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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

UnitedHealthcare of the Midlands, Inc.

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 95591 Employer's ID Number 47-0676824

Organized under the Laws of Nebraska, State of Domicile or Port of Entry NE

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 04/16/1984 Commenced Business 10/01/1984

Statutory Home Office 2717 North 118th Street; Suite 300 (Street and Number), Omaha, NE, US 68164-9672 (City or Town, State, Country and Zip Code)

Main Administrative Office 2717 North 118th Street; Suite 300 (Street and Number)
Omaha, NE, US 68164-9672 (City or Town, State, Country and Zip Code), 402-445-5600 (Area Code) (Telephone Number)

Mail Address 2717 North 118th Street; Suite 300 (Street and Number or P.O. Box), Omaha, NE, US 68164-9672 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 9800 Health Care Lane MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-912-6815 (Area Code) (Telephone Number)

Internet Website Address www.uhc.com

Statutory Statement Contact Will A Granrud (Name), 952-912-6815 (Area Code) (Telephone Number)
will_granrud@uhc.com (E-mail Address), 952-931-4651 (FAX Number)

OFFICERS

Chief Executive Officer, President, and Chair: Jeffrey Scott Stafford
Chief Financial Officer and Vice President: James Stevenson Elliston
Treasurer: Peter Marshall Gill

OTHER

Heather Anastasia Lang, Assistant Secretary
Jessica Leigh Zuba, Assistant Secretary
Nyle Brent Cottington, Vice President
Robert Andersen Broomfield, President, Commercial

DIRECTORS OR TRUSTEES

Robert Andersen Broomfield
Jeffrey Scott Stafford

State of Minnesota
County of Hennepin

State of Minnesota
County of Hennepin

State of Minnesota
County of Hennepin

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 there from 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.

Heather Anastasia Lang
Assistant Secretary

Nyle Brent Cottington
Vice President

Peter Marshall Gill
Treasurer

Subscribed and sworn to before me this 26 day of Jan 2022
Brenda Louise Ryan

Subscribed and sworn to before me this 27th day of JANUARY, 2022
Rosemary Grimm

Subscribed and sworn to before me this 21 day of January 2022
Tyann Nicolai

BRENDA LOUISE RYAN
Notary Public
Minnesota
My Commission Expires
Jan 31, 2026

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

TYANN LYN NICOLAI
Notary Public-Minnesota
My Commission Expires Jan 31, 2023

ROSEMARY GRIMM
NOTARY PUBLIC - MINNESOTA
My Commission Expires
January 31, 2023

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	39,452,768	6.044	39,452,768	0	39,452,768	6.044
	1.02 All other governments	5,486,490	0.840	5,486,490	0	5,486,490	0.840
	1.03 U.S. states, territories and possessions, etc. guaranteed	17,572,002	2.692	17,572,002	0	17,572,002	2.692
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	27,455,917	4.206	27,455,917	0	27,455,917	4.206
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	166,812,000	25.553	166,812,000	0	166,812,000	25.553
	1.06 Industrial and miscellaneous	314,650,609	48.200	314,650,609	0	314,650,609	48.200
	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 Total long-term bonds	571,429,786	87.534	571,429,786	0	571,429,786	87.534
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 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	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	300,969	0.046	300,969	0	300,969	0.046
	6.02 Cash equivalents (Schedule E, Part 2)	81,075,399	12.420	81,075,399	0	81,075,399	12.420
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	81,376,368	12.466	81,376,368	0	81,376,368	12.466
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)	0	0.000	0	0	0	0.000
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	652,806,154	100.000	652,806,154	0	652,806,154	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		520,149,337
2.	Cost of bonds and stocks acquired, Part 3, Column 7		144,258,328
3.	Accrual of discount		102,151
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	(172,931)	(172,931)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,414,556
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		90,249,664
7.	Deduct amortization of premium		4,358,811
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		286,820
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		571,429,786
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		571,429,786

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	39,452,768	40,664,135	39,418,296	39,441,464
Governments	2.	Canada	5,486,490	5,563,498	5,469,517	5,490,000
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	44,939,258	46,227,633	44,887,813	44,931,464
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	17,572,002	18,637,307	18,666,302	16,460,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	27,455,917	29,415,432	29,840,535	25,485,000
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	166,812,000	172,647,887	173,219,304	153,364,877
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	247,395,083	250,888,749	248,067,085	245,472,726
	9.	Canada	12,050,629	12,098,396	12,046,791	12,054,067
	10.	Other Countries	55,204,898	55,550,351	55,202,679	55,151,950
	11.	Totals	314,650,610	318,537,496	315,316,555	312,678,743
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	571,429,787	585,465,755	581,930,509	552,920,084
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)	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	571,429,787	585,465,755	581,930,509	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	5,675,011	26,244,913	7,486,743	45,774	327	XXX	39,452,768	6.9	50,730,092	9.8	39,452,768	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	5,675,011	26,244,913	7,486,743	45,774	327	XXX	39,452,768	6.9	50,730,092	9.8	39,452,768	0
2. All Other Governments												
2.1 NAIC 1	5,486,490	0	0	0	0	XXX	5,486,490	1.0	5,482,262	1.1	5,486,490	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	5,486,490	0	0	0	0	XXX	5,486,490	1.0	5,482,262	1.1	5,486,490	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,570,101	6,190,463	8,811,438	0	0	XXX	17,572,002	3.1	16,613,518	3.2	17,572,002	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	2,570,101	6,190,463	8,811,438	0	0	XXX	17,572,002	3.1	16,613,518	3.2	17,572,002	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,947,758	10,497,226	13,180,933	830,000	0	XXX	27,455,917	4.8	28,495,043	5.5	27,455,917	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	2,947,758	10,497,226	13,180,933	830,000	0	XXX	27,455,917	4.8	28,495,043	5.5	27,455,917	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	18,886,768	67,091,974	67,218,754	10,533,750	3,080,755	XXX	166,812,001	29.2	169,976,937	32.7	166,812,000	1
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	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	18,886,768	67,091,974	67,218,754	10,533,750	3,080,755	XXX	166,812,001	29.2	169,976,937	32.7	166,812,000	1

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	25,532,591	90,010,294	96,329,854	4,616,644	20,890	XXX	216,510,273	37.9	166,771,213	32.1	151,061,446	65,448,827
6.2 NAIC 2	5,921,927	32,607,373	57,180,185	2,430,852	0	XXX	98,140,337	17.2	82,080,273	15.8	85,958,324	12,182,013
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	31,454,518	122,617,667	153,510,039	7,047,496	20,890	XXX	314,650,610	55.1	248,851,486	47.8	237,019,770	77,630,840
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

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 61,098,719	200,034,870	193,027,722	16,026,168	3,101,972	0	473,289,451	82.8	XXX	XXX	407,840,623	65,448,828
11.2 NAIC 2	(d) 5,921,927	32,607,373	57,180,185	2,430,852	0	0	98,140,337	17.2	XXX	XXX	85,958,324	12,182,013
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	67,020,646	232,642,243	250,207,907	18,457,020	3,101,972	0	(b) 571,429,788	100.0	XXX	XXX	493,798,947	77,630,841
11.8 Line 11.7 as a % of Col. 7	11.7	40.7	43.8	3.2	0.5	0.0	100.0	XXX	XXX	XXX	86.4	13.6
12. Total Bonds Prior Year												
12.1 NAIC 1	43,228,679	187,194,106	194,484,235	10,623,837	2,538,208	0	XXX	XXX	438,069,065	84.2	389,061,110	49,007,955
12.2 NAIC 2	5,851,994	31,404,590	42,016,065	2,807,624	0	0	XXX	XXX	82,080,273	15.8	70,024,818	12,055,455
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	49,080,673	218,598,696	236,500,300	13,431,461	2,538,208	0	XXX	XXX	(b) 520,149,338	100.0	459,085,928	61,063,410
12.8 Line 12.7 as a % of Col. 9	9.4	42.0	45.5	2.6	0.5	0.0	XXX	XXX	100.0	XXX	88.3	11.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	53,262,118	165,427,725	171,019,760	15,029,048	3,101,971	0	407,840,622	71.4	389,061,110	74.8	407,840,622	XXX
13.2 NAIC 2	4,922,664	28,111,745	51,700,898	1,223,017	0	0	85,958,324	15.0	70,024,818	13.5	85,958,324	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	58,184,782	193,539,470	222,720,658	16,252,065	3,101,971	0	493,798,946	86.4	459,085,928	88.3	493,798,946	XXX
13.8 Line 13.7 as a % of Col. 7	11.8	39.2	45.1	3.3	0.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.2	33.9	39.0	2.8	0.5	0.0	86.4	XXX	XXX	XXX	86.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	7,836,601	34,607,145	22,007,962	997,120	1	0	65,448,829	11.5	49,007,955	9.4	XXX	65,448,829
14.2 NAIC 2	999,263	4,495,628	5,479,287	1,207,835	0	0	12,182,013	2.1	12,055,455	2.3	XXX	12,182,013
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	8,835,864	39,102,773	27,487,249	2,204,955	1	0	77,630,842	13.6	61,063,410	11.7	XXX	77,630,842
14.8 Line 14.7 as a % of Col. 7	11.4	50.4	35.4	2.8	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.5	6.8	4.8	0.4	0.0	0.0	13.6	XXX	XXX	XXX	XXX	13.6

(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 $ 0 ; NAIC 2 $ 0 ; 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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	5,499,574	25,860,844	7,335,729	0	0	XXX	38,696,147	6.8	49,579,387	9.5	38,696,147	0
1.02 Residential Mortgage-Backed Securities	175,437	384,069	151,014	45,774	327	XXX	756,621	0.1	1,150,704	0.2	756,620	1
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	5,675,011	26,244,913	7,486,743	45,774	327	XXX	39,452,768	6.9	50,730,091	9.8	39,452,767	1
2. All Other Governments												
2.01 Issuer Obligations	5,486,490	0	0	0	0	XXX	5,486,490	1.0	5,482,262	1.1	5,486,490	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	5,486,490	0	0	0	0	XXX	5,486,490	1.0	5,482,262	1.1	5,486,490	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	2,570,101	6,190,463	8,811,438	0	0	XXX	17,572,002	3.1	16,613,518	3.2	17,572,002	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	2,570,101	6,190,463	8,811,438	0	0	XXX	17,572,002	3.1	16,613,518	3.2	17,572,002	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,947,758	10,497,226	13,180,933	830,000	0	XXX	27,455,917	4.8	28,495,043	5.5	27,455,917	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	2,947,758	10,497,226	13,180,933	830,000	0	XXX	27,455,917	4.8	28,495,043	5.5	27,455,917	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,157,639	35,804,514	54,820,103	5,000,000	1,884,506	XXX	102,666,762	18.0	99,162,491	19.1	102,666,762	0
5.02 Residential Mortgage-Backed Securities	13,729,129	29,759,677	12,398,651	5,533,750	1,196,248	XXX	62,617,455	11.0	69,279,701	13.3	62,617,455	0
5.03 Commercial Mortgage-Backed Securities	0	1,527,783	0	0	0	XXX	1,527,783	0.3	1,534,745	0.3	1,527,783	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	18,886,768	67,091,974	67,218,754	10,533,750	3,080,754	XXX	166,812,000	29.2	169,976,937	32.7	166,812,000	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	24,634,099	93,750,514	128,428,152	6,639,067	0	XXX	253,451,832	44.4	192,075,946	36.9	202,536,272	50,915,560
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	3,229,763	10,042,569	22,527,612	20,426	20,890	XXX	35,841,260	6.3	28,056,025	5.4	29,602,013	6,239,247
6.04 Other Loan-Backed and Structured Securities	3,590,656	18,824,584	2,554,275	388,003	0	XXX	25,357,518	4.4	28,719,516	5.5	4,881,485	20,476,033
6.05 Totals	31,454,518	122,617,667	153,510,039	7,047,496	20,890	XXX	314,650,610	55.1	248,851,487	47.8	237,019,770	77,630,840
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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	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. Total Bonds Current Year												
11.01 Issuer Obligations	46,295,661	172,103,561	212,576,355	12,469,067	1,884,506	XXX	445,329,150	77.9	XXX	XXX	394,413,590	50,915,560
11.02 Residential Mortgage-Backed Securities	13,904,566	30,143,746	12,549,665	5,579,524	1,196,575	XXX	63,374,076	11.1	XXX	XXX	63,374,075	1
11.03 Commercial Mortgage-Backed Securities	3,229,763	11,570,352	22,527,612	20,426	20,890	XXX	37,369,043	6.5	XXX	XXX	31,129,796	6,239,247
11.04 Other Loan-Backed and Structured Securities	3,590,656	18,824,584	2,554,275	388,003	0	XXX	25,357,518	4.4	XXX	XXX	4,881,485	20,476,033
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	67,020,646	232,642,243	250,207,907	18,457,020	3,101,971	0	571,429,787	100.0	XXX	XXX	493,798,946	77,630,841
11.09 Line 11.08 as a % of Col. 7	11.7	40.7	43.8	3.2	0.5	0.0	100.0	XXX	XXX	XXX	86.4	13.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	21,912,685	159,963,029	198,741,618	8,903,318	1,887,997	XXX	XXX	XXX	391,408,647	75.2	355,631,725	35,776,922
12.02 Residential Mortgage-Backed Securities	18,934,229	34,721,324	11,596,498	4,528,143	650,211	XXX	XXX	XXX	70,430,405	13.5	70,430,405	0
12.03 Commercial Mortgage-Backed Securities	2,889,445	6,425,363	20,275,962	0	0	XXX	XXX	XXX	29,590,770	5.7	25,057,625	4,533,145
12.04 Other Loan-Backed and Structured Securities	5,344,315	17,488,979	5,886,222	0	0	XXX	XXX	XXX	28,719,516	5.5	7,966,173	20,753,343
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	49,080,674	218,598,695	236,500,300	13,431,461	2,538,208	0	XXX	XXX	520,149,338	100.0	459,085,928	61,063,410
12.09 Line 12.08 as a % of Col. 9	9.4	42.0	45.5	2.6	0.5	0.0	XXX	XXX	100.0	XXX	88.3	11.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	40,081,910	150,535,873	191,259,184	10,652,116	1,884,506	XXX	394,413,589	69.0	355,631,725	68.4	394,413,589	XXX
13.02 Residential Mortgage-Backed Securities	13,904,566	30,143,746	12,549,665	5,579,524	1,196,575	XXX	63,374,076	11.1	70,430,405	13.5	63,374,076	XXX
13.03 Commercial Mortgage-Backed Securities	2,029,763	10,146,908	18,911,809	20,426	20,890	XXX	31,129,796	5.4	25,057,625	4.8	31,129,796	XXX
13.04 Other Loan-Backed and Structured Securities	2,168,543	2,712,943	0	0	0	XXX	4,881,486	0.9	7,966,173	1.5	4,881,486	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	58,184,782	193,539,470	222,720,658	16,252,066	3,101,971	0	493,798,947	86.4	459,085,928	88.3	493,798,947	XXX
13.09 Line 13.08 as a % of Col. 7	11.8	39.2	45.1	3.3	0.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.2	33.9	39.0	2.8	0.5	0.0	86.4	XXX	XXX	XXX	86.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	6,213,751	21,567,688	21,317,171	1,816,951	0	XXX	50,915,561	8.9	35,776,922	6.9	XXX	50,915,561
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	1,200,000	1,423,444	3,615,803	0	0	XXX	6,239,247	1.1	4,533,145	0.9	XXX	6,239,247
14.04 Other Loan-Backed and Structured Securities	1,422,113	16,111,641	2,554,275	388,003	0	XXX	20,476,032	3.6	20,753,343	4.0	XXX	20,476,032
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	8,835,864	39,102,773	27,487,249	2,204,954	0	0	77,630,840	13.6	61,063,410	11.7	XXX	77,630,840
14.09 Line 14.08 as a % of Col. 7	11.4	50.4	35.4	2.8	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.5	6.8	4.8	0.4	0.0	0.0	13.6	XXX	XXX	XXX	XXX	13.6

Schedule DA - Verification - Short-Term Investments

N O N E

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	78,602,566	0	41,010,553	37,592,013
2. Cost of cash equivalents acquired	3,666,365,943	0	147,429,646	3,518,936,297
3. Accrual of discount	0	0	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	3,663,893,110	0	130,990,622	3,532,902,488
7. Deduct amortization of premium	0	0	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)	81,075,399	0	57,449,577	23,625,822
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	81,075,399	0	57,449,577	23,625,822

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

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 - Other Long-Term Invested Assets Owned

