000	55,650	05/27/2022	01/01/2031
795576-GX-9	SALT LAKE CITY U Rev Bond Non Call				1.F FE	3,398,460	106.1020	3,183,060	3,000,000	3,220,744	0	(44,880)	0	0	5.000	3.230	JJ	75,000	150,000	10/18/2018	07/01/2027
79574C-ED-1	SALT RIVER AZ PR Rev Bond Non Call				1.B FE	2,265,560	115.1570	2,303,140	2,000,000	2,246,099	0	(19,461)	0	0	5.000	3.036	JJ	50,000	32,500	05/13/2022	01/01/2030
79625G-AG-8	SAN ANTONIO TX E Rev Bond Non Call				1.D FE	2,939,275	110.5740	2,764,350	2,500,000	2,756,315	0	(46,262)	0	0	5.000	2.821	FA	52,083	125,000	10/25/2018	02/01/2028
79625G-BH-5	SAN ANTONIO TX E Rev Bond Non Call				1.D FE	3,053,050	105.8460	2,646,150	2,500,000	2,868,330	0	(57,482)	0	0	4.000	1.460	FA	41,667	100,000	08/22/2019	02/01/2029
838810-DL-0	S MIAMI FL HLTH Rev Bond Non Call				1.E FE	1,316,992	101.2030	1,163,835	1,150,000	1,169,492	0	(30,788)	0	0	5.000	2.240	FA	21,722	57,500	12/15/2017	08/15/2023
874476-LD-4	TALLAHASSEE FL E Rev Bond Non Call				1.D FE	2,534,920	107.7430	2,154,860	2,000,000	2,328,014	0	(86,363)	0	0	5.000	0.570	AO	25,000	100,000	07/15/2020	10/01/2026
914455-TL-4	UNIV OF MICHIGAN Rev Bond Non Call				1.A FE	4,507,195	109.6280	3,836,980	3,500,000	4,135,082	0	(146,966)	0	0	5.000	0.660	AO	43,750	175,000	06/10/2020	04/01/2027
91514A-JN-6	UNIV OF TEXAS TX Rev Bond Cont Call			2	1.A FE	1,221,044	112.9140	1,242,054	1,100,000	1,219,354	0	(1,690)	0	0	5.000	3.170	FA	20,778	0	11/21/2022	08/15/2034
915260-CX-9	UNIV HOSPS & CLI Rev Bond Cont Call			2	1.D FE	2,014,218	110.7210	1,992,978	1,800,000	1,995,733	0	(18,485)	0	0	5.000	2.930	AO	22,500	45,000	05/25/2022	04/01/2030
91802R-CL-1	UTILITY DEBT SEC Rev Bond Cont Call			2	1.A FE	1,845,968	107.9220	1,726,752	1,600,000	1,717,812	0	(32,095)	0	0	5.000	2.750	JD	3,556	80,000	10/30/2018	06/15/2028
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						96,140,616	XXX	88,184,140	80,438,000	91,003,626	0	(1,591,219)	0	0	XXX	XXX	XXX	1,080,412	2,857,983	XXX	XXX
31287X-GH-3	FHLMC Pool C70200 MBS			4	1.A	225,472	105.2250	230,764	219,304	221,753	0	(1,584)	0	0	6.500	6.249	MON	1,188	14,255	09/02/2002	08/01/2032
3128M8-RV-8	FHLMC Pool G06500 MBS			4	1.A	523,329	96.2770	470,435	488,628	519,922	0	(1,026)	0	0	4.000	2.443	MON	1,629	19,545	06/07/2017	04/01/2041
3128MJ-2S-8	FHLMC Pool G08784 MBS			4	1.A	163,789	93.0200	148,279	159,405	163,564	0	(117)	0	0	3.500	3.021	MON	465	5,579	06/17/2019	10/01/2047
3128MJ-4A-5	FHLMC Pool G08816 MBS			4	1.A	213,632	92.7460	196,631	212,009	213,541	0	(51)	0	0	3.500	3.368	MON	618	7,420	03/19/2019	06/01/2048
3128MJ-6T-2	FHLMC Pool G08881 MBS			4	1.A	143,195	92.2950	128,939	139,702	143,077	0	(62)	0	0	3.500	2.970	MON	407	4,890	07/23/2019	06/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-VZ-0	FHLMC Pool G08631 MBS			4	1.A	232,754	90.2710	205,643	227,807	232,098	0	(382)	0	0	3.000	2.682	MON	570	6,834	04/07/2015	03/01/2045
3128MJ-XQ-8	FHLMC Pool G08686 MBS			4	1.A	193,296	89.9620	173,001	192,305	193,221	0	(58)	0	0	3.000	2.920	MON	481	5,769	05/29/2019	01/01/2046
3128MJ-Y6-1	FHLMC Pool G08732 MBS			4	1.A	230,860	89.4550	204,547	228,658	230,701	0	(85)	0	0	3.000	2.854	MON	572	6,860	06/11/2019	10/01/2046
3128PS-WT-0	FHLMC Pool J13358 MBS			4	1.A	5,253	100.7200	4,889	4,854	4,929	0	(86)	0	0	5.000	3.795	MON	20	243	05/17/2011	10/01/2025
3128PU-WF-5	FHLMC Pool J15146 MBS			4	1.A	16,648	99.9780	15,659	15,662	15,875	0	(224)	0	0	4.500	3.586	MON	59	705	05/16/2011	04/01/2026
31292L-YA-7	FHLMC Pool C04305 MBS			4	1.A	48,232	91.2370	42,199	46,252	47,861	0	(166)	0	0	3.000	2.412	MON	116	1,388	12/18/2012	11/01/2042
312945-SK-5	FHLMC Pool A96822 MBS			4	1.A	172,430	96.2610	156,911	163,007	171,663	0	(391)	0	0	4.000	2.583	MON	543	6,520	04/27/2017	02/01/2041
31307B-PH-7	FHLMC Pool J23124 MBS			4	1.A	272,870	95.2180	263,173	276,389	274,037	0	459	0	0	2.500	2.844	MON	576	6,910	02/28/2019	04/01/2028
3131XY-WF-2	FHLMC Pool ZM5146 MBS			4	1.A	136,905	95.1940	121,022	127,132	136,498	0	(223)	0	0	4.000	2.813	MON	424	5,085	08/18/2020	12/01/2047
3132AE-KN-5	FHLMC Pool ZT2101 MBS			4	1.A	155,970	89.1080	137,224	153,997	155,839	0	(94)	0	0	3.000	2.812	MON	385	4,620	07/23/2019	04/01/2048
3132DM-B9-5	FHLMC Pool SD0064 MBS			4	1.A	361,836	93.7430	323,044	344,605	360,699	0	(782)	0	0	3.500	2.764	MON	1,005	12,061	08/23/2019	03/01/2046
3132DN-2F-9	FHLMC Pool SD1674 MBS			4	1.A	2,085,808	96.9320	2,118,810	2,185,881	2,086,340	0	532	0	0	4.500	4.929	MON	8,197	16,394	09/26/2022	10/01/2052
3132DN-YW-7	FHLMC Pool SD1625 MBS			4	1.A	4,084,745	100.1770	4,190,172	4,182,778	4,085,198	0	454	0	0	5.000	5.268	MON	17,428	34,856	09/27/2022	09/01/2052
3132DV-3W-3	FHLMC Pool SD8013 MBS			4	1.A	402,164	97.7040	371,950	380,691	401,349	0	(37)	0	0	4.500	2.948	MON	1,428	17,131	10/01/2019	09/01/2049
3132DV-7D-1	FHLMC Pool SD8092 MBS			4	1.A	587,731	88.2460	494,025	559,827	586,989	0	(25)	0	0	3.000	2.116	MON	1,400	16,795	05/10/2021	09/01/2050
3132GV-JF-0	FHLMC Pool Q09862 MBS			4	1.A	127,902	93.8470	112,295	119,657	125,410	0	(1,558)	0	0	3.500	2.948	MON	349	4,188	09/04/2012	08/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS			4	1.A	93,319	90.7270	80,875	89,141	92,004	0	(971)	0	0	3.000	2.658	MON	223	2,674	12/17/2012	12/01/2042
3132QL-BR-3	FHLMC Pool Q30047 MBS			4	1.A	28,690	93.5750	25,931	27,711	28,618	0	(18)	0	0	3.500	(0.403)	MON	81	970	12/09/2015	11/01/2044
3132WG-VL-8	FHLMC Pool Q43318 MBS			4	1.A	353,462	89.8530	304,079	338,418	352,716	0	113	0	0	3.000	1.630	MON	846	10,153	09/08/2016	09/01/2046
3132XV-DB-6	FHLMC Pool Q52797 MBS			4	1.A	467,364	92.9330	413,713	445,175	466,523	0	(236)	0	0	3.500	2.444	MON	1,298	15,581	02/12/2020	12/01/2047
3132Y1-YV-4	FHLMC Pool Q57923 MBS			4	1.A	101,201	95.5770	94,082	98,436	101,044	0	(39)	0	0	4.000	3.537	MON	328	3,937	04/02/2019	08/01/2048
31335B-4P-8	FHLMC Pool G61730 MBS			4	1.A	247,681	91.2390	224,805	246,391	247,575	0	(76)	0	0	3.000	2.927	MON	616	7,392	03/27/2019	09/01/2046
3133AN-DA-9	FHLMC Pool QC3697 MBS			4	1.A	901,685	82.0080	728,413	888,223	901,198	0	(319)	0	0	2.000	1.838	MON	1,480	17,764	07/09/2021	06/01/2051
3133BJ-NU-2	FHLMC Pool QE8503 MBS			4	1.A	1,465,697	99.1380	1,498,241	1,511,271	1,465,923	0	226	0	0	5.000	5.365	MON	6,297	12,594	09/26/2022	08/01/2052
3133KG-TR-9	FHLMC Pool RA1460 MBS			4	1.A	819,018	88.8030	712,697	802,560	818,271	0	(575)	0	0	3.000	2.671	MON	2,006	24,077	09/27/2019	10/01/2049
3133KH-B5-4	FHLMC Pool RA1860 MBS			4	1.A	439,266	88.6140	370,331	417,913	438,658	0	(354)	0	0	3.000	2.025	MON	1,045	12,537	06/24/2020	12/01/2049
3133KH-CP-9	FHLMC Pool RA1878 MBS			4	1.A	452,026	91.8780	398,918	434,184	451,476	0	(13)	0	0	3.500	2.419	MON	1,266	15,197	02/11/2020	12/01/2049
3133KH-XH-4	FHLMC Pool RA2480 MBS			4	1.A	330,534	85.4160	271,043	317,320	330,122	0	(257)	0	0	2.500	1.785	MON	661	7,933	06/24/2020	07/01/2050
3133KK-AH-2	FHLMC Pool RA3608 MBS			4	1.A	716,065	85.3130	579,051	678,734	714,963	0	(791)	0	0	2.500	1.628	MON	1,414	16,968	09/25/2020	09/01/2050
3133KK-D6-3	FHLMC Pool RA3725 MBS			4	1.A	1,551,055	81.9230	1,227,798	1,498,717	1,548,300	0	(1,814)	0	0	2.000	1.648	MON	2,498	29,974	09/21/2020	10/01/2050
3133KK-ZN-2	FHLMC Pool RA4349 MBS			4	1.A	757,605	85.8290	625,050	728,248	756,753	0	(315)	0	0	2.500	1.883	MON	1,517	18,206	05/10/2021	01/01/2051
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS			4	1.A	214,510	92.2890	190,155	206,043	209,449	0	(135)	0	0	3.000	2.614	MON	515	6,181	04/09/2015	04/25/2045
31374T-VR-7	FNMA Pool 323824 MBS			4	1.A	333	100.0800	329	329	330	0	0	0	0	8.000	7.724	MON	2	26	10/26/1999	05/01/2029
31378X-RG-3	FNMA Pool 411887 MBS			4	1.A	263	102.0870	265	260	260	0	(1)	0	0	8.000	7.944	MON	2	21	10/26/1999	09/01/2027
3137AK-PN-5	FHLMC FHR 3983 CH RMBS			4	1.A	68,715	99.2200	66,968	67,494	67,565	0	(489)	0	0	3.000	2.396	MON	169	2,025	02/06/2020	11/15/2030
3138A2-BQ-1	FNMA Pool AH0946 MBS			4	1.A	48,414	96.1560	44,289	46,060	47,918	0	(335)	0	0	4.000	3.272	MON	154	1,842	06/11/2013	12/01/2040
3138A6-Y2-0	FNMA Pool AH5228 MBS			4	1.A	26,020	98.2500	24,325	24,758	25,175	0	(112)	0	0	3.500	2.058	MON	72	866	09/15/2011	01/01/2026
3138AW-EN-9	FNMA Pool AJ4640 MBS			4	1.A	72,284	96.1560	65,853	68,486	72,030	0	(20)	0	0	4.000	1.742	MON	228	2,739	06/10/2013	10/01/2041
3138E1-MQ-7	FNMA Pool AJ8466 MBS			4	1.A	280,688	99.2340	255,210	257,180	279,648	0	304	0	0	4.500	(0.943)	MON	964	11,573	10/19/2015	12/01/2041
3138EE-7J-2	FNMA Pool AK9896 MBS			4	1.A	216,360	93.7450	190,084	202,768	212,240	0	(2,785)	0	0	3.500	2.945	MON	591	7,097	09/04/2012	07/01/2042
3138EM-Y3-9	FNMA Pool AL5229 MBS			4	1.A	123,046	101.3500	112,332	110,836	121,251	0	(1,277)	0	0	5.000	3.556	MON	462	5,542	07/30/2015	01/01/2044
3138EN-LE-7	FNMA Pool AL5724 MBS			4	1.A	219,287	98.3380	198,234	201,585	217,687	0	(764)	0	0	4.500	2.797	MON	756	9,071	01/14/2016	10/01/2044
3138EN-QA-0	FNMA Pool AI5848 MBS			4	1.A	254,743	96.1660	238,656	248,171	254,341	0	(142)	0	0	4.000	3.365	MON	827	9,927	09/06/2018	09/01/2044
3138EQ-K8-4	FNMA Pool AL7518 MBS			4	1.A	123,653	93.2250	108,050	115,902	123,067	0	(200)	0	0	3.500	2.184	MON	338	4,057	07/21/2016	10/01/2045
3138EQ-MU-3	FNMA Pool AL7570 MBS			4	1.A	490,086	96.1690	440,414	457,957	485,625	0	(2,324)	0	0	4.000	3.015	MON	1,527	18,318	06/07/2017	07/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138ER-FX-3	FNMA Pool AL9181 MBS			4	1.A	750,946	89.7420	650,434	724,786	748,789	0	(523)	0	0	3.000	2.329	MON	1,812	21,744	11/04/2016	10/01/2046
3138M4-E3-2	FNMA Pool AP1053 MBS			4	1.A	288,791	93.7440	253,679	270,609	283,445	0	(3,575)	0	0	3.500	2.920	MON	789	9,471	09/04/2012	07/01/2042
3138M4-TC-6	FNMA Pool AP1446 MBS			4	1.A	114,335	93.7390	100,180	106,871	112,029	0	(1,453)	0	0	3.500	2.942	MON	312	3,741	09/05/2012	08/01/2042
3138M9-3C-3	FNMA Pool AP6194 MBS			4	1.A	93,082	93.7400	81,357	86,790	91,135	0	(1,184)	0	0	3.500	2.922	MON	253	3,038	09/05/2012	08/01/2042
3138MN-5P-1	FNMA Pool AQ7153 MBS			4	1.A	338,473	91.1370	299,309	328,415	337,243	0	(523)	0	0	3.000	2.467	MON	821	9,852	05/16/2016	01/01/2043
3138MS-A4-1	FNMA Pool AQ9926 MBS			4	1.A	76,255	91.1360	66,079	72,505	75,139	0	(681)	0	0	3.000	2.579	MON	181	2,175	12/17/2012	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS			4	1.A	13,560	90.7860	11,726	12,916	13,378	0	(105)	0	0	3.000	2.561	MON	32	388	12/17/2012	12/01/2042
3138WB-EL-5	FNMA Pool AS1938 MBS			4	1.A	234,603	101.0620	212,284	210,053	233,550	0	153	0	0	5.000	(2.685)	MON	875	10,503	05/15/2015	03/01/2044
3138WF-HS-8	FNMA Pool AS5640 MBS			4	1.A	442,741	93.1630	393,414	422,287	440,570	0	(1,343)	0	0	3.500	2.745	MON	1,232	14,780	03/23/2016	08/01/2045
3138WG-YP-3	FNMA Pool AS7017 MBS			4	1.A	404,758	93.0380	356,842	383,543	400,769	0	(2,928)	0	0	3.500	3.035	MON	1,119	13,424	05/02/2016	04/01/2046
3138WK-XE-0	FNMA Pool AS9676 MBS			4	1.A	299,963	95.6760	272,557	284,874	299,168	0	(650)	0	0	4.000	3.166	MON	950	11,395	07/30/2019	05/01/2047
3138WL-BN-2	FNMA Pool AS9944 MBS			4	1.A	671,122	93.0940	594,540	638,641	668,625	0	(1,764)	0	0	3.500	2.905	MON	1,863	22,352	08/21/2019	07/01/2047
3138WV-RB-9	FNMA Pool AT7681 MBS			4	1.A	1,155,222	91.1280	1,019,435	1,118,690	1,151,893	0	(2,082)	0	0	3.000	2.553	MON	2,797	33,561	09/27/2019	06/01/2043
3138X9-WS-4	FNMA Pool AU9656 MBS			4	1.A	197,223	98.3370	178,802	181,825	193,757	0	(2,689)	0	0	4.500	3.783	MON	682	8,182	11/13/2015	09/01/2043
3138YA-FD-2	FNMA Pool AX8263 MBS			4	1.A	151,498	95.9050	136,426	142,251	149,406	0	(1,806)	0	0	4.000	3.486	MON	474	5,690	07/28/2015	12/01/2044
3138YK-M7-5	FNMA Pool AY5781 MBS			4	1.A	365,755	95.9040	329,075	343,130	360,652	0	(3,959)	0	0	4.000	3.491	MON	1,144	13,725	07/07/2015	05/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS			4	1.A	393,638	95.9040	353,852	368,963	388,380	0	(3,977)	0	0	4.000	3.473	MON	1,230	14,759	11/05/2015	08/01/2045
3138YR-RW-0	FNMA Pool AZ0500 MBS			4	1.A	233,723	90.4730	202,653	223,993	233,192	0	221	0	0	3.000	1.357	MON	560	6,720	08/05/2016	06/01/2045
3138YV-4G-1	FNMA Pool AZ4422 MBS			4	1.A	189,407	95.8050	171,240	178,739	187,032	0	(1,908)	0	0	4.000	3.537	MON	596	7,150	07/13/2015	07/01/2045
31406B-A8-3	FNMA Pool 804731 MBS			4	1.A	93,002	102.4090	91,524	89,371	91,030	0	(949)	0	0	6.000	5.637	MON	447	5,362	01/21/2005	01/01/2035
31406C-VA-3	FNMA Pool 806209 MBS			4	1.A	60,113	101.7310	58,792	57,792	58,817	0	(643)	0	0	6.000	5.662	MON	289	3,467	01/24/2005	01/01/2035
31406F-S8-5	FNMA Pool 808843 MBS			4	1.A	63,318	102.1910	62,198	60,865	61,938	0	(692)	0	0	6.000	5.666	MON	304	3,652	01/21/2005	01/01/2035
31407H-2C-9	FNMA Pool 831571 MBS			4	1.A	20,028	104.4520	21,228	20,323	20,103	0	46	0	0	6.000	6.220	MON	102	1,219	07/11/2006	07/01/2036
3140E4-JU-2	FNMA Pool BA0274 MBS			4	1.A	222,073	92.9860	197,250	212,130	221,447	0	(126)	0	0	3.500	0.035	MON	619	7,425	10/06/2015	10/01/2045
3140F5-DT-7	FNMA Pool BC9113 MBS			4	1.A	281,520	93.3840	245,552	262,950	277,961	0	(2,462)	0	0	3.500	2.948	MON	767	9,203	08/12/2016	05/01/2046
3140F9-RX-5	FNMA Pool BD2301 MBS			4	1.A	436,572	90.0940	377,234	418,712	433,112	0	(2,541)	0	0	3.000	2.664	MON	1,047	12,561	08/05/2016	06/01/2046
3140FM-U4-6	FNMA Pool BE2402 MBS			4	1.A	1,022,943	93.4610	917,902	982,124	1,015,922	0	(4,896)	0	0	3.500	3.175	MON	2,865	34,374	06/07/2017	11/01/2046
3140FP-6R-5	FNMA Pool BE4479 MBS			4	1.A	427,408	92.9020	381,457	410,599	424,596	0	(2,072)	0	0	3.500	3.171	MON	1,198	14,371	06/07/2017	12/01/2046
3140FU-YU-6	FNMA Pool BE8822 MBS			4	1.A	675,418	93.5400	610,696	652,873	674,220	0	(254)	0	0	3.500	2.673	MON	1,904	22,851	07/14/2017	07/01/2047
3140GU-MN-4	FNMA Pool BH5764 MBS			4	1.A	285,764	98.0740	259,951	265,056	285,120	0	(116)	0	0	4.500	1.890	MON	994	11,928	08/14/2019	11/01/2047
3140H1-WJ-5	FNMA Pool BJ0648 MBS			4	1.A	218,944	92.7780	202,832	218,619	218,900	0	(16)	0	0	3.500	3.450	MON	638	7,652	04/06/2018	03/01/2048
3140J5-FG-9	FNMA Pool BM1066 MBS			4	1.A	473,173	95.9040	442,520	461,421	472,511	0	(295)	0	0	4.000	3.501	MON	1,538	18,457	02/13/2019	02/01/2047
3140J8-VQ-3	FNMA Pool BM4222 MBS			4	1.A	731,654	91.1380	647,738	710,721	730,053	0	(1,069)	0	0	3.000	2.537	MON	1,777	21,322	09/23/2019	01/01/2044
3140J9-LL-3	FNMA Pool BM4830 MBS			4	1.A	423,209	93.4730	378,439	404,863	422,003	0	(941)	0	0	3.500	2.875	MON	1,181	14,170	08/26/2019	02/01/2047
3140J9-QR-5	FNMA Pool BM4963 MBS			4	1.A	290,243	89.8640	254,676	283,402	289,764	0	(302)	0	0	3.000	2.698	MON	709	8,502	10/11/2019	05/01/2048
3140J9-SN-2	FNMA Pool BM5024 MBS			4	1.A	270,660	89.1150	235,657	264,442	270,349	0	(106)	0	0	3.000	2.606	MON	661	7,933	01/07/2020	11/01/2048
3140J9-U8-2	FNMA Pool BM5106 MBS			4	1.A	227,085	98.1670	207,852	211,734	226,546	0	(418)	0	0	4.500	3.141	MON	794	9,528	07/30/2019	12/01/2048
3140JA-FG-8	FNMA Pool BM5566 MBS			4	1.A	201,623	98.2340	188,155	191,537	201,088	0	(379)	0	0	4.500	3.707	MON	718	8,619	04/24/2019	02/01/2049
3140JA-PG-7	FNMA Pool BM5822 MBS			4	1.A	281,328	89.5860	249,575	278,586	281,135	0	(125)	0	0	3.000	2.857	MON	696	8,358	06/19/2019	11/01/2048
3140JH-B8-5	FNMA Pool BN0962 MBS			4	1.A	83,830	95.4690	76,872	80,521	83,522	0	(250)	0	0	4.000	3.645	MON	268	3,221	08/22/2019	12/01/2048
3140MR-BM-8	FNMA Pool BW0043 MBS			4	1.A	1,603,288	99.1300	1,638,762	1,653,140	1,603,592	0	304	0	0	5.000	5.500	MON	6,888	13,776	09/26/2022	07/01/2052
3140QA-AJ-9	FNMA Pool CA2708 MBS			4	1.A	201,874	95.6090	188,698	197,364	201,697	0	(34)	0	0	4.000	3.337	MON	658	7,894	02/12/2019	05/01/2048
3140QC-4B-9	FNMA Pool FM2963 MBS			4	1.A	758,742	88.4820	635,975	718,761	756,643	0	(1,411)	0	0	3.000	2.359	MON	1,797	21,563	05/20/2020	02/01/2050
3140QE-LU-4	FNMA Pool CA6638 MBS			4	1.A	1,286,621	85.4220	1,042,189	1,220,042	1,283,885	0	(812)	0	0	2.500	1.773	MON	2,542	30,501	12/01/2020	08/01/2050
3140QE-XQ-0	FNMA Pool CA6986 MBS			4	1.A	1,566,002	82.2740	1,241,381	1,508,831	1,562,715	0	(2,279)	0	0	2.000	1.657	MON	2,515	30,177	10/16/2020	09/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31403F-5E-5	FNMA Pool CA8044 MBS			4	1.A	1,507,664	85.4220	1,221,006	1,429,383	1,504,801	0	(1,881)	0	0	2.500	1.832	MON	2,978	35,735	01/20/2021	12/01/2050
31403F-A2-5	FNMA Pool CA7224 MBS			4	1.A	1,608,076	82.0490	1,271,330	1,549,486	1,605,779	0	(1,156)	0	0	2.000	1.493	MON	2,582	30,990	10/15/2020	10/01/2050
31403F-A3-3	FNMA Pool CA7225 MBS			4	1.A	1,646,293	81.9250	1,298,797	1,585,356	1,643,209	0	(1,869)	0	0	2.000	1.600	MON	2,642	31,707	10/14/2020	10/01/2050
31403F-S2-6	FNMA Pool CA7725 MBS			4	1.A	1,345,487	85.4220	1,087,978	1,273,646	1,342,247	0	(1,306)	0	0	2.500	1.848	MON	2,653	31,841	12/01/2020	11/01/2050
31403G-PK-7	FNMA Pool CA8525 MBS			4	1.A	1,443,096	85.4020	1,165,426	1,364,630	1,440,361	0	(1,817)	0	0	2.500	1.773	MON	2,843	34,116	01/21/2021	12/01/2050
31403G-PL-5	FNMA Pool CA8526 MBS			4	1.A	1,447,526	85.4220	1,177,971	1,379,007	1,445,263	0	(1,325)	0	0	2.500	1.836	MON	2,873	34,475	02/18/2021	01/01/2051
31403K-GB-8	FNMA Pool CB0193 MBS			4	1.A	1,592,178	88.0290	1,319,720	1,499,182	1,589,498	0	(951)	0	0	3.000	2.091	MON	3,748	44,975	05/10/2021	04/01/2051
31403K-NE-4	FNMA Pool CB0388 MBS			4	1.A	884,908	85.0700	725,667	853,020	883,637	0	(760)	0	0	2.500	2.128	MON	1,777	21,326	05/13/2021	05/01/2051
31403L-D2-9	FNMA Pool FN CB1020 MBS			4	1.A	1,831,773	81.6710	1,472,781	1,803,314	1,830,695	0	(705)	0	0	2.000	1.840	MON	3,006	36,066	07/09/2021	07/01/2051
3140X4-D8-6	FNMA Pool FM1026 MBS			4	1.A	219,044	93.1620	197,703	212,213	218,650	0	(202)	0	0	3.500	2.979	MON	619	7,427	06/13/2019	02/01/2048
3140X4-DF-0	FNMA Pool FM1001 MBS			4	1.A	167,820	92.8300	151,365	163,056	167,594	0	(156)	0	0	3.500	2.997	MON	476	5,707	06/25/2019	11/01/2048
3140X4-L9-5	FNMA Pool FM1251 MBS			4	1.A	527,473	90.9700	470,148	516,814	526,677	0	(513)	0	0	3.000	2.678	MON	1,292	15,504	07/22/2019	04/01/2045
3140X4-PB-6	FNMA Pool FM1317 MBS			4	1.A	210,140	95.5640	189,871	198,685	209,429	0	(429)	0	0	4.000	3.255	MON	662	7,947	10/11/2019	10/01/2048
3140X4-TQ-9	FNMA Pool FM1458 MBS			4	1.A	385,274	98.0280	358,465	365,676	384,702	0	(161)	0	0	4.500	3.119	MON	1,371	16,455	09/18/2019	04/01/2049
3140X6-JH-5	FNMA Pool FM2963 MBS			4	1.A	934,229	89.1320	785,675	881,478	932,129	0	(1,262)	0	0	3.000	2.113	MON	2,204	26,444	05/20/2020	02/01/2050
3140X8-3G-0	FNMA Pool FM5298 MBS			4	1.A	1,078,442	91.5880	932,919	1,018,599	1,076,951	0	(570)	0	0	3.500	2.592	MON	2,971	35,651	05/20/2021	10/01/2050
3140XJ-D9-1	FNMA Pool FS2827 MBS			4	1.A	916,222	94.0720	884,149	939,866	916,385	0	163	0	0	4.000	4.375	MON	3,133	9,399	09/08/2022	09/01/2052
3140XJ-J4-6	FNMA Pool FS2982 MBS			4	1.A	3,889,565	98.8220	3,905,364	3,951,932	3,889,824	0	258	0	0	5.000	5.166	MON	16,466	32,933	09/29/2022	09/01/2052
3140XJ-KH-5	FNMA Pool FS2995 MBS			4	1.A	3,217,558	100.5530	3,201,818	3,184,224	3,217,287	0	(271)	0	0	5.500	5.430	MON	14,594	29,189	10/05/2022	10/01/2052
3140XJ-SJ-3	FNMA Pool FS3220 MBS			4	1.A	3,580,898	100.5530	3,607,448	3,587,625	3,580,825	0	(73)	0	0	5.500	5.527	MON	16,443	16,443	10/31/2022	11/01/2052
31416X-GJ-3	FNMA Pool AB2000 MBS			4	1.A	106,343	99.2540	96,751	97,478	104,121	0	(1,682)	0	0	4.500	3.632	MON	366	4,387	10/19/2015	01/01/2041
