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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Citizens Insurance Company of America

NAIC Group Code 0088 (Current) 0088 (Prior) NAIC Company Code 31534 Employer's ID Number 38-0421730

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

Country of Domicile United States of America

Incorporated/Organized 05/29/1974 Commenced Business 08/08/1974

Statutory Home Office 808 North Highlander Way (Street and Number), Howell, MI, US 48843-1070 (City or Town, State, Country and Zip Code)

Main Administrative Office 440 Lincoln Street (Street and Number)
Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200 (Area Code) (Telephone Number)

Mail Address 440 Lincoln Street (Street and Number or P.O. Box), Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 440 Lincoln Street (Street and Number)
Worcester, MA, US 01653-0002 (City or Town, State, Country and Zip Code), 508-853-7200-8557928 (Area Code) (Telephone Number)

Internet Website Address WWW.HANOVER.COM

Statutory Statement Contact Dennis M. Hazelwood (Name), 508-853-7200-8557928 (Area Code) (Telephone Number)
DHAZELWOOD@HANOVER.COM (E-mail Address), 508-853-6332 (FAX Number)

OFFICERS

President John Conner Roche
Vice President & Treasurer Nathaniel William Clarkin #
Senior Vice President & Secretary Charles Frederick Cronin

OTHER

Jeffrey Mark Farber, Executive Vice President & CFO
Dennis Francis Kerrigan Jr., Executive Vice President & GC
Richard William Lavey, Executive Vice President
Willard Ty-Lunn Lee #, Executive Vice President
Denise Maureen Lowsley, Executive Vice President
Bryan James Salvatore, Executive Vice President
Mark Joseph Welzenbach, Executive Vice President

DIRECTORS OR TRUSTEES

Warren Ellison Barnes
Jeffrey Mark Farber
Lindsay France Greenfield #
Dennis Francis Kerrigan Jr.
Richard William Lavey
Willard Ty-Lunn Lee #
Denise Maureen Lowsley
Paul John Mueller
John Conner Roche
Bryan James Salvatore
Mark Joseph Welzenbach

State of Massachusetts
County of Worcester SS

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

John Conner Roche	Charles Frederick Cronin	Nathan William Clarkin
President	Senior Vice President & Secretary	Vice President & Treasurer

Subscribed and sworn to before me this 2nd day of February, 2022

Jaime L. Hawley
Notary
December 14, 2023

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

JAIME L HAWLEY
Notary Public
COMMONWEALTH OF MASSACHUSETTS
My Commission Expires
December 14, 2023

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	28,227,056	1.995	28,227,056	0	28,227,056	1.995
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	13,511,981	0.955	13,511,981	0	13,511,981	0.955
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	26,836,116	1.897	26,836,116	0	26,836,116	1.897
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	258,896,807	18.298	258,896,807	0	258,896,807	18.298
1.06 Industrial and miscellaneous	784,624,297	55.454	784,624,297	0	784,624,297	55.454
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	16,687,924	1.179	16,687,924	0	16,687,924	1.179
1.11 Total long-term bonds	1,128,784,182	79.778	1,128,784,182	0	1,128,784,182	79.778
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)	167,547,872	11.842	167,547,872	0	167,547,872	11.842
3.02 Industrial and miscellaneous Other (Unaffiliated)	479,200	0.034	479,200	0	479,200	0.034
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	168,027,072	11.876	168,027,072	0	168,027,072	11.876
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	3,561,662	0.252	3,561,663	0	3,561,663	0.252
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	3,561,662	0.252	3,561,663	0	3,561,663	0.252
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	36,201,979	2.559	36,201,979	0	36,201,979	2.559
6.02 Cash equivalents (Schedule E, Part 2)	7,838	0.001	7,838	0	7,838	0.001
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	36,209,817	2.559	36,209,817	0	36,209,817	2.559
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)	78,171,086	5.525	78,171,086	0	78,171,086	5.525
10. Receivables for securities	148,043	0.010	148,043	0	148,043	0.010
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	1,414,901,862	100.000	1,414,901,863	0	1,414,901,863	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,195,752
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	634,090	
	8.2 Totals, Part 3, Column 9	0	634,090
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		3,561,662
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		3,561,662

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		0
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		82,848,895
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,699,561	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	12,944,693	14,644,254
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(2,079,165)	
	5.2 Totals, Part 3, Column 9	0	(2,079,165)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		17,207,296
8.	Deduct amortization of premium and depreciation		35,602
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		78,171,086
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		78,171,086

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,297,904,357
2.	Cost of bonds and stocks acquired, Part 3, Column 7		306,246,861
3.	Accrual of discount		1,370,838
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(259,634)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	28,255,390	
	4.4. Part 4, Column 11	(5,775,196)	22,220,561
5.	Total gain (loss) on disposals, Part 4, Column 19		8,967,572
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		339,449,455
7.	Deduct amortization of premium		1,709,012
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	208,798	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	5,700	
	9.4. Part 4, Column 13	236,390	450,887
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		1,710,419
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,296,811,254
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,296,811,254

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	28,227,056	28,523,946	28,031,820	28,121,185
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	28,227,056	28,523,946	28,031,820	28,121,185
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	13,511,981	13,962,247	13,509,028	13,510,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	26,836,116	27,499,979	27,434,187	26,825,000
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	258,896,807	259,364,791	259,120,902	255,800,061
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	706,564,830	733,813,018	707,182,213	708,820,376
	9. Canada	31,118,728	32,586,050	31,044,752	31,335,491
	10. Other Countries	63,628,663	65,493,675	63,661,362	63,545,000
	11. Totals	801,312,221	831,892,743	801,888,327	803,700,867
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,128,784,182	1,161,243,706	1,129,984,264	1,127,957,113
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	167,859,596	167,859,596	87,881,356	
Industrial and Miscellaneous (unaffiliated)	21. Canada	167,477	167,477	168,569	
	22. Other Countries	0	0	0	
	23. Totals	168,027,072	168,027,072	88,049,926	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	168,027,072	168,027,072	88,049,926	
	26. Total Stocks	168,027,072	168,027,072	88,049,926	
	27. Total Bonds and Stocks	1,296,811,254	1,329,270,779	1,218,034,189	

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	1,121,346	14,019,580	10,131,087	2,669,698	285,345	XXX	28,227,056	2.5	29,440,838	2.6	28,227,056	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	1,121,346	14,019,580	10,131,087	2,669,698	285,345	XXX	28,227,056	2.5	29,440,838	2.6	28,227,056	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	69,774	3,428,444	1,157,849	8,855,915	0	XXX	13,511,981	1.2	22,057,932	1.9	13,511,981	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	69,774	3,428,444	1,157,849	8,855,915	0	XXX	13,511,981	1.2	22,057,932	1.9	13,511,981	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	501,241	2,781,157	8,595,867	14,957,850	0	XXX	26,836,116	2.4	26,148,332	2.3	26,836,116	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	501,241	2,781,157	8,595,867	14,957,850	0	XXX	26,836,116	2.4	26,148,332	2.3	26,836,116	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	31,579,002	59,943,410	81,878,675	64,272,556	21,223,164	XXX	258,896,807	22.9	295,283,730	25.6	258,896,807	0
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	31,579,002	59,943,410	81,878,675	64,272,556	21,223,164	XXX	258,896,807	22.9	295,283,730	25.6	258,896,807	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)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	21,151,307	159,817,295	173,793,217	7,716,824	0	XXX	362,478,643	32.1	381,401,461	33.1	298,128,536	64,350,108
6.2 NAIC 2	13,352,355	134,587,941	218,573,388	12,900,324	0	XXX	379,414,008	33.6	330,673,280	28.7	307,789,785	71,624,223
6.3 NAIC 3	0	3,477,204	24,412,151	1,038,766	50,000	XXX	28,978,121	2.6	32,656,407	2.8	13,315,721	15,662,401
6.4 NAIC 4	0	2,165,589	10,795,133	0	0	XXX	12,960,723	1.1	23,234,830	2.0	2,561,135	10,399,587
6.5 NAIC 5	0	325,866	466,936	0	0	XXX	792,802	0.1	1,543,433	0.1	540,762	252,040
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	23,309	0.0	0	0
6.7 Totals	34,503,662	300,373,895	428,040,827	21,655,913	50,000	XXX	784,624,297	69.5	769,532,720	66.8	622,335,939	162,288,358
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	9,929,726	0.9	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	9,929,726	0.9	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	523,708	0	0	XXX	523,708	0.0	0	0.0	0	523,708
10.3 NAIC 3	0	1,214,353	2,834,527	0	0	XXX	4,048,880	0.4	0	0.0	0	4,048,880
10.4 NAIC 4	0	4,477,993	7,340,084	0	0	XXX	11,818,077	1.0	0	0.0	0	11,818,077
10.5 NAIC 5	0	0	297,260	0	0	XXX	297,260	0.0	0	0.0	0	297,260
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	5,692,346	10,995,578	0	0	XXX	16,687,924	1.5	0	0.0	0	16,687,924

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) 54,422,670	239,989,886	275,556,696	98,472,843	21,508,509	0	689,950,604	61.1	XXX	XXX	625,600,497	64,350,108
11.2 NAIC 2	(d) 13,352,355	134,587,941	219,097,096	12,900,324	0	0	379,937,716	33.7	XXX	XXX	307,789,785	72,147,931
11.3 NAIC 3	(d) 0	4,691,558	27,246,678	1,038,766	50,000	0	33,027,001	2.9	XXX	XXX	13,315,721	19,711,281
11.4 NAIC 4	(d) 0	6,643,582	18,135,217	0	0	0	24,778,799	2.2	XXX	XXX	2,561,135	22,217,664
11.5 NAIC 5	(d) 0	325,866	764,196	0	0	0	(c) 1,090,061	0.1	XXX	XXX	540,762	549,300
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	67,775,025	386,238,832	540,799,883	112,411,932	21,558,509	0	(b) 1,128,784,182	100.0	XXX	XXX	949,807,900	178,976,282
11.8 Line 11.7 as a % of Col. 7	6.0	34.2	47.9	10.0	1.9	0.0	100.0	XXX	XXX	XXX	84.1	15.9
12. Total Bonds Prior Year												
12.1 NAIC 1	70,807,063	249,991,593	295,324,484	112,407,002	25,802,148	0	XXX	XXX	754,332,291	65.5	688,948,625	65,383,666
12.2 NAIC 2	9,230,255	120,645,799	178,476,817	22,320,410	0	9,929,726	XXX	XXX	340,603,006	29.6	286,600,568	54,002,438
12.3 NAIC 3	1,282,396	10,139,416	20,461,338	723,257	50,000	0	XXX	XXX	32,656,407	2.8	19,011,021	13,645,386
12.4 NAIC 4	795,803	9,531,737	11,803,646	1,103,644	0	0	XXX	XXX	23,234,830	2.0	11,192,040	12,042,789
12.5 NAIC 5	0	1,073,352	470,081	0	0	0	XXX	XXX	(c) 1,543,433	0.1	470,081	1,073,352
12.6 NAIC 6	0	22,000	0	0	1,309	0	XXX	XXX	(c) 23,309	0.0	23,309	0
12.7 Totals	82,115,517	391,403,897	506,536,366	136,554,313	25,853,457	9,929,726	XXX	XXX	(b) 1,152,393,276	100.0	1,006,245,645	146,147,631
12.8 Line 12.7 as a % of Col. 9	7.1	34.0	44.0	11.8	2.2	0.9	XXX	XXX	100.0	XXX	87.3	12.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	50,068,788	208,092,660	248,975,947	96,954,592	21,508,509	0	625,600,497	55.4	688,948,625	59.8	625,600,497	XXX
13.2 NAIC 2	9,372,051	119,145,108	173,660,556	5,612,070	0	0	307,789,785	27.3	286,600,568	24.9	307,789,785	XXX
13.3 NAIC 3	0	2,512,793	10,402,928	350,000	50,000	0	13,315,721	1.2	19,011,021	1.6	13,315,721	XXX
13.4 NAIC 4	0	611,093	1,950,042	0	0	0	2,561,135	0.2	11,192,040	1.0	2,561,135	XXX
13.5 NAIC 5	0	73,826	466,936	0	0	0	540,762	0.0	470,081	0.0	540,762	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	23,309	0.0	0	XXX
13.7 Totals	59,440,839	330,435,480	435,456,409	102,916,662	21,558,509	0	949,807,900	84.1	1,006,245,645	87.3	949,807,900	XXX
13.8 Line 13.7 as a % of Col. 7	6.3	34.8	45.8	10.8	2.3	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	5.3	29.3	38.6	9.1	1.9	0.0	84.1	XXX	XXX	XXX	84.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	4,353,882	31,897,226	26,580,749	1,518,251	0	0	64,350,108	5.7	65,383,666	5.7	XXX	64,350,108
14.2 NAIC 2	3,980,305	15,442,832	45,436,540	7,288,254	0	0	72,147,931	6.4	54,002,438	4.7	XXX	72,147,931
14.3 NAIC 3	0	2,178,765	16,843,750	688,766	0	0	19,711,281	1.7	13,645,386	1.2	XXX	19,711,281
14.4 NAIC 4	0	6,032,489	16,185,175	0	0	0	22,217,664	2.0	12,042,789	1.0	XXX	22,217,664
14.5 NAIC 5	0	252,040	297,260	0	0	0	549,300	0.0	1,073,352	0.1	XXX	549,300
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	8,334,186	55,803,352	105,343,474	9,495,270	0	0	178,976,282	15.9	146,147,631	12.7	XXX	178,976,282
14.8 Line 14.7 as a % of Col. 7	4.7	31.2	58.9	5.3	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	0.7	4.9	9.3	0.8	0.0	0.0	15.9	XXX	XXX	XXX	XXX	15.9

(a) Includes $ 159,416,072 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,358,516 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, $ 1,309 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	0	10,390,770	5,556,908	0	0	XXX	15,947,677	1.4	18,314,821	1.6	15,947,677	0
1.02 Residential Mortgage-Backed Securities	1,121,346	3,628,811	4,574,180	2,669,698	285,345	XXX	12,279,379	1.1	11,126,017	1.0	12,279,379	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,121,346	14,019,580	10,131,087	2,669,698	285,345	XXX	28,227,056	2.5	29,440,838	2.6	28,227,056	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	69,774	3,428,444	1,157,849	8,855,915	0	XXX	13,511,981	1.2	22,057,932	1.9	13,511,981	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	69,774	3,428,444	1,157,849	8,855,915	0	XXX	13,511,981	1.2	22,057,932	1.9	13,511,981	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	501,241	2,781,157	8,595,867	14,957,850	0	XXX	26,836,116	2.4	26,148,332	2.3	26,836,116	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	501,241	2,781,157	8,595,867	14,957,850	0	XXX	26,836,116	2.4	26,148,332	2.3	26,836,116	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	3,887,943	9,020,314	50,983,068	43,366,136	16,483,362	XXX	123,740,824	11.0	144,611,476	12.5	123,740,824	0
5.02 Residential Mortgage-Backed Securities	27,661,182	50,815,735	29,882,410	20,906,420	4,739,802	XXX	134,005,549	11.9	150,672,254	13.1	134,005,549	0
5.03 Commercial Mortgage-Backed Securities	29,876	107,360	1,013,196	0	0	XXX	1,150,433	0.1	0	0.0	1,150,433	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	31,579,002	59,943,410	81,878,675	64,272,556	21,223,164	XXX	258,896,807	22.9	295,283,730	25.6	258,896,807	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	27,036,614	242,014,212	337,595,088	17,651,765	50,000	XXX	624,347,680	55.3	617,194,032	53.6	495,956,011	128,391,669
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	7,039,621	50,901,100	81,753,786	0	0	XXX	139,694,506	12.4	137,804,464	12.0	125,351,588	14,342,918
6.04 Other Loan-Backed and Structured Securities	427,428	7,458,582	8,691,953	4,004,148	0	XXX	20,582,111	1.8	14,534,223	1.3	1,028,340	19,553,771
6.05 Totals	34,503,662	300,373,895	428,040,827	21,655,913	50,000	XXX	784,624,297	69.5	769,532,720	66.8	622,335,939	162,288,358
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	9,929,726	0.9	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	5,692,346	10,995,578	0	0	XXX	16,687,924	1.5	0	0.0	0	16,687,924
10.03 Totals	0	5,692,346	10,995,578	0	0	XXX	16,687,924	1.5	0	0.0	0	16,687,924
11. Total Bonds Current Year												
11.01 Issuer Obligations	31,495,572	267,634,897	403,888,780	84,831,667	16,533,362	XXX	804,384,279	71.3	XXX	XXX	675,992,610	128,391,669
11.02 Residential Mortgage-Backed Securities	28,782,528	54,444,546	34,456,590	23,576,118	5,025,147	XXX	146,284,929	13.0	XXX	XXX	146,284,929	0
11.03 Commercial Mortgage-Backed Securities	7,069,497	51,008,461	82,766,982	0	0	XXX	140,844,939	12.5	XXX	XXX	126,502,021	14,342,918
11.04 Other Loan-Backed and Structured Securities	427,428	7,458,582	8,691,953	4,004,148	0	XXX	20,582,111	1.8	XXX	XXX	1,028,340	19,553,771
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	5,692,346	10,995,578	0	0	XXX	16,687,924	1.5	XXX	XXX	0	16,687,924
11.08 Totals	67,775,025	386,238,832	540,799,883	112,411,932	21,558,509	0	1,128,784,182	100.0	XXX	XXX	949,807,900	178,976,282
11.09 Line 11.08 as a % of Col. 7	6.0	34.2	47.9	10.0	1.9	0.0	100.0	XXX	XXX	XXX	84.1	15.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	33,033,440	262,952,102	396,395,984	114,906,651	21,038,416	XXX	XXX	XXX	828,326,592	71.9	707,639,655	120,686,937
12.02 Residential Mortgage-Backed Securities	37,927,409	64,308,620	34,637,320	20,109,880	4,815,041	XXX	XXX	XXX	161,798,271	14.0	161,798,271	0
12.03 Commercial Mortgage-Backed Securities	8,721,486	56,810,594	72,272,384	0	0	XXX	XXX	XXX	137,804,464	12.0	123,755,078	14,049,386
12.04 Other Loan-Backed and Structured Securities	2,433,181	7,332,582	3,230,678	1,537,783	0	XXX	XXX	XXX	14,534,223	1.3	3,122,916	11,411,308
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	9,929,726	XXX	XXX	9,929,726	0.9	9,929,726	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	82,115,517	391,403,897	506,536,366	136,554,313	25,853,457	9,929,726	XXX	XXX	1,152,393,276	100.0	1,006,245,645	146,147,631
12.09 Line 12.08 as a % of Col. 9	7.1	34.0	44.0	11.8	2.2	0.9	XXX	XXX	100.0	XXX	87.3	12.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	25,060,175	226,141,120	328,917,408	79,340,544	16,533,362	XXX	675,992,610	59.9	707,639,655	61.4	675,992,610	XXX
13.02 Residential Mortgage-Backed Securities	28,782,528	54,444,546	34,456,590	23,576,118	5,025,147	XXX	146,284,929	13.0	161,798,271	14.0	146,284,929	XXX
13.03 Commercial Mortgage-Backed Securities	5,569,783	48,849,827	72,082,412	0	0	XXX	126,502,021	11.2	123,755,078	10.7	126,502,021	XXX
13.04 Other Loan-Backed and Structured Securities	28,353	999,987	0	0	0	XXX	1,028,340	0.1	3,122,916	0.3	1,028,340	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	9,929,726	0.9	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	59,440,839	330,435,480	435,456,409	102,916,662	21,558,509	0	949,807,900	84.1	1,006,245,645	87.3	949,807,900	XXX
13.09 Line 13.08 as a % of Col. 7	6.3	34.8	45.8	10.8	2.3	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	5.3	29.3	38.6	9.1	1.9	0.0	84.1	XXX	XXX	XXX	84.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	6,435,397	41,493,777	74,971,372	5,491,123	0	XXX	128,391,669	11.4	120,686,937	10.5	XXX	128,391,669
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	1,499,714	2,158,633	10,684,570	0	0	XXX	14,342,918	1.3	14,049,386	1.2	XXX	14,342,918
14.04 Other Loan-Backed and Structured Securities	399,075	6,458,595	8,691,953	4,004,148	0	XXX	19,553,771	1.7	11,411,308	1.0	XXX	19,553,771
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	5,692,346	10,995,578	0	0	XXX	16,687,924	1.5	0	0.0	XXX	16,687,924
14.08 Totals	8,334,186	55,803,352	105,343,474	9,495,270	0	0	178,976,282	15.9	146,147,631	12.7	XXX	178,976,282
14.09 Line 14.08 as a % of Col. 7	4.7	31.2	58.9	5.3	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	0.7	4.9	9.3	0.8	0.0	0.0	15.9	XXX	XXX	XXX	XXX	15.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	998,374	998,374	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	1,626	1,626	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	1,000,000	1,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	7,837	0	7,837	0
2. Cost of cash equivalents acquired	11,320	0	11,320	0
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	11,319	0	11,319	0
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)	7,838	0	7,838	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,838	0	7,838	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Bldg & Site 808 N. Highlander Way		Howell	MI	12/31/1992	02/22/2013	22,089,687	0	3,561,662	3,561,662	634,090	0	0	(634,090)	0	2,133,717	485,709
0299999. Property occupied by the reporting entity - Administrative						22,089,687	0	3,561,662	3,561,662	634,090	0	0	(634,090)	0	2,133,717	485,709
0399999. Total Property occupied by the reporting entity						22,089,687	0	3,561,662	3,561,662	634,090	0	0	(634,090)	0	2,133,717	485,709
0699999 - Totals						22,089,687	0	3,561,662	3,561,662	634,090	0	0	(634,090)	0	2,133,717	485,709

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

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	AEA Mezzanine Partners IV LP		STAMFORD	CT	AEA Mezzanine Partners IV LP		07/23/2018	2	929,305	929,305	929,305	(10,681)	0	0	0	0	180,068	1,433,466	0.507
000000-00-0	AEA Mezzanine Partners III LP		STAMFORD	CT	AEA Mezzanine Partners III LP		06/20/2014	2	761,422	761,422	761,422	0	0	0	0	0	150,157	73,718	0.522
000000-00-0	AEA Middle Market Debt Fnd III		STAMFORD	CT	AEA Middle Market Debt Fnd III		12/14/2016	2	1,968,375	1,968,375	1,968,375	0	0	0	0	0	284,728	836,073	0.870
000000-00-0	Argosy Investmnt Partners V LP		WAYNE	PA	Argosy Investmnt Partners V LP		04/01/2015	2	1,636,765	2,589,928	2,589,928	(1,165,035)	0	0	0	0	3,027,517	386,498	2.410
000000-00-0	AEA Middle Market Debt Fnd IV		STAMFORD	CT	AEA Middle Market Debt Fnd IV		05/31/2019	2	1,199,352	1,199,352	1,199,352	(11,018)	0	0	0	0	165,089	750,881	0.549
000000-00-0	Barings Real Estate Credit Str		HARTFORD	CT	Barings Real Estate Credit Str		03/30/2017		1,684,174	1,684,174	1,684,174	(23,684)	0	0	0	0	230,053	1,227,116	1.040
000000-00-0	Barings EDIF		HARTFORD	CT	Barings Estate Debt Income		12/13/2021		495,963	495,963	495,963	0	0	0	0	0	0	2,500,269	0.799
000000-00-0	Centerfield Capital Partners		INDIANAPOLIS	IN	Centerfield Capital Partners		07/09/2012	2	433,731	409,703	409,703	(126,302)	0	0	0	0	189,488	348,563	1.670
000000-00-0	Heartwood Partners III, LP		NORWALK	CT	Heartwood Partners III, LP		05/30/2018	3	2,487,714	3,208,514	3,208,514	679,908	0	0	0	0	413,578	1,347,903	0.667
000000-00-0	Heartwood Partners II, LP		NORWALK	CT	Heartwood Partners II, LP		12/31/2013	3	2,084,671	2,814,701	2,814,701	(284,789)	0	0	0	0	1,006,738	225,035	1.072
000000-00-0	Heartwood Partners IV, LP		NORWALK	CT	Heartwood Partners IV, LP		06/30/2021	3	158,074	158,074	158,074	0	0	0	0	0	0	2,841,926	0.750
000000-00-0	Falcon Strategic Partners V		BOSTON	MA	Falcon Strategic Partners V		06/13/2016	2	4,982,661	4,982,661	4,982,661	(25,768)	0	0	0	0	959,172	1,967,217	0.696
000000-00-0	Falcon Structured Equity Ptner		BOSTON	MA	Falcon Structured Equity Ptner		05/06/2019	2	1,322,669	1,408,654	1,408,654	137,198	0	0	0	0	50,877	747,194	0.663
000000-00-0	Falcon Strategic Partners IV		BOSTON	MA	Falcon Strategic Partners IV		12/26/2013	2	3,870,583	3,807,761	3,807,761	(111,294)	0	0	0	0	201,359	653,315	0.549
000000-00-0	GCG Investors IV, LP		CHICAGO	IL	GCG Investors IV, LP		03/14/2017	2	1,907,158	1,907,158	1,907,158	(5,427)	0	0	0	0	511,295	400,345	1.455
000000-00-0	GCG Investors III, LP		CHICAGO	IL	GCG Investors III, LP		08/15/2014	2	559,656	559,656	559,656	(886,434)	0	0	0	0	1,671,636	351,182	2.099
000000-00-0	Graham Partners IV, LP		NEWTOWN SQUARE	PA	Graham Partners IV, LP		06/20/2017	3	329,144	329,144	329,144	(493,147)	0	0	0	0	3,256,551	514,863	0.545
000000-00-0	Graycliff Mezzanine III, LP		NEW YORK	NY	Graycliff Mezzanine III, LP		10/02/2018	2	1,205,487	1,284,446	1,284,446	64,111	0	0	0	0	91,756	775,228	2.085
000000-00-0	Harvest Partners SCF II, LP		NEW YORK	NY	Harvest Partners SCF II, LP		06/28/2018	2	2,818,551	3,261,342	3,261,342	(60,808)	0	0	0	0	559,568	672,067	0.382
000000-00-0	Harvest Partners SCF, LP		NEW YORK	NY	Harvest Partners SCF, LP		09/27/2016	2	5,353,220	5,676,986	5,676,986	(1,066,888)	(35,602)	0	0	0	1,756,402	1,339,502	1.329
000000-00-0	Ironwood Mezzanine Fund IV, LP		AVON	CT	Ironwood Mezzanine Fund IV, LP		06/12/2018	2	913,387	913,387	913,387	27,425	0	0	0	0	373,323	925,174	1.831
000000-00-0	LBC Credit Partners III, LP		PHILADELPHIA	PA	LBC Credit Partners III, LP		11/21/2013	2	647,373	595,028	595,028	(134,391)	0	0	0	0	199,777	962,688	0.595
000000-00-0	LBC Credit Partners IV, LP		PHILADELPHIA	PA	LBC Credit Partners IV, LP		01/13/2017	2	1,499,828	1,499,828	1,499,828	0	0	0	0	0	255,861	1,811,004	0.672
000000-00-0	North Haven Credit Partners II		NEW YORK	NY	North Haven Credit Partners II		12/22/2014	2	2,493,036	2,544,301	2,544,301	(35,683)	0	0	0	0	338,348	1,984,745	0.519
000000-00-0	Morgan Stanley Prime Property		NEW YORK	NY	Morgan Stanley Prime Property		03/30/2017		5,766,910	6,801,489	6,801,489	517,217	0	0	0	0	258,721	0	0.020
000000-00-0	New Canaan Funding Mezz VI, LP		NEW CANAAN	CT	New Canaan Funding Mezz VI, LP		11/09/2015	2	1,668,793	1,770,894	1,770,894	102,101	0	0	0	0	161,550	370,984	5.895
000000-00-0	New Canaan Funding Mezz V, LP		NEW CANAAN	CT	New Canaan Funding Mezz V, LP		07/16/2012	2	235,199	304,556	304,556	78,211	0	0	0	0	11,904	94,295	2.405
000000-00-0	Newstone Capital Partners II		DALLAS	TX	Newstone Capital Partners II		03/03/2011	2	285,803	377,140	377,140	24,065	0	0	0	0	0	124,777	0.375
000000-00-0	Newstone Capital Partners III		DALLAS	TX	Newstone Capital Partners III		11/09/2016	2	3,430,145	3,430,145	3,430,145	0	0	0	0	0	1,512,085	353,375	0.730
000000-00-0	PA Direct Credit Opport. II		DARIEN	CT	PA Direct Credit Opport. II		03/27/2017	2	1,431,229	1,431,229	1,431,229	0	0	0	0	0	289,355	323,563	0.436
000000-00-0	Peninsula Fund VI LP		DETROIT	MI	Peninsula Fund VI LP		12/09/2015	2	2,133,361	2,133,361	2,133,361	(219,896)	0	0	0	0	433,304	113,290	0.746
000000-00-0	Siguler Guff Small Business LP		NEW YORK	NY	Siguler Guff Small Business LP		10/06/2017	2	1,256,340	1,249,677	1,249,677	(45,959)	0	0	0	0	257,476	199,651	2.000
000000-00-0	Spire Capital Partners III LP		NEW YORK	NY	Spire Capital Partners III LP		06/11/2015	3	1,720,247	2,198,098	2,198,098	269,260	0	0	0	0	4,722	190,842	0.843
000000-00-0	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	2	932,890	932,890	932,890	72,248	0	0	0	0	238,621	1,266,470	0.250
000000-00-0	Falcon Private Credit Opp. VI		BOSTON	MA	Falcon Private Credit Opp. VI		11/30/2019	2	2,152,722	2,152,722	2,152,722	(74,311)	0	0	0	0	494,111	1,317,042	0.227
000000-00-0	Siguler Guff Small Business II		NEW YORK	NY	Siguler Guff Small Business II		10/31/2019	2	988,036	988,036	988,036	(10,682)	0	0	0	0	116,410	1,971,959	1.490
000000-00-0	Graham Partners V, LP		NEWTOWN SQUARE	PA	Graham Partners V, LP		08/31/2019	3	944,564	1,117,393	1,117,393	168,328	0	0	0	0	134,785	1,189,733	0.213
000000-00-0	North Haven Credit Prtners III		NEW YORK	NY	North Haven Credit Prtners III		12/20/2019	2	1,405,639	1,650,713	1,650,713	161,965	0	0	0	0	(43,329)	3,455,181	0.312
000000-00-0	Newstone Capital Partners IV		DALLAS	TX	Newstone Capital Partners IV		12/23/2019	2	516,924	516,924	516,924	(44,016)	0	0	0	0	271,099	2,086,889	0.352
000000-00-0	Peninsula Fund VII LP		DETROIT	MI	Peninsula Fund VII LP		02/12/2020	2	628,698	735,813	735,813	117,995	0	0	0	0	0	1,371,302	0.549
000000-00-0	Spire Capital Partners IV,LP		NEW YORK	NY	Spire Capital Partners IV,LP		08/01/2020	3	617,300	573,789	573,789	272	0	0	0	0	626	1,382,700	0.575
000000-00-0	PA Direct Credit Opport. III		DARIEN	CT	PA Direct Credit Opport. III		10/01/2020	2	1,060,047	1,122,069	1,122,069	62,022	0	0	0	0	14,108	1,908,071	0.270
000000-00-0	GCG Investors V, LP		CHICAGO	IL	GCG Investors V, LP		10/01/2020	2	561,397	527,689	527,689	(33,707)	0	0	0	0	0	1,438,603	0.714
000000-00-0	Argosy Investment Partners VI, LP		WAYNE	PA	Argosy Investment Partners VI, LP		03/31/2021	2	486,658	436,056	436,056	(50,602)	0	0	0	0	0	1,513,342	1.408
000000-00-0	Harvest Partners Structured Capital Fund III		NEW YORK	NY	Harvest Partners Structured Capital Fund III		12/14/2020		812,318	823,198	823,198	10,880	0	0	0	0	3,950	1,191,075	0.168
000000-00-0	Performance Direct Investments IV, LP		GREENWICH	CT	Performance Direct Investments IV, LP		03/09/2021	3	1,559,192	1,907,343	1,907,343	348,151	0	0	0	0	106,123	822,067	0.779
2599999. Joint Venture Interests - Other - Unaffiliated									72,336,710	78,171,086	78,171,086	(2,079,165)	(35,602)	0	0	0	20,138,959	47,761,183	XXX
4899999. Total - Unaffiliated									72,336,710	78,171,086	78,171,086	(2,079,165)	(35,602)	0	0	0	20,138,959	47,761,183	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									72,336,710	78,171,086	78,171,086	(2,079,165)	(35,602)	0	0	0	20,138,959	47,761,183	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	2	0	390,588	0	0.507
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners III LP	06/20/2014	2	0	78,876	0	0.522
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	2	0	70,720	0	0.870
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	2	0	204,134	0	0.549
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017		0	460,928	0	1.040
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income	12/13/2021		499,548	183	0	0.799
000000-00-0	Heartwood Partners III, LP	NORWALK	CT	Heartwood Partners III, LP	05/30/2018	3	0	324,391	0	0.667
000000-00-0	Heartwood Partners II, LP	NORWALK	CT	Heartwood Partners II, LP	12/31/2013	3	0	12,359	0	1.072
000000-00-0	Heartwood Partners IV, LP	NORWALK	CT	Heartwood Partners IV, LP	06/30/2021	3	158,074	0	0	0.750
000000-00-0	Falcon Strategic Partners V	BOSTON	MA	Falcon Strategic Partners V	06/13/2016	2	0	341,988	0	0.696
000000-00-0	Falcon Structured Equity Ptner	BOSTON	MA	Falcon Structured Equity Ptner	05/06/2019	2	0	279,533	0	0.663
000000-00-0	Falcon Strategic Partners IV	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	2	0	178,035	0	0.549
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP	03/14/2017	2	0	124,281	0	1.455
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP	06/20/2017	3	0	98,639	0	0.545
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	2	0	445,344	0	2.085
000000-00-0	Harvest Partners SCF II, LP	NEW YORK	NY	Harvest Partners SCF II, LP	06/28/2018	2	0	589,568	0	0.382
000000-00-0	Harvest Partners SCF, LP	NEW YORK	NY	Harvest Partners SCF, LP	09/27/2016	2	0	268,461	0	1.329
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	2	0	725,594	0	1.831
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II	12/22/2014	2	0	442,787	0	0.519
000000-00-0	New Canaan Funding Mezz VI, LP	NEW CANAAN	CT	New Canaan Funding Mezz VI, LP	11/09/2015	2	0	43,174	0	0.589
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	2	0	85,283	0	0.730
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	2	0	176,232	0	0.436
000000-00-0	Peninsula Fund VI LP	DETROIT	MI	Peninsula Fund VI LP	12/09/2015	2	0	151,483	0	0.746
000000-00-0	Siguler Guff Small Business LP	NEW YORK	NY	Siguler Guff Small Business LP	10/06/2017	2	0	39,099	0	2.000
000000-00-0	Spire Capital Partners III LP	NEW YORK	NY	Spire Capital Partners III LP	06/11/2015	3	0	138,829	0	0.843
000000-00-0	Falcon Private Credit Opp. VI	BOSTON	MA	Falcon Private Credit Opp. VI	11/30/2019	2	0	1,447,568	0	0.227
000000-00-0	Siguler Guff Small Business II	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	2	0	797,000	0	1.490
000000-00-0	Graham Partners V, LP	NEWTOWN SQUARE	PA	Graham Partners V, LP	08/31/2019	3	0	591,393	0	0.213
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	2	0	472,802	0	0.312
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	2	0	292,078	0	0.352
000000-00-0	Peninsula Fund VII LP	DETROIT	MI	Peninsula Fund VII LP	02/12/2020	2	0	427,698	0	0.549
000000-00-0	Spire Capital Partners IV,LP	NEW YORK	NY	Spire Capital Partners IV,LP	08/01/2020	3	0	194,596	0	0.575
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	2	0	682,819	0	0.270
000000-00-0	GCG Investors V, LP	CHICAGO	IL	GCG Investors V, LP	10/01/2020	2	0	478,850	0	0.714
000000-00-0	Argosy Investment Partners VI, LP	WAYNE	PA	Argosy Investment Partners VI, LP	03/31/2021	2	271,091	215,567	0	1.408
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Harvest Partners Structured Capital Fund	12/14/2020	2	0	808,925	0	0.168
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP	03/09/2021	3	770,848	864,889	0	0.779
2599999. Joint Venture Interests - Other - Unaffiliated							1,699,561	12,944,693	0	XXX
4899999. Total - Unaffiliated							1,699,561	12,944,693	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							1,699,561	12,944,693	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	AEA Mezzanine Partners IV LP	STAMFORD	CT	AEA Mezzanine Partners IV LP	07/23/2018	11/22/2021	607,138	0	0	0	0	0	0	607,138	607,138	0	0	0	0
000000-00-0	AEA Mezzanine Partners III LP	STAMFORD	CT	AEA Mezzanine Partners III LP	06/20/2014	11/22/2021	449,803	0	0	0	0	0	0	449,803	449,803	0	0	0	0
000000-00-0	AEA Middle Market Debt Fnd III	STAMFORD	CT	AEA Middle Market Debt Fnd III	12/14/2016	10/29/2021	559,526	0	0	0	0	0	0	559,526	559,526	0	0	0	0
000000-00-0	AEA Middle Market Debt Fnd IV	STAMFORD	CT	AEA Middle Market Debt Fnd IV	05/31/2019	10/29/2021	183,475	0	0	0	0	0	0	183,475	183,475	0	0	0	0
000000-00-0	Barings Real Estate Credit Str	HARTFORD	CT	Barings Real Estate Credit Str	03/30/2017	12/22/2021	346,671	0	0	0	0	0	0	346,671	346,671	0	0	0	0
000000-00-0	Barings EDIF	HARTFORD	CT	Barings Estate Debt Income	12/13/2021	12/31/2021	0	0	0	0	0	0	0	3,768	3,768	0	0	0	0
000000-00-0	Centerfield Capital Partners	INDIANAPOLIS	IN	Centerfield Capital Partners	07/09/2012	10/29/2021	172,500	0	0	0	0	0	0	172,500	172,500	0	0	0	0
000000-00-0	Falcon Strategic Partners V	BOSTON	MA	Falcon Strategic Partners V	06/13/2016	12/08/2021	693,522	0	0	0	0	0	0	693,522	693,522	0	0	0	0
000000-00-0	Falcon Structured Equity Ptner	BOSTON	MA	Falcon Structured Equity Ptner	05/06/2019	06/14/2021	279,931	0	0	0	0	0	0	279,931	279,931	0	0	0	0
000000-00-0	Falcon Strategic Partners IV	BOSTON	MA	Falcon Strategic Partners IV	12/26/2013	06/30/2021	339,680	0	0	0	0	0	0	339,680	339,680	0	0	0	0
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG Investors IV, LP	03/14/2017	12/27/2021	1,398,875	0	0	0	0	0	0	1,398,875	1,398,875	0	0	0	0
000000-00-0	GCG Investors III, LP	CHICAGO	IL	GCG Investors III, LP	08/15/2014	10/04/2021	67,817	0	0	0	0	0	0	67,817	67,817	0	0	0	0
000000-00-0	Graham Partners IV, LP	NEWTOWN SQUARE	PA	Graham Partners IV, LP	06/20/2017	12/29/2021	2,458,377	0	0	0	0	0	0	2,458,377	2,458,377	0	0	0	0
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III, LP	10/02/2018	07/15/2021	329,532	0	0	0	0	0	0	329,532	329,532	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund IV, LP	AVON	CT	Ironwood Mezzanine Fund IV, LP	06/12/2018	12/31/2021	925,873	0	0	0	0	0	0	925,873	925,873	0	0	0	0
000000-00-0	LBC Credit Partners III, LP	PHILADELPHIA	PA	LBC Credit Partners III, LP	11/21/2013	10/01/2021	139,598	0	0	0	0	0	0	139,598	139,598	0	0	0	0
000000-00-0	LBC Credit Partners IV, LP	PHILADELPHIA	PA	LBC Credit Partners IV, LP	01/13/2017	12/09/2021	1,394,121	0	0	0	0	0	0	1,394,121	1,394,121	0	0	0	0
000000-00-0	North Haven Credit Partners II	NEW YORK	NY	North Haven Credit Partners II	12/22/2014	10/29/2021	1,256,771	0	0	0	0	0	0	1,256,771	1,256,771	0	0	0	0
000000-00-0	New Canaan Funding Mezz VI, LP	NEW CANAAN	CT	New Canaan Funding Mezz VI, LP	11/09/2015	10/15/2021	576,052	0	0	0	0	0	0	576,052	576,052	0	0	0	0
000000-00-0	Newstone Capital Partners III	DALLAS	TX	Newstone Capital Partners III	11/09/2016	12/17/2021	670,312	0	0	0	0	0	0	670,312	670,312	0	0	0	0
000000-00-0	PA Direct Credit Opport. II	DARIEN	CT	PA Direct Credit Opport. II	03/27/2017	12/23/2021	722,238	0	0	0	0	0	0	722,238	722,238	0	0	0	0
000000-00-0	Peninsula Fund VI LP	DETROIT	MI	Peninsula Fund VI LP	12/09/2015	12/21/2021	383,653	0	0	0	0	0	0	383,653	383,653	0	0	0	0
000000-00-0	Siguler Guff Small Business LP	NEW YORK	NY	Siguler Guff Small Business LP	10/06/2017	12/10/2021	288,071	0	0	0	0	0	0	288,071	288,071	0	0	0	0
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	12/29/2021	464,146	0	0	0	0	0	0	464,146	464,146	0	0	0	0
000000-00-0	Falcon Private Credit Opp. VI	BOSTON	MA	Falcon Private Credit Opp. VI	11/30/2019	11/23/2021	506,862	0	0	0	0	0	0	506,862	506,862	0	0	0	0
000000-00-0	Siguler Guff Small Business II	NEW YORK	NY	Siguler Guff Small Business II	10/31/2019	12/23/2021	254,964	0	0	0	0	0	0	254,964	254,964	0	0	0	0
000000-00-0	North Haven Credit Prtners III	NEW YORK	NY	North Haven Credit Prtners III	12/20/2019	09/29/2021	533,278	0	0	0	0	0	0	533,278	533,278	0	0	0	0
000000-00-0	Newstone Capital Partners IV	DALLAS	TX	Newstone Capital Partners IV	12/23/2019	12/23/2021	757,374	0	0	0	0	0	0	757,374	757,374	0	0	0	0
000000-00-0	Spire Capital Parnerts IV,LP	NEW YORK	NY	Spire Capital Parnerts IV,LP	08/01/2020	01/22/2021	5,147	0	0	0	0	0	0	5,147	5,147	0	0	0	0
000000-00-0	PA Direct Credit Opport. III	DARIEN	CT	PA Direct Credit Opport. III	10/01/2020	07/30/2021	110,117	0	0	0	0	0	0	110,117	110,117	0	0	0	0
000000-00-0	Harvest Partners Structured Capital Fund III	NEW YORK	NY	Harvest Partners Structured Capital Fund	12/14/2020	09/30/2021	251,559	0	0	0	0	0	0	251,559	251,559	0	0	0	0
000000-00-0	Performance Direct Investments IV, LP	GREENWICH	CT	Performance Direct Investments IV, LP	03/09/2021	03/10/2021	0	0	0	0	0	0	0	76,545	76,545	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							17,126,983	0	0	0	0	0	0	17,207,296	17,207,296	0	0	0	0
4899999. Total - Unaffiliated							17,126,983	0	0	0	0	0	0	17,207,296	17,207,296	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							17,126,983	0	0	0	0	0	0	17,207,296	17,207,296	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3F-5	UNITED STATES TREASURY				1.A	1,736,610	105.0703	1,875,505	1,785,000	1,754,727	0	4,721	0	0	2.250	2.563	MN	5,214	40,163	01/11/2018	11/15/2027
912828-3F-5	UNITED STATES TREASURY	SD			1.A	87,560	105.0703	94,563	90,000	88,474	0	238	0	0	2.250	2.563	MN	263	3,038	01/11/2018	11/15/2027
912828-3P-3	UNITED STATES TREASURY				1.A	1,970,781	103.7852	2,075,704	2,000,000	1,986,817	0	4,186	0	0	2.250	2.480	JD	124	45,000	01/11/2018	12/31/2024
912828-T9-1	UNITED STATES TREASURY				1.A	3,340,801	101.6914	3,559,199	3,500,000	3,454,962	0	23,835	0	0	1.625	2.348	AO	9,741	56,875	12/28/2016	10/31/2023
912828-U2-4	UNITED STATES TREASURY				1.A	1,430,566	103.5078	1,552,617	1,500,000	1,463,644	0	6,930	0	0	2.000	2.532	MN	3,895	30,000	12/29/2016	11/15/2026
912828-WE-6	UNITED STATES TREASURY	SD			1.A	3,406,231	103.7891	3,606,671	3,475,000	3,460,447	0	7,460	0	0	2.750	2.982	MN	12,407	127,325	12/30/2013	11/15/2023
912828-WE-6	UNITED STATES TREASURY				1.A	24,525	103.7891	25,947	25,000	24,900	0	52	0	0	2.750	2.971	MN	89	688	12/30/2013	11/15/2023
912828-YB-0	UNITED STATES TREASURY	SD			1.A	196,258	101.5430	203,086	200,000	197,000	0	364	0	0	1.625	1.837	FA	1,228	3,250	12/12/2019	08/15/2029
912828-YS-3	UNITED STATES TREASURY				1.A	591,844	102.5977	615,586	600,000	593,402	0	770	0	0	1.750	1.901	MN	1,363	10,500	12/18/2019	11/15/2029
912828-Z9-4	UNITED STATES TREASURY				1.A	756,684	100.6133	704,293	700,000	747,338	0	(5,659)	0	0	1.500	0.644	FA	3,966	10,500	05/04/2020	02/15/2030
912828-ZQ-6	UNITED STATES TREASURY				1.A	592,008	93.5977	561,586	600,000	593,232	0	780	0	0	0.625	0.764	MN	487	3,750	06/03/2020	05/15/2030
91282C-AV-3	UNITED STATES TREASURY				1.A	195,766	95.1797	190,359	200,000	196,153	0	388	0	0	0.875	1.103	MN	227	1,750	01/21/2021	11/15/2030
91282C-BL-4	UNITED STATES TREASURY				1.A	379,953	97.1602	388,641	400,000	381,414	0	1,461	0	0	1.125	1.676	FA	1,700	2,250	03/22/2021	02/15/2031
91282C-CB-5	UNITED STATES TREASURY				1.A	1,005,410	101.3750	1,013,750	1,000,000	1,005,168	0	(243)	0	0	1.625	1.565	MN	2,110	8,125	06/28/2021	05/15/2031
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						15,714,996	XXX	16,467,508	16,075,000	15,947,677	0	45,284	0	0	XXX	XXX	XXX	42,815	343,213	XXX	XXX
36179W-BY-3	G2 MA7255 - RMBS			4	1.A	1,601,095	102.5921	1,581,439	1,541,483	1,602,359	0	1,264	0	0	2.500	1.738	MON	3,211	19,269	05/25/2021	03/20/2051
38376M-R5-8	GNR 2017-059 PL - CMO/RMBS	CF		4	1.A	937,032	102.6263	934,057	910,154	927,841	0	(6,172)	0	0	3.000	2.422	MON	2,275	27,305	01/27/2020	04/20/2046
38380T-B7-0	GNR 2017-107 T - CMO/RMBS	CF		4	1.A	748,704	100.5741	738,351	734,136	743,277	0	(3,427)	0	0	3.000	2.120	MON	1,835	26,353	01/14/2020	01/20/2047
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS			4	1.A	254,310	100.5824	252,867	251,403	252,420	0	(1,299)	0	0	3.000	2.528	MON	629	7,542	12/18/2019	10/20/2045
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS	CF		4	1.A	1,079,192	102.2927	1,108,600	1,083,753	1,076,394	0	(2,055)	0	0	2.500	2.640	MON	2,258	31,424	09/18/2019	10/20/2049
38382F-A4-6	GNR 2020-079 JE - CMO/RMBS			4	1.A	3,979,609	100.3860	3,844,784	3,830,000	3,960,868	0	(12,168)	0	0	2.000	1.610	MON	6,383	76,600	07/10/2020	03/20/2048
38382K-DE-0	GNR 2020-149 TE - CMO/RMBS			4	1.A	1,924,720	94.9361	1,837,015	1,935,000	1,925,515	0	677	0	0	1.500	1.547	MON	2,419	29,025	10/29/2020	01/20/2040
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS			4	1.A	1,792,161	99.9471	1,759,325	1,760,256	1,790,705	0	(1,456)	0	0	2.000	1.619	MON	2,934	14,669	07/01/2021	07/20/2051
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						12,316,824	XXX	12,056,438	12,046,185	12,279,379	0	(24,635)	0	0	XXX	XXX	XXX	21,944	232,187	XXX	XXX
0599999. Total - U.S. Government Bonds						28,031,820	XXX	28,523,946	28,121,185	28,227,056	0	20,649	0	0	XXX	XXX	XXX	64,759	575,399	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-GB-8	CALIFORNIA ST				1.C FE	2,492,150	107.2970	2,682,425	2,500,000	2,496,067	0	1,127	0	0	3.375	3.427	AO	21,094	84,375	07/10/2018	04/01/2025
20772K-JW-0	CONNECTICUT ST			1	1.D FE	200,000	101.9210	203,842	200,000	200,000	0	0	0	0	1.998	1.998	JJ	1,998	4,218	05/29/2020	07/01/2024
677522-4L-5	OHIO ST			1	1.B FE	5,700,000	98.7440	5,628,408	5,700,000	5,700,000	0	0	0	0	1.830	1.830	FA	43,463	114,451	06/18/2020	08/01/2033
68609T-VB-1	OREGON ST			1,2	1.B FE	1,000,000	100.2080	1,002,080	1,000,000	1,000,000	0	0	0	0	1.922	1.922	MN	3,203	19,220	06/10/2020	05/01/2032
882722-KE-0	TEXAS ST			1	1.A FE	1,960,000	118.3900	2,320,444	1,960,000	1,960,000	0	0	0	0	5.367	5.366	AO	26,298	105,193	08/19/2009	04/01/2029
97705M-SC-0	WISCONSIN ST			1,2	1.B FE	1,552,420	98.8880	1,532,764	1,550,000	1,552,079	0	(231)	0	0	1.736	1.719	MN	4,485	26,908	06/25/2020	05/01/2032
97705M-SD-8	WISCONSIN ST			1,2	1.B FE	604,458	98.7140	592,284	600,000	603,835	0	(424)	0	0	1.836	1.753	MN	1,836	11,016	06/26/2020	05/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,509,028	XXX	13,962,247	13,510,000	13,511,981	0	472	0	0	XXX	XXX	XXX	102,377	365,381	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						13,509,028	XXX	13,962,247	13,510,000	13,511,981	0	472	0	0	XXX	XXX	XXX	102,377	365,381	XXX	XXX
047772-ZA-9	ATLANTA GA				1.B FE	260,000	104.3540	271,320	260,000	260,000	0	0	0	0	3.089	3.088	JD	669	8,031	10/29/2014	12/01/2023
100853-E8-9	BOSTON MASS			1	1.A FE	1,200,000	96.4850	1,157,820	1,200,000	1,200,000	0	0	0	0	1.568	1.568	MS	6,272	12,596	12/10/2020	03/01/2032
212204-JQ-5	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1,2	1.B FE	3,120,000	102.9310	3,211,447	3,120,000	3,120,000	0	0	0	0	2.613	2.613	FA	33,969	81,526	08/29/2019	08/01/2034
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	2,531,940	107.0120	2,140,240	2,000,000	2,000,000	0	(8,877)	0	0	6.450	6.450	FA	48,733	129,000	12/27/2012	02/15/2035
249174-XE-8	DENVER COLO CITY & CNTY SCH DIST NO 1			2	1.B FE	850,000	108.7670	924,520	850,000	850,000	0	0	0	0	3.277	3.277	JD	2,321	27,855	01/19/2018	12/01/2028
258147-QU-4	DORCHESTER CNTY S C			2	1.C FE	1,510,935	100.3710	1,505,565	1,500,000	1,500,000	0	0	0	0	5.700	5.699	MN	14,250	85,500	08/26/2009	05/01/2029
359819-DM-8	FULLERTON CALIF SCH DIST				1.C FE	1,157,287	105.7140	1,220,997	1,155,000	1,156,157	0	(301)	0	0	3.040	3.010	FA	14,630	35,112	01/24/2018	08/01/2025
442331-7E-8	HOUSTON TEX				1.D FE	400,000	98.8490	395,396	400,000	400,000	0	0	0	0	1.787	1.788	MS	2,403	0	08/18/2021	03/01/2031
442331-7F-5	HOUSTON TEX			2	1.D FE	805,000	99.3220	799,542	805,000	805,000	0	0	0	0	1.927	1.928	MS	5,214	0	08/18/2021	03/01/2032
446222-UV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST				1.D FE	500,000	100.7240	503,620	500,000	500,000	0	0	0	0	1.884	1.884	FA	3,925	1,335	05/13/2021	08/01/2029
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	1,600,000	97.9870	1,567,792	1,600,000	1,600,000	0	0	0	0	2.106	2.106	FA	14,040	24,430	10/30/2020	08/01/2032
590485-F3-7	MESA ARIZ				1.C FE	1,525,000	105.7330	1,612,428	1,525,000	1,525,000	0	0	0	0	2.739	2.739	JJ	20,885	41,770	04/08/2016	07/01/2027
64966H-YE-4	NEW YORK N Y			1	1.C FE	554,285	100.7550	503,775	500,000	501,241	0	(7,508)	0	0	5.024	3.475	MS	8,373	25,120	01/17/2014	03/01/2022
655867-ZD-4	NORFOLK VA			1,2	1.C FE	700,000	104.3530	730,471	700,000	700,000	0	0	0	0	2.804	2.804	AO	4,907	19,628	08/02/2019	10/01/2033