N O N E

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
912828-3J-7	US Treasury Note				1.A	2,659,358	103.3470	2,790,369	2,700,000	2,682,132	0	5,860	0	0	2.125	2.362	MN	5,044	57,375	12/28/2017	11/30/2024
912828-3U-2	US Treasury Note				1.A	2,972,705	102.0740	3,062,220	3,000,000	2,993,782	0	5,601	0	0	2.375	2.571	JJ	29,817	71,250	02/05/2018	01/31/2023
912828-3Z-1	US Treasury Note				1.A	7,977,845	105.4020	8,432,160	8,000,000	7,989,455	0	3,149	0	0	2.750	2.794	FA	74,751	220,000	03/05/2018	02/28/2025
912828-5C-0	US Treasury Note				1.A	1,399,513	106.8430	1,495,802	1,400,000	1,399,728	0	168	0	0	3.000	3.006	MS	10,731	42,000	09/28/2018	09/30/2025
912828-5J-5	US Treasury Note				1.A	1,497,135	106.9640	1,604,460	1,500,000	1,498,359	0	399	0	0	3.000	3.030	AO	7,707	45,000	10/29/2018	10/31/2025
912828-5N-6	US Treasury Note				1.A	4,051,579	106.6050	4,264,200	4,000,000	4,030,330	0	(7,262)	0	0	2.875	2.670	MN	10,110	115,000	12/27/2018	11/30/2025
912828-V8-0	US Treasury Note				1.A	1,003,988	103.0780	1,030,780	1,000,000	1,001,263	0	(587)	0	0	2.250	2.188	JJ	9,416	22,500	02/23/2017	01/31/2024
912828-V9-8	US Treasury Note				1.A	494,025	104.7770	523,885	500,000	496,757	0	588	0	0	2.250	2.385	FA	4,249	11,250	02/23/2017	02/15/2027
912828-W5-5	US Treasury Bill				1.A	2,500,497	100.2820	2,507,050	2,500,000	2,500,082	0	(216)	0	0	1.875	1.870	FA	15,927	46,875	02/28/2017	02/28/2022
912828-W8-9	US Treasury Note				1.A	2,990,049	100.4270	3,012,810	3,000,000	2,999,492	0	2,058	0	0	1.875	1.945	MS	14,372	56,250	03/29/2017	03/31/2022
912828-WE-6	US Treasury Note	SD			1.A	673,233	103.7890	643,492	620,000	648,746	0	(15,313)	0	0	2.750	0.263	MN	2,214	17,050	06/05/2020	11/15/2023
912828-WJ-5	US Treasury Note	SD			1.A	325,159	103.8940	316,877	305,000	320,998	0	(4,161)	0	0	2.500	0.278	MN	990	3,813	05/18/2021	05/15/2024
912828-XB-1	US Treasury Note	SD			1.A	323,611	103.5270	320,934	310,000	323,083	0	(528)	0	0	2.125	0.852	MN	855	3,294	11/10/2021	05/15/2025
912828-YE-4	US Treasury Note				1.A	2,950,791	100.9290	3,027,870	3,000,000	2,972,970	0	9,870	0	0	1.250	1.597	FA	12,742	37,500	09/25/2019	08/31/2024
91282C-DJ-7	US Treasury Bond				1.A FE	4,330,924	98.7650	4,345,660	4,400,000	4,330,960	0	36	0	0	1.375	1.547	MN	7,855	0	12/29/2021	11/15/2031
91282C-DL-2	US Treasury Note				1.A FE	2,508,018	100.4210	2,510,525	2,500,000	2,508,012	0	(6)	0	0	1.500	1.451	MN	3,297	0	12/29/2021	11/30/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						38,658,430	XXX	39,889,094	38,735,000	38,696,149	0	(344)	0	0	XXX	XXX	XXX	210,077	749,157	XXX	XXX
36179M-X4-7	GNMA Pool G2 MA0699 MBS			4	1.A	228,477	107.1350	231,658	216,230	227,747	0	(279)	0	0	3.500	1.968	MON	631	7,568	03/30/2016	01/20/2043
36181C-CF-3	GNMA Pool AE8170 MBS			4	1.A	103,275	109.7860	105,410	96,014	102,948	0	(7)	0	0	4.000	1.635	MON	320	3,841	03/10/2016	02/15/2044
36181C-K8-0	GNMA Pool AE8419 MBS			4	1.A	61,653	108.3030	61,853	57,111	61,426	0	(44)	0	0	4.000	1.512	MON	190	2,284	03/11/2016	06/15/2044
36202F-LN-4	GNMA Pool 4833 SF MBS			4	1.A	196,311	108.3300	198,476	183,214	195,428	0	(399)	0	0	4.000	1.957	MON	611	7,328	03/11/2016	10/20/2040
3622A2-RN-4	GNMA Pool 784093 MBS			4	1.A	170,150	115.4320	177,644	153,895	169,070	0	(676)	0	0	5.000	2.161	MON	641	7,695	03/30/2016	06/15/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						759,866	XXX	775,041	706,464	756,619	0	(1,405)	0	0	XXX	XXX	XXX	2,393	28,716	XXX	XXX
0599999. Total - U.S. Government Bonds						39,418,296	XXX	40,664,135	39,441,464	39,452,768	0	(1,749)	0	0	XXX	XXX	XXX	212,470	777,873	XXX	XXX
11070T-AB-4	BRITISH COLUMBIA PROV OF Foreign Gov		A		1.B FE	1,682,252	101.2930	1,721,981	1,700,000	1,696,980	0	3,668	0	0	2.000	2.223	AO	6,422	34,000	11/03/2017	10/23/2022
135087-H6-4	Canada Govt Note		A		1.A FE	787,535	101.3870	800,957	790,000	789,553	0	504	0	0	2.000	2.066	MN	2,051	15,800	11/07/2017	11/15/2022
68323A-EQ-3	Ontario Province Cnda Note Non Call		A		1.D FE	2,999,730	101.3520	3,040,560	3,000,000	2,999,957	0	55	0	0	2.200	2.202	AO	16,133	66,000	09/26/2017	10/03/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,469,517	XXX	5,563,498	5,490,000	5,486,490	0	4,227	0	0	XXX	XXX	XXX	24,606	115,800	XXX	XXX
1099999. Total - All Other Government Bonds						5,469,517	XXX	5,563,498	5,490,000	5,486,490	0	4,227	0	0	XXX	XXX	XXX	24,606	115,800	XXX	XXX
13063C-6C-9	CALIFORNIA ST GO Cont Call			2	1.C FE	2,387,295	114.6750	2,580,188	2,250,000	2,322,222	0	(14,391)	0	0	4.000	3.241	FA	37,500	90,000	03/08/2017	08/01/2029
20772K-NY-1	CONNECTICUT ST GO MW			2	1.D FE	330,000	98.5150	325,100	330,000	330,000	0	0	0	0	1.495	1.495	JD	411	2,426	05/20/2021	06/01/2027
20772K-NZ-8	CONNECTICUT ST GO MW			2	1.D FE	370,000	98.5470	364,624	370,000	370,000	0	0	0	0	1.645	1.645	JD	507	2,993	05/20/2021	06/01/2028
20772K-PA-1	CONNECTICUT ST GO MW			2	1.D FE	540,000	99.6220	537,959	540,000	540,000	0	0	0	0	1.890	1.890	JD	851	5,018	05/20/2021	06/01/2029
25476F-UU-0	DIST OF COLUMBIA GO Non Call				1.B FE	668,875	111.2200	628,393	565,000	605,445	0	(16,204)	0	0	5.000	1.950	JD	2,354	28,250	12/13/2017	06/01/2024
25476F-UZ-9	DIST OF COLUMBIA GO Cont Call			2	1.B FE	1,196,540	122.0460	1,220,460	1,000,000	1,131,976	0	(22,574)	0	0	5.000	2.387	JD	4,167	50,000	01/24/2019	06/01/2029
419792-KB-1	HAWAII ST GO Cont Call			2	1.C FE	1,098,602	120.1310	1,039,133	865,000	977,336	0	(22,273)	0	0	5.000	2.110	AO	10,813	43,250	04/01/2016	10/01/2028
546417-DV-5	LOUISIANA ST GO MW			1	1.D FE	1,285,000	98.9980	1,272,124	1,285,000	1,285,000	0	0	0	0	1.704	1.704	JD	1,825	21,896	10/02/2020	06/01/2030
57582R-AE-6	MASSACHUSETTS ST GO Cont Call			2	1.B FE	2,899,400	104.0240	2,600,600	2,500,000	2,570,101	0	(83,138)	0	0	5.000	1.590	MN	20,833	125,000	12/07/2017	11/01/2027
70914P-VS-8	PENNSYLVANIA ST GO Cont Call			2	1.D FE	118,243	111.3740	111,374	100,000	104,938	0	(1,915)	0	0	5.000	2.900	JD	222	5,000	05/01/2014	06/15/2027
882724-AM-9	TEXAS ST GO Cont Call			2	1.A FE	2,084,940	123.7070	2,171,058	1,755,000	1,947,798	0	(30,402)	0	0	5.000	2.910	AO	21,938	87,750	03/10/2017	10/01/2029
93974D-PY-8	WASHINGTON ST GO Cont Call			2	1.B FE	117,367	113.0300	113,030	100,000	105,992	0	(1,885)	0	0	5.000	2.900	JJ	2,500	5,000	06/17/2015	07/01/2028
93974D-Y5-1	WASHINGTON ST GO Non Call				1.B FE	3,400,460	123.2780	3,451,784	2,800,000	3,206,664	0	(67,682)	0	0	5.000	2.220	FA	58,333	140,000	01/24/2019	08/01/2027
97705M-FZ-3	WISCONSIN ST GO Cont Call			2	1.B FE	2,169,580	111.0740	2,221,480	2,000,000	2,074,530	0	(21,053)	0	0	4.000	2.820	MN	13,333	80,000	03/07/2017	05/01/2028
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						18,666,302	XXX	18,637,307	16,460,000	17,572,002	0	(281,517)	0	0	XXX	XXX	XXX	175,587	686,583	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						18,666,302	XXX	18,637,307	16,460,000	17,572,002	0	(281,517)	0	0	XXX	XXX	XXX	175,587	686,583	XXX	XXX
022447-XS-0	ALVIN TX INDEP S GO Non Call				1.A FE	613,790	109.7510	548,755	500,000	531,332	0	(14,321)	0	0	5.000	1.970	FA	9,444	25,000	12/09/2015	02/15/2024
180848-SQ-7	CLARK CNTY NV GO Cont Call			2	1.B FE	2,375,980	122.1410	2,442,820	2,000,000	2,213,181	0	(35,911)	0	0	5.000	2.861	JD	8,333	100,000	03/02/2017	06/01/2028
190335-HR-3	COAST CA CMNTY C GO Cont Call			2	1.B FE	3,585,840	123.3390	3,700,170	3,000,000	3,337,595	0	(55,103)	0	0	5.000	2.808	FA	62,500	150,000	03/09/2017	08/01/2029
199492-VL-0	COLUMBUS OH GO Cont Call			2	1.A FE	2,722,225	117.0250	2,925,625	2,500,000	2,651,395	0	(23,922)	0	0	4.000	2.850	AO	25,000	100,000	12/13/2018	04/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
232760-5M-6	CYPRESS-FAIRBANK GO Non Call				1.A FE	1,190,380	109.7730	1,097,730	1,000,000	1,067,622	0	(31,017)	0	0	5.000	1.740	FA	18,889	50,000	12/07/2017	02/15/2024
249002-HU-3	DENTON TX INDEP GO Cont Call			2	1.A FE	830,000	96.4390	800,444	830,000	830,000	0	0	0	0	1.677	1.677	FA	5,258	9,202	11/25/2020	08/15/2032
30382A-ET-5	FAIRFAX CNTY VA GO Cont Call			2	1.A FE	605,852	118.7540	575,957	485,000	538,925	0	(11,973)	0	0	5.000	2.241	AO	6,063	24,250	01/27/2016	10/01/2031
349460-5N-1	FORT WORTH TX IN GO Cont Call			2	1.A FE	5,744	113.1410	5,657	5,000	5,345	0	(79)	0	0	4.000	2.240	FA	76	200	08/10/2016	02/15/2030
349460-5P-6	FORT WORTH TX IN GO Cont Call			2	1.A FE	11,442	112.9240	11,292	10,000	10,669	0	(153)	0	0	4.000	2.290	FA	151	400	08/10/2016	02/15/2031
442331-T8-7	HOUSTON TX GO Non Call				1.D FE	922,144	109.9700	874,262	795,000	841,218	0	(20,635)	0	0	5.000	2.231	MS	13,250	39,750	12/01/2017	03/01/2024
442403-KQ-3	HOUSTON TX INDEP GO Non Call				1.A FE	3,399,875	100.5570	2,951,348	2,935,000	2,947,758	0	(103,782)	0	0	5.000	1.420	FA	55,439	146,750	07/11/2017	02/15/2022
445047-DU-4	HUMBLE TX INDEP GO Cont Call			2	1.A FE	1,874,256	117.3630	1,877,808	1,600,000	1,735,476	0	(30,587)	0	0	5.000	2.810	FA	30,222	80,000	03/15/2017	02/15/2028
517845-AM-5	LAS VEGAS VLY NV GO Cont Call			2	1.C FE	324,871	118.7690	314,738	265,000	292,880	0	(5,907)	0	0	5.000	2.470	JD	1,104	13,250	03/11/2016	06/01/2028
517845-AN-3	LAS VEGAS VLY NV GO Cont Call			2	1.C FE	547,605	118.4820	533,169	450,000	495,562	0	(9,630)	0	0	5.000	2.560	JD	1,875	22,500	03/11/2016	06/01/2029
64966L-4Z-1	NEW YORK NY GO Non Call				1.C FE	1,643,614	107.4570	1,504,398	1,400,000	1,470,774	0	(43,687)	0	0	5.000	1.750	FA	29,167	70,000	12/06/2017	08/01/2023
64966M-AW-9	NEW YORK NY GO Cont Call			2	1.C FE	2,373,860	119.4770	2,389,540	2,000,000	2,195,268	0	(39,481)	0	0	5.000	2.720	FA	41,667	100,000	03/23/2017	08/01/2028
735371-PT-7	PORT OF SEATTLE GO Cont Call			2	1.D FE	1,807,185	120.6890	1,810,335	1,500,000	1,666,221	0	(30,725)	0	0	5.000	2.621	JJ	37,500	75,000	02/24/2017	01/01/2029
938395-RM-4	WASHINGTON & CLA GO Cont Call			2	1.B FE	3,546,750	121.9350	3,658,050	3,000,000	3,312,541	0	(52,146)	0	0	5.000	2.919	JD	6,667	150,000	03/09/2017	06/15/2029
952347-K7-6	W CONTRA COSTA C GO Cont Call			2	1.D FE	145,049	115.1080	138,130	120,000	130,263	0	(2,705)	0	0	5.000	2.491	FA	2,500	6,000	03/02/2016	08/01/2029
952347-K8-4	W CONTRA COSTA C GO Cont Call			2	1.D FE	150,396	115.1930	143,991	125,000	135,422	0	(2,743)	0	0	5.000	2.551	FA	2,604	6,250	03/02/2016	08/01/2030
952347-N8-1	W CONTRA COSTA C GO Cont Call			2	1.D FE	568,108	115.1080	541,008	470,000	510,197	0	(10,595)	0	0	5.000	2.491	FA	9,792	23,500	03/02/2016	08/01/2029
952347-N9-9	W CONTRA COSTA C GO Cont Call			2	1.D FE	595,569	115.1930	570,205	495,000	536,273	0	(10,863)	0	0	5.000	2.551	FA	10,313	24,750	03/02/2016	08/01/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						29,840,535	XXX	29,415,432	25,485,000	27,455,917	0	(535,965)	0	0	XXX	XXX	XXX	377,814	1,216,802	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						29,840,535	XXX	29,415,432	25,485,000	27,455,917	0	(535,965)	0	0	XXX	XXX	XXX	377,814	1,216,802	XXX	XXX
01728A-4R-4	ALLEGHENY CNTY P Rev Bond Cont Call			2	1.F FE	558,257	126.7620	570,429	450,000	532,967	0	(9,962)	0	0	5.000	2.320	JJ	10,375	22,500	05/16/2019	07/15/2031
01728A-4S-2	ALLEGHENY CNTY P Rev Bond Cont Call			2	1.F FE	572,615	126.4810	588,137	465,000	547,565	0	(9,875)	0	0	5.000	2.410	JJ	10,721	23,250	05/16/2019	07/15/2032
04048R-MC-7	ARIZONA BRD OF R Rev Bond Cont Call			2	1.C FE	120,441	115.2470	115,247	100,000	107,629	0	(2,051)	0	0	5.000	2.701	JJ	2,500	5,000	03/05/2015	07/01/2027
04048R-MD-5	ARIZONA BRD OF R Rev Bond Cont Call			2	1.C FE	59,579	115.1720	57,586	50,000	53,590	0	(962)	0	0	5.000	2.831	JJ	1,250	2,500	03/05/2015	07/01/2028
047870-MW-7	ATLANTA GA WTR & Rev Bond Cont Call			2	1.C FE	58,922	114.6750	57,338	50,000	53,229	0	(910)	0	0	5.000	2.950	MN	417	2,500	02/26/2015	11/01/2028
13034A-M3-1	CALIFORNIA ST IN Rev Bond MW			2	1.A FE	420,000	98.8510	415,174	420,000	420,000	0	0	0	0	1.686	1.686	AO	1,770	5,586	12/03/2020	10/01/2030
13034A-M4-9	CALIFORNIA ST IN Rev Bond Cont Call			2	1.A FE	335,000	99.1400	332,119	335,000	335,000	0	0	0	0	1.836	1.836	AO	1,538	4,852	12/03/2020	10/01/2031
13077C-3M-4	CALIFORNIA ST UN Rev Bond Cont Call			2	1.D FE	618,285	118.4150	592,075	500,000	554,474	0	(11,817)	0	0	5.000	2.340	MN	4,167	25,000	03/31/2016	11/01/2030
144838-AE-9	CARROLL CNTY KY Rev Bond Non Call				1.F FE	750,000	102.7780	770,835	750,000	750,000	0	0	0	0	1.550	1.550	MS	3,875	11,625	08/15/2019	09/01/2042
153476-AP-1	CENTRL FL EXPRES Rev Bond Cont Call			2	1.E FE	1,826,130	118.4900	1,777,350	1,500,000	1,654,586	0	(32,014)	0	0	5.000	2.561	JJ	37,500	75,000	03/30/2016	07/01/2029
15504R-FZ-7	CENTRL PUGET SOU Rev Bond Cont Call			2	1.B FE	223,736	117.1180	222,524	190,000	203,934	0	(3,387)	0	0	5.000	2.961	MN	1,583	9,500	08/05/2015	11/01/2030
181006-HS-9	CLARK CNTY NV PA Rev Bond Cont Call			2	1.D FE	2,745,226	127.2250	2,798,950	2,200,000	2,635,527	0	(53,015)	0	0	5.000	2.130	JJ	55,000	110,000	11/15/2019	07/01/2033
249182-LB-0	DENVER CITY & CN Rev Bond Non Call				1.F FE	2,474,533	125.0530	2,632,366	2,105,000	2,373,129	0	(34,478)	0	0	5.000	2.950	JD	8,771	105,250	12/19/2018	12/01/2028
25477G-NK-7	DIST OF COLUMBIA Rev Bond Non Call				1.B FE	2,055,334	113.4060	1,927,902	1,700,000	1,853,784	0	(50,941)	0	0	5.000	1.800	JD	7,083	85,000	12/07/2017	12/01/2024
29270C-Q7-3	ENERGY N W WA EL Rev Bond Cont Call			2	1.C FE	1,891,095	118.9280	1,783,920	1,500,000	1,683,069	0	(38,354)	0	0	5.000	2.141	JJ	37,500	75,000	03/31/2016	07/01/2028
313590-T4-5	FNMA Note Non Call				1.A	1,991,020	100.4120	2,008,240	2,000,000	1,999,514	0	1,863	0	0	1.875	1.970	AO	8,958	37,500	04/06/2017	04/05/2022
34160W-B7-8	FLORIDA ST DEPT Rev Bond Non Call				1.D FE	1,737,254	122.6390	1,790,529	1,460,000	1,647,235	0	(31,388)	0	0	5.000	2.491	JJ	36,500	73,000	12/13/2018	07/01/2027
37353P-FG-9	GEORGIA ST HSG & Rev Bond Cont Call			2	1.A FE	3,954,682	110.8200	3,889,782	3,510,000	3,921,925	0	(10,867)	0	0	4.000	2.999	JD	11,700	140,400	07/01/2020	06/01/2050
414009-MP-2	HARRIS CNTY TX C Rev Bond Cont Call			2	1.E FE	1,122,836	119.6170	1,112,438	930,000	1,067,436	0	(26,486)	0	0	5.000	1.841	JD	3,875	46,500	11/13/2019	07/01/2049
41401P-CD-3	HARRIS CNTY TX C Rev Bond Non Call				1.D FE	206,377	104.0500	187,290	180,000	184,852	0	(5,484)	0	0	5.000	1.861	MN	1,150	9,000	12/06/2017	11/15/2022
419794-ZV-7	HAWAII ST ARPTS Rev Bond Cont Call			2	1.E FE	1,758,851	122.0810	1,751,862	1,435,000	1,702,900	0	(38,327)	0	0	5.000	1.930	JJ	35,875	71,750	07/09/2020	07/01/2032
442435-4Q-3	HOUSTON TX UTILI Rev Bond Cont Call			2	1.C FE	17,061	110.4720	16,571	15,000	15,549	0	(219)	0	0	5.000	3.380	MN	96	750	03/13/2014	05/15/2028
452252-LH-0	ILLINOIS ST TOLL Rev Bond Cont Call			2	1.D FE	70,118	116.3140	69,788	60,000	64,426	0	(1,026)	0	0	5.000	3.027	JD	250	3,000	12/10/2015	12/01/2031
46613P-3D-6	JEA FL WTR & SWR Rev Bond MW			2	1.C FE	2,021,708	112.4190	1,911,123	1,700,000	1,835,599	0	(47,557)	0	0	5.000	2.001	AO	21,250	85,000	12/14/2017	10/01/2024
574296-BL-2	MARYLAND ST STAD Rev Bond Cont Call			2	1.D FE	910,586	123.8870	960,124	775,000	870,417	0	(13,564)	0	0	5.000	2.860	MN	6,458	38,750	12/12/2018	05/01/2030
57563C-DJ-8	MASSACHUSETTS ST Rev Bond Cont Call			2	1.C FE	2,768,475	104.6180	2,615,450	2,500,000	2,570,345	0	(68,863)	0	0	5.000	2.141	JJ	62,500	125,000	01/16/2019	01/01/2039
57584X-8D-6	MASSACHUSETTS ST Rev Bond Non Call				1.D FE	885,799	102.3800	798,564	780,000	792,172	0	(24,010)	0	0	5.000	1.850	JJ	19,500	39,000	12/15/2017	07/01/2022
57584X-8E-4	MASSACHUSETTS ST Rev Bond Non Call				1.D FE	451,398	107.0320	417,425	390,000	407,382	0	(11,307)	0	0	5.000	1.970	JJ	9,750	19,500	12/15/2017	07/01/2023
57584X-8F-1	MASSACHUSETTS ST Rev Bond Non Call				1.D FE	763,672	111.2970	723,431	650,000	695,510	0	(17,546)	0	0	5.000	2.110	JJ	16,250	32,500	12/15/2017	07/01/2024
576000-ZJ-5	MASSACHUSETTS ST Rev Bond MW Sink			1	1.B FE	3,635,000	98.9620	3,597,269	3,635,000	3,635,000	0	0	0	0	1.753	1.753	FA	24,073	69,032	07/01/2020	08/15/2030
576051-PD-2	MASSACHUSETTS ST Rev Bond Cont Call			2	1.B FE	2,123,472	119.3030	1,980,430	1,660,000	1,879,382	0	(45,295)	0	0	5.000	1.971	FA	34,583	83,000	04/15/2016	08/01/2028
591745-X8-2	MET ATLANTA GA R Rev Bond Cont Call			2	1.C FE	2,354,960	119.1620	2,383,240	2,000,000	2,183,053	0	(37,640)	0	0	5.000	2.820	JJ	50,000	100,000	03/02/2017	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
592190-PC-0	MET NASHVILLE TN Rev Bond Cont Call			2	1.F FE	4,859,031	126.1230	4,925,103	3,905,000	4,728,224	0	(86,913)	0	0	5.000	2.260	JJ	97,625	195,250	06/24/2020	07/01/2037
59261A-MK-0	MET TRANSPRTN AU Rev Bond Cont Call			2	1.G FE	3,458,435	119.1930	3,534,072	2,965,000	3,244,616	0	(47,193)	0	0	5.000	3.081	MN	18,943	148,250	03/10/2017	11/15/2028
592647-EZ-0	MET WASHINGTON D Rev Bond Non Call				1.D FE	2,851,992	119.2030	2,860,872	2,400,000	2,690,941	0	(57,387)	0	0	5.000	2.290	AO	30,000	120,000	02/15/2019	10/01/2026
59447P-7Q-8	MICHIGAN ST FIN Rev Bond Cont Call			2	1.D FE	50,365	101.9860	45,894	45,000	45,340	0	(802)	0	0	5.000	3.151	JD	188	2,250	02/12/2015	12/01/2030
59447T-QA-4	MICHIGAN ST FIN Rev Bond Non Call				1.D FE	97,292	104.3310	88,681	85,000	87,362	0	(2,536)	0	0	5.000	1.920	JD	354	4,250	12/08/2017	12/01/2022
59447T-QB-2	MICHIGAN ST FIN Rev Bond Non Call				1.D FE	198,240	108.8480	185,042	170,000	179,465	0	(4,801)	0	0	5.000	2.020	JD	708	8,500	12/08/2017	12/01/2023
59447T-UE-1	MICHIGAN ST FIN Rev Bond Non Call				1.D FE	1,144,260	113.5240	1,135,240	1,000,000	1,134,506	0	(3,491)	0	0	5.000	4.090	JD	4,167	50,000	01/10/2019	12/01/2044
605638-BD-6	MISSISSIPPI ST G Rev Bond Non Call				1.G FE	1,170,370	119.3340	1,193,340	1,000,000	1,109,618	0	(21,276)	0	0	5.000	2.552	AO	10,556	50,000	01/11/2019	10/15/2026
605638-BE-4	MISSISSIPPI ST G Rev Bond Non Call				1.G FE	1,175,672	122.4860	1,218,736	995,000	1,119,551	0	(19,671)	0	0	5.000	2.652	AO	10,503	49,750	01/11/2019	10/15/2027
613603-A2-5	MONTGOMERY CNTY Rev Bond Cont Call			2	1.F FE	1,228,440	125.9010	1,259,010	1,000,000	1,177,188	0	(20,781)	0	0	5.000	2.450	MS	16,667	50,000	06/21/2019	09/01/2031
631663-RJ-2	Nassau County NY Rev Bond MW			1	1.A FE	680,000	97.5440	663,299	680,000	680,000	0	0	0	0	1.278	1.278	MN	1,110	6,470	02/05/2021	11/15/2028
641480-HX-9	NEVADA ST HIGHWA Rev Bond Non Call				1.B FE	1,263,970	117.1960	1,171,960	1,000,000	1,112,434	0	(27,346)	0	0	5.000	2.000	JD	4,167	50,000	03/03/2016	12/01/2025
645424-AD-4	NEW HOPE CULTURA Rev Bond Non Call				1.D FE	253,959	107.5810	236,678	220,000	230,189	0	(6,114)	0	0	5.000	2.081	FA	4,156	11,000	12/14/2017	08/15/2023
646139-5S-0	NEW JERSEY ST TU Rev Bond Cont Call			2	1.F FE	228,544	112.7750	225,550	200,000	210,272	0	(3,213)	0	0	5.000	3.191	JJ	5,000	10,000	10/23/2015	01/01/2031
646139-6M-2	NEW JERSEY ST TU Rev Bond Cont Call			2	1.F FE	2,353,500	120.3620	2,407,240	2,000,000	2,194,078	0	(35,573)	0	0	5.000	2.901	JJ	50,000	100,000	03/30/2017	01/01/2029
64971W-U5-7	NEW YORK CITY NY TRAN Rev Bond Cont Call			2	1.A FE	861,039	122.2670	886,436	725,000	801,589	0	(13,124)	0	0	5.000	2.850	MN	6,042	36,250	03/09/2017	11/01/2028
64971W-U6-5	NEW YORK CITY NY TRAN Rev Bond Cont Call			2	1.A FE	2,061,535	121.7410	2,130,468	1,750,000	1,925,777	0	(30,026)	0	0	5.000	2.950	MN	14,583	87,500	03/09/2017	11/01/2029
64972G-XU-3	NEW YORK CITY NY Rev Bond Cont Call			2	1.B FE	4,815,447	133.5500	4,674,250	3,500,000	4,661,472	0	(122,798)	0	0	5.000	1.098	JD	7,778	175,000	09/25/2020	06/15/2031
64990C-DT-5	NEW YORK ST DORM Rev Bond Cont Call			2	1.D FE	206,103	118.6360	195,749	165,000	184,541	0	(4,085)	0	0	5.000	2.220	JJ	4,125	8,250	06/02/2016	07/01/2030
64990C-DU-2	NEW YORK ST DORM Rev Bond Cont Call			2	1.D FE	211,482	118.5870	201,598	170,000	189,747	0	(4,122)	0	0	5.000	2.270	JJ	4,250	8,500	06/02/2016	07/01/2031
650035-Q7-6	NEW YORK ST URBA Rev Bond Cont Call			2	1.C FE	1,231,830	115.8860	1,158,860	1,000,000	1,096,755	0	(24,791)	0	0	5.000	2.260	MS	14,722	50,000	03/31/2016	03/15/2029
650035-W8-7	NEW YORK ST URBA Rev Bond Non Call				1.B FE	616,895	114.4380	572,190	500,000	544,176	0	(13,198)	0	0	5.000	2.130	MS	7,361	25,000	03/09/2016	03/15/2025
650036-BW-5	NEW YORK ST URBA Rev Bond Cont Call			2	1.C FE	2,634,360	130.3960	2,607,920	2,000,000	2,550,307	0	(58,448)	0	0	5.000	1.600	MS	29,444	114,444	07/17/2020	03/15/2035
658268-ED-5	NORTH CAROLINA S Rev Bond Cont Call			2	1.E FE	3,726,870	126.9510	3,808,530	3,000,000	3,549,293	0	(70,010)	0	0	5.000	2.221	MS	50,000	150,000	05/24/2019	03/01/2032
65829Q-CS-1	NORTH CAROLINA S Rev Bond Non Call				1.B FE	4,182,360	106.3170	3,721,095	3,500,000	3,663,177	0	(120,540)	0	0	5.000	1.451	MN	29,167	175,000	07/21/2017	05/01/2023
66285W-ZL-3	N TX TOLLWAY AUT Rev Bond Non Call				1.F FE	1,268,060	126.8890	1,268,890	1,000,000	1,204,439	0	(27,091)	0	0	5.000	1.870	JJ	25,000	50,000	07/17/2019	01/01/2029
67766W-XV-9	OHIO ST WTR DEV Rev Bond Cont Call			2	1.A FE	2,950,050	122.3690	3,059,225	2,500,000	2,757,379	0	(43,260)	0	0	5.000	2.930	JD	10,417	125,000	03/14/2017	12/01/2029
68450L-EC-5	ORANGE CNTY FL H Rev Bond Cont Call			2	1.E FE	240,509	119.2030	232,446	195,000	217,150	0	(4,349)	0	0	5.000	2.450	AO	2,438	9,750	04/14/2016	10/01/2028
68607V-U2-9	OREGON ST DEPT O Rev Bond Cont Call			2	1.C FE	1,803,195	121.4290	1,821,435	1,500,000	1,669,259	0	(29,664)	0	0	5.000	2.680	AO	18,750	75,000	03/23/2017	04/01/2029
709224-PB-9	PENNSYLVANIA ST Rev Bond Cont Call			2	1.G FE	108,095	117.8810	106,093	90,000	98,599	0	(1,811)	0	0	5.000	2.690	JD	375	4,500	05/25/2016	06/01/2028
71883P-JR-9	PHOENIX AZ CIVIC Rev Bond Cont Call			2	1.C FE	29,297	111.1650	27,791	25,000	26,177	0	(446)	0	0	5.000	3.031	JJ	625	1,250	03/19/2014	07/01/2026
71883P-JS-7	PHOENIX AZ CIVIC Rev Bond Cont Call			2	1.C FE	29,082	111.1120	27,778	25,000	26,121	0	(425)	0	0	5.000	3.121	JJ	625	1,250	03/19/2014	07/01/2027
73358W-R4-8	PORT AUTH OF NEW Rev Bond Non Call				1.E FE	883,485	111.9140	867,334	775,000	828,020	0	(18,790)	0	0	5.000	2.370	MS	11,410	38,750	12/20/2018	09/15/2024
735389-H2-7	PORT OF SEATTLE Rev Bond Cont Call			2	1.E FE	1,861,110	125.1000	1,876,500	1,500,000	1,778,186	0	(35,018)	0	0	5.000	2.216	AO	18,750	75,000	07/19/2019	04/01/2032
74442C-CR-3	PUBLIC FIN AUTH Rev Bond Cont Call			2	1.E FE	810,063	129.0310	806,444	625,000	787,723	0	(17,867)	0	0	5.000	1.670	JD	2,604	31,250	09/24/2020	06/01/2031
74442C-CS-1	PUBLIC FIN AUTH Rev Bond Cont Call			2	1.E FE	1,406,823	128.6970	1,409,232	1,095,000	1,369,356	0	(29,967)	0	0	5.000	1.781	JD	4,563	54,750	09/24/2020	06/01/2032
79625G-CT-8	SAN ANTONIO TX E Rev Bond Non Call				1.A FE	532,154	100.3620	501,810	500,000	501,421	0	(16,783)	0	0	5.000	1.599	FA	10,417	25,000	02/27/2020	02/01/2022
79625G-CX-9	SAN ANTONIO TX E Rev Bond Non Call				1.D FE	957,877	100.3690	903,321	900,000	902,558	0	(30,210)	0	0	5.000	1.599	FA	18,750	45,000	02/27/2020	02/01/2022
80585T-CE-9	SCAGO SC EDUCTNL Rev Bond Cont Call			2	1.F FE	92,862	114.0610	91,249	80,000	84,780	0	(1,306)	0	0	5.000	3.141	JD	333	4,000	02/26/2015	12/01/2028
812643-MY-7	SEATTLE WA MUNI Rev Bond Cont Call			2	1.C FE	503,256	118.0160	472,064	400,000	445,848	0	(10,201)	0	0	5.000	2.161	AO	5,000	20,000	01/19/2016	04/01/2028
837151-PK-9	SOUTH CAROLINA S Rev Bond Cont Call			2	1.F FE	109,056	117.6840	105,916	90,000	98,793	0	(1,854)	0	0	5.000	2.641	JD	375	4,500	01/08/2016	12/01/2029
837151-PL-7	SOUTH CAROLINA S Rev Bond Cont Call			2	1.F FE	120,671	117.5200	117,520	100,000	109,551	0	(2,011)	0	0	5.000	2.691	JD	417	5,000	01/08/2016	12/01/2030
838810-DK-2	S MIAMI FL HLTH Rev Bond Non Call				1.E FE	366,373	102.8780	334,354	325,000	330,793	0	(9,160)	0	0	5.000	2.100	FA	6,139	16,250	12/15/2017	08/15/2022
838810-DL-0	S MIAMI FL HLTH Rev Bond Non Call				1.E FE	446,632	107.3790	418,778	390,000	407,051	0	(10,211)	0	0	5.000	2.240	FA	7,367	19,500	12/15/2017	08/15/2023
91412G-H2-4	UNIV OF CALIFORN Rev Bond Cont Call			2	1.C FE	203,746	118.9380	190,301	160,000	180,060	0	(4,352)	0	0	5.000	1.990	MN	1,022	8,000	04/08/2016	05/15/2029
91412G-H3-2	UNIV OF CALIFORN Rev Bond Cont Call			2	1.C FE	303,614	118.8900	285,336	240,000	269,234	0	(6,328)	0	0	5.000	2.070	MN	1,533	12,000	04/08/2016	05/15/2030
91412G-H4-0	UNIV OF CALIFORN Rev Bond Cont Call			2	1.C FE	201,086	118.8430	190,149	160,000	178,922	0	(4,087)	0	0	5.000	2.150	MN	1,022	8,000	04/08/2016	05/15/2031
91412H-JT-1	UNIV OF CALIFORN Rev Bond Call MW			1	1.C FE	3,530,000	98.5360	3,478,321	3,530,000	3,530,000	0	0	0	0	2.047	2.047	MN	9,233	49,176	02/24/2021	05/15/2032
91412H-JU-8	UNIV OF CALIFORN Rev Bond Call MW			1	1.C FE	1,470,000	98.9270	1,454,227	1,470,000	1,470,000	0	0	0	0	2.147	2.147	MN	4,033	21,479	02/24/2021	05/15/2033
914437-RV-2	UNIV OF MASSACHU Rev Bond Cont Call			2	1.C FE	107,866	116.1590	104,543	90,000	97,075	0	(1,725)	0	0	5.000	2.821	MN	750	4,500	02/25/2015	11/01/2029
91514A-HF-5	UNIV OF TEXAS TX Rev Bond Non Call				1.A FE	2,048,398	112.0130	1,904,221	1,700,000	1,841,590	0	(52,335)	0	0	5.000	1.737	FA	32,111	85,000	12/07/2017	08/15/2024
92778V-FC-7	VIRGINIA ST CLG Rev Bond Non Call				1.B FE	1,596,980	109.7340	1,492,382	1,360,000	1,443,995	0	(39,110)	0	0	5.000	1.961	FA	28,333	68,000	12/13/2017	02/01/2024
927793-C8-0	VIRGINIA ST CMWL Rev Bond Non Call				1.B FE	351,813	101.7790	315,515	310,000	313,627	0	(9,689)	0	0	5.000	1.811	MN	1,981	15,500	12/01/2017	05/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927793-C9-8	VIRGINIA ST CMWL Rev Bond Non Call				1.B FE	312,152	106.5100	287,577	270,000	281,075	0	(7,902)	0	0	5.000	1.951	MN	1,725	13,500	12/01/2017	05/15/2023
927793-D2-2	VIRGINIA ST CMWL Rev Bond Non Call				1.B FE	294,143	110.8720	277,180	250,000	266,970	0	(6,919)	0	0	5.000	2.051	MN	1,597	12,500	12/01/2017	05/15/2024
928172-ZF-5	VIRGINIA ST PUBL Rev Bond Cont Call			2	1.B FE	976,841	107.4730	832,916	775,000	809,212	0	(21,011)	0	0	5.000	2.150	FA	16,146	38,750	05/03/2013	08/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						108,959,702	XXX	107,224,169	92,400,000	102,666,762	0	(1,867,603)	0	0	XXX	XXX	XXX	1,192,275	4,164,064	XXX	XXX
3128MJ-UX-6	FHLMC Pool G08597 MBS			4	1.A	38,179	107.1800	39,935	37,259	38,142	0	(9)	0	0	3.500	2.460	MON	109	1,304	07/18/2014	07/01/2044
3128MM-K2-8	FHLMC Pool G18312 MBS			4	1.A	13,854	104.9790	13,616	12,970	13,287	0	(101)	0	0	4.000	1.532	MON	43	519	12/18/2013	06/01/2024
31294M-FJ-5	FHLMC Pool E02869 MBS			4	1.A	18,160	105.3290	17,915	17,009	17,581	0	(239)	0	0	4.000	1.948	MON	57	680	01/28/2014	04/01/2026
3131XX-5D-9	FHLMC Pool ZM4444 MBS			4	1.A	768,829	106.9850	759,845	710,235	767,545	0	(1,284)	0	0	3.500	0.891	MON	2,072	20,715	01/21/2021	10/01/2047
3132AD-UB-2	FHLMC Pool ZT1478 MBS			4	1.A	1,742,103	108.3420	1,718,778	1,586,434	1,738,961	0	(3,142)	0	0	3.500	1.376	MON	4,627	27,763	06/04/2021	01/01/2045
3132H4-CQ-2	FHLMC Pool U90979 MBS			4	1.A	2,355,447	107.5410	2,441,698	2,270,481	2,353,351	0	(827)	0	0	3.500	2.151	MON	6,622	79,467	06/25/2019	07/01/2042
3132H7-DU-5	FHLMC Pool U99114 MBS			4	1.A	2,555,236	107.5410	2,648,613	2,462,878	2,553,144	0	(1,066)	0	0	3.500	2.314	MON	7,183	86,201	06/27/2019	02/01/2044
3132HM-WL-1	FHLMC Pool Q11551 MBS			4	1.A	92,021	107.3640	92,768	86,405	91,734	0	54	0	0	3.500	1.211	MON	252	3,024	04/25/2013	09/01/2042
3132L8-SW-8	FHLMC Pool V83233 MBS			4	1.A	924,960	108.3790	970,762	895,710	923,693	0	(168)	0	0	4.000	2.823	MON	2,986	35,828	03/29/2018	06/01/2047
31335A-5Z-7	FHLMC Pool G60864 MBS			4	1.A	964,596	105.3970	948,069	899,521	963,036	0	(411)	0	0	3.000	1.397	MON	2,249	26,986	07/08/2020	02/01/2047
31335A-U5-5	FHLMC Pool G60604 MBS			4	1.A	345,189	107.3170	358,527	334,084	344,645	0	(19)	0	0	3.500	2.514	MON	974	11,693	10/30/2017	10/01/2045
31335A-WT-1	FHLMC Pool G60658 MBS			4	1.A	884,923	108.3950	864,155	797,228	883,162	0	(1,760)	0	0	3.500	1.242	MON	2,325	25,578	01/08/2021	07/01/2046
31335A-WU-8	FHLMC Pool G60659 MBS			4	1.A	1,150,887	107.3480	1,227,593	1,143,561	1,150,501	0	(56)	0	0	3.500	3.309	MON	3,335	40,025	03/29/2018	08/01/2046
31335A-ZA-9	FHLMC Pool G60737 MBS			4	1.A	908,484	111.0020	954,453	859,849	906,134	0	(153)	0	0	4.500	3.095	MON	3,224	38,693	03/06/2019	08/01/2042
31335B-C9-5	FHLMC Pool G60996 MBS			4	1.A	744,593	107.2830	769,662	717,410	743,621	0	(331)	0	0	3.500	2.496	MON	2,092	25,109	08/16/2017	05/01/2047
31335B-CQ-7	FHLMC Pool G60979 MBS			4	1.A	681,499	109.1640	700,496	641,694	680,150	0	(160)	0	0	4.000	1.922	MON	2,139	25,668	10/16/2017	05/01/2046
31335B-DF-0	FHLMC Pool G61002 MBS			4	1.A	625,058	108.3710	637,394	588,160	624,146	0	(277)	0	0	4.000	1.795	MON	1,961	23,527	09/20/2017	05/01/2047
3133B1-TA-9	FHLMC Pool QD4145 MBS			4	1.A	2,045,781	102.1940	2,043,876	2,000,000	2,045,753	0	(28)	0	0	2.500	2.328	MON	4,167	0	12/23/2021	01/01/2052
3133KL-A7-2	FHLMC Pool RA4530 MBS			4	1.A	1,984,373	103.1570	1,961,221	1,901,195	1,983,184	0	(1,188)	0	0	2.500	1.765	MON	3,961	27,726	04/29/2021	02/01/2051
31368H-M4-2	FNMA Pool 190379 MBS			4	1.A	345,815	114.2460	353,738	309,627	342,401	0	(379)	0	0	5.500	2.296	MON	1,419	17,030	02/16/2017	05/01/2037
3136AD-EF-2	FNMA FNR 2013-36 AG RMBS			4	1.A	14,716	100.8020	14,067	13,955	13,999	0	(57)	0	0	3.000	2.312	MON	35	419	03/05/2013	12/25/2036
3138A4-Y5-8	FNMA Pool AH3431 MBS			4	1.A	15,077	105.3220	15,777	14,980	15,006	0	(11)	0	0	3.500	3.270	MON	44	524	03/11/2011	01/01/2026
3138A6-AK-6	FNMA Pool AH4509 MBS			4	1.A	46,311	105.3780	48,263	45,800	45,976	0	(53)	0	0	3.500	3.138	MON	134	1,603	01/14/2011	01/01/2026
3138A8-EL-6	FNMA Pool AH6438 MBS			4	1.A	14,970	105.3490	15,737	14,938	14,934	0	(4)	0	0	3.500	3.398	MON	44	523	04/13/2011	02/01/2026
3138AW-NM-1	FNMA Pool AJ4895 MBS			4	1.A	354,693	109.7830	367,867	335,086	354,017	0	134	0	0	4.000	1.871	MON	1,117	13,403	06/27/2017	01/01/2042
3138E0-RK-7	FNMA Pool AJ7689 MBS			4	1.A	153,522	109.4590	161,102	147,180	153,126	0	(69)	0	0	4.000	2.287	MON	491	5,887	03/10/2014	12/01/2041
3138E2-4E-2	FNMA Pool AJ9820 MBS			4	1.A	97,082	104.9290	98,825	94,182	95,568	0	(362)	0	0	3.000	2.150	MON	235	2,825	12/12/2011	12/01/2026
3138EH-RC-8	FNMA Pool AL1382 MBS			4	1.A	128,563	104.8240	129,217	123,271	125,892	0	(690)	0	0	3.000	1.853	MON	308	3,698	04/13/2012	02/01/2027
3138EJ-XZ-6	FNMA Pool AL2495 MBS			4	1.A	45,937	108.9560	47,010	43,146	45,770	0	(31)	0	0	4.000	1.740	MON	144	1,726	11/30/2015	03/01/2042
3138EK-2D-6	FNMA Pool AL3471 MBS			4	1.A	920,588	109.4650	951,932	869,625	918,284	0	(417)	0	0	4.000	1.820	MON	2,899	34,785	07/20/2017	12/01/2042
3138EQ-FH-0	FNMA Pool AL7367 MBS			4	1.A	49,979	109.3850	50,452	46,124	49,735	0	(49)	0	0	4.500	1.837	MON	173	2,076	11/30/2015	01/01/2042
3138EQ-LB-6	FNMA Pool AL7521 MBS			4	1.A	529,679	112.3590	539,506	480,162	525,449	0	(1,950)	0	0	5.000	2.481	MON	2,001	24,008	02/28/2017	06/01/2039
3138ER-R4-4	FNMA Pool AL9506 MBS			4	1.A	132,882	105.4580	141,594	134,266	132,933	0	4	0	0	3.000	3.209	MON	336	4,028	12/13/2016	11/01/2046
3138ER-UC-2	FNMA Pool AL9578 MBS			4	1.A	540,919	109.4710	558,836	510,489	539,898	0	307	0	0	4.000	1.933	MON	1,702	20,420	09/19/2017	06/01/2045
3138ET-BA-3	FNMA Pool AL8132 MBS			4	1.A	113,662	109.4680	116,301	106,242	113,278	0	(79)	0	0	4.000	1.536	MON	354	4,250	03/04/2016	01/01/2043
3138MK-4P-8	FNMA Pool AQ4429 MBS			4	1.A	31,609	107.0340	32,178	30,064	31,518	0	41	0	0	3.500	1.762	MON	88	1,052	03/30/2015	11/01/2042
3138WA-GA-9	FNMA Pool AS1092 MBS			4	1.A	1,886,045	109.8530	1,952,592	1,777,454	1,883,182	0	(327)	0	0	4.000	2.144	MON	5,925	71,098	06/24/2019	11/01/2043
3138WC-H2-2	FNMA Pool AS2948 MBS			4	1.A	181,194	108.9470	186,397	171,089	180,731	0	(75)	0	0	4.000	2.096	MON	570	6,843	02/24/2017	07/01/2044
3138WD-5T-4	FNMA Pool AS4457 MBS			4	1.A	40,864	106.8210	41,529	38,877	40,773	0	(5)	0	0	3.500	1.340	MON	113	1,361	03/24/2015	02/01/2045
3138WE-CU-1	FNMA Pool AS4582 MBS			4	1.A	215,173	109.4520	222,393	203,188	214,629	0	35	0	0	4.000	2.211	MON	677	8,128	02/24/2017	03/01/2045
3138WE-VX-4	FNMA Pool AS5129 MBS			4	1.A	281,676	107.6980	293,944	272,933	281,182	0	(174)	0	0	3.500	2.741	MON	796	9,553	02/24/2017	06/01/2045
3138WF-X7-6	FNMA Pool AS6101 MBS			4	1.A	313,784	107.3210	326,850	304,553	313,356	0	(100)	0	0	3.500	2.608	MON	888	10,659	02/24/2017	11/01/2045
3138WG-LA-0	FNMA Pool AS6620 MBS			4	1.A	133,514	107.1790	136,183	127,061	133,226	0	(45)	0	0	3.500	1.819	MON	371	4,447	02/24/2016	02/01/2046
3138WH-KJ-0	FNMA Pool AS7496 MBS			4	1.A	736,007	105.6760	780,774	738,836	736,075	0	14	0	0	3.000	3.058	MON	1,847	22,165	05/09/2017	07/01/2046
3138WH-LN-0	FNMA Pool AS7532 MBS			4	1.A	781,936	105.6740	829,481	784,941	782,007	0	23	0	0	3.000	3.058	MON	1,962	23,548	05/09/2017	07/01/2046
3138WH-NE-8	FNMA Pool AS7588 MBS			4	1.A	251,559	107.6890	262,335	243,604	251,153	0	(113)	0	0	3.500	2.710	MON	711	8,526	02/24/2017	07/01/2046
3138WJ-NE-4	FNMA Pool AS8488 MBS			4	1.A	1,205,313	105.6810	1,279,887	1,211,085	1,205,458	0	68	0	0	3.000	3.077	MON	3,028	36,333	03/29/2017	12/01/2046
3138XS-6J-1	FNMA Pool AW3572 MBS			4	1.A	49,324	103.7500	49,324	47,541	49,236	0	(44)	0	0	1.841	0.790	MON	73	1,123	02/23/2016	07/01/2044
3138XT-AS-4	FNMA Pool AW3616 MBS			4	1.A	1,061,946	109.8040	1,099,249	1,001,098	1,060,360	0	(692)	0	0	4.000	2.229	MON	3,337	40,044	06/24/2019	06/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140E7-PC-8	FNMA Pool BA3118 MBS			4	1.A	108,707	107.6840	111,288	103,346	108,431	0	(76)	0	0	3.500	2.118	MON	301	3,617	02/24/2016	02/01/2046
3140EW-XG-5	FNMA Pool BC2478 MBS			4	1.A	65,678	107.9390	66,004	61,149	65,446	0	(66)	0	0	4.000	2.071	MON	204	2,446	03/04/2016	02/01/2046
3140F0-JG-0	FNMA Pool BC4762 MBS			4	1.A	784,770	107.6920	762,561	708,096	783,468	0	(1,301)	0	0	3.500	1.178	MON	2,065	22,718	01/15/2021	10/01/2046
3140FB-EF-3	FNMA Pool BD3733 MBS			4	1.A	128,326	106.3540	129,308	121,582	128,062	0	(2)	0	0	3.500	1.408	MON	355	4,255	09/09/2016	08/01/2046
3140FE-5W-0	FNMA Pool BD7160 MBS			4	1.A	850,462	109.4380	852,778	779,235	848,811	0	(723)	0	0	4.000	0.867	MON	2,597	31,169	06/22/2020	04/01/2047
3140FX-L7-5	FNMA Pool BF0349 MBS			4	1.A	1,201,123	110.8520	1,223,983	1,104,164	1,197,994	0	(917)	0	0	4.500	0.966	MON	4,141	49,687	01/13/2020	11/01/2041
3140J5-HH-5	FNMA Pool BM1131 MBS			4	1.A	815,707	108.3250	864,831	798,367	815,138	0	(33)	0	0	4.000	3.147	MON	2,661	31,935	06/14/2018	04/01/2047
3140J5-M7-1	FNMA Pool BM1281 MBS			4	1.A	984,638	109.4840	1,020,010	931,651	982,402	0	(312)	0	0	4.000	2.026	MON	3,106	37,266	07/13/2017	05/01/2044
3140J7-WY-7	FNMA Pool BM3362 MBS			4	1.A	603,057	110.7580	632,343	570,921	601,502	0	(482)	0	0	4.500	3.205	MON	2,141	25,692	01/04/2019	01/01/2044
3140J8-A7-8	FNMA Pool BM3629 MBS			4	1.A	962,378	107.6580	983,083	913,153	961,047	0	(224)	0	0	3.500	2.104	MON	2,663	31,960	11/26/2019	03/01/2048
3140J9-5G-2	FNMA Pool BM5346 MBS			4	1.A	1,612,023	107.7880	1,597,762	1,482,320	1,609,714	0	(2,310)	0	0	3.500	0.741	MON	4,323	25,941	05/25/2021	12/01/2046
3140J9-L6-6	FNMA Pool BM4848 MBS			4	1.A	1,450,155	109.8490	1,493,781	1,359,853	1,446,388	0	(1,308)	0	0	4.000	2.511	MON	4,533	54,394	07/11/2019	12/01/2043
3140J9-US-8	FNMA Pool BM5092 MBS			4	1.A	965,734	106.2670	1,003,057	943,906	963,764	0	(812)	0	0	4.000	3.113	MON	3,146	37,756	12/11/2018	11/01/2033
3140J9-VV-0	FNMA Pool BM5127 MBS			4	1.A	1,599,644	107.6840	1,572,491	1,460,289	1,597,565	0	(1,329)	0	0	3.500	1.260	MON	4,259	51,110	11/19/2020	03/01/2047
3140JA-PW-2	FNMA Pool BM5836 MBS			4	1.A	2,744,006	106.0390	2,859,243	2,696,398	2,742,979	0	(180)	0	0	3.000	2.468	MON	6,741	80,892	06/27/2019	09/01/2046
3140QB-WW-1	FNMA Pool CA1560 MBS			4	1.A	914,448	109.5180	957,247	874,057	913,247	0	(67)	0	0	4.500	2.563	MON	3,278	39,333	06/14/2018	04/01/2048
3140QG-R7-4	FNMA Pool CA8609 MBS			4	1.A	2,091,555	103.1540	2,061,540	1,998,500	2,090,229	0	(1,326)	0	0	2.500	1.700	MON	4,164	29,145	04/30/2021	01/01/2051
3140X4-F5-0	FNMA Pool FM1087 MBS			4	1.A	881,470	107.5420	859,331	799,066	879,911	0	(1,559)	0	0	3.500	1.109	MON	2,331	25,637	01/06/2021	06/01/2047
3140X4-YS-9	FNMA Pool FM1620 MBS			4	1.A	798,780	109.3000	814,639	745,326	797,876	0	(290)	0	0	4.000	1.400	MON	2,484	29,813	10/24/2019	09/01/2046
3140X5-RL-9	FNMA Pool FM2290 MBS			4	1.A	994,399	107.9370	1,015,867	941,164	993,436	0	(301)	0	0	3.500	1.684	MON	2,745	32,941	01/22/2020	07/01/2047
3140X6-DT-5	FNMA Pool FM2813 MBS			4	1.A	1,258,932	105.3120	1,245,801	1,182,964	1,257,675	0	(1,257)	0	0	3.000	1.115	MON	2,957	17,744	05/27/2021	04/01/2048
3140X6-RR-4	FNMA Pool FM3195 MBS			4	1.A	1,049,678	108.3040	1,026,638	947,924	1,046,693	0	(1,435)	0	0	3.500	1.544	MON	2,765	33,177	07/16/2020	11/01/2045
3140X7-BJ-7	FNMA Pool FM3640 MBS			4	1.A	870,095	108.1740	865,861	800,433	869,204	0	(321)	0	0	4.000	0.787	MON	2,668	32,017	06/24/2020	12/01/2047
3140X7-CQ-0	FNMA Pool FM3678 MBS			4	1.A	1,759,536	105.6030	1,717,501	1,626,377	1,757,159	0	(1,350)	0	0	3.000	1.336	MON	4,066	48,791	09/22/2020	10/01/2047
3140X7-YM-5	FNMA Pool FM4315 MBS			4	1.A	1,086,744	106.6570	1,075,568	1,008,433	1,085,554	0	(489)	0	0	3.000	1.067	MON	2,521	30,253	09/24/2020	11/01/2046
3140X8-P3-5	FNMA Pool FM4941 MBS			4	1.A	744,575	105.8520	738,741	697,903	743,773	0	(571)	0	0	3.000	1.225	MON	1,745	20,937	11/17/2020	02/01/2047
31410L-C5-9	FNMA Pool 890292 MBS			4	1.A	31,275	110.3280	31,861	28,879	31,082	0	(35)	0	0	4.500	1.808	MON	108	1,299	05/29/2014	01/01/2041
31410L-WR-9	FNMA Pool 890856 MBS			4	1.A	842,746	107.6970	862,468	800,828	842,087	0	(34)	0	0	3.500	1.254	MON	2,336	28,029	10/24/2019	01/01/2047
31416V-DT-8	FNMA Pool AB0113 MBS			4	1.A	32,551	113.0310	33,643	29,765	32,152	0	(170)	0	0	5.000	2.216	MON	124	1,488	01/30/2014	04/01/2035
31416W-T3-6	FNMA Pool AB1469 MBS			4	1.A	21,220	110.3920	21,457	19,437	21,121	0	(13)	0	0	4.500	1.461	MON	73	875	04/30/2015	09/01/2040
31417A-JW-0	FNMA Pool AB3876 MBS			4	1.A	268,583	109.8280	275,642	250,975	267,623	0	(131)	0	0	4.000	1.396	MON	837	10,039	02/26/2016	11/01/2041
31417A-P6-0	FNMA Pool AB4044 MBS			4	1.A	3,240,476	108.0410	3,362,332	3,112,101	3,234,528	0	(2,448)	0	0	3.500	2.509	MON	9,077	108,923	06/25/2019	12/01/2041
31417E-N9-8	FNMA Pool AB7615 MBS			4	1.A	114,662	108.0410	118,193	109,397	114,385	0	47	0	0	3.500	1.784	MON	319	3,829	02/24/2016	01/01/2043
31417G-T5-5	FNMA Pool AB9571 MBS			4	1.A	70,044	108.0360	72,908	67,485	69,899	0	(19)	0	0	3.500	2.103	MON	197	2,362	06/14/2013	06/01/2043
31418D-ZX-3	FNMA Pool MA4357 MBS			4	1.A	1,121,114	103.8020	1,107,827	1,067,251	1,119,899	0	(1,214)	0	0	3.000	0.707	MON	2,668	16,009	05/21/2021	05/01/2051
31418N-XX-3	FNMA Pool AD1593 MBS			4	1.A	30,891	110.3540	31,642	28,673	30,732	0	(22)	0	0	4.500	1.610	MON	108	1,290	05/16/2014	02/01/2040
31418P-S7-1	FNMA Pool AD2341 MBS			4	1.A	25,621	110.2050	26,381	23,938	25,489	0	30	0	0	4.500	2.160	MON	90	1,077	03/11/2014	03/01/2040
31419A-U8-8	FNMA Pool AE0606 MBS			4	1.A	70,346	109.7200	72,516	66,091	70,068	0	67	0	0	4.000	1.730	MON	220	2,644	12/08/2015	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						62,714,660	XXX	63,840,843	59,464,877	62,617,455	0	(39,248)	0	0	XXX	XXX	XXX	173,317	1,891,081	XXX	XXX
3137FM-D2-5	FHLMC FHMS KG01 A7 CMBS			4	1.A	1,544,942	105.5250	1,582,875	1,500,000	1,527,783	0	(6,963)	0	0	2.875	2.368	MON	3,594	43,125	06/18/2019	04/25/2026
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,544,942	XXX	1,582,875	1,500,000	1,527,783	0	(6,963)	0	0	XXX	XXX	XXX	3,594	43,125	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						173,219,304	XXX	172,647,887	153,364,877	166,812,000	0	(1,913,814)	0	0	XXX	XXX	XXX	1,369,186	6,098,270	XXX	XXX
00138C-AM-0	AIG GLOBAL FUNDI Corp Note Non Call Prv Plc				1.F FE	949,269	99.8650	948,718	950,000	949,628	0	243	0	0	0.800	0.826	JJ	3,673	7,600	06/29/2020	07/07/2023
00206R-DC-3	AT&T INC Corp Note Call MW			2	2.B FE	159,552	106.7910	160,187	150,000	152,705	0	(1,283)	0	0	4.450	3.509	AO	1,669	6,675	03/17/2016	04/01/2024
00206R-HJ-4	AT&T INC Corp Note Call MW			2	2.B FE	2,479,538	112.4220	2,585,706	2,300,000	2,437,314	0	(17,354)	0	0	4.350	3.375	MS	33,350	100,050	06/28/2019	03/01/2029
00287Y-AX-7	ABBVIE INC Corp Note Call				2.B FE	124,984	102.2450	127,806	125,000	124,997	0	2	0	0	2.850	2.852	MN	465	3,563	05/09/2016	05/14/2023
00287Y-BV-0	ABBVIE INC Corp Note Call MW			2	2.B FE	659,317	105.4440	695,930	660,000	659,436	0	106	0	0	2.950	2.969	MN	2,163	19,470	11/19/2020	11/21/2026
00507V-AP-4	ACTIVISION BLIZZ Corp Note Call MW			2	2.A FE	328,726	92.3550	304,772	330,000	328,893	0	120	0	0	1.350	1.391	MS	1,312	4,888	08/05/2020	09/15/2030
00724P-AC-3	ADOBE INC Corp Note Call MW			2	1.E FE	412,732	102.9300	425,101	413,000	412,801	0	37	0	0	2.150	2.160	FA	3,700	8,880	01/22/2020	02/01/2027
00914A-AD-4	AIR LEASE CORP Corp Note MW			2	2.B FE	585,787	101.2680	597,481	590,000	588,647	0	1,271	0	0	2.250	2.475	JJ	6,121	13,275	09/09/2019	01/15/2023