31417G-TY-2	FNMA Pool AB9566 MBS			4	1.A	533,102	91.1380	474,155	520,258	532,202	0	(87)	0	0	3.000	2.161	MON	1,301	15,608	01/07/2015	06/01/2043
31418C-4G-6	FNMA Pool MA3522 MBS			4	1.A	121,711	97.9080	114,745	117,197	121,559	0	(54)	0	0	4.500	3.520	MON	439	5,274	03/19/2019	11/01/2048
31418C-ZJ-6	FNMA Pool MA3444 MBS			4	1.A	118,881	97.7410	111,903	114,489	118,688	0	(91)	0	0	4.500	3.734	MON	429	5,152	03/18/2019	08/01/2048
31418D-C7-5	FNMA Pool MA3693 MBS			4	1.A	98,340	95.1000	89,871	94,501	98,208	0	(55)	0	0	4.000	3.123	MON	315	3,780	08/19/2019	07/01/2049
31418D-CY-6	FNMA Pool MA3686 MBS			4	1.A	241,347	92.1180	216,752	235,300	241,110	0	(187)	0	0	3.500	3.040	MON	686	8,236	09/27/2019	06/01/2049
31418D-FT-4	FNMA Pool MA3777 MBS			4	1.A	275,838	97.7750	255,331	261,141	275,456	0	(163)	0	0	4.500	3.096	MON	979	11,751	09/23/2019	09/01/2049
31418D-N7-3	FNMA Pool MA4013 MBS			4	1.A	1,692,142	91.6240	1,605,998	1,752,805	1,694,024	0	1,882	0	0	2.500	3.287	MON	3,652	21,910	05/17/2022	05/01/2035
99652M-BL-7	Home Mac Mortgage Series 85-6 CMO (Written Off)			4	1.A	0	0.0000	0	111,491	0	0	0	0	0	10.300	0.000	JAJO	0	0	01/06/2005	01/01/2016
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						71,490,791	XXX	64,529,899	69,957,333	71,329,426	0	(88,262)	0	0	XXX	XXX	XXX	211,181	1,604,454	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						167,631,407	XXX	152,714,039	150,395,333	162,333,052	0	(1,679,481)	0	0	XXX	XXX	XXX	1,291,593	4,462,437	XXX	XXX
00108W-AH-3	AEP TEXAS Corp Note Call MW			2	2.A FE	767,615	93.9580	723,477	770,000	768,532	0	238	0	0	3.950	3.989	JD	2,535	30,415	01/24/2019	06/01/2028
00138C-AQ-1	AIG GLOBAL FUNDI Corp Note Non Call Prv Plc				1.F FE	433,523	95.8360	415,928	434,000	433,851	0	159	0	0	0.450	0.487	JD	125	1,953	12/03/2020	12/08/2023
00206R-KG-6	AT&T INC Corp Note MW Call			1	2.B FE	649,181	84.6220	550,043	650,000	649,433	0	106	0	0	1.650	1.668	FA	4,469	10,725	07/27/2020	02/01/2028
00206R-KH-4	AT&T INC Corp Note Call MW			1	2.B FE	202,244	78.6410	157,282	200,000	201,816	0	(187)	0	0	2.250	2.136	FA	1,875	4,500	09/01/2020	02/01/2032
00206R-MM-1	AT&T INC Corp Note Call MW			2	2.B FE	720,075	77.1440	553,894	718,000	719,890	0	(152)	0	0	2.550	2.522	JD	1,526	18,309	09/03/2021	12/01/2033
002824-BF-6	ABBOTT LABS Corp Note Call MW			2	1.E FE	512,392	97.4980	463,116	475,000	495,170	0	(5,191)	0	0	3.750	2.529	MN	1,534	17,813	07/26/2019	11/30/2026
00287Y-BV-0	ABBVIE INC Corp Note Call MW			2	2.A FE	785,789	93.1380	721,820	775,000	782,075	0	(1,780)	0	0	2.950	2.691	MN	2,540	22,863	11/19/2020	11/21/2026
00287Y-BX-6	ABBVIE INC Corp Note Call MW			2	2.A FE	962,885	90.3750	994,125	1,100,000	966,880	0	3,995	0	0	3.200	5.322	MN	3,911	17,600	09/29/2022	11/21/2029
010392-FU-7	ALABAMA POWER CO Corp Note Call MW			1	1.E FE	373,290	78.1080	292,905	375,000	373,668	0	162	0	0	1.450	1.499	MS	1,601	5,438	08/24/2020	09/15/2030
015271-AR-0	ALEXANDRIA REAL Corp Note Call MW			2	2.A FE	860,453	87.5350	744,048	850,000	857,843	0	(802)	0	0	3.375	3.248	FA	10,838	28,688	07/24/2019	08/15/2031
023135-BC-9	AMAZON.COM INC Corp Note Call MW			2	1.E FE	1,621,334	94.1330	1,435,528	1,525,000	1,582,282	0	(12,315)	0	0	3.150	2.245	FA	17,213	48,038	09/27/2019	08/22/2027
023135-BP-0	AMAZON.COM INC Corp Note MW			1	1.D FE	200,719	98.1940	197,370	201,000	200,960	0	94	0	0	0.400	0.447	JD	63	804	06/01/2020	06/03/2023
023135-BV-7	AMAZON.COM INC Corp Note MW			2	1.D FE	186,974	98.4390	184,081	187,000	186,995	0	13	0	0	0.250	0.257	MN	64	468	05/10/2021	05/12/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
023608-AK-8	AMEREN CORP Corp Note Cal MW			1	2.B FE	1,014,066	84.6250	858,944	1,015,000	1,014,300	0	127	0	0	1.750	1.764	MS	5,230	17,763	02/24/2021	03/15/2028
025816-CV-9	AMERICAN EXPRESS Corp Note Non Call				1.F FE	137,986	98.0160	135,262	138,000	137,991	0	4	0	0	3.375	3.380	MN	750	2,329	04/28/2022	05/03/2024
025816-DA-4	AMERICAN EXPRESS Corp Note Call			2	1.F FE	940,590	94.7640	947,640	1,000,000	941,755	0	1,165	0	0	4.420	5.140	FA	18,171	0	09/21/2022	08/03/2033
02665W-DM-0	AMERICAN HONDA F Corp Note MW			1	1.G FE	183,919	97.1630	178,780	184,000	183,981	0	27	0	0	0.650	0.665	MS	375	1,196	09/08/2020	09/08/2023
026874-DQ-7	AMER INTL GROUP Corp Note Call MW			2	2.B FE	273,733	94.2330	250,660	266,000	269,822	0	(1,534)	0	0	2.500	1.888	JD	18	6,650	05/27/2020	06/30/2025
026874-DR-5	AMER INTL GROUP Corp Note Call MW			1	2.B FE	444,980	88.4150	353,660	400,000	434,857	0	(4,413)	0	0	3.400	2.097	JD	38	13,600	09/01/2020	06/30/2030
03073E-AP-0	AMERISOURCEBERGE Corp Note Call MW			2	2.A FE	571,593	93.6050	514,828	550,000	563,430	0	(2,626)	0	0	3.450	2.891	JD	843	18,975	10/10/2019	12/15/2027
03073E-AS-4	AMERISOURCEBERGE Corp Note Call MW			2	2.A FE	137,060	99.1650	135,856	137,000	137,000	0	(13)	0	0	0.737	0.691	MS	297	1,010	03/26/2021	03/15/2023
031162-CQ-1	AMGEN INC Corp Note Call MW			2	2.A FE	486,448	92.7550	440,586	475,000	481,886	0	(1,385)	0	0	3.200	2.861	MN	2,491	15,200	07/30/2019	11/02/2027
037833-BY-5	APPLE INC Corp Note Call MW			2	1.B FE	892,372	96.1840	764,663	795,000	851,407	0	(19,208)	0	0	3.250	0.766	FA	9,187	25,838	11/06/2020	02/23/2026
037833-BZ-2	APPLE INC Corp Note Call MW			2	1.B FE	812,775	92.8680	756,874	815,000	814,137	0	227	0	0	2.450	2.481	FA	8,153	19,968	07/28/2016	08/04/2026
037833-DK-3	APPLE INC Corp Note Call MW			2	1.B FE	341,897	93.5030	303,885	325,000	335,132	0	(2,058)	0	0	3.000	2.285	MN	1,300	9,750	08/13/2019	11/13/2027
037833-DN-7	APPLE INC Corp Note Call MW			2	1.B FE	568,497	91.4120	525,619	575,000	571,423	0	920	0	0	2.050	2.227	MS	3,602	11,788	09/27/2019	09/11/2026
039482-AD-6	ARCHER-DANIELS Corp Note Call MW			2	1.F FE	464,037	86.1950	400,807	465,000	464,049	0	12	0	0	2.900	2.926	MS	4,495	6,855	02/23/2022	03/01/2032
039483-BL-5	ARCHER-DANIELS Corp Note Call MW			2	1.F FE	783,192	92.8600	719,665	775,000	779,331	0	(1,221)	0	0	2.500	2.327	FA	7,535	19,375	09/27/2019	08/11/2026
04685A-2S-9	ATHENE GLOBAL FU Corp Note Non Call Prv Plc				1.E FE	274,904	95.1860	261,762	275,000	274,967	0	32	0	0	0.950	0.962	JJ	1,255	2,613	01/04/2021	01/08/2024
049560-AU-9	ATMOS ENERGY COR Corp Note Call				1.G FE	479,981	99.2710	476,501	480,000	479,998	0	10	0	0	0.625	0.627	MS	933	3,000	03/04/2021	03/09/2023
053332-AX-0	AUTOZONE INC Corp Note Call MW			2	2.B FE	822,616	97.3330	802,997	825,000	824,347	0	487	0	0	3.125	3.188	AO	5,228	25,781	04/04/2019	04/18/2024
05348E-BF-5	AVALONBAY COMMUN Corp Note Call MW			2	1.G FE	1,013,071	89.7460	852,587	950,000	992,473	0	(6,292)	0	0	3.300	2.513	JD	2,613	31,350	08/14/2019	06/01/2029
06051G-FM-6	BANK OF AMER CRP Corp Note Non Call				2.A FE	505,575	97.9550	489,775	500,000	501,341	0	(615)	0	0	4.000	3.863	JJ	8,833	20,000	02/23/2015	01/22/2025
06051G-GR-4	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	785,021	92.2160	714,674	775,000	780,054	0	(1,009)	0	0	3.593	3.437	JJ	12,376	27,846	09/01/2017	07/21/2028
06051G-HV-4	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	1,569,338	86.2140	1,332,006	1,545,000	1,561,816	0	(2,300)	0	0	3.194	3.009	JJ	21,658	49,347	08/09/2019	07/23/2030
06051G-JF-7	BANK OF AMER CRP Corp Note Call MW			1	1.G FE	202,494	76.9680	153,936	200,000	201,946	0	(239)	0	0	1.898	1.760	JJ	1,666	3,796	09/01/2020	07/23/2031
06051G-JL-4	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	614,898	76.6120	467,333	610,000	613,948	0	(466)	0	0	1.922	1.833	AO	2,182	11,724	12/03/2020	10/24/2031
06051G-JX-8	BANK OF AMER CRP Corp Note Call			2	1.G FE	399,000	99.0840	395,345	399,000	399,000	0	0	0	0	4.963	0.536	FMAN	1,870	6,829	05/24/2021	05/28/2024
06051G-KK-4	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	389,440	80.8190	335,399	415,000	390,914	0	1,474	0	0	2.972	3.665	FA	5,036	6,167	03/29/2022	02/04/2033
06051G-KS-7	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	250,000	97.6830	244,208	250,000	250,000	0	0	0	0	3.841	3.831	AO	1,760	4,748	04/21/2022	04/25/2025
06051G-KY-4	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	2,316,506	95.2340	2,285,616	2,400,000	2,318,247	0	1,741	0	0	5.015	5.443	JJ	53,159	0	09/19/2022	07/22/2033
06406R-AG-2	BANK OF NY MELLO Corp Note Non Call				1.F FE	111,328	99.5760	109,534	110,000	110,430	0	(897)	0	0	3.500	2.269	AO	674	1,925	04/27/2022	04/28/2023
097023-BX-2	BOEING CO Corp Note Call MW			2	2.C FE	914,598	89.5690	837,470	935,000	923,611	0	1,980	0	0	3.250	3.510	MS	10,129	30,388	02/21/2018	03/01/2028
10373Q-AE-0	BP CAP MKTS AMER Corp Note Call			2	1.F FE	333,600	97.0920	291,276	300,000	321,814	0	(3,554)	0	0	4.234	2.819	MN	1,941	12,702	07/24/2019	11/06/2028
10921U-2G-2	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc				1.G FE	206,899	95.8580	198,426	207,000	206,951	0	50	0	0	1.200	1.225	JD	110	2,484	12/08/2021	12/15/2023
110122-CP-1	BRISTOL-MYERS Corp Note Call MW			1	1.F FE	494,418	92.7670	440,643	475,000	489,465	0	(2,059)	0	0	3.400	2.870	JJ	6,953	16,150	07/17/2020	07/26/2029
110122-CY-2	BRISTOL-MYERS Corp Note Call MW			2	1.F FE	49,204	99.7610	47,885	48,000	48,040	0	(1,061)	0	0	2.750	0.529	FA	499	1,320	11/23/2021	02/15/2023
110122-DN-5	BRISTOL-MYERS Corp Note MW Call			1	1.F FE	849,465	89.9610	764,669	850,000	849,690	0	107	0	0	0.750	0.763	MN	850	6,375	11/16/2020	11/13/2025
110122-DT-2	BRISTOL-MYERS Corp Note Call				1.F FE	350,000	96.3730	337,306	350,000	350,000	0	0	0	0	0.537	0.537	MN	251	1,880	11/09/2020	11/13/2023
126650-CX-6	CVS HEALTH CORP Corp Note Call MW			2	2.B FE	907,065	96.9100	891,572	920,000	912,567	0	1,236	0	0	4.300	4.475	MS	10,549	39,560	03/06/2018	03/25/2028
126650-DR-8	CVS HEALTH CORP Corp Note Call MW			2	2.B FE	412,381	79.5410	330,095	415,000	412,709	0	239	0	0	2.125	2.195	MS	2,597	9,480	08/09/2021	09/15/2031
133131-AX-0	CAMDEN PROP TRST Corp Note Call MW			2	1.G FE	510,705	89.3350	446,675	500,000	507,260	0	(1,048)	0	0	3.150	2.893	JJ	7,875	15,750	07/30/2019	07/01/2029
14040H-BJ-3	CAPITAL ONE FINL Corp Note Call			2	2.B FE	967,113	96.7390	870,651	900,000	933,076	0	(11,449)	0	0	4.200	2.798	AO	6,510	37,800	12/09/2019	10/29/2025
141781-BG-8	CARGILL INC Note Non Call Prv Plc				1.F FE	664,175	99.7900	663,604	665,000	664,971	0	175	0	0	3.250	3.277	MS	7,204	21,613	02/26/2018	03/01/2023
15189T-AX-5	CENTERPOINT ENER Corp Note Call MW			2	2.B FE	448,214	86.1870	387,842	450,000	448,731	0	157	0	0	2.950	2.994	MS	4,425	13,275	08/12/2019	03/01/2030
15189W-AM-2	Centerpoint Energy Corp Note Call				1.G FE	251,756	99.2850	250,198	252,000	251,980	0	123	0	0	0.700	0.749	MS	583	1,764	02/26/2021	03/02/2023
17275R-BL-5	CISCO SYSTEMS Corp Note Call MW			2	1.D FE	1,008,043	93.2400	909,090	975,000	992,242	0	(4,788)	0	0	2.500	1.967	MS	6,839	24,375	08/14/2019	09/20/2026
172967-GL-9	CITIGROUP INC Corp Note Non Call				1.G FE	508,791	99.7740	508,847	510,000	509,977	0	138	0	0	3.375	3.403	MS	5,738	17,213	02/14/2013	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-LD-1	CITIGROUP INC Corp Note Call MW			2	1.G FE	500,000	93.5890	467,945	500,000	500,000	0	0	0	0	3.887	3.887	JJ	9,232	19,435	01/04/2017	01/10/2028
172967-ME-8	CITIGROUP INC Corp Note Call MW			2	1.G FE	991,788	90.3910	836,117	925,000	970,309	0	(6,516)	0	0	3.980	3.107	MS	10,329	36,815	08/06/2019	03/20/2030
172967-MS-7	CITIGROUP INC Corp Note Call MW			1	1.G FE	813,027	81.0990	620,407	765,000	803,259	0	(4,768)	0	0	2.572	1.848	JD	1,530	19,676	12/03/2020	06/03/2031
172967-NE-7	CITIGROUP INC Corp Note Call MW			2	1.G FE	407,952	78.0140	315,957	405,000	407,682	0	(263)	0	0	2.520	2.436	MN	1,644	10,206	12/17/2021	11/03/2032
172967-NU-1	CITIGROUP INC Corp Note Call MW			2	1.G FE	1,913,461	93.9310	1,878,620	2,000,000	1,915,308	0	1,847	0	0	4.910	5.449	MN	10,093	49,100	09/19/2022	05/24/2033
174610-AR-6	CITIZENS FIN GRP Corp Note MW			1	2.A FE	498,990	92.6000	463,000	500,000	499,460	0	142	0	0	2.850	2.882	JJ	6,096	14,250	07/22/2019	07/27/2026
19416Q-EC-0	COLGATE-PALM CO Corp Note MW			2	1.D FE	204,480	99.2020	195,428	197,000	198,193	0	(3,593)	0	0	2.100	0.271	MN	690	4,137	03/29/2021	05/01/2023
20030N-CS-8	COMCAST CORP Corp Note Call MW			2	1.G FE	1,717,062	98.0370	1,588,199	1,620,000	1,664,932	0	(16,452)	0	0	3.950	2.838	AO	13,509	63,990	09/26/2019	10/15/2025
20030N-DM-0	COMCAST CORP Corp Note Call MW			2	1.G FE	854,073	81.0720	891,792	1,100,000	859,956	0	5,883	0	0	1.950	5.322	JJ	9,891	0	09/29/2022	01/15/2031
20030N-DN-8	COMCAST CORP Corp Note Call MW			1	1.G FE	827,022	78.1010	652,143	835,000	828,571	0	734	0	0	1.500	1.601	FA	4,732	12,525	11/16/2020	02/15/2031
20825C-BA-1	CONOCOPHILLIPS Corp Note Call MW			2	1.F FE	1,213,214	81.4780	981,810	1,205,000	1,212,648	0	(566)	0	0	2.400	2.310	FA	10,925	14,460	05/06/2022	02/15/2031
224044-CG-0	COX COMMUN INC Corp Note Call MW Prv Plc			2	2.B FE	154,738	93.6290	145,125	155,000	154,893	0	27	0	0	3.350	3.370	MS	1,529	5,193	09/08/2016	09/15/2026
224044-CJ-4	COX COMMUN INC Corp Note Call MW Prv Plc			2	2.B FE	467,753	92.9880	437,044	470,000	468,867	0	222	0	0	3.500	3.557	FA	6,214	16,450	07/24/2017	08/15/2027
22966R-AJ-5	CUBESMART LP Corp Note Call MW			2	2.B FE	843,362	76.6990	651,942	850,000	844,024	0	621	0	0	2.500	2.587	FA	8,028	15,052	11/18/2021	02/15/2032
244199-BJ-3	DEERE & CO Corp Note Call MW			1	1.F FE	406,819	89.7910	318,758	355,000	395,301	0	(5,413)	0	0	3.100	1.400	AO	2,323	11,005	11/06/2020	04/15/2030
24422E-UA-5	JOHN DEERE CAP Corp Note Non Call				1.F FE	251,964	99.9870	243,968	244,000	244,080	0	(5,914)	0	0	2.700	0.271	JJ	3,203	6,588	08/27/2021	01/06/2023
24422E-VB-2	JOHN DEERE CAP Corp Note Non Call				1.F FE	948,224	92.1990	875,891	950,000	949,024	0	250	0	0	2.250	2.279	MS	6,353	21,375	09/27/2019	09/14/2026
24422E-VJ-5	JOHN DEERE CAP Corp Note Non Call				1.F FE	255,703	96.6370	247,391	256,000	255,923	0	99	0	0	0.400	0.439	AO	230	1,024	10/06/2020	10/10/2023
25389J-AU-0	DIGITAL REALTY Corp Note Call MW			2	2.B FE	330,346	89.5290	290,969	325,000	328,652	0	(518)	0	0	3.600	3.398	JJ	5,850	11,700	07/23/2019	07/01/2029
254687-FX-9	WALT DISNEY CO Corp Note MW			1	2.A FE	1,030,760	85.6070	830,388	970,000	1,021,306	0	(5,863)	0	0	2.650	1.934	JJ	11,996	25,705	12/17/2021	01/13/2031
25468P-DM-5	WALT DISNEY CO Corp Note MW			2	2.A FE	660,805	90.4960	610,848	675,000	669,605	0	1,438	0	0	1.850	2.083	JJ	5,238	12,488	07/07/2016	07/30/2026
257375-AN-5	DOMINION ENERGY Corp Note Call MW			2	2.A FE	544,646	95.3260	519,527	545,000	544,861	0	72	0	0	2.500	2.514	MN	1,741	13,625	11/18/2019	11/15/2024
25746U-DL-0	DOMINION ENERGY Corp Note Call MW			2	2.B FE	454,349	79.8190	363,176	455,000	454,431	0	59	0	0	2.250	2.266	FA	3,868	10,323	08/10/2021	08/15/2031
26442C-AY-0	DUKE ENERGY CAR Corp Note Call MW			2	1.F FE	823,985	85.9580	709,154	825,000	824,301	0	96	0	0	2.450	2.464	FA	7,636	20,213	08/12/2019	08/15/2029
26875P-AP-6	EOG RESOURCES IN Corp Note Call MW			2	1.G FE	136,399	98.1480	122,685	125,000	130,346	0	(1,826)	0	0	4.150	2.552	JJ	2,392	5,188	07/30/2019	01/15/2026
26884A-BG-7	ERP OPERATING LP Corp Note Call MW			2	1.G FE	409,270	91.7340	376,109	410,000	409,636	0	73	0	0	3.250	3.271	FA	5,552	13,325	07/31/2017	08/01/2027
26884A-BJ-1	ERP OPERATING LP Corp Note Call MW			2	1.G FE	472,160	92.3260	438,549	475,000	473,424	0	273	0	0	3.500	3.571	MS	5,542	16,625	02/01/2018	03/01/2028
29278N-AQ-6	ENERGY TRANSFER Corp Note Call MW			2	2.C FE	1,561,911	88.3990	1,405,544	1,590,000	1,558,883	0	(483)	0	0	3.750	4.018	MN	7,619	40,406	06/06/2022	05/15/2030
29364G-AL-7	ENTERGY CORP Corp Note Call MW			1	2.B FE	793,736	84.6940	677,552	800,000	795,205	0	569	0	0	2.800	2.890	JD	996	22,400	05/13/2020	06/15/2030
29364W-BF-4	ENTERGY LA LLC Corp Note Call			2	1.F FE	140,975	96.3110	135,799	141,000	140,992	0	9	0	0	0.620	0.626	MN	107	874	11/17/2020	11/17/2023
29379V-BL-6	ENTERPRISE PRODU Corp Note Call MW			1	2.A FE	474,084	96.0740	432,333	450,000	461,019	0	(2,635)	0	0	3.950	3.270	FA	6,715	17,775	09/05/2017	02/15/2027
29379V-BV-4	ENTERPRISE PRODU Corp Note Call MW			2	2.A FE	502,300	88.2580	441,290	500,000	501,559	0	(218)	0	0	3.125	3.071	JJ	6,554	15,625	07/24/2019	07/31/2029
29444U-BK-1	EQUINIX INC Corp Note Call MW			2	2.B FE	1,498,485	89.5240	1,342,860	1,500,000	1,499,161	0	305	0	0	1.000	1.021	MS	4,417	15,000	09/23/2020	09/15/2025
29449W-AJ-6	EQUITABLE FINANC Corp Note Non Call Prv Plc				1.E FE	257,977	92.8240	239,486	258,000	257,987	0	8	0	0	0.800	0.803	FA	797	2,064	08/09/2021	08/12/2024
29717P-AP-2	ESSEX PORTFOLIO Corp Note Call MW			2	2.A FE	1,371,521	96.5160	1,327,095	1,375,000	1,374,117	0	371	0	0	3.500	3.530	AO	12,031	48,125	03/10/2015	04/01/2025
29736R-AN-0	ESTEE LAUDER CO Corp Note Call MW			2	1.E FE	338,031	94.9600	322,864	340,000	339,226	0	392	0	0	2.000	2.122	JD	567	6,800	11/19/2019	12/01/2024
30161N-AU-5	EXELON CORP Corp Note Call MW			2	2.B FE	836,368	95.0690	760,552	800,000	817,919	0	(5,591)	0	0	3.400	2.628	AO	5,742	27,200	08/02/2019	04/15/2026
30225V-AG-2	EXTRA SPACE STOR Corp Note Call MW			2	2.B FE	823,787	75.9210	626,348	825,000	823,918	0	103	0	0	2.350	2.366	MS	5,709	19,011	09/14/2021	03/15/2032
30231G-BL-5	EXXON MOBIL CORP Corp Note MW			1	1.D FE	412,420	99.0740	396,296	400,000	401,370	0	(4,786)	0	0	1.571	0.370	AO	1,327	6,284	09/04/2020	04/15/2023
31428X-BV-7	FEDEX CORP Corp Note Call			2	2.B FE	672,746	88.4600	597,105	675,000	673,444	0	209	0	0	3.100	3.139	FA	8,486	20,925	07/22/2019	08/05/2029
31620M-BP-0	FIDELITY NATL IN Corp Note MW			1	2.B FE	153,878	99.2510	152,847	154,000	153,990	0	61	0	0	0.375	0.415	MS	193	578	02/23/2021	03/01/2023
31620M-BQ-8	FIDELITY NATL IN Corp Note MW			1	2.B FE	839,504	94.6660	795,194	840,000	839,807	0	165	0	0	0.600	0.620	MS	1,680	5,040	02/23/2021	03/01/2024
341081-GD-3	FLORIDA PWR & LT Corp Note Call				1.E FE	378,000	99.8370	377,384	378,000	378,000	0	0	0	0	4.550	0.260	FMAN	2,336	5,064	05/05/2021	05/10/2023
36962G-6S-8	GEN ELEC CAP CRP Corp Note Non Call				2.B FE	1,175,461	99.9690	1,149,644	1,150,000	1,150,184	0	(8,431)	0	0	3.100	2.353	JJ	17,033	35,650	12/03/2019	01/09/2023
37045X-DL-7	GEN MOTORS FIN Corp Note Call MW			2	2.C FE	817,429	76.8480	626,311	815,000	817,192	0	(230)	0	0	2.700	2.663	JD	1,284	22,005	12/17/2021	06/10/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37331N-AD-3	GEORGIA-PACIFIC Corp Note Call MW Prv Plc			2	1.G FE	605,674	99.1030	595,609	601,000	602,556	0	(3,118)	0	0	3.734	2.782	JJ	10,348	11,221	06/08/2022	07/15/2023
373334-KQ-3	GEORGIA POWER Corp Note Call MW			1	2.A FE	522,334	96.7060	506,739	524,000	522,430	0	96	0	0	4.700	4.740	MN	3,147	13,067	05/02/2022	05/15/2032
375558-AW-3	GILEAD SCIENCES Corp Note Call MW			2	2.A FE	1,002,469	98.3610	934,430	950,000	962,446	0	(12,173)	0	0	3.700	2.365	AO	8,788	35,150	08/13/2019	04/01/2024
38141G-WB-6	GOLDMAN SACHS GP Corp Note Call MW			2	2.A FE	462,002	95.3590	433,883	455,000	457,724	0	(825)	0	0	3.850	3.642	JJ	7,542	17,518	05/02/2017	01/26/2027
38141G-WU-4	GOLDMAN SACHS GP Corp Note Non Call				1.F FE	774,117	100.0530	775,411	775,000	774,970	0	188	0	0	5.442	3.106	FMAN	4,569	15,945	06/04/2018	02/23/2023
38141G-WZ-3	GOLDMAN SACHS GP Corp Note Call MW			2	2.A FE	830,947	93.3430	723,408	775,000	810,903	0	(6,071)	0	0	4.223	3.269	MN	5,455	32,728	07/22/2019	05/01/2029