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
720424-ZZ-6	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			1	1.B FE	850,000	98.9800	841,330	850,000	850,000	0	0	0	0	1.733	1.733	JD	1,228	14,731	07/09/2020	12/01/2031
758449-SB-9	REEDY CREEK IMPT DIST FLA			1	1.D FE	750,000	101.5700	761,775	750,000	750,000	0	0	0	0	2.197	2.197	JD	1,373	16,478	02/05/2020	06/01/2030
758449-SC-7	REEDY CREEK IMPT DIST FLA			1	1.D FE	501,025	101.8610	509,305	500,000	500,867	0	(82)	0	0	2.297	2.276	JD	957	11,485	02/12/2020	06/01/2031
79623P-EX-9	SAN ANTONIO TEX			2	1.A FE	3,000,000	98.8510	2,965,530	3,000,000	3,000,000	0	0	0	0	1.863	1.863	FA	23,288	58,219	07/01/2020	02/01/2032
797661-XF-7	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	220,000	105.4340	231,955	220,000	220,000	0	0	0	0	2.922	2.922	FA	2,679	6,428	07/31/2019	08/01/2034
797661-XG-5	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	655,000	105.6520	692,021	655,000	655,000	0	0	0	0	3.145	3.145	FA	8,583	24,438	07/31/2019	08/01/2037
797661-XG-5	SAN FRANCISCO CALIF BAY AREA RAPID TRAN	SD		2	1.C FE	150,000	105.6520	158,478	150,000	150,000	0	0	0	0	3.145	3.145	FA	1,966	879	07/31/2019	08/01/2037
799017-UX-4	SAN MATEO CALIF UN HIGH SCH DIST				1.A FE	1,365,000	106.7550	1,457,206	1,365,000	1,365,000	0	0	0	0	2.829	2.829	MS	12,872	38,616	11/15/2017	09/01/2026
801315-KW-1	SANTA BARBARA CALIF UNI SCH DIST			2	1.C FE	825,000	99.7590	823,012	825,000	825,000	0	0	0	0	1.853	1.853	FA	6,370	15,712	07/01/2020	08/01/2031
802385-RW-6	SANTA MONICA CALIF CMNTY COLLEGE DIST			2	1.C FE	508,715	98.1630	490,815	500,000	507,850	0	(842)	0	0	1.946	1.748	FA	4,054	5,919	12/09/2020	08/01/2032
833085-5G-4	SNOHOMISH CNTY WASH			2	1.B FE	895,000	113.9330	1,019,700	895,000	895,000	0	0	0	0	3.800	3.799	JD	2,834	34,010	11/14/2018	12/01/2028
849476-LE-4	SPRING BRANCH TEX INDPT SCH DIST			2	1.C FE	1,000,000	100.3920	1,003,920	1,000,000	1,000,000	0	0	0	0	5.892	5.892	FA	24,550	58,920	10/05/2009	02/01/2039
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						27,434,187	XXX	27,499,979	26,825,000	26,836,116	0	(17,609)	0	0	XXX	XXX	XXX	271,344	777,736	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						27,434,187	XXX	27,499,979	26,825,000	26,836,116	0	(17,609)	0	0	XXX	XXX	XXX	271,344	777,736	XXX	XXX
040654-YA-7	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	600,000	103.8730	623,238	600,000	600,000	0	0	0	0	2.462	2.462	JJ	7,386	14,772	01/10/2020	07/01/2030
051595-BZ-8	AURORA COLO WTR REV			1	1.B FE	500,000	98.6670	493,335	500,000	500,000	0	0	0	0	1.698	1.698	FA	2,641	0	08/20/2021	08/01/2031
052414-TF-6	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.C FE	315,000	105.0760	330,989	315,000	315,000	0	0	0	0	2.885	2.885	MN	1,161	9,088	07/31/2019	11/15/2032
052414-TK-5	AUSTIN TEX ELEC UTIL SYS REV			1,2	1.C FE	500,000	106.3650	531,825	500,000	500,000	0	0	0	0	3.566	3.566	MN	2,278	17,830	07/31/2019	11/15/2049
059231-W2-2	BALTIMORE MD REV			2	1.C FE	685,000	99.0180	678,273	685,000	685,000	0	0	0	0	1.925	1.925	JJ	6,593	7,655	11/19/2020	07/01/2031
059231-W4-8	BALTIMORE MD REV			2	1.C FE	203,236	99.3550	198,710	200,000	202,900	0	(311)	0	0	2.125	1.939	JJ	2,125	2,467	12/01/2020	07/01/2033
091096-PB-7	BIRMINGHAM ALA WTRWKS BRD WTR REV				1.C FE	1,108,020	98.6930	1,085,623	1,100,000	1,107,684	0	(336)	0	0	1.813	1.728	JJ	8,476	0	07/27/2021	01/01/2031
091096-PC-5	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	1,161,451	99.9580	1,149,517	1,150,000	1,161,001	0	(450)	0	0	2.013	1.902	JJ	9,839	0	07/27/2021	01/01/2032
13034P-YT-8	CALIFORNIA HSG FIN AGY REV				1.D FE	795,000	104.1030	827,619	795,000	795,000	0	0	0	0	3.242	3.242	FA	10,739	25,774	06/22/2016	08/01/2025
13077D-HX-3	CALIFORNIA ST UNIV REV			2	1.D FE	2,842,810	105.5680	2,998,131	2,840,000	2,842,312	0	(252)	0	0	3.590	3.577	MN	16,993	101,956	07/24/2019	11/01/2051
13077D-MS-8	CALIFORNIA ST UNIV REV			1,2	1.D FE	800,000	96.3810	771,048	800,000	800,000	0	0	0	0	1.940	1.940	MN	2,587	17,417	08/27/2020	11/01/2031
13077D-QK-1	CALIFORNIA ST UNIV REV			1	1.D FE	400,000	95.5460	382,184	400,000	400,000	0	0	0	0	1.854	1.854	MN	1,236	1,895	07/09/2021	11/01/2031
13077D-QL-9	CALIFORNIA ST UNIV REV			1,2	1.D FE	200,000	95.8910	191,782	200,000	200,000	0	0	0	0	1.994	1.994	MN	665	1,019	07/09/2021	11/01/2032
14329N-FQ-2	CARMEL IND REDEV AUTH LEASE RENT REV			2	1.C FE	1,455,000	98.2000	1,428,810	1,455,000	1,455,000	0	0	0	0	1.754	1.754	FA	10,634	20,842	09/24/2020	08/01/2029
160429-YJ-9	CHARLESTON S C WTRWKS & SWR REV	SD		2	1.A FE	110,000	98.9340	108,827	110,000	110,000	0	0	0	0	1.790	1.790	JJ	985	2,002	06/18/2020	01/01/2032
160429-YJ-9	CHARLESTON S C WTRWKS & SWR REV			2	1.A FE	3,690,000	98.9340	3,650,665	3,690,000	3,690,000	0	0	0	0	1.790	1.790	JJ	33,026	67,152	06/18/2020	01/01/2032
186427-GY-0	CLEVELAND OHIO WTR REV			2	1.C FE	1,300,000	97.7240	1,270,412	1,300,000	1,300,000	0	0	0	0	1.765	1.765	JJ	11,473	20,268	07/23/2020	01/01/2032
196479-C3-1	COLORADO HSG & FIN AUTH			2	1.A FE	1,254,424	101.4580	1,272,713	1,254,424	1,254,424	0	0	0	0	3.030	3.030	MON	3,167	38,009	08/17/2017	09/01/2047
196480-GG-6	COLORADO HSG & FIN AUTH			2	1.A FE	1,108,033	100.2400	1,114,523	1,111,855	1,108,179	0	90	0	0	2.350	2.366	MON	2,177	26,129	06/10/2020	04/01/2050
20281P-BB-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	165,825	104.0580	171,696	165,000	165,118	0	(78)	0	0	5.631	5.578	JD	774	9,291	01/08/2009	06/01/2023
231266-MN-4	CURATORS UNIV MO SYS FACS REV			1,2	1.B FE	200,000	101.4780	202,956	200,000	200,000	0	0	0	0	2.012	2.012	MN	671	4,024	04/29/2020	11/01/2027
235036-4S-6	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	400,000	102.6350	410,540	400,000	400,000	0	0	0	0	2.624	2.624	MN	1,749	10,496	08/08/2019	11/01/2031
235036-4T-4	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	250,000	102.1710	255,428	250,000	250,000	0	0	0	0	2.704	2.704	MN	1,127	6,760	08/08/2019	11/01/2032
23542J-QW-8	DALLAS TEX WTRWKS & SWR SYS REV			2	1.B FE	1,000,000	97.8590	978,590	1,000,000	1,000,000	0	0	0	0	2.030	2.030	AO	5,075	20,300	06/10/2020	10/01/2032
25477G-TS-4	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	2,300,000	96.8180	2,226,814	2,300,000	2,300,000	0	0	0	0	1.580	1.580	JD	3,028	36,340	07/10/2020	12/01/2030
25477G-TT-2	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	2,300,000	97.1750	2,235,025	2,300,000	2,300,000	0	0	0	0	1.710	1.710	JD	3,278	39,330	07/10/2020	12/01/2031
28337L-DP-0	EL PASO CNTY COLO REV			1	1.D FE	2,142,220	110.0940	2,201,880	2,000,000	2,084,033	0	(11,018)	0	0	3.841	3.145	AO	19,205	76,820	04/21/2016	10/01/2028
3130AJ-QU-6	FEDERAL HOME LOAN BANKS			2	1.A	3,000,000	95.6681	2,870,043	3,000,000	3,000,000	0	0	0	0	1.600	1.600	JD	1,200	48,000	06/15/2020	06/22/2033
3130AK-V5-2	FEDERAL HOME LOAN BANKS			2	1.A	2,000,000	96.4039	1,928,078	2,000,000	2,000,000	0	0	0	0	1.500	1.500	FA	11,750	15,000	01/22/2021	08/10/2032
31331V-JU-1	FEDERAL FARM CREDIT BANKS FUNDING CORP	SD			1.A	669,313	101.3174	633,234	625,000	626,202	0	(4,502)	0	0	5.250	4.497	AO	7,747	32,813	10/20/2009	04/06/2022
31331V-JU-1	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	401,588	101.3174	379,940	375,000	375,721	0	(2,701)	0	0	5.250	4.497	AO	4,648	19,688	10/20/2009	04/06/2022
3133XP-KG-8	FEDERAL HOME LOAN BANKS	SD			1.A	225,330	105.0190	220,540	210,000	211,849	0	(1,492)	0	0	4.750	3.983	MS	3,076	9,975	01/28/2011	03/10/2023
3133XP-KG-8	FEDERAL HOME LOAN BANKS				1.A	364,820	105.0190	357,065	340,000	342,994	0	(2,416)	0	0	4.750	3.983	MS	4,980	16,150	01/28/2011	03/10/2023
3134GV-F6-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	4,000,000	96.0290	3,841,158	4,000,000	4,000,000	0	0	0	0	1.635	1.635	MJSD	1,635	65,400	06/03/2020	06/22/2033
3134GV-VS-4	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	1,200,000	97.1219	1,165,463	1,200,000	1,200,000	0	0	0	0	1.620	1.620	FMAN	2,268	19,440	12/08/2020	05/19/2032
3134GV-YC-6	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	3,000,000	96.2106	2,886,317	3,000,000	3,000,000	0	0	0	0	1.650	1.650	FMAN	4,813	49,500	05/19/2020	05/26/2033
3134GW-F5-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	2,800,000	95.4632	2,672,970	2,800,000	2,800,000	0	0	0	0	1.375	1.375	MS	12,619	38,500	08/27/2020	09/03/2032
3134GW-M3-7	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	2,000,000	95.5742	1,911,483	2,000,000	2,000,000	0	0	0	0	1.400	1.400	MS	8,167	28,000	09/03/2020	09/16/2032

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
3134GW-N5-1	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	2,000,000	95.7564	1,915,127	2,000,000	2,000,000	0	0	0	0	1.340	1.340	MS	7,742	26,800	09/04/2020	09/17/2031
3134GW-PF-7	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	982,500	94.2153	942,153	1,000,000	983,967	0	1,260	0	0	1.310	1.460	FA	4,876	13,100	10/30/2020	08/17/2033
3134GW-SH-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	2,800,000	94.8809	2,656,666	2,800,000	2,800,000	0	0	0	0	1.500	1.500	FA	14,583	42,000	08/17/2020	08/26/2033
3134GX-AB-0	FEDERAL HOME LOAN MORTGAGE CORP			2	1.A	2,000,000	96.9935	1,939,870	2,000,000	2,000,000	0	0	0	0	1.500	1.500	FA	11,000	22,500	10/29/2020	02/19/2032
3137EA-DB-2	FEDERAL HOME LOAN MORTGAGE CORP				1.A	300,098	100.0649	300,195	300,000	300,000	0	(12)	0	0	2.375	2.371	JJ	3,325	7,125	04/27/2012	01/13/2022
386442-UT-2	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	500,000	105.8200	529,100	500,000	500,000	0	0	0	0	3.491	3.490	JD	1,455	17,455	10/09/2014	06/01/2025
387883-YM-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	200,000	103.2080	206,416	200,000	200,000	0	0	0	0	2.428	2.428	JJ	2,428	4,856	01/08/2020	01/01/2029
39222P-EL-4	GREATER NEW HAVEN WTR POLLUTION CTL AUTH				1.B FE	700,000	99.4160	695,912	700,000	700,000	0	0	0	0	1.850	1.850	FA	4,892	12,950	06/18/2020	08/15/2029
41978C-AH-8	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	500,000	104.2950	521,475	500,000	500,000	0	0	0	0	3.025	3.025	JJ	7,563	15,125	07/13/2017	07/01/2025
41978C-BA-2	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1	1.F FE	1,660,000	101.1890	1,679,737	1,660,000	1,660,000	0	0	0	0	2.283	2.283	JJ	18,949	37,898	08/15/2019	07/01/2027
438701-M9-2	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1	1.D FE	2,000,000	107.5500	2,151,000	2,000,000	2,000,000	0	0	0	0	3.200	3.200	JJ	32,000	64,000	01/25/2018	07/01/2026
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1.C FE	3,500,000	107.6870	3,769,045	3,500,000	3,500,000	0	0	0	0	2.952	2.952	MS	34,440	103,320	09/12/2017	09/01/2028
469487-RW-4	JACKSONVILLE FLA SPL REV			2	1.D FE	3,400,000	98.9220	3,363,348	3,400,000	3,400,000	0	0	0	0	1.861	1.861	AO	15,819	65,910	08/19/2020	10/01/2031
47770V-BQ-2	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	1,044,190	103.0930	1,030,930	1,000,000	1,040,971	0	(2,056)	0	0	2.833	2.520	JJ	14,165	28,330	05/29/2020	01/01/2038
479354-EL-2	JOHNSTON CNTY N C LTD OBLIG				1.C FE	405,000	98.4720	398,812	405,000	405,000	0	0	0	0	1.790	1.790	AO	1,812	7,250	06/18/2020	04/01/2029
479354-EP-3	JOHNSTON CNTY N C LTD OBLIG			2	1.C FE	500,000	98.4260	492,130	500,000	500,000	0	0	0	0	2.090	2.090	AO	2,613	10,450	06/18/2020	04/01/2032
48542R-SN-5	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,300,875	97.6320	1,269,216	1,300,000	1,300,838	0	(37)	0	0	1.790	1.782	MN	3,878	4,202	08/24/2021	05/01/2030
48542R-SP-0	KANSAS ST DEV FIN AUTH REV			1	1.E FE	400,000	97.3410	389,364	400,000	400,000	0	0	0	0	1.890	1.890	MN	1,260	1,365	08/18/2021	05/01/2031
495290-DU-9	KING CNTY WASH SWR REV			1	1.B FE	500,000	96.5870	482,935	500,000	500,000	0	0	0	0	1.691	1.691	JJ	3,312	0	07/28/2021	07/01/2031
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	505,267	100.9830	510,233	505,267	505,267	0	0	0	0	2.050	2.050	MON	863	10,358	07/15/2020	03/01/2041
54628C-WC-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1.E FE	120,000	97.4350	116,922	120,000	120,000	0	0	0	0	1.855	1.855	AO	742	0	08/05/2021	10/01/2030
54628C-WD-0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.E FE	200,000	97.4030	194,806	200,000	200,000	0	0	0	0	1.945	1.945	AO	1,297	0	08/05/2021	10/01/2031
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &			2	1.E FE	120,000	97.9110	117,493	120,000	120,000	0	0	0	0	2.075	2.075	AO	830	0	08/05/2021	10/01/2032
546475-TT-1	LOUISIANA ST GAS & FUELS TAX REV			1	1.D FE	940,000	98.9750	930,365	940,000	940,000	0	0	0	0	1.748	1.748	MN	2,739	16,431	08/21/2020	05/01/2030
54651R-DL-0	LOUISIANA ST UNCLAIMED PPTY SPL REV			1	1.E FE	470,435	97.7860	488,930	500,000	472,188	0	1,753	0	0	1.979	2.579	MS	3,298	4,865	03/18/2021	09/01/2032
56052F-FH-3	MAINE ST HSG AUTH MTG PUR			2	1.B FE	500,000	103.7450	518,725	500,000	500,000	0	0	0	0	2.689	2.689	MN	1,718	13,445	09/08/2016	11/15/2026
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.A FE	407,344	105.3490	429,133	407,344	407,344	0	0	0	0	4.000	4.000	MON	1,358	16,294	08/14/2013	07/01/2043
576000-ZJ-5	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE	2,000,000	98.8900	1,977,800	2,000,000	2,000,000	0	0	0	0	1.753	1.753	FA	13,245	37,982	07/01/2020	08/15/2030
576000-ZK-2	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	510,000	97.4980	497,240	510,000	510,000	0	0	0	0	1.773	1.773	FA	3,416	9,796	07/01/2020	08/15/2031
59447T-XU-2	MICHIGAN FIN AUTH REV			1	1.D FE	600,000	105.7460	634,476	600,000	600,000	0	0	0	0	2.884	2.884	JD	1,442	17,304	12/05/2019	12/01/2029
594615-HU-3	MICHIGAN ST BLDG AUTH REV			1,2	1.D FE	400,000	97.2580	389,032	400,000	400,000	0	0	0	0	1.812	1.812	AO	1,530	7,248	09/11/2020	10/15/2031
594698-SB-9	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.D FE	614,322	97.1260	582,756	600,000	613,694	0	(628)	0	0	2.028	1.743	MS	5,847	0	07/22/2021	09/01/2030
594698-SC-7	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1	1.D FE	612,606	97.3970	584,382	600,000	612,191	0	(415)	0	0	2.128	1.897	MS	6,136	0	08/17/2021	09/01/2031
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,986,789	101.8000	2,022,551	1,986,789	1,986,788	0	0	0	0	3.000	3.000	MON	4,967	59,604	09/13/2017	10/01/2047
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,169,612	100.4680	1,175,086	1,169,612	1,169,612	0	0	0	0	2.450	2.450	MON	2,388	28,693	05/14/2020	06/01/2050
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	3,055,260	99.6010	3,043,069	3,055,260	3,055,260	0	0	0	0	1.920	1.920	MON	4,888	58,661	08/07/2020	09/01/2050
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	934,971	98.4430	920,413	934,971	934,971	0	0	0	0	1.680	1.680	MON	7,854	15,972	11/10/2020	12/01/2050
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	534,410	98.3170	525,416	534,410	534,410	0	0	0	0	1.580	1.580	MON	704	6,497	02/11/2021	02/01/2051
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,989,241	98.0020	1,949,496	1,989,241	1,989,241	0	0	0	0	2.050	2.050	MON	10,195	10,320	08/11/2021	09/01/2051
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	910,938	99.3260	904,798	910,938	910,938	0	0	0	0	1.850	1.850	MON	1,404	16,863	10/16/2020	11/01/2050
61212L-RA-9	MONTANA ST BRD REGENTS HIGHER ED REV				1.D FE	1,905,000	102.9340	1,960,893	1,905,000	1,905,000	0	0	0	0	3.075	3.075	MN	7,485	58,579	09/06/2019	11/15/2039
61212R-X7-6	MONTANA ST BRD HSG			2	1.C FE	285,795	103.4900	279,423	270,000	273,534	0	(1,328)	0	0	4.000	3.450	JD	900	10,800	07/12/2012	12/01/2038
613357-BA-9	MONTGOMERY CNTY MD LTD OBLIG			2	1.B FE	1,548,853	108.6440	1,683,982	1,550,000	1,549,265	0	122	0	0	3.900	3.910	MN	10,075	60,450	11/08/2018	05/01/2027
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	874,972	99.4980	870,580	874,972	874,972	0	0	0	0	1.900	1.900	MON	1,385	16,624	07/17/2020	11/01/2044
64461X-CZ-6	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	500,000	105.9240	529,620	500,000	500,000	0	0	0	0	3.199	3.199	JJ	7,998	15,995	11/15/2017	07/01/2028
64469D-VA-6	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM				1.B FE	135,000	100.0000	135,000	135,000	135,000	0	0	0	0	3.270	3.269	JJ	2,207	4,440	07/11/2014	01/01/2022
64469D-VL-2	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM				1.B FE	80,000	101.1010	80,881	80,000	80,000	0	0	0	0	3.320	3.319	JJ	1,328	2,763	07/11/2014	07/01/2022
64971W-ZW-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	2,353,250	104.9810	2,624,525	2,500,000	2,401,250	0	14,226	0	0	2.970	3.701	FA	30,938	74,250	06/19/2018	02/01/2028
64972E-GL-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	500,000	105.7520	528,760	500,000	500,000	0	0	0	0	3.317	3.317	MN	2,764	16,585	06/13/2019	11/01/2034
64972E-GN-3	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	500,000	105.7320	528,660	500,000	500,000	0	0	0	0	3.770	3.770	MN	3,142	18,850	06/13/2019	11/01/2044
64990F-E2-6	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	499,996	100.6390	503,195	500,000	500,001	0	5	0	0	2.152	2.152	MS	5,619	0	06/16/2021	03/15/2031
66285W-A5-5	NORTH TEX TWY AUTH REV			2	1.E FE	246,650	99.4610	238,706	240,000	246,295	0	(355)	0	0	2.227	1.826	JJ	2,672	0	07/26/2021	01/01/2032
66285W-D6-0	NORTH TEX TWY AUTH REV			2	1.E FE	350,000	99.0430	346,651	350,000	350,000	0	0	0	0	2.180	2.180	JJ	3,815	763	05/06/2021	01/01/2032