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
00914A-AM-4	AIR LEASE CORP Corp Note Call MW			2	2.B FE	1,170,879	98.4470	1,161,675	1,180,000	1,171,903	0	1,024	0	0	1.875	2.031	FA	13,336	0	05/17/2021	08/15/2026
009158-AV-8	AIR PROD & CHEM Corp Note Call MW 90BP			2	1.F FE	99,672	105.1590	105,159	100,000	99,905	0	35	0	0	3.350	3.389	JJ	1,405	3,350	07/28/2014	07/31/2024
01400E-AA-1	ALCON FINANCE CO Corp Note Call MW Prv Plc			1	2.B FE	258,721	103.4860	269,064	260,000	259,110	0	174	0	0	2.750	2.828	MS	1,946	7,150	09/16/2019	09/23/2026
020002-BJ-9	ALLSTATE CORP Corp Note Call MW			2	1.G FE	931,858	94.6510	884,987	935,000	932,184	0	297	0	0	1.450	1.486	JD	603	14,348	11/19/2020	12/15/2030
023135-BY-1	AMAZON.COM INC Corp Note Call MW			2	1.D FE	1,998,820	100.2340	2,004,680	2,000,000	1,998,922	0	102	0	0	1.650	1.659	MN	4,492	16,500	05/10/2021	05/12/2028
025537-AR-2	AMER ELEC PWR Corp Note Call MW			2	2.B FE	578,660	97.8750	567,675	580,000	578,956	0	265	0	0	1.000	1.048	MN	967	5,494	11/18/2020	11/01/2025
025816-BM-0	AMERICAN EXPRESS Corp Note Call			1	1.G FE	499,605	101.0400	505,200	500,000	499,951	0	82	0	0	2.500	2.517	FA	5,208	12,500	07/27/2017	08/01/2022
026874-DK-0	AMER INTL GROUP Corp Note Call MW			2	2.B FE	732,258	111.6470	820,605	735,000	733,161	0	252	0	0	4.200	4.246	AO	7,718	30,870	03/19/2018	04/01/2028
03027X-AQ-3	AMERICAN TOWER Corp Note MW			2	2.C FE	1,196,904	102.8550	1,234,260	1,200,000	1,199,136	0	573	0	0	3.000	3.051	JD	1,600	36,000	12/05/2017	06/15/2023
031162-DB-3	AMGEN INC Corp Note Call MW			2	2.A FE	1,578,546	98.0740	1,549,569	1,580,000	1,578,625	0	78	0	0	1.650	1.664	FA	10,283	0	08/05/2021	08/15/2028
035240-AL-4	ANHEUSER-BUSCH Corp Note Call MW			2	2.B FE	1,785,888	111.2970	2,003,346	1,800,000	1,790,516	0	1,300	0	0	4.000	4.096	AO	15,600	72,000	03/20/2018	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH Corp Note Call MW			2	2.B FE	2,609,833	116.4980	2,679,454	2,300,000	2,535,154	0	(30,587)	0	0	4.750	3.075	JJ	47,949	109,250	06/28/2019	01/23/2029
037833-AS-9	APPLE INC Corp Note MW			2	1.B FE	243,384	105.8210	253,970	240,000	240,908	0	(367)	0	0	3.450	3.281	MN	1,265	8,280	06/26/2014	05/06/2024
037833-DC-1	APPLE INC Corp Note Call MW			2	1.B FE	998,820	101.1660	1,011,660	1,000,000	999,829	0	243	0	0	2.100	2.125	MS	6,358	21,000	09/05/2017	09/12/2022
037833-EC-0	APPLE INC Corp Note MW Call			1	1.B FE	1,197,108	97.1860	1,166,232	1,200,000	1,197,465	0	357	0	0	1.200	1.236	FA	5,720	7,200	02/01/2021	02/08/2028
038222-AL-9	APPLIED MATERIAL Corp Note Call MW			2	1.F FE	577,941	108.0470	626,673	580,000	578,836	0	200	0	0	3.300	3.342	AO	4,785	19,140	03/28/2017	04/01/2027
04010L-BA-0	ARES CAPITAL COR Corp Note Call MW			1	2.C FE	909,098	98.7470	903,535	915,000	909,976	0	878	0	0	2.150	2.278	JJ	9,071	9,946	02/23/2021	07/15/2026
04636N-AB-9	ASTRAZENECA FIN Corp Note Call MW			2	1.G FE	99,875	100.8090	100,809	100,000	99,882	0	7	0	0	2.250	2.264	MN	1,125	1,125	05/25/2021	05/28/2031
04636N-AE-3	ASTRAZENECA FIN Corp Note Call MW			2	1.G FE	419,286	99.4950	417,879	420,000	419,343	0	57	0	0	1.750	1.776	MN	674	3,675	05/25/2021	05/28/2028
053332-BA-9	AUTOZONE INC Corp Note Call MW			1	2.B FE	503,465	94.2290	475,856	505,000	503,651	0	137	0	0	1.650	1.682	JJ	3,842	7,661	08/04/2020	01/15/2031
05531F-AX-1	BB&T CORPORATION Corp Note Call			2	1.G FE	1,497,195	100.4080	1,506,120	1,500,000	1,499,854	0	584	0	0	2.750	2.790	AO	10,313	41,250	03/16/2017	04/01/2022
05565E-BQ-7	BMW US CAP LLC Corp Note MW Prv Plc			2	1.F FE	464,781	99.3830	462,131	465,000	464,836	0	54	0	0	0.800	0.816	AO	930	1,860	03/29/2021	04/01/2024
05723K-AD-2	BAKER HUGHES Corp Note Call MW			2	1.G FE	560,000	102.0060	571,234	560,000	560,000	0	0	0	0	2.773	2.773	JD	690	15,529	02/01/2018	12/15/2022
059165-EN-6	BALTIMORE GAS Corp Note Call MW			2	1.F FE	559,003	100.1880	561,053	560,000	559,054	0	51	0	0	2.250	2.270	JD	560	6,475	06/07/2021	06/15/2031
06051G-FH-7	BANK OF AMER CRP Corp Note Non Call				2.A FE	99,927	107.2540	107,254	100,000	99,978	0	8	0	0	4.200	4.209	FA	1,458	4,200	08/21/2014	08/26/2024
06051G-GE-3	BANK OF AMER CRP Corp Note Call			2	1.G FE	300,000	100.1130	300,339	300,000	300,000	0	0	0	0	3.124	2.855	JJ	4,191	9,372	01/17/2017	01/20/2023
06051G-HF-9	BANK OF AMER CRP Corp Note Call MW			1	1.F FE	2,500,000	102.9940	2,574,850	2,500,000	2,500,000	0	0	0	0	3.550	3.550	MS	28,597	88,750	02/28/2018	03/05/2024
06051G-HQ-5	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	1,932,318	110.2520	1,984,536	1,800,000	1,901,567	0	(12,614)	0	0	3.974	3.083	FA	28,613	71,532	06/28/2019	02/07/2030
06051G-HT-9	BANK OF AMER CRP Corp Note Call MW			2	1.F FE	1,100,000	106.9940	1,176,934	1,100,000	1,100,000	0	0	0	0	3.559	3.559	AO	7,395	39,149	04/17/2019	04/23/2027
06051G-JG-5	BANK OF AMER CRP Corp Note Call MW			2	1.F FE	1,300,000	98.8480	1,285,024	1,300,000	1,300,000	0	0	0	0	0.981	0.981	MS	3,401	12,753	09/22/2020	09/25/2025
06051G-JS-9	BANK OF AMER CRP Corp Note Call MW			2	1.F FE	1,100,000	99.3260	1,092,586	1,100,000	1,100,000	0	0	0	0	1.734	1.734	JJ	8,424	4,769	04/16/2021	07/22/2027
06051G-JZ-3	BANK OF AMER CRP Corp Note Call MW			2	1.F FE	1,900,000	99.3730	1,888,087	1,900,000	1,900,000	0	0	0	0	2.087	2.087	JD	1,873	19,827	06/07/2021	06/14/2029
07274N-AJ-2	BAYER US FIN II Corp Note Call MW Prv Plc			2	2.B FE	968,167	108.2560	1,050,083	970,000	968,952	0	239	0	0	4.250	4.280	JD	1,832	41,225	06/18/2018	12/15/2025
072863-AG-8	BAYLOR SCOTT & W Corp Note Call MW			2	1.D FE	1,090,000	97.2000	1,059,480	1,090,000	1,090,000	0	0	0	0	0.827	0.827	MN	1,152	7,362	01/14/2021	11/15/2025
084664-CW-9	BERKSHIRE HATH Corp Note Call MW			2	1.C FE	868,225	95.8870	834,217	870,000	868,427	0	167	0	0	1.450	1.472	AO	2,663	12,615	10/05/2020	10/15/2030
09247X-AN-1	BLACKROCK INC Corp Note MW			2	1.D FE	343,603	108.0100	372,635	345,000	344,213	0	137	0	0	3.200	3.248	MS	3,251	11,040	03/21/2017	03/15/2027
09261B-AA-8	BLACKSTONE HLDGS Corp Note Call MW Prv Plc			2	1.E FE	2,041,258	93.1840	1,905,613	2,045,000	2,041,674	0	331	0	0	1.600	1.619	MS	8,271	32,811	09/22/2020	03/30/2031
09261X-AB-8	BLACKSTONE SEC Corp Note Call MW			2	2.C FE	1,510,677	100.0900	1,501,350	1,500,000	1,509,786	0	(891)	0	0	2.750	2.600	MS	12,031	20,625	07/15/2021	09/16/2026
096630-AD-0	BOARDWALK PIPELI Corp Note Call MW			2	2.C FE	774,850	108.4400	813,300	750,000	761,145	0	(3,821)	0	0	4.950	4.359	JD	1,650	37,125	03/01/2018	12/15/2024
097023-BT-1	BOEING CO Corp Note Call MW			2	2.C FE	212,399	100.1000	215,215	215,000	214,911	0	539	0	0	2.125	2.381	MS	1,523	4,569	02/14/2017	03/01/2022
10112R-BB-9	BOSTON PROP LP Corp Note Call MW			2	2.A FE	958,224	106.2460	1,019,962	960,000	958,618	0	160	0	0	3.400	3.422	JD	907	32,640	06/12/2019	06/21/2029
10921U-2A-5	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc				1.G FE	419,307	99.1940	416,615	420,000	419,472	0	165	0	0	1.000	1.056	AO	922	2,100	04/06/2021	04/12/2024
10921U-2C-1	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc				1.G FE	1,027,683	98.7350	1,016,971	1,030,000	1,027,953	0	271	0	0	1.550	1.597	MN	1,641	7,983	05/17/2021	05/24/2026
10921U-2E-7	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc				1.G FE	2,197,426	98.4220	2,165,284	2,200,000	2,197,602	0	176	0	0	2.000	2.018	JD	367	22,000	06/21/2021	06/28/2028
110122-CM-8	BRISTOL-MYERS Corp Note Call MW			1	1.F FE	588,223	104.7020	617,742	590,000	588,844	0	427	0	0	2.900	2.980	JJ	7,367	17,110	07/17/2020	07/26/2024
110122-CP-1	BRISTOL-MYERS Corp Note Call MW			1	1.F FE	446,682	109.6020	493,209	450,000	447,153	0	323	0	0	3.400	3.496	JJ	6,588	15,300	07/17/2020	07/26/2029
110122-DQ-8	BRISTOL-MYERS Corp Note Call MW			1	1.F FE	1,093,171	95.3790	1,044,400	1,095,000	1,093,366	0	171	0	0	1.450	1.468	MN	2,117	15,878	11/09/2020	11/13/2030
11135F-AN-1	BROADCOM INC Corp Note Call MW			2	2.C FE	990,844	106.5760	1,065,760	1,000,000	992,766	0	1,387	0	0	3.459	3.628	MS	10,185	34,590	08/11/2020	09/15/2026
11135F-BH-3	BROADCOM INC Corp Note Call MW Prv Plc			2	2.C FE	1,197,648	98.1570	1,177,884	1,200,000	1,197,859	0	211	0	0	2.450	2.472	FA	11,107	16,823	01/04/2021	02/15/2031
12189L-BA-8	BURLINGTON NORTH Corp Note Call MW			2	1.G FE	897,723	107.7460	969,714	900,000	898,751	0	206	0	0	3.250	3.278	JD	1,300	29,250	03/06/2017	06/15/2027
125523-AG-5	CIGNA CORP Corp Note Call MW			2	2.A FE	507,667	109.4420	555,965	508,000	507,800	0	47	0	0	4.125	4.136	MN	2,678	20,955	08/28/2019	11/15/2025
125523-CM-0	CIGNA CORP Corp Note Call MW			2	2.B FE	294,658	100.6170	296,820	295,000	294,685	0	27	0	0	2.375	2.388	MS	2,063	3,737	03/01/2021	03/15/2031
125523-CP-3	CIGNA CORP Corp Note Call MW			1	2.B FE	899,739	98.6490	887,841	900,000	899,782	0	43	0	0	1.250	1.256	MS	3,313	6,000	03/01/2021	03/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126408-HM-8	CSX CORP Corp Note Call MW			2	2.A FE	2,564,569	112.5320	2,588,236	2,300,000	2,501,370	0	(25,835)	0	0	4.250	2.853	MS	28,782	97,750	06/28/2019	03/15/2029
126650-CX-6	CVS HEALTH CORP Corp Note Call MW			2	2.B FE	1,915,471	112.3100	2,036,180	1,813,000	1,888,311	0	(11,169)	0	0	4.300	3.521	MS	20,789	77,959	06/28/2019	03/25/2028
14040H-BL-8	CAPITAL ONE FINL Corp Note Call			2	2.A FE	899,424	100.2640	902,376	900,000	899,977	0	122	0	0	3.050	3.064	MS	8,540	27,450	03/06/2017	03/09/2022
141781-BG-8	CARGILL INC Note Non Call Prv Plc				1.F FE	440,453	102.9180	453,868	441,000	440,865	0	112	0	0	3.250	3.277	MS	4,778	14,333	02/26/2018	03/01/2023
141781-BK-9	CARGILL INC Corp Note Call MW Prv Plc			2	1.F FE	1,393,014	107.6570	1,507,198	1,400,000	1,394,621	0	633	0	0	3.250	3.309	MN	4,803	45,500	05/20/2019	05/23/2029
141781-BN-3	CARGILL INC Corp Note Call MW Prv Plc			1	1.F FE	707,572	96.9870	688,608	710,000	708,008	0	436	0	0	0.750	0.820	FA	2,204	2,663	01/28/2021	02/02/2026
14913Q-2E-8	CATERPILLAR FINL Corp Note MW			2	1.F FE	1,099,076	101.8940	1,120,834	1,100,000	1,099,823	0	190	0	0	2.550	2.568	MN	2,493	28,050	11/27/2017	11/29/2022
14913R-2D-8	CATERPILLAR FINL Corp Note MW			1	1.F FE	1,399,216	100.0280	1,400,392	1,400,000	1,399,601	0	261	0	0	0.650	0.669	JJ	4,398	9,075	07/06/2020	07/07/2023
15089Q-AJ-3	CELANESE US HLDS Corp Note Call MW			2	2.B FE	159,832	104.5030	167,205	160,000	159,917	0	33	0	0	3.500	3.523	MN	824	5,600	04/29/2019	05/08/2024
15089Q-AK-0	CELANESE US HLDS Corp Note Call MW			2	2.C FE	589,404	97.6740	576,277	590,000	589,451	0	47	0	0	1.400	1.421	FA	3,350	0	07/29/2021	08/05/2026
15189T-BA-4	CENTERPOINT ENER Corp Note Call MW			2	2.B FE	309,278	98.2040	304,432	310,000	309,366	0	89	0	0	1.450	1.498	JD	375	2,472	05/11/2021	06/01/2026
166764-BN-9	CHEVRON CORP Corp Note Call MW			2	1.D FE	615,000	100.1780	616,095	615,000	615,000	0	0	0	0	2.498	2.498	MS	5,036	15,363	02/28/2017	03/03/2022
172967-LM-1	CITIGROUP INC Corp Note Call MW			2	2.A FE	2,000,000	101.2140	2,024,280	2,000,000	2,000,000	0	0	0	0	2.876	2.876	JJ	25,085	57,520	07/17/2017	07/24/2023
172967-LW-9	CITIGROUP INC Corp Note Call			1	2.A FE	1,936,746	110.3680	1,986,624	1,800,000	1,905,820	0	(12,683)	0	0	4.075	3.167	AO	13,855	73,350	06/28/2019	04/23/2029
172967-MF-5	CITIGROUP INC Corp Note Call MW			2	1.G FE	760,000	104.4690	793,964	760,000	760,000	0	0	0	0	3.352	3.352	AO	4,741	25,475	04/16/2019	04/24/2025
172967-NA-5	CITIGROUP INC Corp Note Call MW			2	1.G FE	1,700,000	98.3360	1,671,712	1,700,000	1,700,000	0	0	0	0	1.462	1.462	JD	1,519	12,427	06/02/2021	06/09/2027
191216-DP-2	COCA-COLA CO/THE Corp Note MW			1	1.E FE	1,129,062	101.7470	1,149,741	1,130,000	1,129,099	0	37	0	0	2.250	2.259	JJ	12,430	4,238	04/28/2021	01/05/2032
19416Q-EL-0	COLGATE-PALM CO Corp Note Call			1	1.D FE	762,575	101.5150	776,590	765,000	764,562	0	493	0	0	2.250	2.317	MN	2,199	17,213	10/30/2017	11/15/2022
20030N-CH-2	COMCAST CORP Corp Note Call MW			2	1.G FE	587,917	109.7280	647,395	590,000	588,608	0	193	0	0	3.550	3.592	MN	3,491	20,945	02/01/2018	05/01/2028
20030N-CR-0	COMCAST CORP Corp Note Call MW			2	1.G FE	829,950	106.2940	882,240	830,000	829,982	0	8	0	0	3.700	3.701	AO	6,483	30,710	10/02/2018	04/15/2024
205887-CB-6	CONAGRA BRANDS Corp Note Call MW			2	2.C FE	299,142	110.0390	330,117	300,000	299,500	0	117	0	0	4.600	4.648	MN	2,300	13,800	10/15/2018	11/01/2025
207597-EN-1	CONN LIGHT & PWR Corp Note Call MW			2	1.E FE	738,002	98.6350	729,899	740,000	738,093	0	91	0	0	2.050	2.080	JJ	7,627	0	06/21/2021	07/01/2031
21036P-BE-7	CONSTELLATION BR Corp Note Call			2	2.C FE	1,299,441	105.5770	1,372,501	1,300,000	1,299,562	0	50	0	0	3.150	3.155	FA	17,063	40,950	07/24/2019	08/01/2029
22822V-AY-7	CROWN CASTLE INT Corp Note Call MW			1	2.C FE	1,196,916	99.3690	1,192,428	1,200,000	1,197,061	0	145	0	0	2.500	2.529	JJ	15,167	0	06/15/2021	07/15/2031
233851-DU-5	DAIMLER FINANCE Corp Note MW Prv Plc			2	1.G FE	999,630	101.1480	1,011,480	1,000,000	999,921	0	124	0	0	2.550	2.563	FA	9,633	25,500	08/12/2019	08/15/2022
24422E-TG-4	JOHN DEERE CAP Corp Note Non Call				1.F FE	159,808	102.4950	163,992	160,000	159,965	0	29	0	0	2.800	2.819	MS	1,431	4,480	03/01/2016	03/06/2023
24422E-TV-1	JOHN DEERE CAP Corp Note Non Call				1.F FE	997,970	101.1670	1,011,670	1,000,000	999,710	0	418	0	0	2.150	2.193	MS	6,749	21,500	09/05/2017	09/08/2022
24422E-UY-3	JOHN DEERE CAP Corp Note Non Call				1.F FE	744,419	105.5670	786,474	745,000	744,547	0	53	0	0	2.800	2.809	JJ	9,445	20,860	07/15/2019	07/18/2029
247109-BS-9	DELMARVA PR & LT Corp Note Call MW			2	1.F FE	64,973	104.0840	67,655	65,000	64,994	0	3	0	0	3.500	3.505	MN	291	2,275	11/07/2013	11/15/2023
25466A-AQ-4	DISCOVER BANK Corp Note Call			2	2.B FE	869,635	102.4210	891,063	870,000	869,798	0	72	0	0	2.450	2.459	MS	6,454	21,315	09/09/2019	09/12/2024
25468P-DQ-6	WALT DISNEY CO Corp Note MW			2	2.A FE	998,320	100.3560	1,003,560	1,000,000	999,939	0	352	0	0	2.450	2.486	MS	7,963	24,500	03/01/2017	03/04/2022
26441Y-BA-4	DUKE REALTY Corp Note Call MW			2	2.A FE	499,978	106.7700	512,496	480,000	494,570	0	(2,324)	0	0	3.375	2.796	JD	720	16,200	08/13/2019	12/15/2027
26442C-AV-6	DUKE ENERGY CAR Note Call				1.F FE	787,078	102.4770	807,519	788,000	787,769	0	186	0	0	3.050	3.075	MS	7,077	24,034	02/26/2018	03/15/2023
281020-AJ-6	EDISON INTL Corp Note Call MW			2	2.C FE	299,868	101.6220	304,866	300,000	299,976	0	20	0	0	2.950	2.957	MS	2,606	8,850	03/02/2016	03/15/2023
291011-BQ-6	EMERSON ELECTRIC Corp Note Call MW			2	1.F FE	1,067,635	100.0500	1,070,535	1,070,000	1,067,645	0	10	0	0	2.000	2.034	JD	594	0	12/07/2021	12/21/2028
29248H-AB-9	EMPOWER FIN 2020 Corp Note Call MW Prv Plc			2	1.F FE	331,000	96.7660	320,295	331,000	331,000	0	0	0	0	1.776	1.776	MS	1,698	5,879	09/14/2020	03/17/2031
29278N-AG-8	ENERGY TRANSFER Corp Note Call MW			2	2.C FE	2,573,447	114.6440	2,636,812	2,300,000	2,510,944	0	(25,742)	0	0	5.250	3.755	AO	25,492	120,750	06/28/2019	04/15/2029
29364W-BE-7	ENTERGY LA LLC Corp Note MW Call			1	1.F FE	224,123	94.3330	212,249	225,000	224,216	0	83	0	0	1.600	1.642	JD	160	3,920	11/09/2020	12/15/2030
29379V-BX-0	ENTERPRISE PRODU Corp Note Call MW			2	2.A FE	1,071,487	104.3760	1,099,079	1,053,000	1,068,932	0	(1,867)	0	0	2.800	2.581	JJ	12,367	29,484	07/30/2020	01/31/2030
29444U-BL-9	EQUINIX INC Corp Note Call MW			2	2.B FE	849,227	96.2730	818,321	850,000	849,347	0	98	0	0	1.550	1.563	MS	3,879	12,370	09/23/2020	03/15/2028
29449W-7M-3	EQUITABLE FINANC Corp Note Non Call Prv Plc				1.F FE	948,167	97.9690	930,706	950,000	948,334	0	167	0	0	1.300	1.340	JJ	5,798	0	07/07/2021	07/12/2026
29449W-AA-5	EQUITABLE FINANC Corp Note Non Call Prv Plc				1.E FE	583,929	99.1740	580,168	585,000	584,239	0	209	0	0	1.400	1.438	JJ	3,959	8,190	06/29/2020	07/07/2025
29449W-AD-9	EQUITABLE FINANC Corp Note Prv Plc				1.F FE	1,496,175	95.8190	1,437,285	1,500,000	1,496,572	0	353	0	0	1.750	1.778	MN	3,354	26,104	11/12/2020	11/15/2030
30040W-AC-2	EVERSOURCE ENERG Corp Note Call MW			2	2.A FE	998,600	100.2720	1,002,720	1,000,000	999,940	0	293	0	0	2.750	2.780	MS	8,097	27,500	03/02/2017	03/15/2022
30231G-BJ-0	EXXON MOBIL CORP Corp Note Call MW			2	1.D FE	1,400,000	107.7350	1,508,290	1,400,000	1,400,000	0	0	0	0	3.294	3.294	MS	13,066	46,116	03/17/2020	03/19/2027
31620M-BJ-4	FIDELITY NATL IN Corp Note Call MW			2	2.B FE	366,361	108.9610	399,887	367,000	366,506	0	57	0	0	3.750	3.771	MN	1,529	13,763	05/14/2019	05/21/2029
31620M-BS-4	FIDELITY NATL IN Corp Note Call MW			1	2.B FE	442,432	96.8930	431,174	445,000	442,722	0	290	0	0	1.650	1.738	MS	2,448	3,651	02/23/2021	03/01/2028
337738-AT-5	FISERV INC Corp Note Call MW			2	2.B FE	649,955	105.8440	687,986	650,000	649,972	0	6	0	0	3.200	3.201	JJ	10,400	20,800	06/10/2019	07/01/2026
34959E-AA-7	FORTINET INC Corp Note Call MW			1	2.A FE	353,094	96.9590	344,204	355,000	353,400	0	306	0	0	1.000	1.110	MS	1,045	1,874	02/24/2021	03/15/2026
354613-AL-5	FRANKLIN RES INC Corp Note Call MW			2	1.F FE	788,246	94.5730	747,127	790,000	788,443	0	165	0	0	1.600	1.624	AO	2,142	13,026	10/14/2020	10/30/2030
361448-BG-7	GATX Corp Corp Note MW Call			1	2.B FE	1,190,976	95.1160	1,141,392	1,200,000	1,191,690	0	714	0	0	1.900	1.981	JD	1,900	18,873	02/01/2021	06/01/2031
369550-BN-7	GENERAL DYNAMICS Corp Note Call MW			2	1.G FE	1,657,394	99.1720	1,646,255	1,660,000	1,657,720	0	326	0	0	1.150	1.182	JD	1,591	10,659	05/03/2021	06/01/2026
370334-CE-2	GENERAL MILLS IN Corp Note Call MW			2	2.B FE	360,217	104.6800	377,895	361,000	360,727	0	145	0	0	3.700	3.744	AO	2,746	13,357	04/03/2018	10/17/2023