38141G-XG-4	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	613,126	83.6710	476,925	570,000	603,705	0	(4,604)	0	0	2.600	1.683	FA	5,928	14,820	12/03/2020	02/07/2030
38141G-XY-5	GOLDMAN SACHS GP Corp Note Call MW			1	1.F FE	517,000	99.2360	513,050	517,000	517,000	0	0	0	0	0.523	0.523	MS	849	2,704	03/01/2021	03/08/2023
38141G-YN-8	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	815,554	79.2060	637,608	805,000	814,576	0	(950)	0	0	2.650	2.499	AO	4,148	21,333	12/17/2021	10/21/2032
38141G-ZM-9	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	744,426	81.4580	733,122	900,000	747,598	0	3,172	0	0	3.102	5.279	FA	9,849	0	09/19/2022	02/24/2033
38143U-8H-7	GOLDMAN SACHS GP Corp Note Call			2	2.A FE	686,589	96.3740	626,431	650,000	662,552	0	(4,073)	0	0	3.750	3.050	FA	8,531	24,375	08/04/2016	02/25/2026
404119-CF-4	HCA INC Corp Note Call MW Prv Plc			2	2.C FE	590,492	84.8820	513,536	605,000	591,421	0	929	0	0	3.625	3.918	MS	6,458	11,331	03/29/2022	03/15/2032
42250P-AC-7	HEALTHPEAK PROP Corp Note Call MW			1	2.A FE	1,053,702	86.7020	914,706	1,055,000	1,054,038	0	228	0	0	1.350	1.373	FA	5,934	14,994	06/30/2021	02/01/2027
437076-BN-1	HOME DEPOT INC Corp Note Call MW			2	1.F FE	939,670	91.6390	875,152	955,000	948,909	0	1,558	0	0	2.125	2.306	MS	5,975	20,294	09/12/2016	09/15/2026
437076-CJ-9	HOME DEPOT INC Corp Note Call MW			2	1.F FE	816,140	80.1700	661,403	825,000	817,008	0	842	0	0	1.875	1.997	MS	4,555	15,211	12/17/2021	09/15/2031
438516-BU-9	HONEYWELL INTERNATIONAL Corp Note Call MW			2	1.F FE	846,966	89.1260	757,571	850,000	847,905	0	285	0	0	2.700	2.741	FA	8,670	22,950	07/30/2019	08/15/2029
440452-AG-5	HORMEL FOODS CRP Corp Note Call MW				1.F FE	102,981	94.2220	97,049	103,000	102,991	0	6	0	0	0.650	0.656	JD	52	670	05/25/2021	06/03/2024
46625H-RV-4	JPMORGAN CHASE Corp Note MW Call			1	1.F FE	786,952	93.3980	747,184	800,000	794,161	0	1,446	0	0	2.950	3.158	AO	5,900	23,600	09/05/2017	10/01/2026
46647P-AX-4	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	640,800	94.1360	564,816	600,000	626,638	0	(3,964)	0	0	4.452	3.613	JD	1,929	26,712	03/27/2019	12/05/2029
46647P-BD-7	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	1,165,358	89.8970	988,867	1,100,000	1,144,582	0	(6,294)	0	0	3.702	2.996	MN	6,221	40,722	08/05/2019	05/06/2030
46647P-BF-2	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	373,275	94.3020	353,633	375,000	374,178	0	282	0	0	2.301	2.383	AO	1,822	8,629	09/26/2019	10/15/2025
46647P-BK-1	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	818,454	92.9140	724,729	780,000	800,118	0	(8,594)	0	0	2.083	0.949	AO	3,114	16,247	11/06/2020	04/22/2026
46647P-CB-0	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	1,024,886	87.9810	897,406	1,020,000	1,023,292	0	(965)	0	0	1.578	1.478	AO	3,085	16,096	04/30/2021	04/22/2027
46647P-CR-5	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	613,367	79.2950	479,735	605,000	612,591	0	(754)	0	0	2.545	2.387	MN	2,267	15,397	12/17/2021	11/08/2032
46647P-DC-7	JPMORGAN CHASE Corp Note Call MW			1	1.E FE	942,411	92.8620	877,546	945,000	942,543	0	132	0	0	4.586	4.618	AO	7,825	21,669	05/02/2022	04/26/2033
46849L-TN-1	JACKSON NAT LIFE Corp Note Non Call PRV PLC				1.F FE	387,000	100.0020	387,008	387,000	387,000	0	0	0	0	4.900	2.146	JAJO	4,044	5,318	01/08/2020	01/06/2023
485134-BN-9	EVERGY METRO Corp Note Call MW			2	1.F FE	134,569	99.6740	132,566	133,000	133,000	0	(1,569)	0	0	3.150	1.624	MS	1,234	4,190	03/02/2022	03/15/2023
49327M-3C-6	KEY BANK NA Corp Note Call MW			2	1.G FE	267,000	97.3950	260,045	267,000	267,000	0	0	0	0	0.433	0.433	JD	55	1,156	06/08/2021	06/14/2024
49456B-AF-8	KINDER MORGAN Corp Note Call MW			2	2.B FE	219,881	98.1600	206,136	210,000	213,045	0	(1,344)	0	0	4.300	3.591	JD	753	9,030	06/26/2017	06/01/2025
49456B-AP-6	KINDER MORGAN Corp Note Call MW			2	2.B FE	607,694	95.9740	585,441	610,000	608,687	0	222	0	0	4.300	4.347	MS	8,743	26,230	02/22/2018	03/01/2028
49456B-AR-2	KINDER MORGAN Corp Note Call MW			1	2.B FE	813,576	77.6460	679,403	875,000	818,591	0	4,529	0	0	2.000	2.876	FA	6,611	13,000	03/29/2022	02/15/2031
534187-BE-8	LINCOLN NATL CRP Corp Note MW			2	2.A FE	1,068,288	96.2190	1,029,543	1,070,000	1,069,576	0	184	0	0	3.350	3.369	MS	11,152	35,845	03/04/2015	03/09/2025
539830-BH-1	LOCKHEED MARTIN CORP Corp Note Call MW			1	1.G FE	847,328	97.2550	761,507	783,000	813,807	0	(10,615)	0	0	3.550	2.091	JJ	12,817	27,797	10/04/2019	01/15/2026
55336V-AG-5	MPLX LP Corp Note Call MW			2	2.B FE	872,552	99.2560	794,048	800,000	824,914	0	(14,416)	0	0	4.875	2.941	JD	3,250	39,000	07/25/2019	12/01/2024
56585A-AG-7	MARATHON PETRO Corp Note Call MW			2	2.B FE	912,646	97.3770	905,606	930,000	926,298	0	2,067	0	0	3.625	3.869	MS	9,926	33,713	07/23/2015	09/15/2024
56585A-BH-4	MARATHON PETRO Corp Note Call MW			1	2.B FE	631,334	98.5600	542,080	550,000	589,987	0	(17,387)	0	0	4.700	1.403	MN	4,308	25,850	08/05/2020	05/01/2025
57629W-CU-2	MASSMUTUAL GLBL Corp Note Non Call Prv Plc				1.B FE	219,870	98.1720	215,978	220,000	219,981	0	43	0	0	0.850	0.870	JD	114	1,870	06/04/2020	06/09/2023
57629W-CV-0	MASSMUTUAL GLBL Corp Note Non Call Prv Plc				1.B FE	750,000	97.0840	728,130	750,000	750,000	0	0	0	0	0.480	0.480	FA	1,230	3,600	08/25/2020	08/28/2023
57629W-CW-8	MASSMUTUAL GLBL Corp Note Non Call Prv Plc				1.B FE	1,095,237	77.2880	850,168	1,100,000	1,096,235	0	452	0	0	1.550	1.597	AO	3,884	17,050	10/06/2020	10/09/2030
58013M-FF-6	MCDONALD'S CORP Corp Note Call MW			2	2.A FE	490,680	95.8730	455,397	475,000	484,474	0	(1,725)	0	0	3.800	3.360	AO	4,513	18,050	03/26/2019	04/01/2028
58942H-AC-5	MERCY HEALTH Corp Note MW			2	1.E FE	370,000	95.0740	351,774	370,000	370,000	0	0	0	0	4.302	4.302	JJ	7,959	15,917	12/10/2018	07/01/2028
59156R-BQ-0	METLIFE INC Corp Note Call MW			2	1.G FE	608,738	97.2730	573,911	590,000	596,470	0	(2,330)	0	0	3.600	3.161	MN	2,832	21,240	05/02/2017	11/13/2025
59217G-EK-1	MET LIFE GLOB Corp Note Non Call Prv Plc				1.D FE	487,434	97.0400	473,555	488,000	487,874	0	190	0	0	0.450	0.489	MS	732	2,196	08/28/2020	09/01/2023
594918-BQ-6	MICROSOFT CORP Corp Note Call MW			2	1.A FE	445,073	98.4390	442,976	450,000	447,304	0	2,231	0	0	2.000	3.011	FA	4,500	3,575	06/27/2022	08/08/2023
594918-BX-1	MICROSOFT CORP Corp Note Call MW			1	1.A FE	675,779	98.2690	678,056	690,000	676,112	0	333	0	0	2.875	4.780	FA	7,990	0	12/20/2022	02/06/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
609207-BA-2	MONDELEZ INT INC Corp Note Call MW			2	2.B FE	262,327	90.8030	238,812	263,000	262,428	0	101	0	0	2.625	2.680	MS	1,994	3,452	03/03/2022	03/17/2027
617446-8G-7	MORGAN STANLEY Corp Note Call MW			2	1.G FE	827,482	93.2720	699,540	750,000	802,074	0	(7,682)	0	0	4.431	3.163	JJ	14,585	33,233	07/23/2019	01/23/2030
617446-8P-7	MORGAN STANLEY Corp Note Call MW			2	1.E FE	466,376	87.5260	350,104	400,000	451,220	0	(6,578)	0	0	3.622	1.734	AO	3,622	14,488	09/01/2020	04/01/2031
61747Y-EH-4	MORGAN STANLEY Corp Note Call MW			2	1.E FE	806,120	78.5230	628,184	800,000	805,556	0	(548)	0	0	2.511	2.423	AO	3,962	20,144	12/17/2021	10/20/2032
61747Y-EL-5	MORGAN STANLEY Corp Note Call MW			2	1.E FE	933,995	81.1560	876,485	1,080,000	941,140	0	7,145	0	0	2.943	4.551	JJ	14,126	15,627	05/02/2022	01/21/2033
61747Y-EU-5	MORGAN STANLEY Corp Note Call MW			2	1.E FE	1,547,280	94.2450	1,507,920	1,600,000	1,548,392	0	1,112	0	0	4.889	5.292	JJ	34,984	0	09/19/2022	07/20/2033
61761J-3R-8	MORGAN STANLEY Corp Note MW			2	1.G FE	794,560	93.4060	747,248	800,000	797,858	0	558	0	0	3.125	3.205	JJ	10,694	25,000	07/20/2016	07/27/2026
63743H-FB-3	NATL RURAL UTIL Corp Note				1.F FE	238,000	99.6580	237,186	238,000	238,000	0	0	0	0	4.700	0.450	FMAN	1,606	3,152	01/31/2022	08/07/2023
637639-AA-3	NATIONAL SECS CL Corp Note MW Prv Plc			2	1.B FE	509,775	98.9750	494,875	500,000	501,205	0	(3,909)	0	0	1.200	0.415	AO	1,133	6,000	10/19/2020	04/23/2023
64952W-EE-9	NEW YORK LIFE GL Corp Note Non Call				1.A FE	815,000	96.7050	788,146	815,000	815,000	0	0	0	0	4.780	0.490	MJSD	2,503	15,289	06/02/2021	06/09/2026
651639-AY-2	NEWMONT GOLDCORP Corp Note Call MW			1	2.A FE	606,987	80.6050	463,479	575,000	599,741	0	(3,076)	0	0	2.250	1.638	AO	3,234	12,938	08/12/2020	10/01/2030
65473Q-BE-2	NI-CALL07/18 Corp Note Call			2	2.B FE	487,864	94.3460	462,295	490,000	488,779	0	254	0	0	3.490	3.552	MN	2,185	17,101	04/05/2019	05/15/2027
655844-BZ-0	NORFOLK SOUTHERN Corp Note Call MW			2	2.A FE	802,379	95.2840	738,451	775,000	792,251	0	(2,905)	0	0	3.800	3.341	FA	12,271	29,450	05/01/2019	08/01/2028
67066G-AK-0	NVIDIA CORP Corp Note Call MW			2	1.F FE	438,544	98.0270	432,299	441,000	440,244	0	1,659	0	0	0.309	0.688	JD	61	1,363	12/21/2021	06/15/2023
67103H-AH-0	O'REILLY AUTOMOT Corp Note Call MW			2	2.B FE	824,926	93.3140	769,841	825,000	824,956	0	6	0	0	3.900	3.901	JD	2,681	32,175	05/09/2019	06/01/2029
677347-CH-7	OHIO EDISON CO Corp Note Call MW Prv Plc			2	2.A FE	992,920	99.4020	989,050	995,000	992,920	0	0	0	0	5.500	5.528	JJ	14,289	0	09/22/2022	01/15/2033
678858-BW-0	OKLAHOMA GAS & E Corp Note Call			2	1.G FE	203,000	98.2340	199,415	203,000	203,000	0	0	0	0	0.553	0.553	MN	109	1,123	05/24/2021	05/26/2023
68389X-BL-8	ORACLE CORP Corp Note Call MW			2	2.B FE	960,982	98.0410	931,390	950,000	951,518	0	(2,975)	0	0	2.400	2.079	MS	6,713	22,800	09/27/2019	09/15/2023
68389X-BR-5	ORACLE CORP Corp Note Call MW			2	2.B FE	343,293	99.6920	329,981	331,000	331,262	0	(6,879)	0	0	2.625	0.538	FA	3,282	8,689	03/26/2021	02/15/2023
68389X-BS-3	ORACLE CORP Corp Note Call MW			2	2.B FE	474,250	96.1770	456,841	475,000	474,785	0	110	0	0	2.950	2.975	MN	1,790	14,013	11/07/2017	11/15/2024
693475-AP-0	PNC FINANCIAL Corp Note Call			2	2.A FE	543,958	98.8260	518,837	525,000	527,956	0	(2,285)	0	0	3.900	3.434	AO	3,526	20,475	02/23/2015	04/29/2024
693475-AV-7	PNC FINANCIAL Corp Note Call			2	1.G FE	623,581	98.5590	615,994	625,000	624,678	0	293	0	0	3.500	3.550	JJ	9,601	21,875	01/17/2019	01/23/2024
693475-AX-3	PNC FINANCIAL Corp Note Call			2	1.G FE	309,408	92.6950	287,355	310,000	309,685	0	83	0	0	2.600	2.630	JJ	3,537	8,060	07/18/2019	07/23/2026
693475-BA-2	PNC FINANCIAL Corp Note Call			2	1.G FE	772,482	81.1410	685,641	845,000	777,135	0	4,653	0	0	2.307	3.317	AO	3,682	19,494	03/29/2022	04/23/2032
693475-BE-4	PNC FINANCIAL Corp Note Call			2	1.G FE	920,210	92.6690	926,690	1,000,000	921,799	0	1,589	0	0	4.626	5.628	JD	3,213	23,130	09/21/2022	06/06/2033
69351U-AY-9	PPL ELECTRIC UTI Corp Note Call				1.E FE	279,000	98.4780	274,754	279,000	279,000	0	0	0	0	4.630	0.380	MJSD	323	5,277	06/21/2021	06/24/2024
69371R-Q9-0	PACCAR FINL CORP Corp Note Non Call				1.E FE	79,895	97.2080	77,766	80,000	79,979	0	35	0	0	0.350	0.394	FA	109	280	08/04/2020	08/11/2023
6944PL-2E-8	PACIFIC LIFE GF Corp Note Non Call Prv Plc				1.D FE	1,209,359	88.2960	1,068,382	1,210,000	1,209,574	0	126	0	0	1.375	1.386	AO	3,559	16,638	04/07/2021	04/14/2026
6944PL-2G-3	PACIFIC LIFE GF Corp Note Floating				1.D FE	565,000	96.0370	542,609	565,000	565,000	0	0	0	0	4.920	0.630	MJSD	2,130	11,023	05/27/2021	06/04/2026
695114-CR-7	PACIFICORP Corp Note Call MW			2	1.E FE	964,601	98.2920	941,637	958,000	962,291	0	(2,310)	0	0	3.600	3.143	AO	8,622	17,244	06/08/2022	04/01/2024
713448-EL-8	PEPSICO INC Corp Note Call MW			1	1.E FE	847,883	88.4100	751,485	850,000	848,546	0	200	0	0	2.625	2.654	JJ	9,421	22,313	07/25/2019	07/29/2029
717081-EA-7	PFIZER INC Corp Note MW			2	1.E FE	670,189	94.7600	615,940	650,000	661,297	0	(2,684)	0	0	3.000	2.535	JD	867	19,500	07/30/2019	12/15/2026
718546-AR-5	PHILLIPS 66 Note Call			1	2.A FE	814,185	94.5560	770,631	815,000	814,546	0	77	0	0	3.900	3.912	MS	9,359	31,785	02/26/2018	03/15/2028
718547-AG-7	PHILLIPS 66 Corp Note Call MW Prv Plc			1	2.A FE	622,364	92.2330	576,456	625,000	622,659	0	295	0	0	3.750	3.831	MS	7,813	11,719	05/03/2022	03/01/2028
74256L-ED-7	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1.E FE	424,618	98.7620	419,739	425,000	424,953	0	129	0	0	1.250	1.281	MN	738	5,313	05/11/2020	05/11/2023
74256L-EE-5	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1.E FE	1,348,893	91.0380	1,229,013	1,350,000	1,349,443	0	220	0	0	1.250	1.267	JD	375	16,875	06/16/2020	06/23/2025
743315-AZ-6	PROGRESSIVE CORP Corp Note Call MW			2	1.F FE	328,207	87.1110	286,595	329,000	328,264	0	57	0	0	3.000	3.028	MS	2,906	5,100	03/02/2022	03/15/2032
74340X-BH-3	PROLOGIS LP Corp Note Call MW			2	1.G FE	720,070	94.7300	686,793	725,000	721,993	0	462	0	0	3.875	3.957	MS	8,272	28,094	06/11/2018	09/15/2028
74340X-BU-4	PROLOGIS LP Corp Note Call MW			2	1.G FE	976,275	95.0130	950,130	1,000,000	977,760	0	1,485	0	0	3.250	3.937	JD	90	16,250	10/04/2022	06/30/2026
74368C-AZ-7	PROTECTIVE LIFE Corp Note Non Call Prv Plc				1.E FE	231,000	96.4540	222,809	231,000	231,000	0	0	0	0	0.631	0.631	AO	316	1,458	10/05/2020	10/13/2023
744448-CH-2	PUBLIC SERV COLO Corp Note Call MW			2	1.F FE	150,806	99.5910	149,387	150,000	150,000	0	(806)	0	0	2.500	1.480	MS	1,104	3,750	03/02/2022	03/15/2023
74456Q-BY-1	PUBLIC SERVICE Corp Note Call MW			2	1.F FE	672,361	90.9320	613,791	675,000	673,228	0	247	0	0	3.200	3.246	MN	2,760	21,600	05/06/2019	05/15/2029
74460W-AD-9	PUBLIC STORAGE Corp Note Call MW			2	1.F FE	1,428,970	85.9630	1,229,271	1,430,000	1,429,208	0	140	0	0	1.850	1.861	MN	4,409	26,455	04/14/2021	05/01/2028
75524K-PG-3	CITIZENS BANK NA Corp Note Call			2	2.A FE	2,625,407	96.7090	2,611,143	2,700,000	2,628,550	0	3,143	0	0	4.575	5.124	FA	48,724	0	09/19/2022	08/09/2028
756109-AW-4	REALTY INCOME Corp Note Call MW			2	1.G FE	665,360	89.2760	580,294	650,000	660,392	0	(1,503)	0	0	3.250	2.966	JD	939	21,125	07/24/2019	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
756109-BJ-2	REALTY INCOME Corp Note Call MW			2	1.G FE	321,801	85.8150	278,899	325,000	322,325	0	454	0	0	2.200	2.362	JD	318	7,150	11/09/2021	06/15/2028
75884R-AV-5	REGENCY CENTERS Corp Note Call MW			2	2.A FE	493,107	93.7360	445,246	475,000	485,032	0	(2,440)	0	0	3.600	3.011	FA	7,125	17,100	07/23/2019	02/01/2027
760759-AT-7	REPUBLIC SVCS Corp Note Call MW			2	2.B FE	650,082	95.1760	590,091	620,000	638,489	0	(3,258)	0	0	3.950	3.312	MN	3,129	24,490	04/10/2019	05/15/2028
771196-BZ-4	ROCHE HLDGS INC Corp Note Non Call Prv Plc				1.C FE	707,000	99.9220	706,449	707,000	707,000	0	0	0	0	4.630	0.380	MJSD	1,942	11,675	03/03/2022	09/11/2023
773903-AK-5	ROCKWELL AUTOMAT Corp Note Call MW			2	1.F FE	130,937	97.3520	127,531	131,000	130,980	0	32	0	0	0.350	0.374	FA	173	456	08/03/2021	08/15/2023
808513-BN-4	SCHWAB CHARLES Corp Note Call MW			1	1.F FE	199,900	95.0830	190,166	200,000	199,959	0	33	0	0	0.750	0.767	MS	429	1,500	03/16/2021	03/18/2024
817826-AC-4	7-ELEVEN INC Corp Note Call MW PRV PLC			1	2.B FE	463,893	87.6880	407,749	465,000	464,305	0	219	0	0	0.950	0.999	FA	1,730	4,418	01/27/2021	02/10/2026
826418-BJ-3	SIERRA PAC POWER Corp Note Call MW			2	1.F FE	119,790	98.9860	111,854	113,000	114,259	0	(3,373)	0	0	3.375	0.377	FA	1,441	3,814	05/06/2021	08/15/2023
828807-DT-1	SIMON PROP GP LP Corp Note Call MW			2	1.G FE	1,017,042	80.3070	819,131	1,020,000	1,017,305	0	263	0	0	2.650	2.683	FA	11,263	15,017	01/04/2022	02/01/2032
857477-AW-3	STATE STREET CRP Corp Note Non Call				1.F FE	823,845	94.1040	776,358	825,000	824,575	0	119	0	0	2.650	2.666	MN	2,551	21,863	05/16/2016	05/19/2026
86765B-AN-9	ENERGY TRANSFER Corp Note Call MW			2	2.C FE	311,664	98.2490	309,484	315,000	314,214	0	601	0	0	4.250	4.458	AO	3,347	13,388	06/12/2018	04/01/2024
87264A-BB-0	T-MOBILE USA INC Corp Note Call MW			2	2.C FE	817,759	96.2570	721,928	750,000	789,530	0	(17,665)	0	0	3.500	1.069	AO	5,542	26,250	05/25/2021	04/15/2025
87264A-BF-1	T-MOBILE USA INC Corp Note Call MW			2	2.C FE	954,110	90.8160	908,160	1,000,000	956,955	0	2,845	0	0	3.875	4.577	AO	8,181	19,375	06/06/2022	04/15/2030
874054-AE-9	TAKE-TWO INTERAC Corp Note MW			2	2.B FE	373,275	97.7100	366,413	375,000	373,863	0	588	0	0	3.300	3.553	MS	3,197	5,638	05/03/2022	03/28/2024
87612E-BH-8	TARGET CORP Corp Note Call MW			2	1.F FE	323,222	92.7930	296,938	320,000	322,115	0	(310)	0	0	3.375	3.254	AO	2,280	10,800	04/02/2019	04/15/2029
882508-BJ-2	TEXAS INSTRUMENT Corp Note Call MW			2	1.E FE	409,647	82.4370	325,626	395,000	406,404	0	(1,524)	0	0	1.750	1.322	MN	1,094	6,913	11/06/2020	05/04/2030
88579Y-AX-9	3M CO Corp Note Call MW			2	1.E FE	732,186	99.4530	696,171	700,000	701,593	0	(12,923)	0	0	2.250	0.390	MS	4,638	15,750	08/18/2020	03/15/2023
89236T-HF-5	TOYOTA MTR CRED Corp Note Non Call				1.E FE	199,846	97.3220	194,644	200,000	199,968	0	51	0	0	0.500	0.526	FA	381	1,000	08/11/2020	08/14/2023
89236T-JD-8	TOYOTA MTR CRED Corp Note Non Call				1.E FE	613,055	98.9020	606,269	613,000	613,017	0	(66)	0	0	0.400	0.389	AO	579	2,452	08/13/2021	04/06/2023
89788M-AA-0	TRUIST FINANCIAL Corp Note Call			2	1.G FE	814,279	91.5680	727,966	795,000	805,483	0	(4,126)	0	0	1.200	0.670	FA	3,869	9,540	11/06/2020	08/05/2025
89788N-AA-8	TRUIST FINANCIAL Corp Note Call			2	1.G FE	1,873,300	94.0910	1,881,820	2,000,000	1,875,753	0	2,453	0	0	4.916	5.706	JJ	41,786	0	09/21/2022	07/28/2033
898813-AU-4	TUCSON ELEC PWR Corp Note Call MW			2	1.G FE	403,510	85.2270	345,169	405,000	403,606	0	96	0	0	3.250	3.293	MN	1,682	9,799	02/15/2022	05/15/2032
907818-FA-1	UNION PAC CORP Corp Note Call MW			2	1.G FE	674,433	98.0000	661,500	675,000	674,862	0	114	0	0	3.150	3.168	MS	7,088	21,263	02/11/2019	03/01/2024
907818-FX-1	UNION PAC CORP Corp Note Call MW			2	1.G FE	475,059	86.6110	413,134	477,000	475,208	0	150	0	0	2.800	2.847	FA	5,083	6,678	02/09/2022	02/14/2032
91159H-HN-3	US BANCORP Corp Note Call			2	1.F FE	1,022,460	92.4020	951,741	1,030,000	1,027,105	0	770	0	0	2.375	2.458	JJ	10,804	24,463	07/19/2016	07/22/2026
91159H-JF-8	US BANCORP Corp Note Call MW			2	1.F FE	1,155,000	97.8260	1,129,890	1,155,000	1,155,000	0	0	0	0	4.548	4.548	JJ	23,200	0	07/19/2022	07/22/2028
91159H-JG-6	US BANCORP Corp Note Call MW			2	1.F FE	1,358,196	95.1730	1,332,422	1,400,000	1,359,082	0	886	0	0	4.967	5.332	JJ	30,713	0	09/19/2022	07/22/2033
913017-CR-8	UNITED TECH CORP Corp Note Call MW			1	2.A FE	795,000	93.2760	741,544	795,000	795,000	0	0	0	0	3.125	3.125	MN	3,934	24,844	05/01/2017	05/04/2027
92343V-DD-3	VERIZON COMM INC Corp Note Call MW			2	2.A FE	503,195	92.4120	462,060	500,000	501,666	0	(465)	0	0	2.625	2.522	FA	4,958	13,125	08/06/2019	08/15/2026
92343V-ER-1	VERIZON COMM INC Corp Note MW			2	2.A FE	1,246,000	96.3480	1,200,496	1,246,000	1,246,000	0	0	0	0	4.329	4.329	MS	14,983	53,939	10/22/2018	09/21/2028
927804-FN-9	VIRGINIA EL&PWR Corp Note Call MW			2	2.A FE	314,823	99.5990	301,785	303,000	303,000	0	(6,610)	0	0	2.750	0.450	MS	2,453	8,333	03/29/2021	03/15/2023
927804-GE-8	VIRGINIA EL&PWR Corp Note Call MW			2	1.F FE	613,641	80.7390	496,545	615,000	613,776	0	122	0	0	2.300	2.325	MN	1,807	13,870	11/15/2021	11/15/2031
92826C-AD-4	VISA INC Corp Note Call MW			2	1.D FE	1,005,081	96.5180	916,921	950,000	975,336	0	(9,036)	0	0	3.150	2.127	JD	1,413	29,925	08/14/2019	12/14/2025
92936U-AH-2	WP CAREY INC Corp Note Call MW REIT			1	2.B FE	878,626	74.3490	661,706	890,000	880,177	0	838	0	0	2.250	2.372	AO	5,006	20,025	02/16/2021	04/01/2033