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
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV			2	1.A FE	485,000	101.4340	491,955	485,000	485,000	0	0	0	0	2.650	2.650	MON	1,071	12,852	07/15/2016	11/01/2041
67760H-MX-6	OHIO ST TPK COMMN TPK REV				1.E FE	250,000	101.5050	253,763	250,000	250,000	0	0	0	0	2.351	2.351	FA	2,220	5,878	01/29/2020	02/15/2029
679087-FB-7	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP			1	1.D FE	1,250,000	102.4060	1,280,075	1,250,000	1,250,000	0	0	0	0	5.240	5.238	JJ	32,750	65,500	09/02/2009	07/01/2022
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R			2	1.A FE	377,060	98.6200	371,856	377,060	377,060	0	0	0	0	1.650	1.650	MON	518	6,216	09/11/2020	09/01/2050
709235-S9-7	PENNSYLVANIA ST UNIV			1	1.C FE	700,000	100.7660	705,362	700,000	700,000	0	0	0	0	2.245	2.245	MS	5,238	15,715	05/06/2020	09/01/2030
71884A-WT-2	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX			2	1.C FE	2,000,000	101.8460	2,036,920	2,000,000	2,000,000	0	0	0	0	4.110	4.109	JJ	41,100	82,200	06/01/2012	07/01/2029
73474T-AC-4	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	2,011,200	107.1910	2,143,820	2,000,000	2,004,296	0	(1,086)	0	0	3.371	3.308	MS	22,473	67,420	12/11/2014	09/01/2025
751120-FL-5	RALEIGH N C LTD OBLIG			2	1.B FE	300,000	101.5030	304,509	300,000	300,000	0	0	0	0	2.214	2.214	AO	1,661	6,642	06/04/2020	10/01/2032
753385-MY-6	RAPID CITY S D SALES TAX REV				1.C FE	850,000	98.1630	834,386	850,000	850,000	0	0	0	0	1.781	1.782	JD	1,262	3,827	07/29/2021	12/01/2031
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	892,412	97.3140	875,826	900,000	892,885	0	473	0	0	1.967	2.048	MN	2,951	11,310	03/10/2021	11/01/2032
797412-DS-9	SAN DIEGO CNTY CALIF WTR AUTH WTR REV			1	1.B FE	1,500,000	96.8580	1,452,870	1,500,000	1,500,000	0	0	0	0	1.531	1.531	MN	3,828	22,965	07/09/2020	05/01/2030
79765R-4W-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	200,000	105.0130	210,026	200,000	200,000	0	0	0	0	2.803	2.802	MN	934	5,606	12/13/2019	11/01/2031
79771F-AM-9	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	600,000	98.6180	591,708	600,000	600,000	0	0	0	0	1.988	1.988	MN	1,988	12,259	10/08/2020	11/01/2031
79771F-BE-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	201,514	98.6180	197,236	200,000	201,359	0	(139)	0	0	1.988	1.904	MN	663	4,086	11/16/2020	11/01/2031
802649-TQ-6	SANTA ROSA CALIF WASTEWATER REV				1.C FE	250,000	100.5500	251,375	250,000	250,000	0	0	0	0	2.115	2.115	MS	1,763	3,966	11/12/2020	09/01/2031
810489-WK-6	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX			1	1.B FE	1,000,000	97.7010	977,010	1,000,000	1,000,000	0	0	0	0	1.656	1.656	JJ	8,280	6,164	01/22/2021	07/01/2032
86932U-CJ-2	SUSTAINABLE ENERGY UTIL INC DEL ENERGY E				1.C FE	800,000	102.9770	823,816	800,000	800,000	0	0	0	0	2.444	2.444	MS	5,757	19,552	04/30/2020	09/15/2030
875124-ER-6	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH				1.B FE	1,000,000	105.4050	1,054,050	1,000,000	1,000,000	0	0	0	0	2.612	2.612	AO	6,530	26,120	02/04/2015	10/01/2025
880461-MJ-4	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR			2	1.B FE	985,000	103.0730	1,015,269	985,000	985,000	0	0	0	0	2.854	2.854	JJ	14,056	28,402	10/06/2016	01/01/2027
88213A-EN-1	TEXAS A & M UNIV REVS			2	1.A FE	1,000,000	106.2660	1,062,660	1,000,000	1,000,000	0	0	0	0	2.916	2.916	MN	3,726	29,160	03/23/2016	05/15/2027
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	407,481	99.8950	407,053	407,481	407,481	0	0	0	0	2.000	2.000	MON	679	8,150	06/12/2020	03/01/2036
882806-HL-9	TEXAS TECH UNIV REVS IAM COML PAPER NTS				1.B FE	655,000	98.9440	648,083	655,000	655,000	0	0	0	0	1.653	1.653	FA	4,090	10,827	07/09/2020	02/15/2029
91412H-GG-2	UNIVERSITY CALIF REVS			1,2	1.C FE	443,545	97.0230	436,604	450,000	443,940	0	395	0	0	1.614	1.787	MN	928	5,246	05/26/2021	05/15/2030
914437-UQ-9	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	500,000	104.5120	522,560	500,000	500,000	0	0	0	0	2.997	2.997	MN	2,498	14,985	01/09/2020	11/01/2034
914437-UR-7	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	1,250,000	104.8830	1,311,038	1,250,000	1,250,000	0	0	0	0	3.097	3.097	MN	6,452	38,713	01/09/2020	11/01/2035
914437-VE-5	UNIVERSITY MASS BLDG AUTH REV			1	1.C FE	378,309	100.6780	382,576	380,000	378,391	0	82	0	0	2.108	2.152	MN	1,335	4,005	05/21/2021	11/01/2032
914713-Q4-7	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	2,000,000	106.7670	2,135,340	2,000,000	2,000,000	0	0	0	0	2.747	2.747	JD	4,578	54,940	09/15/2017	12/01/2027
928075-GK-0	VIRGINIA PORT AUTH COMWLTH PORT FD REV				1.B FE	500,000	101.0830	505,415	500,000	500,000	0	0	0	0	2.545	2.545	JJ	6,363	12,725	09/12/2012	07/01/2022
95662M-Z7-8	WEST VIRGINIA ST HSG DEV FD			2	1.A FE	250,000	104.5530	261,383	250,000	250,000	0	0	0	0	2.950	2.949	MN	1,229	7,375	05/01/2015	11/01/2024
977100-HC-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	340,000	102.5690	348,735	340,000	340,000	0	0	0	0	2.399	2.399	MN	1,359	8,157	01/29/2020	05/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						123,876,962	XXX	124,108,150	123,704,622	123,740,824	0	(11,207)	0	0	XXX	XXX	XXX	763,568	2,616,129	XXX	XXX
3128M9-CT-7	FH G06982 - RMBS			4	1.A	305,889	108.0521	318,957	295,189	303,906	0	1,038	0	0	3.500	2.860	MON	861	10,332	04/20/2012	04/01/2042
3128MJ-WB-2	FH G08641 - RMBS			4	1.A	93,181	106.8569	96,437	90,248	93,053	0	644	0	0	3.500	2.743	MON	263	3,159	06/04/2015	05/01/2045
3128MJ-WV-8	FH G08659 - RMBS			4	1.A	264,410	106.8208	284,177	266,031	264,146	0	(427)	0	0	3.500	3.674	MON	776	9,311	05/02/2018	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS	CF		4	1.A	1,300,001	106.8796	1,351,287	1,264,308	1,300,576	0	8,966	0	0	3.500	2.792	MON	3,688	44,251	12/29/2015	11/01/2045
3128MJ-ZB-9	FH G08737 - RMBS	CF		4	1.A	2,716,858	104.7908	2,818,344	2,689,497	2,715,039	0	7,385	0	0	3.000	2.775	MON	6,724	80,685	12/14/2016	12/01/2046
3128MJ-ZF-0	FH G08741 - RMBS			4	1.A	632,814	104.8651	664,354	633,532	632,814	0	6	0	0	3.000	3.018	MON	1,584	19,006	05/03/2017	01/01/2047
3128P8-E8-0	FH C91959 - RMBS			4	1.A	498,741	104.9193	542,035	516,621	494,800	0	(5,485)	0	0	3.000	4.249	MON	1,292	15,499	11/29/2018	11/01/2037
3132AE-J7-2	FH ZT2086 - RMBS			4	1.A	695,115	105.4603	716,010	678,937	711,363	0	10,639	0	0	3.500	2.067	MON	1,980	23,763	07/30/2019	06/01/2049
3132DV-3J-2	FH SD8001 - RMBS			4	1.A	355,240	105.4588	365,662	346,734	362,832	0	5,437	0	0	3.500	2.105	MON	1,011	12,136	07/08/2019	07/01/2049
3132DV-3N-3	FH SD8005 - RMBS			4	1.A	949,648	105.4610	976,635	926,063	975,243	0	18,240	0	0	3.500	2.009	MON	2,701	32,412	09/27/2019	08/01/2049
3132DV-4V-4	FH SD8036 - RMBS			4	1.A	641,076	103.6775	654,729	631,505	648,167	0	6,648	0	0	3.000	2.331	MON	1,579	18,945	01/09/2020	01/01/2050
3132GR-L6-6	FH Q06349 - RMBS			4	1.A	659,145	108.0793	695,448	643,461	655,714	0	1,946	0	0	3.500	3.088	MON	1,877	22,521	03/14/2012	02/01/2042
3132VN-3M-3	FH Q62603 - RMBS			4	1.A	355,797	105.8854	368,785	348,287	361,516	0	4,960	0	0	3.500	2.563	MON	1,016	12,190	06/12/2019	12/01/2048
3132WH-5N-1	FH Q44452 - RMBS			4	1.A	946,302	104.8620	988,912	943,061	945,927	0	955	0	0	3.000	2.920	MON	2,358	28,292	11/14/2016	11/01/2046
3132WK-Q8-4	FH Q45878 - RMBS	CF		4	1.A	2,032,777	104.5126	2,143,432	2,050,883	2,032,836	0	(3,907)	0	0	3.000	3.202	MON	5,127	61,526	07/06/2017	12/01/2046
3133KL-A9-8	FH RA4532 - RMBS			4	1.A	3,560,825	102.3307	3,507,358	3,427,475	3,559,936	0	(889)	0	0	2.500	1.842	MON	7,141	42,843	06/04/2021	02/01/2051
3133KL-H2-6	FH RA4749 - RMBS			4	1.A	3,582,899	102.2163	3,547,566	3,470,645	3,574,694	0	(8,205)	0	0	2.500	1.896	MON	7,231	65,075	02/25/2021	03/01/2051
3133KM-QG-3	FH RA5855 - RMBS			4	1.A	3,028,386	102.2809	2,985,953	2,919,366	3,024,662	0	(3,724)	0	0	2.500	1.835	MON	6,082	18,246	08/25/2021	09/01/2051
3133TH-V7-9	FHR 2113 QG - CMO/RMBS			4	1.A	161,382	111.0023	178,191	160,529	160,980	0	(76)	0	0	6.000	5.849	MON	803	9,632	06/16/2008	01/15/2029
3136A5-N2-8	FNR 2012-53 EL - CMO/RMBS			4	1.A	1,000,691	102.5627	994,859	970,000	975,060	0	(3,257)	0	0	3.000	2.676	MON	2,425	29,100	08/17/2012	05/25/2027
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS			4	1.A	417,280	101.3626	448,751	442,719	422,864	0	(1,081)	0	0	2.000	3.469	MON	738	8,854	11/07/2013	06/25/2042
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS			4	1.A	142,602	104.9517	151,032	143,906	142,701	0	(235)	0	0	3.000	3.189	MON	360	4,317	01/09/2014	01/25/2044

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
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS			4	1.A	424,998	102.0931	431,534	422,687	422,829	0	(318)	0	0	3.500	3.208	MON	1,233	14,794	06/26/2018	05/25/2042
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS			4	1.A	2,285,862	102.6037	2,325,033	2,266,034	2,269,633	0	(5,765)	0	0	3.500	3.232	MON	6,609	79,311	07/20/2018	04/25/2031
3136B4-Q5-0	FNR 2019-36 JB - CMO/RMBS	CF		4	1.A	1,790,523	103.5029	1,863,727	1,800,652	1,791,998	0	580	0	0	3.000	3.062	MON	4,502	54,020	07/09/2019	07/25/2049
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS			4	1.A	401,311	100.2473	402,367	401,374	401,721	0	399	0	0	3.000	2.936	MON	1,003	12,041	07/16/2019	08/25/2049
3136B6-A9-4	FNR 2019-71 DB - CMO/RMBS	CF		4	1.A	1,224,000	105.2556	1,263,068	1,200,000	1,220,751	0	(1,604)	0	0	3.000	2.825	MON	3,000	36,000	12/17/2019	11/25/2049
3136B7-JD-4	FNR 2019-72 WB - CMO/RMBS			4	1.A	505,391	103.4869	517,435	500,000	503,121	0	(1,264)	0	0	3.000	2.764	MON	1,250	15,000	12/12/2019	02/25/2047
3136B8-AK-5	FNR 2019-83 NC - CMO/RMBS			4	1.A	489,688	102.6107	513,054	500,000	491,004	0	570	0	0	2.500	2.696	MON	1,042	12,500	01/07/2020	01/25/2049
3136BA-2N-3	FNR 2020-45 KB - CMO/RMBS			4	1.A	3,056,406	97.7495	2,932,486	3,000,000	3,050,081	0	(3,147)	0	0	2.000	1.832	MON	5,000	60,000	06/03/2020	07/25/2050
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS			4	1.A	2,530,830	101.8485	2,517,045	2,471,362	2,526,803	0	150	0	0	2.000	1.551	MON	4,119	49,427	06/16/2020	10/25/2048
3136BA-PD-0	FNR 2020-40 NB - CMO/RMBS			4	1.A	1,017,656	97.5284	975,284	1,000,000	1,015,635	0	(904)	0	0	2.000	1.847	MON	1,667	20,000	05/06/2020	06/25/2050
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS			4	1.A	3,083,414	101.8757	3,012,285	2,956,825	3,082,407	0	(1,007)	0	0	2.500	1.687	MON	6,160	24,640	08/05/2021	09/25/2051
3137A3-H7-7	FHR 3751 HB - CMO/RMBS			4	1.A	656,483	104.0069	682,788	656,483	656,483	0	0	0	0	3.500	3.429	MON	1,915	22,977	11/02/2010	11/15/2025
3137A7-KX-7	FHR 3826 BK - CMO/RMBS			4	1.A	276,455	103.1786	271,306	262,948	265,383	0	(619)	0	0	3.000	2.309	MON	657	7,888	08/16/2012	03/15/2026
3137AU-KR-9	FHR 4102 BC - CMO/RMBS	CF		4	1.A	1,041,250	103.6411	1,036,411	1,000,000	1,008,871	0	(4,302)	0	0	3.000	2.594	MON	2,500	30,000	08/30/2012	08/15/2027
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS			4	1.A	2,765,867	100.9099	2,694,813	2,670,514	2,757,393	0	(7,830)	0	0	2.000	1.468	MON	4,451	53,410	12/10/2020	12/25/2050
3137F7-MW-2	FHR 5050 CP - CMO/RMBS			4	1.A	2,308,425	101.1490	2,249,197	2,223,648	2,298,815	0	(9,129)	0	0	2.000	1.312	MON	3,706	44,473	11/23/2020	12/25/2050
3137F9-GM-7	FHR 5074 KP - CMO/RMBS			4	1.A	1,971,469	101.0863	1,924,765	1,904,082	1,965,303	0	(6,166)	0	0	2.000	1.398	MON	3,173	34,908	01/11/2021	02/25/2051
3137FL-3C-6	FHR 4863 HP - CMO/RMBS			4	1.A	823,671	105.5615	861,404	816,021	826,327	0	2,408	0	0	3.500	3.064	MON	2,380	28,561	02/08/2019	03/15/2049
3137FL-A3-8	FHR 4875 DA - CMO/RMBS			4	1.A	880,334	104.4437	906,842	868,260	878,451	0	1,425	0	0	3.500	3.033	MON	2,532	30,389	03/15/2019	07/15/2048
3137FL-W5-9	FHR 4881 AK - CMO/RMBS			4	1.A	158,189	101.8541	157,963	155,087	159,111	0	239	0	0	3.500	1.710	MON	452	5,428	01/08/2020	02/15/2048
3137FM-2E-1	FHR 4891 PB - CMO/RMBS			4	1.A	568,405	102.6080	572,187	557,644	574,982	0	4,853	0	0	3.500	2.472	MON	1,626	19,518	05/10/2019	06/15/2049
3137FM-RY-0	FHR 4899 JD - CMO/RMBS			4	1.A	457,662	106.1270	475,306	447,865	455,267	0	(1,274)	0	0	3.000	2.723	MON	1,120	13,436	09/17/2019	04/25/2039
3137FN-FS-4	FHR 4911 LB - CMO/RMBS	CF		4	1.A	3,599,130	103.3374	3,650,233	3,532,346	3,605,476	0	(2,312)	0	0	3.000	2.532	MON	8,831	109,507	08/13/2019	08/25/2049
3137FQ-PD-9	FHR 4943 ML - CMO/RMBS			4	1.A	295,313	102.8883	308,665	300,000	296,217	0	420	0	0	2.500	2.702	MON	625	7,500	01/08/2020	04/25/2048
3137FU-B5-2	FHR 4994 AV - CMO/RMBS			4	1.A	371,250	99.6317	358,674	360,000	369,529	0	(831)	0	0	2.000	1.630	MON	600	7,200	07/08/2020	12/25/2045
3137FU-HU-1	FHR 4992 NB - CMO/RMBS			4	1.A	3,067,969	98.8680	2,966,042	3,000,000	3,059,136	0	(4,482)	0	0	2.000	1.771	MON	5,000	60,000	06/03/2020	07/25/2050
3137FV-EJ-7	FHR 5000 BW - CMO/RMBS			4	1.A	1,552,129	96.7336	1,445,203	1,494,003	1,546,895	0	(3,027)	0	0	2.000	1.693	MON	2,490	29,880	07/17/2020	08/25/2050
3137FY-TN-6	FHR 5096 C - CMO/RMBS			4	1.A	1,843,424	98.4340	1,841,531	1,870,828	1,844,459	0	1,036	0	0	1.500	1.756	MON	2,339	21,047	03/24/2021	04/25/2051
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS	CF		4	1.A	1,577,162	103.1944	1,629,070	1,578,642	1,575,873	0	(80)	0	0	3.000	3.003	MON	3,947	47,359	10/18/2013	05/25/2026
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS	CF		4	1.A	1,612,865	102.8365	1,618,159	1,573,527	1,579,599	0	(2,037)	0	0	3.500	3.113	MON	4,589	55,073	10/15/2013	07/25/2026
31403D-AP-4	FN 745314 - RMBS			4	1.A	148,172	109.1685	161,969	148,366	148,163	0	(5)	0	0	4.000	3.993	MON	495	5,935	01/28/2011	05/01/2034
3140EV-VF-1	FN BC1513 - RMBS			4	1.A	4,062,521	105.9280	4,274,626	4,035,408	4,053,772	0	3,907	0	0	3.000	2.862	MON	10,089	121,062	09/20/2017	08/01/2046
3140F0-JJ-4	FN BC4764 - RMBS			4	1.A	2,721,028	105.0188	2,833,902	2,698,471	2,721,622	0	7,083	0	0	3.000	2.784	MON	6,746	80,954	09/13/2017	10/01/2046
3140FX-C7-5	FN BF0093 - RMBS			4	1.A	2,239,970	108.2686	2,353,834	2,174,068	2,270,410	0	20,165	0	0	3.500	3.066	MON	6,341	76,092	08/08/2017	05/01/2056
3140HA-XB-1	FN BJ8773 - RMBS			4	1.A	725,417	101.6258	733,657	721,920	727,318	0	1,546	0	0	3.000	2.658	MON	1,805	21,658	10/21/2019	09/01/2049
3140JP-M9-3	FN BN6683 - RMBS			4	1.A	938,452	105.5067	965,171	914,795	954,115	0	12,204	0	0	3.500	2.205	MON	2,668	32,018	07/19/2019	06/01/2049
3140KL-YF-3	FN BQ1609 - RMBS			4	1.A	987,732	102.8814	961,791	934,854	991,467	0	5,339	0	0	2.500	1.560	MON	1,948	23,371	08/25/2020	09/01/2050
3140KM-SW-1	FN BQ2332 - RMBS			4	1.A	1,269,221	102.6896	1,227,773	1,195,615	1,277,375	0	10,250	0	0	2.500	1.456	MON	2,491	29,890	08/28/2020	09/01/2050
3140KP-7J-6	FN BQ4496 - RMBS			4	1.A	3,841,559	99.8309	3,755,551	3,761,913	3,836,615	0	(4,944)	0	0	2.000	1.703	MON	6,270	56,429	02/17/2021	02/01/2051
3140KV-XP-0	FN BQ9685 - RMBS			4	1.A	2,704,233	99.8309	2,643,082	2,647,559	2,700,832	0	(3,402)	0	0	2.000	1.694	MON	4,413	39,713	02/17/2021	01/01/2051
3140KV-XR-6	FN BQ9687 - RMBS			4	1.A	6,036,587	99.8309	5,869,537	5,879,480	6,027,255	0	(9,332)	0	0	2.000	1.627	MON	9,799	88,192	02/17/2021	01/01/2051
3140L0-D8-7	FN BR1926 - RMBS			4	1.A	1,934,510	99.9370	1,869,608	1,870,787	1,931,510	0	(3,001)	0	0	2.000	1.523	MON	3,118	34,298	01/08/2021	01/01/2051
3140LW-G7-6	FN BT7421 - RMBS			4	1.A	3,951,971	99.8315	3,895,554	3,902,128	3,950,596	0	(1,375)	0	0	2.000	1.810	MON	6,504	19,511	08/23/2021	08/01/2051
3140Q7-SL-2	FN CA0522 - RMBS			4	1.A	849,881	102.0377	880,160	862,584	850,770	0	(3,061)	0	0	3.000	3.435	MON	2,156	25,878	01/10/2018	10/01/2047
3140QG-5K-9	FN CA8949 - RMBS			4	1.A	2,800,006	102.6647	2,784,977	2,712,691	2,800,085	0	79	0	0	2.500	1.965	MON	5,651	45,212	03/30/2021	02/01/2051
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	1,842,166	102.5712	1,820,139	1,774,513	1,838,782	0	(3,384)	0	0	2.500	1.870	MON	3,697	22,181	05/19/2021	01/01/2051
3140QG-RN-9	FN CA8592 - RMBS			4	1.A	2,097,033	103.0262	2,077,397	2,016,377	2,096,037	0	(996)	0	0	2.500	1.884	MON	4,201	25,205	06/15/2021	01/01/2051
3140QG-UM-7	FN CA8687 - RMBS			4	1.A	1,842,412	99.8309	1,830,145	1,833,245	1,841,758	0	(653)	0	0	2.000	1.919	MON	3,055	27,499	03/04/2021	01/01/2051
3140XA-2W-1	FN FM7088 - RMBS			4	1.A	3,926,773	102.2246	3,866,711	3,782,563	3,924,445	0	(2,328)	0	0	2.500	1.904	MON	7,880	47,282	06/22/2021	05/01/2051
3140XA-GK-2	FN FM6501 - RMBS			4	1.A	1,678,356	102.8037	1,676,683	1,630,956	1,683,842	0	5,486	0	0	2.500	1.979	MON	3,398	27,183	03/18/2021	03/01/2051
3140XB-2Z-2	FN FM7991 - RMBS			4	1.A	4,019,908	102.4572	3,945,748	3,851,120	4,012,901	0	(7,007)	0	0	2.500	1.811	MON	8,023	32,093	07/27/2021	07/01/2051
3140XB-X7-0	FN FM7901 - RMBS			4	1.A	2,031,226	102.4868	1,993,585	1,945,211	2,027,184	0	(4,042)	0	0	2.500	1.814	MON	4,053	20,263	07/07/2021	07/01/2051
3140XC-B8-0	FN FM8162 - RMBS			4	1.A	2,029,134	102.4967	1,984,300	1,935,966	2,025,930	0	(3,204)	0	0	2.500	1.738	MON	4,033	20,166	07/29/2021	07/01/2051