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
37045X-DD-5	GEN MOTORS FIN Corp Note Call MW			2	2.C FE	1,197,684	97.9420	1,175,304	1,200,000	1,198,127	0	443	0	0	1.250	1.290	JJ	7,208	7,500	01/05/2021	01/08/2026
375558-BY-8	GILEAD SCIENCES Corp Note Call MW			2	2.A FE	992,622	95.9570	954,772	995,000	992,899	0	221	0	0	1.650	1.676	AO	4,104	16,463	09/23/2020	10/01/2030
378272-AP-3	GLENCORE FDG LLC Corp Note Call MW Prv Plc			2	2.A FE	995,770	101.5880	1,015,880	1,000,000	999,263	0	876	0	0	3.000	3.092	AO	5,333	30,000	10/20/2017	10/27/2022
378272-BD-9	GLENCORE FDG LLC Corp Note Call MW Prv Plc			2	2.A FE	1,128,814	98.2070	1,109,739	1,130,000	1,128,970	0	156	0	0	1.625	1.647	AO	3,264	9,181	04/21/2021	04/27/2026
38141G-WM-2	GOLDMAN SACHS GP Corp Note Call MW			1	2.A FE	855,000	101.1390	864,738	855,000	855,000	0	0	0	0	2.905	2.905	JJ	10,832	24,838	07/19/2017	07/24/2023
38141G-WZ-3	GOLDMAN SACHS GP Corp Note Call MW			2	2.A FE	1,933,722	111.1710	2,001,078	1,800,000	1,899,692	0	(13,970)	0	0	4.223	3.248	MN	12,669	76,014	06/28/2019	05/01/2029
38141G-XR-0	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	290,000	95.9780	278,336	290,000	290,000	0	0	0	0	1.992	1.992	JJ	2,471	2,888	01/20/2021	01/27/2032
38141G-YB-4	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	900,000	100.8230	907,407	900,000	900,000	0	0	0	0	2.615	2.615	AO	4,511	11,768	04/15/2021	04/22/2032
40139L-BD-4	GUARDIAN LIFE Corp Note Prv Plc				1.C FE	1,120,000	98.7370	1,105,854	1,120,000	1,120,000	0	0	0	0	1.250	1.250	MN	1,867	7,000	05/10/2021	05/13/2026
404119-CC-1	HCA INC Corp Note Call MW			2	2.C FE	1,192,656	98.5530	1,182,636	1,200,000	1,192,990	0	334	0	0	2.375	2.444	JJ	14,329	0	06/21/2021	07/15/2031
42250P-AC-7	HEALTHPEAK PROP Corp Note Call MW			1	2.A FE	549,324	97.3750	535,563	550,000	549,380	0	56	0	0	1.350	1.373	FA	3,486	0	06/30/2021	02/01/2027
42824C-BK-4	HP ENTERPRISE Corp Note Call MW			2	2.B FE	1,000,900	99.9800	999,800	1,000,000	1,000,737	0	(149)	0	0	1.750	1.731	AO	4,375	21,097	08/27/2020	04/01/2026
437076-CF-7	HOME DEPOT INC Corp Note Call MW			2	1.F FE	1,192,848	94.3830	1,132,596	1,200,000	1,193,510	0	662	0	0	1.375	1.438	MS	4,858	11,367	01/04/2021	03/15/2031
440452-AH-3	HORMEL FOODS CRP Corp Note Call MW			2	1.F FE	468,858	99.6910	468,548	470,000	468,947	0	89	0	0	1.700	1.737	JD	621	3,995	05/25/2021	06/03/2028
44107T-AX-4	HOST HOTELS Corp Note Call MW			2	2.C FE	433,151	104.5720	454,888	435,000	434,375	0	269	0	0	3.875	3.944	MN	2,154	16,856	03/09/2017	04/01/2024
46124H-AD-8	INTUIT INC Corp Note Call MW			1	1.G FE	558,656	96.5560	540,714	560,000	558,845	0	125	0	0	1.650	1.676	JJ	4,261	9,651	06/25/2020	07/15/2030
46647P-AM-8	JPMORGAN CHASE Corp Note Call MW			1	1.F FE	1,100,000	107.2080	1,179,288	1,100,000	1,100,000	0	0	0	0	3.509	3.509	JJ	16,941	38,599	01/16/2018	01/23/2029
46647P-AX-4	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	2,010,330	113.5870	2,044,566	1,800,000	1,960,227	0	(20,511)	0	0	4.452	3.018	JD	5,788	80,136	06/28/2019	12/05/2029
46647P-BU-9	JPMORGAN CHASE Corp Note Call MW			1	1.F FE	900,000	94.8900	854,010	900,000	900,000	0	0	0	0	1.764	1.763	MN	1,852	15,876	11/12/2020	11/19/2031
46647P-BW-5	JPMORGAN CHASE Corp Note Call MW			1	1.F FE	900,000	96.8300	871,470	900,000	900,000	0	0	0	0	1.040	1.040	FA	3,822	4,680	01/28/2021	02/04/2027
46647P-CB-0	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	660,000	98.8730	652,562	660,000	660,000	0	0	0	0	1.578	1.578	AO	1,996	5,207	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	1,310,000	99.2400	1,300,044	1,310,000	1,310,000	0	0	0	0	2.069	2.069	JD	2,259	13,552	05/24/2021	06/01/2029
46647P-CP-9	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	2,000,000	98.0670	1,961,340	2,000,000	2,000,000	0	0	0	0	1.470	1.470	MS	8,085	0	09/15/2021	09/22/2027
48128B-AB-7	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	199,994	100.0690	200,138	200,000	200,000	0	0	0	0	2.972	2.972	JJ	2,741	5,944	12/01/2016	01/15/2023
48203R-AM-6	JUNIPER NETWORKS Corp Note Call			2	2.B FE	869,574	108.3410	942,567	870,000	869,654	0	39	0	0	3.750	3.756	FA	12,325	32,625	08/19/2019	08/15/2029
49327M-2U-7	KEY BANK NA Note				1.G FE	1,999,640	103.1010	2,062,020	2,000,000	1,999,910	0	74	0	0	3.375	3.379	MS	21,375	67,500	02/28/2018	03/07/2023
49446R-AS-8	KIMCO REALTY Corp Note Call MW			2	2.A FE	996,370	108.2790	1,082,790	1,000,000	997,925	0	351	0	0	3.800	3.844	AO	9,500	38,000	03/22/2017	04/01/2027
49446R-AW-9	KIMCO REALTY Corp Note Call MW			1	2.A FE	786,390	101.6080	802,703	790,000	786,888	0	342	0	0	2.700	2.751	AO	5,333	25,952	07/07/2020	10/01/2030
501044-DQ-1	KROGER CO Corp Note Call MW			2	2.B FE	748,283	95.0700	713,025	750,000	748,437	0	154	0	0	1.700	1.725	JJ	5,879	6,481	01/05/2021	01/15/2031
512807-AS-7	LAM RESEARCH Corp Note Call MW			2	1.G FE	637,292	108.9530	695,120	638,000	637,559	0	95	0	0	3.750	3.768	MS	7,045	23,925	02/25/2019	03/15/2026
534187-BJ-7	LINCOLN NATL CRP Corp Note Call MW			2	2.A FE	1,398,544	104.1000	1,457,400	1,400,000	1,398,816	0	128	0	0	3.050	3.062	JJ	19,689	42,700	08/12/2019	01/15/2030
548661-DR-5	LOWE'S COS INC Corp Note Call MW			2	2.A FE	418,409	109.7320	459,777	419,000	418,551	0	53	0	0	3.650	3.667	AO	3,653	15,294	04/03/2019	04/05/2029
548661-ED-5	LOWE'S COS INC Corp Note Call MW			2	2.A FE	598,662	98.0660	588,396	600,000	598,713	0	51	0	0	1.700	1.734	MS	2,862	0	09/13/2021	09/15/2028
55336V-AS-9	MPLX LP Corp Note Call MW			2	2.B FE	1,539,398	114.2880	1,600,032	1,400,000	1,507,539	0	(13,591)	0	0	4.800	3.532	FA	25,387	67,200	08/02/2019	02/15/2029
55336V-BK-5	MPLX LP Corp Note Call MW			2	2.B FE	119,808	102.1380	122,566	120,000	119,929	0	75	0	0	3.500	3.567	JD	350	4,200	05/21/2020	12/01/2022
571676-AA-3	MARS INC Corp Note Call MW Prv Plc			2	1.F FE	779,485	104.0610	811,676	780,000	779,712	0	84	0	0	2.700	2.712	AO	5,265	21,060	03/26/2019	04/01/2025
571676-AL-9	MARS INC Corp Note Call MW Prv Plc			1	1.F FE	609,006	94.5190	576,566	610,000	609,116	0	76	0	0	1.625	1.640	JJ	4,543	9,913	07/13/2020	07/16/2032
574599-BP-0	MASCO CORP Corp Note Call MW			1	2.B FE	596,564	96.1180	573,824	597,000	596,617	0	41	0	0	2.000	2.008	AO	2,985	12,371	09/09/2020	10/01/2030
574599-BQ-8	MASCO CORP Corp Note Call MW			1	2.B FE	268,021	95.9370	259,030	270,000	268,169	0	148	0	0	2.000	2.082	FA	2,040	2,415	02/18/2021	02/15/2031
574599-BS-4	MASCO CORP Corp Note Call MW			1	2.B FE	424,303	96.8660	411,681	425,000	424,381	0	78	0	0	1.500	1.525	FA	2,408	2,851	02/18/2021	02/15/2028
575634-AU-4	MASS ELECTRIC CO Corp Note Call MW Prv Plc			2	2.A FE	275,000	93.2310	256,385	275,000	275,000	0	0	0	0	1.729	1.728	MN	489	4,755	11/19/2020	11/24/2030
576360-AM-6	MASTERCARD INC Corp Note Call MW			2	1.E FE	489,324	107.2280	525,417	490,000	489,480	0	62	0	0	2.950	2.966	JD	1,205	14,455	05/28/2019	06/01/2029
58013M-EM-2	MCDONALD'S CORP Corp Note MW			2	2.A FE	899,415	100.0630	900,567	900,000	899,995	0	123	0	0	2.625	2.639	JJ	10,894	23,625	03/06/2017	01/15/2022
58013M-FE-9	MCDONALD'S CORP Corp Note Call MW			2	2.A FE	863,672	102.9680	889,644	864,000	863,916	0	65	0	0	3.350	3.358	AO	7,236	28,944	03/14/2018	04/01/2023
581557-BQ-7	MCKESSON CORP Corp Note MW Call				2.A FE	394,846	96.9870	383,099	395,000	394,879	0	30	0	0	0.900	0.908	JD	277	3,555	11/30/2020	12/03/2025
581557-BR-5	MCKESSON CORP Corp Note Call MW			2	2.A FE	1,075,108	97.7170	1,055,344	1,080,000	1,075,473	0	366	0	0	1.300	1.394	FA	5,421	0	08/09/2021	08/15/2026
58933Y-AX-3	MERCK & CO INC Corp Note Call MW			2	1.E FE	825,335	108.8850	903,746	830,000	826,493	0	423	0	0	3.400	3.467	MS	8,936	28,220	03/05/2019	03/07/2029
59217G-DC-0	MET LIFE GLOB Corp Note Non Call Prv Plc				1.D FE	409,647	107.0490	438,901	410,000	409,727	0	32	0	0	3.050	3.060	JD	486	12,505	06/11/2019	06/17/2029
59217G-GU-7	MET LIFE GLOB Corp Note Non Call Prv Plc				1.D FE	687,012	94.6450	653,051	690,000	687,286	0	273	0	0	1.550	1.597	JJ	5,169	5,348	01/04/2021	01/07/2031
595112-BS-1	MICRON TECH Corp Note Call MW			2	2.C FE	340,000	100.2860	340,972	340,000	340,000	0	0	0	0	2.703	2.703	AO	1,532	0	10/18/2021	04/15/2032
609207-AV-7	MONDELEZ INT INC Corp Note MW			1	2.B FE	774,892	100.1240	775,961	775,000	774,973	0	54	0	0	0.625	0.632	JJ	2,422	4,830	06/30/2020	07/01/2022
617446-8U-6	MORGAN STANLEY Corp Note MW Call			1	1.F FE	490,000	94.7670	464,358	490,000	490,000	0	0	0	0	1.794	1.793	FA	3,370	6,593	11/09/2020	02/13/2032
617446-8V-4	MORGAN STANLEY Corp Note Call MW			2	1.F FE	1,400,000	97.0450	1,358,630	1,400,000	1,400,000	0	0	0	0	0.985	0.985	JD	804	13,790	12/07/2020	12/10/2026