931142-DP-5	WALMART INC Corp Note Call MW			2	1.C FE	307,812	98.0140	294,042	300,000	301,288	0	(1,178)	0	0	3.300	2.886	AO	1,898	9,900	01/19/2017	04/22/2024
931142-EM-1	WALMART INC Corp Note Call MW			2	1.C FE	815,480	96.2920	698,117	725,000	780,639	0	(16,335)	0	0	3.050	0.729	JJ	10,626	22,113	11/06/2020	07/08/2026
94106L-BE-8	WASTE MANAGEMENT Corp Note Call MW			2	2.A FE	651,686	93.4530	612,117	655,000	653,019	0	370	0	0	3.150	3.218	MN	2,636	20,633	04/09/2019	11/15/2027
95000U-2S-1	WELLS FARGO CO Corp Note Call MW			1	2.A FE	850,000	88.4090	751,477	850,000	850,000	0	0	0	0	2.393	2.393	JD	1,639	20,341	05/26/2020	06/02/2028
95000U-2U-6	WELLS FARGO CO Corp Note Call MW			2	2.A FE	1,154,993	84.5080	1,047,899	1,240,000	1,159,526	0	4,533	0	0	3.350	4.139	MS	13,731	20,770	04/13/2022	03/02/2033
969457-BW-9	WILLIAMS COS INC Corp Note Call MW			2	2.B FE	785,617	98.9630	717,482	725,000	742,362	0	(13,767)	0	0	4.550	2.553	JD	641	32,988	10/04/2019	06/24/2024
970648-AJ-0	WILLIS NORTH AME Corp Note Call MW			2	2.B FE	384,998	84.2700	316,013	375,000	382,375	0	(1,036)	0	0	2.950	2.617	MS	3,257	11,063	05/21/2020	09/15/2029
06368F-AA-7	BANK OF MONTREAL Corp Note MW		A	2	1.F FE	1,081,091	96.8500	1,047,917	1,082,000	1,081,680	0	454	0	0	0.400	0.442	MS	1,274	4,328	09/09/2021	09/15/2023
064159-3X-2	BANK NOVA SCOTIA Corp Note MW		A	2	1.F FE	375,910	94.5520	355,516	376,000	375,961	0	30	0	0	0.700	0.708	AO	556	2,632	04/14/2021	04/15/2024
13607G-RK-2	CAN IMPERIAL BK Corp Note Non Call		A		1.F FE	196,890	98.1520	193,359	197,000	196,982	0	37	0	0	0.950	0.969	JD	42	1,872	06/17/2020	06/23/2023
13645R-BF-0	CANADIAN PACIFIC Corp Note Call MW		A	2	2.B FE	309,892	83.0900	257,579	310,000	309,902	0	10	0	0	2.450	2.454	JD	612	7,595	11/17/2021	12/02/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78016E-ZT-7	ROYAL BK CANADA Corp Note MW		A	2	1.E FE	1,269,568	88.1810	1,119,899	1,270,000	1,269,692	0	85	0	0	1.150	1.157	JJ	6,775	14,605	07/07/2021	07/14/2026
78016F-ZQ-0	ROYAL BK CANADA Corp Note MW		A	2	1.E FE	538,008	91.3470	492,360	539,000	538,078	0	70	0	0	3.875	3.897	MN	3,307	11,603	04/07/2022	05/04/2032
89114Q-CG-1	TORONTO DOM BANK Corp Note MW		A	2	1.E FE	322,761	98.2170	317,241	323,000	322,964	0	80	0	0	0.750	0.775	JD	128	2,423	06/10/2020	06/12/2023
89114T-ZA-3	TORONTO DOM BANK Corp Note MW		A	2	1.E FE	398,785	98.1400	391,579	399,000	398,955	0	108	0	0	0.300	0.327	JD	96	1,197	06/01/2021	06/02/2023
89115A-2H-4	TORONTO DOM BANK Corp Note MW		A	2	1.E FE	2,954,302	99.0290	2,970,870	3,000,000	2,956,582	0	2,281	0	0	4.693	5.043	MS	41,455	0	09/21/2022	09/15/2027
01609W-AT-9	ALIBABA GROUP Corp Note Call MW		D	2	1.E FE	1,481,528	92.1570	1,336,277	1,450,000	1,469,556	0	(3,927)	0	0	3.400	3.082	JD	3,424	49,300	09/27/2019	12/06/2027
22550L-2F-7	CRED SUIS NY Corp Note Non Call		D		1.G FE	607,000	95.1470	577,542	607,000	607,000	0	0	0	0	0.520	0.520	FA	1,245	3,156	08/02/2021	08/09/2023
22550L-2G-5	CRED SUIS NY Corp Note Non Call		D		1.G FE	778,229	81.0270	632,011	780,000	778,712	0	347	0	0	1.250	1.297	FA	3,900	9,696	08/02/2021	08/07/2026
404280-CL-1	HSBC HOLDINGS Corp Note Call MW		D	2	1.G FE	1,230,000	83.7330	1,029,916	1,230,000	1,230,000	0	0	0	0	2.013	2.013	MS	6,809	24,760	09/15/2020	09/22/2028
456837-AP-8	ING GROEP NV Corp Note Non Call		D		1.G FE	649,025	97.8660	636,129	650,000	649,736	0	200	0	0	3.550	3.583	AO	5,256	23,075	04/02/2019	04/09/2024
456873-AD-0	INGERSOLL-RAND Corp Note Call MW		D	2	2.B FE	502,541	92.2460	438,169	475,000	493,451	0	(2,774)	0	0	3.800	3.083	MS	5,014	18,050	07/29/2019	03/21/2029
606822-AU-8	MITSUB UFJ FIN Corp Note Non Call		D		1.G FE	975,000	97.3190	948,860	975,000	975,000	0	0	0	0	3.777	3.777	MS	12,173	36,826	02/26/2018	03/02/2025
62954W-AA-3	NTT FINANCE Corp Note MW Prv Plc		D	1	1.F FE	471,000	99.4400	468,362	471,000	471,000	0	0	0	0	0.373	0.373	MS	576	1,757	02/24/2021	03/03/2023
63859U-BG-7	NATIONWIDE BLDG Corp Note Non Call Prv Plc		D		1.E FE	229,823	95.0600	218,638	230,000	229,937	0	59	0	0	0.550	0.576	JJ	559	1,265	01/14/2021	01/22/2024
65559C-AB-7	NORDEA BANK ABP Corp Note Non Call Prv Plc		D		1.D FE	1,218,483	89.3160	1,094,121	1,225,000	1,221,502	0	1,296	0	0	0.750	0.859	FA	3,139	9,188	08/24/2020	08/28/2025
822582-CJ-9	SHELL INTL FIN Corp Note MW		D	1	1.D FE	217,468	96.9080	211,259	218,000	217,875	0	178	0	0	0.375	0.457	MS	241	818	09/10/2020	09/15/2023
86959L-AG-8	SVENSKA HNDLSBKN Corp Note Non Call Prv Plc		D		1.C FE	399,692	93.8200	375,280	400,000	399,851	0	102	0	0	0.550	0.576	JD	122	2,200	06/07/2021	06/11/2024
88032W-AT-3	TENCENT HOLD Corp Note Call MW Prv Plc		D	2	1.E FE	399,952	90.2080	360,832	400,000	399,977	0	7	0	0	1.810	1.812	JJ	3,117	7,240	05/27/2020	01/26/2026
89153V-AS-8	TOTAL CAP INTL Corp Note Call MW		D	2	1.E FE	827,665	95.6080	788,766	825,000	825,957	0	(513)	0	0	2.434	2.368	JJ	9,538	20,081	07/24/2019	01/10/2025
902133-AY-3	TYCO ELECTRONICS Corp Note Call MW		D	2	1.G FE	1,179,730	82.7170	992,604	1,200,000	1,181,355	0	1,625	0	0	2.500	2.694	FA	12,250	15,000	02/02/2022	02/04/2032
902613-AH-1	UBS GROUP Corp Note Call Prv Plc		D	2	1.G FE	745,000	86.1580	641,877	745,000	745,000	0	0	0	0	1.494	1.494	FA	4,359	11,130	08/03/2021	08/10/2027
902674-YF-1	UBS AG LONDON Corp Note Non Call Prv Plc		D		1.D FE	199,786	98.0170	196,034	200,000	199,955	0	107	0	0	0.375	0.429	JD	63	750	05/24/2021	06/01/2023
92857W-BN-9	VODAFONE GROUP Corp Note Non Call		D		2.B FE	730,000	100.1620	731,183	730,000	730,000	0	0	0	0	5.069	3.308	JAJO	7,812	14,943	05/23/2018	01/16/2024
980236-AQ-6	WOODSIDE FINANCE Corp Note Call MW Prv Plc		D	2	2.A FE	326,630	93.9490	300,637	320,000	324,381	0	(634)	0	0	4.500	4.237	MS	4,680	14,400	03/26/2019	03/04/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						176,806,805	XXX	161,802,445	176,267,000	175,857,073	0	(315,166)	0	0	XXX	XXX	XXX	1,435,005	3,878,821	XXX	XXX
05591U-AA-5	BSREP Commercial Mortgage BSREP 2021-DC A CMBS Prv Plc			4	1.A FM	1,720,000	94.0790	1,618,159	1,720,000	1,720,000	0	0	0	0	5.268	5.326	MON	4,279	42,866	08/03/2021	08/15/2038
05609J-AA-0	BXHPP Trust BXHPP 2021-FILM A CMBS Prv Plc			4	1.A FM	200,219	93.7200	187,440	200,000	200,071	0	(111)	0	0	4.968	4.960	MON	469	4,376	09/01/2021	08/15/2036
05609X-AA-9	BX Trust BX 2022-CLS A CMBS Prv Plc			4	1.A FE	783,036	98.1040	770,116	785,000	783,051	0	15	0	0	5.760	5.843	MON	3,768	7,536	10/06/2022	10/13/2027
06540M-BH-7	Bank BANK 2022-BNK41 A4 CMBS			4	1.A FM	1,153,139	91.0470	1,042,488	1,145,000	1,152,589	0	(550)	0	0	3.790	3.715	MON	3,616	25,796	04/25/2022	03/15/2032
08163G-AS-9	BENCHMARK Mortga BMARK 2021-B28 A3 CMBS			4	1.A FM	1,689,191	84.2290	1,381,356	1,640,000	1,679,753	0	(6,925)	0	0	2.073	1.612	MON	2,833	33,999	08/03/2021	08/15/2054
12625X-AA-5	COMM 2013-300P A COMM 2013-300P A1 CMBS Prv Plc			4	1.A FM	1,207,163	96.7600	1,088,550	1,125,000	1,144,783	0	(34,182)	0	0	4.353	1.273	MON	4,081	48,971	02/25/2021	08/10/2030
90187L-AA-7	PRKAV 2017-245P PRKAV 2017-245P A CMBS Prv Plc			4	1.A FM	1,205,452	89.0980	966,713	1,085,000	1,171,150	0	(18,698)	0	0	3.508	1.644	MON	3,172	38,062	02/24/2021	06/05/2037
92858T-AA-4	VLS COMMERICIAL MRTG TRUST VLS 2020-LAB A CMBS PRV PLC			4	1.A FE	1,215,371	77.1950	910,901	1,180,000	1,208,129	0	(3,416)	0	0	2.130	1.801	MON	2,095	25,134	10/21/2020	10/10/2042
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						9,173,571	XXX	7,965,723	8,880,000	9,059,526	0	(63,867)	0	0	XXX	XXX	XXX	24,313	226,740	XXX	XXX
02008J-AB-2	Ally Auto Receiv ALLYA 2022-1 A2 ABS			4	1.A FE	253,120	99.1260	250,932	253,145	253,125	0	5	0	0	2.670	2.690	MON	300	3,886	05/10/2022	04/15/2025
02008M-AC-3	Ally Auto Receiv ALLYA 2022-2 A3 ABS			4	1.A FE	2,388,970	99.7960	2,384,126	2,389,000	2,388,955	0	(16)	0	0	4.760	4.805	MON	5,054	19,900	10/04/2022	05/17/2027
05601X-AB-5	BMW Vehicle Leas BMWLT 2022-1 A2 ABS			4	1.A FE	81,764	99.2700	81,168	81,765	81,764	0	0	0	0	0.670	0.670	MON	9	511	01/11/2022	05/28/2024
06763H-AA-4	Babson CLO Ltd BABSN 2022-4A A Prv Plc CLO			4	1.A FE	1,300,000	99.6800	1,295,840	1,300,000	1,300,000	0	0	0	0	6.210	6.225	JAJO	11,661	0	10/03/2022	10/20/2034
09661R-AD-3	BMW Vehicle Owne BMWOT 2020-A A3 ABS			4	1.A FE	63,519	98.6980	62,492	63,316	63,349	0	(75)	0	0	0.480	0.309	MON	5	304	05/13/2021	10/25/2024
12510F-AB-0	CCG Receivables CCG 2019-2 A2 ABS Prv Plc			4	1.A FE	44,772	99.8570	44,713	44,777	44,773	0	(2)	0	0	2.110	2.121	MON	45	945	11/05/2019	03/15/2027
12657W-AB-6	CNH Equipment Tr CNH 2021-B A2 ABS			4	1.A FE	43,279	99.5470	43,084	43,281	43,280	0	1	0	0	0.220	0.223	MON	4	95	07/20/2021	08/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14042W-AD-2	Capital One Prim COPAR 2019-1 A4 ABS			4	1.A FE	116,966	100.0340	115,153	115,113	115,651	0	(1,315)	0	0	2.560	1.312	MON	131	2,947	01/12/2022	10/15/2024
14043M-AC-5	Capital One Prim COPAR 2020-1 A3 ABS			4	1.A FE	165,584	99.0510	162,489	164,046	164,384	0	(1,020)	0	0	1.600	0.974	MON	117	2,625	10/08/2021	11/15/2024
14043Q-AB-8	Capital One Prim COPAR 2022-1 A2 ABS			4	1.A FE	468,519	98.7060	462,500	468,563	468,530	0	12	0	0	2.710	2.730	MON	564	7,795	04/26/2022	06/16/2025
14316L-AD-5	CarMax Auto Owne CARMX 2019-2 A4 ABS			4	1.A FE	184,742	99.3690	177,502	178,629	179,860	0	(3,391)	0	0	2.770	0.690	MON	220	4,948	08/18/2021	12/16/2024
14317C-AB-8	CarMax Auto Owne CARMX 2022-1 A2 ABS			4	1.A FE	143,321	98.7210	141,496	143,329	143,324	0	4	0	0	0.910	0.915	MON	58	1,156	01/19/2022	02/18/2025
14687K-AB-2	Carvana Auto Rec CRVNA 2021-P4 A2 ABS			4	1.A FE	128,958	99.0270	127,716	128,970	128,967	0	9	0	0	0.820	0.828	MON	62	1,002	12/21/2021	04/10/2025
14688D-AB-7	Carvana Auto Rec CRVNA 2022-P1 A2 ABS			4	1.A FE	183,935	99.0720	182,669	184,380	184,238	0	303	0	0	2.570	2.822	MON	276	3,291	03/25/2022	05/12/2025
236057-AA-3	Danby Park CLO, Ltd DANBY 2022-1A A1A CLO Prv Plc			4	1.A FE	1,300,000	99.6000	1,294,800	1,300,000	1,300,000	0	0	0	0	6.384	6.431	JAJO	9,222	0	10/13/2022	10/21/2035
26253E-AA-6	Dryden Senior Loan Fund DRSLF 2022-113A A1 Prv Plc CLO			4	1.A FE	1,195,000	99.3700	1,187,472	1,195,000	1,195,000	0	0	0	0	6.220	6.243	JAJO	10,737	0	09/29/2022	10/20/2035
29373K-AB-9	Enterprise Fleet EFF 2020-1 A2 ABS Prv Plc			4	1.A FE	168,729	99.5470	167,992	168,757	168,753	0	7	0	0	1.780	1.792	MON	92	3,004	02/11/2020	12/22/2025
34532R-AA-4	FORD CREDIT AUTO FORDR 2018-1 A ABS Prv Plc			4	1.A FE	799,719	95.5890	764,712	800,000	799,848	0	29	0	0	3.190	3.215	MON	1,134	25,520	01/23/2018	07/15/2031
34535A-AB-6	Ford Credit Auto FORDO 2022-C A2A ABS			4	1.A FE	281,990	99.6720	281,075	282,000	281,987	0	(2)	0	0	4.520	4.561	MON	567	2,903	09/20/2022	04/15/2025
34535A-AD-2	Ford Credit Auto FORDO 2022-C A3 ABS			4	1.A FE	1,420,918	99.1830	1,409,390	1,421,000	1,420,913	0	(5)	0	0	4.480	4.522	MON	2,829	14,501	09/20/2022	12/15/2026
362650-AD-8	GM Financial Sec GMCAR 2022-4 A3 ABS			4	1.A FE	2,395,607	100.1210	2,398,899	2,396,000	2,395,626	0	19	0	0	4.820	4.874	MON	4,812	20,531	10/04/2022	08/16/2027
380130-AB-0	GM Financial Aut GMALT 2022-3 A2A ABS			4	1.A FE	108,992	99.2200	108,150	109,000	108,993	0	1	0	0	4.010	4.046	MON	134	1,493	08/09/2022	10/21/2024
38138V-AC-0	GoldenTree Loan Management GLM 2022-16A A CLO Prv Plc			4	1.A FE	1,050,000	99.9000	1,048,950	1,050,000	1,050,000	0	0	0	0	6.824	6.880	JAJO	1,990	0	11/17/2022	01/20/2035
39154T-BW-7	GREAT AMERICA LE GALC 2022-1 A3 Prv Plc ABS			4	1.A FE	674,884	99.7890	673,576	675,000	674,887	0	3	0	0	5.080	5.138	MON	1,524	6,001	10/04/2022	09/15/2026
448978-AB-2	Hyundai Auto Lea HALST 2022-C A2A Prv Plc ABS			4	1.A FE	179,997	99.2510	178,652	180,000	179,995	0	(2)	0	0	4.340	4.377	MON	347	1,823	09/12/2022	01/15/2025
44918M-AB-6	Hyundai Auto Rec HART 2022-B A2A			4	1.A FE	384,980	99.1570	381,754	385,000	384,982	0	1	0	0	3.640	3.669	MON	623	5,645	07/12/2022	05/15/2025
44933D-AB-7	Hyundai Auto Rec HART 2022-C A2A ABS			4	1.A FE	418,974	100.2340	419,980	419,000	418,974	0	0	0	0	5.350	5.411	MON	996	2,242	11/01/2022	11/17/2025
58768P-AC-8	MERCEDES-BENZ AU MBART 2022-1 A3 ABS			4	1.A FE	1,495,704	100.9330	1,509,958	1,496,000	1,495,705	0	1	0	0	5.210	5.272	MON	3,464	4,980	11/15/2022	08/16/2027
58769V-AC-4	MERCEDES-BENZ AU MBART 2020-1 A3 ABS			4	1.A FE	83,552	98.4060	81,869	83,195	83,269	0	(121)	0	0	0.550	0.334	MON	20	458	05/13/2021	02/18/2025
58772W-AB-9	MERCEDES-BENZ AU MBART 2021-1 A2 ABS			4	1.A FE	94,150	99.4320	93,625	94,160	94,158	0	6	0	0	0.210	0.217	MON	9	198	09/15/2021	07/15/2024
606940-AC-8	MMAF Equipment F MMAF 2022-B A3 Prv Plc ABS			4	1.A FE	1,829,901	101.2610	1,853,076	1,830,000	1,829,895	0	(5)	0	0	5.610	5.676	MON	6,274	8,555	11/01/2022	07/10/2028
65478N-AE-5	Nissan Auto Rece NAROT 2018-C A4 ABS			4	1.A FE	111,555	99.9530	111,142	111,195	111,234	0	(321)	0	0	3.270	2.744	MON	162	2,121	06/01/2022	06/16/2025
65480J-AC-4	Nissan Auto Rece NAROT 2022-B A3 ABS			4	1.A FE	1,412,708	99.2550	1,402,473	1,413,000	1,412,722	0	14	0	0	4.460	4.508	MON	2,801	13,479	09/20/2022	05/17/2027
80286D-AC-2	Santander Retail SRT 2021-B A3 ABS Prv Plc			4	1.A FE	1,804,772	96.6850	1,745,164	1,805,000	1,804,924	0	101	0	0	0.510	0.516	MON	281	9,206	06/15/2021	08/20/2024
80286F-AB-9	Santander Drive SDART 2022-4 A2 ABS			4	1.A FE	280,420	99.6160	279,354	280,431	280,413	0	(7)	0	0	4.050	4.080	MON	505	4,575	07/12/2022	07/15/2025
802918-AB-8	Santander Drive SDART 2022-6 A2 ABS			4	1.A FE	178,997	99.5550	178,203	179,000	178,992	0	(5)	0	0	4.370	4.401	MON	348	1,825	09/12/2022	05/15/2025
87169V-AA-3	Symphony CLO Ltd SYMP 2022-37A A1A Prv Plc CLO			4	1.A FE	1,300,000	99.5700	1,294,410	1,300,000	1,300,000	0	0	0	0	6.732	6.778	JAJO	6,321	0	11/01/2022	10/20/2034
89231C-AB-3	Toyota Auto Rece TAOT 2022-C A2A ABS			4	1.A FE	123,988	99.0730	122,851	124,000	123,990	0	2	0	0	3.830	3.866	MON	211	1,570	08/08/2022	08/15/2025
89232H-AC-9	Toyota Auto Rece TOAT 2020-A A3 ABS			4	1.A FE	60,346	99.4980	59,343	59,643	59,731	0	(364)	0	0	1.660	0.902	MON	44	990	07/29/2021	05/15/2024
89238F-AB-9	Toyota Auto Rece TAOT 2022-B A2A ABS			4	1.A FE	134,086	98.8280	132,520	134,091	134,085	0	0	0	0	2.350	2.362	MON	140	2,118	04/07/2022	01/15/2025
89240B-AC-2	TAOT 2021-A A3 TAOT 2021-A A3 ABS			4	1.A FE	530,109	97.4320	528,722	542,657	534,415	0	4,306	0	0	0.260	2.682	MON	63	588	08/10/2022	05/15/2025
90291U-AC-6	USAA Auto Owner USAOT 2022-A A3 Prv Plc ABS			4	1.A FE	1,799,915	99.9860	1,799,748	1,800,000	1,799,908	0	(7)	0	0	4.860	4.908	MON	3,888	15,552	10/04/2022	11/16/2026
92348T-AA-2	Verizon Owner Tr VZOT 2020-A A1A ABS			4	1.A FE	110,798	99.6310	109,191	109,595	109,759	0	(808)	0	0	1.850	1.007	MON	62	2,028	10/27/2021	07/22/2024
96042V-AB-5	Westlake Automob WLAKE 2022-2A A2A Prv Plc ABS			4	1.A FE	821,416	99.0210	813,397	821,439	821,400	0	(16)	0	0	3.360	3.381	MON	1,227	13,800	06/08/2022	08/15/2025
98163H-AB-5	World OMNI Selec WOSAT 2021-A A2 ABS			4	1.A FE	11,013	99.8010	10,992	11,014	11,014	0	0	0	0	0.290	0.295	MON	1	32	09/14/2021	02/18/2025
98163T-AB-9	World Omni Auto WOART 2022-C A2 ABS			4	1.A FE	386,960	98.7530	382,174	387,000	386,966	0	7	0	0	3.730	3.764	MON	642	5,012	08/02/2022	03/16/2026
039937-AA-5	ARES CLO Ltd ARES 2022-63A A1A CLO Prv Plc		D	4	1.A FE	1,141,802	97.0700	1,135,719	1,170,000	1,143,021	0	1,218	0	0	5.343	5.868	JAJO	12,677	18,102	09/19/2022	04/20/2035
12571K-AA-7	CIFC Funding Ltd CIFC 2022-3A A CLO Prv Plc		D	4	1.A FE	1,172,400	98.0400	1,176,479	1,200,000	1,173,574	0	1,174	0	0	5.398	5.901	JAJO	12,955	16,660	09/19/2022	04/21/2035
68785A-AD-7	OSCAR US FUNDING TRUST OSCAR 2021-1A A4 ABS PRV PLC		D	4	1.A FE	2,049,463	90.2400	1,849,919	2,050,000	2,049,710	0	137	0	0	1.000	1.009	MON	1,196	20,500	02/18/2021	04/10/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						32,881,294	XXX	32,517,611	32,940,491	32,879,043	0	(122)	0	0	XXX	XXX	XXX	106,804	275,417	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						218,861,670	XXX	202,285,779	218,087,491	217,795,642	0	(379,155)	0	0	XXX	XXX	XXX	1,566,122	4,380,978	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						339,143,090	XXX	310,098,477	317,085,000	331,045,751	0	(2,526,217)	0	0	XXX	XXX	XXX	3,146,188	8,202,126	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						71,490,791	XXX	64,529,899	69,957,333	71,329,426	0	(88,262)	0	0	XXX	XXX	XXX	211,181	1,604,454	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						9,173,571	XXX	7,965,723	8,880,000	9,059,526	0	(63,867)	0	0	XXX	XXX	XXX	24,313	226,740	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						32,881,294	XXX	32,517,611	32,940,491	32,879,043	0	(122)	0	0	XXX	XXX	XXX	106,804	275,417	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						452,688,746	XXX	415,111,710	428,862,824	444,313,746	0	(2,678,468)	0	0	XXX	XXX	XXX	3,488,486	10,308,737	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 175,128,077	1B ..$ 24,834,745	1C ..$ 28,881,754	1D ..$ 30,449,583	1E ..$ 37,291,778	1F ..$ 37,642,202	1G ..$ 46,526,280
1B	2A ...$ 29,451,304	2B ..$ 28,156,217	2C ..$ 5,951,806				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-R6-9	US Treasury Note 1.625% 05/31/23		05/20/2022	Nomura Securities		1,094,156	1,100,000	8,397
912828-T2-6	US Treasury Note 1.375% 09/30/23		09/29/2022	DAIWA CAPITAL MARKETS		1,458,457	1,500,000	0
912828-T9-1	US Treasury Note 1.625% 10/31/23		05/27/2022	RBS Securities		1,487,695	1,500,000	2,053
912828-ZU-7	US Treasury Note 0.250% 06/15/23		06/02/2022	Harris Nesbitt Corp		1,470,000	1,500,000	1,751
91282C-DD-0	US Treasury Note 0.375% 10/31/23		06/01/2022	Morgan Stanley		1,069,020	1,100,000	372
91282C-DQ-1	US Treasury Note 1.250% 12/31/26		01/03/2022	RBC Capital Markets		811,533	815,000	112
91282C-DY-4	US Treasury Bond 1.875% 02/15/32		02/17/2022	Citadel Securities		2,985,557	3,015,000	468
0109999999. Subtotal - Bonds - U.S. Governments						10,376,418	10,530,000	13,153
93974E-JE-7	WASHINGTON ST GO Cont Call 5.000% 08/01/38		07/27/2022	JP Morgan Chase		2,293,520	2,000,000	49,444
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,293,520	2,000,000	49,444
592112-TL-0	MET GOVT NASHVIL GO Cont Call 4.000% 07/01/34		12/14/2022	Barclays Group Inc.		3,679,601	3,530,000	64,717
649660-YP-9	NEW YORK NY GO Non Call 5.000% 08/01/31		06/02/2022	JP Morgan Chase		2,381,480	2,000,000	15,000
940859-HW-4	WASHOE CNTY NV S GO Call 4.000% 10/01/35		11/30/2022	Barclays Group Inc.		2,204,436	2,155,000	14,606
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,265,517	7,685,000	94,323
207758-ZW-6	CONNECTICUT ST SPL TAX OBLIG R Rev Bond Cont Call 5.000% 05/01/34		08/04/2022	Piper Jaffray		2,331,060	2,000,000	26,944
3132DN-2F-9	FHLMC Pool SD1674 MBS 4.500% 10/01/52		09/26/2022	Pierpont Securities LLC		2,085,808	2,185,881	3,279
3132DN-YW-7	FHLMC Pool SD1625 MBS 5.000% 09/01/52		09/27/2022	JP Morgan Chase		4,084,745	4,182,778	6,971
3133BJ-NU-2	FHLMC Pool QE8503 MBS 5.000% 08/01/52		09/26/2022	Toronto Dominion Sec		1,465,697	1,511,271	2,519
3133EN-2T-6	FFC Corp Note Non Call 4.750% 11/21/23		11/17/2022	Various		317,738	318,000	0
3140MR-BM-8	FNMA Pool BM0043 MBS 5.000% 07/01/52		09/26/2022	Toronto Dominion Sec		1,603,288	1,653,140	2,755
3140XJ-D9-1	FNMA Pool FS2827 MBS 4.000% 09/01/52		09/08/2022	Pierpont Securities LLC		916,222	939,866	1,358