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
3140XC-JP-4	FN FM8369 - RMBS			4	1.A	3,056,060	102.4868	3,002,572	2,929,716	3,050,867	0	(5,193)	0	0	2.500	1.825	MON	6,104	24,414	08/10/2021	08/01/2051
31418C-CP-7	FN MA2777 - RMBS	CF		4	1.A	1,107,900	102.4071	1,153,676	1,126,558	1,105,426	0	(6,697)	0	0	3.000	3.501	MON	2,816	33,797	01/22/2018	10/01/2046
31418C-T9-5	FN MA3275 - RMBS			4	1.A	2,118,252	104.2343	2,246,558	2,155,296	2,115,091	0	(11,507)	0	0	3.000	3.431	MON	5,388	64,659	01/29/2018	02/01/2048
31418D-2N-1	FN MA4380 - RMBS			4	1.A	1,942,469	103.7073	1,918,841	1,850,246	1,936,547	0	(5,922)	0	0	3.000	1.890	MON	4,626	23,128	07/08/2021	07/01/2051
31418D-C6-7	FN MA3692 - RMBS			4	1.A	443,456	105.4603	457,379	433,698	452,547	0	6,426	0	0	3.500	2.179	MON	1,265	15,179	07/15/2019	07/01/2049
31418D-YC-0	FN MA4306 - RMBS			4	1.A	1,853,968	102.1851	1,838,464	1,799,151	1,854,264	0	295	0	0	2.500	1.960	MON	3,748	29,986	03/12/2021	04/01/2051
31418D-Z8-8	FN MA4366 - RMBS			4	1.A	1,945,695	103.2663	1,933,421	1,872,267	1,939,646	0	(6,050)	0	0	2.500	1.701	MON	3,901	23,403	05/20/2021	06/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						134,124,658	XXX	134,159,601	131,047,352	134,005,549	0	(13,760)	0	0	XXX	XXX	XXX	282,813	2,715,033	XXX	XXX
3140J7-XA-8	FN BM3372 - CMBS/RMBS			4	1.A	1,119,282	104.6707	1,097,039	1,048,087	1,150,433	0	31,151	0	0	3.294	1.438	MON	2,973	43,429	02/08/2021	01/01/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,119,282	XXX	1,097,039	1,048,087	1,150,433	0	31,151	0	0	XXX	XXX	XXX	2,973	43,429	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						259,120,902	XXX	259,364,791	255,800,061	258,896,807	0	6,184	0	0	XXX	XXX	XXX	1,049,354	5,374,590	XXX	XXX
00164V-AF-0	AMC NETWORKS INC			1,2	3.C FE	270,225	99.3750	268,313	270,000	268,313	(1,892)	(20)	0	0	4.250	4.238	FA	4,335	5,961	01/25/2021	02/15/2029
00182E-BM-0	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	599,208	103.2271	619,362	600,000	599,342	0	72	0	0	2.550	2.565	FA	5,865	15,300	02/06/2020	02/13/2030
00185A-AF-1	AON PLC		C	1,2	2.A FE	3,034,110	105.1124	3,153,373	3,000,000	3,013,084	0	(5,597)	0	0	3.500	3.294	JD	4,958	105,000	01/19/2018	06/14/2024
00191U-AA-0	ASGN INC			1,2	3.C FE	181,350	103.5300	186,354	180,000	181,057	0	(140)	0	0	4.625	4.518	MN	1,064	8,325	11/19/2019	05/15/2028
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.F FE	197,134	96.5457	193,091	200,000	197,542	0	269	0	0	1.400	1.555	JD	8	2,800	06/22/2020	06/30/2030
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	498,090	106.0525	530,263	500,000	499,100	0	189	0	0	3.200	3.245	MN	2,089	16,000	05/09/2016	05/14/2026
00287Y-CX-5	ABBVIE INC			1,2	2.C FE	2,117,320	106.4869	2,129,738	2,000,000	2,044,829	0	(14,280)	0	0	3.800	3.002	MS	22,378	76,000	07/25/2016	03/15/2025
00440E-AS-6	CHUBB INA HOLDINGS INC			1	1.F FE	3,887,280	105.5716	4,222,865	4,000,000	3,942,342	0	16,695	0	0	3.150	3.631	MS	37,100	126,000	07/27/2018	03/15/2025
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE	464,340	92.3408	461,704	500,000	466,247	0	1,907	0	0	1.350	2.207	MS	1,988	3,375	06/15/2021	09/15/2030
00724P-AD-1	ADOBE INC			1,2	1.E FE	598,194	102.3085	613,851	600,000	598,507	0	166	0	0	2.300	2.334	FA	5,750	13,800	01/22/2020	02/01/2030
00751Y-AF-3	ADVANCE AUTO PARTS INC			1,2	2.C FE	398,688	97.1092	388,437	400,000	398,912	0	178	0	0	1.750	1.800	AO	1,750	7,039	09/22/2020	10/01/2027
00846U-AL-5	AGILENT TECHNOLOGIES INC			1,2	2.A FE	2,482,900	103.3282	2,583,206	2,500,000	2,486,413	0	1,558	0	0	2.750	2.829	MS	20,243	68,750	09/05/2019	09/15/2029
00846U-AM-3	AGILENT TECHNOLOGIES INC			1,2	2.A FE	501,650	97.9985	489,993	500,000	501,578	0	(72)	0	0	2.100	2.058	JD	788	5,250	07/21/2021	06/04/2030
00846U-AN-1	AGILENT TECHNOLOGIES INC			1,2	2.A FE	1,090,362	99.1354	1,090,490	1,100,000	1,091,045	0	683	0	0	2.300	2.399	MS	7,660	12,650	03/16/2021	03/12/2031
009158-AV-8	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	2,134,219	105.1268	2,260,226	2,150,000	2,145,018	0	1,815	0	0	3.350	3.445	JJ	30,210	72,025	07/13/2015	07/31/2024
010392-FK-9	ALABAMA POWER CO			1	1.E FE	997,170	104.7319	1,047,319	1,000,000	999,387	0	304	0	0	3.550	3.583	JD	2,958	35,500	12/03/2013	12/01/2023
013092-AB-7	ALBERTSONS COMPANIES INC			1,2	3.C FE	199,750	106.0000	212,000	200,000	199,808	0	25	0	0	5.875	5.894	FA	4,439	11,750	08/05/2019	02/15/2028
013092-AC-5	ALBERTSONS COMPANIES INC			1,2	3.C FE	409,013	104.9440	430,270	410,000	409,312	0	118	0	0	4.625	4.663	JJ	8,744	18,963	01/27/2020	01/15/2027
013092-AE-1	ALBERTSONS COMPANIES INC			1,2	3.C FE	140,280	107.9720	151,161	140,000	140,239	0	(23)	0	0	4.875	4.849	FA	2,578	6,825	01/27/2020	02/15/2030
013092-AG-6	ALBERTSONS COMPANIES INC			1,2	3.C FE	324,600	100.1960	330,647	330,000	325,250	0	577	0	0	3.500	3.730	MS	3,401	12,031	12/02/2020	03/15/2029
013817-AW-1	HOWMET AEROSPACE INC			1,2	3.A FE	100,000	107.7500	107,750	100,000	100,000	0	0	0	0	5.125	5.123	AO	1,281	5,125	09/17/2014	10/01/2024
013822-AG-6	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	179,888	103.0000	185,400	180,000	179,897	0	10	0	0	4.125	4.134	MS	1,877	3,836	03/09/2021	03/31/2029
01400E-AB-9	ALCON FINANCE CORP			1,2	2.B FE	1,412,372	104.4845	1,462,783	1,400,000	1,411,738	0	(1,044)	0	0	3.000	2.872	MS	11,433	42,000	03/18/2021	09/23/2029
01400E-AD-5	ALCON FINANCE CORP			1,2	2.B FE	672,187	101.0172	656,612	650,000	671,085	0	(1,102)	0	0	2.600	2.164	MN	1,596	8,450	07/08/2021	05/27/2030
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,200,678	107.7739	2,371,025	2,200,000	2,200,659	0	(58)	0	0	3.375	3.371	FA	28,050	74,250	07/09/2019	08/15/2031
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.B FE	3,635,864	107.2006	3,966,423	3,700,000	3,654,726	0	6,880	0	0	3.550	3.789	JJ	56,553	131,350	11/20/2018	07/26/2027
023135-AZ-9	AMAZON.COM INC			1,2	1.D FE	2,993,036	104.6917	3,140,750	3,000,000	2,996,955	0	1,095	0	0	2.800	2.840	FA	30,100	84,000	06/08/2018	08/22/2024
02343U-AG-0	AMCOR FINANCE (USA) INC			1,2	2.B FE	2,460,982	106.3910	2,606,578	2,450,000	2,457,087	0	(1,582)	0	0	3.625	3.548	AO	15,542	88,813	06/13/2019	04/28/2026
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	599,736	101.4655	608,793	600,000	599,750	0	14	0	0	2.690	2.695	MN	1,614	8,070	05/18/2021	05/25/2031
02361D-AS-9	AMEREN ILLINOIS CO			1,2	1.F FE	499,550	110.3171	551,586	500,000	499,705	0	40	0	0	3.800	3.811	MN	2,428	19,000	05/14/2018	05/15/2028
025816-CF-4	AMERICAN EXPRESS CO			2	1.G FE	1,026,270	105.8742	1,058,742	1,000,000	1,017,363	0	(3,759)	0	0	3.125	2.695	MN	3,559	31,250	07/25/2019	05/20/2026
025816-CN-7	AMERICAN EXPRESS CO			2	1.G FE	1,286,807	107.2809	1,367,832	1,275,000	1,281,903	0	(1,181)	0	0	3.300	3.187	MN	6,779	45,263	07/18/2017	05/03/2027
02665W-CJ-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,497,405	104.0940	1,561,410	1,500,000	1,499,160	0	523	0	0	3.450	3.488	JJ	24,006	51,750	07/11/2018	07/14/2023
02665W-DW-8	AMERICAN HONDA FINANCE CORP			1	1.G FE	1,001,274	101.0715	1,010,715	1,000,000	1,001,143	0	(131)	0	0	2.000	1.980	MS	5,389	10,000	03/24/2021	03/24/2028
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	317,143	106.1970	314,343	296,000	302,420	0	(2,885)	0	0	4.125	3.061	FA	4,613	12,210	07/12/2016	02/15/2024
03073E-AT-2	AMERISOURCEBERGEN CORP			1,2	2.A FE	1,596,688	101.1446	1,618,314	1,600,000	1,596,899	0	211	0	0	2.700	2.724	MS	12,720	19,800	03/25/2021	03/15/2031
03076C-AF-3	AMERIPRISE FINANCIAL INC			1	1.G FE	3,039,950	105.4490	3,163,469	3,000,000	3,008,456	0	(4,495)	0	0	4.000	3.835	AO	25,333	120,000	11/12/2013	10/15/2023
031162-CU-2	AMGEN INC			1,2	2.A FE	1,005,743	101.8763	1,018,763	1,000,000	1,005,364	0	(375)	0	0	2.450	2.375	FA	8,847	18,375	05/13/2021	02/21/2030
031162-CW-8	AMGEN INC			1,2	2.A FE	1,227,054	100.6714	1,208,057	1,200,000	1,224,841	0	(2,261)	0	0	2.300	2.043	FA	9,660	28,571	06/17/2021	02/25/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031652-BK-5	AMKOR TECHNOLOGY INC			1,2	3.B FE	642,550	105.6920	686,998	650,000	644,379	0	763	0	0	6.625	6.808	MS	12,680	43,063	06/03/2019	09/15/2027
032095-AJ-0	AMPHENOL CORP			1,2	2.A FE	2,497,550	103.1431	2,578,578	2,500,000	2,498,009	0	215	0	0	2.800	2.811	FA	26,444	70,000	09/04/2019	02/15/2030
03674X-AN-6	ANTERO RESOURCES CORP			1,2	3.C FE	29,000	113.8570	33,019	29,000	29,000	0	0	0	0	8.375	8.374	JJ	1,120	2,577	12/17/2020	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP			1,2	3.C FE	74,000	111.0000	82,140	74,000	74,000	0	0	0	0	7.625	7.625	FA	2,351	4,156	01/11/2021	02/01/2029
03674X-AS-5	ANTERO RESOURCES CORP			1,2	3.C FE	45,000	106.9000	48,105	45,000	45,000	0	0	0	0	5.375	5.371	MS	1,411	0	05/17/2021	03/01/2030
03740L-AA-0	AON CORP			1,2	2.A FE	997,120	97.3323	973,323	1,000,000	997,213	0	93	0	0	2.050	2.082	FA	7,289	0	08/18/2021	08/23/2031
037735-CU-9	APPALACHIAN POWER CO			1,2	1.G FE	1,856,077	105.5523	2,000,216	1,895,000	1,880,010	0	4,051	0	0	3.400	3.649	JD	5,369	64,430	07/13/2015	06/01/2025
03938L-AZ-7	ARCELORMITTAL SA		C	1	2.C FE	98,991	113.2333	113,233	100,000	98,994	0	275	0	0	6.125	6.458	JD	510	6,125	05/27/2015	06/01/2025
039483-BL-5	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	1,657,272	104.0477	1,789,621	1,720,000	1,685,416	0	6,900	0	0	2.500	2.970	FA	16,722	43,000	09/21/2017	08/11/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.C FE	35,175	102.2500	35,788	35,000	35,135	0	(26)	0	0	4.125	4.033	MN	184	1,444	05/28/2020	08/15/2026
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE USA LLC		C	1,2	3.B FE	343,875	98.8775	346,071	350,000	344,443	0	568	0	0	3.250	3.519	MN	1,453	7,678	03/19/2021	09/01/2028
040555-CV-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	2,388,475	102.8828	2,572,070	2,500,000	2,440,249	0	11,634	0	0	2.550	3.100	MS	18,771	63,750	04/19/2017	09/15/2026
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	515,113	102.0000	520,200	510,000	514,192	0	(568)	0	0	4.500	4.346	MS	7,650	22,950	09/21/2020	03/01/2028
046353-AL-2	ASTRAZENECA PLC		C	1	2.A FE	1,977,200	107.3651	2,147,301	2,000,000	1,990,200	0	2,323	0	0	3.375	3.511	MN	8,438	67,500	12/16/2015	11/16/2025
04636N-AE-3	ASTRAZENECA FINANCE LLC			1,2	1.G FE	199,660	99.4926	198,985	200,000	199,687	0	27	0	0	1.750	1.776	MN	321	1,750	05/25/2021	05/28/2028
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	1,213,444	102.5200	1,230,240	1,200,000	1,211,092	0	(2,378)	0	0	2.950	2.670	JJ	15,635	29,500	03/12/2021	07/22/2030
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING GROUP		C	2	2.A FE	1,005,540	95.8553	958,553	1,000,000	1,005,005	0	(485)	0	0	2.570	2.507	MN	2,570	25,700	11/18/2020	11/25/2035
052769-AG-1	AUTODESK INC			1,2	2.B FE	1,199,688	103.3108	1,239,730	1,200,000	1,199,740	0	27	0	0	2.850	2.853	JJ	15,770	34,200	01/08/2020	01/15/2030
053332-AY-8	AUTOZONE INC			1,2	2.B FE	299,736	106.6788	320,037	300,000	299,826	0	49	0	0	3.625	3.644	AO	2,296	10,875	03/26/2020	04/15/2025
053332-BA-9	AUTOZONE INC			1,2	2.B FE	1,356,362	94.2143	1,319,000	1,400,000	1,360,113	0	3,366	0	0	1.650	1.992	JJ	10,652	18,471	03/15/2021	01/15/2031
05348E-AY-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	394,076	105.5098	422,039	400,000	396,704	0	630	0	0	2.900	3.087	AO	2,449	11,600	08/23/2017	10/15/2026
053611-AM-1	AVERY DENNISON CORP			1,2	2.B FE	597,552	97.3091	583,855	600,000	597,628	0	76	0	0	2.250	2.294	FA	4,988	0	08/10/2021	02/15/2032
05508W-AB-1	B&G FOODS INC			1,2	4.B FE	200,000	103.3750	206,750	200,000	200,000	0	0	0	0	5.250	5.250	MS	3,092	10,500	09/12/2019	09/15/2027
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.B FE	1,194,068	94.9902	1,139,882	1,200,000	1,194,267	0	154	0	0	1.900	1.956	FA	8,613	17,733	07/22/2021	02/15/2031
05565E-AH-8	BMW US CAPITAL LLC			1,2	1.F FE	2,918,820	104.6806	3,140,417	3,000,000	2,955,441	0	9,588	0	0	2.800	3.174	AO	18,667	84,000	01/09/2018	04/11/2026
05578A-AN-8	BPCE SA		C		1.E FE	632,688	102.1788	613,073	600,000	631,325	0	(1,363)	0	0	2.700	1.970	AO	4,050	8,100	08/18/2021	10/01/2029
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	1,000,000	96.4618	964,618	1,000,000	1,000,000	0	0	0	0	2.277	2.277	JJ	10,183	11,385	01/12/2021	01/20/2032
05605H-AC-4	BWX TECHNOLOGIES INC			1,2	3.C FE	90,000	101.2500	91,125	90,000	90,000	0	0	0	0	4.125	4.125	AO	784	1,877	03/29/2021	04/15/2029
058498-AW-6	BALL CORP			1,2	3.A FE	537,950	97.0000	523,800	540,000	523,800	(12,971)	182	0	0	2.875	2.919	FA	5,865	15,611	09/17/2020	08/15/2030
06051G-FU-8	BANK OF AMERICA CORP				2.A FE	1,002,000	110.1506	1,101,506	1,000,000	1,001,240	0	(265)	0	0	4.450	4.417	MS	14,586	44,500	07/23/2018	03/03/2026
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.G FE	1,000,000	105.5564	1,055,564	1,000,000	1,000,000	0	0	0	0	3.194	3.194	JJ	14,018	31,940	07/18/2019	07/23/2030
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,007,920	107.8893	2,157,787	2,000,000	2,006,219	0	(725)	0	0	3.300	3.253	FA	23,467	66,000	05/30/2019	08/23/2029
064159-4B-9	BANK OF NOVA SCOTIA		C	1	1.F FE	998,720	99.3339	993,339	1,000,000	998,791	0	71	0	0	2.150	2.164	FA	11,168	0	06/21/2021	08/01/2031
064159-MK-9	BANK OF NOVA SCOTIA		C		1.F FE	2,497,725	104.9388	2,623,470	2,500,000	2,499,026	0	438	0	0	3.400	3.419	FA	33,056	85,000	02/06/2019	02/11/2024
071734-AL-1	BAUSCH HEALTH COMPANIES INC		C	1,2	4.B FE	175,750	87.8750	175,750	200,000	175,750	0	8,176	31,301	0	5.250	4.547	FA	3,967	7,350	03/29/2021	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC		C	1,2	4.B FE	132,375	88.2500	132,375	150,000	132,375	0	10,037	28,409	0	5.000	4.018	FA	2,833	5,250	11/20/2020	02/15/2029
072863-AE-3	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	1,500,000	104.1811	1,562,717	1,500,000	1,500,000	0	0	0	0	2.650	2.650	MN	5,079	39,750	04/06/2016	11/15/2026
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	723,960	96.6166	714,963	740,000	724,852	0	892	0	0	1.777	2.029	MN	1,680	7,925	06/02/2021	11/15/2030
07330M-AB-3	TRUIST BANK			2	1.F FE	3,009,390	107.1695	3,215,084	3,000,000	3,002,617	0	(837)	0	0	3.625	3.594	MS	31,719	108,750	06/26/2018	09/16/2025
073730-AG-8	BEAM SUNTORY INC			1,2	2.B FE	2,479,200	102.6178	2,565,445	2,500,000	2,495,026	0	3,285	0	0	3.250	3.392	JD	3,611	81,250	11/15/2016	06/15/2023
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	199,122	97.6440	195,288	200,000	199,151	0	29	0	0	2.150	2.197	FA	1,660	0	08/09/2021	02/15/2032
080807-AA-8	BELROSE FUNDING TRUST			1,2	2.A FE	200,500	98.1522	196,304	200,000	200,441	0	(46)	0	0	2.330	2.301	FA	1,760	4,621	09/15/2020	08/15/2030
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE	200,000	100.4579	200,916	200,000	200,000	0	0	0	0	2.630	2.630	JD	175	5,260	06/12/2020	06/19/2030
085770-AA-3	BERRY GLOBAL INC			1,2	2.C FE	100,000	103.4420	103,442	100,000	100,000	0	0	0	0	4.875	4.873	JJ	2,248	4,875	05/17/2019	07/15/2026
085770-AB-1	BERRY GLOBAL INC			1,2	3.B FE	50,000	104.6250	52,313	50,000	50,000	0	0	0	0	5.625	5.622	JJ	1,297	2,813	05/17/2019	07/15/2027
08652B-AB-5	BEST BUY CO INC			1,2	2.A FE	1,686,390	96.0435	1,632,740	1,700,000	1,687,883	0	1,255	0	0	1.950	2.039	AO	8,288	33,150	10/29/2020	10/01/2030
092113-AR-0	BLACK HILLS CORP			1,2	2.A FE	398,624	103.9354	415,742	400,000	398,909	0	122	0	0	3.050	3.090	AO	2,576	12,200	09/26/2019	10/15/2029
09247X-AJ-0	BLACKROCK INC			1	1.D FE	2,114,840	101.2132	2,024,265	2,000,000	2,005,535	0	(13,108)	0	0	3.375	2.699	JD	5,625	67,500	09/07/2012	06/01/2022
09247X-AQ-4	BLACKROCK INC			1,2	1.D FE	399,680	103.0089	412,036	400,000	399,729	0	29	0	0	2.400	2.409	AO	1,627	9,600	01/16/2020	04/30/2030
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	1,975,820	105.5211	2,110,421	2,000,000	1,985,077	0	2,321	0	0	3.150	3.294	AO	15,575	63,000	11/10/2017	10/02/2027
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	598,302	97.2034	583,220	600,000	598,395	0	93	0	0	1.625	1.668	FA	3,954	0	07/29/2021	08/05/2028
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	396,404	96.3850	385,540	400,000	396,529	0	125	0	0	2.000	2.096	JJ	3,244	0	07/29/2021	01/30/2032
09659W-2K-9	BNP PARIBAS SA		C	2,5	1.G FE	629,790	102.9698	617,819	600,000	628,207	0	(1,583)	0	0	3.052	2.405	JJ	8,546	9,156	06/28/2021	01/13/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
096630-AD-0	BOARDWALK PIPELINES LP			1,2	2.C FE	148,230	108.3900	162,585	150,000	149,389	0	187	0	0	4.950	5.100	JD	330	7,425	11/19/2014	12/15/2024
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE	748,920	112.0860	840,645	750,000	749,211	0	88	0	0	4.800	4.817	MN	5,800	36,000	05/21/2019	05/03/2029
097023-CS-2	BOEING CO			1,2	2.C FE	400,000	104.4544	417,817	400,000	400,000	0	0	0	0	4.508	4.508	MN	3,005	18,032	04/30/2020	05/01/2023
097023-CT-0	BOEING CO			1,2	2.C FE	400,000	109.4506	437,802	400,000	400,000	0	0	0	0	4.875	4.875	MN	3,250	19,500	04/30/2020	05/01/2025
09951L-AB-9	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	18,000	103.2500	18,585	18,000	18,000	0	0	0	0	4.000	4.000	JJ	388	0	06/07/2021	07/01/2029
100743-AL-7	BOSTON GAS CO			1,2	2.A FE	200,000	102.0230	204,046	200,000	200,000	0	0	0	0	3.001	3.001	FA	2,501	6,002	07/24/2019	08/01/2029
10112R-AX-2	BOSTON PROPERTIES LP			1,2	2.A FE	647,757	107.1804	723,468	675,000	658,529	0	3,615	0	0	3.650	4.308	FA	10,266	24,638	11/20/2018	02/01/2026
10112R-BC-7	BOSTON PROPERTIES LP			1,2	2.A FE	2,498,850	101.9313	2,548,282	2,500,000	2,499,147	0	91	0	0	2.900	2.905	MS	21,347	72,500	08/19/2019	03/15/2030
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	643,549	98.6892	636,546	645,000	643,718	0	170	0	0	1.550	1.597	MN	1,028	4,999	05/17/2021	05/24/2026
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	599,298	98.4196	590,518	600,000	599,346	0	48	0	0	2.000	2.018	JD	100	6,000	06/21/2021	06/28/2028
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	1,730,192	107.3301	1,878,277	1,750,000	1,737,380	0	2,035	0	0	3.700	3.847	JD	1,619	64,750	05/01/2018	06/22/2027
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	997,170	103.4794	1,034,794	1,000,000	997,686	0	256	0	0	2.900	2.933	JD	2,417	29,000	12/04/2019	12/01/2029
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC			1,2	2.A FE	1,005,610	100.4852	1,004,852	1,000,000	1,005,334	0	(276)	0	0	2.600	2.534	MN	4,333	11,844	06/17/2021	05/01/2031
114259-AT-1	BROOKLYN UNION GAS CO			1,2	2.A FE	500,000	107.7275	538,638	500,000	500,000	0	0	0	0	3.865	3.865	MS	6,281	19,325	02/27/2019	03/04/2029
115236-AC-5	BROWN & BROWN INC			1,2	2.C FE	1,213,926	97.5112	1,170,135	1,200,000	1,212,527	0	(1,258)	0	0	2.375	2.245	MS	8,392	27,788	11/16/2020	03/15/2031
120568-AX-8	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,514,000	105.5380	2,638,451	2,500,000	2,506,897	0	(1,431)	0	0	3.250	3.183	FA	30,694	81,250	08/11/2016	08/15/2026
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	997,220	101.6006	1,016,006	1,000,000	997,374	0	154	0	0	2.750	2.782	MN	3,590	13,750	05/07/2021	05/14/2031
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	2,082,940	104.0746	2,081,492	2,000,000	2,017,128	0	(11,617)	0	0	3.850	3.227	MS	25,667	77,000	11/03/2015	09/01/2023
1248EP-CK-7	CCO HOLDINGS LLC			1,2	3.B FE	400,000	100.8780	403,512	400,000	400,000	0	0	0	0	4.250	4.250	FA	7,083	18,039	07/07/2020	02/01/2031
1248EP-CP-6	CCO HOLDINGS LLC			1,2	3.B FE	200,000	98.3828	196,766	200,000	196,766	(3,235)	0	0	0	4.250	4.250	JJ	3,188	0	08/02/2021	01/15/2034
124900-AD-3	CCL INDUSTRIES INC		C	1,2	2.B FE	997,520	103.5284	1,035,284	1,000,000	997,865	0	219	0	0	3.050	3.079	JD	2,542	30,500	05/27/2020	06/01/2030
12513G-BF-5	CDW LLC			1,2	2.C FE	362,400	100.8930	363,215	360,000	362,058	0	(249)	0	0	3.250	3.160	FA	4,420	11,765	08/14/2020	02/15/2029
125523-CL-2	CIGNA CORP			1,2	2.B FE	678,412	100.9112	706,379	700,000	681,869	0	1,945	0	0	2.400	2.755	MS	4,947	16,800	03/12/2020	03/15/2030
125523-CM-0	CIGNA CORP			1,2	2.B FE	1,228,040	100.6252	1,207,502	1,200,000	1,226,856	0	(1,184)	0	0	2.375	2.098	MS	8,392	15,200	07/20/2021	03/15/2031
12556L-BJ-4	CIT BANK NA			2,5	2.C FE	841,500	103.0000	927,000	900,000	847,289	0	3,607	0	0	2.969	4.678	MS	6,977	26,721	09/24/2019	09/27/2025
125581-GY-8	CIT GROUP INC			1,2	3.A FE	500,000	105.7500	528,750	500,000	500,000	0	0	0	0	4.750	4.749	FA	8,906	23,750	08/14/2018	02/16/2024
125896-BR-0	CMS ENERGY CORP			1,2	2.B FE	2,296,836	103.8267	2,388,015	2,300,000	2,298,306	0	302	0	0	2.950	2.966	FA	25,632	67,850	11/02/2016	02/15/2027
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC			1	2.C FE	557,763	101.3103	567,338	560,000	558,862	0	738	0	0	1.950	2.088	JJ	5,430	10,920	06/24/2020	07/02/2023
12594K-AB-8	CNH INDUSTRIAL NV		C	1,2	2.C FE	499,805	108.9282	544,641	500,000	499,883	0	17	0	0	3.850	3.854	MN	2,460	19,250	06/28/2019	11/15/2027
126307-BB-2	CSC HOLDINGS LLC			1,2	3.C FE	599,250	97.6250	585,750	600,000	585,750	(13,585)	60	0	0	4.125	4.140	JD	2,063	24,750	06/10/2020	12/01/2030
126307-BH-9	CSC HOLDINGS LLC			1,2	3.C FE	200,000	98.7500	197,500	200,000	197,500	(2,500)	0	0	0	4.500	4.500	MN	1,150	4,550	04/30/2021	11/15/2031
126307-BK-2	CSC HOLDINGS LLC			1,2	4.C FE	200,375	96.3750	192,750	200,000	192,750	(7,608)	(17)	0	0	5.000	4.977	MN	1,278	5,056	04/30/2021	11/15/2031
126408-HE-6	CSX CORP			1,2	2.A FE	1,409,850	104.2888	1,564,332	1,500,000	1,449,990	0	9,385	0	0	2.600	3.353	MN	6,500	39,000	01/12/2018	11/01/2026
126408-HQ-9	CSX CORP			1,2	2.A FE	1,455,540	101.6581	1,524,872	1,500,000	1,464,261	0	3,881	0	0	2.400	2.729	FA	13,600	36,000	09/13/2019	02/15/2030
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	198,194	106.7159	213,432	200,000	198,571	0	162	0	0	3.250	3.357	FA	2,456	6,500	08/08/2019	08/15/2029
126650-DN-7	CVS HEALTH CORP			1,2	2.B FE	1,381,098	95.3992	1,335,589	1,400,000	1,382,653	0	1,281	0	0	1.750	1.906	FA	8,847	21,000	07/21/2021	08/21/2030
12685J-AC-9	CABLE ONE INC			1,2	4.B FE	400,400	98.0000	392,000	400,000	392,000	(8,324)	(52)	0	0	4.000	3.989	MN	2,044	16,267	03/17/2021	11/15/2030
131347-CK-0	CALPINE CORP			1,2	3.A FE	129,199	102.5990	134,405	131,000	130,007	0	194	0	0	5.250	5.446	JD	573	9,656	07/13/2017	06/01/2026
131347-CR-5	CALPINE CORP			1,2	3.A FE	316,875	97.0000	315,250	325,000	313,747	(3,666)	531	0	0	3.750	4.056	MS	4,063	8,633	05/03/2021	03/01/2031
136069-TY-7	CANADIAN IMPERIAL BANK OF COMMERCE		C		1.C FE	1,998,140	100.9710	2,019,420	2,000,000	1,999,823	0	381	0	0	2.550	2.570	JD	2,125	51,000	06/09/2017	06/16/2022
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	2,189,924	104.0428	2,288,941	2,200,000	2,196,517	0	1,064	0	0	2.900	2.954	FA	26,583	63,800	04/28/2015	02/01/2025
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	399,280	108.9478	435,791	400,000	399,483	0	74	0	0	3.800	3.824	JJ	6,376	15,200	05/28/2019	01/31/2028
14040H-CA-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	1,995,680	105.2491	2,104,982	2,000,000	1,998,131	0	848	0	0	3.900	3.947	JJ	32,933	78,000	01/24/2019	01/29/2024
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	600,000	94.7810	568,686	600,000	600,000	0	0	0	0	2.359	2.359	JJ	5,976	0	07/27/2021	07/29/2032
142339-AJ-9	CARLISLE COMPANIES INC			1,2	2.B FE	987,560	102.0019	1,020,019	1,000,000	989,595	0	1,115	0	0	2.750	2.894	MS	9,167	27,500	02/13/2020	03/01/2030
14448C-AL-8	CARRIER GLOBAL CORP			1,2	2.C FE	599,760	101.6755	610,053	600,000	599,826	0	33	0	0	2.700	2.704	FA	6,120	18,720	06/16/2020	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	199,984	102.2234	204,447	200,000	199,989	0	4	0	0	2.722	2.723	FA	2,057	5,444	02/13/2020	02/15/2030
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	590,460	98.6400	594,799	603,000	589,630	(1,904)	1,074	0	0	3.125	3.427	FA	7,119	9,055	04/14/2021	02/15/2029
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	50,000	99.0880	49,544	50,000	49,544	(456)	0	0	0	3.500	3.500	AO	447	0	09/23/2021	04/01/2030
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	997,710	103.6240	1,036,240	1,000,000	998,881	0	227	0	0	2.400	2.426	FA	9,467	24,000	09/07/2016	08/09/2026
15135B-AR-2	CENTENE CORP			1,2	3.A FE	178,488	104.2500	187,650	180,000	178,839	0	167	0	0	4.250	4.374	JD	340	7,650	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	3.A FE	100,000	107.8460	107,846	100,000	100,000	0	0	0	0	4.625	4.624	JD	206	4,625	11/21/2019	12/15/2029
15135B-AV-3	CENTENE CORP			1,2	3.A FE	180,000	102.0210	183,638	180,000	180,000	0	0	0	0	3.375	3.375	FA	2,295	6,075	02/05/2020	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15135B-AW-1	CENTENE CORP			1,2	3.A FE	200,000	101.6510	203,302	200,000	200,000	0	0	0	0	3.000	3.000	AO	1,267	6,133	09/23/2020	10/15/2030
15135B-AZ-4	CENTENE CORP			1,2	3.A FE	100,000	98.0000	98,000	100,000	98,000	(2,000)	0	0	0	2.625	2.625	FA	1,014	0	07/29/2021	08/01/2031
153527-AN-6	CENTRAL GARDEN & PET CO			1,2	3.B FE	321,500	100.8750	322,800	320,000	321,348	0	(126)	0	0	4.125	4.067	AO	2,787	13,163	10/01/2020	10/15/2030
156700-BB-1	LUMEN TECHNOLOGIES INC			1,2	3.C FE	45,000	104.0630	46,828	45,000	45,000	0	0	0	0	5.125	5.124	FA	871	2,306	12/09/2019	12/15/2026
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	167,025	104.0000	176,800	170,000	167,577	0	324	0	0	4.250	4.511	MN	1,204	7,225	04/08/2020	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	40,000	101.0000	40,400	40,000	40,000	0	0	0	0	3.750	3.750	MS	442	717	03/08/2021	03/15/2029
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	50,000	102.4610	51,231	50,000	50,000	0	0	0	0	4.000	4.000	MS	589	956	03/08/2021	03/15/2031
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	399,144	95.0395	380,158	400,000	399,212	0	66	0	0	2.300	2.322	FA	3,833	6,057	11/19/2020	02/01/2032
163851-AE-8	CHEMOURS CO			1,2	4.A FE	152,970	107.0000	214,000	200,000	156,401	0	2,004	0	0	5.375	8.234	MN	1,374	10,750	05/01/2018	05/15/2027
163851-AH-1	CHEMOURS CO			1,2	4.A FE	280,000	99.2250	277,830	280,000	277,830	(2,170)	0	0	0	4.625	4.626	MN	1,655	3,130	08/04/2021	11/15/2029
164110-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	388,800	106.0000	407,040	384,000	388,228	0	(451)	0	0	4.500	4.331	AO	4,320	17,280	09/15/2020	10/01/2029
164110-AK-7	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	200,000	105.0000	210,000	200,000	200,000	0	0	0	0	4.000	3.999	MS	2,667	3,778	02/25/2021	03/01/2031
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	1,052,221	106.8885	1,149,051	1,075,000	1,060,979	0	2,557	0	0	3.400	3.693	JD	3,046	36,550	06/04/2018	12/01/2026
16876A-AB-0	CHILDRENS HOSPITAL MEDICAL CENTER			1,2	1.C FE	3,000,000	103.8241	3,114,722	3,000,000	3,000,000	0	0	0	0	2.853	2.853	MN	10,937	85,590	11/02/2016	11/15/2026
171340-AH-5	CHURCH & DWIGHT CO INC			1	2.A FE	2,349,350	101.6278	2,540,695	2,500,000	2,485,156	0	19,271	0	0	2.875	3.689	AO	17,969	71,875	01/15/2014	10/01/2022
172967-LM-1	CITIGROUP INC			1,2,5	2.A FE	1,500,000	101.2041	1,518,062	1,500,000	1,500,000	0	0	0	0	2.876	2.877	JJ	18,814	43,140	07/17/2017	07/24/2023
172967-ML-2	CITIGROUP INC			1,2,5	2.A FE	600,000	101.6148	609,689	600,000	600,000	0	0	0	0	2.666	2.666	JJ	6,754	15,996	01/22/2020	01/29/2031
174610-AR-6	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	948,081	104.2253	990,141	950,000	948,715	0	260	0	0	2.850	2.882	JJ	11,582	27,075	07/22/2019	07/27/2026
174610-AS-4	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	1,040,360	100.3690	1,003,690	1,000,000	1,038,388	0	(1,972)	0	0	2.500	1.970	FA	10,069	12,500	07/20/2021	02/06/2030
174610-AT-2	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	399,524	105.6910	422,764	400,000	399,593	0	42	0	0	3.250	3.264	AO	2,203	13,000	04/27/2020	04/30/2030
174610-AW-5	CITIZENS FINANCIAL GROUP INC			2	2.B FE	617,688	98.9057	593,434	600,000	616,462	0	(1,226)	0	0	2.638	2.342	MS	4,001	15,828	02/03/2021	09/30/2032
177376-AF-7	CITRIX SYSTEMS INC			1,2	2.B FE	1,390,900	101.5431	1,421,603	1,400,000	1,392,369	0	800	0	0	3.300	3.377	MS	15,400	46,200	02/20/2020	03/01/2030
185899-AK-7	CLEVELAND-CLIFFS INC			1,2	3.C FE	244,419	102.0000	249,900	245,000	244,475	0	57	0	0	4.625	4.660	MS	3,777	6,106	02/09/2021	03/01/2029
20030N-BW-0	COMCAST CORP			1,2	1.G FE	1,386,795	103.6274	1,554,410	1,500,000	1,432,291	0	12,151	0	0	2.350	3.331	JJ	16,254	35,250	01/26/2018	01/15/2027
20030N-DM-0	COMCAST CORP			1,2	1.G FE	972,870	98.0951	980,951	1,000,000	974,947	0	2,077	0	0	1.950	2.258	JJ	8,992	9,750	02/25/2021	01/15/2031
200340-AS-6	COMERICA INC			2	2.A FE	2,353,178	104.0727	2,445,709	2,350,000	2,351,053	0	(650)	0	0	3.700	3.670	JJ	36,471	86,950	07/26/2018	07/31/2023
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	1,341,326	98.4508	1,329,085	1,350,000	1,341,942	0	616	0	0	2.688	2.762	MS	11,088	18,144	03/04/2021	03/11/2031
202795-JR-2	COMMONWEALTH EDISON CO			1,2	1.F FE	996,960	100.0908	1,000,908	1,000,000	997,475	0	279	0	0	2.200	2.234	MS	7,333	22,000	02/18/2020	03/01/2030
20402C-AA-3	COMMUNITY PRESERVATION CORP			1,2	1.D FE	800,000	103.4216	827,373	800,000	800,000	0	0	0	0	2.867	2.867	FA	9,557	22,936	01/29/2020	02/01/2030
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	1,998,520	112.0812	2,241,623	2,000,000	1,998,962	0	128	0	0	4.000	4.009	JD	6,667	80,000	11/27/2018	12/01/2028
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	398,220	97.8518	391,407	400,000	398,289	0	69	0	0	2.250	2.300	FA	3,875	0	07/21/2021	08/01/2031
224044-CH-8	COX COMMUNICATIONS INC			1,2	2.B FE	1,997,240	104.2348	2,084,697	2,000,000	1,998,929	0	386	0	0	3.150	3.171	FA	23,800	63,000	07/24/2017	08/15/2024
224044-CL-9	COX COMMUNICATIONS INC			1,2	2.B FE	598,208	94.3074	565,845	600,000	598,422	0	166	0	0	1.800	1.833	AO	2,700	11,220	09/10/2020	10/01/2030
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	398,456	100.0011	400,005	400,000	398,537	0	81	0	0	2.600	2.644	JD	462	5,576	05/18/2021	06/15/2031
225313-AM-7	CREDIT AGRICOLE SA		C		2.A FE	1,005,870	103.6474	1,036,474	1,000,000	1,004,860	0	(523)	0	0	3.250	3.181	JJ	15,076	32,500	01/13/2020	01/14/2030
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)		C	2,5	1.G FE	603,198	100.2360	601,416	600,000	602,187	0	(677)	0	0	1.907	1.795	JD	477	11,442	06/10/2020	06/16/2026
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	3,106,590	106.0637	3,181,910	3,000,000	3,043,587	0	(15,358)	0	0	3.625	3.057	MS	33,833	108,750	01/17/2018	09/09/2024
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	3.C FE	109,942	101.8750	203,750	200,000	109,942	0	0	0	0	5.625	0.000	MN	1,875	11,250	04/30/2019	05/01/2027
22788C-AA-3	CROWDSTRIKE HOLDINGS INC			1,2	3.C FE	343,000	98.7500	345,625	350,000	343,595	0	595	0	0	3.000	3.290	FA	3,967	5,979	04/06/2021	02/15/2029
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	998,110	104.4634	1,044,634	1,000,000	998,473	0	169	0	0	3.100	3.122	MN	3,961	31,000	08/01/2019	11/15/2029
23311V-AK-3	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	150,000	100.7500	151,125	150,000	150,000	0	0	0	0	3.250	3.249	FA	569	0	11/04/2021	02/15/2032
233293-AR-0	DPL INC			1,2	3.A FE	300,375	104.5390	313,617	300,000	300,283	0	(61)	0	0	4.125	4.095	JJ	6,188	12,788	06/18/2020	07/01/2025
233331-BC-0	DTE ENERGY CO			1,2	2.B FE	996,380	105.6271	1,056,271	1,000,000	997,201	0	324	0	0	3.400	3.443	JD	1,511	34,000	06/10/2019	06/15/2029
233851-ED-2	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	1,000,922	101.7109	1,017,109	1,000,000	1,000,853	0	(69)	0	0	2.450	2.440	MS	8,099	12,250	02/25/2021	03/02/2031
235825-AF-3	DANA INC			1,2	3.B FE	162,000	104.8695	209,739	200,000	163,302	0	752	0	0	5.375	7.068	MN	1,374	10,750	01/31/2020	11/15/2027
23636T-AD-2	DANONE SA		C	1,2	2.A FE	977,800	102.5322	1,025,322	1,000,000	993,721	0	3,286	0	0	2.589	2.943	MN	4,243	25,890	11/14/2016	11/02/2023
23918K-AT-5	DAVITA INC			1,2	4.A FE	652,750	97.2500	632,125	650,000	632,125	(20,321)	(221)	0	0	3.750	3.701	FA	9,208	24,646	08/07/2020	02/15/2031
244199-BJ-3	DEERE & CO			1,2	1.F FE	598,866	107.8797	647,278	600,000	599,045	0	100	0	0	3.100	3.122	AO	3,927	18,600	03/25/2020	04/15/2030
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)			2,5	2.B FE	600,000	100.8767	605,260	600,000	600,000	0	0	0	0	3.035	3.035	MN	1,669	9,105	05/25/2021	05/28/2032
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)				1.G FE	606,360	99.5604	597,362	600,000	605,596	0	(764)	0	0	1.686	1.457	MS	2,866	5,058	05/25/2021	03/19/2026
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	398,092	99.0475	396,190	400,000	398,385	0	176	0	0	2.000	2.053	AO	1,378	8,000	04/27/2020	04/29/2030
25245B-AB-3	DIAGEO INVESTMENT CORP			1	1.G FE	1,992,760	100.8497	2,016,994	2,000,000	1,999,709	0	795	0	0	2.875	2.916	MN	7,986	57,500	05/08/2012	05/11/2022
25277L-AA-4	DIAMOND SPORTS GROUP LLC			1,2	5.B FE	160,000	50.0000	160,000	320,000	160,000	0	0	66,400	0	5.375	0.000	FA	6,498	17,200	08/05/2019	08/15/2026

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
25277L-AE-6	DIAMOND SPORTS GROUP LLC			1,2	5.B FE	124,187	52.0000	92,040	177,000	92,040	(39,610)	4,911	0	0	12.750	21.501	FA	8,526	26,642	05/22/2020	12/01/2026
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	3,493,805	108.3317	3,791,610	3,500,000	3,495,216	0	546	0	0	3.600	3.621	JJ	63,000	126,000	06/10/2019	07/01/2029
254687-DK-9	WALT DISNEY CO			1,2	2.A FE	1,997,147	107.6297	2,152,595	2,000,000	1,997,980	0	375	0	0	3.375	3.398	MN	8,625	67,500	03/20/2019	11/15/2026
254687-FN-1	WALT DISNEY CO			1	1.G FE	399,780	106.3983	425,593	400,000	399,854	0	42	0	0	3.350	3.362	MS	3,611	13,400	03/19/2020	03/24/2025
25470X-BD-6	DISH DBS CORP			1	4.C FE	199,625	91.0000	182,000	200,000	182,000	(17,658)	33	0	0	5.125	5.152	JD	854	5,324	05/11/2021	06/01/2029
256677-AG-0	DOLLAR GENERAL CORP			1,2	2.B FE	399,732	108.1686	432,674	400,000	399,772	0	23	0	0	3.500	3.508	AO	3,422	14,000	04/01/2020	04/03/2030
260543-DC-4	DOW CHEMICAL CO			1,2	2.B FE	991,760	98.4093	984,093	1,000,000	992,778	0	746	0	0	2.100	2.190	MN	2,683	25,608	08/17/2020	11/15/2030
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	2,104,980	115.9159	2,318,319	2,000,000	2,077,368	0	(9,987)	0	0	4.725	4.054	MN	12,075	94,500	02/11/2019	11/15/2028
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	802,988	100.4760	803,808	800,000	802,825	0	(208)	0	0	2.300	2.253	JJ	8,484	12,267	03/25/2021	07/15/2030
26441C-AL-9	DUKE ENERGY CORP			1,2	2.B FE	997,950	104.4031	1,044,031	1,000,000	999,597	0	214	0	0	3.950	3.974	AO	8,339	39,500	10/09/2013	10/15/2023
26441Y-BA-4	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	3,129,300	106.7586	3,202,759	3,000,000	3,094,263	0	(15,041)	0	0	3.375	2.776	JD	4,500	101,250	08/13/2019	12/15/2027
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	99,885	102.7733	102,773	100,000	99,893	0	8	0	0	2.550	2.563	AO	538	1,374	03/29/2021	04/15/2031
26443C-AK-9	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.C FE	600,000	101.9585	611,751	600,000	600,000	0	0	0	0	2.652	2.652	JD	1,326	15,912	01/08/2020	06/01/2031
26444H-AJ-0	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	567,282	96.0737	576,442	600,000	569,701	0	2,419	0	0	1.750	2.414	JD	467	10,500	03/30/2021	06/15/2030
267475-AD-3	DYCOM INDUSTRIES INC			1,2	3.C FE	380,000	101.8750	387,125	380,000	380,000	0	0	0	0	4.500	4.500	AO	3,610	9,215	03/30/2021	04/15/2029
26884L-AM-1	EQT CORP			1,2	3.A FE	15,000	102.6530	15,398	15,000	15,000	0	0	0	0	3.125	3.125	MN	60	232	05/10/2021	05/15/2026
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	3,066,960	105.8853	3,176,558	3,000,000	3,022,252	0	(7,923)	0	0	3.850	3.552	MN	14,758	115,500	10/15/2015	11/15/2024
277432-AR-1	EASTMAN CHEMICAL CO			1,2	2.C FE	2,119,180	106.8287	2,136,574	2,000,000	2,045,678	0	(14,573)	0	0	3.800	2.987	MS	22,378	76,000	08/10/2016	03/15/2025
278265-AE-3	MORGAN STANLEY			1,2	2.A FE	2,515,790	107.6063	2,690,158	2,500,000	2,508,929	0	(1,644)	0	0	3.500	3.420	AO	20,660	87,500	06/07/2017	04/06/2027
278642-AU-7	EBAY INC			1,2	2.A FE	1,025,270	108.7974	1,087,974	1,000,000	1,017,875	0	(3,120)	0	0	3.600	3.223	JD	2,600	36,000	07/22/2019	06/05/2027
278642-AW-3	EBAY INC			1,2	2.A FE	1,039,216	102.3133	1,023,133	1,000,000	1,037,052	0	(2,164)	0	0	2.700	2.188	MS	8,250	13,500	07/08/2021	03/11/2030
278642-AY-9	EBAY INC			1,2	2.A FE	399,824	101.0897	404,359	400,000	399,834	0	10	0	0	2.600	2.605	MN	1,473	5,200	05/03/2021	05/10/2031
28414H-AE-3	ELANCO ANIMAL HEALTH INC			1,2	3.C FE	200,000	106.4015	212,803	200,000	200,000	0	0	0	0	5.272	5.697	FA	3,603	10,544	07/02/2019	08/28/2023
28415L-AA-1	ELASTIC NV			2	4.A FE	300,250	98.9380	296,814	300,000	296,814	(3,425)	(11)	0	0	4.125	4.113	JJ	6,016	0	07/01/2021	07/15/2029
285512-AE-9	ELECTRONIC ARTS INC			1,2	2.A FE	1,138,878	95.9546	1,146,657	1,195,000	1,142,814	0	3,936	0	0	1.850	2.384	FA	8,352	11,299	03/18/2021	02/15/2031
29103D-AJ-5	EMERA US FINANCE LP			1,2	2.C FE	2,058,753	106.4150	2,128,299	2,000,000	2,029,003	0	(6,374)	0	0	3.550	3.178	JD	3,156	71,000	01/17/2017	06/15/2026
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP			1,2	2.C FE	554,860	104.4353	1,044,353	1,000,000	693,679	0	84,463	0	0	3.900	19.618	MN	4,983	39,000	12/29/2015	05/15/2024
29250N-AH-8	ENBRIDGE INC		C	1,2	2.A FE	1,962,850	104.3870	2,087,740	2,000,000	1,983,287	0	6,380	0	0	3.500	3.861	JD	4,083	70,000	10/19/2018	06/10/2024
29261A-AA-8	ENCOMPASS HEALTH CORP			1,2	4.A FE	189,625	102.8750	195,463	190,000	189,696	0	42	0	0	4.500	4.530	FA	3,563	8,550	06/16/2020	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP			1,2	4.A FE	40,000	103.0000	41,200	40,000	40,000	0	0	0	0	4.750	4.751	FA	792	1,900	09/09/2019	02/01/2030
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	234,228	97.5950	234,228	240,000	234,228	0	(689)	5,668	0	4.375	2.776	MS	2,654	10,500	09/16/2020	03/31/2029
29275Y-AC-6	ENERSYS			1,2	3.C FE	396,894	103.7500	415,000	400,000	397,581	0	347	0	0	4.375	4.492	JD	778	17,500	01/02/2020	12/15/2027
29278N-AM-5	ENERGY TRANSFER LP			1,2	2.C FE	151,674	107.6405	161,461	150,000	150,724	0	(367)	0	0	5.875	5.593	JJ	4,064	8,813	03/25/2019	01/15/2024
29362U-AC-8	ENTEGRIS INC			1,2	3.B FE	200,000	102.7500	205,500	200,000	200,000	0	0	0	0	4.375	4.375	AO	1,847	8,750	04/24/2020	04/15/2028
29362U-AD-6	ENTEGRIS INC			1,2	3.B FE	45,000	100.2500	45,113	45,000	45,000	0	0	0	0	3.625	3.625	MN	272	820	04/16/2021	05/01/2029
29364G-AJ-2	ENTERGY CORP			1,2	2.B FE	997,750	104.3342	1,043,342	1,000,000	998,893	0	218	0	0	2.950	2.976	MS	9,833	29,500	08/16/2016	09/01/2026
29444U-BR-6	EQUINIX INC			1,2	2.B FE	596,772	98.2448	589,469	600,000	597,041	0	269	0	0	2.000	2.083	MN	1,533	5,933	05/03/2021	05/15/2028
29670G-AD-4	ESSENTIAL UTILITIES INC			1,2	2.B FE	622,818	101.6786	610,072	600,000	621,496	0	(1,322)	0	0	2.704	2.215	AO	3,425	8,112	06/11/2021	04/15/2030
29670G-AF-9	ESSENTIAL UTILITIES INC			1,2	2.B FE	1,147,080	99.5441	1,144,757	1,150,000	1,147,264	0	184	0	0	2.400	2.429	MN	4,600	14,720	05/10/2021	05/01/2031
29717P-AR-8	ESSEX PORTFOLIO LP			1,2	2.A FE	1,988,460	107.7052	2,154,104	2,000,000	1,993,440	0	1,094	0	0	3.625	3.693	MN	12,083	72,500	04/03/2017	05/01/2027
29717P-AT-4	ESSEX PORTFOLIO LP			1,2	2.A FE	991,880	110.7111	1,107,111	1,000,000	993,945	0	714	0	0	4.000	4.098	MS	13,333	40,000	02/04/2019	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP			1,2	2.A FE	493,160	104.9019	524,509	500,000	494,537	0	589	0	0	3.000	3.155	JJ	6,917	15,000	07/29/2019	01/15/2030
30034W-AB-2	EVERGY INC			1,2	2.B FE	1,497,405	102.4526	1,536,788	1,500,000	1,497,976	0	231	0	0	2.900	2.920	MS	12,808	43,500	09/05/2019	09/15/2029
30212P-AR-6	EXPEDIA GROUP INC			1,2	2.C FE	2,092,738	102.1473	2,553,682	2,500,000	2,128,819	0	20,921	0	0	3.250	4.835	FA	30,694	81,250	09/11/2019	02/15/2030
30212P-BH-7	EXPEDIA GROUP INC			1,2	2.C FE	198,162	99.9681	199,936	200,000	198,302	0	140	0	0	2.950	3.057	MS	1,737	3,147	02/16/2021	03/15/2031
30217A-AC-7	EXPERIAN FINANCE PLC		C	1,2	2.A FE	989,700	102.2957	1,022,957	1,000,000	991,520	0	908	0	0	2.750	2.867	MS	8,632	27,500	12/03/2019	03/08/2030
30219G-AK-4	EVERNORTH HEALTH INC			1,2	2.B FE	992,720	104.8294	1,048,294	1,000,000	997,983	0	773	0	0	3.500	3.587	JD	1,556	35,000	06/02/2014	06/15/2024
30225V-AF-4	EXTRA SPACE STORAGE LP			1,2	2.B FE	599,094	98.5160	591,096	600,000	599,151	0	57	0	0	2.550	2.567	JD	1,275	8,500	05/05/2021	06/01/2031
302491-AS-4	FMC CORP			1,2	2.B FE	1,497,600	104.8415	1,572,622	1,500,000	1,499,408	0	267	0	0	4.100	4.120	FA	25,625	61,500	11/12/2013	02/01/2024
302491-AT-2	FMC CORP			1,2	2.C FE	314,682	105.7643	333,157	315,000	314,787	0	41	0	0	3.200	3.215	AO	2,520	10,080	09/17/2019	10/01/2026
302491-AU-9	FMC CORP			1,2	2.C FE	599,994	106.5737	639,442	600,000	600,000	0	0	0	0	3.450	3.450	AO	5,175	20,700	09/17/2019	10/01/2029
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3.A FE	179,550	106.5000	191,700	180,000	179,663	0	51	0	0	4.500	4.538	MS	2,385	8,100	09/06/2019	09/15/2027
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD		C	2	3.A FE	100,000	105.0000	105,000	100,000	100,000	0	0	0	0	4.375	4.375	AO	1,094	2,260	03/18/2021	04/01/2031