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
617446-8X-0	MORGAN STANLEY Corp Note Call MW			2	1.F FE	410,000	95.6550	392,186	410,000	410,000	0	0	0	0	1.928	1.928	AO	1,383	5,994	01/20/2021	04/28/2032
61747Y-EA-9	MORGAN STANLEY Corp Note Call MW			2	1.F FE	1,600,000	98.7450	1,579,920	1,600,000	1,600,000	0	0	0	0	0.790	0.790	MN	1,088	6,285	05/26/2021	05/30/2025
64952W-DS-9	NEW YORK LIFE GL Corp Note Non Call Prv Plc				1.A FE	1,098,141	93.4190	1,027,609	1,100,000	1,098,388	0	177	0	0	1.200	1.218	FA	5,280	13,200	08/04/2020	08/07/2030
64952W-EC-3	NEW YORK LIFE GL Corp Note Non Call				1.A FE	1,400,000	99.9810	1,399,734	1,400,000	1,400,000	0	0	0	0	0.360	0.320	JAJO	937	2,459	04/20/2021	04/26/2024
64952W-ED-1	NEW YORK LIFE GL Corp Note Non Call Prv Plc				1.A FE	1,698,351	98.6810	1,677,577	1,700,000	1,698,532	0	181	0	0	1.150	1.170	JD	1,195	9,775	06/02/2021	06/09/2026
65364U-AN-6	NIAGARA MOHAWK Corp Note Call MW Prv Plc			1	2.A FE	830,000	95.6630	794,003	830,000	830,000	0	0	0	0	1.960	1.960	JD	181	16,268	06/23/2020	06/27/2030
66989H-AM-0	NOVARTIS CAPITAL Corp Note Call MW			2	1.D FE	661,336	100.5940	668,950	665,000	664,721	0	731	0	0	2.400	2.513	MN	1,951	15,960	02/14/2017	05/17/2022
67066G-AM-6	NVIDIA CORP Corp Note Call MW			2	1.G FE	2,093,343	99.2800	2,084,880	2,100,000	2,093,834	0	491	0	0	1.550	1.598	JD	1,447	16,185	06/14/2021	06/15/2028
67103H-AK-3	O'REILLY AUTOMOT Corp Note Call MW			1	2.B FE	199,088	94.7360	189,472	200,000	199,190	0	80	0	0	1.750	1.798	MS	1,031	3,422	09/09/2020	03/15/2031
67623C-AD-1	OFFICE PPTY INCO Corp Note Call MW			2	2.C FE	429,282	99.3460	427,188	430,000	429,371	0	89	0	0	2.650	2.685	JD	506	6,552	05/13/2021	06/15/2026
68233J-BZ-6	ONCOR ELECTRIC D Corp Note Call MW			2	1.F FE	1,457,451	96.3570	1,411,630	1,465,000	1,458,453	0	1,002	0	0	0.550	0.671	AO	2,014	4,029	06/03/2021	10/01/2025
68389X-BR-5	ORACLE CORP Corp Note Call MW			2	2.A FE	1,199,208	101.8020	1,221,624	1,200,000	1,199,841	0	138	0	0	2.625	2.637	FA	11,900	31,500	11/07/2017	02/15/2023
690742-AJ-0	OWENS CORNING Corp Note Call MW			2	2.C FE	598,722	109.6670	658,002	600,000	598,984	0	112	0	0	3.950	3.976	FA	8,953	23,700	07/29/2019	08/15/2029
693475-AX-3	PNC FINANCIAL Corp Note Call			2	1.G FE	808,453	104.9380	849,998	810,000	808,960	0	212	0	0	2.600	2.630	JJ	9,243	21,060	07/18/2019	07/23/2026
69353R-FE-3	PNC BANK NA Corp Note Call			2	1.F FE	999,910	100.9800	1,009,800	1,000,000	999,989	0	19	0	0	2.450	2.452	JJ	10,413	24,500	07/25/2017	07/28/2022
694308-JT-5	PACIFIC GAS&ELEC Corp Note Call MW			2	2.C FE	666,673	100.4340	662,864	660,000	666,597	0	(75)	0	0	3.250	3.122	JD	1,788	10,725	11/10/2021	06/01/2031
713448-DF-2	PEPSICO INC Corp Note Call MW			2	1.E FE	84,934	105.4450	89,628	85,000	84,970	0	7	0	0	2.850	2.859	FA	855	2,423	02/19/2016	02/24/2026
713448-EL-8	PEPSICO INC Corp Note Call MW			1	1.E FE	603,203	105.3150	637,156	605,000	603,596	0	165	0	0	2.625	2.659	JJ	6,705	15,881	07/25/2019	07/29/2029
718546-AZ-7	PHILLIPS 66 Corp Note Call MW			2	2.A FE	169,932	97.9300	166,481	170,000	169,945	0	12	0	0	1.300	1.308	FA	835	1,639	11/16/2020	02/15/2026
74153W-CN-7	PRICOA GLOB FUND Corp Note Non Call Prv Plc				1.D FE	1,413,543	101.4690	1,435,786	1,415,000	1,414,780	0	301	0	0	2.450	2.472	MS	9,630	34,668	09/14/2017	09/21/2022
74251V-AR-3	PRINCIPAL FINL Corp Note Call MW			2	1.G FE	229,085	110.5940	254,366	230,000	229,295	0	82	0	0	3.700	3.748	MN	1,087	8,510	05/07/2019	05/15/2029
74256L-ES-4	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1.E FE	1,431,590	98.4110	1,417,118	1,440,000	1,431,792	0	202	0	0	1.500	1.622	MN	2,640	0	11/09/2021	11/17/2026
742718-EB-1	PROCTER & GAMBLE Corp Note MW			2	1.D FE	39,741	103.9970	41,599	40,000	39,952	0	28	0	0	3.100	3.176	FA	468	1,240	08/08/2013	08/15/2023
743315-AW-3	PROGRESSIVE CORP Corp Note Call MW			2	1.F FE	270,000	108.0880	291,838	270,000	270,000	0	0	0	0	3.200	3.200	MS	2,280	8,640	03/17/2020	03/26/2030
74340X-BM-2	PROLOGIS LP Corp Note Call MW			1	1.G FE	789,681	100.6160	799,897	795,000	790,588	0	478	0	0	2.250	2.324	AO	3,776	17,888	02/03/2020	04/15/2030
744560-BR-6	PUBLIC SERVICE E Corp Note Call MW			2	1.F FE	109,638	102.8510	113,136	110,000	109,820	0	36	0	0	2.250	2.287	MS	729	2,475	09/07/2016	09/15/2026
744560-BS-4	PUBLIC SERVICE E Corp Note Call			2	1.F FE	797,656	105.8270	846,616	800,000	798,660	0	226	0	0	3.000	3.034	MN	3,067	24,000	05/02/2017	05/15/2027
744573-AN-6	PUBLIC SERVICE Corp Note Call MW			2	2.B FE	969,544	103.5980	1,004,901	970,000	969,772	0	88	0	0	2.875	2.885	JD	1,239	27,888	06/03/2019	06/15/2024
756109-AR-5	REALTY INCOME Corp Note Call MW			2	1.G FE	617,862	110.4280	662,568	600,000	609,471	0	(1,879)	0	0	4.125	3.744	AO	5,225	24,750	03/08/2017	10/15/2026
756109-AW-4	REALTY INCOME Corp Note Call MW			2	1.G FE	1,490,385	108.0760	1,621,140	1,500,000	1,492,531	0	870	0	0	3.250	3.326	JD	2,167	48,750	06/12/2019	06/15/2029
760759-AZ-3	REPUBLIC SVCS Corp Note MW Call			1	2.B FE	414,751	94.3550	391,573	415,000	414,770	0	18	0	0	1.750	1.756	FA	2,744	5,265	11/09/2020	02/15/2032
78433L-AA-4	SCE RECOVER FUNDING LLC Corp Note Sink				1.A FE	261,715	95.5040	249,949	261,716	261,715	0	1	0	0	0.861	0.861	MN	288	1,634	02/17/2021	11/15/2031
79466L-AH-7	SALESFORCE.COM Corp Note Call MW			2	1.F FE	1,084,376	98.8570	1,077,541	1,090,000	1,084,734	0	359	0	0	1.500	1.578	JJ	7,675	0	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE.COM Corp Note Call MW			2	1.F FE	558,382	99.1490	555,234	560,000	558,451	0	70	0	0	1.950	1.982	JJ	5,126	0	06/29/2021	07/15/2031
808513-AQ-8	CHARLES SCHWAB Corp Note Call			1	1.F FE	304,509	106.8430	325,871	305,000	304,727	0	48	0	0	3.200	3.219	MS	3,226	9,760	02/27/2017	03/02/2027
808513-BR-5	CHARLES SCHWAB Corp Note Call MW			2	1.F FE	897,912	98.7460	888,714	900,000	898,171	0	259	0	0	1.150	1.198	MN	1,380	5,175	05/11/2021	05/13/2026
808513-BS-3	CHARLES SCHWAB Corp Note Call MW			2	1.F FE	1,197,660	101.1070	1,213,284	1,200,000	1,197,793	0	133	0	0	2.300	2.322	MN	3,680	13,800	05/11/2021	05/13/2031
817826-AD-2	7-ELEVEN INC Corp Note Call MW PRV PLC			1	2.B FE	291,086	95.3130	278,314	292,000	291,198	0	112	0	0	1.300	1.347	FA	1,487	1,898	01/27/2021	02/10/2028
824348-AU-0	SHERWIN-WILLIAMS Corp Note MW Call			1	2.B FE	12,992	100.7010	13,091	13,000	12,999	0	2	0	0	2.750	2.763	JD	30	358	05/02/2017	06/01/2022
842400-HD-8	SOUTHERN CAL ED Corp Note Call MW			2	1.G FE	807,027	100.4870	813,945	810,000	807,168	0	141	0	0	2.500	2.542	JD	1,688	9,394	06/09/2021	06/01/2031
842587-DH-7	SOUTHERN CO Corp Note Call MW			1	2.B FE	548,691	97.4280	535,854	550,000	548,843	0	152	0	0	1.750	1.786	MS	2,834	5,320	02/23/2021	03/15/2028
855244-AN-9	STARBUCKS CORP Corp Note Call MW			2	2.B FE	1,299,584	102.4080	1,331,304	1,300,000	1,299,898	0	85	0	0	3.100	3.107	MS	13,433	40,300	02/26/2018	03/01/2023
86787E-AT-4	SUNTRUST BANK Corp Note Call			2	1.F FE	1,372,553	101.0300	1,389,163	1,375,000	1,374,699	0	506	0	0	2.450	2.488	FA	14,036	33,688	07/26/2017	08/01/2022
86787E-BC-0	SUNTRUST BANK Corp Note Call MW			2	1.F FE	1,499,505	104.7280	1,570,920	1,500,000	1,499,776	0	95	0	0	3.200	3.207	AO	12,000	48,000	03/12/2019	04/01/2024
872540-AW-9	TJX COS INC Corp Note Call MW			1	1.F FE	559,306	96.0570	537,919	560,000	559,371	0	61	0	0	1.600	1.613	MN	1,145	8,587	11/18/2020	05/15/2031
87264A-CA-1	T-MOBILE USA INC Corp Note Call MW			2	2.C FE	665,861	99.3330	645,665	650,000	664,486	0	(1,375)	0	0	2.050	1.656	FA	5,034	6,663	05/25/2021	02/15/2028
87612E-AZ-9	TARGET CORP Corp Note MW 15BP			2	1.F FE	1,010,950	100.0810	1,000,810	1,000,000	1,000,992	0	(2,390)	0	0	2.900	2.656	JJ	13,372	29,000	03/15/2017	01/15/2022
883556-BZ-4	THERMO FISHER Corp Note Call MW			2	2.A FE	679,055	104.0360	707,445	680,000	679,244	0	87	0	0	2.600	2.616	AO	4,420	17,680	09/24/2019	10/01/2029
902494-AX-1	TYSON FOODS INC Corp Note MW 150 BP			2	2.B FE	99,696	106.3640	106,364	100,000	99,909	0	32	0	0	3.950	3.987	FA	1,492	3,950	08/05/2014	08/15/2024
904764-AX-5	UNILEVER CAPITAL Corp Note Call MW			1	1.E FE	792,056	103.4120	827,296	800,000	797,171	0	1,154	0	0	2.600	2.757	MN	3,236	20,800	05/02/2017	05/05/2024
91159H-JA-9	US BANCORP Corp Note Call MW			1	1.F FE	1,391,026	94.2000	1,318,800	1,400,000	1,392,247	0	845	0	0	1.375	1.444	JJ	8,502	19,357	07/16/2020	07/22/2030
92277G-AT-4	VENTAS REALTY LP Corp Note Call MW			2	2.A FE	755,850	103.1040	783,590	760,000	757,647	0	733	0	0	2.650	2.757	JJ	9,287	20,140	06/24/2019	01/15/2025
92343V-CR-3	VERIZON COMM INC Corp Note Call MW 25BP			2	2.A FE	298,020	106.4740	319,422	300,000	299,367	0	209	0	0	3.500	3.579	MN	1,750	10,500	10/22/2014	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-FF-6	VERIZON COMM INC Corp Note Call MW			2	2.A FE	204,898	105.7450	216,777	205,000	204,922	0	14	0	0	3.000	3.008	MS	1,691	6,150	03/17/2020	03/22/2027
92343V-FR-0	VERIZON COMM INC Corp Note Call MW			1	2.A FE	995,450	94.7650	947,650	1,000,000	995,925	0	434	0	0	1.750	1.799	JJ	7,826	11,667	11/10/2020	01/20/2031
928668-BL-5	VOLKSWAGEN GRP Corp Note Call MW Prv Plc			2	2.A FE	908,417	97.8970	890,863	910,000	908,758	0	309	0	0	1.250	1.286	MN	1,169	11,375	11/17/2020	11/24/2025
92939U-AE-6	WEC ENERGY GROUP Corp Note MW Call			1	2.A FE	1,398,726	94.5270	1,323,378	1,400,000	1,398,872	0	120	0	0	1.800	1.810	AO	5,320	25,620	10/05/2020	10/15/2030
931142-EN-9	WALMART INC Corp Note Call MW			2	1.C FE	579,316	109.9940	637,965	580,000	579,460	0	62	0	0	3.250	3.264	JJ	9,058	18,850	04/16/2019	07/08/2029
94106L-BQ-1	WASTE MANAGEMENT Corp Note Call MW			2	2.A FE	589,953	100.0050	590,030	590,000	589,959	0	7	0	0	2.000	2.001	JD	983	6,523	04/28/2021	06/01/2029
95000U-2G-7	WELLS FARGO CO Corp Note Call			2	2.A FE	1,613,220	104.0620	1,560,930	1,500,000	1,598,578	0	(11,537)	0	0	2.879	1.969	AO	7,317	43,185	09/21/2020	10/30/2030
95000U-2T-9	WELLS FARGO CO Corp Note Call MW			2	1.E FE	750,000	98.9140	741,855	750,000	750,000	0	0	0	0	0.805	0.805	MN	704	3,019	05/12/2021	05/19/2025
95040Q-AK-0	WELLTOWER INC Corp Note Call MW			2	2.A FE	267,713	104.2560	279,406	268,000	267,797	0	36	0	0	2.700	2.716	FA	2,734	7,236	12/09/2019	02/15/2027
95709T-AP-5	WESTAR ENERGY Corp Note Call			1	1.F FE	244,049	105.6710	258,894	245,000	244,470	0	92	0	0	3.100	3.145	AO	1,899	7,595	02/27/2017	04/01/2027
064159-KD-7	BANK NOVA SCOTIA Corp Note Non Call		A		1.C FE	1,996,360	101.3930	2,027,860	2,000,000	1,999,454	0	751	0	0	2.450	2.489	MS	13,883	49,000	09/14/2017	09/19/2022
303901-BJ-0	FAIRFAX FINL HLD Corp Note Call MW		A	2	2.C FE	529,327	103.0460	546,144	530,000	529,343	0	16	0	0	3.375	3.391	MS	5,863	0	11/12/2021	03/03/2031
31429K-AE-3	CAISS DESJARDINS Corp Note Non Call Prv Plc		A		1.E FE	1,509,728	98.5690	1,488,392	1,510,000	1,509,783	0	55	0	0	0.700	0.706	MN	1,174	5,285	05/18/2021	05/21/2024
63307A-2L-8	NATL BANK CANADA Corp Note Call		A	2	1.G FE	539,676	100.0920	540,497	540,000	539,829	0	104	0	0	0.900	0.920	FA	1,836	5,292	07/06/2020	08/15/2023
67077M-AT-5	NUTRIEN LTD Corp Note Call MW		A	2	2.B FE	329,931	112.9120	373,739	331,000	330,182	0	95	0	0	4.200	4.240	AO	3,476	13,902	03/19/2019	04/01/2029
78016E-ZT-7	ROYAL BK CANADA Corp Note MW		A	2	1.F FE	1,599,456	97.9120	1,566,592	1,600,000	1,599,505	0	49	0	0	1.150	1.157	JJ	8,536	0	07/07/2021	07/14/2026
80685X-AC-5	SCHLUMBERGER Corp Note Call MW		A	1	1.F FE	394,526	99.7150	393,874	395,000	394,645	0	93	0	0	1.400	1.425	MS	1,598	5,515	09/09/2020	09/17/2025
89114Q-CA-4	TORONTO DOM BANK Corp Note Non Call		A		1.E FE	1,399,804	103.7840	1,452,976	1,400,000	1,399,901	0	39	0	0	2.650	2.653	JD	1,958	37,100	06/05/2019	06/12/2024
89114Q-CL-0	TORONTO DOM BANK Corp Note		A		1.E FE	460,000	100.3450	461,587	460,000	460,000	0	0	0	0	0.500	0.520	MJSD	38	2,299	09/23/2020	09/28/2023
89114T-ZD-7	TORONTO DOM BANK Corp Note MW		A	2	1.E FE	1,599,920	98.3550	1,573,680	1,600,000	1,599,929	0	9	0	0	1.200	1.201	JD	1,493	9,600	06/01/2021	06/03/2026
00084D-AW-0	ABN AMRO BANK NV Corp Note Call Prv Plc		D	2	2.A FE	1,900,000	100.0810	1,901,539	1,900,000	1,900,000	0	0	0	0	2.470	2.470	JD	2,347	0	12/06/2021	12/13/2029
00774M-AD-7	AERCAP IRELAND Corp Bond MW		D	1	2.C FE	553,557	102.1270	566,805	555,000	554,674	0	297	0	0	3.300	3.357	JJ	8,038	18,315	01/16/2018	01/23/2023
00774M-AX-3	AERCAP IRELAND Corp Note Call MW		D	1	2.C FE	468,233	101.9610	479,217	470,000	468,247	0	15	0	0	3.300	3.344	JJ	2,671	0	10/21/2021	01/30/2032
009279-AA-8	AIRBUS SE Corp Note Call MW Prv Plc		D	2	1.F FE	526,505	105.9880	558,557	527,000	526,720	0	48	0	0	3.150	3.161	AO	3,735	16,601	04/05/2017	04/10/2027
046353-AW-8	ASTRAZENECA PLC Corp Note Call MW		D	1	2.A FE	817,638	94.5150	775,023	820,000	817,950	0	223	0	0	1.375	1.406	FA	4,541	11,275	08/03/2020	08/06/2030
05523R-AF-4	BAE SYSTEMS PLC Corp Note Call MW Prv Plc		D	1	2.B FE	694,624	95.0040	665,028	700,000	695,230	0	471	0	0	1.900	1.982	FA	5,024	12,192	09/08/2020	02/15/2031
05964H-AN-5	BANCO SANTANDER Corp Note Call		D	2	1.G FE	600,000	98.2360	589,416	600,000	600,000	0	0	0	0	1.722	1.722	MS	3,071	0	09/07/2021	09/14/2027
09659W-2Q-6	BNP PARIBAS Corp Note Call Prv Plc		D	2	1.G FE	620,000	98.3690	609,888	620,000	620,000	0	0	0	0	1.675	1.415	JD	29	5,193	06/23/2021	06/30/2027
2027AO-JK-6	COM BK AUSTRALIA Corp Note Non Call Prv Plc		D		1.D FE	897,327	100.4350	903,915	900,000	899,893	0	562	0	0	2.750	2.814	MS	7,631	24,750	03/06/2017	03/10/2022
2027AO-JX-8	COM BK AUSTRALIA Corp Note Non Call Prv Plc		D		1.D FE	998,630	103.1520	1,031,520	1,000,000	999,648	0	281	0	0	3.450	3.480	MS	10,063	34,500	03/12/2018	03/16/2023
225401-AM-0	CREDIT SUISSE Corp Note Call MW Prv Plc		D	2	2.A FE	560,000	102.1830	572,225	560,000	560,000	0	0	0	0	2.593	2.593	MS	4,437	14,521	09/04/2019	09/11/2025
225401-AU-2	CREDIT SUISSE Corp Note Call MW Prv Plc		D	2	2.A FE	330,000	101.8600	336,138	330,000	330,000	0	0	0	0	3.091	3.091	MN	1,332	5,100	05/10/2021	05/14/2032
22546Q-AP-2	CRED SUIS NY Corp Note Non Call		D		1.F FE	508,880	106.1040	530,520	500,000	503,463	0	(1,213)	0	0	3.625	3.353	MS	5,639	18,125	03/28/2017	09/09/2024
25243Y-BA-6	DIAGEO CAP PLC Corp Note Call MW		D	2	1.G FE	999,710	102.3070	1,023,070	1,000,000	999,839	0	55	0	0	2.125	2.131	AO	3,955	21,250	09/30/2019	10/24/2024
29359U-AC-3	ENSTAR GROUP LTD Corp Note Call MW		D	2	2.C FE	579,008	98.1410	569,218	580,000	579,040	0	32	0	0	3.100	3.120	MS	6,343	0	08/18/2021	09/01/2031
404280-CM-9	HSBC HOLDINGS Corp Note Call MW		D	2	1.G FE	760,000	97.8520	743,675	760,000	760,000	0	0	0	0	1.589	1.589	MN	1,241	12,076	11/17/2020	05/24/2027
404280-CT-4	HSBC HOLDINGS Corp Note Call MW		D	2	1.G FE	870,000	100.4150	873,611	870,000	870,000	0	0	0	0	2.804	2.804	MN	2,507	12,197	05/17/2021	05/24/2032
404280-CV-9	HSBC HOLDINGS Corp Note Call MW		D	2	1.G FE	910,000	98.1380	893,056	910,000	910,000	0	0	0	0	2.206	2.206	FA	7,472	0	08/10/2021	08/17/2029
456837-AG-8	ING GROEP NV Corp Note Non Call		D		1.G FE	399,228	100.6590	402,636	400,000	399,960	0	163	0	0	3.150	3.192	MS	3,220	12,600	03/21/2017	03/29/2022
456837-AK-9	ING GROEP NV Corp Note Non Call		D		1.G FE	1,495,671	105.3020	1,575,318	1,496,000	1,495,877	0	66	0	0	4.100	4.105	AO	15,164	61,336	09/25/2018	10/02/2023
456873-AE-8	INGERSOLL-RAND Corp Note Call MW		D	2	2.B FE	459,517	106.2020	488,529	460,000	459,695	0	66	0	0	3.500	3.517	MS	4,472	16,100	03/19/2019	03/21/2026
47837R-AA-8	JOHNSON CONTROLS Corp Note Call MW		D	1	2.B FE	573,212	95.8240	550,988	575,000	573,429	0	166	0	0	1.750	1.784	MS	2,963	10,174	09/08/2020	09/15/2030
50064Y-AN-3	KOREA HYDRO & NU Corp Note Non Call Prv Plc		D		1.C FE	394,531	104.2470	413,861	397,000	396,176	0	501	0	0	3.750	3.888	JJ	6,451	14,888	07/18/2018	07/25/2023
539439-AR-0	LLOYDS BK GR PLC Corp Note Non Call		D		1.F FE	1,295,411	112.2720	1,459,536	1,300,000	1,296,915	0	422	0	0	4.375	4.419	MS	15,641	56,875	03/15/2018	03/22/2028
55608J-AR-9	MACQUARIE GROUP Corp Note Call Prv Plc		D	2	2.A FE	290,000	97.3460	282,303	290,000	290,000	0	0	0	0	1.340	1.340	JJ	1,824	1,943	01/05/2021	01/12/2027
606822-BJ-2	MITSUB UFJ FIN Corp Note Non Call		D		1.G FE	1,243,000	103.7100	1,289,115	1,243,000	1,243,000	0	0	0	0	2.801	2.801	JJ	15,764	34,816	07/11/2019	07/18/2024
606822-BS-2	MITSUB UFJ FIN Corp Note Non Call		D		1.G FE	1,200,000	99.5280	1,194,336	1,200,000	1,200,000	0	0	0	0	1.412	1.412	JJ	7,719	16,944	07/13/2020	07/17/2025
60687Y-BF-5	MIZUHO FINANCIAL Corp Note Call		D	2	1.G FE	680,000	100.2770	681,884	680,000	680,000	0	0	0	0	1.241	1.241	JJ	4,008	8,439	07/06/2020	07/10/2024
60687Y-BP-3	MIZUHO FINANCIAL COrp Note Call		D	2	1.G FE	1,030,000	97.0060	999,162	1,030,000	1,030,000	0	0	0	0	1.234	1.234	MN	1,377	9,533	02/16/2021	05/22/2027
62954H-AA-6	NXP BV/NXP FDG Corp Note Call MW Prv Plc		D	2	2.B FE	669,759	108.0350	723,835	670,000	669,839	0	32	0	0	3.875	3.881	JD	938	25,963	06/11/2019	06/18/2026
62954H-AH-1	NXP BV/NXP FDG Corp Note Call MW Prv Plc		D	2	2.B FE	877,826	100.4150	883,652	880,000	877,835	0	8	0	0	2.650	2.678	FA	2,008	0	11/15/2021	02/15/2032
62954W-AD-7	NTT Finance Corp Corp Note Call MW Prv Plc		D	1	1.F FE	1,700,000	97.7640	1,661,988	1,700,000	1,700,000	0	0	0	0	1.591	1.591	AO	6,611	15,777	02/24/2021	04/03/2028
80414L-2K-0	SAUDI ARABIAN OIL CO Corp Note Call Prv Plc		D	2	1.F FE	503,983	97.4920	494,284	507,000	504,284	0	272	0	0	2.250	2.317	MN	1,172	11,408	11/17/2020	11/24/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
806854-AJ-4	SCHLUMBERGER INV Corp Note Call MW		D	1	1.F FE	641,898	102.5780	635,984	620,000	639,026	0	(2,080)	0	0	2.650	2.240	JD	228	16,430	08/04/2020	06/26/2030
822582-CG-5	SHELL INTL FIN Corp Note Call MW		D	1	1.D FE	1,069,322	104.5580	1,019,441	975,000	1,057,008	0	(9,515)	0	0	2.750	1.625	AO	6,331	26,813	09/10/2020	04/06/2030
82620K-AR-4	SIEMENS FINAN Corp Note MW Prv Plc		D	2	1.E FE	897,957	100.4860	904,374	900,000	899,911	0	429	0	0	2.700	2.749	MS	7,088	24,300	03/07/2017	03/16/2022
82620K-BD-4	SIEMENS FINAN Corp Note MW Prv Plc		D	1	1.E FE	648,889	99.2050	644,833	650,000	649,010	0	122	0	0	1.700	1.726	MS	3,376	5,525	03/02/2021	03/11/2028
853254-BJ-8	STANDARD CHART Corp Note Call Prv Plc		D	2	1.G FE	1,000,000	103.0940	1,030,940	1,000,000	1,000,000	0	0	0	0	3.885	3.885	MS	11,439	38,850	03/12/2018	03/15/2024
853254-CE-8	STANDARD CHART Corp Note Call Prv Plc		D	2	1.G FE	1,010,000	99.9430	1,009,424	1,010,000	1,010,000	0	0	0	0	1.822	1.822	MN	1,942	0	11/16/2021	11/23/2025
86562M-BV-1	SUMITOMO MITSUI Corp Note Non Call		D		1.G FE	1,160,000	102.5390	1,189,452	1,160,000	1,160,000	0	0	0	0	2.348	2.348	JJ	12,559	27,237	01/06/2020	01/15/2025
86562M-CD-0	SUMITOMO MITSUI Corp Note Non Call		D		1.G FE	930,000	97.2220	904,165	930,000	930,000	0	0	0	0	0.948	0.948	JJ	4,139	4,408	01/04/2021	01/12/2026
87020P-AH-0	SWEDBANK AB Corp Note Non Call Prv Plc		D		1.D FE	999,580	100.4930	1,004,930	1,000,000	999,982	0	88	0	0	2.800	2.809	MS	8,322	28,000	03/06/2017	03/14/2022
874060-AX-4	TAKEDA PHARMACEU Corp Note Call MW		D	1	2.B FE	329,353	98.0380	323,525	330,000	329,453	0	50	0	0	2.050	2.072	MS	1,710	8,306	06/29/2020	03/31/2030
88032W-AM-8	TENCENT HOLD Corp Note Call MW Prv Plc		D	2	1.E FE	446,973	106.5730	476,381	447,000	446,983	0	4	0	0	3.575	3.576	AO	3,551	15,980	04/03/2019	04/11/2026
89153V-AS-8	TOTAL CAP INTL Corp Note Call MW		D	2	1.E FE	1,800,000	103.1350	1,856,430	1,800,000	1,800,000	0	0	0	0	2.434	2.434	JJ	20,811	43,812	07/08/2019	01/10/2025
902613-AA-6	UBS GROUP Corp Note Call Prv Plc		D	2	1.G FE	671,000	104.6250	702,034	671,000	671,000	0	0	0	0	3.126	3.126	FA	8,041	20,975	08/06/2019	08/13/2030
902613-AC-2	UBS GROUP Corp Note Call Prv Plc		D	1	1.G FE	830,000	97.7880	811,640	830,000	830,000	0	0	0	0	1.364	1.364	JJ	4,749	11,321	07/27/2020	01/30/2027
902613-AH-1	UBS GROUP Corp Note Call Prv Plc		D	2	1.G FE	680,000	97.6030	663,700	680,000	680,000	0	0	0	0	1.494	1.494	FA	3,979	0	08/03/2021	08/10/2027
902674-YH-7	UBS AG LONDON Corp Note Non Call Prv Plc		D		1.D FE	1,135,600	97.7730	1,114,612	1,140,000	1,136,100	0	500	0	0	1.250	1.330	JD	1,188	7,125	05/24/2021	06/01/2026
961214-ER-0	WESTPAC BANKING Corp Note Non Call		D		1.D FE	1,898,537	98.2800	1,867,320	1,900,000	1,898,702	0	165	0	0	1.150	1.166	JD	1,699	10,925	05/25/2021	06/03/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						253,877,601	XXX	256,422,920	252,011,716	253,451,826	0	(179,122)	0	0	XXX	XXX	XXX	1,603,521	5,161,232	XXX	XXX
04965J-AA-1	ATRIUM HOTEL POR AHPT 2017-ATRM A CMBS Prv Plc			4	1.A	1,200,000	99.9170	1,199,004	1,200,000	1,200,000	0	0	0	0	1.040	1.042	MON	589	12,577	12/18/2017	12/15/2036
065402-BB-4	BANK BANK 2019-BN18 A3 CMBS			4	1.A	1,009,966	107.3070	1,073,070	1,000,000	1,007,398	0	(1,055)	0	0	3.325	3.211	MON	2,771	33,250	05/21/2019	05/15/2062
065403-BB-2	BANK 2019-BN17 A 2019-BN17 A3 CMBS			4	1.A	1,191,797	107.4910	1,268,394	1,180,000	1,187,298	0	(2,450)	0	0	3.456	3.308	MON	3,398	40,781	03/21/2019	04/15/2052
06540T-AC-4	Bank BANK 2018-BN11 A2 CMBS			4	1.A	898,898	108.8830	969,059	890,000	895,502	0	(969)	0	0	3.784	3.673	MON	2,806	33,678	04/13/2018	03/15/2061
06541C-BF-2	Bank BANK 2021-BN33 A4 CMBS			4	1.A	1,918,985	101.1580	1,922,002	1,900,000	1,917,754	0	(1,230)	0	0	2.270	2.151	MON	3,594	25,159	05/07/2021	05/15/2064
08161B-AX-1	BENCHMARK MORTGA BMARK 2018-B3 A4 CMBS			4	1.A	1,312,980	108.5870	1,411,631	1,300,000	1,307,149	0	(2,334)	0	0	3.761	3.636	MON	4,074	48,893	03/23/2018	04/10/2051
08162W-BC-9	BENCHMARK Mortga BMARK 2020-B19 A5 CMBS			4	1.A	1,371,899	97.4600	1,298,167	1,332,000	1,366,764	0	(4,107)	0	0	1.850	1.504	MON	2,054	24,642	09/21/2020	09/15/2053
08163E-BD-6	BENCHMARK Mortga BMARK 2021-B26 A5 CMBS			4	1.A	1,577,402	103.3850	1,550,775	1,500,000	1,573,626	0	(3,776)	0	0	2.613	2.012	MON	3,266	16,331	06/30/2021	06/15/2054
12515D-AN-4	CD COMMERCIAL MO CD 2017-CD4 A2 CMBS			4	1.A	823,999	100.4760	803,808	800,000	800,852	0	(5,224)	0	0	3.030	2.376	MON	2,020	24,240	04/28/2017	05/10/2050
12593A-AX-3	COMM MORTGAGE TR COMM 2015-CR23 A2 CMBS			4	1.A	13,164	99.9650	12,777	12,782	12,835	0	(48)	0	0	2.852	2.431	MON	30	365	05/06/2015	05/10/2048
126438-AA-8	Credit Suisse CSMC 2020-NET A CMBS Prv Plc			4	1.A FE	272,950	100.8990	267,382	265,000	270,735	0	(1,587)	0	0	2.257	1.622	MON	498	5,981	07/30/2020	08/15/2037
17290X-AU-4	CITIGROUP COMMER CGCMT 2016-GC37 AAB CMBS			4	1.A	356,203	103.3060	357,276	345,843	348,435	0	(1,148)	0	0	3.098	2.664	MON	893	10,714	04/13/2016	04/10/2049
17291H-AA-2	CITIGROUP COMM MORTGAGE CGCMT 2021-PRM2 A CMBS PRV PLC			4	1.A	900,000	100.2010	901,809	900,000	900,000	0	0	0	0	1.060	1.018	MON	450	1,117	10/22/2021	10/15/2036
17328E-AA-6	Citigroup Commer CGCMT 2020-555 A CMBS Prv Plc			4	1.A	1,462,508	101.5790	1,422,106	1,400,000	1,459,067	0	(3,441)	0	0	2.647	2.070	MON	3,088	15,441	06/30/2021	12/10/2041
17328R-AZ-2	Citigroup Commer CGCMT 2020-GC46 A5 CMBS			4	1.A	1,375,867	104.0460	1,352,598	1,300,000	1,371,734	0	(4,134)	0	0	2.717	1.972	MON	2,943	14,717	06/30/2021	02/15/2053
36250S-AB-5	GS Mortgage Secu GSMS 2018-GS10 A2 CMBS			4	1.A	524,358	103.5550	527,189	509,091	513,528	0	(3,295)	0	0	4.003	3.335	MON	1,698	20,379	07/18/2018	07/10/2051
36252H-AC-5	GS Mortgage Secu GSMS 2017-GS5 A3 CMBS			4	1.A	807,967	106.8700	854,960	800,000	804,015	0	(879)	0	0	3.409	3.300	MON	2,273	27,272	03/07/2017	03/10/2050
36252W-AX-6	GS MORTGAGE SECU GSMS 2014-GC20 A5 CMBS			4	1.A	742,820	104.6910	732,837	700,000	713,039	0	(6,242)	0	0	3.998	3.051	MON	2,332	27,986	12/01/2016	04/10/2047
36254X-AA-2	GS MORTGAGE SECU GSMS 2017-FARM A CMBS Prv Plc			4	1.A	1,104,002	107.7510	1,152,936	1,070,000	1,091,357	0	(3,308)	0	0	3.541	3.181	MON	3,157	38,411	12/18/2017	01/10/2043
36255N-AS-4	GS MORTGAGE SECU GSMS 2018-GS9 A3 CMBS			4	1.A	1,312,913	108.2410	1,407,133	1,300,000	1,305,986	0	(3,292)	0	0	3.727	3.582	MON	4,038	48,451	03/15/2018	03/10/2051
36257H-BN-5	GS MORTGAGE SECU GSMS 2019-GC40 A3 CMBS			4	1.A	3,231,933	104.6340	3,348,288	3,200,000	3,224,140	0	(3,216)	0	0	2.904	2.795	MON	7,744	92,928	06/26/2019	07/10/2052
46590J-AT-4	JPMBB COMMERCIAL JPMBB 2015-C32 A2 CMBS			4	1.A	54,486	100.6620	53,249	52,899	54,107	0	1,236	0	0	2.816	2.642	MON	124	1,490	10/19/2015	11/15/2048
46590T-AD-7	JPMDB COMMERCIAL JPMDB 2017-C5 A4 CMBS			4	1.A	967,851	103.8970	995,617	958,273	961,056	0	(2,719)	0	0	3.414	3.259	MON	2,726	32,856	03/17/2017	03/15/2050
46639E-AE-1	JP MORGAN CHASE JPMCC 2012-LC9 A5 CMBS			4	1.A FM	193,175	101.0240	188,911	186,996	187,294	0	(647)	0	0	2.840	2.251	MON	443	6,423	05/03/2016	12/15/2047
46642C-BH-2	JP MORGAN CHASE JPMCC 2014-C20 A4A1 CMBS			4	1.A	316,013	102.3140	306,879	299,938	304,599	0	79	0	0	3.538	2.791	MON	884	10,612	03/29/2016	07/15/2047
46647T-AR-9	JP MORGAN CHASE JPMCC 2017-JP5 A4 CMBS			4	1.A	1,009,993	105.2160	1,052,160	1,000,000	1,003,798	0	(1,385)	0	0	3.457	3.322	MON	2,881	34,569	03/07/2017	03/15/2050
46652J-AV-4	JPMDB Commercial JPMDB 2020-COR7 A4 CMBS			4	1.A	1,514,992	98.3640	1,475,460	1,500,000	1,512,548	0	(1,634)	0	0	1.915	1.796	MON	2,394	28,728	06/25/2020	05/13/2053
563136-AA-8	Manhattan West OMW 2020-OMW A CMBS Prv Plc			4	1.A	1,071,141	99.8190	1,038,118	1,040,000	1,065,379	0	(4,307)	0	0	2.130	1.676	MON	1,846	22,152	08/17/2020	09/10/2039
61691N-AB-1	Morgan Stanley C MSC 2017-HR2 A2 CMBS			4	1.A	566,491	101.5460	558,503	550,000	552,244	0	(3,683)	0	0	3.345	2.666	MON	1,533	18,398	12/12/2017	12/15/2050
61766L-BS-7	MORGAN STANLEY BAML TRUST MSBAM 2016-C28 A4 CMBS			4	1.A	1,535,859	106.3240	1,594,860	1,500,000	1,521,663	0	(5,489)	0	0	3.544	3.143	MON	4,430	53,160	05/02/2019	01/15/2026
61771M-AV-2	Morgan Stanley C MSC 2019-H7 A3 CMBS			4	1.A	1,082,114	105.0950	1,126,018	1,071,429	1,079,440	0	(1,122)	0	0	3.005	2.891	MON	2,683	32,196	07/15/2019	06/15/2029
90269G-AC-5	UBS COMMERCIAL M UBSCM 2012-C1 A3 CMBS			4	1.A	4,545	99.9160	4,284	4,288	4,290	0	(43)	0	0	3.400	2.287	MON	12	146	04/29/2016	05/10/2045
90291J-AW-7	UBS COMMERCIAL M UBSCM 2018-C9 A4 CMBS			4	1.A	1,338,920	110.6080	1,437,904	1,300,000	1,325,219	0	(3,839)	0	0	4.117	3.766	MON	4,460	53,521	03/23/2018	03/15/2028