3140XJ-J4-6	FNMA Pool FS2982 MBS 5.000% 09/01/52		09/29/2022	Southwest Securities		3,889,565	3,951,932	6,587
3140XJ-KH-5	FNMA Pool FS2995 MBS 5.500% 10/01/52		10/05/2022	Southwest Securities		3,217,558	3,184,224	5,838
3140XJ-SJ-3	FNMA Pool FS3220 MBS 5.500% 11/01/52		10/31/2022	Southwest Securities		3,580,898	3,587,625	7,125
31418D-N7-3	FNMA Pool MA4013 MBS 2.500% 05/01/35		05/17/2022	Pierpont Securities LLC		1,692,142	1,752,805	1,826
546275-AK-4	LOUISIANA ST LOC Rev Bond Cont Call 5.000% 08/15/34		11/17/2022	Wells Fargo		2,299,595	2,205,000	0
57584Y-2Y-4	MASSACHUSETTS ST Rev Bond Non Call 5.000% 11/15/32		04/21/2022	Goldman Sachs Asset Managment		3,819,144	3,175,000	0
60416T-UN-6	MINNESOTA ST HSG Rev Bond Cont Call 5.000% 08/01/38		09/01/2022	RBC Capital Markets		1,868,446	1,675,000	0
64971X-2K-3	NEW YORK CITY NY Rev Bond Cont Call 5.250% 11/01/36		08/26/2022	Pershing		2,583,833	2,250,000	0
64971X-ZE-1	NEW YORK CITY NY Rev Bond Cont Call 5.000% 11/01/31		11/17/2022	RBC Capital Markets		2,334,961	2,045,000	5,681
64972H-7C-0	NEW YORK CITY NY Rev Bond Cont Call 5.000% 07/15/35		07/22/2022	RBC Capital Markets		3,465,870	3,000,000	0
650036-FA-9	NEW YORK ST URBA Rev Bond Non Call 5.000% 09/15/28		09/30/2022	Bank of America Sec		3,247,050	3,000,000	0
79467B-EG-6	SALES TAX SECURITIZATION CORP Rev Bond Non Call 5.000% 01/01/31		05/27/2022	JP Morgan Chase		1,085,090	950,000	20,979
79574C-ED-1	SALT RIVER AZ PR Rev Bond Non Call 5.000% 01/01/30		05/13/2022	Bank of America Sec		2,265,560	2,000,000	20,278
91514A-JN-6	UNIV OF TEXAS TX Rev Bond Cont Call 5.000% 08/15/34		11/21/2022	Pershing		1,221,044	1,100,000	14,972
915260-CX-9	UNIV HOSPS & CLI Rev Bond Cont Call 5.000% 04/01/30		05/25/2022	Pershing		2,014,218	1,800,000	14,000
0909999999. Subtotal - Bonds - U.S. Special Revenues						51,389,532	48,467,522	141,112
00287Y-BX-6	ABBVIE INC Corp Note Call MW 3.200% 11/21/29		09/29/2022	Morgan Stanley		962,885	1,100,000	12,907
02008J-AB-2	Ally Auto Receiv ALLYA 2022-1 A2 ABS 2.670% 04/15/25		05/10/2022	Barclays Group Inc.		253,120	253,145	0
02008M-AC-3	Ally Auto Receiv ALLYA 2022-2 A3 ABS 4.760% 05/17/27		10/04/2022	JP Morgan Chase		2,388,970	2,389,000	0
025816-CV-9	AMERICAN EXPRESS Corp Note Non Call 3.375% 05/03/24		04/28/2022	Morgan Stanley		137,986	138,000	0
025816-DA-4	AMERICAN EXPRESS Corp Note Call 4.420% 08/03/33		09/21/2022	Morgan Stanley		940,590	1,000,000	6,139
039482-AD-6	ARCHER-DANIELS Corp Note Call MW 2.900% 03/01/32		02/23/2022	BNP Paribar Securities Corp		464,037	465,000	0
05601X-AB-5	BMW Vehicle Leas BMWLT 2022-1 A2 ABS 0.670% 05/28/24		01/11/2022	Mitsubishi Bank LTD		81,764	81,765	0
05609X-AA-9	BX Trust BX 2022-CLS A CMBS Prv Plc 5.760% 10/13/27		10/06/2022	Morgan Stanley		783,036	785,000	2,135
06051G-KK-4	BANK OF AMER CRP Corp Note Call MW 2.972% 02/04/33		03/29/2022	Goldman Sachs Asset Managment		389,440	415,000	1,953
06051G-KS-7	BANK OF AMER CRP Corp Note Call MW 3.841% 04/25/25		04/21/2022	Merrill Lynch		250,000	250,000	0
06051G-KY-4	BANK OF AMER CRP Corp Note Call MW 5.015% 07/22/33		09/19/2022	Various		2,316,506	2,400,000	19,726
06406R-AG-2	BANK OF NY MELLO Corp Note Non Call 3.500% 04/28/23		04/27/2022	Barclays Group Inc.		111,328	110,000	11
06540M-BH-7	Bank BANK 2022-BNK41 A4 CMBS 3.790% 03/15/32		04/25/2022	Morgan Stanley		1,153,139	1,145,000	498
06763H-AA-4	Babson CLO Ltd BABSN 2022-4A A Prv Plc CLO 6.210% 10/20/34		10/03/2022	Morgan Stanley		1,300,000	1,300,000	0
14042W-AD-2	Capital One Prim COPAR 2019-1 A4 ABS 2.560% 10/15/24		01/12/2022	Wells Fargo		116,966	115,113	237
14043Q-AB-8	Capital One Prim COPAR 2022-1 A2 ABS 2.710% 06/16/25		04/26/2022	Wells Fargo		468,519	468,563	0
14317C-AB-8	CarMax Auto Owne CARMX 2022-1 A2 ABS 0.910% 02/18/25		01/19/2022	Mitsubishi Bank LTD		143,321	143,329	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
14688D-AB-7	Carvana Auto Rec CRVNA 2022-P1 A2 ABS 2.570% 05/12/25		03/25/2022	CitiGroup		183,935	184,380	0
172967-NU-1	CITIGROUP INC Corp Note Call MW 4.910% 05/24/33		09/19/2022	Various		1,913,461	2,000,000	31,915
20030N-DM-0	COMCAST CORP Corp Note Call MW 1.950% 01/15/31		09/29/2022	JP Morgan Chase		854,073	1,100,000	4,648
20825C-BA-1	CONOCOPHILLIPS Corp Note Call MW 2.400% 02/15/31		05/06/2022	Tax Free Exchange		1,213,214	1,205,000	6,507
236057-AA-3	Danby Park CLO, Ltd DANBY 2022-1A A1A CLO Prv Plc 6.384% 10/21/35		10/13/2022	Goldman Sachs		1,300,000	1,300,000	0
26253E-AA-6	Dryden Senior Loan Fund DRSLF 2022-113A A1 Prv Plc CLO 6.220% 10/20/35		09/29/2022	BNP Paribar Securities Corp		1,195,000	1,195,000	0
29278N-AQ-6	ENERGY TRANSFER Corp Note Call MW 3.750% 05/15/30		06/06/2022	RBC Capital Markets		949,878	1,025,000	2,456
34535A-AB-6	Ford Credit Auto FORDO 2022-C A2A ABS 4.520% 04/15/25		09/20/2022	DAIWA CAPITAL MARKETS		281,990	282,000	0
34535A-AD-2	Ford Credit Auto FORDO 2022-C A3 ABS 4.480% 12/15/26		09/20/2022	Pershing		1,420,918	1,421,000	0
36265Q-AD-8	GM Financial Sec GMCAR 2022-4 A3 ABS 4.820% 08/16/27		10/04/2022	RBC Capital Markets		2,395,607	2,396,000	0
37331N-AD-3	GEORGIA-PACIFIC Corp Note Call MW Prv Plc 3.734% 07/15/23		06/08/2022	Cantor Fitzgerald		605,674	601,000	9,039
373334-KQ-3	GEORGIA POWER Corp Note Call MW 4.700% 05/15/32		05/02/2022	Merrill Lynch		522,334	524,000	0
380130-AB-0	GM Financial Aut GMALT 2022-3 A2A ABS 4.010% 10/21/24		08/09/2022	Wells Fargo		108,992	109,000	0
38138V-AC-0	GoldenTree Loan Management GLM 2022-16A A CLO Prv Plc 6.824% 01/20/35		11/17/2022	Wachovia Bank		1,050,000	1,050,000	0
38141G-ZM-9	GOLDMAN SACHS GP Corp Note Call MW 3.102% 02/24/33		09/19/2022	CitiGroup		744,426	900,000	2,094
39154T-BW-7	GREAT AMERICA LE GALC 2022-1 A3 Prv Plc ABS 5.080% 09/15/26		10/04/2022	Merrill Lynch		674,884	675,000	0
404119-CF-4	HCA INC Corp Note Call MW Prv Plc 3.625% 03/15/32		03/29/2022	CitiGroup		590,492	605,000	1,340
448978-AB-2	Hyundai Auto Lea HALST 2022-C A2A Prv Plc ABS 4.340% 01/15/25		09/12/2022	SG Cowen and Company		179,997	180,000	0
44918M-AB-6	Hyundai Auto Rec HART 2022-B A2A 3.640% 05/15/25		07/12/2022	Barclays Group Inc.		384,980	385,000	0
44933D-AB-7	Hyundai Auto Rec HART 2022-C A2A ABS 5.350% 11/17/25		11/01/2022	DAIWA CAPITAL MARKETS		418,974	419,000	0
46647P-DC-7	JPMORGAN CHASE Corp Note Call MW 4.586% 04/26/33		05/02/2022	CitiGroup		942,411	945,000	963
485134-BN-9	EVERGY METRO Corp Note Call MW 3.150% 03/15/23		03/02/2022	Various		134,569	133,000	1,967
49456B-AR-2	KINDER MORGAN Corp Note Call MW 2.000% 02/15/31		03/29/2022	Morgan Stanley		392,571	450,000	1,150
58768P-AC-8	MERCEDES-BENZ AU MBART 2022-1 A3 ABS 5.210% 08/16/27		11/15/2022	Salomon		1,495,704	1,496,000	0
594918-BQ-6	MICROSOFT CORP Corp Note Call MW 2.000% 08/08/23		06/27/2022	Market Axess		445,073	450,000	3,525
594918-BX-1	MICROSOFT CORP Corp Note Call MW 2.875% 02/06/24		12/20/2022	CitiGroup		675,779	690,000	7,494
606940-AC-8	MMAF Equipment F MMAF 2022-B A3 Prv Plc ABS 5.610% 07/10/28		11/01/2022	JP Morgan Chase		1,829,901	1,830,000	0
609207-BA-2	MONDELEZ INT INC Corp Note Call MW 2.625% 03/17/27		03/03/2022	Merrill Lynch		262,327	263,000	0
61747Y-EL-5	MORGAN STANLEY Corp Note Call MW 2.943% 01/21/33		05/02/2022	Morgan Stanley		933,995	1,080,000	8,829
61747Y-EU-5	MORGAN STANLEY Corp Note Call MW 4.889% 07/20/33		09/19/2022	Morgan Stanley		1,547,280	1,600,000	13,255
63743H-FB-3	NATL RURAL UTIL Corp Note 4.700% 08/07/23		01/31/2022	Mizuho Investor Sec Co		238,000	238,000	0
65478N-AE-5	Nissan Auto Rece NAROT 2018-C A4 ABS 3.270% 06/16/25		06/01/2022	CitiGroup		111,555	111,195	182
65480J-AC-4	Nissan Auto Rece NAROT 2022-B A3 ABS 4.460% 05/17/27		09/20/2022	Wells Fargo		1,412,708	1,413,000	0
677347-CH-7	OHIO EDISON CO Corp Note Call MW Prv Plc 5.500% 01/15/33		09/22/2022	RBC Capital Markets		992,920	995,000	0
693475-BA-2	PNC FINANCIAL Corp Note Call 2.307% 04/23/32		03/29/2022	Sun Trust		772,482	845,000	8,556
693475-BE-4	PNC FINANCIAL Corp Note Call 4.626% 06/06/33		09/21/2022	Merrill Lynch		920,210	1,000,000	13,750
695114-CR-7	PACIFICORP Corp Note Call MW 3.600% 04/01/24		06/08/2022	Pershing		964,601	958,000	6,610
718547-AG-7	PHILLIPS 66 Corp Note Call MW Prv Plc 3.750% 03/01/28		05/03/2022	Tax Free Exchange		622,364	625,000	4,036
743315-AZ-6	PROGRESSIVE CORP Corp Note Call MW 3.000% 03/15/32		03/02/2022	Goldman Sachs Asset Managment		328,207	329,000	0
74340X-BU-4	PROLOGIS LP Corp Note Call MW 3.250% 06/30/26		10/04/2022	Tax Free Exchange		976,275	1,000,000	8,486
744448-CH-2	PUBLIC SERV COLO Corp Note Call MW 2.500% 03/15/23		03/02/2022	Wells Fargo		150,806	150,000	1,760
75524K-PG-3	CITIZENS BANK NA Corp Note Call 4.575% 08/09/28		09/19/2022	Various		2,625,407	2,700,000	14,411
771196-BZ-4	ROCHE HLDGS INC Corp Note Non Call Prv Plc 4.630% 09/11/23		03/03/2022	Deutsche Bank		707,000	707,000	0
80286F-AB-9	Santander Drive SDART 2022-4 A2 ABS 4.050% 07/15/25		07/12/2022	Wells Fargo		280,420	280,431	0
802918-AB-8	Santander Drive SDART 2022-6 A2 ABS 4.370% 05/15/25		09/12/2022	RBC Capital Markets		178,997	179,000	0
828807-DT-1	SIMON PROP GP LP Corp Note Call MW 2.650% 02/01/32		01/04/2022	Wells Fargo		1,017,042	1,020,000	0
87169V-AA-3	Symphony CLO Ltd SYMP 2022-37A A1A Prv Plc CLO 6.732% 10/20/34		11/01/2022	SG Americas Securities LLC		1,300,000	1,300,000	0
87264A-BF-1	T-MOBILE USA INC Corp Note Call MW 3.875% 04/15/30		06/06/2022	RBC Capital Markets		954,110	1,000,000	5,705
874054-AE-9	TAKE-TWO INTERAC Corp Note MW 3.300% 03/28/24		05/03/2022	Various		373,275	375,000	578
89231C-AB-3	Toyota Auto Rece TAOT 2022-C A2A ABS 3.830% 08/15/25		08/08/2022	CitiGroup		123,988	124,000	0
89238F-AB-9	Toyota Auto Rece TAOT 2022-B A2A ABS 2.350% 01/15/25		04/07/2022	Mitsubishi Bank LTD		134,086	134,091	0
89240B-AC-2	TAOT 2021-A A3 TAOT 2021-A A3 ABS 0.260% 05/15/25		08/10/2022	Mitsubishi Bank LTD		530,109	542,657	106
89788N-AA-8	TRUIST FINANCIAL Corp Note Call 4.916% 07/28/33		09/21/2022	Merrill Lynch		1,873,300	2,000,000	15,021
898813-AU-4	TUCSON ELEC PWR Corp Note Call MW 3.250% 05/15/32		02/15/2022	US Bank		403,510	405,000	0
90291U-AC-6	USAA Auto Owner USAOT 2022-A A3 Prv Plc ABS 4.860% 11/16/26		10/04/2022	CitiGroup		1,799,915	1,800,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
907818-FX-1	UNION PAC CORP Corp Note Call MW 2.800% 02/14/32		02/09/2022	JP Morgan Chase		475,059	477,000	0
91159H-JF-8	US BANCORP Corp Note Call MW 4.548% 07/22/28		07/19/2022	US Bank		1,155,000	1,155,000	0
91159H-JG-6	US BANCORP Corp Note Call MW 4.967% 07/22/33		09/19/2022	US Bank		1,358,196	1,400,000	11,397
95000U-2U-6	WELLS FARGO CO Corp Note Call MW 3.350% 03/02/33		04/13/2022	Various		1,154,993	1,240,000	5,023
96042V-AB-5	Westlake Automob WLAKE 2022-2A A2A Prv Plc ABS 3.360% 08/15/25		06/08/2022	Harris Nesbitt Corp		821,416	821,439	0
98163T-AB-9	World Omni Auto WOART 2022-C A2 ABS 3.730% 03/16/26		08/02/2022	Wells Fargo		386,960	387,000	0
78016F-ZQ-0	ROYAL BK CANADA Corp Note MW 3.875% 05/04/32	A	04/07/2022	RBC Capital Markets		538,008	539,000	0
89115A-2H-4	TORONTO DOM BANK Corp Note MW 4.693% 09/15/27	A	09/21/2022	Toronto Dominion Sec		2,954,302	3,000,000	3,129
039937-AA-5	ARES CLO Ltd ARES 2022-63A A1A CLO Prv Plc 5.343% 04/20/35	D	09/19/2022	CitiGroup		1,141,803	1,170,000	11,274
12571K-AA-7	CIFC Funding Ltd CIFC 2022-3A A CLO Prv Plc 5.398% 04/21/35	D	09/19/2022	CitiGroup		1,172,400	1,200,000	11,214
902133-AY-3	TYCO ELECTRONICS Corp Note Call MW 2.500% 02/04/32	D	02/02/2022	Various		1,179,730	1,200,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						70,039,200	71,873,108	260,026
2509999997. Total - Bonds - Part 3						142,364,187	140,555,630	558,058
2509999998. Total - Bonds - Part 5						2,190,412	2,195,608	2,074
2509999999. Total - Bonds						144,554,599	142,751,238	560,132
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						144,554,599	XXX	560,132

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912810-EN-4	US Treasury Note 7.625% 11/15/22		11/15/2022	Maturity		300,000	300,000	339,773	302,560	0	(2,560)	0	(2,560)	0	300,000	0	0	0	22,875	11/15/2022
912828-2P-4	US Treasury Note 1.875% 07/31/22		07/31/2022	Maturity		1,500,000	1,500,000	1,526,836	1,515,693	0	(15,693)	0	(15,693)	0	1,500,000	0	0	0	28,125	07/31/2022
912828-6U-9	US Treasury Note 2.125% 05/15/22		05/15/2022	Maturity		30,000	30,000	30,445	30,061	0	(61)	0	(61)	0	30,000	0	0	0	319	05/15/2022
912828-YE-4	US Treasury Note 1.250% 08/31/24		09/27/2022	RBS Securities		6,602,695	7,000,000	6,899,648	6,944,788	0	15,080	0	15,080	0	6,959,868	0	(357,172)	(357,172)	94,268	08/31/2024
912828-YK-0	US Treasury Note 1.375% 10/15/22		10/15/2022	Maturity		750,000	750,000	760,898	757,481	0	(7,481)	0	(7,481)	0	750,000	0	0	0	10,313	10/15/2022
912828-Z6-0	US Treasury Note 1.375% 01/31/22		01/31/2022	Maturity		1,460,000	1,460,000	1,481,615	1,461,461	0	(1,461)	0	(1,461)	0	1,460,000	0	0	0	10,038	01/31/2022
912828-ZA-1	US Treasury Note 1.125% 02/28/22		02/28/2022	Maturity		4,595,000	4,595,000	4,652,385	4,599,927	0	(4,927)	0	(4,927)	0	4,595,000	0	0	0	25,847	02/28/2022
912828-ZG-8	US Treasury Note 0.375% 03/31/22		03/31/2022	Maturity		1,490,000	1,490,000	1,494,656	1,491,123	0	(1,123)	0	(1,123)	0	1,490,000	0	0	0	2,794	03/31/2022
912828-ZM-5	US Treasury Note 0.125% 04/30/22		04/30/2022	Maturity		1,490,000	1,490,000	1,490,757	1,490,227	0	(227)	0	(227)	0	1,490,000	0	0	0	931	04/30/2022
912828-ZR-4	US Treasury Note 0.125% 05/31/22		05/31/2022	Maturity		2,980,000	2,980,000	2,979,651	2,979,963	0	37	0	37	0	2,980,000	0	0	0	1,863	05/31/2022
91282C-AR-2	US Treasury Note 0.125% 10/31/22		03/28/2022	Wells Fargo		2,882,102	2,900,000	2,896,941	2,898,703	0	376	0	376	0	2,899,079	0	(16,977)	(16,977)	1,492	10/31/2022
0109999999. Subtotal - Bonds - U.S. Governments						24,079,797	24,495,000	24,553,605	24,471,987	0	(18,040)	0	(18,040)	0	24,453,947	0	(374,149)	(374,149)	198,865	XXX
677522-KU-7	OHIO ST GO Non Call 5.000% 05/01/25		09/21/2022	CitiGroup		2,113,420	2,000,000	2,563,680	2,217,664	0	(46,403)	0	(46,403)	0	2,171,261	0	(57,841)	(57,841)	89,444	05/01/2025
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,113,420	2,000,000	2,563,680	2,217,664	0	(46,403)	0	(46,403)	0	2,171,261	0	(57,841)	(57,841)	89,444	XXX
232769-GU-7	CYPRESS-FAIRBANK GO Non Call 5.000% 02/15/25		09/29/2022	RBC Capital Markets		3,119,910	3,000,000	3,585,030	3,431,763	0	(104,024)	0	(104,024)	0	3,327,739	0	(207,829)	(207,829)	170,000	02/15/2025
580818-GB-2	MCHENRY CNTY IL GO Non Call 5.000% 02/01/22		02/01/2022	Maturity		1,650,000	1,650,000	1,962,675	1,653,960	0	(3,960)	0	(3,960)	0	1,650,000	0	0	0	41,250	02/01/2022
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,769,910	4,650,000	5,547,705	5,085,723	0	(107,984)	0	(107,984)	0	4,977,739	0	(207,829)	(207,829)	211,250	XXX
114894-VT-2	BROWARD CNTY FL Rev Bond Non Call 5.000% 10/01/22		03/29/2022	Stifel Nicolaus & Co.		1,538,558	1,515,000	1,786,352	1,546,459	0	(10,219)	0	(10,219)	0	1,536,240	0	2,319	2,319	37,875	10/01/2022
31287X-GH-3	FHLMC Pool C70200 MBS 6.500% 08/01/32		12/01/2022	Paydown		36,056	36,056	37,070	36,719	0	(663)	0	(663)	0	36,056	0	0	0	1,077	08/01/2032
3128M8-RV-8	FHLMC Pool G06500 MBS 4.000% 04/01/41		12/01/2022	Paydown		96,292	96,292	103,131	102,662	0	(6,369)	0	(6,369)	0	96,292	0	0	0	1,722	04/01/2041
3128MJ-2S-8	FHLMC Pool G08784 MBS 3.500% 10/01/47		12/01/2022	Paydown		40,885	40,885	42,009	41,982	0	(1,097)	0	(1,097)	0	40,885	0	0	0	583	10/01/2047
3128MJ-4A-5	FHLMC Pool G08816 MBS 3.500% 06/01/48		12/01/2022	Paydown		58,065	58,065	58,510	58,499	0	(433)	0	(433)	0	58,065	0	0	0	814	06/01/2048
3128MJ-6T-2	FHLMC Pool G08881 MBS 3.500% 06/01/49		12/01/2022	Paydown		47,006	47,006	48,181	48,162	0	(1,156)	0	(1,156)	0	47,006	0	0	0	635	06/01/2049
3128MJ-VZ-0	FHLMC Pool G08631 MBS 3.000% 03/01/45		12/01/2022	Paydown		43,120	43,120	44,056	44,004	0	(885)	0	(885)	0	43,120	0	0	0	544	03/01/2045
3128MJ-XQ-8	FHLMC Pool G08686 MBS 3.000% 01/01/46		12/01/2022	Paydown		39,207	39,207	39,409	39,406	0	(199)	0	(199)	0	39,207	0	0	0	486	01/01/2046
3128MJ-Y6-1	FHLMC Pool G08732 MBS 3.000% 10/01/46		12/01/2022	Paydown		48,128	48,128	48,592	48,576	0	(448)	0	(448)	0	48,128	0	0	0	572	10/01/2046
3128PS-WT-0	FHLMC Pool J13358 MBS 5.000% 10/01/25		12/01/2022	Paydown		5,279	5,279	5,713	5,454	0	(174)	0	(174)	0	5,279	0	0	0	111	10/01/2025
3128PU-WF-5	FHLMC Pool J15146 MBS 4.500% 04/01/26		12/01/2022	Paydown		4,288	4,288	4,558	4,408	0	(120)	0	(120)	0	4,288	0	0	0	105	04/01/2026
3128PV-A4-2	FHLMC Pool J15427 MBS 4.500% 05/01/26		06/01/2022	Paydown		3,479	3,479	3,699	3,577	0	(98)	0	(98)	0	3,479	0	0	0	63	05/01/2026
31292L-YA-7	FHLMC Pool C04305 MBS 3.000% 11/01/42		12/01/2022	Paydown		7,133	7,133	7,438	7,407	0	(274)	0	(274)	0	7,133	0	0	0	105	11/01/2042
312945-SK-5	FHLMC Pool A96822 MBS 4.000% 02/01/41		12/01/2022	Paydown		44,967	44,967	47,567	47,463	0	(2,496)	0	(2,496)	0	44,967	0	0	0	809	02/01/2041
31307B-PH-7	FHLMC Pool J23124 MBS 2.500% 04/01/28		12/01/2022	Paydown		80,775	80,775	79,746	79,953	0	822	0	822	0	80,775	0	0	0	1,028	04/01/2028
3131XY-WF-2	FHLMC Pool ZM5146 MBS 4.000% 12/01/47		12/01/2022	Paydown		32,312	32,312	34,796	34,749	0	(2,437)	0	(2,437)	0	32,312	0	0	0	508	12/01/2047
3132AE-KN-5	FHLMC Pool ZT2101 MBS 3.000% 04/01/48		12/01/2022	Paydown		36,952	36,952	37,425	37,416	0	(465)	0	(465)	0	36,952	0	0	0	426	04/01/2048
3132DM-B9-5	FHLMC Pool SD0064 MBS 3.500% 03/01/46		12/01/2022	Paydown		61,963	61,963	65,061	64,997	0	(3,034)	0	(3,034)	0	61,963	0	0	0	915	03/01/2046
3132DV-3W-3	FHLMC Pool SD8013 MBS 4.500% 09/01/49		12/01/2022	Paydown		162,209	162,209	171,358	171,027	0	(8,818)	0	(8,818)	0	162,209	0	0	0	2,792	09/01/2049
3132DV-7D-1	FHLMC Pool SD8092 MBS 3.000% 09/01/50		12/01/2022	Paydown		143,508	143,508	150,661	150,477	0	(6,969)	0	(6,969)	0	143,508	0	0	0	1,680	09/01/2050
3132GV-JF-0	FHLMC Pool Q09862 MBS 3.500% 08/01/42		12/01/2022	Paydown		8,849	8,849	9,459	9,390	0	(541)	0	(541)	0	8,849	0	0	0	154	08/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS 3.000% 12/01/42		12/01/2022	Paydown		3,849	3,849	4,029	4,015	0	(166)	0	(166)	0	3,849	0	0	0	60	12/01/2042
3132QL-BR-3	FHLMC Pool Q30047 MBS 3.500% 11/01/44		12/01/2022	Paydown		19,728	19,728	20,425	20,386	0	(658)	0	(658)	0	19,728	0	0	0	420	11/01/2044
3132WG-VL-8	FHLMC Pool Q43318 MBS 3.000% 09/01/46		12/01/2022	Paydown		81,657	81,657	85,287	85,079	0	(3,423)	0	(3,423)	0	81,657	0	0	0	1,165	09/01/2046
3132XV-DB-6	FHLMC Pool Q52797 MBS 3.500% 12/01/47		12/01/2022	Paydown		86,187	86,187	90,483	90,366	0	(4,179)	0	(4,179)	0	86,187	0	0	0	1,577	12/01/2047
3132Y1-YV-4	FHLMC Pool Q57923 MBS 4.000% 08/01/48		12/01/2022	Paydown		29,403	29,403	30,229	30,194	0	(791)	0	(791)	0	29,403	0	0	0	480	08/01/2048
31335B-4P-8	FHLMC Pool G61730 MBS 3.000% 09/01/46		12/01/2022	Paydown		42,266	42,266	42,487	42,482	0	(216)	0	(216)	0	42,266	0	0	0	573	09/01/2046
3133AN-DA-9	FHLMC Pool QC3697 MBS 2.000% 06/01/51		12/01/2022	Paydown		79,987	79,987	81,199	81,184	0	(1,197)	0	(1,197)	0	79,987	0	0	0	781	06/01/2051