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
303250-AF-1	FAIR ISAAC CORP			1,2	3.B FE	45,000	102.7550	46,240	45,000	45,000	0	0	0	0	4.000	4.000	JD	80	1,800	12/03/2019	06/15/2028
31428X-BV-7	FEDEX CORP			1,2	2.B FE	996,660	105.7501	1,057,501	1,000,000	997,399	0	299	0	0	3.100	3.139	FA	12,572	31,000	07/22/2019	08/05/2029
31428X-CD-6	FEDEX CORP			1,2	2.B FE	996,710	100.3127	1,003,127	1,000,000	996,913	0	203	0	0	2.400	2.437	MN	3,067	13,067	04/20/2021	05/15/2031
31562Q-AF-4	STELLANTIS NV		C	1	2.C FE	250,000	104.8850	262,213	250,000	250,000	0	0	0	0	5.250	5.248	AO	2,771	13,125	07/29/2015	04/15/2023
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	198,846	96.9006	193,801	200,000	198,976	0	130	0	0	1.650	1.738	MS	1,100	1,641	02/23/2021	03/01/2028
316773-DA-5	FIFTH THIRD BANCORP			1,2	2.A FE	399,212	103.2127	412,851	400,000	399,386	0	106	0	0	2.550	2.581	MN	1,587	10,200	04/30/2020	05/05/2027
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	3,502,500	108.8116	3,808,406	3,500,000	3,501,533	0	(385)	0	0	3.950	3.937	JJ	58,756	138,250	11/26/2018	07/28/2025
337738-AU-2	FISERV INC			1,2	2.B FE	2,146,378	107.6391	2,314,241	2,150,000	2,147,183	0	323	0	0	3.500	3.520	JJ	37,625	75,250	06/11/2019	07/01/2029
33829T-AA-4	FIVE CORNERS FUNDING TRUST			1	1.G FE	1,054,860	106.0029	1,060,029	1,000,000	1,012,377	0	(6,279)	0	0	4.419	3.727	MN	5,647	44,190	05/09/2014	11/15/2023
33938E-AU-1	FLEX LTD		C	1,2	2.C FE	243,663	108.8270	272,068	250,000	247,333	0	690	0	0	4.750	5.091	JD	528	11,875	01/12/2016	06/15/2025
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC			1,2	2.C FE	599,982	100.4864	602,918	600,000	599,999	0	17	0	0	3.363	3.363	JD	56	11,883	05/24/2021	06/30/2031
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	714,880	100.4042	712,870	710,000	714,196	0	(455)	0	0	2.550	2.470	JJ	9,053	18,457	06/10/2020	07/01/2030
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	994,730	107.3174	1,073,174	1,000,000	997,299	0	514	0	0	3.500	3.562	AO	8,750	35,000	09/23/2016	10/01/2026
343498-AC-5	FLOWERS FOODS INC			1,2	2.B FE	992,736	98.5983	985,983	1,000,000	993,263	0	527	0	0	2.400	2.482	MS	7,067	12,400	03/04/2021	03/15/2031
349553-AM-9	FORTIS INC		C	1,2	2.C FE	2,941,252	104.1519	3,124,559	3,000,000	2,967,622	0	6,172	0	0	3.055	3.302	AO	22,149	91,650	07/07/2017	10/04/2026
34959E-AB-5	FORTINET INC			1,2	2.A FE	1,007,574	97.9771	979,771	1,000,000	1,007,308	0	(266)	0	0	2.200	2.109	MS	6,478	11,611	07/22/2021	03/15/2031
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC			1,2	2.B FE	3,477,790	105.7984	3,702,945	3,500,000	3,482,252	0	1,983	0	0	3.250	3.325	MS	33,493	113,750	09/13/2019	09/15/2029
354613-AL-5	FRANKLIN RESOURCES INC			1,2	1.F FE	976,454	94.5656	945,656	1,000,000	978,137	0	1,683	0	0	1.600	1.870	AO	2,711	13,093	08/05/2021	10/30/2030
35671D-CD-5	FREEPORT-MCMORAN INC			1,2	3.A FE	394,500	109.5000	438,000	400,000	395,588	0	453	0	0	5.250	5.428	MS	7,000	21,000	08/06/2019	09/01/2029
35671D-CE-3	FREEPORT-MCMORAN INC			1,2	3.A FE	200,200	103.7500	207,500	200,000	200,159	0	(22)	0	0	4.125	4.110	MS	2,750	8,250	02/20/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC			1,2	3.A FE	200,000	105.5000	211,000	200,000	200,000	0	0	0	0	4.250	4.250	MS	2,833	8,500	02/20/2020	03/01/2030
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	2,169,761	106.9027	2,351,859	2,200,000	2,176,358	0	2,683	0	0	3.750	3.918	JD	3,667	82,500	07/17/2019	06/15/2029
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	995,670	95.6610	956,610	1,000,000	996,045	0	347	0	0	2.375	2.424	FA	8,906	15,833	02/11/2021	02/16/2031
361448-AY-9	GATX CORP			1,2	2.B FE	993,150	104.6611	1,046,611	1,000,000	996,525	0	672	0	0	3.250	3.330	MS	9,569	32,500	09/08/2016	09/15/2026
361448-BG-7	GATX CORP			1,2	2.B FE	983,452	95.0794	950,794	1,000,000	984,723	0	1,271	0	0	1.900	2.079	JD	1,583	15,728	02/16/2021	06/01/2031
36168Q-AL-8	GFL ENVIRONMENTAL INC		C	1,2	4.C FE	269,254	98.0000	264,600	270,000	264,600	(4,742)	79	0	0	4.000	4.027	FA	4,500	7,440	12/16/2020	08/01/2028
36168Q-AP-9	GFL ENVIRONMENTAL INC		C	1,2	4.C FE	80,000	99.0625	79,250	80,000	79,250	(750)	0	0	0	4.375	4.375	FA	1,371	0	08/03/2021	08/15/2029
364760-AP-3	GAP INC			1,2	3.C FE	252,375	98.9100	247,275	250,000	247,275	(5,033)	(67)	0	0	3.625	3.488	AO	2,366	0	09/27/2021	10/01/2029
366651-AG-2	GARTNER INC			1,2	3.C FE	201,000	101.1050	202,210	200,000	200,942	0	(58)	0	0	3.625	3.552	JD	322	3,565	06/18/2021	06/15/2029
37045X-BK-1	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	2,248,725	102.9887	2,574,717	2,500,000	2,353,767	0	61,300	0	0	3.700	6.665	MN	13,361	92,500	05/06/2016	05/09/2023
37045X-CV-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	518,658	103.4292	620,575	600,000	537,663	0	11,025	0	0	2.900	5.370	FA	6,042	17,400	01/06/2020	02/26/2025
37185L-AJ-1	GENESIS ENERGY LP			1,2	4.B FE	180,700	98.7500	246,875	250,000	180,700	0	0	0	0	6.500	0.000	AO	4,063	16,250	08/07/2017	10/01/2025
37185L-AM-4	GENESIS ENERGY LP			1,2	4.B FE	150,188	103.0560	154,584	150,000	150,170	1,657	(17)	0	0	8.000	7.971	JJ	5,533	6,933	12/11/2020	01/15/2027
372460-AA-3	GENUINE PARTS CO			1,2	2.B FE	1,580,438	93.9443	1,503,110	1,600,000	1,582,509	0	1,794	0	0	1.875	2.011	MN	5,000	30,167	11/16/2020	11/01/2030
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	999,740	105.3977	1,053,977	1,000,000	999,874	0	22	0	0	2.950	2.953	MS	9,833	29,500	09/15/2016	03/01/2027
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	2,542,250	111.9918	2,799,796	2,500,000	2,529,499	0	(4,042)	0	0	3.875	3.666	MN	12,378	96,875	08/28/2018	05/15/2028
378272-AF-5	GLENCORE FUNDING LLC			1	2.A FE	3,066,180	103.9920	3,119,760	3,000,000	3,016,449	0	(11,151)	0	0	4.125	3.722	MN	10,656	123,750	03/09/2017	05/30/2023
378272-AN-8	GLENCORE FUNDING LLC			1,2	2.A FE	473,532	107.9470	512,748	475,000	474,129	0	147	0	0	4.000	4.039	MS	4,961	19,000	01/23/2018	03/27/2027
378272-BD-9	GLENCORE FUNDING LLC			1,2	2.A FE	399,580	98.1641	392,657	400,000	399,635	0	55	0	0	1.625	1.647	AO	1,156	3,250	04/21/2021	04/27/2026
37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.C FE	996,860	104.2500	1,042,500	1,000,000	997,538	0	281	0	0	3.200	3.237	FA	12,089	32,000	08/07/2019	08/15/2029
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	2,007,840	102.9916	2,059,832	2,000,000	2,001,120	0	(1,022)	0	0	3.625	3.571	JJ	32,021	72,500	07/21/2014	01/22/2023
38141G-XE-9	GOLDMAN SACHS GROUP INC			1,2	1.F FE	249,695	104.9225	262,306	250,000	249,867	0	59	0	0	3.625	3.651	FA	3,298	9,063	02/13/2019	02/20/2024
38141G-XG-4	GOLDMAN SACHS GROUP INC			1,2	1.F FE	501,465	101.7736	508,868	500,000	501,209	0	(136)	0	0	2.600	2.566	FA	5,200	13,000	02/05/2020	02/07/2030
38141G-XR-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,001,872	95.9863	959,863	1,000,000	1,001,427	0	(445)	0	0	1.992	1.971	JJ	8,521	9,960	01/20/2021	01/27/2032
38141G-YG-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	500,000	98.0318	490,159	500,000	500,000	0	0	0	0	1.542	1.542	MS	2,377	1,928	06/07/2021	09/10/2027
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	400,000	98.5746	394,298	400,000	400,000	0	0	0	0	2.383	2.383	JJ	4,236	0	07/14/2021	07/21/2032
382550-BH-3	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	15,000	108.0990	16,215	15,000	15,000	0	0	0	0	9.500	9.504	MN	123	1,425	05/13/2020	05/31/2025
382550-BJ-9	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	400,000	108.7010	434,804	400,000	400,000	0	0	0	0	5.250	5.249	AO	3,558	11,900	03/31/2021	04/30/2031
382550-BL-4	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	45,000	107.4200	48,339	45,000	45,000	0	0	0	0	5.000	4.998	JJ	1,394	0	05/13/2021	07/15/2029
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	326,700	99.2500	327,525	330,000	326,739	0	39	0	0	3.500	3.658	MS	3,850	0	11/29/2021	03/01/2029
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	10,000	101.0700	10,107	10,000	10,000	0	0	0	0	3.750	3.749	FA	44	0	11/09/2021	02/01/2030
38937L-AC-5	GRAY OAK PIPELINE LLC			1,2	2.C FE	199,712	100.2399	200,480	200,000	199,784	0	55	0	0	2.600	2.630	AO	1,098	5,633	09/11/2020	10/15/2025
391380-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP			1,2	1.F FE	1,993,480	113.1164	2,262,328	2,000,000	1,995,606	0	592	0	0	4.047	4.086	MN	9,893	80,940	05/15/2018	05/17/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1,2	3.B FE	452,100	99.6250	448,313	450,000	448,313	(3,483)	(227)	0	0	4.000	3.931	FA	6,800	17,104	10/06/2021	08/15/2028
404119-BN-8	HCA INC			1	2.C FE	300,000	107.5460	322,638	300,000	300,000	0	0	0	0	5.000	4.999	MS	4,417	15,000	03/03/2014	03/15/2024
404119-BT-5	HCA INC			1,2	2.C FE	400,000	112.5108	450,043	400,000	400,000	0	0	0	0	5.250	5.249	JD	933	21,000	11/10/2016	06/15/2026
404280-BB-4	HSBC HOLDINGS PLC		C		1.G FE	1,998,520	107.9038	2,158,076	2,000,000	1,999,241	0	155	0	0	3.900	3.909	MN	7,800	78,000	03/15/2018	05/25/2026
404280-CT-4	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	400,696	100.4234	401,694	400,000	400,354	0	(342)	0	0	2.804	2.784	MN	1,153	5,608	05/18/2021	05/24/2032
404280-CV-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	1,001,290	98.1107	981,107	1,000,000	1,000,860	0	(430)	0	0	2.206	2.186	FA	8,211	0	08/10/2021	08/17/2029
40434L-AG-0	HP INC			1,2	2.B FE	996,110	98.6981	986,981	1,000,000	996,296	0	186	0	0	2.650	2.695	JD	1,031	13,324	06/08/2021	06/17/2031
410345-AJ-1	HANESBRANDS INC			1,2	3.C FE	139,825	104.7140	146,600	140,000	139,893	0	42	0	0	4.625	4.660	MN	827	6,475	05/12/2020	05/15/2024
421946-AL-8	HEALTHCARE REALTY TRUST INC			1,2	2.B FE	1,024,415	99.6122	982,177	986,000	1,020,204	0	(3,938)	0	0	2.400	1.927	MS	6,968	23,664	12/11/2020	03/15/2030
421946-AM-6	HEALTHCARE REALTY TRUST INC			1,2	2.B FE	990,534	95.6855	956,855	1,000,000	991,424	0	821	0	0	2.050	2.153	MS	6,036	19,532	01/12/2021	03/15/2031
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	499,780	105.5305	527,653	500,000	499,883	0	63	0	0	4.450	4.464	AO	5,501	22,250	04/06/2020	10/02/2023
431571-AE-8	HILLENBRAND INC			1,2	3.A FE	395,000	100.2500	401,000	400,000	395,313	0	313	0	0	3.750	3.903	MS	5,000	7,417	04/13/2021	03/01/2031
436440-AP-6	HOLOGIC INC			1,2	3.B FE	540,438	100.0000	550,000	550,000	541,127	0	690	0	0	3.250	3.508	FA	6,753	8,938	06/03/2021	02/15/2029
437076-BT-8	HOME DEPOT INC			1,2	1.F FE	1,496,100	106.1178	1,591,768	1,500,000	1,497,672	0	371	0	0	2.800	2.830	MS	12,483	42,000	09/05/2017	09/14/2027
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	497,130	106.6281	533,141	500,000	497,784	0	261	0	0	2.950	3.017	JD	656	14,750	06/03/2019	06/15/2029
438516-BZ-8	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	199,782	99.5267	199,053	200,000	199,815	0	20	0	0	1.950	1.962	JD	325	3,900	05/14/2020	06/01/2030
440452-AH-3	HORMEL FOODS CORP			1,2	1.F FE	399,028	99.6972	398,789	400,000	399,104	0	76	0	0	1.700	1.737	JD	529	3,400	05/25/2021	06/03/2028
44055P-AA-4	HORIZON THERAPEUTICS USA INC			1,2	4.A FE	201,688	105.0750	210,150	200,000	201,230	0	(185)	0	0	5.500	5.371	FA	4,583	11,000	07/11/2019	08/01/2027
44157T-AA-3	HOUGHTON MIFFLIN HARCOURT PUBLISHERS INC			1,2	4.A FE	336,000	104.5000	365,750	350,000	337,511	0	1,223	0	0	9.000	6.658	FA	11,900	31,500	11/19/2019	02/15/2025
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	1,299,922	108.7580	1,413,854	1,300,000	1,299,989	0	2	0	0	3.875	3.875	MS	16,792	50,375	02/26/2019	03/01/2026
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	498,425	101.6161	508,081	500,000	498,695	0	143	0	0	2.550	2.586	FA	5,206	12,750	01/29/2020	02/04/2030
446150-AW-4	HUNTINGTON BANCSHARES INC			2	2.A FE	600,000	95.9247	575,548	600,000	600,000	0	0	0	0	2.487	2.487	FA	5,596	0	08/09/2021	08/15/2036
44644A-AB-3	HUNTINGTON NATIONAL BANK			2	1.G FE	2,494,050	101.0464	2,526,161	2,500,000	2,499,253	0	1,220	0	0	2.500	2.550	FA	25,000	62,500	08/02/2017	08/07/2022
448579-AE-2	HYATT HOTELS CORP			1,2	2.C FE	3,226,125	102.2993	3,580,476	3,500,000	3,325,362	0	57,676	0	0	3.375	5.357	JJ	54,469	118,125	04/27/2015	07/15/2023
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	598,194	103.5350	621,210	600,000	598,645	0	242	0	0	3.000	3.048	FA	7,050	18,000	02/05/2020	02/10/2027
44891A-BP-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	512,675	99.5089	497,545	500,000	511,959	0	(716)	0	0	2.375	1.924	AO	2,507	5,938	08/19/2021	10/15/2027
44891A-BT-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	998,950	96.7128	967,128	1,000,000	999,090	0	140	0	0	1.800	1.816	JJ	8,550	9,100	01/05/2021	01/10/2028
451102-BT-3	ICAHN ENTERPRISES LP			1,2	3.C FE	150,000	104.1250	156,188	150,000	150,000	0	0	0	0	6.250	6.249	MN	1,198	9,375	10/25/2019	05/15/2026
451102-BW-6	ICAHN ENTERPRISES LP			1,2	3.C FE	400,000	103.7500	415,000	400,000	400,000	0	0	0	0	4.750	4.750	MS	5,594	19,000	09/03/2019	09/15/2024
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	45,000	102.7500	46,238	45,000	45,000	0	0	0	0	5.250	5.249	MN	302	2,363	12/09/2019	05/15/2027
45167R-AH-7	IDEX CORP			1,2	2.B FE	999,252	100.9789	1,009,789	1,000,000	999,299	0	47	0	0	2.625	2.633	JD	1,167	14,365	05/18/2021	06/15/2031
456837-AV-5	ING GROEP NV		C	2,5	1.G FE	1,001,104	99.3814	993,814	1,000,000	1,000,944	0	(160)	0	0	1.726	1.703	AO	4,315	8,630	03/25/2021	04/01/2027
456837-AW-3	ING GROEP NV		C	2,5	1.G FE	1,004,320	102.2081	1,022,081	1,000,000	1,004,033	0	(287)	0	0	2.727	2.677	AO	6,818	13,635	03/25/2021	04/01/2032
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	1,256,093	109.3239	1,366,549	1,250,000	1,254,687	0	(582)	0	0	3.800	3.738	MS	13,194	47,500	05/13/2019	03/21/2029
457187-AC-6	INGREDION INC			1,2	2.B FE	798,464	103.0097	824,077	800,000	798,692	0	135	0	0	2.900	2.922	JD	1,933	23,200	05/08/2020	06/01/2030
458140-AM-2	INTEL CORP			1	1.E FE	2,499,095	102.0694	2,551,734	2,500,000	2,499,907	0	95	0	0	2.700	2.704	JD	3,000	67,500	12/11/2012	12/15/2022
458665-AS-5	INTERFACE INC			1,2	4.A FE	10,000	104.7500	10,475	10,000	10,000	0	0	0	0	5.500	5.500	JD	46	571	11/12/2020	12/01/2028
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	996,344	99.1910	991,910	1,000,000	996,877	0	332	0	0	2.100	2.140	JD	933	21,000	05/20/2020	06/15/2030
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	1,004,520	97.8628	978,629	1,000,000	1,004,359	0	(161)	0	0	1.950	1.892	MN	2,492	9,750	08/24/2021	05/15/2030
461070-AS-3	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	1,004,950	99.5396	995,396	1,000,000	1,004,214	0	(468)	0	0	2.300	2.243	JD	1,917	23,000	05/28/2020	06/01/2030
462613-AM-2	IPALCO ENTERPRISES INC			1,2	2.C FE	499,532	104.6203	523,102	500,000	499,818	0	64	0	0	3.700	3.714	MS	6,167	18,500	01/12/2018	09/01/2024
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	200,000	103.4980	206,996	200,000	200,000	0	0	0	0	4.875	4.875	MS	2,871	9,750	09/04/2019	09/15/2029
46284V-AN-1	IRON MOUNTAIN INC			1,2	3.C FE	100,000	101.0690	101,069	100,000	100,000	0	0	0	0	4.500	4.500	FA	1,700	4,463	08/10/2020	02/15/2031
465685-AK-1	ITC HOLDINGS CORP			1,2	2.B FE	1,760,820	105.4604	1,845,557	1,750,000	1,755,215	0	(1,120)	0	0	3.250	3.175	JD	158	56,875	09/14/2016	06/30/2026
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	2,042,060	106.6418	2,132,836	2,000,000	2,019,895	0	(4,600)	0	0	3.300	3.035	AO	16,500	66,000	11/03/2016	04/01/2026
466313-AG-8	JABIL INC			1	2.C FE	599,952	102.6431	615,859	600,000	600,011	0	(15)	0	0	4.700	4.697	MS	8,303	28,200	07/31/2012	09/15/2022
466313-AJ-2	JABIL INC			1,2	2.C FE	355,380	107.6344	430,538	400,000	358,400	0	1,742	0	0	3.600	4.520	JJ	6,640	14,400	01/08/2020	01/15/2030
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	395,000	103.6429	409,389	395,000	395,000	0	0	0	0	2.956	2.956	MN	1,557	11,676	05/06/2020	05/13/2031
46647P-BX-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	400,000	96.4258	385,703	400,000	400,000	0	0	0	0	1.953	1.953	FA	3,190	3,906	01/28/2021	02/04/2032
46849L-SQ-5	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.F FE	2,994,780	105.0944	3,152,831	3,000,000	2,997,605	0	509	0	0	3.050	3.070	AO	15,758	91,500	05/04/2016	04/29/2026
47232M-AF-9	JEFFERIES FINANCE LLC			1,2	3.C FE	351,750	102.5000	358,750	350,000	351,665	0	(85)	0	0	5.000	4.915	FA	7,194	0	07/28/2021	08/15/2028
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.B FE	398,904	101.4608	405,843	400,000	398,945	0	41	0	0	2.750	2.780	MS	3,667	2,475	06/08/2021	03/01/2032
478111-AD-9	JOHNS HOPKINS HEALTH SYSTEM CORP			1,2	1.D FE	504,480	99.2599	496,299	500,000	503,695	0	(416)	0	0	2.420	2.316	JJ	6,050	12,100	02/05/2020	01/01/2030