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90349G-BF-1	UBS-BARCLAYS COM UBSBB 2013-C6 A4 CMBS			4	1.A	375,206	101.8810	366,772	360,000	362,486	0	(2,266)	0	0	3.244	2.600	MON	973	11,675	04/06/2016	04/10/2046
92890P-AF-1	WF-RBS COMMERCIA WFRBS 2013-C14 ASB CMBS			4	1.A	77,539	101.4050	75,721	74,672	74,934	0	(276)	0	0	2.977	2.320	MON	185	3,369	04/27/2016	06/15/2046
95000L-AY-9	WELLS FARGO COMM WFCM 2016-C33 A3 CMBS			4	1.A	107,639	103.6990	110,521	106,579	106,971	0	69	0	0	3.162	3.046	MON	281	3,370	03/18/2016	03/15/2059
95001F-AV-7	WELLS FARGO COMM WFCM 2017-RC1 A2 CMBS			4	1.A	127,403	99.9630	123,650	123,695	123,605	0	(476)	0	0	3.118	2.450	MON	321	9,440	02/28/2017	01/15/2060
95002E-BB-2	Wells Fargo Comm WFCM 2020-C55 A5 CMBS			4	1.A	2,083,672	104.0330	2,080,660	2,000,000	2,077,705	0	(5,967)	0	0	2.725	2.193	MON	4,542	31,792	04/29/2021	02/15/2053
95003L-AA-8	WELLS FARGO COM MORTGAGE WFCM 2021-SAVE A CMBS PRV PLC			4	1.A FE	252,708	100.3210	253,519	252,708	252,708	0	0	0	0	1.260	1.263	MON	150	2,632	01/29/2021	02/15/2040
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						36,090,358	XXX	36,676,007	35,286,193	35,841,260	0	(84,204)	0	0	XXX	XXX	XXX	84,584	919,842	XXX	XXX
03066E-AB-0	AmeriCredit Auto AMCAR 2020-2 A2A ABS			4	1.A FE	20,449	100.0270	20,455	20,450	20,450	0	0	0	0	0.600	0.604	MON	4	123	07/14/2020	12/18/2023
03066R-AB-1	AmeriCredit Auto AMCAR 2021-2 A2 ABS			4	1.A FE	422,389	99.8410	421,732	422,404	422,392	0	3	0	0	0.260	0.263	MON	40	555	06/08/2021	11/18/2024
05377R-ER-1	Avis Budget Rent AESOP 2021-2A A ABS Prv Plc			4	1.A FE	1,467,912	99.3340	1,458,223	1,468,000	1,467,913	0	1	0	0	1.660	1.666	MON	745	2,234	11/09/2021	02/20/2028
09661R-AD-3	BMW Vehicle Owne BMWOT 2020-A A3 ABS			4	1.A FE	273,442	99.9680	273,375	273,462	273,455	0	9	0	0	0.480	0.484	MON	22	1,313	07/08/2020	10/25/2024
161571-HK-3	Chase Issuance T CHAIT 2017-A2 A ABS			4	1.A FE	590,000	100.1960	591,156	590,000	590,000	0	0	0	0	0.510	0.510	MON	142	3,012	03/08/2017	03/15/2024
254683-CD-5	Discover Card Ex DCENT 2018-A1 A1 ABS			4	1.A FE	2,099,923	102.6200	2,155,020	2,100,000	2,099,980	0	15	0	0	3.030	3.050	MON	2,828	63,630	03/08/2018	08/15/2025
34528H-AA-2	Ford Credit Auto FORDR 2018-2 A ABS Prv Plc			4	1.A FE	1,079,961	103.9390	1,122,541	1,080,000	1,079,956	0	(3)	0	0	3.470	3.495	MON	1,666	37,476	07/17/2018	01/15/2030
34531F-AA-1	FORD CREDIT AUTO FORDR 2017-1 A ABS Prv Plc			4	1.A FE	699,851	100.2750	701,925	700,000	699,943	0	20	0	0	2.620	2.637	MON	815	18,340	02/22/2017	08/15/2028
40438P-AB-8	HPEFS Equipment HPEFS 2020-2A A2 ABS Prv Plc			4	1.A FE	91,278	100.0160	91,300	91,286	91,284	0	3	0	0	0.650	0.656	MON	18	593	06/23/2020	07/22/2030
40441J-AC-5	HPEFS Equipment HPEFS 2021-2A A3 ABS Prv Plc			4	1.A FE	352,960	99.2760	350,444	353,000	352,970	0	10	0	0	0.360	0.366	MON	39	625	06/15/2021	09/20/2028
44891V-AC-5	Hyundai Auto Lea HALST 2021-B A3 ABS Prv Plc			4	1.A FE	799,880	99.3970	795,176	800,000	799,911	0	31	0	0	0.330	0.338	MON	117	1,313	06/08/2021	06/17/2024
50202Q-AC-7	LCM LTD PARTNERSHIP LCM 35A A2 CLO PRV PLC			4	1.A FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	1.598	1.601	JAJO	1,465	0	10/28/2021	10/15/2034
797440-BT-0	SAN DIEGO G & E Corp Note MW Pro-Rata Sink			2,4	1.F FE	3,572	100.0780	3,575	3,572	3,572	0	0	0	0	1.914	1.913	FA	28	68	02/01/2018	02/01/2022
88167H-AC-0	Tesla Auto Lease TESLA 2020-A A3 ABS Prv Plc			4	1.A FE	139,972	100.0460	140,064	140,000	139,990	0	13	0	0	0.680	0.690	MON	29	952	07/30/2020	12/20/2023
92348T-AB-0	Verizon Owner Tr VZOT 2020-A A1B ABS			4	1.A FE	1,350,000	100.0950	1,351,283	1,350,000	1,350,000	0	0	0	0	0.374	0.374	MON	168	5,106	01/21/2020	07/22/2024
98162Q-AC-4	World Omni Auto WOART 2018-B A3 ABS			4	1.A FE	121,633	100.2360	121,932	121,644	121,638	0	(2)	0	0	2.870	2.889	MON	155	3,491	04/04/2018	07/17/2023
13646B-AG-3	Canadian Pacer A CPART 2019-1A A3 ABS Prv Plc		A	4	1.A FE	210,064	100.7130	211,565	210,067	210,057	0	(3)	0	0	2.800	2.815	MON	196	5,882	04/17/2019	10/19/2023
14161G-BY-5	CARDS II Trust CARD2 2021-1A A ABS Prv Plc		A	4	1.A FE	1,478,000	98.8830	1,461,491	1,478,000	1,478,000	0	0	0	0	0.602	0.603	MON	395	5,264	05/06/2021	04/15/2027
03767N-AC-0	APIDOS APID 2018-18A A1 CLO Prv Plc		D	4	1.A FE	762,383	99.9700	762,154	762,383	762,383	0	0	0	0	1.268	1.270	JAJO	1,907	10,280	09/21/2018	10/22/2030
14310M-AW-7	CARLYLE GLOBAL MKT STRATEGIES CGMS 2014-1A A1R2 CLO PRV PLC		D	4	1.A FE	1,495,453	99.9200	1,494,257	1,495,453	1,495,453	0	0	0	0	1.092	1.092	JAJO	3,403	17,558	03/05/2018	04/17/2031
26244Q-AN-3	DRYDEN SENIOR LOAN FUND DRSLF 2017-49A AR CLO PRV PLC		D	4	1.A FE	590,000	99.9000	589,410	590,000	590,000	0	0	0	0	1.072	1.070	JAJO	1,318	3,316	03/29/2021	07/18/2030
33883G-AA-5	FLATIRON CLO LTD FLAT 2018-1A A CLO PRV PLC		D	4	1.A FE	430,000	99.9200	429,656	430,000	430,000	0	0	0	0	1.072	1.071	JAJO	961	4,964	02/22/2018	04/17/2031
50184N-AR-3	LCM LTD Partnership LCM 2015-A AR2 CLO Prv Plc		D	4	1.A FE	510,000	99.6300	508,113	510,000	510,000	0	0	0	0	1.132	1.133	JAJO	1,170	3,227	03/22/2021	07/20/2030
55818K-AV-3	Madison Park Funding MDPK 2013-11A AR2 CLO Prv Plc		D	4	1.A FE	2,242,022	99.9000	2,239,780	2,242,022	2,242,022	0	0	0	0	1.024	1.025	JAJO	4,336	13,972	03/04/2021	07/23/2029
55952Y-AP-2	Magnetite Ltd MAGNE 14-8A AR2 CLO Prv Plc		D	4	1.A FE	1,090,870	100.0100	1,100,110	1,100,000	1,094,678	0	947	0	0	1.104	1.238	JAJO	2,631	13,125	04/02/2019	04/15/2031
92912V-AY-1	VOYA CLO LTD VOYA 2014-2A A1R CLO Prv Plc		D	4	1.A FE	1,291,858	99.9400	1,291,083	1,291,858	1,291,858	0	0	0	0	1.142	1.141	JAJO	3,074	15,821	02/18/2020	04/17/2030
92913U-AN-6	VOYA CLO LTD VOYA 2015-3A A1R CLO Prv Plc		D	4	1.A FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	1.322	1.324	JAJO	4,020	21,003	11/02/2018	10/20/2031
92914N-AJ-0	VOYA CLO LTD VOYA 2015-1A A1R CLO Prv Plc		D	4	1.A FE	257,233	99.9700	257,157	257,234	257,234	0	0	0	0	1.022	1.021	JAJO	548	2,838	12/12/2017	01/18/2029
92915U-AG-9	VOYA CLO LTD VOYA 2017-2A A1R CLO PRV PLC		D	4	1.A FE	1,500,000	99.6400	1,494,600	1,500,000	1,500,000	0	0	0	0	1.104	1.105	JAJO	3,587	8,653	03/26/2021	06/07/2030
98876N-AA-2	Zais CLO 13, Limited ZAIS 2019-13A A1A CLO Prv Plc		D	4	1.A FE	977,500	100.1000	1,001,000	1,000,000	982,384	0	3,782	0	0	1.614	2.043	JAJO	3,496	17,102	09/24/2020	07/15/2032
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						25,348,605	XXX	25,438,577	25,380,835	25,357,523	0	4,826	0	0	XXX	XXX	XXX	39,323	281,836	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						315,316,564	XXX	318,537,504	312,678,744	314,650,609	0	(258,500)	0	0	XXX	XXX	XXX	1,727,428	6,362,910	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						455,472,087	XXX	457,152,420	430,581,716	445,329,146	0	(2,860,324)	0	0	XXX	XXX	XXX	3,583,880	12,093,638	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Residential Mortgage-Backed Securities						63,474,526	XXX	64,615,884	60,171,341	63,374,074	0	(40,653)	0	0	XXX	XXX	XXX	175,710	1,919,797	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						37,635,300	XXX	38,258,882	36,786,193	37,369,043	0	(91,167)	0	0	XXX	XXX	XXX	88,178	962,967	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						25,348,605	XXX	25,438,577	25,380,835	25,357,523	0	4,826	0	0	XXX	XXX	XXX	39,323	281,836	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						581,930,518	XXX	585,465,763	552,920,085	571,429,786	0	(2,987,318)	0	0	XXX	XXX	XXX	3,887,091	15,258,238	XXX	XXX

1.

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

1A	1A ...$	197,491,920	1B ...$	43,361,445	1C ...$	32,759,380	1D ...$	39,366,629	1E ...$	32,347,419	1F ...$	77,439,816	1G ...$	50,522,840	
1B	2A ...$	42,632,027	2B ...$	34,870,003	2C ...$	20,638,307									
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-WJ-5	US Treasury Note 2.500% 05/15/24		05/18/2021	Bank New York Mellon		325,159	305,000	83
912828-XB-1	US Treasury Note 2.125% 05/15/25		11/10/2021	Bank New York Mellon		323,611	310,000	3,240
91282C-DJ-7	US Treasury Bond 1.375% 11/15/31		12/29/2021	Barclays Capital Inc		4,330,924	4,400,000	7,521
91282C-DL-2	US Treasury Note 1.500% 11/30/28		12/29/2021	BNP Paribar Securities Corp		2,508,018	2,500,000	3,091
0599999. Subtotal - Bonds - U.S. Governments						7,487,712	7,515,000	13,935
20772K-NY-1	CONNECTICUT ST GO MW 1.495% 06/01/27		05/20/2021	UBS Financial Services		330,000	330,000	0
20772K-NZ-8	CONNECTICUT ST GO MW 1.645% 06/01/28		05/20/2021	UBS Financial Services		370,000	370,000	0
20772K-PA-1	CONNECTICUT ST GO MW 1.890% 06/01/29		05/20/2021	UBS Financial Services		540,000	540,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,240,000	1,240,000	0
3131XX-5D-9	FHLMC Pool ZM4444 MBS 3.500% 10/01/47		01/21/2021	Goldman Sachs		768,829	710,235	691
3132AD-UB-2	FHLMC Pool ZT1478 MBS 3.500% 01/01/45		06/04/2021	Credit Suisse		1,742,103	1,586,434	925
31335A-WT-1	FHLMC Pool G60658 MBS 3.500% 07/01/46		01/08/2021	Barclays Capital Inc		884,923	797,228	1,008
3133B1-TA-9	FHLMC Pool QD4145 MBS 2.500% 01/01/52		12/23/2021	Harris Nesbitt Corp		2,045,781	2,000,000	3,611
3133KL-A7-2	FHLMC Pool RA4530 MBS 2.500% 02/01/51		04/29/2021	Merrill Lynch		1,984,373	1,901,195	1,584
3140F0-JG-0	FNMA Pool BC4762 MBS 3.500% 10/01/46		01/15/2021	Barclays Capital Inc		784,770	708,096	1,239
3140J9-5G-2	FNMA Pool BM5346 MBS 3.500% 12/01/46		05/25/2021	Credit Suisse		1,612,023	1,482,320	1,873
3140QG-R7-4	FNMA Pool CA8609 MBS 2.500% 01/01/51		04/30/2021	Merrill Lynch		2,091,555	1,998,500	1,665
3140X4-F5-0	FNMA Pool FM1087 MBS 3.500% 06/01/47		01/06/2021	Toronto Dominion Sec		881,470	799,066	1,010
3140X6-DT-5	FNMA Pool FM2813 MBS 3.000% 04/01/48		05/27/2021	Credit Suisse		1,258,932	1,182,964	1,282
31418D-ZX-3	FNMA Pool MA4357 MBS 3.000% 05/01/51		05/21/2021	Morgan Stanley		1,121,113	1,067,251	1,156
631663-RJ-2	Nassau County NY Rev Bond MW 1.278% 11/15/28		02/05/2021	Goldman Sachs		680,000	680,000	0
91412H-JT-1	UNIV OF CALIFORN Rev Bond Call MW 2.047% 05/15/32		02/24/2021	Jefferies and Company		3,530,000	3,530,000	0
91412H-JU-8	UNIV OF CALIFORN Rev Bond Call MW 2.147% 05/15/33		02/24/2021	Jefferies and Company		1,470,000	1,470,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						20,855,872	19,913,289	16,044
00914A-AM-4	AIR LEASE CORP Corp Note Call MW 1.875% 08/15/26		05/17/2021	JP Morgan Chase		1,170,879	1,180,000	0
023135-BY-1	AMAZON.COM INC Corp Note Call MW 1.650% 05/12/28		05/10/2021	JP Morgan Chase		1,998,820	2,000,000	0
03066R-AB-1	AmeriCredit Auto AMCAR 2021-2 A2 ABS 0.260% 11/18/24		06/08/2021	Mizuho Investor Sec Co		422,389	422,404	0
031162-DB-3	AMGEN INC Corp Note Call MW 1.650% 08/15/28		08/05/2021	Morgan Stanley		1,578,546	1,580,000	0
037833-EC-0	APPLE INC Corp Note MW Call 1.200% 02/08/28		02/01/2021	Goldman Sachs		1,197,108	1,200,000	0
04010L-BA-0	ARES CAPITAL COR Corp Note Call MW 2.150% 07/15/26		02/23/2021	JP Morgan Chase		909,098	915,000	2,678
04636N-AB-9	ASTRAZENECA FIN Corp Note Call MW 2.250% 05/28/31		05/25/2021	JP Morgan Chase		99,875	100,000	0
04636N-AE-3	ASTRAZENECA FIN Corp Note Call MW 1.750% 05/28/28		05/25/2021	Morgan Stanley		419,286	420,000	0
05377R-ER-1	Avis Budget Rent AESOP 2021-2A A ABS Prv Plc 1.660% 02/20/28		11/09/2021	Merrill Lynch		1,467,912	1,468,000	0
05565E-BQ-7	BMW US CAP LLC Corp Note MW Prv Plc 0.800% 04/01/24		03/29/2021	JP Morgan Chase		464,781	465,000	0
059165-EN-6	BALTIMORE GAS Corp Note Call MW 2.250% 06/15/31		06/07/2021	JP Morgan Chase		559,003	560,000	0
06051G-JS-9	BANK OF AMER CRP Corp Note Call MW 1.734% 07/22/27		04/16/2021	Merrill Lynch		1,100,000	1,100,000	0
06051G-JZ-3	BANK OF AMER CRP Corp Note Call MW 2.087% 06/14/29		06/07/2021	Merrill Lynch		1,900,000	1,900,000	0
06541C-BF-2	Bank BANK 2021-BN33 A4 CMBS 2.270% 05/15/64		05/07/2021	Merrill Lynch		1,918,985	1,900,000	2,276
072863-AG-8	BAYLOR SCOTT & W Corp Note Call MW 0.827% 11/15/25		01/14/2021	JP Morgan Chase		1,090,000	1,090,000	0
08163E-BD-6	BENCHMARK Mortga BMARK 2021-B26 A5 CMBS 2.613% 06/15/54		06/30/2021	SG Cowen and Company		1,577,402	1,500,000	109
09261X-AB-8	BLACKSTONE SEC Corp Note Call MW 2.750% 09/16/26		07/15/2021	Tax Free Exchange		1,510,677	1,500,000	13,635
10921U-2A-5	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc 1.000% 04/12/24		04/06/2021	JP Morgan Chase		419,307	420,000	0
10921U-2C-1	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc 1.550% 05/24/26		05/17/2021	JP Morgan Chase		1,027,683	1,030,000	0
10921U-2E-7	BRIGHTHS FIN GLB Corp Note Non Call Prv Plc 2.000% 06/28/28		06/21/2021	JP Morgan Chase		2,197,426	2,200,000	0
11135F-BH-3	BROADCOM INC Corp Note Call MW Prv Plc 2.450% 02/15/31		01/04/2021	RBC Capital Markets		1,197,648	1,200,000	0
125523-CM-0	CIGNA CORP Corp Note Call MW 2.375% 03/15/31		03/01/2021	CitiGroup		294,658	295,000	0
125523-CP-3	CIGNA CORP Corp Note Call MW 1.250% 03/15/26		03/01/2021	Wachovia Bank		899,739	900,000	0
141781-BN-3	CARGILL INC Corp Note Call MW Prv Plc 0.750% 02/02/26		01/28/2021	HSBC Securities Inc		707,572	710,000	0
15089Q-AK-0	CELANESE US HLDS Corp Note Call MW 1.400% 08/05/26		07/29/2021	Merrill Lynch		589,404	590,000	0
15189T-BA-4	CENTERPOINT ENER Corp Note Call MW 1.450% 06/01/26		05/11/2021	Mizuho Investor Sec Co		309,278	310,000	0
17291H-AA-2	CITIGROUP COMM MORTGAGE CGCMT 2021-PRM2 A CMBS PRV PLC 1.060% 10/15/36		10/22/2021	CitiGroup		900,000	900,000	0
172967-NA-5	CITIGROUP INC Corp Note Call MW 1.462% 06/09/27		06/02/2021	CitiGroup		1,700,000	1,700,000	0
17328E-AA-6	Citigroup Commer CGCMT 2020-555 A CMBS Prv Plc 2.647% 12/10/41		06/30/2021	CitiGroup		1,462,508	1,400,000	103
17328R-AZ-2	Citigroup Commer CGCMT 2020-GC46 A5 CMBS 2.717% 02/15/53		06/30/2021	CitiGroup		1,375,867	1,300,000	98
191216-DP-2	COCA-COLA CO/THE Corp Note MW 2.250% 01/05/32		04/28/2021	CitiGroup		1,129,062	1,130,000	0
207597-EN-1	CONN LIGHT & PWR Corp Note Call MW 2.050% 07/01/31		06/21/2021	Goldman Sachs		738,002	740,000	0
22822V-AY-7	CROWN CASTLE INT Corp Note Call MW 2.500% 07/15/31		06/15/2021	JP Morgan Chase		1,196,916	1,200,000	0
291011-BQ-6	EMERSON ELECTRIC Corp Note Call MW 2.000% 12/21/28		12/07/2021	Goldman Sachs		1,067,635	1,070,000	0
29449W-7M-3	EQUITABLE FINANC Corp Note Non Call Prv Plc 1.300% 07/12/26		07/07/2021	JP Morgan Chase		948,167	950,000	0
31620M-BS-4	FIDELITY NATL IN Corp Note Call MW 1.650% 03/01/28		02/23/2021	JP Morgan Chase		442,432	445,000	0
34959E-AA-7	FORTINET INC Corp Note Call MW 1.000% 03/15/26		02/24/2021	Merrill Lynch		353,094	355,000	0
361448-BG-7	GATX Corp Corp Note MW Call 1.900% 06/01/31		02/01/2021	Merrill Lynch		1,190,976	1,200,000	0
369550-BN-7	GENERAL DYNAMICS Corp Note Call MW 1.150% 06/01/26		05/03/2021	Wachovia Bank		1,657,394	1,660,000	0
37045X-DD-5	GEN MOTORS FIN Corp Note Call MW 1.250% 01/08/26		01/05/2021	RBC Capital Markets		1,197,684	1,200,000	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
378272-BD-9	GLENCORE FDG LLC Corp Note Call MW Prv Plc 1.625% 04/27/26		04/21/2021	Mizuho Investor Sec Co		1,128,814	1,130,000	0
38141G-XR-0	GOLDMAN SACHS GP Corp Note Call MW 1.992% 01/27/32		01/20/2021	Goldman Sachs		290,000	290,000	0
38141G-YB-4	GOLDMAN SACHS GP Corp Note Call MW 2.615% 04/22/32		04/15/2021	Goldman Sachs		900,000	900,000	0
40139L-BD-4	GUARDIAN LIFE Corp Note Prv Plc 1.250% 05/13/26		05/10/2021	Morgan Stanley		1,120,000	1,120,000	0
404119-CC-1	HCA INC Corp Note Call MW 2.375% 07/15/31		06/21/2021	Wachovia Bank		1,192,656	1,200,000	0
40441J-AC-5	HPEFS Equipment HPEFS 2021-2A A3 ABS Prv Plc 0.360% 09/20/28		06/15/2021	JP Morgan Chase		352,960	353,000	0
42250P-AC-7	HEALTHPEAK PROP Corp Note Call MW 1.350% 02/01/27		06/30/2021	Wachovia Bank		549,324	550,000	0
437076-CF-7	HOME DEPOT INC Corp Note Call MW 1.375% 03/15/31		01/04/2021	JP Morgan Chase		1,192,848	1,200,000	0
440452-AH-3	HORMEL FOODS CRP Corp Note Call MW 1.700% 06/03/28		05/25/2021	Merrill Lynch		468,858	470,000	0
44891V-AC-5	Hyundai Auto Lea HALST 2021-B A3 ABS Prv Plc 0.330% 06/17/24		06/08/2021	Merrill Lynch		799,880	800,000	0
46647P-BW-5	JPMORGAN CHASE Corp Note Call MW 1.040% 02/04/27		01/28/2021	JP Morgan Chase		900,000	900,000	0
46647P-CB-0	JPMORGAN CHASE Corp Note Call MW 1.578% 04/22/27		04/15/2021	JP Morgan Chase		660,000	660,000	0
46647P-CJ-3	JPMORGAN CHASE Corp Note Call MW 2.069% 06/01/29		05/24/2021	JP Morgan Chase		1,310,000	1,310,000	0
46647P-CP-9	JPMORGAN CHASE Corp Note Call MW 1.470% 09/22/27		09/15/2021	JP Morgan Chase		2,000,000	2,000,000	0
501044-DQ-1	KROGER CO Corp Note Call MW 1.700% 01/15/31		01/05/2021	US Bank		748,283	750,000	0
502020-AC-7	LCM LTD PARTNERSHIP LCM 35A A2 CLO PRV PLC 1.598% 10/15/34		10/28/2021	Natixis Bank		1,500,000	1,500,000	0
548661-ED-5	LOWE'S COS INC Corp Note Call MW 1.700% 09/15/28		09/13/2021	Barclays Group Inc.		598,662	600,000	0
574599-BQ-8	MASCO CORP Corp Note Call MW 2.000% 02/15/31		02/18/2021	Merrill Lynch		268,021	270,000	0
574599-BS-4	MASCO CORP Corp Note Call MW 1.500% 02/15/28		02/18/2021	Wachovia Bank		424,303	425,000	0
581557-BR-5	MCKESSON CORP Corp Note Call MW 1.300% 08/15/26		08/09/2021	Barclays Group Inc.		1,075,108	1,080,000	0
59217G-GU-7	MET LIFE GLOB Corp Note Non Call Prv Plc 1.550% 01/07/31		01/04/2021	JP Morgan Chase		687,012	690,000	0
595112-BS-1	MICRON TECH Corp Note Call MW 2.703% 04/15/32		10/18/2021	Wachovia Bank		340,000	340,000	0
617446-8X-0	MORGAN STANLEY Corp Note Call MW 1.928% 04/28/32		01/20/2021	Morgan Stanley		410,000	410,000	0
61747Y-EA-9	MORGAN STANLEY Corp Note Call MW 0.790% 05/30/25		05/26/2021	Morgan Stanley		1,600,000	1,600,000	0
64952W-EC-3	NEW YORK LIFE GL Corp Note Non Call 0.360% 04/26/24		04/20/2021	CitiGroup		1,400,000	1,400,000	0
64952W-ED-1	NEW YORK LIFE GL Corp Note Non Call Prv Plc 1.150% 06/09/26		06/02/2021	JP Morgan Chase		1,698,351	1,700,000	0
67066G-AM-6	NVIDIA CORP Corp Note Call MW 1.550% 06/15/28		06/14/2021	Morgan Stanley		2,093,343	2,100,000	0
67623C-AD-1	OFFICE PPTY INCO Corp Note Call MW 2.650% 06/15/26		05/13/2021	Merrill Lynch		429,282	430,000	0
68233J-BZ-6	ONCOR ELECTRIC D Corp Note Call MW 0.550% 10/01/25		06/03/2021	Tax Free Exchange		1,457,451	1,465,000	1,388
694308-JT-5	PACIFIC GAS&ELEC Corp Note Call MW 3.250% 06/01/31		11/10/2021	Barclays Group Inc.		666,673	660,000	9,772
74256L-ES-4	PRINCIPAL LFE II Corp Note Non Call Prv Plc 1.500% 11/17/26		11/09/2021	Morgan Stanley		1,431,590	1,440,000	0
78433L-AA-4	SCE RECOVER FUNDING LLC Corp Note Sink 0.861% 11/15/31		02/17/2021	Barclays Group Inc.		261,715	261,716	0
79466L-AH-7	SALESFORCE.COM Corp Note Call MW 1.500% 07/15/28		06/29/2021	JP Morgan Chase		1,084,376	1,090,000	0
79466L-AJ-3	SALESFORCE.COM Corp Note Call MW 1.950% 07/15/31		06/29/2021	Merrill Lynch		558,382	560,000	0
808513-BR-5	CHARLES SCHWAB Corp Note Call MW 1.150% 05/13/26		05/11/2021	Credit Suisse		897,912	900,000	0
808513-BS-3	CHARLES SCHWAB Corp Note Call MW 2.300% 05/13/31		05/11/2021	Credit Suisse		1,197,660	1,200,000	0
817826-AD-2	7-ELEVEN INC Corp Note Call MW PRV PLC 1.300% 02/10/28		01/27/2021	Credit Suisse		291,086	292,000	0
842400-HD-8	SOUTHERN CAL ED Corp Note Call MW 2.500% 06/01/31		06/09/2021	Credit Suisse		807,027	810,000	0
842587-DH-7	SOUTHERN CO Corp Note Call MW 1.750% 03/15/28		02/23/2021	Bank of Nova Scotia		548,691	550,000	0
87264A-CA-1	T-MOBILE USA INC Corp Note Call MW 2.050% 02/15/28		05/25/2021	Tax Free Exchange		665,861	650,000	3,701
94106L-BQ-1	WASTE MANAGEMENT Corp Note Call MW 2.000% 06/01/29		04/28/2021	Goldman Sachs		589,953	590,000	0
95000U-2T-9	WELLS FARGO CO Corp Note Call MW 0.805% 05/19/25		05/12/2021	Wachovia Bank		750,000	750,000	0
95002E-BB-2	Wells Fargo Comm WFCM 2020-C55 A5 CMBS 2.725% 02/15/53		04/29/2021	Barclays Group Inc.		2,083,672	2,000,000	303
95003L-AA-8	WELLS FARGO COM MORTGAGE WFCM 2021-SAVE A CMBS PRV PLC 1.260% 02/15/40		01/29/2021	Wachovia Bank		252,708	252,708	0
14161G-BY-5	CARDS II Trust CARD2 2021-1A A ABS Prv Plc 0.602% 04/15/27	A	05/06/2021	HSBC Securities Inc		1,478,000	1,478,000	0
303901-BJ-0	FAIRFAX FINL HLD Corp Note Call MW 3.375% 03/03/31	A	11/12/2021	Tax Free Exchange		529,327	530,000	3,428
31429K-AE-3	CAISS DESJARDINS Corp Note Non Call Prv Plc 0.700% 05/21/24	A	05/18/2021	Barclays Group Inc.		1,509,728	1,510,000	0
78016E-ZT-7	ROYAL BK CANADA Corp Note MW 1.150% 07/14/26	A	07/07/2021	RBC Capital Markets		1,599,456	1,600,000	0
89114T-ZD-7	TORONTO DOM BANK Corp Note MW 1.200% 06/03/26	A	06/01/2021	Toronto Dominion Sec		1,599,920	1,600,000	0
00084D-AW-0	ABN AMRO BANK NV Corp Note Call Prv Plc 2.470% 12/13/29	D	12/06/2021	Morgan Stanley		1,900,000	1,900,000	0
00774M-AX-3	AERCAP IRELAND Corp Note Call MW 3.300% 01/30/32	D	10/21/2021	CitiGroup		468,233	470,000	0
05964H-AN-5	BANCO SANTANDER Corp Note Call 1.722% 09/14/27	D	09/07/2021	Pershing		600,000	600,000	0
09659W-2Q-6	BNP PARIBAS Corp Note Call Prv Plc 1.675% 06/30/27	D	06/23/2021	BNP Paribar Securities Corp		620,000	620,000	0
225401-AU-2	CREDIT SUISSE Corp Note Call MW Prv Plc 3.091% 05/14/32	D	05/10/2021	Credit Suisse		330,000	330,000	0
26244Q-AN-3	DRYDEN SENIOR LOAN FUND DRSLF 2017-49A AR CLO PRV PLC 1.072% 07/18/30	D	03/29/2021	SG Cowen and Company		590,000	590,000	0
29359U-AC-3	ENSTAR GROUP LTD Corp Note Call MW 3.100% 09/01/31	D	08/18/2021	Wachovia Bank		579,006	580,000	0
404280-CT-4	HSBC HOLDINGS Corp Note Call MW 2.804% 05/24/32	D	05/17/2021	HSBC Securities Inc		870,000	870,000	0
404280-CV-9	HSBC HOLDINGS Corp Note Call MW 2.206% 08/17/29	D	08/10/2021	HSBC Securities Inc		910,000	910,000	0
50184N-AR-3	LCM LTD Partnership LCM 2015-A AR2 CLO Prv Plc 1.132% 07/20/30	D	03/22/2021	Morgan Stanley		510,000	510,000	0
55608J-AR-9	MACQUARIE GROUP Corp Note Call Prv Plc 1.340% 01/12/27	D	01/05/2021	Goldman Sachs		290,000	290,000	0
55818K-AV-3	Madison Park Funding MDPK 2013-11A AR2 CLO Prv Plc 1.024% 07/23/29	D	03/04/2021	Morgan Stanley		2,242,022	2,242,022	0
60687Y-BP-3	MIZUHO FINANCIAL COrp Note Call 1.234% 05/22/27	D	02/16/2021	Mizuho Investor Sec Co		1,030,000	1,030,000	0
62954H-AH-1	NXP BV/NXP FDG Corp Note Call MW Prv Plc 2.650% 02/15/32	D	11/15/2021	Morgan Stanley		877,825	880,000	0
62954W-AD-7	NTT Finance Corp Corp Note Call MW Prv Plc 1.591% 04/03/28	D	02/24/2021	Morgan Stanley		1,700,000	1,700,000	0
82620K-BD-4	SIEMENS FINAN Corp Note MW Prv Plc 1.700% 03/11/28	D	03/02/2021	Morgan Stanley		648,888	650,000	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
853254-CE-8	STANDARD CHART Corp Note Call Prv Plc 1.822% 11/23/25	D	11/16/2021	Merrill Lynch		1,010,000	1,010,000	0
86562M-CD-0	SUMITOMO MITSUI Corp Note Non Call 0.948% 01/12/26	D	01/04/2021	Pershing		930,000	930,000	0
902613-AH-1	UBS GROUP Corp Note Call Prv Plc 1.494% 08/10/27	D	08/03/2021	UBS Financial Services		680,000	680,000	0
902674-YH-7	UBS AG LONDON Corp Note Non Call Prv Plc 1.250% 06/01/26	D	05/24/2021	UBS Financial Services		1,135,600	1,140,000	0
92915U-AG-9	VOYA CLO LTD VOYA 2017-2A A1R CLO PRV PLC 1.104% 06/07/30	D	03/26/2021	Nations Bank of Texas		1,500,000	1,500,000	0
961214-ER-0	WESTPAC BANKING Corp Note Non Call 1.150% 06/03/26	D	05/25/2021	Morgan Stanley		1,898,536	1,900,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						110,106,216	109,904,850	37,491
8399997. Total - Bonds - Part 3						139,689,800	138,573,139	67,470
8399998. Total - Bonds - Part 5						4,568,528	4,366,881	7,194
8399999. Total - Bonds						144,258,328	142,940,020	74,664
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						144,258,328	XXX	74,664