3133KG-TR-9	FHLMC Pool RA1460 MBS 3.000% 10/01/49		12/01/2022	Paydown		143,077	143,077	146,011	145,980	0	(2,903)	0	(2,903)	0	143,077	0	0	0	2,016	10/01/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3133KH-B5-4	FHLMC Pool RA1860 MBS 3.000% 12/01/49		12/01/2022	Paydown		125,475	125,475	131,886	131,810	0	(6,335)	0	(6,335)	0	125,475	0	0	0	1,379	12/01/2049
3133KH-CP-9	FHLMC Pool RA1878 MBS 3.500% 12/01/49		12/01/2022	Paydown		197,468	197,468	205,583	205,338	0	(7,870)	0	(7,870)	0	197,468	0	0	0	2,660	12/01/2049
3133KH-XH-4	FHLMC Pool RA2480 MBS 2.500% 07/01/50		12/01/2022	Paydown		64,070	64,070	66,738	66,707	0	(2,637)	0	(2,637)	0	64,070	0	0	0	670	07/01/2050
3133KK-AH-2	FHLMC Pool RA3608 MBS 2.500% 09/01/50		12/01/2022	Paydown		113,676	113,676	119,928	119,876	0	(6,200)	0	(6,200)	0	113,676	0	0	0	1,395	09/01/2050
3133KK-D6-3	FHLMC Pool RA3725 MBS 2.000% 10/01/50		12/01/2022	Paydown		158,752	158,752	164,296	164,197	0	(5,444)	0	(5,444)	0	158,752	0	0	0	1,387	10/01/2050
3133KK-ZN-2	FHLMC Pool RA4349 MBS 2.500% 01/01/51		12/01/2022	Paydown		131,322	131,322	136,616	136,519	0	(5,197)	0	(5,197)	0	131,322	0	0	0	1,370	01/01/2051
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS 3.000% 04/25/45		12/01/2022	Paydown		48,565	48,565	50,561	49,400	0	(835)	0	(835)	0	48,565	0	0	0	681	04/25/2045
31374T-VR-7	FNMA Pool 323824 MBS 8.000% 05/01/29		12/01/2022	Paydown		153	153	154	153	0	(1)	0	(1)	0	153	0	0	0	6	05/01/2029
31378X-RG-3	FNMA Pool 411887 MBS 8.000% 09/01/27		12/01/2022	Paydown		50	50	51	50	0	0	0	0	0	50	0	0	0	2	09/01/2027
3137AK-PN-5	FHLMC FHR 3983 CH RMBS 3.000% 11/15/30		12/01/2022	Paydown		160,354	160,354	163,254	161,684	0	(1,330)	0	(1,330)	0	160,354	0	0	0	2,295	11/15/2030
3138A2-BQ-1	FNMA Pool AH0946 MBS 4.000% 12/01/40		12/01/2022	Paydown		11,148	11,148	11,717	11,679	0	(531)	0	(531)	0	11,148	0	0	0	187	12/01/2040
3138A6-Y2-0	FNMA Pool AH5228 MBS 3.500% 01/01/26		12/01/2022	Paydown		11,488	11,488	12,074	11,734	0	(246)	0	(246)	0	11,488	0	0	0	223	01/01/2026
3138AW-EN-9	FNMA Pool AJ4640 MBS 4.000% 10/01/41		12/01/2022	Paydown		17,900	17,900	18,893	18,832	0	(932)	0	(932)	0	17,900	0	0	0	447	10/01/2041
3138E1-MQ-7	FNMA Pool AJ8466 MBS 4.500% 12/01/41		12/01/2022	Paydown		104,055	104,055	113,566	113,023	0	(8,968)	0	(8,968)	0	104,055	0	0	0	2,469	12/01/2041
3138EE-7J-2	FNMA Pool AK9896 MBS 3.500% 07/01/42		12/01/2022	Paydown		28,157	28,157	30,045	29,859	0	(1,702)	0	(1,702)	0	28,157	0	0	0	559	07/01/2042
3138EM-Y3-9	FNMA Pool AL5229 MBS 5.000% 01/01/44		12/01/2022	Paydown		14,874	14,874	16,513	16,443	0	(1,569)	0	(1,569)	0	14,874	0	0	0	356	01/01/2044
3138EN-LE-7	FNMA Pool AL5724 MBS 4.500% 10/01/44		12/01/2022	Paydown		33,482	33,482	36,422	36,283	0	(2,801)	0	(2,801)	0	33,482	0	0	0	671	10/01/2044
3138EN-QA-0	FNMA Pool AI5848 MBS 4.000% 09/01/44		12/01/2022	Paydown		60,351	60,351	61,950	61,886	0	(1,535)	0	(1,535)	0	60,351	0	0	0	1,049	09/01/2044
3138EQ-K8-4	FNMA Pool AL7518 MBS 3.500% 10/01/45		12/01/2022	Paydown		22,348	22,348	23,843	23,768	0	(1,420)	0	(1,420)	0	22,348	0	0	0	360	10/01/2045
3138EQ-MU-3	FNMA Pool AL7570 MBS 4.000% 07/01/42		12/01/2022	Paydown		78,501	78,501	84,008	83,642	0	(5,141)	0	(5,141)	0	78,501	0	0	0	1,358	07/01/2042
3138ER-FX-3	FNMA Pool AL9181 MBS 3.000% 10/01/46		12/01/2022	Paydown		146,085	146,085	151,358	151,028	0	(4,943)	0	(4,943)	0	146,085	0	0	0	2,035	10/01/2046
3138M4-E3-2	FNMA Pool AP1053 MBS 3.500% 07/01/42		12/01/2022	Paydown		15,464	15,464	16,503	16,402	0	(938)	0	(938)	0	15,464	0	0	0	292	07/01/2042
3138M4-TC-6	FNMA Pool AP1446 MBS 3.500% 08/01/42		12/01/2022	Paydown		15,409	15,409	16,486	16,363	0	(953)	0	(953)	0	15,409	0	0	0	336	08/01/2042
3138M9-3C-3	FNMA Pool AP6194 MBS 3.500% 08/01/42		12/01/2022	Paydown		14,378	14,378	15,421	15,294	0	(916)	0	(916)	0	14,378	0	0	0	136	08/01/2042
3138MN-5P-1	FNMA Pool AQ7153 MBS 3.000% 01/01/43		12/01/2022	Paydown		52,034	52,034	53,627	53,515	0	(1,482)	0	(1,482)	0	52,034	0	0	0	594	01/01/2043
3138MS-A4-1	FNMA Pool AQ9926 MBS 3.000% 12/01/42		12/01/2022	Paydown		7,319	7,319	7,697	7,653	0	(335)	0	(335)	0	7,319	0	0	0	114	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42		12/01/2022	Paydown		828	828	870	865	0	(36)	0	(36)	0	828	0	0	0	14	12/01/2042
3138WB-EL-5	FNMA Pool AS1938 MBS 5.000% 03/01/44		12/01/2022	Paydown		128,243	128,243	143,231	142,495	0	(14,252)	0	(14,252)	0	128,243	0	0	0	2,694	03/01/2044
3138WF-HS-8	FNMA Pool AS5640 MBS 3.500% 08/01/45		12/01/2022	Paydown		74,692	74,692	78,310	78,164	0	(3,471)	0	(3,471)	0	74,692	0	0	0	1,160	08/01/2045
3138WG-YP-3	FNMA Pool AS7017 MBS 3.500% 04/01/46		12/01/2022	Paydown		63,102	63,102	66,593	66,418	0	(3,316)	0	(3,316)	0	63,102	0	0	0	855	04/01/2046
3138WK-XE-0	FNMA Pool AS9676 MBS 4.000% 05/01/47		12/01/2022	Paydown		89,490	89,490	94,230	94,184	0	(4,694)	0	(4,694)	0	89,490	0	0	0	1,400	05/01/2047
3138WL-BN-2	FNMA Pool AS9944 MBS 3.500% 07/01/47		12/01/2022	Paydown		100,799	100,799	105,925	105,809	0	(5,011)	0	(5,011)	0	100,799	0	0	0	1,419	07/01/2047
3138WV-RB-9	FNMA Pool AT7681 MBS 3.000% 06/01/43		12/01/2022	Paydown		171,618	171,618	177,223	177,031	0	(5,413)	0	(5,413)	0	171,618	0	0	0	2,672	06/01/2043
3138X9-WS-4	FNMA Pool AU9656 MBS 4.500% 09/01/43		12/01/2022	Paydown		48,567	48,567	52,680	52,472	0	(3,905)	0	(3,905)	0	48,567	0	0	0	927	09/01/2043
3138YA-FD-2	FNMA Pool AX8263 MBS 4.000% 12/01/44		12/01/2022	Paydown		32,380	32,380	34,485	34,420	0	(2,040)	0	(2,040)	0	32,380	0	0	0	559	12/01/2044
3138YK-M7-5	FNMA Pool AY5781 MBS 4.000% 05/01/45		12/01/2022	Paydown		9,681	9,681	10,320	10,287	0	(606)	0	(606)	0	9,681	0	0	0	206	05/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS 4.000% 08/01/45		12/01/2022	Paydown		38,452	38,452	41,024	40,890	0	(2,438)	0	(2,438)	0	38,452	0	0	0	419	08/01/2045
3138YR-RW-0	FNMA Pool AZ0500 MBS 3.000% 06/01/45		12/01/2022	Paydown		59,753	59,753	62,349	62,148	0	(2,395)	0	(2,395)	0	59,753	0	0	0	942	06/01/2045
3138YV-4G-1	FNMA Pool AZ4422 MBS 4.000% 07/01/45		12/01/2022	Paydown		40,056	40,056	42,447	42,342	0	(2,286)	0	(2,286)	0	40,056	0	0	0	338	07/01/2045
31406B-A8-3	FNMA Pool 804731 MBS 6.000% 01/01/35		12/01/2022	Paydown		13,034	13,034	13,563	13,414	0	(380)	0	(380)	0	13,034	0	0	0	304	01/01/2035
31406C-VA-3	FNMA Pool 806209 MBS 6.000% 01/01/35		12/01/2022	Paydown		3,662	3,662	3,809	3,768	0	(106)	0	(106)	0	3,662	0	0	0	120	01/01/2035
31406F-S8-5	FNMA Pool 808843 MBS 6.000% 01/01/35		12/01/2022	Paydown		13,382	13,382	13,922	13,771	0	(388)	0	(388)	0	13,382	0	0	0	221	01/01/2035
31407H-2C-9	FNMA Pool 831571 MBS 6.000% 07/01/36		12/01/2022	Paydown		5,546	5,546	5,465	5,473	0	73	0	73	0	5,546	0	0	0	122	07/01/2036
3140E4-JU-2	FNMA Pool BA0274 MBS 3.500% 10/01/45		12/01/2022	Paydown		49,488	49,488	51,808	51,691	0	(2,203)	0	(2,203)	0	49,488	0	0	0	1,248	10/01/2045
3140F5-DT-7	FNMA Pool BC9113 MBS 3.500% 05/01/46		12/01/2022	Paydown		8,440	8,440	9,036	9,001	0	(561)	0	(561)	0	8,440	0	0	0	160	05/01/2046
3140F9-RX-5	FNMA Pool BD2301 MBS 3.000% 06/01/46		12/01/2022	Paydown		16,252	16,252	16,946	16,910	0	(658)	0	(658)	0	16,252	0	0	0	256	06/01/2046
3140FM-U4-6	FNMA Pool BE2402 MBS 3.500% 11/01/46		12/01/2022	Paydown		127,265	127,265	132,555	132,279	0	(5,014)	0	(5,014)	0	127,265	0	0	0	1,066	11/01/2046
3140FP-6R-5	FNMA Pool BE4479 MBS 3.500% 12/01/46		12/01/2022	Paydown		236,842	236,842	246,538	246,110	0	(9,268)	0	(9,268)	0	236,842	0	0	0	2,059	12/01/2046
3140FU-YU-6	FNMA Pool BE8822 MBS 3.500% 07/01/47		12/01/2022	Paydown		148,336	148,336	153,458	153,244	0	(4,908)	0	(4,908)	0	148,336	0	0	0	3,032	07/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140GU-MN-4 ..	FNMA Pool BH5764 MBS 4.500% 11/01/47		12/01/2022	Paydown		102,852	102,852	110,888	110,683	0	(7,830)	0	(7,830)	0	102,852	0	0	0	2,032	11/01/2047
3140H1-WJ-5 ..	FNMA Pool BJ0648 MBS 3.500% 03/01/48		12/01/2022	Paydown		56,978	56,978	57,062	57,055	0	(77)	0	(77)	0	56,978	0	0	0	856	03/01/2048
3140J5-FG-9 ..	FNMA Pool BM1066 MBS 4.000% 02/01/47		12/01/2022	Paydown		131,409	131,409	134,756	134,651	0	(3,242)	0	(3,242)	0	131,409	0	0	0	2,213	02/01/2047
3140J8-VQ-3 ..	FNMA Pool BM4222 MBS 3.000% 01/01/44		12/01/2022	Paydown		125,032	125,032	128,715	128,621	0	(3,589)	0	(3,589)	0	125,032	0	0	0	1,677	01/01/2044
3140J9-LL-3 ..	FNMA Pool BM4830 MBS 3.500% 02/01/47		12/01/2022	Paydown		83,286	83,286	87,060	87,005	0	(3,719)	0	(3,719)	0	83,286	0	0	0	1,157	02/01/2047
3140J9-QR-5 ..	FNMA Pool BM4963 MBS 3.000% 05/01/48		12/01/2022	Paydown		47,602	47,602	48,751	48,721	0	(1,119)	0	(1,119)	0	47,602	0	0	0	593	05/01/2048
3140J9-SN-2 ..	FNMA Pool BM5024 MBS 3.000% 11/01/48		12/01/2022	Paydown		60,433	60,433	61,854	61,807	0	(1,374)	0	(1,374)	0	60,433	0	0	0	700	11/01/2048
3140J9-U8-2 ..	FNMA Pool BM5106 MBS 4.500% 12/01/48		12/01/2022	Paydown		80,937	80,937	86,805	86,759	0	(5,822)	0	(5,822)	0	80,937	0	0	0	1,432	12/01/2048
3140JA-FG-8 ..	FNMA Pool BM5566 MBS 4.500% 02/01/49		12/01/2022	Paydown		50,118	50,118	52,757	52,716	0	(2,598)	0	(2,598)	0	50,118	0	0	0	785	02/01/2049
3140JA-PG-7 ..	FNMA Pool BM5822 MBS 3.000% 11/01/48		12/01/2022	Paydown		51,022	51,022	51,524	51,511	0	(490)	0	(490)	0	51,022	0	0	0	633	11/01/2048
3140JH-B8-5 ..	FNMA Pool BN0962 MBS 4.000% 12/01/48		12/01/2022	Paydown		53,436	53,436	55,632	55,594	0	(2,158)	0	(2,158)	0	53,436	0	0	0	621	12/01/2048
3140QA-AJ-9 ..	FNMA Pool CA2708 MBS 4.000% 05/01/48		12/01/2022	Paydown		68,641	68,641	70,209	70,160	0	(1,519)	0	(1,519)	0	68,641	0	0	0	1,094	05/01/2048
3140QC-4B-9 ..	FNMA Pool FM2963 MBS 3.000% 02/01/50		12/01/2022	Paydown		168,945	168,945	178,342	178,180	0	(9,236)	0	(9,236)	0	168,945	0	0	0	1,904	02/01/2050
3140QE-LU-4 ..	FNMA Pool CA6638 MBS 2.500% 08/01/50		12/01/2022	Paydown		224,718	224,718	236,981	236,627	0	(11,909)	0	(11,909)	0	224,718	0	0	0	2,168	08/01/2050
3140QE-XQ-0 ..	FNMA Pool CA6986 MBS 2.000% 09/01/50		12/01/2022	Paydown		127,135	127,135	131,952	131,867	0	(4,732)	0	(4,732)	0	127,135	0	0	0	1,083	09/01/2050
3140QF-5E-5 ..	FNMA Pool CA8044 MBS 2.500% 12/01/50		12/01/2022	Paydown		242,562	242,562	255,846	255,679	0	(13,117)	0	(13,117)	0	242,562	0	0	0	2,338	12/01/2050
3140QF-A2-5 ..	FNMA Pool CA7224 MBS 2.000% 10/01/50		12/01/2022	Paydown		184,257	184,257	191,224	191,088	0	(6,832)	0	(6,832)	0	184,257	0	0	0	1,930	10/01/2050
3140QF-A3-3 ..	FNMA Pool CA7225 MBS 2.000% 10/01/50		12/01/2022	Paydown		174,001	174,001	180,689	180,555	0	(6,555)	0	(6,555)	0	174,001	0	0	0	1,619	10/01/2050
3140QF-S2-6 ..	FNMA Pool CA7725 MBS 2.500% 11/01/50		12/01/2022	Paydown		237,863	237,863	251,280	250,919	0	(13,056)	0	(13,056)	0	237,863	0	0	0	2,422	11/01/2050
3140QG-PK-7 ..	FNMA Pool CA8525 MBS 2.500% 12/01/50		12/01/2022	Paydown		233,878	233,878	247,325	247,168	0	(13,291)	0	(13,291)	0	233,878	0	0	0	2,399	12/01/2050
3140QG-PL-5 ..	FNMA Pool CA8526 MBS 2.500% 01/01/51		12/01/2022	Paydown		222,055	222,055	233,088	232,937	0	(10,882)	0	(10,882)	0	222,055	0	0	0	2,314	01/01/2051
3140QK-GB-8 ..	FNMA Pool CB0193 MBS 3.000% 04/01/51		12/01/2022	Paydown		263,947	263,947	280,320	280,015	0	(16,068)	0	(16,068)	0	263,947	0	0	0	3,496	04/01/2051
3140QK-NE-4 ..	FNMA Pool CB0388 MBS 2.500% 05/01/51		12/01/2022	Paydown		94,081	94,081	97,598	97,542	0	(3,461)	0	(3,461)	0	94,081	0	0	0	999	05/01/2051
3140QL-D2-9 ..	FNMA Pool FN CB1020 MBS 2.000% 07/01/51		12/01/2022	Paydown		167,590	167,590	170,235	170,200	0	(2,610)	0	(2,610)	0	167,590	0	0	0	1,572	07/01/2051
3140X4-D8-6 ..	FNMA Pool FM1026 MBS 3.500% 02/01/48		12/01/2022	Paydown		54,431	54,431	56,183	56,134	0	(1,703)	0	(1,703)	0	54,431	0	0	0	782	02/01/2048
3140X4-DF-0 ..	FNMA Pool FM1001 MBS 3.500% 11/01/48		12/01/2022	Paydown		43,978	43,978	45,263	45,245	0	(1,266)	0	(1,266)	0	43,978	0	0	0	619	11/01/2048
3140X4-L9-5 ..	FNMA Pool FM1251 MBS 3.000% 04/01/45		12/01/2022	Paydown		89,743	89,743	91,594	91,545	0	(1,802)	0	(1,802)	0	89,743	0	0	0	1,195	04/01/2045
3140X4-PB-6 ..	FNMA Pool FM1317 MBS 4.000% 10/01/48		12/01/2022	Paydown		51,255	51,255	54,210	54,137	0	(2,883)	0	(2,883)	0	51,255	0	0	0	736	10/01/2048
3140X4-TQ-9 ..	FNMA Pool FM1458 MBS 4.500% 04/01/49		12/01/2022	Paydown		169,757	169,757	178,855	178,664	0	(8,907)	0	(8,907)	0	169,757	0	0	0	2,890	04/01/2049
3140X6-JH-5 ..	FNMA Pool FM2963 MBS 3.000% 02/01/50		12/01/2022	Paydown		174,599	174,599	185,047	184,881	0	(10,283)	0	(10,283)	0	174,599	0	0	0	2,149	02/01/2050
3140X8-3G-0 ..	FNMA Pool FM5298 MBS 3.500% 10/01/50		12/01/2022	Paydown		319,209	319,209	337,963	337,674	0	(18,465)	0	(18,465)	0	319,209	0	0	0	3,540	10/01/2050
31416X-GJ-3 ..	FNMA Pool AB2000 MBS 4.500% 01/01/41		12/01/2022	Paydown		4,382	4,382	4,781	4,757	0	(374)	0	(374)	0	4,382	0	0	0	108	01/01/2041
31417G-TY-2 ..	FNMA Pool AB9566 MBS 3.000% 06/01/43		12/01/2022	Paydown		200,430	200,430	205,378	205,065	0	(4,635)	0	(4,635)	0	200,430	0	0	0	2,532	06/01/2043
31418C-4G-6 ..	FNMA Pool MA3522 MBS 4.500% 11/01/48		12/01/2022	Paydown		63,344	63,344	65,783	65,730	0	(2,387)	0	(2,387)	0	63,344	0	0	0	1,082	11/01/2048
31418C-ZJ-6 ..	FNMA Pool MA3444 MBS 4.500% 08/01/48		12/01/2022	Paydown		56,550	56,550	58,719	58,669	0	(2,119)	0	(2,119)	0	56,550	0	0	0	939	08/01/2048
31418D-C7-5 ..	FNMA Pool MA3693 MBS 4.000% 07/01/49		12/01/2022	Paydown		45,308	45,308	47,148	47,112	0	(1,804)	0	(1,804)	0	45,308	0	0	0	655	07/01/2049
31418D-CY-6 ..	FNMA Pool MA3686 MBS 3.500% 06/01/49		12/01/2022	Paydown		84,714	84,714	86,892	86,873	0	(2,159)	0	(2,159)	0	84,714	0	0	0	1,063	06/01/2049
31418D-FT-4 ..	FNMA Pool MA3777 MBS 4.500% 09/01/49		12/01/2022	Paydown		151,909	151,909	160,458	160,330	0	(8,421)	0	(8,421)	0	151,909	0	0	0	2,652	09/01/2049
45470R-CS-3 ..	INDIANA ST FIN A Rev Bond Non Call 5.000% 12/01/24		09/19/2022	JP Morgan Chase		3,144,360	3,000,000	3,830,310	3,304,711	0	(74,207)	0	(74,207)	0	3,230,504	0	(86,144)	(86,144)	120,833	12/01/2024
57583U-Y2-8 ..	MASSACHUSETTS ST Rev Bond Non Call 5.000% 07/01/24		09/19/2022	JP Morgan Chase		6,052,998	5,830,000	7,274,033	6,241,099	0	(116,778)	0	(116,778)	0	6,124,322	0	(71,324)	(71,324)	356,278	07/01/2024
59447T-UF-8 ..	MICHIGAN ST FIN Rev Bond Cont Call 2.862% 09/01/49		03/01/2022	Call 100.0000		495,000	495,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	7,083	09/01/2049
812643-GR-9 ..	SEATTLE WA MUNI Rev Bond Cont Call 5.000% 06/01/23		08/12/2022	Call 100.0000		2,000,000	2,000,000	2,466,460	2,021,809	0	(21,809)	0	(21,809)	0	2,000,000	0	0	0	69,722	06/01/2023
0909999999. Subtotal - Bonds - U.S. Special Revenues						22,592,716	22,201,800	25,635,888	23,376,292	0	(628,431)	0	(628,431)	0	22,747,866	0	(155,149)	(155,149)	718,195	XXX
00206R-DC-3 ..	AT&T INC Corp Note Call MW 4.450% 04/01/24		05/11/2022	Call 102.6111		1,128,723	1,100,000	1,170,047	1,119,836	0	(3,431)	0	(3,431)	0	1,116,404	0	(16,404)	(16,404)	58,636	04/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00287Y-BZ-1	ABBVIE INC Corp Note Call MW 2.600% 11/21/24		09/29/2022	Merrill Lynch		665,189	700,000	699,495	699,631	0	94	0	94	0	699,725	0	(34,536)	(34,536)	15,773	11/21/2024
025816-CD-9	AMERICAN EXPRESS Corp Note Call 2.750% 05/20/22		04/19/2022	Call 100.0000		546,000	546,000	559,769	550,012	0	(4,012)	0	(4,012)	0	546,000	0	0	0	6,215	05/20/2022
025816-CG-2	AMERICAN EXPRESS Corp Note Call 2.500% 07/30/24		09/21/2022	Goldman Sachs Asset Managment		819,188	850,000	847,263	848,545	0	401	0	401	0	848,946	0	(29,759)	(29,759)	24,378	07/30/2024
02588Q-AB-4	American Express AMXCA 2019-1 A ABS 2.870% 10/15/24		03/15/2022	Paydown		557,000	557,000	561,917	560,033	0	(3,033)	0	(3,033)	0	557,000	0	0	0	3,996	10/15/2024
02665W-DQ-1	AMERICAN HONDA F Corp Note Non Call 0.375% 01/21/22		01/21/2022	Maturity		605,000	605,000	605,000	605,000	0	0	0	0	0	605,000	0	0	0	386	01/21/2022
026874-DQ-7	AMER INTL GROUP Corp Note Call MW 2.500% 06/30/25		10/24/2022	Call 100.0000		134,000	134,000	137,895	136,698	0	(626)	0	(626)	0	136,072	0	(2,072)	(2,072)	2,736	06/30/2025
03063F-AB-0	AmeriCredit Auto AMCAR 2021-1 A2 ABS 0.280% 06/18/24		07/18/2022	Paydown		119,944	119,944	119,942	119,943	0	1	0	1	0	119,944	0	0	0	104	06/18/2024
03066E-AB-0	AmeriCredit Auto AMCAR 2020-2 A2A ABS 0.600% 12/18/23		03/18/2022	Paydown		14,367	14,367	14,367	14,367	0	0	0	0	0	14,367	0	0	0	11	12/18/2023
03066P-AB-5	AmeriCredit Auto AMCAR 2020-3 A2 ABS 0.420% 03/18/24		05/18/2022	Paydown		144,486	144,486	144,482	144,485	0	2	0	2	0	144,486	0	0	0	136	03/18/2024
03066P-AC-3	AmeriCredit Auto AMCAR 2020-3 A3 ABS 0.530% 06/18/25		09/28/2022	Toronto Dominion Sec		993,641	1,007,973	1,007,837	1,007,909	0	34	0	34	0	1,007,943	0	(14,302)	(14,302)	4,185	06/18/2025
03066P-AC-3	AmeriCredit Auto AMCAR 2020-3 A3 ABS 0.530% 06/18/25		09/18/2022	Paydown		642,027	642,027	641,940	641,987	0	41	0	41	0	642,027	0	0	0	2,001	06/18/2025
03066R-AC-9	AmeriCredit Auto AMCAR 2021-2 A3 ABS 0.340% 12/18/26		09/28/2022	CitiGroup		1,961,488	2,030,000	2,029,665	2,029,752	0	134	0	134	0	2,029,885	0	(68,398)	(68,398)	5,407	12/18/2026
03073E-AS-4	AMERISOURCEBERGE Corp Note Call MW 0.737% 03/15/23		09/20/2022	Call 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	1,076	03/15/2023
04685A-2E-0	ATHENE GLOBAL FU Corp Note Non Call Prv Plc 3.000% 07/01/22		07/01/2022	Maturity		195,000	195,000	200,965	197,380	0	(2,380)	0	(2,380)	0	195,000	0	0	0	5,818	07/01/2022
05531F-BG-7	BB&T CORPORATION Corp Note Call 3.050% 06/20/22		05/20/2022	Call 100.0000		1,000,000	1,000,000	1,023,260	1,003,459	0	(3,459)	0	(3,459)	0	1,000,000	0	0	0	12,708	06/20/2022
05531F-BH-5	BB&T CORPORATION Corp Note Call MW 2.500% 08/01/24		09/21/2022	MUFG Securities		963,920	1,000,000	1,005,040	1,002,667	0	(758)	0	(758)	0	1,001,909	0	(37,989)	(37,989)	28,611	08/01/2024
06051G-EU-9	BANK OF AMER CRP Corp Note Non Call 3.300% 01/11/23		09/19/2022	Market Axess		374,314	375,000	387,521	379,021	0	(2,823)	0	(2,823)	0	376,199	0	(1,885)	(1,885)	14,781	01/11/2023
06051G-FF-1	BANK OF AMER CRP Corp Note Non Call 4.000% 04/01/24		09/19/2022	Jane Street Execution Services		1,019,506	1,025,000	1,075,512	1,039,012	0	(4,372)	0	(4,372)	0	1,034,640	0	(15,134)	(15,134)	39,861	04/01/2024
06051G-GQ-6	BANK OF AMER CRP Corp Note Call MW 2.816% 07/21/23		07/21/2022	Call 100.0000		190,000	190,000	195,411	192,404	0	(2,404)	0	(2,404)	0	190,000	0	0	0	5,350	07/21/2023
06051G-JR-1	BANK OF AMER CRP Corp Note Call MW 0.976% 04/22/25		09/19/2022	Merrill Lynch		1,141,591	1,220,000	1,223,965	1,223,090	0	(959)	0	(959)	0	1,222,131	0	(80,540)	(80,540)	10,882	04/22/2025
07330N-AT-2	BRANCH BKG & TR Corp Note Call 2.150% 12/06/24		09/21/2022	Goldman Sachs Asset Managment		711,900	750,000	748,725	749,237	0	185	0	185	0	749,422	0	(37,522)	(37,522)	12,855	12/06/2024
09062X-AE-3	BIOGEN INC Corp Note MW 3.625% 09/15/22		07/18/2022	Call 100.2233		317,708	317,000	331,389	323,922	0	(5,339)	0	(5,339)	0	318,583	0	(1,583)	(1,583)	10,380	09/15/2022
09661R-AD-3	BMW Vehicle Owne BMWOT 2020-A A3 ABS 0.480% 10/25/24		12/25/2022	Paydown		149,580	149,580	150,060	149,835	0	(255)	0	(255)	0	149,580	0	0	0	355	10/25/2024
09690A-AB-9	BMW Vehicle Leas BMWLT 2021-2 A2 ABS 0.190% 11/27/23		12/25/2022	Paydown		307,000	307,000	306,980	306,986	0	14	0	14	0	307,000	0	0	0	337	11/27/2023