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
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	881,903	95.8096	862,286	900,000	882,727	0	824	0	0	1.750	1.991	MS	4,638	7,875	07/19/2021	09/15/2030
48123V-AF-9	ZIFF DAVIS INC			1,2	3.C FE	174,000	102.5640	178,461	174,000	174,000	0	0	0	0	4.625	4.625	AO	1,699	9,872	10/02/2020	10/15/2030
48203R-AM-6	JUNIPER NETWORKS INC			1,2	2.B FE	3,498,285	108.2390	3,788,364	3,500,000	3,498,606	0	155	0	0	3.750	3.756	FA	49,583	131,250	08/19/2019	08/15/2029
482480-AG-5	KLA CORP			1,2	2.A FE	1,073,470	112.9731	1,129,731	1,000,000	1,056,551	0	(7,156)	0	0	4.100	3.187	MS	12,072	41,000	07/26/2019	03/15/2029
485170-BD-5	KANSAS CITY SOUTHERN (PRE-MERGER)			1,2	2.B FE	601,620	103.6538	621,923	600,000	601,319	0	(151)	0	0	2.875	2.843	MN	2,204	17,250	12/06/2019	11/15/2029
49271V-AN-0	KEURIG DR PEPPER INC			1,2	2.B FE	398,756	98.6526	394,611	400,000	398,845	0	89	0	0	2.250	2.285	MS	2,650	4,500	03/01/2021	03/15/2031
49327V-2A-1	KEYBANK NA				2.A FE	1,021,510	106.6024	1,066,024	1,000,000	1,010,661	0	(2,235)	0	0	3.400	3.138	MN	3,872	34,000	10/19/2016	05/20/2026
500605-AH-3	KOPPERS INC			1,2	4.A FE	289,250	101.7490	305,247	300,000	293,572	0	1,778	0	0	6.000	6.770	FA	6,800	18,000	06/17/2019	02/15/2025
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	3.A FE	40,000	108.0805	43,232	40,000	40,000	0	0	0	0	3.875	3.874	MN	198	1,550	05/04/2020	05/15/2027
50077L-BJ-4	KRAFT HEINZ FOODS CO			1,2	3.A FE	50,000	135.8385	67,919	50,000	50,000	0	0	0	0	5.500	5.499	JD	229	2,750	05/04/2020	06/01/2050
501044-CS-8	KROGER CO			1,2	2.A FE	1,532,430	103.8780	1,558,170	1,500,000	1,506,258	0	(4,459)	0	0	3.850	3.530	FA	24,063	57,750	07/15/2015	08/01/2023
501044-CY-5	KROGER CO			1,2	2.A FE	1,564,455	105.2002	1,578,002	1,500,000	1,514,305	0	(7,397)	0	0	4.000	3.461	FA	25,000	60,000	05/29/2014	02/01/2024
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	999,090	98.7880	987,880	1,000,000	999,180	0	90	0	0	2.000	2.014	AO	4,722	10,000	03/25/2021	04/06/2028
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	996,688	100.4032	1,004,032	1,000,000	996,905	0	217	0	0	2.500	2.538	AO	5,903	12,500	03/26/2021	04/06/2031
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	625,236	103.2041	619,225	600,000	623,138	0	(2,099)	0	0	2.900	2.350	JD	773	17,400	03/18/2021	12/15/2029
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV		C	1,2	2.B FE	1,979,360	107.6302	2,152,605	2,000,000	1,988,475	0	1,995	0	0	3.500	3.623	MS	23,139	70,000	02/21/2017	03/02/2027
50540R-AN-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	1,532,895	104.8477	1,572,716	1,500,000	1,507,552	0	(4,518)	0	0	4.000	3.672	MN	10,000	60,000	10/23/2015	11/01/2023
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	1,021,680	112.0634	1,120,634	1,000,000	1,016,584	0	(2,049)	0	0	4.000	3.728	MS	11,778	40,000	05/21/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP			1,2	1.G FE	790,520	98.4485	787,588	800,000	791,935	0	865	0	0	1.900	2.030	JD	676	15,200	05/13/2020	06/15/2030
513075-BR-1	LAMAR MEDIA CORP			1,2	3.C FE	355,250	100.2500	350,875	350,000	350,875	(3,766)	(609)	0	0	3.750	3.508	JJ	6,052	6,563	01/28/2021	02/15/2028
52532X-AD-7	LEIDOS INC			1,2	2.C FE	398,568	106.1920	424,768	400,000	399,019	0	281	0	0	3.625	3.703	MN	1,853	14,500	05/07/2020	05/15/2025
52532X-AH-8	LEIDOS INC			1,2	2.C FE	398,068	96.2780	385,112	400,000	398,274	0	171	0	0	2.300	2.353	FA	3,476	7,846	10/05/2020	02/15/2031
52729B-BR-3	LEVEL 3 FINANCING INC			1,2	3.B FE	249,400	99.0000	247,500	250,000	247,500	(2,003)	65	0	0	4.250	4.285	JJ	5,313	11,097	06/11/2020	07/01/2028
52729B-BT-9	LEVEL 3 FINANCING INC			1,2	3.B FE	225,225	95.0000	213,750	225,000	213,750	(11,453)	(22)	0	0	3.750	3.736	JJ	3,891	4,266	01/12/2021	07/15/2029
52736R-BJ-0	LEVI STRAUSS & CO			1,2	3.A FE	139,850	101.9630	142,748	140,000	139,864	0	14	0	0	3.500	3.512	MS	1,633	2,613	04/22/2021	03/01/2031
531546-AB-5	LIBERTY UTILITIES FINANCE GP1			1,2	2.B FE	1,750,214	95.4376	1,670,157	1,750,000	1,750,215	0	(25)	0	0	2.050	2.048	MS	10,563	35,078	11/23/2020	09/15/2030
534187-BK-4	LINCOLN NATIONAL CORP			1,2	2.A FE	798,248	107.4296	859,437	800,000	798,454	0	144	0	0	3.400	3.425	JJ	12,542	27,200	05/08/2020	01/15/2031
539830-BE-8	LOCKHEED MARTIN CORP			1,2	1.G FE	3,822,060	104.7747	4,190,989	4,000,000	3,910,002	0	26,380	0	0	2.900	3.660	MS	38,667	116,000	07/19/2018	03/01/2025
546347-AM-7	LOUISIANA-PACIFIC CORP			1,2	3.B FE	644,600	101.9930	662,955	650,000	645,057	0	457	0	0	3.625	3.746	MS	6,938	12,043	03/23/2021	03/15/2029
548661-DM-6	LOWE'S COMPANIES INC			1,2	2.A FE	1,842,420	104.1450	2,082,900	2,000,000	1,907,620	0	19,564	0	0	2.500	3.675	AO	10,556	50,000	07/10/2018	04/15/2026
548661-DX-2	LOWE'S COMPANIES INC			1,2	2.A FE	644,078	95.9154	647,429	675,000	647,342	0	3,263	0	0	1.300	1.997	AO	1,853	8,604	03/12/2021	04/15/2028
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO				1.G FE	1,006,920	106.8559	1,068,559	1,000,000	1,004,244	0	(675)	0	0	3.400	3.317	FA	12,656	34,000	09/22/2017	08/17/2027
55336V-AE-0	MPLX LP			1,2	2.B FE	1,894,522	104.1118	2,030,180	1,950,000	1,935,789	0	8,671	0	0	4.500	4.998	JJ	40,463	87,750	09/30/2016	07/15/2023
55354G-AH-3	MSCI INC			1,2	3.A FE	45,000	104.5000	47,025	45,000	45,000	0	0	0	0	4.000	4.000	MN	230	1,800	11/18/2019	11/15/2029
55354G-AM-2	MSCI INC			2	3.A FE	50,000	103.7500	51,875	50,000	50,000	0	0	0	0	3.625	3.625	MN	302	841	04/30/2021	11/01/2031
56501R-AC-0	MANULIFE FINANCIAL CORP		C	1	1.G FE	2,104,390	109.5125	2,190,249	2,000,000	2,057,186	0	(12,556)	0	0	4.150	3.409	MS	26,975	83,000	01/12/2018	03/04/2026
56585A-AG-7	MARATHON PETROLEUM CORP			1,2	2.B FE	1,506,150	105.1560	1,577,340	1,500,000	1,501,900	0	(706)	0	0	3.625	3.572	MS	16,010	54,375	01/29/2015	09/15/2024
571748-AX-0	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	3,353,304	105.8806	3,425,238	3,235,000	3,274,639	0	(12,675)	0	0	3.500	3.062	MS	34,911	113,225	03/18/2015	03/10/2025
571900-BB-4	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	185,930	104.5883	209,177	200,000	189,212	0	1,902	0	0	3.600	4.847	AO	1,520	7,200	03/06/2019	04/15/2024
574599-BP-0	MASCO CORP			1,2	2.B FE	1,186,454	96.1024	1,153,229	1,200,000	1,187,141	0	674	0	0	2.000	2.134	AO	6,000	18,433	07/02/2021	10/01/2030
574599-BQ-8	MASCO CORP			1,2	2.B FE	596,047	95.9418	575,651	600,000	596,342	0	295	0	0	2.000	2.074	FA	4,533	5,367	02/18/2021	02/15/2031
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II				1.B FE	4,922,650	104.8045	5,240,224	5,000,000	4,964,231	0	11,081	0	0	2.950	3.200	JJ	69,653	147,500	01/30/2018	01/11/2025
57636Q-AP-9	MASTERCARD INC			1,2	1.E FE	399,224	110.1118	440,447	400,000	399,343	0	68	0	0	3.350	3.373	MS	3,536	13,400	03/24/2020	03/26/2030
57636Q-AR-5	MASTERCARD INC			1,2	1.E FE	184,484	108.1298	200,040	185,000	184,603	0	68	0	0	3.300	3.345	MS	1,611	6,105	03/24/2020	03/26/2027
57665R-AL-0	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	100,000	101.0000	101,000	100,000	100,000	0	0	0	0	4.125	4.125	FA	1,719	4,125	02/06/2020	08/01/2030
57665R-AN-6	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	165,188	104.0400	171,666	165,000	165,157	0	(21)	0	0	4.625	4.608	JD	636	7,631	05/13/2020	06/01/2028
57667J-AA-0	MATCH GROUP HOLDINGS II LLC			1,2	3.C FE	50,000	97.1250	48,563	50,000	48,563	(1,438)	0	0	0	3.625	3.625	AO	438	0	09/22/2021	10/01/2031
579780-AL-1	MCCORMICK & COMPANY INC			1,2	2.B FE	1,499,850	101.0358	1,515,537	1,500,000	1,499,987	0	21	0	0	2.700	2.701	FA	15,300	40,500	08/09/2017	08/15/2022
579780-AS-6	MCCORMICK & COMPANY INC			1,2	2.B FE	595,272	95.4873	572,924	600,000	595,657	0	385	0	0	1.850	1.937	FA	4,193	5,673	02/08/2021	02/15/2031
58013M-FB-5	MCDONALD'S CORP			1,2	2.A FE	2,486,900	108.0726	2,701,816	2,500,000	2,492,707	0	1,266	0	0	3.500	3.562	MS	29,167	87,500	03/07/2017	03/01/2027
588056-AW-1	MERCER INTERNATIONAL INC		C	1,2	4.A FE	319,137	101.2500	425,250	420,000	334,105	0	8,810	0	0	5.500	9.745	JJ	10,652	23,100	11/09/2018	01/15/2026
588056-BB-6	MERCER INTERNATIONAL INC		C	1,2	4.A FE	90,000	102.1370	91,923	90,000	90,000	0	0	0	0	5.125	5.124	FA	1,922	2,370	01/14/2021	02/01/2029
59217G-CK-3	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	2,967,450	106.3132	3,189,397	3,000,000	2,979,668	0	3,184	0	0	3.000	3.130	MS	25,500	90,000	01/23/2018	09/19/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	399,176	105.5540	422,216	400,000	399,302	0	73	0	0	2.950	2.974	AO	2,688	11,800	04/03/2020	04/09/2030
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	999,950	109.5110	1,095,110	1,000,000	1,000,033	0	(6)	0	0	4.185	4.184	FA	15,810	41,850	07/10/2019	02/15/2027
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	999,940	115.2480	1,152,480	1,000,000	1,000,048	0	(5)	0	0	4.663	4.662	FA	17,616	46,630	07/10/2019	02/15/2030
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	1,423,338	103.6645	1,451,304	1,400,000	1,418,070	0	(5,655)	0	0	3.900	3.273	AO	13,650	41,925	04/14/2021	04/01/2024
59833C-AB-8	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	625,332	100.1795	626,122	625,000	625,018	0	(138)	0	0	3.625	3.604	AO	5,664	22,656	03/07/2019	04/01/2022
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	2,000,000	106.8671	2,137,341	2,000,000	2,000,000	0	0	0	0	3.287	3.287	JJ	28,487	65,740	07/18/2017	07/25/2027
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	1,000,000	98.7145	987,145	1,000,000	1,000,000	0	0	0	0	2.309	2.309	JJ	10,326	0	07/12/2021	07/20/2032
608190-AJ-3	MOHAWK INDUSTRIES INC			1,2	2.A FE	2,439,338	102.3164	2,455,594	2,400,000	2,405,614	0	(7,382)	0	0	3.850	3.528	FA	38,500	92,400	05/03/2016	02/01/2023
60855R-AJ-9	MOLINA HEALTHCARE INC			1,2	3.C FE	450,000	103.0000	463,500	450,000	450,000	0	0	0	0	4.375	4.375	JD	875	19,688	05/28/2020	06/15/2028
60855R-AL-4	MOLINA HEALTHCARE INC			1,2	3.C FE	100,000	100.6250	100,625	100,000	100,000	0	0	0	0	3.875	3.875	MN	484	0	11/01/2021	05/15/2032
609207-AT-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	1,228,212	103.1523	1,237,827	1,200,000	1,225,945	0	(2,267)	0	0	2.750	2.452	AO	7,150	33,000	03/17/2021	04/13/2030
610202-BN-2	MONONGAHELA POWER CO			1,2	1.G FE	2,098,820	105.2151	2,104,303	2,000,000	2,027,167	0	(12,643)	0	0	4.100	3.405	AO	17,311	82,000	10/21/2015	04/15/2024
615369-AW-5	MOODY'S CORP			1,2	2.A FE	493,330	97.3559	486,779	500,000	493,551	0	221	0	0	2.000	2.149	FA	3,667	0	08/10/2021	08/19/2031
617446-8L-6	MORGAN STANLEY			1,2,5	1.F FE	401,220	102.4102	409,641	400,000	401,008	0	(111)	0	0	2.699	2.664	JJ	4,768	10,796	01/21/2020	01/22/2031
617446-8P-7	MORGAN STANLEY			1,2,5	1.F FE	200,000	109.0769	218,154	200,000	200,000	0	0	0	0	3.622	3.624	AO	1,811	7,244	03/26/2020	04/01/2031
617446-8X-0	MORGAN STANLEY			1,2,5	1.F FE	998,011	95.6629	956,629	1,000,000	997,911	0	(100)	0	0	1.928	1.948	AO	3,374	14,621	01/21/2021	04/28/2032
626717-AM-4	MURPHY OIL CORP			1,2	3.C FE	174,600	103.1250	185,625	180,000	175,130	0	530	0	0	5.875	6.432	JD	881	10,575	03/23/2021	12/01/2027
626717-AN-2	MURPHY OIL CORP			1,2	3.B FE	342,125	106.2830	371,991	350,000	342,768	0	643	0	0	6.375	6.771	JJ	10,289	8,057	03/23/2021	07/15/2028
62886E-AU-2	NCR CORP			1,2	4.A FE	175,000	104.5000	182,875	175,000	175,000	0	0	0	0	5.750	5.750	MS	3,354	10,063	08/07/2019	09/01/2027
62886E-AV-0	NCR CORP			1,2	4.A FE	200,000	106.8643	213,729	200,000	200,000	0	0	0	0	6.125	6.125	MS	4,083	12,250	08/07/2019	09/01/2029
62886E-BA-5	NCR CORP			1,2	4.A FE	90,000	103.5200	93,168	90,000	90,000	0	0	0	0	5.125	5.125	AO	974	2,422	03/22/2021	04/15/2029
629377-CC-4	NRG ENERGY INC			1,2	3.A FE	130,731	103.9535	136,179	131,000	130,846	0	25	0	0	6.625	6.652	JJ	4,002	13,767	04/24/2017	01/15/2027
629377-CH-3	NRG ENERGY INC			1,2	3.A FE	75,000	107.1385	80,354	75,000	75,000	0	0	0	0	5.250	5.248	JD	175	3,938	05/07/2019	06/15/2029
629377-CR-1	NRG ENERGY INC			1,2	3.B FE	50,000	97.5000	48,750	50,000	48,750	(1,250)	0	0	0	3.625	3.624	FA	685	1,274	11/17/2020	02/15/2031
629377-CS-9	NRG ENERGY INC			1,2	3.B FE	400,000	98.0000	392,000	400,000	392,000	(8,000)	0	0	0	3.875	3.875	FA	5,511	0	08/09/2021	02/15/2032
62944T-AF-2	NVR INC			1,2	2.A FE	1,247,844	104.0085	1,248,102	1,200,000	1,244,362	0	(3,348)	0	0	3.000	2.479	MN	4,600	30,000	06/04/2021	05/15/2030
63111X-AD-3	NASDAQ INC			1,2	2.B FE	1,362,946	93.1939	1,304,714	1,400,000	1,366,217	0	3,271	0	0	1.650	1.942	JJ	10,652	13,090	01/22/2021	01/15/2031
632525-AU-5	NATIONAL AUSTRALIA BANK LTD		C		2.A FE	1,210,976	95.9003	1,150,804	1,200,000	1,210,009	0	(967)	0	0	2.332	2.225	FA	10,105	27,984	01/26/2021	08/21/2030
63254A-AE-8	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	993,550	102.4351	1,024,351	1,000,000	999,090	0	839	0	0	3.000	3.089	JJ	13,417	30,000	10/28/2014	01/20/2023
63938C-AK-4	NAVIENT CORP			1,2	3.C FE	567,402	101.9220	672,685	660,000	571,992	0	2,592	0	0	5.000	6.244	MS	9,717	33,000	01/27/2020	03/15/2027
63938C-AL-2	NAVIENT CORPORATION			1,2	3.C FE	599,952	99.7500	598,500	600,000	598,500	(1,503)	51	0	0	4.875	4.875	MS	8,613	18,119	01/28/2021	03/15/2028
64110L-AN-6	NETFLIX INC			1	3.A FE	147,750	110.7500	166,125	150,000	148,473	0	274	0	0	4.375	4.611	MN	839	6,563	04/17/2019	11/15/2026
64110L-AS-5	NETFLIX INC			1	3.A FE	178,425	114.0000	205,200	180,000	178,839	0	154	0	0	4.875	4.996	AO	1,853	8,775	04/18/2019	04/15/2028
641423-CD-8	NEVADA POWER CO			1,2	1.F FE	598,440	100.5876	603,525	600,000	598,695	0	140	0	0	2.400	2.429	MN	2,400	14,400	01/28/2020	05/01/2030
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING				1.A FE	2,176,810	106.5671	2,472,356	2,320,000	2,224,060	0	13,937	0	0	3.000	3.774	JJ	33,060	69,600	06/12/2018	01/10/2028
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING				1.A FE	599,784	97.1718	583,031	600,000	599,792	0	8	0	0	1.850	1.854	FA	4,563	0	07/29/2021	08/01/2031
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	2,014,160	106.4674	2,129,348	2,000,000	2,007,486	0	(1,455)	0	0	3.250	3.164	JD	5,417	65,000	01/17/2017	12/01/2026
65249B-AA-7	NEWS CORP			1,2	3.B FE	18,000	101.0000	18,180	18,000	18,000	0	0	0	0	3.875	3.874	MN	89	407	04/08/2021	05/15/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,036,200	99.4947	994,947	1,000,000	1,032,730	0	(3,470)	0	0	2.250	1.817	JD	1,875	22,500	01/20/2021	06/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	999,410	99.0310	990,310	1,000,000	999,456	0	46	0	0	1.900	1.909	JD	844	9,869	06/02/2021	06/15/2028
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	1,000,000	95.6578	956,578	1,000,000	1,000,000	0	0	0	0	1.960	1.960	JD	218	19,600	06/23/2020	06/27/2030
65409Q-BH-4	NIELSEN FINANCE LLC			1,2	4.B FE	225,450	98.3740	221,342	225,000	221,342	(4,097)	(12)	0	0	4.500	4.469	JJ	5,991	0	06/04/2021	07/15/2029
65473P-AH-8	NISOURCE INC			1,2	2.B FE	998,260	103.5025	1,035,025	1,000,000	998,659	0	154	0	0	2.950	2.970	MS	9,833	29,500	08/07/2019	09/01/2029
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2.A FE	997,860	106.9348	1,069,348	1,000,000	998,835	0	299	0	0	3.650	3.685	FA	15,208	36,500	07/30/2018	08/01/2025
665859-AT-1	NORTHERN TRUST CORP			2	1.E FE	990,140	111.3814	1,113,814	1,000,000	992,959	0	925	0	0	3.650	3.772	FA	15,006	36,500	11/26/2018	08/03/2028
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	398,828	99.1169	406,379	410,000	399,697	0	870	0	0	1.950	2.283	MN	1,333	7,995	03/18/2021	05/01/2030
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	1,147,176	106.7707	1,281,249	1,200,000	1,166,323	0	5,558	0	0	3.200	3.782	MN	4,907	38,400	05/23/2018	05/15/2027
67066G-AF-1	NVIDIA CORP			1,2	1.G FE	503,405	106.3190	531,595	500,000	502,827	0	(310)	0	0	2.850	2.771	AO	3,563	14,250	03/27/2020	04/01/2030
67066G-AM-6	NVIDIA CORP			1,2	1.G FE	398,732	99.2820	397,128	400,000	398,826	0	94	0	0	1.550	1.598	JD	276	3,083	06/14/2021	06/15/2028
67066G-AN-4	NVIDIA CORP			1,2	1.G FE	398,236	99.5931	398,372	400,000	398,323	0	87	0	0	2.000	2.049	JD	356	3,978	06/14/2021	06/15/2031
67077M-AT-5	NUTRIEN LTD		C	1,2	2.B FE	124,596	112.8995	141,124	125,000	124,697	0	35	0	0	4.200	4.239	AO	1,313	5,250	03/19/2019	04/01/2029
67077M-AW-8	NUTRIEN LTD		C	1,2	2.B FE	499,485	105.3370	526,685	500,000	499,559	0	46	0	0	2.950	2.962	MN	1,967	14,750	05/11/2020	05/13/2030
67103H-AF-4	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	3,494,400	108.1534	3,785,369	3,500,000	3,496,722	0	513	0	0	3.600	3.618	MS	42,000	126,000	08/10/2017	09/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
680665-AK-2	OLIN CORP			1,2	3.B FE	386,505	105.0000	472,500	450,000	388,342	0	1,051	0	0	5.000	6.077	FA	9,375	22,500	02/07/2020	02/01/2030
681919-BB-1	OMNICOM GROUP INC			1,2	2.A FE	996,560	99.9930	999,930	1,000,000	997,160	0	303	0	0	2.450	2.488	AO	4,151	24,500	02/19/2020	04/30/2030
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	549,027	101.4479	557,964	550,000	549,071	0	44	0	0	2.600	2.620	FA	5,958	3,496	04/28/2021	08/01/2031
68217F-AA-0	OMNICOM GROUP INC			1,2	2.A FE	1,270,668	107.2649	1,340,812	1,250,000	1,259,398	0	(2,156)	0	0	3.600	3.398	AO	9,500	45,000	05/05/2016	04/15/2026
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	180,450	101.2760	182,297	180,000	180,428	0	(22)	0	0	3.875	3.831	MS	2,054	3,488	06/15/2021	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	201,550	102.0000	204,000	200,000	201,205	0	(171)	0	0	4.375	4.261	MN	1,118	8,750	12/10/2019	01/15/2028
682680-AY-9	ONEOK INC			1,2	2.C FE	794,064	103.6842	829,473	800,000	795,323	0	524	0	0	3.400	3.488	MS	9,067	27,200	08/13/2019	09/01/2029
682680-BB-8	ONEOK INC			1,2	2.B FE	599,382	101.9494	611,696	600,000	599,482	0	55	0	0	3.100	3.112	MS	5,477	18,600	03/05/2020	03/15/2030
682691-AA-8	ONEMAIN FINANCE CORP			1,2	3.B FE	249,000	98.3380	245,845	250,000	245,845	(3,199)	44	0	0	4.000	4.053	MS	2,944	5,489	08/04/2021	09/15/2030
683715-AC-0	OPEN TEXT CORP		C	1,2	3.B FE	150,750	101.9250	152,888	150,000	150,594	0	(85)	0	0	3.875	3.802	FA	2,196	5,813	02/03/2020	02/15/2028
683715-AD-8	OPEN TEXT CORP		C	1,2	3.B FE	135,000	101.2500	136,688	135,000	135,000	0	0	0	0	3.875	3.875	JD	538	0	11/09/2021	12/01/2029
683720-AA-4	OPEN TEXT HOLDINGS INC			1,2	3.B FE	100,000	103.0000	103,000	100,000	100,000	0	0	0	0	4.125	4.125	FA	1,558	4,125	02/03/2020	02/15/2030
683720-AC-0	OPEN TEXT HOLDINGS INC			1,2	3.B FE	200,000	101.0000	202,000	200,000	200,000	0	0	0	0	4.125	4.125	JD	848	0	11/09/2021	12/01/2031
68389X-AP-0	ORACLE CORP			1	2.A FE	1,842,680	101.4259	2,028,518	2,000,000	1,984,045	0	19,708	0	0	2.500	3.540	AO	10,556	50,000	12/04/2013	10/15/2022
68389X-BN-4	ORACLE CORP			1,2	2.A FE	961,810	105.3640	1,053,640	1,000,000	974,726	0	3,785	0	0	3.250	3.734	MN	4,153	32,500	06/07/2018	11/15/2027
68622T-AA-9	ORGANON & CO			1,2	3.B FE	90,000	101.6250	91,463	90,000	90,000	0	0	0	0	4.125	4.125	AO	629	1,949	04/08/2021	04/30/2028
688225-AH-4	OSHKOSH CORP			1,2	2.C FE	199,248	103.9930	207,986	200,000	199,371	0	67	0	0	3.100	3.144	MS	2,067	6,200	02/11/2020	03/01/2030
68902V-AK-3	OTIS WORLDWIDE CORP			1,2	2.B FE	599,952	101.5367	609,220	600,000	599,962	0	6	0	0	2.565	2.566	FA	5,814	15,390	02/19/2020	02/15/2030
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	450,563	100.1820	450,819	450,000	450,505	0	(57)	0	0	4.250	4.231	JJ	8,819	9,350	01/21/2021	01/15/2029
690742-AE-1	OWENS CORNING			1,2	2.C FE	245,190	106.9621	267,405	250,000	248,389	0	507	0	0	4.200	4.438	JD	875	10,500	11/04/2014	12/01/2024
690742-AF-8	OWENS CORNING			1,2	2.C FE	1,452,660	105.8891	1,588,337	1,500,000	1,471,536	0	5,412	0	0	3.400	3.846	FA	19,267	51,000	06/13/2018	08/15/2026
69336V-AB-7	PGT INNOVATIONS INC			1,2	4.B FE	199,500	100.5000	201,000	200,000	199,515	0	15	0	0	4.375	4.412	AO	2,358	0	10/08/2021	10/01/2029
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	598,320	102.9034	617,421	600,000	598,614	0	153	0	0	2.550	2.582	JJ	6,758	15,300	01/16/2020	01/22/2030
693506-BP-1	PPG INDUSTRIES INC			1,2	2.A FE	766,575	110.3756	827,817	750,000	762,051	0	(1,791)	0	0	3.750	3.450	MS	8,281	28,125	05/15/2019	03/15/2028
69353R-FJ-2	PNC BANK NA			2	1.F FE	3,236,805	107.5241	3,494,532	3,250,000	3,241,536	0	1,243	0	0	3.250	3.298	JJ	46,651	105,625	01/17/2018	01/22/2028
693656-AC-4	PVH CORP			1,2	2.C FE	298,875	108.9499	326,850	300,000	299,204	0	216	0	0	4.625	4.708	JJ	6,591	13,875	07/06/2020	07/10/2025
69370C-AB-6	PTC INC			1,2	3.C FE	30,000	101.3750	30,413	30,000	30,000	0	0	0	0	3.625	3.625	FA	411	1,088	01/30/2020	02/15/2025
69371R-Q2-5	PACCAR FINANCIAL CORP				1.E FE	698,453	102.4349	717,044	700,000	699,168	0	305	0	0	2.150	2.197	FA	5,686	15,050	08/08/2019	08/15/2024
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC			1,2	4.A FE	160,200	99.2500	158,800	160,000	158,800	(1,396)	(5)	0	0	4.375	4.354	AO	1,886	0	09/21/2021	10/15/2028
69832A-AC-0	PANASONIC CORP		C	1,2	2.A FE	1,000,000	106.3717	1,063,717	1,000,000	1,000,000	0	0	0	0	3.113	3.113	JJ	14,009	32,130	07/10/2019	07/19/2029
700677-AR-8	PARK-OHIO INDUSTRIES INC			1,2	5.A FE	471,500	97.0500	558,038	575,000	466,936	0	(3,145)	0	0	6.625	7.447	AO	8,042	38,094	08/14/2019	04/15/2027
701094-AN-4	PARKER-HANNIFIN CORP			1,2	2.A FE	463,545	106.0716	493,233	465,000	463,876	0	131	0	0	3.250	3.287	JD	714	15,113	06/05/2019	06/14/2029
70109H-AK-1	PARKER-HANNIFIN CORP			1	2.A FE	1,008,780	102.0635	1,020,635	1,000,000	1,000,805	0	(1,117)	0	0	3.500	3.383	MS	10,306	35,000	11/04/2013	09/15/2022
703343-AC-7	PATRICK INDUSTRIES INC			1,2	4.C FE	90,000	106.5000	95,850	90,000	90,000	0	0	0	0	7.500	7.498	AO	1,425	6,750	09/12/2019	10/15/2027
70450Y-AE-3	PAYPAL HOLDINGS INC			1,2	1.G FE	1,000,398	105.3411	1,053,411	1,000,000	1,000,333	0	(39)	0	0	2.850	2.845	AO	7,125	28,500	09/19/2019	10/01/2029
708696-BZ-1	PENNSYLVANIA ELECTRIC CO			1,2	2.B FE	598,854	106.4956	638,973	600,000	599,122	0	102	0	0	3.600	3.623	JD	1,800	21,600	05/28/2019	06/01/2029
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,805,832	106.0167	1,908,301	1,800,000	1,803,073	0	(593)	0	0	3.400	3.361	MN	7,820	61,200	10/26/2016	11/15/2026
709599-BH-6	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	900,108	106.1228	955,105	900,000	900,140	0	(12)	0	0	3.350	3.348	MN	5,025	30,150	09/24/2019	11/01/2029
713448-EL-8	PEPSICO INC			1,2	1.E FE	598,218	105.2773	631,664	600,000	598,613	0	163	0	0	2.625	2.659	JJ	6,650	15,750	07/25/2019	07/29/2029
71376L-AE-0	PERFORMANCE FOOD GROUP INC			2	4.B FE	269,325	99.2060	267,856	270,000	267,856	(1,499)	31	0	0	4.250	4.287	FA	4,941	0	08/18/2021	08/01/2029
714264-AH-1	PERNOD RICARD SA		C	1	2.A FE	2,033,380	101.9521	2,039,042	2,000,000	2,002,132	0	(3,845)	0	0	4.250	4.048	JJ	39,194	85,000	04/25/2012	07/15/2022
714270-AA-6	PERNOD RICARD INTERNATIONAL FINANCE LLC			1,2	2.A FE	1,282,638	94.8021	1,279,828	1,350,000	1,289,449	0	6,812	0	0	1.250	2.018	AO	4,219	14,688	05/12/2021	04/01/2028
718546-AC-8	PHILLIPS 66			1	2.A FE	1,154,487	100.8979	1,109,877	1,100,000	1,102,047	0	(8,140)	0	0	4.300	3.534	AO	11,825	58,454	08/04/2015	04/01/2022
718549-AD-0	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	494,925	106.4497	532,248	500,000	496,606	0	643	0	0	3.550	3.707	AO	4,438	17,750	05/13/2019	10/01/2026
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	748,110	106.8558	801,419	750,000	748,556	0	168	0	0	3.500	3.530	JD	2,188	26,250	05/21/2019	06/01/2029
720186-AN-5	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	199,262	100.0923	200,185	200,000	199,315	0	53	0	0	2.500	2.542	MS	1,472	2,556	03/08/2021	03/15/2031
72147K-AE-8	PILGRIMS PRIDE CORP			1,2	3.A FE	194,750	105.5940	211,188	200,000	196,514	0	491	0	0	5.875	6.241	MS	2,970	11,750	02/22/2018	09/30/2027
723787-AR-8	PIONEER NATURAL RESOURCES CO			1,2	2.B FE	1,000,068	96.1969	961,969	1,000,000	1,000,055	0	(13)	0	0	2.150	2.149	JJ	9,914	9,914	01/20/2021	01/15/2031
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	682,500	103.6885	1,036,885	1,000,000	716,615	0	24,111	0	0	3.550	8.531	JD	1,578	35,500	09/09/2019	12/15/2029
731572-AA-1	RALPH LAUREN CORP			1	1.G FE	224,730	100.6091	226,370	225,000	224,939	0	133	0	0	1.700	1.760	JD	170	3,825	06/01/2020	06/15/2022
737446-AM-6	POST HOLDINGS INC			1,2	4.B FE	201,500	103.2500	206,500	200,000	200,893	0	(145)	0	0	5.750	5.649	MS	3,833	11,500	01/30/2018	03/01/2027
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	201,250	105.0250	210,050	200,000	200,999	0	(98)	0	0	5.500	5.422	JD	489	11,000	06/27/2019	12/15/2029
737446-AQ-7	POST HOLDINGS INC			1,2	4.B FE	100,000	101.8500	101,850	100,000	100,000	0	0	0	0	4.625	4.624	AO	976	2,313	11/22/2021	04/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
740189-AG-0	PRECISION CASTPARTS CORP			1,2	1.C FE	1,377,630	101.4798	1,522,196	1,500,000	1,484,100	0	14,783	0	0	2.500	3.549	JJ	17,292	37,500	11/12/2013	01/15/2023
74112B-AM-7	PRESTIGE BRANDS INC			1,2	4.B FE	542,375	97.0000	533,500	550,000	533,500	(9,211)	336	0	0	3.750	3.921	AO	5,156	12,031	09/28/2021	04/01/2031
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	2,992,020	104.9441	3,148,322	3,000,000	2,996,337	0	787	0	0	3.000	3.031	AO	18,250	90,000	04/11/2016	04/18/2026
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH			1,2	1.D FE	801,125	103.2541	826,033	800,000	800,890	0	(106)	0	0	2.532	2.516	AO	5,064	20,256	09/24/2019	10/01/2029
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	2,993,550	109.7781	3,293,342	3,000,000	2,995,587	0	595	0	0	3.700	3.726	JD	4,933	111,000	06/14/2018	06/15/2028
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	94,721	100.2720	95,258	95,000	94,734	0	14	0	0	2.200	2.233	JD	93	1,045	06/01/2021	06/15/2031
74456Q-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,377,825	105.8149	2,645,372	2,500,000	2,421,956	0	12,936	0	0	3.000	3.645	MN	9,583	75,000	06/07/2018	05/15/2027
74456Q-CB-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	399,612	101.8117	407,247	400,000	399,682	0	35	0	0	2.450	2.461	JJ	4,519	9,800	01/08/2020	01/15/2030
74460D-AC-3	PUBLIC STORAGE			1,2	1.F FE	3,255,220	107.4553	3,492,298	3,250,000	3,253,178	0	(518)	0	0	3.094	3.075	MS	29,608	100,555	09/19/2017	09/15/2027
747262-AY-9	QVC INC			1,2	3.A FE	751,842	102.7500	873,375	850,000	758,644	0	3,920	0	0	4.750	5.862	FA	15,253	40,375	01/29/2020	02/15/2027
747525-AF-0	QUALCOMM INC			1,2	1.F FE	1,940,860	106.6048	2,132,096	2,000,000	1,969,346	0	8,313	0	0	3.450	3.938	MN	7,858	69,000	05/30/2018	05/20/2025
74834L-AV-2	QUEST DIAGNOSTICS INC			1,2	2.B FE	1,028,970	105.6648	1,056,648	1,000,000	1,007,760	0	(3,647)	0	0	4.250	3.845	AO	10,625	42,500	07/07/2015	04/01/2024
74834L-BB-5	QUEST DIAGNOSTICS INC			1,2	2.B FE	797,958	104.0166	832,133	800,000	798,300	0	173	0	0	2.950	2.979	JD	66	23,600	12/12/2019	06/30/2030
75281A-BJ-7	RANGE RESOURCES CORP			1,2	4.A FE	20,000	111.5000	22,300	20,000	20,000	0	0	0	0	8.250	8.247	JJ	761	857	01/05/2021	01/15/2029
754730-AG-4	RAYMOND JAMES FINANCIAL INC			1,2	2.A FE	604,424	116.0647	696,388	600,000	603,698	0	(377)	0	0	4.650	4.557	AO	6,975	27,900	03/26/2020	04/01/2030
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,994,240	104.0862	2,081,724	2,000,000	1,998,139	0	854	0	0	3.200	3.244	MS	18,844	64,000	03/29/2017	03/15/2024
75524R-AA-7	CITIZENS FINANCIAL GROUP INC				2.B FE	1,035,410	102.6009	1,017,801	992,000	997,744	0	(7,577)	0	0	4.150	3.348	MS	10,635	41,168	08/24/2016	09/28/2022
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	2,380,004	110.4177	2,506,483	2,270,000	2,327,319	0	(11,445)	0	0	4.125	3.519	AO	19,768	93,638	01/18/2017	10/15/2026
7591EP-AQ-3	REGIONS FINANCIAL CORP			1,2	2.A FE	398,780	101.9995	407,998	400,000	399,161	0	236	0	0	2.250	2.315	MN	1,075	9,000	05/13/2020	05/18/2025
7591EP-AT-7	REGIONS FINANCIAL CORP			1,2	2.A FE	1,594,232	97.9089	1,566,542	1,600,000	1,594,519	0	287	0	0	1.800	1.855	FA	11,120	0	08/26/2021	08/12/2028
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.B FE	949,330	107.2343	1,072,343	1,000,000	966,298	0	4,996	0	0	3.375	4.025	MN	4,313	33,750	06/08/2018	11/15/2027
760759-AV-2	REPUBLIC SERVICES INC			1,2	2.B FE	804,720	100.3400	802,720	800,000	804,572	0	(238)	0	0	2.300	2.220	MS	6,133	13,800	06/10/2021	03/01/2030
76117W-AC-3	RESOLUTE FOREST PRODUCTS INC		C	2	4.B FE	360,000	101.5000	365,400	360,000	360,016	0	16	0	0	4.875	4.874	MS	5,850	10,189	01/27/2021	03/01/2026
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC			1,2	4.A FE	599,769	97.2500	583,500	600,000	583,500	(16,282)	18	0	0	4.000	4.007	AO	5,067	17,389	04/15/2021	10/15/2027
771367-CE-7	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	600,000	95.0125	570,075	600,000	600,000	0	0	0	0	1.850	1.850	JD	925	11,347	11/16/2020	12/01/2030
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	1,022,420	104.3737	1,043,737	1,000,000	1,004,806	0	(3,035)	0	0	4.100	3.770	AO	10,250	41,000	07/14/2015	10/01/2023
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	1,496,745	103.5243	1,552,865	1,500,000	1,497,471	0	288	0	0	2.950	2.975	MS	13,029	44,250	08/19/2019	09/15/2029
776743-AJ-5	ROPER TECHNOLOGIES INC			1,2	2.B FE	396,876	96.2404	384,961	400,000	397,025	0	149	0	0	2.000	2.096	JD	22	4,000	07/14/2021	06/30/2030
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	584,406	94.0081	564,049	600,000	585,044	0	638	0	0	1.750	2.051	FA	3,967	5,250	07/23/2021	02/15/2031
78355H-KQ-1	RYDER SYSTEM INC			1,2	2.B FE	599,886	109.7676	658,606	600,000	599,964	0	10	0	0	4.625	4.627	JD	2,313	27,750	04/02/2020	06/01/2025
78410G-AD-6	SBA COMMUNICATIONS CORP			1,2	3.C FE	239,675	103.0000	257,500	250,000	242,032	0	1,344	0	0	3.875	4.575	FA	3,660	9,688	05/19/2020	02/15/2027
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	630,675	104.5000	658,350	630,000	630,482	0	(70)	0	0	5.500	5.483	MS	8,759	34,650	03/22/2019	09/30/2027
78486Q-AD-3	SVB FINANCIAL GROUP			1	2.B FE	1,512,210	105.5841	1,583,762	1,500,000	1,504,212	0	(1,278)	0	0	3.500	3.403	JJ	22,167	52,500	02/03/2015	01/29/2025
78486Q-AF-8	SVB FINANCIAL GROUP			1,2	2.B FE	1,397,248	94.8479	1,327,871	1,400,000	1,397,479	0	230	0	0	1.800	1.822	FA	10,430	12,600	01/27/2021	02/02/2031
78486Q-AH-4	SVB FINANCIAL GROUP			1,2	2.B FE	1,001,172	100.1057	1,001,057	1,000,000	1,001,070	0	(102)	0	0	2.100	2.081	MN	2,683	10,617	05/11/2021	05/15/2028
785712-AG-5	SABLE INTERNATIONAL FINANCE LTD		C	1,2	3.C FE	198,390	102.3750	204,750	200,000	198,823	0	173	0	0	5.750	5.875	JJ	5,558	11,500	04/02/2019	09/07/2027
79466L-AH-7	SALESFORCE.COM INC			1,2	1.F FE	397,936	98.8637	395,455	400,000	398,068	0	132	0	0	1.500	1.578	JJ	2,817	0	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE.COM INC			1,2	1.F FE	398,844	99.1823	396,729	400,000	398,894	0	50	0	0	1.950	1.982	JJ	3,662	0	06/29/2021	07/15/2031
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PLC		C	2	2.A FE	1,958,960	100.0424	2,000,849	2,000,000	1,989,722	0	9,632	0	0	3.571	4.088	JJ	33,925	71,420	08/29/2018	01/10/2023
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	1,400,000	101.0976	1,415,366	1,400,000	1,400,000	0	0	0	0	2.896	2.896	MS	11,938	20,272	03/08/2021	03/15/2032
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC		C	2,5	2.A FE	400,000	97.9616	391,847	400,000	400,000	0	0	0	0	1.673	1.673	JD	316	3,346	06/07/2021	06/14/2027
80685X-AB-7	SCHLUMBERGER FINANCE CANADA LTD		C	2	1.F FE	2,209,242	101.6136	2,337,114	2,300,000	2,278,705	0	23,290	0	0	2.650	3.725	MN	6,942	60,950	11/27/2018	11/20/2022
808513-AQ-8	CHARLES SCHWAB CORP			1,2	1.F FE	998,390	106.7953	1,067,953	1,000,000	999,126	0	153	0	0	3.200	3.219	MS	10,578	32,000	02/27/2017	03/02/2027
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	3,011,730	107.2298	3,216,893	3,000,000	3,006,776	0	(1,238)	0	0	3.300	3.250	AO	24,750	99,000	08/21/2017	04/01/2027
810186-AS-5	SCOTTS MIRACLE-GRO CO			1,2	4.A FE	350,250	104.2500	364,875	350,000	350,213	0	(22)	0	0	4.500	4.490	AO	3,325	15,750	10/15/2019	10/15/2029
81211K-AW-0	SEALED AIR CORP			1,2	3.B FE	250,500	107.0000	267,500	250,000	250,178	0	(56)	0	0	5.125	5.098	JD	1,068	12,813	11/07/2014	12/01/2024
81211K-AY-6	SEALED AIR CORP			1,2	3.B FE	45,000	104.2130	46,896	45,000	45,000	0	0	0	0	4.000	4.000	JD	150	1,800	11/12/2019	12/01/2027
817565-CD-4	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	50,000	104.3750	52,188	50,000	50,000	0	0	0	0	4.625	4.624	JD	103	2,313	12/05/2017	12/15/2027
817565-CE-2	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	125,000	107.2500	134,063	125,000	125,000	0	0	0	0	5.125	5.124	JD	534	6,406	05/07/2019	06/01/2029
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	100,000	101.2500	101,250	100,000	100,000	0	0	0	0	4.000	4.000	MN	511	1,900	05/10/2021	05/15/2031
81762P-AE-2	SERVICENOW INC			1,2	2.A FE	1,563,895	93.1840	1,560,833	1,675,000	1,570,642	0	6,748	0	0	1.400	2.193	MS	7,817	11,725	07/26/2021	09/01/2030
824348-AV-8	SHERWIN-WILLIAMS CO			1,2	2.B FE	998,480	104.3987	1,043,987	1,000,000	999,455	0	214	0	0	3.125	3.149	JD	2,604	31,250	05/02/2017	06/01/2024
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		D	1,2	2.B FE	3,001,480	106.1248	3,183,745	3,000,000	3,000,782	0	(168)	0	0	3.200	3.193	MS	26,133	96,000	09/20/2016	09/23/2026

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
828807-CV-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,945,200	106.6173	2,132,346	2,000,000	1,970,257	0	7,410	0	0	3.500	3.940	MS	23,333	70,000	06/21/2018	09/01/2025
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	399,000	100.0000	400,000	400,000	399,133	0	83	0	0	4.125	4.155	JJ	8,250	17,417	06/11/2020	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	80,000	100.5590	80,447	80,000	80,000	0	0	0	0	4.000	4.000	JJ	1,689	0	06/07/2021	07/15/2028
82967N-BL-1	SIRIUS XM RADIO INC			1,2	3.C FE	20,000	100.0290	20,006	20,000	20,000	0	0	0	0	3.125	3.125	MS	234	0	08/02/2021	09/01/2026
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE	50,000	98.0450	49,023	50,000	49,023	(978)	0	0	0	3.875	3.875	MS	727	0	08/02/2021	09/01/2031
83088M-AL-6	SKYWORKS SOLUTIONS INC			1,2	2.C FE	398,456	100.9048	403,619	400,000	398,537	0	81	0	0	3.000	3.045	JD	1,000	6,167	05/12/2021	06/01/2031
83368R-BC-5	SOCIETE GENERALE SA		C	2	2.B FE	399,696	97.9030	391,612	400,000	399,723	0	27	0	0	1.792	1.805	JD	438	3,584	06/03/2021	06/09/2027
83368R-BD-3	SOCIETE GENERALE SA		C	2	2.B FE	398,072	99.8645	399,458	400,000	398,156	0	84	0	0	2.889	2.940	JD	706	5,778	06/03/2021	06/09/2032
844741-BE-7	SOUTHWEST AIRLINES CO			1,2	2.A FE	924,285	106.5661	998,524	937,000	915,493	0	(5,907)	0	0	3.450	2.872	MN	4,041	32,327	08/22/2019	11/16/2027
845437-BP-6	SOUTHWESTERN ELECTRIC POWER CO			1,2	2.A FE	749,220	103.4822	776,117	750,000	749,617	0	75	0	0	2.750	2.762	AO	5,156	20,625	09/26/2016	10/01/2026
845467-AP-4	SOUTHWESTERN ENERGY CO			1,2	3.B FE	45,000	111.6250	50,231	45,000	45,000	0	0	0	0	8.375	8.373	MS	1,110	3,957	08/18/2020	09/15/2028
84762L-AX-3	SPECTRUM BRANDS INC			1,2	4.B FE	200,500	98.7500	197,500	200,000	197,500	(2,968)	(32)	0	0	3.875	3.845	MS	2,282	4,133	02/19/2021	03/15/2031
85172F-AL-3	ONEMAIN FINANCE CORP			1	3.B FE	197,500	104.4555	208,911	200,000	199,266	0	573	0	0	5.625	5.946	MS	3,313	11,250	10/17/2018	03/15/2023
85172F-AM-1	ONEMAIN FINANCE CORP			1	3.B FE	199,500	111.2500	222,500	200,000	199,771	0	62	0	0	6.875	6.916	MS	4,049	13,750	05/29/2018	03/15/2025
85172F-AP-4	ONEMAIN FINANCE CORP			1,2	3.B FE	300,000	106.0230	318,069	300,000	300,000	0	0	0	0	6.125	6.122	MS	5,410	18,375	02/20/2019	03/15/2024
85172F-AR-0	ONEMAIN FINANCE CORP			1,2	3.B FE	121,550	108.7295	141,348	130,000	121,470	0	(60)	0	0	5.375	5.701	MN	893	6,988	11/08/2019	11/15/2029
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	1.G FE	996,670	101.4781	1,014,781	1,000,000	997,250	0	301	0	0	2.300	2.337	MS	6,772	23,000	02/03/2020	03/15/2030
855244-AW-9	STARBUCKS CORP			1,2	2.B FE	1,815,890	99.3982	1,789,168	1,800,000	1,815,336	0	(724)	0	0	2.250	2.132	MS	12,263	24,750	07/23/2021	03/12/2030
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	617,022	102.0934	612,560	600,000	614,657	0	(1,524)	0	0	2.550	2.237	MN	1,955	15,300	06/04/2020	11/15/2030
857477-BC-6	STATE STREET CORP			2,5	1.E FE	1,000,000	105.2911	1,052,911	1,000,000	1,000,000	0	0	0	0	3.776	3.777	JD	2,937	37,760	11/28/2018	12/03/2024
857477-BD-4	STATE STREET CORP			2,5	1.E FE	1,000,000	113.5656	1,135,656	1,000,000	1,000,000	0	0	0	0	4.141	4.141	JD	3,221	41,410	11/28/2018	12/03/2029
857477-BG-7	STATE STREET CORP				1.E FE	199,188	103.2113	206,423	200,000	199,330	0	74	0	0	2.400	2.446	JJ	2,093	4,800	01/21/2020	01/24/2030
858119-BF-6	STEEL DYNAMICS INC			1,2	2.C FE	298,875	102.7961	308,388	300,000	299,332	0	142	0	0	5.000	5.051	JD	667	15,000	05/03/2018	12/15/2026
858119-BL-3	STEEL DYNAMICS INC			1,2	2.C FE	199,238	102.3523	204,705	200,000	199,467	0	146	0	0	2.400	2.481	JD	213	4,800	06/03/2020	06/15/2025
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		C	1,2	2.B FE	998,970	100.9685	1,009,685	1,000,000	999,032	0	62	0	0	2.700	2.712	MS	7,950	12,300	03/24/2021	03/15/2031
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L				1.G	533,361	102.0870	544,492	533,361	533,361	0	0	0	0	8.000	7.999	MJSD	1,896	42,669	12/10/2015	12/15/2025
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,				1.C Z	1,400,000	100.0000	1,400,000	1,400,000	1,400,000	0	0	0	0	8.000	8.000	MJSD	2,489	0	12/23/2021	12/15/2031
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,000,000	107.9774	1,079,774	1,000,000	1,000,000	0	0	0	0	3.544	3.544	JJ	16,145	35,440	01/10/2018	01/17/2028
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	999,322	102.4454	1,024,454	1,000,000	999,441	0	61	0	0	2.750	2.758	JJ	12,681	27,500	01/07/2020	01/15/2030
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	603,072	97.2563	583,538	600,000	602,656	0	(282)	0	0	2.130	2.073	JJ	6,142	12,780	06/30/2020	07/08/2030
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC			1,2	5.B FE	2,200	90.5000	18,100	20,000	2,200	0	0	0	0	5.750	0.000	AO	243	1,150	06/21/2017	04/15/2025
86765L-AU-1	SUNOCO LP			1,2	3.C FE	50,000	102.4915	51,246	50,000	50,000	0	0	0	0	4.500	4.502	AO	444	0	10/05/2021	04/30/2030
86960B-AX-0	SVENSKA HANDELSBANKEN AB		C		1.C FE	4,016,320	105.5993	4,223,970	4,000,000	4,006,611	0	(3,324)	0	0	3.900	3.808	MN	17,767	156,000	11/26/2018	11/20/2023
87133L-AA-8	SYLVAMO CORP			1,2	4.A FE	100,000	104.4760	104,476	100,000	100,000	0	0	0	0	7.000	7.000	MS	2,294	0	08/20/2021	09/01/2029
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	4,172,215	103.2951	4,648,281	4,500,000	4,314,146	0	36,013	0	0	2.250	3.202	MS	29,813	101,250	07/17/2018	09/15/2026
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	619,733	108.3567	671,812	620,000	619,787	0	26	0	0	3.750	3.756	AO	4,908	23,250	04/03/2020	04/15/2027
87264A-BV-6	T-MOBILE USA INC			1,2	3.A FE	179,550	101.8940	183,409	180,000	179,591	0	41	0	0	3.375	3.410	AO	1,283	3,409	03/17/2021	04/15/2029
87264A-CA-1	T-MOBILE USA INC			1,2	2.C FE	616,242	99.3417	596,050	600,000	614,159	0	(2,083)	0	0	2.050	1.632	FA	4,647	14,043	01/21/2021	02/15/2028
87264A-CC-7	T-MOBILE USA INC			1,2	3.A FE	90,225	100.2500	90,225	90,000	90,198	0	(27)	0	0	2.250	2.194	FA	765	1,187	05/10/2021	02/15/2026
87264A-CD-5	T-MOBILE USA INC			1,2	3.A FE	90,900	101.8940	91,705	90,000	90,840	0	(60)	0	0	3.375	3.230	AO	641	1,704	05/10/2021	04/15/2029
87305Q-CF-6	TTX CO			1	1.F FE	526,250	105.3845	526,923	500,000	506,310	0	(2,937)	0	0	4.150	3.503	JJ	9,568	20,750	05/20/2014	01/15/2024
87422V-AA-6	TALEN ENERGY SUPPLY LLC			1,2	5.A FE	71,626	39.7920	71,626	180,000	71,626	0	4,927	76,520	0	6.500	0.000	JD	975	11,700	10/29/2019	06/01/2025
875127-BH-4	TAMPA ELECTRIC CO			1,2	1.G FE	1,396,063	101.1094	1,415,531	1,400,000	1,396,340	0	277	0	0	2.400	2.432	MS	9,893	16,520	03/17/2021	03/15/2031
87612E-BH-8	TARGET CORP			1,2	1.F FE	999,900	109.6235	1,096,235	1,000,000	999,964	0	4	0	0	3.375	3.376	AO	7,125	33,750	03/18/2019	04/15/2029
87901J-AJ-4	TEGNA INC			1,2	3.B FE	340,425	101.0790	343,669	340,000	340,353	0	(48)	0	0	4.625	4.606	MS	4,630	15,725	01/07/2020	03/15/2028
879360-AD-7	TELEDYNE TECHNOLOGIES INC			1,2	2.C FE	1,396,836	100.0387	1,400,542	1,400,000	1,397,166	0	330	0	0	2.250	2.285	AO	7,875	16,538	03/08/2021	04/01/2028
88033G-CS-7	TENET HEALTHCARE CORP			1,2	4.A FE	97,410	101.2500	103,275	102,000	96,288	0	(654)	0	0	4.625	4.199	JJ	2,175	5,842	07/30/2018	07/15/2024
88033G-CY-4	TENET HEALTHCARE CORP			1,2	4.A FE	157,163	102.7130	169,476	165,000	156,807	0	(214)	0	0	4.875	4.988	JJ	4,022	8,044	02/28/2020	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP			1,2	4.A FE	190,500	104.1250	208,250	200,000	190,017	0	(291)	0	0	5.125	5.235	MN	1,708	10,250	08/12/2019	11/01/2027
88033G-DE-7	TENET HEALTHCARE CORP			1,2	4.A FE	50,000	105.2450	52,623	50,000	50,000	0	0	0	0	7.500	7.501	AO	938	3,750	04/02/2020	04/01/2025
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	399,204	101.6731	406,693	400,000	399,336	0	71	0	0	2.900	2.923	MS	3,867	11,600	02/19/2020	03/01/2030
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	1,610,271	106.8889	1,719,843	1,609,000	1,609,974	0	(140)	0	0	3.500	3.489	JJ	25,967	56,315	06/12/2019	01/15/2028
883203-BV-2	TEXTRON INC			1,2	2.B FE	1,735,920	106.8416	1,816,307	1,700,000	1,712,418	0	(3,952)	0	0	3.875	3.610	MS	21,958	65,875	05/27/2015	03/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883556-CL-4	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	172,947	98.6479	172,634	175,000	173,015	0	67	0	0	2.000	2.129	AO	1,244	0	08/09/2021	10/15/2031
884903-BV-6	THOMSON REUTERS CORP		C	1,2	2.B FE	2,005,650	106.1766	2,123,532	2,000,000	2,002,779	0	(626)	0	0	3.350	3.313	MN	8,561	67,000	11/08/2016	05/15/2026
885160-AA-9	THOR INDUSTRIES INC			1,2	4.A FE	100,000	99.0000	99,000	100,000	99,000	(1,000)	0	0	0	4.000	4.000	AO	856	0	10/05/2021	10/15/2029
89114Q-C4-8	TORONTO-DOMINION BANK		C		1.C FE	1,647,756	104.2160	1,719,564	1,650,000	1,649,273	0	449	0	0	3.500	3.529	JJ	25,988	57,750	07/12/2018	07/19/2023
892331-AN-9	TOYOTA MOTOR CORP		C	1,2	1.E FE	1,400,000	103.1509	1,444,113	1,400,000	1,400,000	0	0	0	0	2.362	2.362	MS	8,818	16,534	03/18/2021	03/25/2031
892356-AA-4	TRACTOR SUPPLY CO			1,2	2.B FE	1,589,378	93.7320	1,499,712	1,600,000	1,590,515	0	982	0	0	1.750	1.823	MN	4,667	28,078	11/24/2020	11/01/2030
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,432,125	107.3303	1,609,955	1,500,000	1,456,099	0	7,775	0	0	3.200	3.846	JJ	22,667	48,000	10/16/2018	01/11/2027
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	49,876	103.9375	51,969	50,000	49,876	0	0	0	0	6.250	6.263	MS	920	3,125	01/30/2019	03/15/2026
893647-BL-0	TRANSDIGM INC			1,2	4.C FE	479,985	103.0000	566,500	550,000	472,693	0	(4,939)	0	0	5.500	5.313	MN	3,865	30,250	02/25/2020	11/15/2027
893647-BP-1	TRANSDIGM INC			1,2	4.C FE	99,500	99.6680	99,668	100,000	98,868	0	(632)	500	0	4.625	2.098	JJ	2,133	2,248	01/14/2021	01/15/2029
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	2,043,100	105.3574	2,107,148	2,000,000	2,016,553	0	(6,013)	0	0	3.700	3.364	MN	12,333	74,000	03/28/2017	11/01/2024
90184L-AG-7	TWITTER INC			1,2	3.B FE	400,225	104.4345	417,738	400,000	400,175	0	(26)	0	0	3.875	3.867	JD	689	15,500	01/09/2020	12/15/2027
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	999,740	108.4918	1,084,918	1,000,000	999,877	0	27	0	0	4.000	4.003	MS	13,333	40,000	02/14/2019	03/01/2026
902613-AE-8	UBS GROUP AG		C	2	1.G FE	1,004,050	96.8848	968,848	1,000,000	1,003,722	0	(328)	0	0	2.095	2.050	FA	8,147	10,475	02/03/2021	02/11/2032
90265E-AT-7	UDR INC			1,2	2.A FE	596,484	95.1759	571,056	600,000	596,725	0	241	0	0	2.100	2.158	FA	5,250	6,300	02/11/2021	08/01/2032
90351D-AB-3	UBS GROUP AG		C		1.G FE	2,090,820	108.0145	2,160,290	2,000,000	2,046,987	0	(11,627)	0	0	4.125	3.448	MS	22,229	82,500	01/09/2018	09/24/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	1,485,330	109.2818	1,639,226	1,500,000	1,489,940	0	1,418	0	0	3.500	3.621	MS	14,438	52,500	09/04/2018	03/22/2028
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	1,497,820	110.6521	1,659,781	1,500,000	1,498,424	0	189	0	0	3.700	3.717	MS	18,500	55,500	02/21/2019	03/01/2029
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	419,559	107.9555	453,413	420,000	419,707	0	83	0	0	3.900	3.923	AO	4,095	16,380	03/19/2020	04/01/2025
911312-BY-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	199,246	117.8567	235,713	200,000	199,358	0	63	0	0	4.450	4.497	AO	2,225	8,900	03/19/2020	04/01/2030
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	302,250	102.7500	308,250	300,000	302,023	0	(197)	0	0	4.000	3.906	JJ	5,533	12,000	10/28/2020	07/15/2030
91159H-HK-9	US BANCORP			2	1.F FE	1,023,290	106.2353	1,062,353	1,000,000	1,007,823	0	(2,822)	0	0	3.600	3.285	MS	11,000	36,000	12/28/2015	09/11/2024
91159H-HM-5	US BANCORP			2	1.F FE	999,230	105.7266	1,057,266	1,000,000	999,658	0	73	0	0	3.100	3.109	AO	5,511	31,000	04/21/2016	04/27/2026
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	1,001,046	105.8822	1,058,822	1,000,000	1,000,840	0	(97)	0	0	2.875	2.863	FA	10,861	28,750	07/24/2019	08/15/2029
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1.G FE	994,312	111.1669	1,111,669	1,000,000	994,848	0	207	0	0	3.500	3.539	FA	13,222	35,000	07/24/2019	08/15/2039
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	396,628	99.3824	397,529	400,000	397,129	0	311	0	0	2.000	2.094	MN	1,022	8,000	05/13/2020	05/15/2030
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	149,987	101.8567	152,785	150,000	149,987	0	1	0	0	2.300	2.301	MN	441	1,687	05/17/2021	05/15/2031
91831A-AC-5	BAUSCH HEALTH COMPANIES INC		C	2	4.B FE	321,110	101.9975	332,512	326,000	306,714	0	(8,324)	0	0	6.125	3.720	AO	4,215	22,571	05/14/2019	04/15/2025
91913Y-AS-9	VALERO ENERGY CORP			1	2.B FE	2,485,200	105.6005	2,640,012	2,500,000	2,494,680	0	1,538	0	0	3.650	3.721	MS	26,868	91,250	05/19/2015	03/15/2025
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	995,060	103.3036	1,033,036	1,000,000	996,035	0	429	0	0	3.000	3.056	JJ	13,833	30,000	08/12/2019	01/15/2030
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	400,002	105.9145	423,658	400,000	399,994	0	(5)	0	0	3.150	3.149	MS	3,465	12,600	03/18/2020	03/22/2030
92343V-FX-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	967,690	95.1195	951,195	1,000,000	969,084	0	1,394	0	0	1.680	2.065	AO	2,847	8,400	07/22/2021	10/30/2030
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,002,486	100.2714	1,002,714	1,000,000	1,002,221	0	(265)	0	0	2.100	2.061	MS	5,775	10,500	03/12/2021	03/22/2028
92556V-AC-0	VIATRIS INC			1,2	2.C FE	610,548	100.6487	603,892	600,000	609,518	0	(1,030)	0	0	2.300	1.984	JD	345	13,800	05/18/2021	06/22/2027
92556V-AD-8	VIATRIS INC			1,2	2.C FE	1,000,860	100.4562	1,004,562	1,000,000	1,000,754	0	(63)	0	0	2.700	2.689	JD	675	27,000	06/18/2020	06/22/2030
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	2,999,730	105.7671	3,173,014	3,000,000	2,999,900	0	23	0	0	3.150	3.151	JJ	43,575	94,500	01/12/2016	01/15/2026
92826C-AH-5	VISA INC			1,2	1.D FE	2,729,513	105.4857	2,900,857	2,750,000	2,737,688	0	1,963	0	0	2.750	2.836	MS	22,267	75,625	09/06/2017	09/15/2027
928377-AC-4	VISTA OUTDOOR INC			1,2	4.A FE	426,563	100.6250	432,688	430,000	426,852	0	290	0	0	4.500	4.620	MS	5,698	10,320	03/24/2021	03/15/2029
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC			1,2	3.B FE	377,344	100.1630	375,611	375,000	375,611	(1,617)	(116)	0	0	4.375	4.280	MN	2,734	7,793	06/29/2021	05/01/2029
928563-AC-9	VMWARE INC			1,2	2.C FE	647,816	108.9407	708,115	650,000	648,684	0	205	0	0	3.900	3.940	FA	9,154	25,350	08/16/2017	08/21/2027
92857W-BH-2	VODAFONE GROUP PLC		C	1	2.B FE	3,488,468	105.2911	3,685,187	3,500,000	3,495,598	0	2,037	0	0	3.750	3.815	JJ	60,156	131,250	07/13/2018	01/16/2024
928881-AC-5	VONTIER CORP			1,2	2.C FE	1,196,536	96.6100	1,159,320	1,200,000	1,196,915	0	379	0	0	2.400	2.445	AO	7,200	16,080	03/04/2021	04/01/2028
92939U-AE-6	WEC ENERGY GROUP INC			1,2	2.A FE	996,562	94.4604	944,604	1,000,000	996,884	0	314	0	0	1.800	1.839	AO	3,800	18,300	01/21/2021	10/15/2030
92940P-AE-4	WRKCO INC			1,2	2.B FE	749,820	109.5663	821,747	750,000	749,888	0	15	0	0	3.900	3.903	JD	2,438	29,250	05/16/2019	06/01/2028
92940P-AG-9	WRKCO INC			1,2	2.B FE	603,220	102.9662	617,797	600,000	602,891	0	(216)	0	0	3.000	2.949	JD	800	18,000	06/04/2020	06/15/2033
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	520,545	106.2414	531,207	500,000	508,182	0	(2,935)	0	0	3.800	3.148	MN	2,269	19,000	07/14/2017	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	1,040,840	106.4541	1,064,541	1,000,000	1,019,177	0	(4,259)	0	0	3.450	2.958	JD	2,875	34,500	07/21/2016	06/01/2026
94106B-AA-9	WASTE CONNECTIONS INC		C	1,2	2.A FE	1,399,874	102.1299	1,429,818	1,400,000	1,399,900	0	11	0	0	2.600	2.601	FA	15,167	36,400	01/21/2020	02/01/2030
94106L-BE-8	WASTE MANAGEMENT INC			1,2	2.A FE	946,050	106.8528	1,068,528	1,000,000	963,055	0	5,509	0	0	3.150	3.859	MN	4,025	31,500	10/16/2018	11/15/2027
94106L-BQ-1	WASTE MANAGEMENT INC			1,2	2.A FE	549,956	99.9913	549,952	550,000	549,962	0	6	0	0	2.000	2.001	JD	917	6,081	04/28/2021	06/01/2029
949746-SK-8	WELLS FARGO & CO			2	2.A FE	1,000,000	100.1336	1,001,336	1,000,000	1,000,000	0	0	0	0	3.069	3.069	JJ	13,384	30,690	01/17/2017	01/24/2023
94974B-GP-9	WELLS FARGO & CO				2.A FE	2,101,140	106.6069	2,132,137	2,000,000	2,043,347	0	(10,814)	0	0	3.550	2.934	MS	18,144	71,000	04/07/2016	09/29/2025
95000U-2G-7	WELLS FARGO & CO			1,2,5	2.A FE	414,968	104.0591	416,236	400,000	412,674	0	(1,453)	0	0	2.879	2.432	AO	1,951	11,516	05/27/2020	10/30/2030