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
36179M-X4-7	GNMA Pool G2 MA0699 MBS 3.500% 01/20/43		12/01/2021	Paydown		87,161	87,161	92,098	91,916	0	(4,755)	0	(4,755)	0	87,161	0	0	0	1,528	01/20/2043
36181C-CF-3	GNMA Pool AE8170 MBS 4.000% 02/15/44		12/01/2021	Paydown		43,245	43,245	46,516	46,372	0	(3,126)	0	(3,126)	0	43,245	0	0	0	893	02/15/2044
36181C-K8-0	GNMA Pool AE8419 MBS 4.000% 06/15/44		12/01/2021	Paydown		64,136	64,136	69,237	69,033	0	(4,896)	0	(4,896)	0	64,136	0	0	0	1,047	06/15/2044
36202F-LN-4	GNMA Pool 4833 SF MBS 4.000% 10/20/40		12/01/2021	Paydown		88,318	88,318	94,632	94,398	0	(6,080)	0	(6,080)	0	88,318	0	0	0	1,798	10/20/2040
3622A2-RN-4	GNMA Pool 784093 MBS 5.000% 06/15/40		12/01/2021	Paydown		82,467	82,467	91,177	90,961	0	(8,494)	0	(8,494)	0	82,467	0	0	0	1,766	06/15/2040
912828-4V-9	US Treasury Note 2.875% 08/15/28		12/23/2021	Toronto Dominion Sec		3,173,449	2,900,000	2,850,652	2,860,524	0	4,606	0	4,606	0	2,865,130	0	308,319	308,319	113,734	08/15/2028
912828-5M-8	US Treasury Note 3.125% 11/15/28		12/23/2021	Merrill Lynch		5,567,558	5,000,000	5,180,489	5,147,787	0	(16,852)	0	(16,852)	0	5,130,935	0	436,623	436,623	174,378	11/15/2028
912828-6B-1	US Treasury Note 2.625% 02/15/29		12/23/2021	Morgan Stanley		7,257,959	6,700,000	6,778,953	6,766,375	0	(7,375)	0	(7,375)	0	6,759,000	0	498,958	498,958	239,916	02/15/2029
912828-06-0	US Treasury Note Inflation Index 0.125% 04/15/21		04/15/2021	Maturity		3,319,530	3,000,000	3,100,230	3,293,878	(172,931)	1,964	0	(170,967)	0	3,122,910	0	196,620	196,620	2,075	04/15/2021
912828-QN-3	US Treasury Note 3.125% 05/15/21		05/15/2021	Maturity		300,000	300,000	327,469	302,044	0	(2,044)	0	(2,044)	0	300,000	0	0	0	4,688	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						19,983,823	18,265,327	18,631,453	18,763,288	(172,931)	(47,052)	0	(219,983)	0	18,543,302	0	1,440,520	1,440,520	541,823	XXX
544646-3P-5	LOS ANGELES CA U GO Cont Call 5.000% 07/01/28		07/01/2021	Call 100.0000		255,000	255,000	297,837	259,248	0	(4,248)	0	(4,248)	0	255,000	0	0	0	12,750	07/01/2028
544646-3Q-3	LOS ANGELES CA U GO Cont Call 5.000% 07/01/29		07/01/2021	Call 100.0000		240,000	240,000	279,398	243,913	0	(3,913)	0	(3,913)	0	240,000	0	0	0	12,000	07/01/2029
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						495,000	495,000	577,235	503,161	0	(8,161)	0	(8,161)	0	495,000	0	0	0	24,750	XXX
3128MJ-UX-6	FHLMC Pool G08597 MBS 3.500% 07/01/44		12/01/2021	Paydown		28,337	28,337	29,036	29,015	0	(678)	0	(678)	0	28,337	0	0	0	449	07/01/2044
3128MM-K2-8	FHLMC Pool G18312 MBS 4.000% 06/01/24		12/01/2021	Paydown		10,839	10,839	11,577	11,188	0	(349)	0	(349)	0	10,839	0	0	0	220	06/01/2024
31294M-FJ-5	FHLMC Pool E02869 MBS 4.000% 04/01/26		12/01/2021	Paydown		8,818	8,818	9,414	9,238	0	(421)	0	(421)	0	8,818	0	0	0	179	04/01/2026
3132H4-CQ-2	FHLMC Pool U90979 MBS 3.500% 07/01/42		12/01/2021	Paydown		1,106,982	1,106,982	1,148,407	1,147,788	0	(40,807)	0	(40,807)	0	1,106,982	0	0	0	20,284	07/01/2042
3132H7-DU-5	FHLMC Pool U99114 MBS 3.500% 02/01/44		12/01/2021	Paydown		1,151,172	1,151,172	1,194,341	1,193,862	0	(42,689)	0	(42,689)	0	1,151,172	0	0	0	20,837	02/01/2044
3132HM-WL-1	FHLMC Pool Q11551 MBS 3.500% 09/01/42		12/01/2021	Paydown		63,816	63,816	67,964	67,712	0	(3,896)	0	(3,896)	0	63,816	0	0	0	1,317	09/01/2042
3132L8-SW-8	FHLMC Pool V83233 MBS 4.000% 06/01/47		12/01/2021	Paydown		564,875	564,875	583,322	582,629	0	(17,754)	0	(17,754)	0	564,875	0	0	0	10,927	06/01/2047
31335A-5Z-7	FHLMC Pool G60864 MBS 3.000% 02/01/47		12/01/2021	Paydown		313,744	313,744	336,441	336,040	0	(22,297)	0	(22,297)	0	313,744	0	0	0	4,821	02/01/2047
31335A-U5-5	FHLMC Pool G60604 MBS 3.500% 10/01/45		12/01/2021	Paydown		208,425	208,425	215,354	215,026	0	(6,601)	0	(6,601)	0	208,425	0	0	0	3,310	10/01/2045
31335A-WU-8	FHLMC Pool G60659 MBS 3.500% 08/01/46		12/01/2021	Paydown		578,414	578,414	582,119	581,952	0	(3,539)	0	(3,539)	0	578,414	0	0	0	9,617	08/01/2046
31335A-ZA-9	FHLMC Pool G60737 MBS 4.500% 08/01/42		12/01/2021	Paydown		369,273	369,273	390,160	389,217	0	(19,943)	0	(19,943)	0	369,273	0	0	0	8,512	08/01/2042
31335B-C9-5	FHLMC Pool G60996 MBS 3.500% 05/01/47		12/01/2021	Paydown		349,507	349,507	362,750	362,437	0	(12,930)	0	(12,930)	0	349,507	0	0	0	5,864	05/01/2047
31335B-CQ-7	FHLMC Pool G60979 MBS 4.000% 05/01/46		12/01/2021	Paydown		319,780	319,780	339,617	339,024	0	(19,244)	0	(19,244)	0	319,780	0	0	0	6,800	05/01/2046
31335B-DF-0	FHLMC Pool G61002 MBS 4.000% 05/01/47		12/01/2021	Paydown		396,368	396,368	421,233	420,805	0	(24,438)	0	(24,438)	0	396,368	0	0	0	7,046	05/01/2047
31368H-M4-2	FNMA Pool 190379 MBS 5.500% 05/01/37		12/01/2021	Paydown		111,647	111,647	124,696	123,602	0	(11,955)	0	(11,955)	0	111,647	0	0	0	3,334	05/01/2037
3136AC-RC-7	FNMA FNR 2013-15 QD RMBS 3.000% 12/25/38		08/01/2021	Paydown		23,569	23,569	24,777	23,640	0	(71)	0	(71)	0	23,569	0	0	0	234	12/25/2038
3136AD-EF-2	FNMA FNR 2013-36 AG RMBS 3.000% 12/25/36		12/01/2021	Paydown		30,794	30,794	32,472	31,016	0	(223)	0	(223)	0	30,794	0	0	0	490	12/25/2036
3138A4-Y5-8	FNMA Pool AH3431 MBS 3.500% 01/01/26		12/01/2021	Paydown		9,120	9,120	9,179	9,142	0	(23)	0	(23)	0	9,120	0	0	0	161	01/01/2026
3138A6-AK-6	FNMA Pool AH4509 MBS 3.500% 01/01/26		12/01/2021	Paydown		16,496	16,496	16,681	16,579	0	(83)	0	(83)	0	16,496	0	0	0	308	01/01/2026
3138A8-EL-6	FNMA Pool AH6438 MBS 3.500% 02/01/26		12/01/2021	Paydown		10,472	10,472	10,495	10,473	0	0	0	0	0	10,472	0	0	0	173	02/01/2026
3138AW-NM-1	FNMA Pool AJ4895 MBS 4.000% 01/01/42		12/01/2021	Paydown		167,159	167,159	176,940	176,536	0	(9,377)	0	(9,377)	0	167,159	0	0	0	2,723	01/01/2042
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		12/01/2021	Paydown		92,276	92,276	96,252	96,047	0	(3,771)	0	(3,771)	0	92,276	0	0	0	1,755	12/01/2041
3138E2-4E-2	FNMA Pool AJ9820 MBS 3.000% 12/01/26		12/01/2021	Paydown		46,638	46,638	48,074	47,503	0	(865)	0	(865)	0	46,638	0	0	0	670	12/01/2026
3138EH-RC-8	FNMA Pool AL1382 MBS 3.000% 02/01/27		12/01/2021	Paydown		62,062	62,062	64,726	63,729	0	(1,667)	0	(1,667)	0	62,062	0	0	0	882	02/01/2027
3138EJ-XZ-6	FNMA Pool AL2495 MBS 4.000% 03/01/42		12/01/2021	Paydown		36,179	36,179	38,519	38,405	0	(2,226)	0	(2,226)	0	36,179	0	0	0	705	03/01/2042
3138EK-2D-6	FNMA Pool AL3471 MBS 4.000% 12/01/42		12/01/2021	Paydown		471,473	471,473	499,103	498,080	0	(26,607)	0	(26,607)	0	471,473	0	0	0	9,381	12/01/2042
3138EQ-FH-0	FNMA Pool AL7367 MBS 4.500% 01/01/42		12/01/2021	Paydown		36,466	36,466	39,515	39,360	0	(2,894)	0	(2,894)	0	36,466	0	0	0	853	01/01/2042
3138EQ-LB-6	FNMA Pool AL7521 MBS 5.000% 06/01/39		12/01/2021	Paydown		158,778	158,778	175,152	174,398	0	(15,620)	0	(15,620)	0	158,778	0	0	0	4,138	06/01/2039
3138ER-R4-4	FNMA Pool AL9506 MBS 3.000% 11/01/46		12/01/2021	Paydown		44,738	44,738	44,277	44,293	0	446	0	446	0	44,738	0	0	0	707	11/01/2046
3138ER-UC-2	FNMA Pool AL9578 MBS 4.000% 06/01/45		12/01/2021	Paydown		302,828	302,828	320,879	320,091	0	(17,263)	0	(17,263)	0	302,828	0	0	0	5,922	06/01/2045
3138ET-BA-3	FNMA Pool AL8132 MBS 4.000% 01/01/43		12/01/2021	Paydown		47,593	47,593	50,917	50,780	0	(3,188)	0	(3,188)	0	47,593	0	0	0	1,020	01/01/2043
3138MK-4P-8	FNMA Pool AQ4429 MBS 3.500% 11/01/42		12/01/2021	Paydown		31,388	31,388	33,002	32,864	0	(1,476)	0	(1,476)	0	31,388	0	0	0	570	11/01/2042
3138WA-GA-9	FNMA Pool AS1092 MBS 4.000% 11/01/43		12/01/2021	Paydown		830,074	830,074	880,786	879,601	0	(49,528)	0	(49,528)	0	830,074	0	0	0	16,868	11/01/2043
3138WC-H2-2	FNMA Pool AS2948 MBS 4.000% 07/01/44		12/01/2021	Paydown		121,699	121,699	128,887	128,611	0	(6,912)	0	(6,912)	0	121,699	0	0	0	2,741	07/01/2044
3138WD-5T-4	FNMA Pool AS4457 MBS 3.500% 02/01/45		12/01/2021	Paydown		28,031	28,031	29,464	29,402	0	(1,370)	0	(1,370)	0	28,031	0	0	0	461	02/01/2045
3138WE-CU-1	FNMA Pool AS4582 MBS 4.000% 03/01/45		12/01/2021	Paydown		111,694	111,694	118,282	117,964	0	(6,270)	0	(6,270)	0	111,694	0	0	0	2,111	03/01/2045
3138WE-VX-4	FNMA Pool AS5129 MBS 3.500% 06/01/45		12/01/2021	Paydown		125,749	125,749	129,777	129,630	0	(3,881)	0	(3,881)	0	125,749	0	0	0	2,145	06/01/2045
3138WF-X7-6	FNMA Pool AS6101 MBS 3.500% 11/01/45		12/01/2021	Paydown		151,046	151,046	155,625	155,462	0	(4,416)	0	(4,416)	0	151,046	0	0	0	2,499	11/01/2045

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
3138WG-LA-0	FNMA Pool AS6620 MBS 3.500% 02/01/46		12/01/2021	Paydown		79,598	79,598	83,640	83,488	0	(3,890)	0	(3,890)	0	79,598	0	0	0	1,282	02/01/2046
3138WH-KJ-0	FNMA Pool AS7496 MBS 3.000% 07/01/46		12/01/2021	Paydown		266,688	266,688	265,667	265,686	0	1,001	0	1,001	0	266,688	0	0	0	3,933	07/01/2046
3138WH-LN-0	FNMA Pool AS7532 MBS 3.000% 07/01/46		12/01/2021	Paydown		240,025	240,025	239,106	239,121	0	904	0	904	0	240,025	0	0	0	3,763	07/01/2046
3138WH-NE-8	FNMA Pool AS7588 MBS 3.500% 07/01/46		12/01/2021	Paydown		115,949	115,949	119,736	119,596	0	(3,647)	0	(3,647)	0	115,949	0	0	0	1,967	07/01/2046
3138WJ-NE-4	FNMA Pool AS8488 MBS 3.000% 12/01/46		12/01/2021	Paydown		377,436	377,436	375,637	375,661	0	1,775	0	1,775	0	377,436	0	0	0	5,948	12/01/2046
3138XS-6J-1	FNMA Pool AW3572 MBS 1.841% 07/01/44		12/01/2021	Paydown		13,126	13,126	13,619	13,606	0	(480)	0	(480)	0	13,126	0	0	0	168	07/01/2044
3138XT-AS-4	FNMA Pool AW3616 MBS 4.000% 06/01/44		12/01/2021	Paydown		473,402	473,402	502,176	501,753	0	(28,351)	0	(28,351)	0	473,402	0	0	0	9,200	06/01/2044
3140E7-PC-8	FNMA Pool BA3118 MBS 3.500% 02/01/46		12/01/2021	Paydown		67,092	67,092	70,572	70,442	0	(3,350)	0	(3,350)	0	67,092	0	0	0	828	02/01/2046
3140EW-XG-5	FNMA Pool BC2478 MBS 4.000% 02/01/46		12/01/2021	Paydown		19,031	19,031	20,441	20,389	0	(1,358)	0	(1,358)	0	19,031	0	0	0	491	02/01/2046
3140FB-EF-3	FNMA Pool BD3733 MBS 3.500% 08/01/46		12/01/2021	Paydown		70,129	70,129	74,019	73,868	0	(3,739)	0	(3,739)	0	70,129	0	0	0	931	08/01/2046
3140FE-5W-0	FNMA Pool BD7160 MBS 4.000% 04/01/47		12/01/2021	Paydown		454,525	454,525	496,072	495,531	0	(41,005)	0	(41,005)	0	454,525	0	0	0	8,832	04/01/2047
3140FX-L7-5	FNMA Pool BF0349 MBS 4.500% 11/01/41		12/01/2021	Paydown		334,988	334,988	364,404	363,732	0	(28,745)	0	(28,745)	0	334,988	0	0	0	8,086	11/01/2041
3140J5-HH-5	FNMA Pool BM1131 MBS 4.000% 04/01/47		12/01/2021	Paydown		473,398	473,398	483,680	483,362	0	(9,964)	0	(9,964)	0	473,398	0	0	0	9,514	04/01/2047
3140J5-M7-1	FNMA Pool BM1281 MBS 4.000% 05/01/44		12/01/2021	Paydown		545,336	545,336	576,352	575,226	0	(29,890)	0	(29,890)	0	545,336	0	0	0	10,201	05/01/2044
3140J7-WY-7	FNMA Pool BM3362 MBS 4.500% 01/01/44		12/01/2021	Paydown		192,455	192,455	203,288	202,926	0	(10,471)	0	(10,471)	0	192,455	0	0	0	4,511	01/01/2044
3140JB-A7-8	FNMA Pool BM3629 MBS 3.500% 03/01/48		12/01/2021	Paydown		418,980	418,980	441,566	441,058	0	(22,078)	0	(22,078)	0	418,980	0	0	0	7,286	03/01/2048
3140J9-L6-6	FNMA Pool BM4848 MBS 4.000% 12/01/43		12/01/2021	Paydown		442,196	442,196	471,561	470,761	0	(28,565)	0	(28,565)	0	442,196	0	0	0	9,307	12/01/2043
3140J9-US-8	FNMA Pool BM5092 MBS 4.000% 11/01/33		12/01/2021	Paydown		619,185	619,185	633,504	632,745	0	(13,559)	0	(13,559)	0	619,185	0	0	0	12,107	11/01/2033
3140J9-VV-0	FNMA Pool BM5127 MBS 3.500% 03/01/47		12/01/2021	Paydown		551,643	551,643	604,286	604,003	0	(52,360)	0	(52,360)	0	551,643	0	0	0	10,064	03/01/2047
3140JA-PW-2	FNMA Pool BM5836 MBS 3.000% 09/01/46		12/01/2021	Paydown		1,138,476	1,138,476	1,158,577	1,158,219	0	(19,744)	0	(19,744)	0	1,138,476	0	0	0	17,577	09/01/2046
3140Q8-WW-1	FNMA Pool CA1560 MBS 4.500% 04/01/48		12/01/2021	Paydown		630,600	630,600	659,740	658,923	0	(28,323)	0	(28,323)	0	630,600	0	0	0	13,758	04/01/2048
3140X4-YS-9	FNMA Pool FM1620 MBS 4.000% 09/01/46		12/01/2021	Paydown		421,465	421,465	451,692	451,345	0	(29,880)	0	(29,880)	0	421,465	0	0	0	8,256	09/01/2046
3140X5-RL-9	FNMA Pool FM2290 MBS 3.500% 07/01/47		12/01/2021	Paydown		509,795	509,795	538,630	538,271	0	(28,476)	0	(28,476)	0	509,795	0	0	0	8,322	07/01/2047
3140X6-RR-4	FNMA Pool FM3195 MBS 3.500% 11/01/45		12/01/2021	Paydown		291,112	291,112	322,361	321,885	0	(30,773)	0	(30,773)	0	291,112	0	0	0	5,447	11/01/2045
3140X7-BJ-7	FNMA Pool FM3640 MBS 4.000% 12/01/47		12/01/2021	Paydown		455,030	455,030	494,632	494,308	0	(39,278)	0	(39,278)	0	455,030	0	0	0	9,116	12/01/2047
3140X7-CQ-0	FNMA Pool FM3678 MBS 3.000% 10/01/47		12/01/2021	Paydown		551,293	551,293	596,430	596,082	0	(44,789)	0	(44,789)	0	551,293	0	0	0	8,433	10/01/2047
3140X7-YM-5	FNMA Pool FM4315 MBS 3.000% 11/01/46		12/01/2021	Paydown		363,520	363,520	391,750	391,498	0	(27,977)	0	(27,977)	0	363,520	0	0	0	5,640	11/01/2046
3140X8-P3-5	FNMA Pool FM4941 MBS 3.000% 02/01/47		12/01/2021	Paydown		358,075	358,075	382,021	381,903	0	(23,828)	0	(23,828)	0	358,075	0	0	0	4,973	02/01/2047
31410K-N6-7	FNMA Pool 889713 MBS 5.000% 06/01/21		05/01/2021	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	06/01/2021
31410L-C5-9	FNMA Pool 890292 MBS 4.500% 01/01/41		12/01/2021	Paydown		14,091	14,091	15,260	15,183	0	(1,092)	0	(1,092)	0	14,091	0	0	0	305	01/01/2041
31410L-WR-9	FNMA Pool 890856 MBS 3.500% 01/01/47		12/01/2021	Paydown		337,177	337,177	354,826	354,563	0	(17,386)	0	(17,386)	0	337,177	0	0	0	5,310	01/01/2047
31416V-DT-8	FNMA Pool AB0113 MBS 5.000% 04/01/35		12/01/2021	Paydown		11,688	11,688	12,782	12,692	0	(1,004)	0	(1,004)	0	11,688	0	0	0	333	04/01/2035
31416W-T3-6	FNMA Pool AB1469 MBS 4.500% 09/01/40		12/01/2021	Paydown		11,317	11,317	12,355	12,305	0	(988)	0	(988)	0	11,317	0	0	0	225	09/01/2040
31417A-JW-0	FNMA Pool AB3876 MBS 4.000% 11/01/41		12/01/2021	Paydown		110,764	110,764	118,535	118,169	0	(7,405)	0	(7,405)	0	110,764	0	0	0	2,471	11/01/2041
31417A-P6-0	FNMA Pool AB4044 MBS 3.500% 12/01/41		12/01/2021	Paydown		1,140,836	1,140,836	1,187,895	1,186,612	0	(45,777)	0	(45,777)	0	1,140,836	0	0	0	18,334	12/01/2041
31417E-N9-8	FNMA Pool AB7615 MBS 3.500% 01/01/43		12/01/2021	Paydown		46,069	46,069	48,286	48,150	0	(2,081)	0	(2,081)	0	46,069	0	0	0	828	01/01/2043
31417G-T5-5	FNMA Pool AB9571 MBS 3.500% 06/01/43		12/01/2021	Paydown		35,804	35,804	37,162	37,095	0	(1,291)	0	(1,291)	0	35,804	0	0	0	553	06/01/2043
31418N-XX-3	FNMA Pool AD1593 MBS 4.500% 02/01/40		12/01/2021	Paydown		15,060	15,060	16,225	16,153	0	(1,093)	0	(1,093)	0	15,060	0	0	0	342	02/01/2040
31418P-S7-1	FNMA Pool AD2341 MBS 4.500% 03/01/40		12/01/2021	Paydown		16,463	16,463	17,621	17,509	0	(1,046)	0	(1,046)	0	16,463	0	0	0	332	03/01/2040
31419A-U8-8	FNMA Pool AE0606 MBS 4.000% 11/01/40		12/01/2021	Paydown		30,110	30,110	32,048	31,890	0	(1,780)	0	(1,780)	0	30,110	0	0	0	514	11/01/2040
37353P-FG-9	GEORGIA ST HSG & Rev Bond Cont Call 4.000% 06/01/50		09/01/2021	Call 100.0000		275,000	275,000	309,840	308,125	0	(1,664)	0	(1,664)	0	306,461	0	(31,461)	(31,461)	6,050	06/01/2050
3199999. Subtotal - Bonds - U.S. Special Revenues						21,057,260	21,057,260	22,138,220	22,106,989	0	(1,018,273)	0	(1,018,273)	0	21,088,721	0	(31,461)	(31,461)	386,572	XXX
00287Y-AU-3	ABBVIE INC Corp Note MW CALL 2.300% 05/14/21		04/14/2021	Call 100.0000		1,000,000	1,000,000	990,720	999,151	0	658	0	658	0	999,808	0	192	192	9,583	05/14/2021
03066E-AB-0	AmeriCredit Auto AMCAR 2020-2 A2A ABS 0.600% 12/18/23		12/18/2021	Paydown		161,893	161,893	161,886	161,888	0	4	0	4	0	161,893	0	0	0	485	12/18/2023
037833-BS-8	APPLE INC Corp Note Call MW 2.250% 02/23/21		01/28/2021	Call 100.0000		300,000	300,000	304,518	300,055	0	(55)	0	(55)	0	300,000	0	0	0	2,906	02/23/2021
053332-AS-1	AUTOZONE INC Corp Note Call MW 2.500% 04/15/21		03/15/2021	Call 100.0000		30,000	30,000	29,989	29,999	0	0	0	0	0	30,000	0	0	0	313	04/15/2021
05522R-CZ-9	Bank of America BACCT 2018-A2 A2 ABS 3.000% 09/15/23		04/15/2021	Paydown		1,380,000	1,380,000	1,379,720	1,379,971	0	29	0	29	0	1,380,000	0	0	0	13,800	09/15/2023
09661R-AD-3	BMW Vehicle Owne BMWOT 2020-A A3 ABS 0.480% 10/25/24		12/25/2021	Paydown		24,538	24,538	24,536	24,536	0	1	0	1	0	24,538	0	0	0	116	10/25/2024
12593A-AX-3	COMM MORTGAGE TR COMM 2015-CR23 A2 CMBS 2.852% 05/10/48		12/01/2021	Paydown		1,396	1,396	1,437	1,407	0	(11)	0	(11)	0	1,396	0	0	0	31	05/10/2048