12189L-AM-3	BURLINGTON NORTH Corp Note Call MW 20BP 3.000% 03/15/23		09/29/2022	Market Axess		770,412	775,000	781,037	776,053	0	(816)	0	(816)	0	775,236	0	(4,824)	(4,824)	24,413	03/15/2023
12433Y-AA-5	BX Trust BX 2020-VKG A CMBS Prv Plc 5.248% 10/15/37		09/20/2022	Barclays Group Inc.		1,040,942	1,061,678	1,061,678	1,061,678	0	0	0	0	0	1,061,678	0	(20,736)	(20,736)	15,371	10/15/2037
12433Y-AA-5	BX Trust BX 2020-VKG A CMBS Prv Plc 5.248% 10/15/37		07/15/2022	Paydown		110,282	110,282	110,282	110,282	0	0	0	0	0	110,282	0	0	0	512	10/15/2037
12510F-AB-0	CCG Receivables CCG 2019-2 A2 ABS Prv Plc 2.110% 03/15/27		12/14/2022	Paydown		493,267	493,267	493,217	493,248	0	19	0	19	0	493,267	0	0	0	4,838	03/15/2027
12597P-AC-2	CNH Equipment Tr CNH 2020-A A3 ABS 1.160% 06/16/25		09/28/2022	JP Morgan Chase		237,192	241,772	241,725	241,752	0	7	0	7	0	241,759	0	(4,567)	(4,567)	2,220	06/16/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12597P-AC-2	CNH Equipment Tr CNH 2020-A A3 ABS 1.160% 06/16/25		09/15/2022	Paydown		228,732	228,732	228,687	228,713	0	19	0	19	0	228,732	0	0	0	722	06/16/2025
12652V-AC-1	CNH 2018-A B CNH 2018-A A3 ABS 3.120% 07/17/23		01/15/2022	Paydown		70,239	70,239	70,224	70,227	0	12	0	12	0	70,239	0	0	0	183	07/17/2023
12657W-AB-6	CNH Equipment Tr CNH 2021-B A2 ABS 0.220% 08/15/24		12/15/2022	Paydown		182,283	182,283	182,276	182,279	0	5	0	5	0	182,283	0	0	0	180	08/15/2024
14041N-FT-3	Capital One Mult COMET 2019-A1 A1 ABS 2.840% 12/15/24		02/15/2022	Paydown		700,000	700,000	724,386	702,207	0	(2,207)	0	(2,207)	0	700,000	0	0	0	3,313	12/15/2024
14042T-CS-4	CAPITAL ONE BANK Corp Note Call 2.014% 01/27/23		01/27/2022	Call 100.0000		740,000	740,000	749,220	740,788	0	(788)	0	(788)	0	740,000	0	0	0	7,452	01/27/2023
14043M-AC-5	Capital One Prim COPAR 2020-1 A3 ABS 1.600% 11/15/24		12/15/2022	Paydown		368,119	368,119	371,570	371,168	0	(3,049)	0	(3,049)	0	368,119	0	0	0	2,953	11/15/2024
14315E-AC-4	CarMax Auto Owne CARMX 2018-4 A3 ABS 3.360% 09/15/23		07/15/2022	Paydown		136,204	136,204	138,018	137,225	0	(1,021)	0	(1,021)	0	136,204	0	0	0	1,331	09/15/2023
14316L-AD-5	CarMax Auto Owne CARMX 2019-2 A4 ABS 2.770% 12/16/24		12/15/2022	Paydown		14,371	14,371	14,862	14,742	0	(372)	0	(372)	0	14,371	0	0	0	398	12/16/2024
144141-DC-9	DUKE ENERGY PROG Corp Note Call 2.800% 05/15/22		05/15/2022	Maturity		305,000	305,000	314,894	305,917	0	(917)	0	(917)	0	305,000	0	0	0	4,270	05/15/2022
14687K-AB-2	Carvana Auto Rec CRVNA 2021-P4 A2 ABS 0.820% 04/10/25		12/10/2022	Paydown		197,030	197,030	197,011	197,011	0	18	0	18	0	197,030	0	0	0	1,025	04/10/2025
14687T-AC-1	Carvana Auto Rec CRVNA 2021-P2 A3 ABS 0.490% 03/10/26		09/20/2022	Wells Fargo		1,728,818	1,790,000	1,789,898	1,789,915	0	45	0	45	0	1,789,960	0	(61,142)	(61,142)	6,871	03/10/2026
14913Q-2V-0	CATERPILLAR FINL Corp Note MW 2.850% 05/17/24		09/29/2022	Merrill Lynch		924,673	950,000	978,311	964,882	0	(4,638)	0	(4,638)	0	960,244	0	(35,571)	(35,571)	23,766	05/17/2024
14913R-2N-6	CATERPILLAR FINL Corp Note Floating 3.950% 11/17/22		11/17/2022	Maturity		720,000	720,000	720,000	720,000	0	0	0	0	0	720,000	0	0	0	9,441	11/17/2022
166756-AF-3	CHEVRON USA INC Corp Note MW 0.333% 08/12/22		08/12/2022	Maturity		240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	799	08/12/2022
171340-AH-5	CHURCH & DWIGHT Corp Note MW 2.875% 10/01/22		10/01/2022	Maturity		137,000	137,000	143,571	139,534	0	(2,534)	0	(2,534)	0	137,000	0	0	0	3,939	10/01/2022
172967-KX-8	CITIGROUP INC Corp Note Call 6.191% 09/01/23		09/01/2022	Call 100.0000		760,000	760,000	777,427	762,852	0	(2,852)	0	(2,852)	0	760,000	0	0	0	12,682	09/01/2023
172967-LG-4	CITIGROUP INC Corp Note Call MW 2.750% 04/25/22		04/25/2022	Maturity		600,000	600,000	598,200	599,879	0	121	0	121	0	600,000	0	0	0	8,250	04/25/2022
172967-MF-5	CITIGROUP INC Corp Note Call MW 3.352% 04/24/25		09/19/2022	Commonwealth Australia Sec		364,830	375,000	388,391	381,967	0	(2,129)	0	(2,129)	0	379,838	0	(15,008)	(15,008)	11,418	04/24/2025
17305E-GR-0	Citibank Credit CCCIT 2018-A6 ABS 3.210% 12/07/24		12/07/2022	Paydown		323,000	323,000	331,807	331,130	0	(8,130)	0	(8,130)	0	323,000	0	0	0	10,368	12/07/2024
17325F-AS-7	CITIBANK NA Corp Note Call MW 3.650% 01/23/24		09/19/2022	CitiGroup		992,170	1,000,000	998,640	999,410	0	202	0	202	0	999,612	0	(7,442)	(7,442)	42,381	01/23/2024
189054-AT-6	CLOROX CO Corp Note Call MW 3.050% 09/15/22		06/15/2022	Call 100.0000		589,000	589,000	617,929	596,059	0	(7,059)	0	(7,059)	0	589,000	0	0	0	13,473	09/15/2022
20030N-CR-0	COMCAST CORP Corp Note Call MW 3.700% 04/15/24		09/29/2022	Merrill Lynch		467,419	475,000	502,716	488,593	0	(4,564)	0	(4,564)	0	484,029	0	(16,610)	(16,610)	16,989	04/15/2024
205887-CA-8	CONAGRA BRANDS Corp Note Call MW 4.300% 05/01/24		09/29/2022	Merrill Lynch		1,328,076	1,350,000	1,443,933	1,399,108	0	(16,114)	0	(16,114)	0	1,382,994	0	(54,918)	(54,918)	53,535	05/01/2024
20825C-AZ-7	CONOCOPHILLIPS Corp Note Call MW Prv Plc 2.400% 02/15/31		05/06/2022	Tax Free Exchange		1,213,214	1,205,000	1,213,253	1,213,508	0	(294)	0	(294)	0	1,213,214	0	0	0	20,967	02/15/2031
233331-BE-6	DTE ENERGY CO Corp Note MW 2.250% 11/01/22		09/21/2022	Pershing		1,028,167	1,030,000	1,028,465	1,029,562	0	382	0	382	0	1,029,944	0	(1,777)	(1,777)	20,729	11/01/2022
24422E-VG-1	JOHN DEERE CAP Corp Note Non Call 0.550% 07/05/22		07/05/2022	Maturity		83,000	83,000	82,983	82,996	0	4	0	4	0	83,000	0	0	0	457	07/05/2022
25466A-AQ-4	DISCOVER BANK Corp Note Call 2.450% 09/12/24		09/19/2022	Goldman Sachs Asset Managment		857,142	900,000	899,622	899,791	0	54	0	54	0	899,845	0	(42,703)	(42,703)	22,601	09/12/2024
254687-FK-7	WALT DISNEY CO Corp Note Call MW 1.750% 08/30/24		09/29/2022	Goldman Sachs Asset Managment		1,087,613	1,150,000	1,138,684	1,143,659	0	1,800	0	1,800	0	1,145,459	0	(57,847)	(57,847)	21,970	08/30/2024

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26441Y-AZ-0	DUKE REALTY Corp Note CALL 3.250% 06/30/26		10/04/2022	Tax Free Exchange		976,275	1,000,000	952,090	971,870	0	4,405	0	4,405	0	976,275	0	0	0	24,736	06/30/2026
29364W-BF-4	ENTERGY LA LLC Corp Note Call 0.620% 11/17/23		05/23/2022	Call 100.0000		92,000	92,000	91,983	91,990	0	2	0	2	0	91,992	0	8	8	295	11/17/2023
29373K-AB-9	Enterprise Fleet EFF 2020-1 A2 ABS Prv Plc 1.780% 12/22/25		12/20/2022	Paydown		617,351	617,351	617,250	617,313	0	39	0	39	0	617,351	0	0	0	6,213	12/22/2025
29374E-AB-2	EFF 2021-1 A2 EFF 2021-1 A2 ABS Prv Plc 0.440% 12/21/26		09/28/2022	Toronto Dominion Sec		714,748	739,175	739,139	739,152	0	6	0	6	0	739,158	0	(24,410)	(24,410)	2,530	12/21/2026
29374E-AB-2	EFF 2021-1 A2 EFF 2021-1 A2 ABS Prv Plc 0.440% 12/21/26		09/20/2022	Paydown		396,840	396,840	396,821	396,828	0	13	0	13	0	396,840	0	0	0	732	12/21/2026
30040W-AC-2	EVERSOURCE ENERG Corp Note Call MW 2.750% 03/15/22		03/15/2022	Maturity		420,000	420,000	419,412	419,975	0	25	0	25	0	420,000	0	0	0	5,775	03/15/2022
30165X-AB-1	Exeter Automobil EART 2021-2A A2 ABS 0.270% 01/16/24		04/15/2022	Paydown		95,663	95,663	95,660	95,661	0	3	0	3	0	95,663	0	0	0	42	01/16/2024
30166A-AC-8	Exeter Automobil EART 2021-3A A3 ABS 0.350% 02/18/25		12/15/2022	Paydown		145,000	145,000	144,991	144,993	0	7	0	7	0	145,000	0	0	0	361	02/18/2025
30231G-BB-7	EXXON MOBIL CORP Corp Note MW 1.902% 08/16/22		08/16/2022	Maturity		128,000	128,000	128,000	128,000	0	0	0	0	0	128,000	0	0	0	2,435	08/16/2022
30231G-BC-5	EXXON MOBIL CORP Corp Note Call 2.019% 08/16/24		09/29/2022	Various		955,179	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(44,821)	(44,821)	22,826	08/16/2024
31677Q-BS-7	FIFTH THIRD BANK Corp Note Call 1.800% 01/30/23		09/19/2022	Pershing		1,062,114	1,070,000	1,069,101	1,069,671	0	220	0	220	0	1,069,891	0	(7,777)	(7,777)	21,989	01/30/2023
34532D-AD-9	Ford Credit Auto FORDO 2019-B A3 ABS 2.230% 10/15/23		09/15/2022	Paydown		144,050	144,050	146,937	144,986	0	(936)	0	(936)	0	144,050	0	0	0	1,184	10/15/2023
34532Q-AB-4	Ford Credit Auto FORDL 2021-A A2 ABS 0.190% 07/15/23		06/15/2022	Paydown		254,447	254,447	254,429	254,442	0	4	0	4	0	254,447	0	0	0	136	07/15/2023
36255J-AD-6	GM Financial Sec GMCAR 2018-3 A3 ABS 3.020% 05/16/23		03/16/2022	Paydown		108,165	108,165	108,140	108,155	0	10	0	10	0	108,165	0	0	0	455	05/16/2023
362569-AA-3	GM Financial Aut GMALT 2020-3 A2A ABS 0.350% 11/21/22		02/20/2022	Paydown		21,026	21,026	21,025	21,026	0	0	0	0	0	21,026	0	0	0	7	11/21/2022
36259K-AE-7	GM Financial Aut GMALT 2020-1 A4 ABS 1.700% 12/20/23		06/20/2022	Paydown		1,225,000	1,225,000	1,224,790	1,224,963	0	37	0	37	0	1,225,000	0	0	0	8,551	12/20/2023
36260K-AB-0	GM Financial Sec GMCAR 2020-4 A2 ABS 0.260% 11/16/23		05/16/2022	Paydown		49,988	49,988	49,984	49,987	0	1	0	1	0	49,988	0	0	0	30	11/16/2023
36262X-AC-8	GM Financial Aut GMALT 2021-3 A3 ABS 0.390% 10/21/24		09/20/2022	Credit USA		1,981,293	2,050,000	2,049,972	2,049,976	0	7	0	7	0	2,049,983	0	(68,690)	(68,690)	6,041	10/21/2024
38141G-VM-3	GOLDMAN SACHS GP Corp Note Non Call 4.000% 03/03/24		09/19/2022	Market Axess		372,165	375,000	399,619	387,392	0	(4,032)	0	(4,032)	0	383,360	0	(11,195)	(11,195)	15,750	03/03/2024
39154T-BD-9	GREAT AMERICA LE GALC 2020-1 A4 ABS Prv Plc 1.850% 02/16/26		09/28/2022	Wells Fargo		1,384,087	1,425,000	1,424,911	1,424,943	0	13	0	13	0	1,424,956	0	(40,869)	(40,869)	20,870	02/16/2026
39154T-BJ-6	GREAT AMERICA LE GALC 2021-1 A3 ABS Prv Plc 0.340% 08/15/24		09/20/2022	Pershing		1,072,711	1,110,000	1,109,768	1,109,851	0	67	0	67	0	1,109,918	0	(37,208)	(37,208)	2,904	08/15/2024
40441J-AC-5	HPEFS Equipment HPEFS 2021-2A A3 ABS Prv Plc 0.360% 09/20/28		09/28/2022	Wells Fargo		1,391,109	1,435,000	1,434,836	1,434,878	0	61	0	61	0	1,434,939	0	(43,830)	(43,830)	4,018	09/20/2028
43811J-AB-3	Honda Auto Recei HAROT 2021-2 A2 ABS 0.170% 11/15/23		12/15/2022	Paydown		265,440	265,440	265,438	265,439	0	1	0	1	0	265,440	0	0	0	218	11/15/2023
43815A-AD-4	Honda Auto Recei HAROT 2018-4 A4 ABS 3.300% 07/15/25		05/15/2022	Paydown		434,000	434,000	442,561	439,415	0	(5,415)	0	(5,415)	0	434,000	0	0	0	5,738	07/15/2025
438516-CC-8	HONEYWELL INTERNATIONAL Corp Note Call MW 0.483% 08/19/22		08/19/2022	Maturity		152,000	152,000	152,043	152,000	0	0	0	0	0	152,000	0	0	0	734	08/19/2022
44644A-AH-0	HUNTINGTON NATL Corp Note Call MW 3.125% 04/01/22		03/01/2022	Call 100.0000		250,000	250,000	259,088	251,147	0	(1,147)	0	(1,147)	0	250,000	0	0	0	3,255	04/01/2022
44891V-AD-3	Hyundai Auto Lea HALST 2021-B A4 ABS Prv Plc 0.380% 08/15/25		09/28/2022	Toronto Dominion Sec		477,578	500,000	499,932	499,947	0	22	0	22	0	499,969	0	(22,391)	(22,391)	1,504	08/15/2025
458140-AR-1	INTEL CORP Note Call MW 3.100% 07/29/22		07/29/2022	Maturity		147,000	147,000	152,099	149,384	0	(2,384)	0	(2,384)	0	147,000	0	0	0	4,557	07/29/2022
458140-BB-5	INTEL CORP Corp Note Call MW 2.350% 05/11/22		04/11/2022	Call 100.0000		127,000	127,000	131,382	127,680	0	(680)	0	(680)	0	127,000	0	0	0	1,244	05/11/2022

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46849L-TE-1	JACKSON NAT LIFE Corp Note Non Call Prv Plc 3.300% 02/01/22		02/01/2022	Maturity		1,200,000	1,200,000	1,198,908	1,199,968	0	32	0	32	0	1,200,000	0	0	0	19,800	02/01/2022
47787N-AC-3	John Deere Owner JDOT 2020-B A3 ABS 0.510% 11/15/24		09/28/2022	Wells Fargo		779,595	795,283	795,162	795,233	0	19	0	19	0	795,252	0	(15,658)	(15,658)	3,211	11/15/2024
47787N-AC-3	John Deere Owner JDOT 2020-B A3 ABS 0.510% 11/15/24		09/15/2022	Paydown		804,717	804,717	804,595	804,667	0	50	0	50	0	804,717	0	0	0	1,640	11/15/2024
48128B-AC-5	JPMORGAN CHASE Corp Note Call 5.079% 01/15/23		01/18/2022	Call 100.0000		930,000	930,000	941,913	930,096	0	(96)	0	(96)	0	930,000	0	0	0	2,671	01/15/2023
48254C-AA-3	KKR Industrial P KIND 2021-KDIP A CMBS Prv Plc 4.868% 12/15/37		09/20/2022	Barclays Group Inc.		368,776	380,610	380,610	380,610	0	0	0	0	0	380,610	0	(11,835)	(11,835)	4,421	12/15/2037
48254C-AA-3	KKR Industrial P KIND 2021-KDIP A CMBS Prv Plc 4.868% 12/15/37		05/15/2022	Paydown		428,244	428,244	428,244	428,244	0	0	0	0	0	428,244	0	0	0	1,475	12/15/2037
49271V-AG-5	KEURIG DR PEPPER Corp Note Call MW 4.057% 05/25/23		04/22/2022	Call 101.9160		409,702	402,000	422,776	409,501	0	(1,726)	0	(1,726)	0	407,775	0	(5,775)	(5,775)	14,362	05/25/2023
50116Y-AC-5	KCOT 2020-2A A3 KCOT 2020-2A A3 ABS PRV PLC 0.590% 10/15/24		09/28/2022	Merrill Lynch		1,406,888	1,444,524	1,444,275	1,444,401	0	56	0	56	0	1,444,457	0	(37,570)	(37,570)	6,747	10/15/2024
50116Y-AC-5	KCOT 2020-2A A3 KCOT 2020-2A A3 ABS PRV PLC 0.590% 10/15/24		09/15/2022	Paydown		405,476	405,476	405,406	405,441	0	35	0	35	0	405,476	0	0	0	1,533	10/15/2024
539830-BH-1	LOCKHEED MARTIN CORP Corp Note Call MW 3.550% 01/15/26		05/11/2022	Call 101.0342		800,191	792,000	846,060	826,285	0	(3,118)	0	(3,118)	0	823,167	0	(31,167)	(31,167)	31,308	01/15/2026
55279H-AM-2	MANUF & TRADERS Corp Note Non Call 2.065% 05/18/22		05/18/2022	Maturity		700,000	700,000	704,039	701,521	0	(1,521)	0	(1,521)	0	700,000	0	0	0	3,278	05/18/2022
571748-BF-8	MARSH & MCLENNAN Corp Note Call MW 3.875% 03/15/24		09/19/2022	Various		619,106	625,000	662,875	643,211	0	(6,063)	0	(6,063)	0	637,149	0	(18,043)	(18,043)	24,622	03/15/2024
57629W-CR-9	MASSMUTUAL GLBL Corp Note Non Call Prv Plc 0.376% 01/07/22		01/07/2022	Maturity		258,000	258,000	258,170	258,002	0	(2)	0	(2)	0	258,000	0	0	0	181	01/07/2022
57636Q-AB-0	MASTERCARD INC Corp Note MW 3.375% 04/01/24		09/29/2022	Market Axess		934,002	950,000	1,010,667	980,912	0	(10,204)	0	(10,204)	0	970,708	0	(36,706)	(36,706)	32,241	04/01/2024
585055-BS-4	MEDTRONIC INC Corp Note MW 3.500% 03/15/25		06/01/2022	Call 101.6720		715,771	704,000	762,474	739,156	0	(4,425)	0	(4,425)	0	734,732	0	(30,732)	(30,732)	29,293	03/15/2025
58769V-AC-4	MERCEDES-BENZ AU MBART 2020-1 A3 ABS 0.550% 02/18/25		12/15/2022	Paydown		160,805	160,805	161,496	161,183	0	(378)	0	(378)	0	160,805	0	0	0	435	02/18/2025
58770F-AC-6	Mercedes-Benz Au MBALT 2020-A A3 ABS 1.840% 12/15/22		04/15/2022	Paydown		751,614	751,614	751,515	751,583	0	31	0	31	0	751,614	0	0	0	2,969	12/15/2022
58770G-AB-6	MBALT 2021-A A4 MBALT 2021-A A2 ABS 0.180% 03/15/23		05/15/2022	Paydown		122,895	122,895	122,894	122,895	0	0	0	0	0	122,895	0	0	0	52	03/15/2023
58772W-AB-9	MERCEDES-BENZ AU MBART 2021-1 A2 ABS 0.210% 07/15/24		12/15/2022	Paydown		332,840	332,840	332,807	332,813	0	27	0	27	0	332,840	0	0	0	417	07/15/2024
59217G-EN-5	MET LIFE GLOB Corp Note Non Call Prv Plc 0.550% 06/07/24		09/21/2022	PNC Bank		630,518	675,000	674,298	674,430	0	170	0	170	0	674,599	0	(44,082)	(44,082)	2,949	06/07/2024
617446-8J-1	MORGAN STANLEY Corp Note Call MW 2.720% 07/22/25		09/19/2022	Goldman Sachs		359,284	375,000	379,238	377,318	0	(641)	0	(641)	0	376,677	0	(17,393)	(17,393)	11,872	07/22/2025
61744Y-AG-3	MORGAN STANLEY Corp Note Call 5.770% 05/08/24		09/19/2022	Morgan Stanley		781,496	780,000	792,808	783,643	0	(1,842)	0	(1,842)	0	781,801	0	(305)	(305)	14,760	05/08/2024
61744Y-AH-1	MORGAN STANLEY Corp Note Non Call 2.750% 05/19/22		05/19/2022	Maturity		704,000	704,000	732,533	710,026	0	(6,026)	0	(6,026)	0	704,000	0	0	0	9,680	05/19/2022
61744Y-AN-8	MORGAN STANLEY Corp Note MW 3.125% 01/23/23		09/19/2022	Market Axess		598,350	600,000	598,650	599,696	0	206	0	206	0	599,902	0	(1,552)	(1,552)	21,771	01/23/2023
63743H-ET-5	NATL RURAL UTIL Corp Note Non Call 1.750% 01/21/22		01/21/2022	Maturity		305,000	305,000	304,732	304,993	0	7	0	7	0	305,000	0	0	0	2,758	01/21/2022
64952W-DR-1	NEW YORK LIFE GL Corp Note Non Call Prv Plc 0.400% 09/20/22		09/20/2022	Maturity		617,000	617,000	616,883	616,961	0	39	0	39	0	617,000	0	0	0	2,468	09/20/2022
64952W-DZ-3	NEW YORK LIFE GL Corp Note Non Call PRV PLC 4.520% 02/02/23		09/21/2022	Wachovia Bank		1,664,251	1,665,000	1,665,000	1,665,000	0	0	0	0	0	1,665,000	0	(749)	(749)	14,326	02/02/2023
68235P-AJ-7	ONE GAS INC Corp Note Call 0.850% 03/11/23		12/19/2022	Call 100.0000		362,000	362,000	361,891	361,935	0	43	0	43	0	361,978	0	22	22	3,378	03/11/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
693475-AY-1	PNC FINANCIAL Corp Note Call 2.200% 11/01/24		09/21/2022	Jane Street Execution Services		908,751	950,000	949,687	949,818	0	45	0	45	0	949,864	0	(41,113)	(41,113)	18,694	11/01/2024
69351U-AQ-6	PPL ELECTRIC UTI Corp Note Call MW 2.500% 09/01/22		09/01/2022	Maturity		211,000	211,000	214,821	213,022	0	(2,022)	0	(2,022)	0	211,000	0	0	0	5,275	09/01/2022
69351U-AY-9	PPL ELECTRIC UTI Corp Note Call 4.630% 06/24/24		09/21/2022	Mizuho Investor Sec Co		613,670	620,000	620,000	620,000	0	0	0	0	0	620,000	0	(6,330)	(6,330)	5,686	06/24/2024
718549-AF-5	PHILLIPS 66 PTNR Corp Note Call 3.750% 03/01/28		05/03/2022	Tax Free Exchange		622,364	625,000	620,752	622,229	0	134	0	134	0	622,364	0	0	0	15,755	03/01/2028
742718-DY-2	PROCTER & GAMBLE Corp Note MW 10BP 2.300% 02/06/22		02/06/2022	Maturity		381,000	381,000	390,902	381,769	0	(769)	0	(769)	0	381,000	0	0	0	4,382	02/06/2022
74368C-BD-5	PROTECTIVE LIFE Corp Note Non Call Prv Plc 0.327% 12/09/22		12/09/2022	Maturity		663,000	663,000	663,000	663,000	0	0	0	0	0	663,000	0	0	0	2,168	12/09/2022
783897-AC-5	SCFET 2021-1A A3 SCFET 2021-1A A3 ABS PRV PLC 0.830% 08/21/28		09/28/2022	BNP Paribar Securities Corp		532,875	560,000	559,991	559,993	0	3	0	3	0	559,996	0	(27,121)	(27,121)	3,615	08/21/2028
80286K-AD-4	Santander Retail SRT 2020-A A4 ABS Prv Plc 1.760% 03/20/24		12/20/2022	Paydown		1,250,000	1,250,000	1,249,814	1,249,925	0	75	0	75	0	1,250,000	0	0	0	18,812	03/20/2024
80286N-AB-2	SDART 2021-1 B SDART 2021-1 A2 ABS 0.290% 11/15/23		01/15/2022	Paydown		39,068	39,068	39,067	39,068	0	1	0	1	0	39,068	0	0	0	9	11/15/2023
80286X-AB-0	Santander Drive SDART 2021-2 A2 ABS 0.280% 04/15/24		04/15/2022	Paydown		148,704	148,704	148,701	148,702	0	2	0	2	0	148,704	0	0	0	85	04/15/2024
80287E-AB-1	Santander Drive SDART 2021-3 A2 ABS 0.290% 05/15/24		06/15/2022	Paydown		158,347	158,347	158,316	158,320	0	27	0	27	0	158,347	0	0	0	125	05/15/2024
8426EP-AA-6	SOUTHERN GAS Corp Note Call MW 2.450% 10/01/23		09/21/2022	Wells Fargo		798,390	815,000	814,364	814,834	0	68	0	68	0	814,902	0	(16,512)	(16,512)	19,524	10/01/2023
857477-AZ-6	STATE STREET CRP Corp Note Call 2.653% 05/15/23		05/15/2022	Call 100.0000		513,000	513,000	525,444	517,462	0	(4,462)	0	(4,462)	0	513,000	0	0	0	6,805	05/15/2023
857477-BL-6	STATE STREET CRP Corp Note Call 2.825% 03/30/23		03/30/2022	Call 100.0000		209,000	209,000	210,705	210,210	0	(1,210)	0	(1,210)	0	209,000	0	0	0	2,952	03/30/2023
89232H-AC-9	Toyota Auto Rece TOAT 2020-A A3 ABS 1.660% 05/15/24		09/28/2022	CitiGroup		567,650	571,400	571,359	571,381	0	(1)	0	(1)	0	571,380	0	(3,730)	(3,730)	7,509	05/15/2024
89232H-AC-9	Toyota Auto Rece TOAT 2020-A A3 ABS 1.660% 05/15/24		12/15/2022	Paydown		1,121,136	1,121,136	1,123,449	1,122,635	0	(1,499)	0	(1,499)	0	1,121,136	0	0	0	7,698	05/15/2024
89239A-AD-5	Toyota Auto Rece TAOT 2019-A A3 ABS 2.910% 07/17/23		09/15/2022	Paydown		146,763	146,763	148,294	147,842	0	(1,079)	0	(1,079)	0	146,763	0	0	0	1,613	07/17/2023
90331H-PM-9	US BANK NA OHIO Corp Note Call 4.758% 06/02/23		06/02/2022	Call 100.0000		432,000	432,000	432,000	432,000	0	0	0	0	0	432,000	0	0	0	1,096	06/02/2023