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
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.C FE	180,000	106.0000	190,800	180,000	180,000	0	0	0	0	7.125	7.125	JD	570	12,825	05/29/2020	06/15/2025
959802-BA-6	WESTERN UNION CO			1,2	2.B FE	2,497,825	98.5198	2,462,994	2,500,000	2,497,988	0	163	0	0	2.750	2.760	MS	20,243	35,521	02/23/2021	03/15/2031
960413-AT-9	WESTLAKE CHEMICAL CORP			1,2	2.B FE	1,505,496	107.2646	1,608,969	1,500,000	1,502,961	0	(603)	0	0	3.600	3.552	FA	20,400	54,000	04/26/2017	08/15/2026
961214-CX-9	WESTPAC BANKING CORP		C		1.D FE	498,060	105.3737	526,869	500,000	499,092	0	193	0	0	2.850	2.895	MN	1,900	14,250	05/10/2016	05/13/2026
961214-EM-1	WESTPAC BANKING CORP		C	2	2.A FE	1,413,188	102.1840	1,430,576	1,400,000	1,410,616	0	(2,572)	0	0	2.894	2.635	FA	16,544	34,728	03/17/2021	02/04/2030
96145D-AD-7	WRKCO INC			1,2	2.B FE	352,402	106.4549	365,140	343,000	350,038	0	(1,171)	0	0	3.375	2.965	MS	3,409	11,576	12/10/2019	09/15/2027
963320-AY-2	WHIRLPOOL CORP			1,2	2.B FE	1,116,636	100.2438	1,122,731	1,120,000	1,116,843	0	207	0	0	2.400	2.434	MN	3,435	14,635	04/29/2021	05/15/2031
96332H-CE-7	WHIRLPOOL CORP			1	2.B FE	699,912	101.5144	710,601	700,000	700,000	0	(1)	0	0	4.700	4.700	JD	2,742	32,900	06/06/2012	06/01/2022
96950F-AL-8	WILLIAMS COMPANIES INC			1,2	2.B FE	1,271,850	105.3678	1,317,097	1,250,000	1,257,454	0	(4,322)	0	0	4.500	4.119	MN	7,188	56,250	06/19/2018	11/15/2023
970648-AJ-0	WILLIS NORTH AMERICA INC			1,2	2.B FE	1,403,848	102.4633	1,434,487	1,400,000	1,403,310	0	(404)	0	0	2.950	2.914	MS	12,161	41,300	05/21/2020	09/15/2029
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	119,980	105.9264	127,112	120,000	119,993	0	2	0	0	3.550	3.552	JD	189	10,584	06/04/2015	06/15/2025
978097-AG-8	WOLVERINE WORLD WIDE INC			1,2	3.C FE	223,031	97.2270	218,761	225,000	218,761	(4,319)	48	0	0	4.000	4.131	FA	3,125	0	10/13/2021	08/15/2029
983919-AK-7	XILINX INC			1,2	1.G FE	1,049,717	101.3764	1,064,452	1,050,000	1,049,762	0	25	0	0	2.375	2.378	JD	2,078	24,938	05/12/2020	06/01/2030
98419M-AL-4	XYLEM INC			1,2	2.B FE	695,980	99.2143	694,500	700,000	696,506	0	343	0	0	2.250	2.311	JJ	6,606	17,238	06/24/2020	01/30/2031
984851-AD-7	YARA INTERNATIONAL ASA		C	1,2	2.B FE	746,970	106.5352	799,014	750,000	748,527	0	300	0	0	3.800	3.849	JD	1,979	28,500	06/01/2016	06/06/2026
988498-AP-6	YUM! BRANDS INC			1,2	3.C FE	200,000	106.2620	212,524	200,000	200,000	0	0	0	0	4.625	4.625	AO	2,313	4,625	03/16/2021	01/31/2032
98978V-AS-2	ZOETIS INC			1,2	2.A FE	890,286	98.6795	872,327	884,000	889,994	0	(292)	0	0	2.000	1.910	MN	2,259	8,840	07/21/2021	05/15/2030
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						623,994,753	XXX	650,921,896	628,177,361	624,347,680	(229,652)	398,619	208,798	0	XXX	XXX	XXX	5,423,127	18,533,623	XXX	XXX
05551J-AA-8	BAMLL 20BOC A - CMBS			4	1.A FE	2,059,986	101.6385	2,032,770	2,000,000	2,043,718	0	(9,148)	0	0	2.627	2.157	MON	2,043	52,540	02/07/2020	01/16/2032
05551J-AE-0	BAMLL 20BOC B - CMBS			4	1.D FE	514,976	102.1147	510,573	500,000	510,914	0	(2,291)	0	0	2.829	2.358	MON	550	14,145	02/07/2020	01/16/2032
05551X-AE-9	BGME TRUST 2021-VR - CMBS			4	1.D FE	992,584	99.0193	990,193	1,000,000	992,754	0	170	0	0	2.990	3.145	MON	2,492	20,296	04/08/2021	01/10/2043
06036F-BB-6	BANK 2018-BNK15 A3 - CMBS			4	1.A	5,049,894	110.9871	5,549,354	5,000,000	5,033,616	0	(5,588)	0	0	4.138	4.026	MON	17,242	206,900	11/16/2018	11/18/2061
06427D-AR-4	BACM 2017-BNK3 A3 - CMBS			4	1.A	501,719	105.9056	529,528	500,000	500,741	0	(262)	0	0	3.311	3.271	MON	1,380	16,555	01/19/2018	02/17/2050
06427D-AW-3	BACM 2017-BNK3 B - CMBS			4	1.A	5,149,933	105.7006	5,285,029	5,000,000	5,079,313	0	(15,487)	0	0	3.879	3.528	MON	16,163	193,950	02/02/2017	02/17/2050
06539L-BA-7	BANK 2018-BNK13 A4 - CMBS			4	1.A	3,635,777	109.9654	3,958,753	3,600,000	3,623,071	0	(3,895)	0	0	3.953	3.843	MON	11,859	142,308	07/23/2018	08/17/2061
065402-BB-4	BANK 2019-BNK18 A3 - CMBS			4	1.A	2,019,932	107.1603	2,143,207	2,000,000	2,014,682	0	(2,086)	0	0	3.325	3.213	MON	5,542	66,500	05/21/2019	05/17/2062
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS			4	1.A	1,232,976	103.3222	1,239,866	1,200,000	1,222,447	0	(6,145)	0	0	2.758	2.208	MON	2,758	33,096	06/04/2020	09/15/2062
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A	1,853,943	100.7023	1,812,641	1,800,000	1,853,639	0	(305)	0	0	2.285	1.940	MON	3,428	13,710	07/28/2021	06/17/2064
06540V-AZ-8	BANK 2019-BNK24 A2 - CMBS			4	1.A	1,615,878	102.7003	1,643,204	1,600,000	1,612,574	0	(1,648)	0	0	2.707	2.593	MON	3,609	43,312	12/11/2019	11/17/2062
06540Y-AH-2	BANK 2020-BNK28 A4 - CMBS			4	1.A	1,498,418	97.5699	1,463,549	1,500,000	1,498,442	0	24	0	0	1.844	1.855	MON	2,305	11,525	07/16/2021	03/15/2063
06541A-BB-5	BANK 2021-BNK31 A3 - CMBS			4	1.A	2,019,848	97.1769	1,943,537	2,000,000	2,018,018	0	(1,830)	0	0	1.771	1.657	MON	2,952	29,517	01/28/2021	02/18/2054
06541T-BA-6	BANK 2020-BNK29 A3 - CMBS			4	1.A	3,029,823	96.9267	2,907,801	3,000,000	3,026,480	0	(3,082)	0	0	1.742	1.628	MON	4,355	52,260	11/20/2020	11/17/2053
06542B-BC-0	BANK 2021-BNK32 A4 - CMBS			4	1.A	2,019,844	101.6791	2,033,581	2,000,000	2,018,224	0	(1,620)	0	0	2.349	2.231	MON	3,915	35,235	03/16/2021	04/17/2054
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS			4	1.A	862,622	106.0918	827,516	780,000	851,211	0	(11,412)	0	0	3.229	1.531	MON	2,099	23,087	01/19/2021	11/18/2050
08162R-AC-1	BMARK 2021-B23 4A1 - CMBS			4	1.A	2,019,902	97.2827	1,945,653	2,000,000	2,019,484	0	(418)	0	0	1.823	1.700	MON	3,038	30,383	01/29/2021	02/18/2054
08162R-AD-9	BMARK 2021-B23 A5 - CMBS			4	1.A	980,859	98.7985	987,985	1,000,000	982,177	0	1,318	0	0	2.070	2.289	MON	1,725	15,525	03/17/2021	02/18/2054
08163A-AE-3	BMARK 2020-B18 A5 - CMBS			4	1.A	1,950,391	97.9264	1,958,528	2,000,000	1,954,068	0	3,678	0	0	1.925	2.230	MON	3,208	28,875	03/25/2021	07/15/2053
08163E-BC-8	BMARK 2021-B26 A4 - CMBS			4	1.A	2,019,921	100.9375	2,018,751	2,000,000	2,018,607	0	(1,315)	0	0	2.295	2.171	MON	3,825	26,775	05/13/2021	06/17/2054
08163G-AU-4	BMARK 2021-B28 A5 - CMBS			4	1.A	2,059,996	99.9202	1,998,403	2,000,000	2,059,521	0	(475)	0	0	2.224	1.880	MON	3,706	14,825	08/03/2021	08/17/2054
12592P-BE-2	COMM 2014-UBS6 A4 - CMBS			4	1.A	2,019,884	104.0101	2,080,203	2,000,000	2,005,038	0	(2,286)	0	0	3.378	3.271	MON	5,630	67,560	11/25/2014	12/12/2047
17322Y-AC-4	CGCMT 2014-GC25 A3 - CMBS			4	1.A	1,354,903	103.7125	1,391,371	1,341,566	1,344,851	0	(1,419)	0	0	3.372	3.261	MON	3,770	54,562	10/10/2014	10/11/2047
17323Y-AC-3	CGCMT 2015-GC31 A3 - CMBS			4	1.A	3,658,617	105.7881	3,832,262	3,622,583	3,634,457	0	(3,705)	0	0	3.497	3.386	MON	10,557	149,572	06/24/2015	06/12/2048
302975-BE-6	FREMF 2020-K105 B - CMBS			4	2.A	2,706,895	104.4105	2,610,263	2,500,000	2,695,136	0	(11,758)	0	0	3.530	2.452	MON	7,354	44,125	06/17/2021	02/25/2030
302984-AS-8	FREMF 2020-K104 B - CMBS			4	2.A	2,184,531	105.1941	2,103,883	2,000,000	2,173,445	0	(11,087)	0	0	3.539	2.388	MON	5,898	35,996	06/09/2021	01/25/2030
30300Y-AU-3	FREMF 2017-K67 C - CMBS			4	2.A	533,828	104.0780	520,390	500,000	529,915	0	(3,913)	0	0	3.944	2.818	MON	1,643	15,072	03/22/2021	09/27/2049
36192H-AA-2	GSMS 2012-ALOHA A - CMBS			4	1.A FM	1,014,964	99.9955	999,955	1,000,000	999,629	0	(1,833)	0	0	3.551	3.386	MON	2,959	35,510	05/04/2012	04/12/2034
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS			4	1.A	2,019,851	104.7225	2,094,450	2,000,000	2,006,496	0	(2,398)	0	0	3.498	3.392	MON	5,830	69,960	07/17/2015	07/10/2048
36250S-AD-1	GSMS 2018-GS10 A4 - CMBS			4	1.A	4,039,825	111.0584	4,442,335	4,000,000	4,026,101	0	(4,197)	0	0	3.890	3.784	MON	12,967	155,600	07/18/2018	07/12/2051
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS			4	1.A	3,029,850	108.7141	3,261,423	3,000,000	3,021,444	0	(3,064)	0	0	3.703	3.597	MON	9,258	111,090	02/13/2019	02/12/2052
36257H-BN-5	GSMS 2019-GC40 A3 - CMBS			4	1.A	2,019,958	104.4850	2,089,700	2,000,000	2,015,063	0	(2,021)	0	0	2.904	2.795	MON	4,840	58,080	06/26/2019	07/10/2052
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS			4	1.A	605,996	102.8114	616,868	600,000	604,843	0	(609)	0	0	2.658	2.546	MON	1,329	15,950	01/10/2020	02/14/2053
38406J-AA-6	GRACE 20GRCE A - CMBS			4	1.A	1,029,625	99.8984	998,985	1,000,000	1,027,900	0	(1,627)	0	0	2.347	2.007	MON	1,956	12,517	08/10/2021	12/10/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44217N-AC-0	HGMT 2015-HGLR 1A2 - CMBS			4	1.A	2,162,990	101.5390	2,189,181	2,156,000	2,158,633	0	(996)	0	0	3.087	3.054	MON	5,546	66,546	05/12/2017	03/05/2037
46591A-AZ-8	JPMDB 2018-C8 A3 - CMBS			4	1.A	3,928,022	107.5832	4,141,952	3,850,000	3,899,567	0	(12,021)	0	0	3.944	3.664	MON	12,655	151,859	02/12/2019	06/16/2051
46637W-AD-5	JPMCC 2012-CIBX A4 - CMBS			4	1.A FM	169,688	100.5695	167,309	166,361	166,316	0	(134)	0	0	3.483	3.232	MON	483	7,030	06/22/2012	06/16/2045
61690Q-AD-1	MSBAM 2015-C23 A3 - CMBS			4	1.A	2,947,201	103.9804	3,034,366	2,918,210	2,926,513	0	(3,553)	0	0	3.451	3.337	MON	8,392	100,707	06/05/2015	07/15/2050
61763M-AE-0	MSBAM 2014-C16 A4 - CMBS			4	1.A	1,937,177	103.1922	1,979,328	1,918,099	1,920,872	0	(1,992)	0	0	3.600	3.484	MON	5,754	70,439	06/05/2014	06/17/2047
61763X-AD-8	MSBAM 2014-C18 A3 - CMBS			4	1.A	1,140,698	102.5486	1,066,610	1,040,101	1,081,318	0	(9,955)	0	0	3.646	2.013	MON	3,160	62,403	09/06/2016	10/18/2047
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS			4	1.A	2,465,421	102.9814	2,513,972	2,441,189	2,446,938	0	(3,167)	0	0	3.246	3.122	MON	6,603	79,241	12/09/2014	12/17/2047
61767Y-AY-6	MSC 2018-H3 A4 - CMBS			4	1.A	1,514,969	109.5469	1,643,203	1,500,000	1,509,323	0	(1,892)	0	0	3.914	3.799	MON	4,893	58,710	06/27/2018	07/17/2051
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A	1,706,226	102.4101	1,689,767	1,650,000	1,703,542	0	(2,684)	0	0	2.585	2.206	MON	3,555	21,330	06/16/2021	07/17/2041
90269P-AA-9	UBSBM 2012-WRM A - CMBS			4	1.A FM	509,967	100.1618	500,809	500,000	500,086	0	(1,199)	0	0	3.663	3.439	MON	1,526	18,315	06/22/2012	06/12/2030
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS			4	1.A FM	3,052,654	100.8272	3,011,417	2,986,711	2,989,135	0	(9,441)	0	0	2.870	2.559	MON	7,143	87,484	03/29/2017	11/17/2045
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS			4	1.A FM	1,782,426	100.4683	1,755,723	1,747,540	1,747,354	0	(4,218)	0	0	3.001	2.770	MON	4,370	52,444	07/20/2012	08/17/2045
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS			4	1.A	798,369	103.4652	817,903	790,510	791,196	0	(1,074)	0	0	4.136	4.008	MON	2,725	42,786	09/17/2013	09/17/2046
92939K-AD-0	WFRBS 2014-C24 A4 - CMBS			4	1.A	2,007,607	103.6188	2,072,376	2,000,000	2,000,507	0	(749)	0	0	3.343	3.305	MON	5,572	66,860	12/29/2015	11/18/2047
94989K-AU-7	WFCM 2015-C29 A3 - CMBS			4	1.A	4,176,414	105.1232	4,293,103	4,083,878	4,119,581	0	(9,696)	0	0	3.368	3.050	MON	11,462	191,920	01/31/2018	06/17/2048
94989M-AD-1	WFCM 2015-NXS2 A4 - CMBS			4	1.A	4,039,836	104.0944	4,163,774	4,000,000	4,011,069	0	(4,870)	0	0	3.498	3.384	MON	11,660	139,920	06/30/2015	07/17/2058
94989N-BD-8	WFCM 2015-C30 A3 - CMBS			4	1.A	4,704,321	105.3332	4,906,181	4,657,771	4,672,702	0	(5,728)	0	0	3.411	3.294	MON	13,240	158,877	07/27/2015	09/17/2058
94989T-AY-0	WFCM 2015-LC22 A3 - CMBS			4	1.A	2,258,898	104.3150	2,333,151	2,236,641	2,245,018	0	(2,210)	0	0	3.572	3.441	MON	6,658	105,135	09/15/2015	09/17/2058
95000D-BC-4	WFCM 2016-C34 A3 - CMBS			4	1.A	7,069,706	102.3094	7,161,657	7,000,000	7,027,148	0	(8,092)	0	0	2.834	2.719	MON	16,532	198,380	05/10/2016	06/17/2049
95000F-AS-5	WFCM 2016-C35 A3 - CMBS			4	1.A	2,524,793	102.3123	2,557,806	2,500,000	2,510,491	0	(2,718)	0	0	2.674	2.559	MON	5,571	66,850	07/15/2016	07/17/2048
95000F-AV-8	WFCM 2016-C35 AS - CMBS			4	1.A	1,544,984	102.9484	1,544,226	1,500,000	1,520,888	0	(4,764)	0	0	3.184	2.838	MON	3,980	47,760	07/15/2016	07/17/2048
95000L-AY-9	WFCM 2016-C33 A3 - CMBS			4	1.A	2,061,410	103.5892	2,123,155	2,049,591	2,053,130	0	(642)	0	0	3.162	3.102	MON	5,401	64,808	02/14/2019	03/17/2059
95000X-AE-7	WFCM 2017-C39 A4 - CMBS			4	1.A	3,029,973	104.2022	3,126,066	3,000,000	3,016,061	0	(3,385)	0	0	3.157	3.042	MON	7,893	94,710	08/10/2017	09/16/2050
95000X-AF-4	WFCM 2017-C39 A5 - CMBS			4	1.A	1,544,925	107.6556	1,614,834	1,500,000	1,525,876	0	(4,598)	0	0	3.418	3.069	MON	4,273	51,270	08/10/2017	09/16/2050
95001A-BC-9	WFCM 2017-C41 A3 - CMBS			4	1.A	5,049,915	104.2294	5,211,470	5,000,000	5,028,091	0	(5,652)	0	0	3.210	3.095	MON	13,375	160,500	11/17/2017	11/18/2050
95001N-AX-6	WFCM 2018-C45 A3 - CMBS			4	1.A	3,000,962	108.4964	3,223,932	2,971,464	2,989,982	0	(3,567)	0	0	3.920	3.804	MON	9,707	116,481	06/28/2018	06/15/2051
95003D-BJ-6	WFCM 21C60 A4 - CMBS			4	1.A	4,119,960	100.8673	4,034,691	4,000,000	4,115,152	0	(4,808)	0	0	2.342	2.005	MON	7,807	39,033	07/16/2021	08/17/2054
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						140,557,458	XXX	143,700,472	138,208,215	139,694,506	0	(225,540)	0	0	XXX	XXX	XXX	362,116	4,218,713	XXX	XXX
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	3,044,310	100.0839	3,002,518	3,000,000	3,006,071	0	(4,883)	0	0	3.070	2.899	MON	4,093	92,100	04/03/2013	03/15/2048
038779-AB-0	ARBYS 2020-1 A2 - RMBS			2	2.C FE	993,907	101.9995	1,007,245	987,500	996,001	0	1,722	0	0	3.237	3.463	JAJO	5,416	31,965	07/24/2020	08/01/2050
088838-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T			4	2.B	1,472,281	104.0740	1,532,261	1,472,281	1,472,286	0	0	0	0	5.350	5.410	MON	3,501	78,767	10/03/2011	06/15/2036
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	923,649	99.2156	913,284	920,504	922,937	0	(582)	0	0	1.690	1.618	MON	691	15,560	07/27/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS			4	1.D FE	362,825	98.2384	356,600	362,995	362,846	0	19	0	0	1.990	2.006	MON	321	7,227	07/14/2020	07/15/2060
17305E-GM-1	CCCIT 2018-A3 A3 - ABS			4	1.A FE	999,959	103.5200	1,035,200	1,000,000	999,987	0	9	0	0	3.290	3.289	MN	3,473	32,900	05/21/2018	05/23/2025
23802W-AA-9	COLO 2021-1 A2 - ABS			4	1.G FE	1,001,867	98.0613	980,613	1,000,000	1,001,770	0	(97)	0	0	2.060	2.048	MON	343	14,257	07/23/2021	02/27/2051
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	482,457	105.2505	491,191	466,688	481,047	0	(275)	0	0	3.668	3.336	JAJO	3,138	17,118	07/01/2020	10/25/2049
25755T-AN-0	DPABS 2021-1 AI - RMBS			4	2.A FE	898,508	100.4209	899,269	895,500	898,460	0	(49)	0	0	2.662	2.916	JAJO	4,370	12,515	04/12/2021	04/25/2051
25755T-AP-5	DPABS 2021-1 AII - RMBS			4	2.A FE	899,511	102.2095	915,286	895,500	899,451	0	(60)	0	0	3.151	3.120	JAJO	5,173	14,833	04/09/2021	04/25/2051
36804P-AF-3	GATX CORP - ABS			4	2.B FE	55,015	103.7740	57,091	55,014	55,013	0	0	0	0	5.697	5.698	JJ	1,558	7,698	03/17/2005	01/02/2025
65478N-AD-7	NAROT 2018-C A3 - ABS			4	1.A FE	28,348	100.4740	28,488	28,354	28,353	0	1	0	0	3.220	3.250	MON	41	913	12/04/2018	06/15/2023
78403D-AR-1	SBATOW 2020-2 2C - RMBS			4	1.F FE	250,000	102.0782	255,196	250,000	250,000	0	0	0	0	2.328	2.339	MON	259	5,820	07/08/2020	07/15/2052
81761T-AA-3	SERV 2020-1 A21 - RMBS			4	2.C FE	1,714,924	99.0390	1,671,036	1,687,250	1,714,375	0	(536)	0	0	2.841	3.080	JAJO	8,122	24,649	09/01/2021	01/30/2051
83546D-AJ-7	SONIC 2020-1 A22 - RMBS			4	2.B FE	789,333	106.8957	843,763	789,333	789,333	0	0	0	0	4.336	4.397	MON	1,046	34,225	01/15/2020	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS			4	2.B FE	1,001,319	97.5264	972,826	997,500	1,001,291	0	(28)	0	0	2.190	2.197	MON	667	6,068	08/02/2021	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - RMBS			2	2.B FE	1,003,579	97.7644	975,200	997,500	1,003,283	0	(295)	0	0	2.636	2.605	MON	803	7,304	08/02/2021	08/21/2051
85236K-AE-2	SIDC 211 A2 - ABS			4	1.G FE	300,000	98.3360	295,008	300,000	300,000	0	0	0	0	1.877	1.884	MON	63	4,364	03/12/2021	03/26/2046
87342R-AH-7	BELL 2021-1 A22 - RMBS			4	2.B FE	1,000,000	98.8520	988,520	1,000,000	1,000,000	0	0	0	0	2.294	2.625	FMAN	2,294	6,117	08/11/2021	08/25/2051
87342R-AJ-3	BELL 2021-1 A23 - RMBS			2	2.B FE	1,000,000	97.7142	977,142	1,000,000	1,000,000	0	0	0	0	2.542	2.589	FMAN	2,542	6,779	08/11/2021	08/25/2051
89237J-AA-4	TALNT 201 A - ABS			4	1.A FE	399,977	99.7489	398,996	400,000	399,984	0	5	0	0	1.350	1.355	MON	90	5,400	06/01/2020	05/25/2033
95058X-AK-4	WEN 211 A2 - RMBS			4	2.B FE	998,475	97.6906	972,021	995,000	999,968	0	1,493	0	0	2.370	2.395	MJSD	1,048	11,346	06/16/2021	06/15/2051
95058X-AL-2	WEN 211 A2I - RMBS			4	2.B FE	999,874	99.7567	992,579	995,000	999,657	0	(217)	0	0	2.775	2.730	MJSD	1,227	13,269	06/16/2021	06/15/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						20,620,117	XXX	20,561,332	20,495,917	20,582,111	0	(3,772)	0	0	XXX	XXX	XXX	50,281	451,196	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						785,172,328	XXX	815,183,701	786,881,494	784,624,297	(229,652)	169,307	208,798	0	XXX	XXX	XXX	5,835,524	23,203,532	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
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	5.A Z	99,250	100.0000	100,000	100,000	99,251	0	1	0	0	6.000	6.206	MON	0	0	12/10/2021	12/20/2029
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.B Z	59,702	99.5000	59,403	59,702	59,403	(299)	0	0	0	3.500	3.551	MJSD	0	0	12/21/2021	12/21/2028
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.B Z	380,597	99.5000	378,694	380,597	378,694	(1,903)	0	0	0	3.500	3.551	MJSD	0	0	12/21/2021	12/21/2028
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L			5	4.B Z	59,701	99.5000	59,403	59,701	59,403	(299)	0	0	0	3.500	3.551	MJSD	0	0	12/21/2021	12/21/2028
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT				4.C Z	118,502	99.1719	118,708	119,699	118,530	0	30	0	0	3.750	3.981	MON	12	349	10/26/2021	03/03/2028
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN			5	4.B FE	299,250	99.7083	299,125	300,000	298,979	(292)	21	0	0	3.500	3.591	JAJO	0	0	12/16/2021	07/10/2028
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL				4.B FE	99,250	99.8125	99,813	100,000	99,267	0	17	0	0	4.750	4.982	FMAN	13	224	11/09/2021	02/15/2027
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM			5	4.A FE	197,282	98.4375	196,382	199,499	196,382	(915)	14	0	0	4.250	4.512	FMAN	0	0	12/08/2021	05/17/2028
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER				4.B FE	204,232	99.7857	204,049	204,488	204,049	(190)	8	0	0	4.000	4.080	MON	433	250	10/20/2021	11/05/2027
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION				3.B FE	197,250	98.6250	197,250	200,000	197,250	(35)	35	0	0	1.851	2.317	MON	21	0	12/08/2021	03/11/2025
04349H-AK-0	ASCEND LEARNING, LLC - TL			5	4.C FE	303,475	99.7000	304,085	305,000	303,494	0	19	0	0	3.500	3.632	MJSD	0	0	11/18/2021	12/11/2028
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN			5	4.A FE	198,432	99.4792	198,444	199,483	198,444	(51)	64	0	0	3.000	3.226	MON	0	0	10/15/2021	11/03/2024
04649V-AZ-3	ASURION, LLC - NEW B-3 TERM LOAN (SECOND			5	4.C FE	199,000	99.8125	199,625	200,000	199,008	0	8	0	0	5.250	5.421	JAJO	0	0	12/02/2021	01/31/2028
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5			5	3.A FE	259,026	99.7812	258,783	259,350	258,783	(253)	10	0	0	2.250	2.304	MON	0	0	10/19/2021	11/08/2027
05355J-AD-0	AVEANNA HEALTHCARE LLC - TERM LOAN (SECO			5	5.B Z	198,000	99.2500	198,500	200,000	198,008	0	8	0	0	7.000	7.267	MON	0	0	12/09/2021	12/10/2029
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA			5	4.C FE	246,230	98.5536	245,741	249,347	245,741	(505)	15	0	0	3.250	3.873	JAJO	0	0	12/16/2021	04/03/2024
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE			5	4.B FE	199,500	99.7083	199,417	200,000	199,417	(88)	4	0	0	3.750	3.849	MJSD	0	0	12/02/2021	03/11/2028
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM			5	4.B FE	198,236	99.3125	198,112	199,483	198,112	(182)	58	0	0	3.000	3.226	MON	0	0	10/21/2021	06/15/2025
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,				4.C FE	199,000	97.7143	195,429	200,000	195,429	(3,635)	63	0	0	5.250	5.530	MJSD	1,137	631	10/21/2021	06/21/2024
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM				4.A FE	347,572	99.7500	348,191	349,064	347,605	0	37	0	0	3.250	3.370	MJSD	474	436	10/29/2021	06/07/2028
12546F-AF-9	CHG PPC PARENT LLC - TL				4.B FE	393,025	99.2500	392,038	395,000	392,038	(1,013)	25	0	0	3.500	3.632	MN	653	0	11/17/2021	12/08/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B				4.A FE	297,306	99.3625	297,313	299,221	297,313	(22)	34	0	0	2.854	3.118	MON	24	331	12/06/2021	12/23/2024
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN				4.B Z	209,133	99.8750	209,738	210,000	209,153	0	20	0	0	4.000	4.126	MON	23	677	10/22/2021	11/03/2028
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B			5	3.B Z	129,918	100.0312	130,285	130,244	129,922	0	4	0	0	2.500	2.583	FMAN	0	0	11/17/2021	11/30/2028
22282G-AD-9	COVANTA HOLDING CORP - TERM LOAN C			5	3.B Z	9,732	100.0312	9,759	9,756	9,732	0	0	0	0	2.500	2.583	FMAN	0	0	11/17/2021	11/30/2028
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B			5	4.B Z	104,475	99.9750	104,974	105,000	104,487	0	12	0	0	3.500	3.632	FMAN	0	0	10/28/2021	11/06/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM				3.A FE	197,986	98.6042	196,698	199,482	196,698	(1,326)	42	0	0	1.849	2.014	MON	318	180	10/29/2021	08/01/2027
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR				4.C FE	129,675	99.7750	129,708	130,000	129,683	0	8	0	0	4.000	4.099	MON	448	152	10/19/2021	10/21/2028
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN			5	4.A FE	165,000	100.3000	165,495	165,000	165,000	0	0	0	0	5.000	5.084	MJSD	0	0	12/16/2021	03/30/2027
33718F-AB-6	FIRST STUDENT BIDCO INC. - INITIAL TERM			5	3.C FE	53,652	99.3472	53,570	53,922	53,570	(90)	7	0	0	3.000	3.125	JAJO	0	0	10/18/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM			5	3.C FE	145,348	99.3472	145,125	146,078	145,125	(243)	20	0	0	3.000	3.125	JAJO	0	0	10/18/2021	07/21/2028
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,			5	3.A FE	325,215	98.7500	325,875	330,000	325,223	0	8	0	0	1.750	2.019	JAJO	0	0	12/16/2021	04/28/2028
33936H-AH-5	FLEX ACQUISITION COMPANY, INC. - INCREME			5	4.B FE	296,509	99.0000	295,762	298,749	295,762	(754)	7	0	0	3.000	3.270	MJSD	0	0	12/16/2021	06/29/2025
38017B-AN-6	GO DADDY OPERATING COMPANY, LLC (GD FINA				3.B FE	198,554	99.3958	198,098	199,302	198,098	(516)	62	0	0	1.854	2.048	MON	10	92	10/15/2021	02/15/2024
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T			5	4.B FE	298,500	99.4821	297,698	299,248	297,698	(803)	1	0	0	2.500	2.586	MON	0	0	12/16/2021	05/30/2028
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO			5	4.C FE	198,500	99.9688	199,938	200,000	198,503	0	3	0	0	4.000	4.192	JAJO	0	0	12/15/2021	04/21/2028
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN			5	4.B FE	99,499	99.8958	99,644	99,748	99,505	0	6	0	0	3.250	3.373	JAJO	0	0	11/18/2021	04/25/2025
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN A			5	3.C Z	109,450	100.1250	110,138	110,000	109,452	0	2	0	0	3.000	3.159	MON	0	0	12/15/2021	09/10/2026
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER			5	4.B FE	299,223	99.7500	298,475	299,223	298,475	(748)	0	0	0	2.750	2.791	FMAN	0	0	11/04/2021	02/05/2025
44988L-AG-2	IRB HOLDING CORP. - FOURTH AMENDMENT INC			5	4.B FE	99,748	99.8958	99,644	99,748	99,644	(104)	0	0	0	3.250	3.296	MJSD	0	0	12/06/2021	12/15/2027
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B			5	3.B Z	341,550	99.7500	344,138	345,000	341,570	0	20	0	0	2.750	2.950	MON	0	0	12/08/2021	12/08/2028
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20				4.B FE	114,422	100.1458	114,876	114,709	114,426	0	4	0	0	4.750	4.918	MON	15	166	11/19/2021	09/13/2024
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM			5	3.B FE	129,350	100.0000	130,000	130,000	129,353	0	3	0	0	2.250	2.361	MJSD	0	0	12/09/2021	12/14/2028
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN				4.A Z	99,675	99.5694	99,569	100,000	99,569	(113)	8	0	0	3.500	3.605	MON	165	0	10/20/2021	09/22/2028
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN			5	4.C FE	421,813	99.0625	421,016	425,000	421,016	(811)	14	0	0	3.750	3.945	MJSD	0	0	12/15/2021	12/17/2027
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (			5	4.C FE	295,985	98.7292	295,424	299,227	295,424	(589)	28	0	0	3.500	3.867	MON	0	0	12/16/2021	09/06/2025
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T			5	4.A FE	98,060	97.5625	97,563	100,000	97,563	(549)	52	0	0	4.250	4.641	MJSD	0	0	10/15/2021	09/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)			5	4.A FE	199,500	99.1250	198,250	200,000	198,250	(1,259)	9	0	0	4.250	4.355	MJSD	0	0	11/08/2021	09/25/2028
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO			5	4.B FE	198,003	98.9000	197,304	199,499	197,304	(704)	6	0	0	4.250	4.447	JAJO	0	0	12/14/2021	04/15/2028
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE				4.B FE	124,063	99.3281	123,848	124,686	123,848	(223)	10	0	0	4.000	4.148	MJSD	14	152	11/18/2021	03/12/2028
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB				4.B Z	326,700	98.7500	325,875	330,000	325,875	(899)	74	0	0	6.250	6.631	JAJO	565	0	11/18/2021	10/20/2025
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.				3.C FE	196,250	98.3250	196,650	200,000	196,376	0	126	0	0	2.360	2.931	MON	223	451	11/01/2021	07/17/2025
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -			5	4.C FE	154,613	100.0500	155,078	155,000	154,620	0	7	0	0	4.250	4.353	MON	0	0	11/04/2021	12/15/2028
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI				4.B FE	109,449	99.7500	109,449	109,724	109,449	(5)	6	0	0	4.250	4.355	JAJO	505	1	11/10/2021	10/28/2027
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER				4.C FE	124,374	99.9167	124,582	124,686	124,381	0	8	0	0	4.500	4.625	FMAN	172	171	11/09/2021	11/30/2027
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM				4.B FE	267,973	99.5625	268,142	269,320	268,018	0	48	0	0	3.854	4.009	MON	29	1,714	10/18/2021	03/31/2027
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN				4.B FE	178,200	99.5893	179,261	180,000	178,209	0	9	0	0	3.750	3.983	MON	188	0	12/03/2021	03/31/2028
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (				3.C FE	272,632	98.7708	271,620	275,000	271,620	(1,070)	57	0	0	2.590	2.806	MON	574	0	11/04/2021	02/01/2027
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS			5	4.B FE	397,500	99.6000	398,400	400,000	397,510	0	10	0	0	3.250	3.406	JAJO	0	0	12/14/2021	04/24/2028
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM				3.B FE	319,497	98.7778	318,198	322,135	318,198	(1,371)	72	0	0	1.854	2.131	MON	10	522	12/06/2021	04/16/2025
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING			5	4.C FE	199,750	99.7375	199,475	200,000	199,475	(276)	1	0	0	3.750	3.824	MJSD	0	0	12/14/2021	06/02/2028
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC. - I			5	4.A FE	298,225	99.5500	297,876	299,223	297,835	(430)	40	0	0	2.750	2.915	MON	0	0	12/06/2021	08/14/2024
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC			5	4.B FE	297,483	99.1750	296,760	299,229	296,760	(790)	67	0	0	3.250	3.448	MJSD	0	0	11/04/2021	12/31/2025
84546S-AU-7	SOUTHWESTERN ENERGY - TL			5	2.C Z	174,563	100.0625	175,109	175,000	174,566	0	3	0	0	2.500	2.584	MON	0	0	12/08/2021	06/22/2027
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER				4.B FE	97,250	96.4821	96,482	100,000	96,482	(777)	9	0	0	5.132	5.930	JAJO	29	41	12/15/2021	04/16/2026
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B			5	3.B FE	269,325	99.6944	269,175	270,000	269,175	(159)	8	0	0	2.250	2.321	MON	0	0	11/18/2021	12/01/2028
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T				4.A FE	197,037	98.4250	196,349	199,491	196,349	(813)	131	0	0	2.354	2.752	MON	13	117	10/15/2021	05/30/2025
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC				4.C FE	199,000	99.4375	198,875	200,000	198,875	(185)	60	0	0	4.250	4.498	MJSD	1,323	0	10/20/2021	09/27/2024
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST				4.B FE	331,818	99.5833	333,604	335,000	331,941	0	124	0	0	3.500	3.794	JAJO	1,466	0	10/20/2021	04/29/2026
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB			5	4.A FE	194,756	99.8333	194,675	195,000	194,675	(84)	3	0	0	2.750	2.809	FMAN	0	0	11/17/2021	11/22/2028
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)				4.C FE	199,858	99.3750	198,750	200,000	198,750	(1,111)	3	0	0	3.750	3.818	FMAN	229	0	11/18/2021	05/04/2026
92941P-AC-7	WW INTERNATIONAL, INC. - INITIAL TERM LO			5	3.C FE	282,789	98.9107	281,115	284,211	281,115	(1,681)	6	0	0	3.500	3.640	JAJO	0	0	12/16/2021	04/13/2028
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -			5	4.B FE	200,000	99.6250	199,250	200,000	199,250	(750)	0	0	0	3.750	3.804	MJSD	0	0	11/05/2021	03/02/2028
96208U-AT-8	WEX INC. - TERM B LOAN			5	3.C FE	198,500	99.3750	198,251	199,497	198,251	(256)	7	0	0	2.250	2.368	MJSD	0	0	12/08/2021	03/31/2028
99ZOKX-9T-8	MKS INSTRUMENTS, INC. - TERM LOAN			5	3.A Z	224,438	99.7292	224,391	225,000	224,391	(60)	13	0	0	2.250	2.321	JAJO	0	0	10/22/2021	10/20/2028
99Z0L6-FW-2	MARLINK AS - (USD) TL			5	4.B Z	97,000	97.7083	97,708	100,000	97,053	0	53	0	0	4.750	5.336	MJSD	0	0	11/05/2021	12/04/2028
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY		A		3.B FE	194,846	98.6667	196,831	199,491	194,980	0	146	0	0	1.854	2.372	MON	113	0	10/29/2021	11/19/2026
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-			5	4.A FE	297,243	99.1250	296,495	299,112	296,495	(753)	5	0	0	2.500	2.694	MJSD	0	0	12/16/2021	03/02/2026
G8057J-AB-2	SETANTA AIRCRAFT LEASING DESIGNATED ACTI		C	5	2.C FE	349,125	99.9375	349,781	350,000	349,142	0	17	0	0	2.000	2.067	FMAN	0	0	11/02/2021	11/05/2028
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L			5	4.C Z	219,450	99.8750	219,725	220,000	219,457	0	7	0	0	3.750	3.845	FMAN	0	0	11/17/2021	11/17/2028
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						16,715,999	XXX	16,709,042	16,819,373	16,687,924	(29,982)	1,949	0	0	XXX	XXX	XXX	9,199	6,658	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						16,715,999	XXX	16,709,042	16,819,373	16,687,924	(29,982)	1,949	0	0	XXX	XXX	XXX	9,199	6,658	XXX	XXX
7699999. Total - Issuer Obligations						804,529,926	XXX	832,959,781	808,291,983	804,384,279	(229,652)	415,559	208,798	0	XXX	XXX	XXX	6,603,230	22,636,081	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						146,441,481	XXX	146,216,039	143,093,537	146,284,929	0	(38,395)	0	0	XXX	XXX	XXX	304,757	2,947,220	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						141,676,741	XXX	144,797,512	139,256,302	140,844,939	0	(194,389)	0	0	XXX	XXX	XXX	365,089	4,262,142	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						20,620,117	XXX	20,561,332	20,495,917	20,582,111	0	(3,772)	0	0	XXX	XXX	XXX	50,281	451,196	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						16,715,999	XXX	16,709,042	16,819,373	16,687,924	(29,982)	1,949	0	0	XXX	XXX	XXX	9,199	6,658	XXX	XXX
8399999 - Total Bonds						1,129,984,264	XXX	1,161,243,707	1,127,957,113	1,128,784,182	(259,634)	180,951	208,798	0	XXX	XXX	XXX	7,332,556	30,303,298	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ....$ 363,858,166	1B ...$ 42,902,803	1C ...$ 48,390,752	1D ...$ 46,193,501	1E ...$ 29,489,321	1F ...$ 76,525,377	1G ...$ 82,590,684
1B	2A ....$ 169,522,082	2B ...$ 157,595,166	2C ...$ 52,820,468				
1C	3A ....$ 7,619,201	3B ...$ 12,861,574	3C ...$ 12,546,227				
1D	4A ....$ 8,830,292	4B ...$ 11,365,960	4C ...$ 4,582,547				
1E	5A ....$ 637,813	5B ...$ 452,248	5C ...$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00287Y-10-9	ABBVIE ORD			21,595.000	2,923,963	135.400	2,923,963	1,077,785	0	112,294	0	610,059	0	610,059	0	04/10/2014	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			10,780.000	3,279,923	304.260	3,279,923	1,016,219	16,170	62,955	0	334,611	0	334,611	0	06/28/2016	
018802-10-8	ALLIANT ENERGY ORD			11,439.000	703,155	61.470	703,155	247,249	0	18,417	0	113,704	0	113,704	0	10/03/2012	
023608-10-2	AMEREN ORD			25,957.000	2,310,433	89.010	2,310,433	967,943	0	57,105	0	284,229	0	284,229	0	12/02/2015	
025537-10-1	AMERICAN ELECTRIC POWER ORD			23,660.000	2,105,030	88.970	2,105,030	1,156,386	0	70,980	0	134,862	0	134,862	0	09/22/2015	
031162-10-0	AMGEN ORD			8,060.000	1,813,258	224.970	1,813,258	1,244,517	0	56,742	0	(39,897)	0	(39,897)	0	05/11/2017	
037833-10-0	APPLE ORD			10,800.000	1,917,756	177.570	1,917,756	414,935	0	9,342	0	484,704	0	484,704	0	01/03/2019	
049560-10-5	ATMOS ENERGY ORD			8,010.000	839,208	104.770	839,208	759,794	0	18,822	0	81,929	0	81,929	0	09/28/2021	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			3,320.000	818,646	246.580	818,646	454,959	3,453	11,792	0	242,776	0	242,776	0	01/25/2021	
060505-10-4	BANK OF AMERICA ORD			23,230.000	1,033,503	44.490	1,033,503	798,542	0	16,211	0	234,960	0	234,960	0	07/19/2021	
064058-10-0	BANK OF NEW YORK MELLON ORD			18,516.000	1,075,409	58.080	1,075,409	795,843	0	23,270	0	279,567	0	279,567	0	07/15/2021	
09247X-10-1	BLACKROCK ORD			1,623.000	1,485,954	915.560	1,485,954	794,192	0	26,564	0	319,269	0	319,269	0	03/08/2021	
125896-10-0	CMS ENERGY ORD			21,015.000	1,367,026	65.050	1,367,026	935,575	0	31,894	0	94,683	0	94,683	0	06/08/2021	
166764-10-0	CHEVRON ORD			7,250.000	850,788	117.350	850,788	581,138	0	38,498	0	238,525	0	238,525	0	09/06/2018	
17275R-10-2	CISCO SYSTEMS ORD			28,000.000	1,774,360	63.370	1,774,360	724,155	0	41,160	0	521,360	0	521,360	0	02/24/2016	
174610-10-5	CITIZENS FINANCIAL GROUP ORD			21,900.000	1,034,775	47.250	1,034,775	779,862	0	34,164	0	241,557	0	241,557	0	01/21/2021	
189054-10-9	CLOROX ORD			1,750.000	305,130	174.360	305,130	127,291	0	7,945	0	(48,230)	0	(48,230)	0	12/28/2012	
191216-10-0	COCA-COLA ORD			41,300.000	2,445,373	59.210	2,445,373	1,714,924	0	69,384	0	180,481	0	180,481	0	02/15/2019	
20030N-10-1	COMCAST CL A ORD			25,020.000	1,259,257	50.330	1,259,257	961,381	0	22,560	0	(43,211)	0	(43,211)	0	12/15/2021	
25746U-10-9	DOMINION ENERGY ORD			7,980.000	626,909	78.560	626,909	433,801	0	20,110	0	26,813	0	26,813	0	07/09/2020	
26441C-20-4	DUKE ENERGY ORD			15,470.000	1,622,803	104.900	1,622,803	1,063,425	0	60,333	0	206,370	0	206,370	0	06/18/2020	
277432-10-0	EASTMAN CHEMICAL ORD			6,260.000	756,897	120.910	756,897	448,404	4,758	17,278	0	129,144	0	129,144	0	08/29/2019	
29364G-10-3	ENTERGY ORD			10,060.000	1,133,259	112.650	1,133,259	824,207	0	38,832	0	135,612	0	135,612	0	01/14/2021	
30040W-10-8	EVERSOURCE ENERGY ORD			7,350.000	668,703	90.980	668,703	329,840	0	17,714	0	32,855	0	32,855	0	09/26/2014	
30161N-10-1	EXELON ORD			19,120.000	1,104,371	57.760	1,104,371	752,075	0	29,254	0	297,125	0	297,125	0	11/06/2019	
316773-10-0	FIFTH THIRD BANCORP ORD			27,695.000	1,206,117	43.550	1,206,117	747,637	8,309	30,277	0	440,419	0	440,419	0	01/29/2021	
337932-10-7	FIRSTENERGY ORD			12,080.000	502,407	41.590	502,407	369,769	0	18,845	0	132,638	0	132,638	0	06/26/2020	
375558-10-3	GILEAD SCIENCES ORD			12,060.000	875,677	72.610	875,677	795,108	0	25,688	0	80,568	0	80,568	0	06/02/2021	
437076-10-2	HOME DEPOT ORD			2,400.000	996,024	415.010	996,024	523,336	0	15,840	0	358,536	0	358,536	0	02/28/2020	
446150-10-4	HUNTINGTON BANCSHARES ORD			76,920.000	1,186,106	15.420	1,186,106	1,026,199	11,923	42,534	0	162,959	0	162,959	0	03/23/2021	
447011-10-7	HUNTSMAN ORD			24,310.000	847,933	34.880	847,933	511,149	0	17,625	0	236,779	0	236,779	0	01/30/2020	
458140-10-0	INTEL ORD			29,610.000	1,524,915	51.500	1,524,915	791,533	0	41,158	0	49,745	0	49,745	0	06/24/2016	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD			5,300.000	798,445	150.650	798,445	590,829	4,187	15,722	0	222,153	0	222,153	0	01/05/2021	
460146-10-3	INTERNATIONAL PAPER ORD			18,320.000	860,674	46.980	860,674	726,679	0	8,486	0	133,995	0	133,995	0	01/09/2019	
460690-10-0	INTERPUBLIC GROUP OF COMPANIES ORD			23,800.000	891,310	37.450	891,310	422,420	0	25,704	0	331,534	0	331,534	0	09/21/2020	
46432F-84-2	ISHARES:CORE MSCI EAFE			5,800.000	432,912	74.640	432,912	433,811	636	7,408	0	(899)	0	(899)	0	12/09/2021	
46435G-32-6	ISHARES:CR MSCI INTL DM			6,430.000	434,411	67.560	434,411	434,642	521	7,047	0	(231)	0	(231)	0	12/09/2021	
46625H-10-0	JPMORGAN CHASE ORD			8,205.000	1,299,262	158.350	1,299,262	878,906	0	30,359	0	256,652	0	256,652	0	03/26/2019	
478160-10-4	JOHNSON & JOHNSON ORD			13,055.000	2,233,319	171.070	2,233,319	1,051,437	0	54,700	0	178,723	0	178,723	0	02/04/2014	
48203R-10-4	JUNIPER NETWORKS ORD			10,800.000	385,668	35.710	385,668	299,970	0	2,160	0	85,698	0	85,698	0	10/04/2021	
493267-10-8	KEYCORP ORD			53,810.000	1,244,625	23.130	1,244,625	1,060,118	0	32,033	0	184,507	0	184,507	0	07/16/2021	
494368-10-3	KIMBERLY CLARK ORD			11,550.000	1,650,726	142.920	1,650,726	1,136,076	13,167	51,860	0	93,440	0	93,440	0	02/02/2018	
539830-10-9	LOCKHEED MARTIN ORD			3,614.000	1,284,452	355.410	1,284,452	1,064,213	0	29,380	0	32,599	0	32,599	0	10/26/2021	
580135-10-1	MCDONALD'S ORD			6,910.000	1,852,364	268.070	1,852,364	929,159	0	36,278	0	369,616	0	369,616	0	11/25/2019	
58933Y-10-5	MERCK & CO. INC.			25,690.000	1,968,882	76.640	1,968,882	1,049,205	17,726	33,397	0	919,676	0	919,676	0	03/04/2016	
59156R-10-8	METLIFE ORD			9,040.000	564,910	62.490	564,910	348,195	0	17,176	0	139,400	0	139,400	0	01/29/2021	
594918-10-4	MICROSOFT ORD			1,750.000	588,560	336.320	588,560	93,551	0	4,025	0	199,325	0	199,325	0	07/19/2016	
595017-10-4	MICROCHIP TECHNOLOGY ORD			30,450.000	2,650,977	87.060	2,650,977	533,969	0	25,943	0	548,252	0	548,252	0	01/12/2012	
646025-10-6	NJ RESOURCES ORD			10,900.000	447,554	41.060	447,554	382,890	3,951	14,824	0	60,059	0	60,059	0	12/01/2020	
65339F-10-1	NEXTERA ENERGY ORD			45,500.000	4,247,880	93.360	4,247,880	895,559	0	70,070	0	737,555	0	737,555	0	11/10/2016	
65473P-10-5	NISOURCE ORD			34,070.000	940,673	27.610	940,673	809,560	0	29,982	0	164,807	5,700	159,107	0	11/20/2019	
665859-10-4	NORTHERN TRUST ORD			7,860.000	940,135	119.610	940,135	695,548	5,502	21,644	0	206,582	0	206,582	0	01/15/2021	
670837-10-3	OGE ENERGY ORD			14,080.000	540,390	38.380	540,390	446,598	0	22,774	0	91,802	0	91,802	0	09/17/2020	
681919-10-6	OMNICOM GROUP ORD			14,193.000	1,039,921	73.270	1,039,921	1,017,531	8,983	7,616	0	22,390	0	22,390	0	12/22/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
682680-10-3	ONEOK ORD			10,940.000	642,834	58.760	642,834	363,427	0	40,916	0	222,957	0	222,957	0	10/29/2018	
704326-10-7	PAYCHEX ORD			27,895.000	3,807,668	136.500	3,807,668	1,107,682	0	72,527	0	1,208,411	0	1,208,411	0	04/21/2014	
713448-10-8	PEPSICO ORD			15,750.000	2,735,933	173.710	2,735,933	1,459,209	16,931	66,071	0	400,208	0	400,208	0	05/12/2015	
717081-10-3	PFIZER ORD			43,400.000	2,562,770	59.050	2,562,770	1,138,749	0	67,704	0	965,216	0	965,216	0	01/08/2016	
718546-10-4	PHILLIPS 66 ORD			14,738.000	1,067,915	72.460	1,067,915	1,061,282	0	26,602	0	6,634	0	6,634	0	12/22/2021	
723484-10-1	PINNACLE WEST ORD			18,865.000	1,331,680	70.590	1,331,680	1,082,833	0	63,009	0	(176,576)	0	(176,576)	0	07/27/2016	
742718-10-9	PROCTER & GAMBLE ORD			14,315.000	2,341,648	163.580	2,341,648	1,025,703	0	48,672	0	349,859	0	349,859	0	10/14/2015	
744320-10-2	PRUDENTIAL FINANCIAL ORD			16,255.000	1,759,441	108.240	1,759,441	1,170,229	0	74,773	0	490,413	0	490,413	0	02/27/2020	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROUP ORD			34,440.000	2,298,181	66.730	2,298,181	1,239,783	0	70,258	0	290,329	0	290,329	0	02/17/2016	
75513E-10-1	RAYTHEON TECHNOLOGIES ORD			8,720.000	750,443	86.060	750,443	598,713	0	17,484	0	151,730	0	151,730	0	01/25/2021	
7591EP-10-0	REGIONS FINANCIAL ORD			53,335.000	1,162,703	21.800	1,162,703	802,021	9,067	33,232	0	281,459	0	281,459	0	03/02/2021	
76131D-10-3	RESTAURANT BRANDS INTRNATIONAL ORD		C	2,760.000	167,477	60.680	167,477	168,569	1,463	4,950	0	(1,187)	0	(1,187)	0	02/03/2020	
808524-79-7	SCHWAB STR:US DIV EQ ETF			22,250.000	1,798,467	80.830	1,798,467	903,119	0	50,040	0	371,353	0	371,353	0	06/01/2016	
816851-10-9	SEMPRA ORD			1,540.000	203,711	132.280	203,711	201,622	1,694	1,254	0	2,090	0	2,090	0	10/05/2021	
838518-10-8	S JERSEY INDS ORD			9,600.000	250,752	26.120	250,752	215,997	0	10,418	0	34,755	0	34,755	0	03/17/2021	
84857L-10-1	SPIRE ORD			12,660.000	825,685	65.220	825,685	869,335	8,672	19,279	0	(38,631)	0	(38,631)	0	10/18/2021	
857477-10-3	STATE STREET ORD			12,060.000	1,121,580	93.000	1,121,580	761,259	6,874	24,024	0	237,855	0	237,855	0	04/19/2021	
87612E-10-6	TARGET ORD			14,000.000	3,240,160	231.440	3,240,160	732,060	0	44,240	0	768,740	0	768,740	0	11/18/2015	
89832Q-10-9	TRUIST FINANCIAL ORD			33,435.000	1,957,619	58.550	1,957,619	1,145,256	0	62,189	0	355,080	0	355,080	0	01/30/2020	
902973-30-4	US BANCORP ORD			16,930.000	950,958	56.170	950,958	789,910	7,788	28,246	0	161,048	0	161,048	0	01/20/2021	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			6,480.000	1,388,923	214.340	1,388,923	658,119	0	26,438	0	297,691	0	297,691	0	02/13/2020	
921943-85-8	VANGUARD DEV MKT ETF			112,770.000	5,758,036	51.060	5,758,036	3,580,881	0	182,011	0	434,165	0	434,165	0	11/13/2012	
921946-40-6	VANGUARD HI DV YLD ETF			21,690.000	2,431,666	112.110	2,431,666	1,531,141	0	67,154	0	446,814	0	446,814	0	06/06/2016	
922908-76-9	VANGUARD TSM IDX ETF			183,090.000	44,205,250	241.440	44,205,250	18,765,011	0	536,509	0	8,568,612	0	8,568,612	0	12/14/2015	
92343V-10-4	VERIZON COMMUNICATIONS ORD			38,170.000	1,983,313	51.960	1,983,313	1,776,347	0	96,284	0	(258,971)	0	(258,971)	0	01/05/2021	
92939U-10-6	WEC ENERGY GROUP ORD			22,435.000	2,177,765	97.070	2,177,765	1,152,513	0	60,799	0	113,072	0	113,072	0	05/09/2017	
931142-10-3	WALMART ORD			14,700.000	2,126,943	144.690	2,126,943	843,428	8,085	32,193	0	7,938	0	7,938	0	11/13/2015	
94106L-10-9	WASTE MANAGEMENT ORD			17,380.000	2,900,722	166.900	2,900,722	925,257	0	39,974	0	853,351	0	853,351	0	02/03/2021	
963320-10-6	WHIRLPOOL ORD			400.000	93,864	234.660	93,864	55,157	0	2,180	0	21,668	0	21,668	0	02/26/2020	
969457-10-0	WILLIAMS ORD			36,500.000	950,460	26.040	950,460	825,398	0	42,025	0	112,658	0	112,658	0	11/09/2021	
98389B-10-0	XCEL ENERGY ORD			42,248.000	2,860,190	67.700	2,860,190	1,150,673	19,328	76,152	0	43,515	0	43,515	0	05/29/2014	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					167,547,872	XXX	167,547,872	87,570,726	179,187	3,641,777	0	28,255,390	5,700	28,249,690	0	XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOSTON	RF		4,792.000	479,200	100.000	479,200	479,200	0	8,027	0	0	0	0	0	04/09/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					479,200	XXX	479,200	479,200	0	8,027	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					168,027,072	XXX	168,027,072	88,049,926	179,187	3,649,804	0	28,255,390	5,700	28,249,690	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					168,027,072	XXX	168,027,072	88,049,926	179,187	3,649,804	0	28,255,390	5,700	28,249,690	0	XXX	XXX