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
12636W-AD-8	CNH Equipment Tr CNH 2017-A A3 ABS 2.070% 05/16/22		01/15/2021	Paydown		99,344	99,344	99,341	99,344	0	0	0	0	0	99,344	0	0	0	171	05/16/2022
12637B-AD-3	CNH Equipment Tr CNH 2017-B A3 ABS 1.860% 09/15/22		04/15/2021	Paydown		125,916	125,916	125,885	125,912	0	4	0	4	0	125,916	0	0	0	485	09/15/2022
14314W-AD-3	CarMax Auto Owne CARMX 2017-3 A3 ABS 1.970% 04/15/22		03/15/2021	Paydown		77,719	77,719	77,703	77,718	0	1	0	1	0	77,719	0	0	0	220	04/15/2022
166764-BG-4	CHEVRON CORP Corp Note Call MW 2.100% 05/16/21		05/16/21	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	3,150	05/16/2021
17275R-AP-7	CISCO SYSTEMS Corp Note MW Call 2.900% 03/04/21		03/04/2021	Maturity		50,000	50,000	49,909	49,998	0	2	0	2	0	50,000	0	0	0	725	03/04/2021
17275R-BD-3	CISCO SYSTEMS Corp Note MW 2.200% 02/28/21		02/28/2021	Maturity		190,000	190,000	189,635	189,988	0	12	0	12	0	190,000	0	0	0	2,090	02/28/2021
17290X-AU-4	CITIGROUP COMMER CGCMT 2016-GC37 AAB CMBS 3.098% 04/10/49		12/01/2021	Paydown		54,157	54,157	55,780	54,743	0	(586)	0	(586)	0	54,157	0	0	0	1,188	04/10/2049
18978C-AC-7	CNH Equipment Tr CNH 2017-C A3 ABS 2.080% 02/15/23		09/15/2021	Paydown		104,883	104,883	104,880	104,881	0	2	0	2	0	104,883	0	0	0	883	02/15/2023
21036P-AR-9	CONSTELLATION BR Corp Note Call MW 2.700% 05/09/22		08/25/2021	Call 101.5504		233,566	230,000	229,499	229,858	0	68	0	68	0	229,925	0	75	75	8,499	05/09/2022
233851-CZ-5	DAIMLER FINANCE Corp Note MW Prv Plc 2.300% 02/12/21		02/12/2021	Maturity		2,000,000	2,000,000	1,995,820	1,999,847	0	153	0	153	0	2,000,000	0	0	0	23,000	02/12/2021
24422E-RE-1	JOHN DEERE CAP Corp Note Non Call 3.900% 07/12/21		07/12/2021	Maturity		35,000	35,000	34,963	34,998	0	2	0	2	0	35,000	0	0	0	1,365	07/12/2021
24704B-AC-8	DEFT 2019-1 A2 DEFT 2019-1 A2 ABS Prv Plc 2.780% 08/23/21		01/22/2021	Paydown		32,589	32,589	32,585	32,588	0	0	0	0	0	32,589	0	0	0	76	08/23/2021
36252H-AB-7	GS Mortgage Secu GSMS 2017-GS5 A2 CMBS 3.218% 03/10/50		11/01/2021	Paydown		419,341	419,341	431,907	420,410	0	(1,069)	0	(1,069)	0	419,341	0	0	0	6,747	03/10/2050
373334-KF-7	GEORGIA POWER Corp Note Call MW 2.400% 04/01/21		03/01/2021	Call 100.0000		130,000	130,000	129,734	129,986	0	9	0	9	0	129,995	0	5	5	1,300	04/01/2021
40414L-AK-5	HCP INC Corp Note Call MW 4.200% 03/01/24		02/26/2021	Call 111.1496		55,575	50,000	49,769	49,916	0	4	0	4	0	49,920	0	80	80	6,596	03/01/2024
40438P-AB-8	HPEFS Equipment HPEFS 2020-2A A2 ABS Prv Plc 0.650% 07/22/30		12/20/2021	Paydown		1,218,714	1,218,714	1,218,618	1,218,654	0	60	0	60	0	1,218,714	0	0	0	4,816	07/22/2030
43813F-AC-7	Honda Auto Recei HAROT 2017-4 A3 ABS 2.050% 11/22/21		01/21/2021	Paydown		29,758	29,758	29,754	29,758	0	0	0	0	0	29,758	0	0	0	51	11/22/2021
44891A-AS-6	HYUNDAI CAP AMER Corp Note MW Prv Plc 3.450% 03/12/21		03/12/2021	Maturity		1,333,000	1,333,000	1,332,400	1,332,960	0	40	0	40	0	1,333,000	0	0	0	22,994	03/12/2021
46590J-AT-4	JPMBB COMMERCIAL JPMBB 2015-C32 A2 CMBS 2.816% 11/15/48		12/01/2021	Paydown		1,373	1,373	1,414	1,372	0	1	0	1	0	1,373	0	0	0	20	11/15/2048
46590T-AD-7	JPMDB COMMERCIAL JPMDB 2017-C5 A4 CMBS 3.414% 03/15/50		12/01/2021	Paydown		41,727	41,727	42,144	41,967	0	(240)	0	(240)	0	41,727	0	0	0	886	03/15/2050
46639E-AE-1	JP MORGAN CHASE JPMCC 2012-LC9 A5 CMBS 2.840% 12/15/47		07/01/2021	Paydown		51,551	51,551	53,255	51,812	0	(260)	0	(260)	0	51,551	0	0	0	1,150	12/15/2047
46642C-BH-2	JP MORGAN CHASE JPMCC 2014-C20 A4A1 CMBS 3.538% 07/15/47		06/01/2021	Paydown		62	62	65	63	0	(1)	0	(1)	0	62	0	0	0	1	07/15/2047
46849L-TB-7	JACKSON NAT LIFE Corp Note Non Call Prv Plc 3.300% 06/11/21		06/11/2021	Maturity		1,300,000	1,300,000	1,297,868	1,299,672	0	328	0	328	0	1,300,000	0	0	0	21,450	06/11/2021
501044-CZ-2	KROGER CO Corp Note Call MW 20BP 2.950% 11/01/21		11/01/2021	Maturity		35,000	35,000	34,989	34,999	0	1	0	1	0	35,000	0	0	0	1,033	11/01/2021
594918-BP-8	MICROSOFT CORP Corp Note Call MW 1.550% 08/08/21		07/08/2021	Call 100.0000		320,000	320,000	319,664	319,958	0	36	0	36	0	319,994	0	6	6	4,547	08/08/2021
651639-AR-7	NEWMONT GOLDCORP Corp Note Call MW 3.625% 06/09/21		04/09/2021	Call 100.0000		75,000	75,000	75,483	75,081	0	(81)	0	(81)	0	75,000	0	0	0	906	06/09/2021
65339K-AW-0	NEXTERA ENERGY Corp Note Call 2.800% 01/15/23		12/22/2021	Call 102.3564		844,440	825,000	824,670	824,869	0	62	0	62	0	824,931	0	69	69	52,614	01/15/2023
65339K-BG-4	NEXTERA ENERGY Corp Note Call MW 3.150% 04/01/24		12/22/2021	Call 104.9160		651,528	621,000	621,000	621,000	0	0	0	0	0	621,000	0	0	0	54,491	04/01/2024
65478H-AD-0	Nissan Auto Rece NAROT 2017-C A3 ABS 2.120% 04/18/22		04/15/2021	Paydown		81,026	81,026	81,013	81,026	0	1	0	1	0	81,026	0	0	0	338	04/18/2022

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65479C-AB-4	Nissan Auto Rece NAROT 2020-B A2A ABS 0.470% 10/17/22		11/15/2021	Paydown		555,902	555,902	555,885	555,892	0	9	0	9	0	555,902	0	0	0	1,177	10/17/2022
665859-AM-6	NORTHERN TRST CO Corp Note Non Call 3.375% 08/23/21		08/23/2021	Maturity		100,000	100,000	99,563	99,967	0	33	0	33	0	100,000	0	0	0	3,375	08/23/2021
666807-BQ-4	NORTHROP GRUMMAN Corp Note Call MW 2.550% 10/15/22		03/24/2021	Call 103.4370		1,287,791	1,245,000	1,244,826	1,244,936	0	8	0	8	0	1,244,944	0	56	56	56,812	10/15/2022
68233J-BY-9	ONCOR ELECTRIC D Corp Note Call MW Prv Plc 0.550% 10/01/25		06/03/2021	Tax Free Exchange		1,457,451	1,465,000	1,456,283	1,456,731	0	720	0	720	0	1,457,451	0	0	0	5,484	10/01/2025
69371R-M9-4	PACCAR FINL CORP Corp Note Non Call 2.250% 02/25/21		02/25/2021	Maturity		90,000	90,000	89,907	89,997	0	3	0	3	0	90,000	0	0	0	1,013	02/25/2021
713448-DX-3	PEPSICO INC Corp Note Call MW 2.000% 04/15/21		04/15/2021	Maturity		710,000	710,000	709,858	709,988	0	12	0	12	0	710,000	0	0	0	7,100	04/15/2021
742718-EN-5	PROCTER & GAMBLE Corp Note MW 1.850% 02/02/21		02/02/2021	Maturity		90,000	90,000	89,983	90,000	0	0	0	0	0	90,000	0	0	0	833	02/02/2021
75513E-BW-0	RAYTHEON TECH Corp Note Call MW 2.500% 12/15/22		08/26/2021	Call 102.3742		307,122	300,000	299,796	299,802	0	65	0	65	0	299,867	0	133	133	12,352	12/15/2022
75513E-CE-9	RAYTHEON TECH Corp Note Call MW 2.800% 03/15/22		08/26/2021	Call 101.2181		1,012,181	1,000,000	999,834	999,847	0	91	0	91	0	999,937	0	63	63	38,703	03/15/2022
797440-BT-0	SAN DIEGO G & E Corp Note MW Pro-Rata Sink 1.914% 02/01/22		08/01/2021	Paydown		7,143	7,143	7,143	7,143	0	0	0	0	0	7,143	0	0	0	103	02/01/2022
80285J-AC-0	Santander Retail SRT 2019-A A2 ABS Prv Plc 2.720% 01/20/22		02/20/2021	Paydown		153,642	153,642	153,638	153,627	0	15	0	15	0	153,642	0	0	0	507	01/20/2022
863667-AM-3	STRYKER CORP Corp Note Call MW 2.625% 03/15/21		03/15/2021	Maturity		300,000	300,000	299,886	299,995	0	5	0	5	0	300,000	0	0	0	3,938	03/15/2021
867914-BK-8	SUNTRUST BANKS Corp Note Call 2.900% 03/03/21		02/03/2021	Call 100.0000		190,000	190,000	189,588	189,985	0	8	0	8	0	189,993	0	7	7	2,296	03/03/2021
871829-BG-1	SYSCO CORP Corp Note Call MW 3.550% 03/15/25		12/14/2021	Call 107.2910		804,683	750,000	746,100	747,538	0	525	0	525	0	748,063	0	1,937	1,937	87,890	03/15/2025
87264A-BH-7	T-MOBILE USA INC Corp Note Call MW Prv Plc 2.050% 02/15/28		05/25/2021	Tax Free Exchange		665,861	650,000	667,284	666,758	0	(897)	0	(897)	0	665,861	0	0	0	12,252	02/15/2028
89238K-AD-4	Toyota Auto Rece TAOT 2017-D A3 ABS 1.930% 01/18/22		03/15/2021	Paydown		97,342	97,342	97,333	97,342	0	0	0	0	0	97,342	0	0	0	295	01/18/2022
90269G-AC-5	UBS COMMERCIAL M UBSCM 2012-C1 A3 CMBS 3.400% 05/10/45		12/01/2021	Paydown		266,832	266,832	282,800	269,577	0	(2,746)	0	(2,746)	0	266,832	0	0	0	8,005	05/10/2045
911312-BP-0	UNITED PARCEL Corp Note MW 2.050% 04/01/21		04/01/2021	Maturity		3,169,000	3,169,000	3,163,993	3,168,620	0	380	0	380	0	3,169,000	0	0	0	32,482	04/01/2021
92890P-AF-1	WF-RBS COMMERCIA WFRBS 2013-C14 ASB CMBS 2.977% 06/15/46		12/01/2021	Paydown		93,802	93,802	97,404	94,479	0	(677)	0	(677)	0	93,802	0	0	0	2,417	06/15/2046
931427-AF-5	WALGREENS BOOTS Corp Note Call MW 3.300% 11/18/21		09/18/2021	Call 100.0000		80,000	80,000	79,782	79,970	0	25	0	25	0	79,994	0	6	6	2,200	11/18/2021
949746-RS-2	WELLS FARGO CO Corp Note Non Call 2.500% 03/04/21		03/04/2021	Maturity		1,000,000	1,000,000	999,770	999,992	0	8	0	8	0	1,000,000	0	0	0	12,500	03/04/2021
95000L-AY-9	WELLS FARGO COMM WFCM 2016-C33 A3 CMBS 3.162% 03/15/59		08/01/2021	Paydown		14,239	14,239	14,381	14,282	0	(43)	0	(43)	0	14,239	0	0	0	188	03/15/2059
95001F-AV-7	WELLS FARGO COMM WFCM 2017-RC1 A2 CMBS 3.118% 01/15/60		12/01/2021	Paydown		749,254	749,254	771,711	751,590	0	(2,336)	0	(2,336)	0	749,254	0	0	0	22,483	01/15/2060
98162Q-AC-4	World Omni Auto WOART 2018-B A3 ABS 2.870% 07/17/23		12/15/2021	Paydown		761,724	761,724	761,650	761,692	0	32	0	32	0	761,724	0	0	0	10,972	07/17/2023
064159-HM-1	BANK NOVA SCOTIA Corp Note Non Call 2.450% 03/22/21	A	03/22/2021	Maturity		500,000	500,000	498,970	499,952	0	48	0	48	0	500,000	0	0	0	6,125	03/22/2021
13646B-AG-3	Canadian Pacer A CPART 2019-1A A3 ABS Prv Plc 2.800% 10/19/23	A	12/19/2021	Paydown		359,933	359,933	359,928	359,922	0	12	0	12	0	359,933	0	0	0	5,896	10/19/2023
780082-AE-3	ROYAL BK CANADA Corp Note Non Call 2.300% 03/22/21	A	03/22/2021	Maturity		300,000	300,000	299,790	299,990	0	10	0	10	0	300,000	0	0	0	3,450	03/22/2021
891140-BG-2	TORONTO DOM BANK Corp Note Non Call 2.125% 04/07/21	A	04/07/2021	Maturity		275,000	275,000	274,533	274,974	0	26	0	26	0	275,000	0	0	0	2,922	04/07/2021
00084D-AT-7	ABN AMRO BANK NV Corp Note Non Call Prv Plc 3.400% 08/27/21	D	08/27/2021	Maturity		644,000	644,000	643,530	643,893	0	107	0	107	0	644,000	0	0	0	21,896	08/27/2021

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05565Q-DP-0	BP CAPITAL PLC Corp Note Call MW 2.520% 09/19/22	D	07/13/2021	Call 102.5330		1,194,508	1,165,000	1,165,000	1,165,000	0	0	0	0	0	1,165,000	0	0	0	53,485	09/19/2022
07133M-AA-4	Battalion CLO Ltd BATLN 2019-16A A CLO Prv Plc 1.502% 12/19/32	D	12/20/2021	Call 100.0000		920,000	920,000	920,000	920,000	0	0	0	0	0	920,000	0	0	0	16,902	12/19/2032
09630G-AC-7	Bluemountain CLO Ltd BLUEM 2019-26A A2 CLO Prv Plc 1.782% 10/20/32	D	10/20/2021	Paydown		1,860,000	1,860,000	1,860,000	1,860,000	0	0	0	0	0	1,860,000	0	0	0	35,271	10/20/2032
26244Q-AA-1	DRYDEN SENIOR LOAN FUND DRSLF 2017-49A A CLO Prv Plc 1.332% 07/18/30	D	04/19/2021	Paydown		590,000	590,000	590,000	590,000	0	0	0	0	0	590,000	0	0	0	4,270	07/18/2030
29278G-AD-0	ENEL FIN INTL NV Corp Note MW Prv Plc 2.750% 04/06/23	D	07/23/2021	Call 104.0713		2,081,425	2,000,000	1,993,120	1,997,044	0	710	0	710	0	1,997,754	0	2,246	2,246	125,272	04/06/2023
500769-HU-1	KFW Corp Note 2.625% 04/12/21	D	04/12/2021	Maturity		2,370,000	2,370,000	2,366,919	2,369,708	0	292	0	292	0	2,370,000	0	0	0	31,106	04/12/2021
50184N-AM-4	LCM LTD Partnership LCM 15A AR CLO Prv Plc 1.372% 07/20/30	D	04/06/2021	Call 100.0000		510,000	510,000	510,000	510,000	0	0	0	0	0	510,000	0	0	0	3,477	07/20/2030
55818K-AR-2	Madison Park Funding MDPK 2013-11A AR CLO Prv Plc 1.284% 07/23/29	D	03/25/2021	Call 100.0000		2,246,000	2,246,000	2,244,877	2,245,327	0	50	0	50	0	2,245,377	0	622	622	13,101	07/23/2029
606822-AG-9	MITSUB UFJ FIN Corp Note Non Call 2.190% 09/13/21	D	09/13/2021	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	6,570	09/13/2021
822582-BS-0	SHELL INTL FIN Corp Note MW 1.875% 05/10/21	D	05/10/2021	Maturity		300,000	300,000	298,365	299,878	0	122	0	122	0	300,000	0	0	0	2,813	05/10/2021
86562M-AB-6	SUMITOMO MITSUI Corp Note Non Call 2.934% 03/09/21	D	03/09/2021	Maturity		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,401	03/09/2021
92914N-AJ-0	VOYA CLO LTD VOYA 2015-1A A1R CLO Prv Plc 1.022% 01/18/29	D	10/18/2021	Paydown		42,765	42,765	42,765	42,766	0	0	0	0	0	42,766	0	0	0	352	01/18/2029
92915U-AB-0	VOYA CLO LTD VOYA 2017-2A A1 CLO Prv Plc 1.334% 06/07/30	D	04/15/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	10,989	06/07/2030
92918B-AC-7	VOYA CLO Ltd VOYA 2019-4A A2 CLO PRV PLC 1.824% 01/15/33	D	12/21/2021	Paydown		1,290,000	1,290,000	1,290,000	1,290,000	0	0	0	0	0	1,290,000	0	0	0	29,187	01/15/2033
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,336,696	44,041,565	44,068,748	44,048,589	0	(4,208)	0	(4,208)	0	44,044,380	0	5,497	5,497	951,888	XXX
8399997. Total - Bonds - Part 4						85,872,779	83,859,152	85,415,656	85,422,027	(172,931)	(1,077,694)	0	(1,250,625)	0	84,171,403	0	1,414,556	1,414,556	1,905,033	XXX
8399998. Total - Bonds - Part 5						4,376,885	4,366,881	4,568,528	0	0	(191,643)	0	(191,643)	0	4,376,885	0	0	0	53,925	XXX
8399999. Total - Bonds						90,249,664	88,226,033	89,984,184	85,422,027	(172,931)	(1,269,337)	0	(1,442,268)	0	88,548,288	0	1,414,556	1,414,556	1,958,958	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						90,249,664	XXX	89,984,184	85,422,027	(172,931)	(1,269,337)	0	(1,442,268)	0	88,548,288	0	1,414,556	1,414,556	1,958,958	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
3131XX-5D-9	FHLMC Pool ZM4444 MBS 3.500% 10/01/47		01/21/2021	Goldman Sachs	12/01/2021	Paydown	335,282	362,943	335,282	335,282	0	(27,661)	0	(27,661)	0	0	0	0	4,529	326
3132AD-UB-2	FHLMC Pool ZT1478 MBS 3.500% 01/01/45		06/04/2021	Credit Suisse	12/01/2021	Paydown	233,935	256,890	233,935	233,935	0	(22,955)	0	(22,955)	0	0	0	0	2,373	136
31335A-WT-1	FHLMC Pool G60658 MBS 3.500% 07/01/46		01/08/2021	Barclays Capital Inc	12/01/2021	Paydown	243,719	270,529	243,719	243,719	0	(26,809)	0	(26,809)	0	0	0	0	4,018	308
3133KL-A7-2	FHLMC Pool RA4530 MBS 2.500% 02/01/51		04/29/2021	Merrill Lynch	12/01/2021	Paydown	76,119	79,449	76,119	76,119	0	(3,330)	0	(3,330)	0	0	0	0	630	63
3140F0-JG-0	FNMA Pool BC4762 MBS 3.500% 10/01/46		01/15/2021	Barclays Capital Inc	12/01/2021	Paydown	241,314	267,443	241,314	241,314	0	(26,130)	0	(26,130)	0	0	0	0	3,841	422
3140J9-5G-2	FNMA Pool BM5346 MBS 3.500% 12/01/46		05/25/2021	Credit Suisse	12/01/2021	Paydown	334,717	364,004	334,717	334,717	0	(29,288)	0	(29,288)	0	0	0	0	3,163	423
3140QG-R7-4	FNMA Pool CA8609 MBS 2.500% 01/01/51		04/30/2021	Merrill Lynch	12/01/2021	Paydown	74,275	77,734	74,275	74,275	0	(3,458)	0	(3,458)	0	0	0	0	753	62
3140X4-F5-0	FNMA Pool FM1087 MBS 3.500% 06/01/47		01/06/2021	Toronto Dominion Sec	12/01/2021	Paydown	302,518	333,715	302,518	302,518	0	(31,197)	0	(31,197)	0	0	0	0	5,059	382
3140X6-DT-5	FNMA Pool FM2813 MBS 3.000% 04/01/48		05/27/2021	Credit Suisse	12/01/2021	Paydown	218,084	232,089	218,084	218,084	0	(14,005)	0	(14,005)	0	0	0	0	1,865	236
31418D-ZX-3	FNMA Pool MA4357 MBS 3.000% 05/01/51		05/21/2021	Morgan Stanley	12/01/2021	Paydown	127,768	134,216	127,768	127,768	0	(6,448)	0	(6,448)	0	0	0	0	1,396	138
3199999. Subtotal - Bonds - U.S. Special Revenues							2,187,731	2,379,012	2,187,731	2,187,731	0	(191,281)	0	(191,281)	0	0	0	0	27,627	2,496
03066R-AB-1	AmeriCredit Auto AMCAR 2021-2 A2 ABS 0.260% 11/18/24		06/08/2021	Mizuho Investor Sec Co	12/18/2021	Paydown	105,596	105,592	105,596	105,596	0	4	0	4	0	0	0	0	127	0
09261X-AA-0	BLACKSTONE SEC Corp Note Call MW Prv Plc 2.750% 09/16/26		04/20/2021	CitiGroup	07/15/2021	Tax Free Exchange	1,500,000	1,511,085	1,510,677	1,510,677	0	(408)	0	(408)	0	0	0	0	13,635	4,698
78433L-AA-4	SCE RECOVER FUNDING LLC Corp Note Sink 0.861% 11/15/31		02/17/2021	Barclays Group Inc.	11/15/2021	Paydown	10,284	10,284	10,284	10,284	0	0	0	0	0	0	0	0	64	0
95003L-AA-8	WELLS FARGO COM MORTGAGE WFCM 2021-SAVE A CMBS PRV PLC 1.260% 02/15/40		01/29/2021	Wachovia Bank	12/15/2021	Paydown	25,292	25,292	25,292	25,292	0	0	0	0	0	0	0	0	50	0
303901-BH-4	FAIRFAX FINL HLD Corp Note Call MW Prv Plc 3.375% 03/03/31	A	03/01/2021	Merrill Lynch	11/12/2021	Tax Free Exchange	530,000	529,285	529,327	529,327	0	42	0	42	0	0	0	0	12,372	0
55818K-AV-3	Madison Park Funding MDPK 2013-11A AR2 CLO Prv Plc 1.024% 07/23/29	D	03/04/2021	Morgan Stanley	10/25/2021	Paydown	7,978	7,978	7,978	7,978	0	0	0	0	0	0	0	0	50	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,179,150	2,189,516	2,189,154	2,189,154	0	(362)	0	(362)	0	0	0	0	26,298	4,698
8399998. Total - Bonds							4,366,881	4,568,528	4,376,885	4,376,885	0	(191,643)	0	(191,643)	0	0	0	0	53,925	7,194
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								4,568,528	4,376,885	4,376,885	0	(191,643)	0	(191,643)	0	0	0	0	53,925	7,194

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 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JPMorgan Chase ..... New York, NY		0.000	0	0	300,969	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	300,969	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	0	0	300,969	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	300,969	XXX

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

1. January	196,445	4. April	288,824	7. July	294,452	10. October	290,561
2. February	(28,518)	5. May	597,802	8. August	295,225	11. November	301,107
3. March	288,500	6. June	294,384	9. September	295,535	12. December	300,969

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
38142B-88-0	Goldman Sachs Financial Square Federal Fund		12/28/2021	0.000		2,774,830	0	92
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,774,830	0	92
25160K-20-7	DEUTSCHE GOV MMKT Gov Series Ins Shares		12/27/2021	0.000		9,870,236	0	2,743
262006-20-8	Dreyfus Govt Cash Mgmt - Inst		12/01/2021	0.000		9,872,908	0	2,419
665278-70-1	Northern Inst Govt Select Port		12/28/2021	0.000		34,931,602	0	1,565
8699999. Subtotal - All Other Money Market Mutual Funds						54,674,746	0	6,727
	UHC Liquidity Pool Pro Rata Share Portion		12/31/2021	0.000		23,625,823	0	87,872
8799999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						23,625,823	0	87,872
9999999 - Total Cash Equivalents						81,075,399	0	94,691

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 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	B	Ar ins code 23 76 118	0	0	324,373	321,746
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	B	Il ins code 215 ilcs 125/26	320,998	316,877	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE	B	Nebraska - 44-32-139.1	647,455	642,680	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			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			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	968,453	959,557	324,373	321,746
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