91159H-HV-5	US BANCORP Corp Note Call 3.375% 02/05/24		09/19/2022	US Bank		642,655	650,000	678,412	663,181	0	(4,664)	0	(4,664)	0	658,517	0	(15,862)	(15,862)	24,741	02/05/2024
92348T-AA-2	Verizon Owner Tr VZOT 2020-A A1A ABS 1.850% 07/22/24		12/20/2022	Paydown		586,405	586,405	592,842	591,605	0	(5,201)	0	(5,201)	0	586,405	0	0	0	5,761	07/22/2024
928668-BC-5	VOLKSWAGEN GRP Corp Note MW Prv Plc 2.900% 05/13/22		05/13/2022	Maturity		320,000	320,000	330,733	322,642	0	(2,642)	0	(2,642)	0	320,000	0	0	0	4,640	05/13/2022
92888B-AC-3	Volvo Financial VFET 2019-2A A3 ABS Prv Plc 2.040% 11/15/23		11/15/2022	Paydown		1,374,302	1,374,302	1,374,109	1,374,237	0	65	0	65	0	1,374,302	0	0	0	12,038	11/15/2023
931142-EL-3	WALMART INC Corp Note Call 2.850% 07/08/24		09/29/2022	Goldman Sachs Asset Managment		1,872,544	1,925,000	2,002,443	1,966,031	0	(12,587)	0	(12,587)	0	1,953,443	0	(80,900)	(80,900)	67,816	07/08/2024
94974B-FC-9	WELLS FARGO CO Corp Note Non Call 3.500% 03/08/22		03/08/2022	Maturity		800,000	800,000	817,880	801,145	0	(1,145)	0	(1,145)	0	800,000	0	0	0	14,000	03/08/2022
98162H-AC-4	World Omni Autom WOLS 2020-A A3 ABS 1.700% 01/17/23		09/15/2022	Paydown		1,580,000	1,580,000	1,579,853	1,579,954	0	46	0	46	0	1,580,000	0	0	0	11,837	01/17/2023
98162V-AD-1	World Omni Auto WORAT 2019-B A3 ABS 2.590% 07/15/24		11/15/2022	Paydown		253,498	253,498	253,492	253,492	0	6	0	6	0	253,498	0	0	0	2,926	07/15/2024
98163B-AC-6	World OMNI Selec WOSAT 2019-A A3 ABS 2.000% 08/15/24		07/15/2022	Paydown		949,514	949,514	949,432	949,484	0	30	0	30	0	949,514	0	0	0	6,013	08/15/2024
98163H-AB-5	World OMNI Selec WOSAT 2021-A A2 ABS 0.290% 02/18/25		12/15/2022	Paydown		129,986	129,986	129,978	129,980	0	6	0	6	0	129,986	0	0	0	193	02/18/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06367W-MQ-3	BANK OF MONTREAL Corp Note Non Call 2.500% 06/28/24	A	09/21/2022	Commonwealth Australia Sec		650,693	675,000	674,906	674,951	0	14	0	14	0	674,965	0	(24,272)	(24,272)	12,422	06/28/2024
31429K-AE-3	CAISS DESJARDINS Corp Note Non Call Prv Plc 0.700% 05/21/24	A	09/19/2022	Deutsche Bank		994,572	1,065,000	1,064,808	1,064,847	0	46	0	46	0	1,064,893	0	(70,322)	(70,322)	6,213	05/21/2024
89114Q-C4-8	TORONTO DOM BANK Corp Note Non Call 3.500% 07/19/23	A	09/21/2022	Toronto Dominion Sec		794,480	800,000	825,518	809,526	0	(4,433)	0	(4,433)	0	805,093	0	(10,613)	(10,613)	32,978	07/19/2023
89114T-ZA-3	TORONTO DOM BANK Corp Note MW 0.300% 06/02/23	A	09/21/2022	JP Morgan Chase		1,985,185	2,040,000	2,038,898	2,039,217	0	401	0	401	0	2,039,618	0	(54,433)	(54,433)	4,947	06/02/2023
05971K-AD-1	BANCO SANTANDER Corp Note Non Call 2.706% 06/27/24	D	09/19/2022	Deutsche Bank		768,776	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(31,224)	(31,224)	15,875	06/27/2024
09659W-2A-1	BNP PARIBAS Corp Note Non Call Prv Plc 2.950% 05/23/22	D	05/23/2022	Maturity		520,000	520,000	538,954	525,197	0	(5,197)	0	(5,197)	0	520,000	0	0	0	7,670	05/23/2022
22550U-AB-7	CRED SUIS NY Corp Note Non Call 4.690% 02/02/24	D	09/19/2022	CitiGroup		1,050,513	1,070,000	1,070,000	1,070,000	0	0	0	0	0	1,070,000	0	(19,487)	(19,487)	10,689	02/02/2024
456837-AG-8	ING GROEP NV Corp Note Non Call 3.150% 03/29/22	D	03/29/2022	Maturity		222,000	222,000	228,224	223,497	0	(1,497)	0	(1,497)	0	222,000	0	0	0	3,497	03/29/2022
539439-AP-4	LLOYDS BK GR PLC Corp Note Call 2.907% 11/07/23	D	11/07/2022	Call 100.0000		315,000	315,000	315,000	315,000	0	0	0	0	0	315,000	0	0	0	9,157	11/07/2023
53944Y-AC-7	LLOYDS BK GR PLC Corp Note Non Call 3.000% 01/11/22	D	01/11/2022	Maturity		620,000	620,000	617,886	619,988	0	12	0	12	0	620,000	0	0	0	9,300	01/11/2022
82620K-AD-5	SIEMENS FINAN Corp Note MW Prv Plc 2.900% 05/27/22	D	05/27/2022	Maturity		1,060,000	1,060,000	1,101,255	1,070,930	0	(10,930)	0	(10,930)	0	1,060,000	0	0	0	15,370	05/27/2022
89153V-AB-5	TOTAL CAP INTL Corp Note MW 2.875% 02/17/22	D	02/17/2022	Maturity		275,000	275,000	283,734	275,894	0	(894)	0	(894)	0	275,000	0	0	0	3,953	02/17/2022
902674-YA-2	UBS AG LONDON Corp Note Call Prv Plc 1.750% 04/21/22	D	03/21/2022	Call 100.0000		204,000	204,000	203,733	203,959	0	29	0	29	0	203,988	0	12	12	1,488	04/21/2022
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						94,806,358	96,147,630	97,186,440	96,559,101	0	(191,941)	0	(191,941)	0	96,367,157	0	(1,617,904)	(1,617,904)	1,471,870	XXX
2509999997. Total - Bonds - Part 4						148,362,201	149,494,430	155,487,318	151,710,767	0	(992,799)	0	(992,799)	0	150,717,970	0	(2,412,872)	(2,412,872)	2,689,624	XXX
2509999998. Total - Bonds - Part 5						2,195,608	2,195,608	2,190,412	0	0	5,195	0	5,195	0	2,195,608	0	0	0	22,516	XXX
2509999999. Total - Bonds						150,557,809	151,690,038	157,677,730	151,710,767	0	(987,604)	0	(987,604)	0	152,913,578	0	(2,412,872)	(2,412,872)	2,712,140	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						150,557,809	XXX	157,677,730	151,710,767	0	(987,604)	0	(987,604)	0	152,913,578	0	(2,412,872)	(2,412,872)	2,712,140	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	FHLMC Pool SD1674 MBS 4.500% 10/01/52																			
3132DN-2F-9			09/26/2022	Pierpont Securities LLC	12/01/2022	Paydown	6,076	5,798	6,076	6,076	0	278	0	278	0	0	0	0	34	9
	FHLMC Pool SD1625 MBS 5.000% 09/01/52																			
3132DN-YW-7			09/27/2022	JP Morgan Chase	12/01/2022	Paydown	25,083	24,495	25,083	25,083	0	588	0	588	0	0	0	0	159	42
	FHLMC Pool QE8503 MBS 5.000% 08/01/52																			
3133BJ-NU-2			09/26/2022	Toronto Dominion Sec	12/01/2022	Paydown	3,597	3,489	3,597	3,597	0	108	0	108	0	0	0	0	22	6
	FNMA Pool BW0043 MBS 5.000% 07/01/52																			
3140MR-BM-8			09/26/2022	Toronto Dominion Sec	12/01/2022	Paydown	28,444	27,586	28,444	28,444	0	858	0	858	0	0	0	0	131	47
	FNMA Pool FS2827 MBS 4.000% 09/01/52																			
3140XJ-D9-1			09/08/2022	Pierpont Securities LLC	12/01/2022	Paydown	10,134	9,879	10,134	10,134	0	255	0	255	0	0	0	0	68	15
	FNMA Pool FS2982 MBS 5.000% 09/01/52																			
3140XJ-J4-6			09/29/2022	Southwest Securities	12/01/2022	Paydown	8,804	8,665	8,804	8,804	0	139	0	139	0	0	0	0	55	15
	FNMA Pool FS2995 MBS 5.500% 10/01/52																			
3140XJ-KH-5			10/05/2022	Southwest Securities	12/01/2022	Paydown	8,674	8,765	8,674	8,674	0	(91)	0	(91)	0	0	0	0	59	16
	FNMA Pool FS3220 MBS 5.500% 11/01/52																			
3140XJ-SJ-3			10/31/2022	Southwest Securities	12/01/2022	Paydown	3,776	3,769	3,776	3,776	0	7	0	7	0	0	0	0	17	8
	FNMA Pool MA4013 MBS 2.500% 05/01/35																			
31418D-N7-3			05/17/2022	Pierpont Securities LLC	12/01/2022	Paydown	155,688	150,300	155,688	155,688	0	5,388	0	5,388	0	0	0	0	1,040	162
0909999999. Subtotal - Bonds - U.S. Special Revenues							250,276	242,746	250,276	250,276	0	7,530	0	7,530	0	0	0	0	1,585	320
	Ally Auto Receiv ALLYA 2022-1 A2 ABS																			
02008J-AB-2	2.670% 04/15/25		05/10/2022	Barclays Group Inc.	12/15/2022	Paydown	42,855	42,851	42,855	42,855	0	4	0	4	0	0	0	0	622	0
	BMW Vehicle Leas BMWLT 2022-1 A2 ABS																			
05601X-AB-5	0.670% 05/28/24		01/11/2022	Mitsubishi Bank LTD	12/25/2022	Paydown	152,235	152,235	152,235	152,235	0	0	0	0	0	0	0	0	691	0
	Capital One Prim COPAR 2019-1 A4 ABS																			
14042W-AD-2	2.560% 10/15/24		01/12/2022	Wells Fargo	12/15/2022	Paydown	61,887	62,883	61,887	61,887	0	(996)	0	(996)	0	0	0	0	1,396	128
	Capital One Prim COPAR 2022-1 A2 ABS																			
14043Q-AB-8	2.710% 06/16/25		04/26/2022	Wells Fargo	12/15/2022	Paydown	43,437	43,433	43,437	43,437	0	4	0	4	0	0	0	0	701	0
	CarMax Auto Owne CARMX 2022-1 A2 ABS																			
14317C-AB-8	0.910% 02/18/25		01/19/2022	Mitsubishi Bank LTD	12/15/2022	Paydown	132,671	132,664	132,671	132,671	0	8	0	8	0	0	0	0	802	0
	Carvana Auto Rec CRVNA 2022-P1 A2 ABS																			
14688D-AB-7	2.570% 05/12/25		03/25/2022	CitiGroup	12/10/2022	Paydown	95,620	95,389	95,620	95,620	0	231	0	231	0	0	0	0	1,315	0
	Nissan Auto Rece NAROT 2018-C A4 ABS																			
65478N-AE-5	3.270% 06/16/25		06/01/2022	CitiGroup	12/15/2022	Paydown	888,805	891,687	888,805	888,805	0	(2,882)	0	(2,882)	0	0	0	0	9,205	1,453
	Santander Drive SDART 2022-4 A2 ABS																			
80286F-AB-9	4.050% 07/15/25		07/12/2022	Wells Fargo	12/15/2022	Paydown	38,569	38,568	38,569	38,569	0	1	0	1	0	0	0	0	629	0
	Toyota Auto Rece TAOT 2018-D A4 ABS																			
89231P-AE-8	3.300% 02/15/24		01/19/2022	Various	12/15/2022	Paydown	239,000	242,742	239,000	239,000	0	(3,742)	0	(3,742)	0	0	0	0	4,959	131
	Toyota Auto Rece TAOT 2022-B A2A ABS																			
89238F-AB-9	2.350% 01/15/25		04/07/2022	Mitsubishi Bank LTD	12/15/2022	Paydown	28,909	28,907	28,909	28,909	0	1	0	1	0	0	0	0	413	0
	TAOT 2021-A A3 TAOT 2021-A A3 ABS																			
89240B-AC-2	0.260% 05/15/25		08/10/2022	Mitsubishi Bank LTD	12/15/2022	Paydown	217,783	212,746	217,783	217,783	0	5,036	0	5,036	0	0	0	0	138	42
	Westlake Automob WLAKE 2022-2A A2A Prv																			
96042V-AB-5	Plc ABS 3.360% 08/15/25		06/08/2022	Harris Nesbitt Corp	12/15/2022	Paydown	3,561	3,561	3,561	3,561	0	0	0	0	0	0	0	0	60	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,945,332	1,947,666	1,945,332	1,945,332	0	(2,335)	0	(2,335)	0	0	0	0	20,931	1,754
2509999998. Total - Bonds							2,195,608	2,190,412	2,195,608	2,195,608	0	5,195	0	5,195	0	0	0	0	22,516	2,074
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								2,190,412	2,195,608	2,195,608	0	5,195	0	5,195	0	0	0	0	22,516	2,074

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US Treasury Bill			08/31/2022	Harris Nesbitt Corp	08/10/2023	1,860,857	0	21,220	0	0	1,900,000	1,839,636	0	0	3.334	3.464	MAT	0	0
US Treasury Bill			08/18/2022	Harris Nesbitt Corp	02/16/2023	1,494,189	0	16,796	0	0	1,500,000	1,477,394	0	0	2.998	3.086	MAT	0	0
US Treasury Bill			10/07/2022	Harris Nesbitt Corp	04/06/2023	1,484,219	0	13,357	0	0	1,500,000	1,470,861	0	0	3.951	4.085	MAT	0	0
US Treasury Bill			10/14/2022	Harris Nesbitt Corp	04/13/2023	741,064	0	6,521	0	0	750,000	734,544	0	0	4.168	4.315	MAT	0	0
US Treasury Bill			12/29/2022	Harris Nesbitt Corp	06/29/2023	1,172,809	0	297	0	0	1,200,000	1,172,512	0	0	4.556	4.728	MAT	0	0
US Treasury Note			08/03/2022	Wells Fargo	01/31/2023	749,678	0	1,611	0	0	750,000	748,066	7,454	0	2.375	2.909	JJ	0	194
US Treasury Note			06/30/2022	HSBC Securities Inc	01/31/2023	999,359	0	3,968	0	0	1,000,000	995,391	7,323	0	1.750	2.547	JJ	8,750	7,251
US Treasury Note			09/30/2022	Various	03/31/2023	1,841,203	0	10,899	0	0	1,850,000	1,830,305	7,090	0	1.500	3.489	MS	5,625	3,873
US Treasury Note			10/06/2022	ScotiaMcleod Corporation	04/30/2023	1,488,338	0	8,377	0	0	1,500,000	1,479,961	4,175	0	1.625	4.038	AO	12,188	10,598
US Treasury Note			05/31/2022	Harris Nesbitt Corp	01/15/2023	1,499,886	0	1,761	0	0	1,500,000	1,498,125	10,394	0	1.500	1.702	JJ	11,250	8,515
US Treasury Note			05/31/2022	Wells Fargo	05/15/2023	1,489,079	0	17,086	0	0	1,500,000	1,471,992	243	0	0.125	2.113	MN	938	87
US Treasury Note			08/03/2022	Harris Nesbitt Corp	07/15/2023	738,079	0	8,909	0	0	750,000	729,170	433	0	0.125	3.128	JJ	0	51
US Treasury Note			06/02/2022	Various	05/31/2023	2,280,651	0	27,194	0	0	2,300,000	2,253,457	254	0	0.125	2.196	MN	1,438	18
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						17,839,411	0	137,996	0	0	18,000,000	17,701,414	37,366	0	XXX	XXX	XXX	40,189	30,587
0109999999. Total - U.S. Government Bonds						17,839,411	0	137,996	0	0	18,000,000	17,701,414	37,366	0	XXX	XXX	XXX	40,189	30,587
0309999999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
FHLB Corp Note Non Call			11/22/2022	Wells Fargo	11/22/2023	699,810	0	23	0	0	700,000	699,787	3,621	0	4.900	4.932	MN	0	0
FFC Note Non Call			11/21/2022	Various	09/25/2023	1,811,876	0	0	0	0	1,812,000	1,811,876	8,834	0	4.875	4.889	MS	0	0
FNMA Corp Note Non Call			12/12/2022	Wells Fargo	11/27/2023	1,535,891	0	4,160	0	0	1,600,000	1,531,730	378	0	0.250	4.841	MN	0	150
FHLMC Corp Note Non Call			12/12/2022	Wells Fargo	11/06/2023	1,924,747	0	5,095	0	0	2,000,000	1,919,653	764	0	0.250	4.852	MN	0	486
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,972,324	0	9,278	0	0	6,112,000	5,963,046	13,597	0	XXX	XXX	XXX	0	636
0909999999. Total - U.S. Special Revenues Bonds						5,972,324	0	9,278	0	0	6,112,000	5,963,046	13,597	0	XXX	XXX	XXX	0	636
CITIZENS BANK NA Corp Note Call MW			11/17/2022	CitiGroup	03/29/2023	398,834	0	550	0	0	400,000	398,284	3,782	0	3.700	4.901	MS	0	2,138
CONSUMERS ENERGY Corp Note Call MW			06/28/2022	Cantor Fitzgerald	06/01/2023	302,259	0	4,494	0	0	306,000	297,764	89	0	0.350	3.347	JD	536	86
CREDIT INDUSTRIEL ET COMMERCIA Disc Comm Paper			08/09/2022	UBS Financial Services	02/09/2023	946,220	0	13,701	0	0	950,000	932,518	0	0	3.620	3.739	MAT	0	0
Enbridge Inc. Disc Comm Paper			01/20/2022	CitiGroup	01/19/2023	363,807	0	3,661	0	0	364,000	360,146	0	0	1.050	1.073	MAT	0	0
Enbridge Inc. Disc Comm Paper			08/03/2022	Wells Fargo	02/06/2023	199,249	0	2,990	0	0	200,000	196,259	0	0	3.700	3.823	MAT	0	0
HENKEL OF AMERICA INC Disc Comm Paper			09/09/2022	CitiGroup	09/07/2023	296,216	0	3,813	0	0	305,000	292,404	0	0	4.130	4.322	MAT	0	0
HENKEL OF AMERICA INC Disc Comm Paper			09/12/2022	CitiGroup	09/07/2023	134,026	0	1,710	0	0	138,000	132,316	0	0	4.130	4.321	MAT	0	0
Johnson & Johnson Disc Comm Paper			12/08/2022	CitiGroup	07/05/2023	677,563	0	2,159	0	0	695,000	675,404	0	0	4.880	5.076	MAT	0	0
KEY BANK NA Note			06/02/2022	Toronto Dominion Sec	03/07/2023	400,628	0	(1,988)	0	0	400,000	402,616	4,275	0	3.375	2.489	MS	6,750	3,338
NATL RURAL UTIL Corp Note Call MW			02/28/2022	Cantor Fitzgerald	02/15/2023	288,000	0	(2,824)	0	0	288,000	290,824	2,938	0	2.700	1.442	FA	3,888	367
PENSKE TRUCK LE Corp Note Call MW Prv Plc			05/16/2022	Jefferies and Company	03/14/2023	230,875	0	395	0	0	231,000	230,480	1,854	0	2.700	2.976	MS	3,119	1,109
Proctor & Gamble Disc Comm Paper			10/18/2022	Merrill Lynch	04/18/2023	423,079	0	4,000	0	0	429,000	419,078	0	0	4.600	4.774	MAT	0	0
Proctor & Gamble Disc Comm Paper			10/19/2022	Merrill Lynch	04/19/2023	250,462	0	2,336	0	0	254,000	248,126	0	0	4.600	4.774	MAT	0	0
Toyota Industries Comm Finance Disc Comm Paper			09/12/2022	CitiGroup	06/09/2023	327,232	0	3,936	0	0	333,000	323,296	0	0	3.900	4.047	MAT	0	0
Canadian Imperial Bank of Disc Comm Paper		A	07/26/2022	Wells Fargo	07/26/2023	971,955	0	15,804	0	0	993,000	956,152	0	0	3.670	3.828	MAT	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,210,405	0	54,737	0	0	6,286,000	6,155,667	12,938	0	XXX	XXX	XXX	14,293	7,038
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,210,405	0	54,737	0	0	6,286,000	6,155,667	12,938	0	XXX	XXX	XXX	14,293	7,038
1309999999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2419999999. Total - Issuer Obligations						30,022,140	0	202,011	0	0	30,398,000	29,820,127	63,901	0	XXX	XXX	XXX	54,482	38,261
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
2459999999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2509999999. Total Bonds						30,022,140	0	202,011	0	0	30,398,000	29,820,127	63,901	0	XXX	XXX	XXX	54,482	38,261
7109999999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7709999999 - Totals						30,022,140	0	202,011	0	0	XXX	29,820,127	63,901	0	XXX	XXX	XXX	54,482	38,261

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number													
1A	1A ...$	20,456,689	1B ..$	3,355,046	1C ..$	0	1D ..$	1,619,761	1E ..$	2,997,251	1F ..$	0	1G ..$ 400,628
1B	2A ...$	961,890	2B ..$	230,875	2C ..$	0							
1C	3A ...$	0	3B ..$	0	3C ..$	0							
1D	4A ...$	0	4B ..$	0	4C ..$	0							
1E	5A ...$	0	5B ..$	0	5C ..$	0							
1F	6 .....$	0											

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP Morgan Chase	New York, New York		0.000	0	0	(127,967)	XXX.
Fifth Third	Cincinnati, Ohio		0.000	0	0	425,644	XXX.
Key Bank	Cleveland, Ohio		0.000	0	0	8,128,549	XXX.
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(9,411,227)	XXX.
OptumHealth Bank	Salt Lake City, Utah		1.010	208	15,276	19,825	XXX.
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	1,285,180	XXX
0199999. Totals - Open Depositories		XXX	XXX	208	15,276	320,004	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	208	15,276	320,004	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	208	15,276	320,004	XXX

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

1. January	(2,397,289)	4. April	(4,049,605)	7. July	269,523	10. October	(2,104,155)
2. February	(1,600,639)	5. May	(4,334,636)	8. August	(3,317,601)	11. November	(1,380,402)
3. March	(1,341,562)	6. June	1,088,767	9. September	(4,467,056)	12. December	320,004

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US Treasury Bill		10/24/2022	3.910	01/19/2023	998,030	0	7,371
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						998,030	0	7,371
0109999999. Total - U.S. Government Bonds						998,030	0	7,371
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
	FHLB Disc Note		10/14/2022	0.000	01/13/2023	1,498,059	0	12,176
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,498,059	0	12,176
0909999999. Total - U.S. Special Revenues Bonds						1,498,059	0	12,176
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						2,496,089	0	19,547
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						2,496,089	0	19,547
31846V-41-9	First American Treas Obligations - Inst Inv		12/02/2022	0.000		50,083	0	247
94975H-29-6	Wells Fargo Treasury Plus MMKT Fund - Inst		12/02/2022	0.000		80,000	0	1,149
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						130,083	0	1,396
31846V-56-7	First American Government Obligations Fund Z		12/01/2022	0.000		14	0	0
38141W-27-3	Goldman Sachs Government Fund		12/01/2022	0.000		621	0	10
665278-70-1	Northern Inst Govt Select Port		12/30/2022	0.000		3,096,448	0	30,620
94975P-40-5	Wells Fargo Government MMKT Fund-Inst Cls		12/31/2017	0.000		0	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						3,097,083	0	30,630
	UHC Liquidity Pool Pro Rata Share Portion		12/30/2022	0.000		71,140,036	0	529,756
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						71,140,036	0	529,756
8609999999 - Total Cash Equivalents						76,863,291	0	581,329

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 2,496,089	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0			
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0							
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0							
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0							
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0							
1F	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/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN	B	In ins code ic 27 1 6 14	1,558,226	1,499,090	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	Ma rsd ins code, sec.175:151	0	0	100,081	109,826
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC	B	Nc rsd ins code, sec. 58-5-50	0	0	659,868	720,974
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Va rsd ins code, sec 38.2-1045	57,025	52,836	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,615,251	1,551,926	759,949	830,800
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0