1.

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

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

SCHEDULE 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
36179W-BY-3	G2 MA7255 - RMBS		05/25/2021	INL		1,791,481	1,724,780	0
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		07/01/2021	Morgan Stanley		1,832,625	1,800,000	2,900
91282C-AV-3	UNITED STATES TREASURY		01/21/2021	B.A. Securities Inc.		195,766	200,000	329
91282C-BL-4	UNITED STATES TREASURY		03/22/2021	GOLDMAN		379,953	400,000	448
91282C-CB-5	UNITED STATES TREASURY		06/28/2021	Various		1,005,410	1,000,000	1,148
0599999. Subtotal - Bonds - U.S. Governments						5,205,235	5,124,780	4,824
442331-7E-8	HOUSTON TEX		08/18/2021	MESIROW FINANCIAL INC		400,000	400,000	0
442331-7F-5	HOUSTON TEX		08/18/2021	MESIROW FINANCIAL INC		805,000	805,000	0
446222-UV-1	HUNTINGTON BEACH CALIF UN HIGH SCH DIST		05/13/2021	WELLS FARGO SECURITIES LLC		500,000	500,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,705,000	1,705,000	0
051595-BZ-8	AURORA COLO WTR REV		08/20/2021	MORGAN STANLEY CO		500,000	500,000	0
091096-PB-7	BIRMINGHAM ALA WTRWKS BRD WTR REV		07/27/2021	RAYMOND JAMES & ASSOCIATES		1,108,020	1,100,000	20
091096-PC-5	BIRMINGHAM ALA WTRWKS BRD WTR REV		07/27/2021	RAYMOND JAMES & ASSOCIATES		1,161,451	1,150,000	31
13077D-QK-1	CALIFORNIA ST UNIV REV		07/09/2021	JP Morgan Securities LLC		400,000	400,000	0
13077D-QL-9	CALIFORNIA ST UNIV REV		07/09/2021	JP Morgan Securities LLC		200,000	200,000	0
3130AK-V5-2	FEDERAL HOME LOAN BANKS		01/22/2021	STC		2,000,000	2,000,000	0
3133KL-A9-8	FH RA4532 - RMBS		06/04/2021	BAM-FI		3,972,046	3,823,296	1,062
3133KL-H2-6	FH RA4749 - RMBS		02/25/2021	CMG		4,123,802	3,994,602	2,774
3133KM-QG-3	FH RA5855 - RMBS		08/25/2021	Morgan Stanley		3,106,332	2,994,506	2,703
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		08/05/2021	PPM		3,128,438	3,000,000	6,250
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		01/11/2021	INL		2,070,781	2,000,000	3,111
3137FY-TN-6	FHR 5096 C - CMO/RMBS		03/24/2021	INL		1,970,703	2,000,000	2,500
3140J7-XA-8	FN BM3372 - CMBS/RMBS		02/08/2021	BMO Capital Markets		1,895,216	1,774,666	2,368
3140KP-7J-6	FN BQ4496 - RMBS		02/17/2021	BARCLAYS CAPITAL INC		4,074,205	3,989,735	2,217
3140KV-XP-0	FN BQ9685 - RMBS		02/17/2021	WFM		2,884,299	2,823,851	1,569
3140KV-XR-6	FN BQ9687 - RMBS		02/17/2021	WFM		6,493,949	6,324,939	3,514
3140L0-D8-7	FN BR1926 - RMBS		01/08/2021	PPM		2,068,125	2,000,000	1,444
3140LW-G7-6	FN BT7421 - RMBS		08/23/2021	BARCLAYS CAPITAL INC		4,011,096	3,960,507	2,860
3140QG-5K-9	FN CA8949 - RMBS		03/30/2021	BARCLAYS CAPITAL INC		3,071,356	2,975,580	2,686
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		05/19/2021	ROBERT W. BAIRD		2,011,028	1,937,173	1,749
3140QG-RN-9	FN CA8592 - RMBS		06/15/2021	CMG		2,204,959	2,120,153	2,208
3140QG-UM-7	FN CA8687 - RMBS		03/04/2021	CMG		1,988,779	1,978,884	1,099
3140XA-2W-1	FN FM7088 - RMBS		06/22/2021	BAM-FI		4,109,652	3,958,725	5,773
3140XA-GK-2	FN FM6501 - RMBS		03/18/2021	CMG		2,053,604	1,995,606	1,802
3140XB-2Z-2	FN FM7991 - RMBS		07/27/2021	PPM		4,167,507	3,992,522	3,050
3140XB-X7-0	FN FM7901 - RMBS		07/07/2021	BMO Capital Markets		2,086,023	1,997,687	1,803
3140XC-B8-0	FN FM8162 - RMBS		07/29/2021	BAM-FI		2,096,250	2,000,000	4,028
3140XC-JP-4	FN FM8369 - RMBS		08/10/2021	BMO Capital Markets		3,129,375	3,000,000	2,292
31418D-2N-1	FN MA4380 - RMBS		07/08/2021	CMG		2,088,379	1,989,229	2,155
31418D-YC-0	FN MA4306 - RMBS		03/12/2021	BARCLAYS CAPITAL INC		2,056,468	1,995,663	1,802
31418D-Z8-8	FN MA4366 - RMBS		05/20/2021	WELLS FARGO SECURITIES LLC		2,069,168	1,991,080	1,798
48542R-SN-5	KANSAS ST DEV FIN AUTH REV		08/24/2021	SALOMON BROTHERS INC		1,300,875	1,300,000	0
48542R-SP-0	KANSAS ST DEV FIN AUTH REV		08/18/2021	SALOMON BROTHERS INC		400,000	400,000	0
495290-DU-9	KING CNTY WASH SWR REV		07/28/2021	MORGAN STANLEY CO		500,000	500,000	0
54628C-WC-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/05/2021	RAYMOND JAMES & ASSOCIATES		120,000	120,000	0
54628C-WD-0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/05/2021	RAYMOND JAMES & ASSOCIATES		200,000	200,000	0
54628C-WE-8	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		08/05/2021	RAYMOND JAMES & ASSOCIATES		120,000	120,000	0
54651R-DL-0	LOUISIANA ST UNCLAIMED PPTY SPL REV		03/18/2021	RBC CAPITAL MARKETS		470,435	500,000	495
594698-SB-9	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		07/22/2021	SIEBERT BRANDFORD SHANK		614,322	600,000	608
594698-SC-7	MICHIGAN ST STRATEGIC FD LTD OBLIG REV		08/17/2021	SALOMON BROTHERS INC		612,606	600,000	1,454
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		02/11/2021	RBC CAPITAL MARKETS		570,000	570,000	0
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		08/11/2021	RBC CAPITAL MARKETS		2,000,000	2,000,000	0
64990F-E2-6	NEW YORK STATE DORMITORY AUTHORITY		06/16/2021	Various		499,996	500,000	0
66285W-A5-5	NORTH TEX TWY AUTH REV		07/26/2021	RBC CAPITAL MARKETS		246,650	240,000	401
66285W-D6-0	NORTH TEX TWY AUTH REV		05/06/2021	RBC CAPITAL MARKETS		350,000	350,000	0
753385-MY-6	RAPID CITY S D SALES TAX REV		07/29/2021	ROBERT W. BAIRD		850,000	850,000	0
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV		03/10/2021	GOLDMAN		892,412	900,000	22
810489-WK-6	SCOTTSDALE ARIZ MUN PPTY CORP EXCISE TAX		01/22/2021	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
91412H-GG-2	UNIVERSITY CALIF REVS		05/26/2021	RBC CAPITAL MARKETS		243,545	250,000	146
914437-VE-5	UNIVERSITY MASS BLDG AUTH REV		05/21/2021	MORGAN STANLEY CO		378,309	380,000	534
3199999. Subtotal - Bonds - U.S. Special Revenues						89,670,160	87,348,404	68,328
00164V-AF-0	AMC NETWORKS INC		01/25/2021	Various		270,225	270,000	0
00507V-AP-4	ACTIVISION BLIZZARD INC		06/15/2021	US BANCORP INVESTMENTS INC.		464,340	500,000	1,725
00846U-AM-3	AGILENT TECHNOLOGIES INC		07/21/2021	ROBERT W. BAIRD		501,650	500,000	1,429

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
00846U-AN-1	AGILENT TECHNOLOGIES INC		03/16/2021	Various		1,090,362	1,100,000	192
013822-AG-6	ALCOA NEDERLAND HOLDING BV	C	03/09/2021	Various		179,888	180,000	0
01400E-AB-9	ALCON FINANCE CORP		03/18/2021	B.A. Securities Inc.		416,052	400,000	5,967
01400E-AD-5	ALCON FINANCE CORP		07/08/2021	Various		672,187	650,000	2,113
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC		05/18/2021	B.A. Securities Inc.		599,736	600,000	0
02665W-DW-8	AMERICAN HONDA FINANCE CORP		03/24/2021	Various		1,001,274	1,000,000	67
03073E-AT-2	AMERISOURCEBERGEN CORP		03/25/2021	JP Morgan Securities LLC		1,596,688	1,600,000	0
031162-CU-2	AMGEN INC		05/13/2021	B.A. Securities Inc.		505,690	500,000	2,926
031162-CW-8	AMGEN INC		06/17/2021	Various		1,027,770	1,000,000	12,893
03674X-AQ-9	ANTERO RESOURCES CORP		01/11/2021	JP Morgan Securities LLC		90,000	90,000	0
03674X-AS-5	ANTERO RESOURCES CORP		05/17/2021	JP Morgan Securities LLC		45,000	45,000	0
03740L-AA-0	AON CORP		08/18/2021	SALOMON BROTHERS INC		997,120	1,000,000	0
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE USA LLC	C	03/19/2021	STC		343,875	350,000	348
04636N-AE-3	ASTRAZENECA FINANCE LLC		05/25/2021	MORGAN STANLEY CO		199,660	200,000	0
052528-AL-0	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	03/12/2021	Deutsche Bank Securities, Inc.		413,772	400,000	1,770
053332-BA-9	AUTOZONE INC		03/15/2021	MITSUBISHI UFJ SECURITIES		369,900	400,000	1,137
053611-AM-1	AVERY DENNISON CORP		08/10/2021	GOLDMAN		597,552	600,000	0
05523R-AF-4	BAE SYSTEMS PLC	C	07/22/2021	Deutsche Bank Securities, Inc.		392,596	400,000	3,399
05551X-AE-9	BGME TRUST 2021-VR - CMBS		04/08/2021	GOLDMAN		992,584	1,000,000	1,664
05578A-AN-8	BPCE SA	C	08/18/2021	RBC CAPITAL MARKETS		632,688	600,000	6,255
05583J-AJ-1	BPCE SA	C	01/12/2021	SALOMON BROTHERS INC		1,000,000	1,000,000	0
05605H-AC-4	BWX TECHNOLOGIES INC		03/29/2021	MORGAN STANLEY CO		90,000	90,000	0
064159-4B-9	BANK OF NOVA SCOTIA	C	06/21/2021	SCOTIA CAPITAL (USA) INC.		998,720	1,000,000	0
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS		07/28/2021	Morgan Stanley		1,853,943	1,800,000	1,143
06540Y-AH-2	BANK 2020-BNK28 A4 - CMBS		07/16/2021	WFM		1,498,418	1,500,000	1,460
06541A-BB-5	BANK 2021-BNK31 - CMBS		01/28/2021	WFM		2,019,848	2,000,000	984
06542B-BC-0	BANK 2021-BNK32 A4 - CMBS		03/16/2021	MORGAN STANLEY CO		2,019,844	2,000,000	3,002
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS		01/19/2021	WFM		862,622	780,000	1,399
071734-AL-1	BAUSCH HEALTH COMPANIES INC	C	03/29/2021	SALOMON BROTHERS INC		148,875	150,000	2,581
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS		06/02/2021	Various		723,960	740,000	469
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	08/09/2021	TORONTO DOMINION SECS USA INC		199,122	200,000	0
08162R-AC-1	BENCHMARK 2021-B23 MORTGAGE TRUST - CMBS		01/29/2021	SALOMON BROTHERS INC		2,019,902	2,000,000	1,722
08162R-AD-9	BMARK 2021-B23 A5 - CMBS		03/17/2021	JP Morgan Securities LLC		980,859	1,000,000	1,035
08163A-AE-3	BMARK 2020-B18 A5 - CMBS		03/25/2021	Deutsche Bank Securities, Inc.		1,950,391	2,000,000	2,994
08163E-BC-8	BMARK 2021-B26 A4 - CMBS		05/13/2021	Deutsche Bank Securities, Inc.		2,019,921	2,000,000	3,315
08163G-AU-4	BMARK 2021-B28 A5 - CMBS		08/03/2021	JP Morgan Securities LLC		2,059,996	2,000,000	2,224
09261B-AC-4	BLACKSTONE GROUP INC		07/29/2021	GOLDMAN		598,302	600,000	0
09261B-AD-2	BLACKSTONE GROUP INC		07/29/2021	GOLDMAN		396,404	400,000	0
09659W-2K-9	BNP PARIBAS SA	C	06/28/2021	FIRST BOSTON		629,790	600,000	8,495
09951L-AB-9	BOOZ ALLEN HAMILTON INC		06/07/2021	B.A. Securities Inc.		18,000	18,000	0
10921U-2C-1	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		05/17/2021	JP Morgan Securities LLC		643,549	645,000	0
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		06/21/2021	JP Morgan Securities LLC		599,298	600,000	0
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC		06/17/2021	JP Morgan Securities LLC		1,005,610	1,000,000	982
120568-BC-3	BUNGE LIMITED FINANCE CORP		05/07/2021	GOLDMAN		997,220	1,000,000	0
1248EP-CP-6	CCO HOLDINGS LLC		08/02/2021	MORGAN STANLEY CO		200,000	200,000	0
125523-CM-0	CIGNA CORP		07/20/2021	SALOMON BROTHERS INC		1,228,040	1,200,000	7,336
126307-BH-9	CSC HOLDINGS LLC		04/30/2021	JP Morgan Securities LLC		200,000	200,000	0
126307-BK-2	CSC HOLDINGS LLC		04/30/2021	JP Morgan Securities LLC		200,375	200,000	0
126650-DN-7	CVS HEALTH CORP		07/21/2021	INL		390,168	400,000	2,956
12685J-AC-9	CABLE ONE INC		03/17/2021	B.A. Securities Inc.		158,400	160,000	2,311
131347-CR-5	CALPINE CORP		05/03/2021	JHY		143,625	150,000	2,172
14040H-CG-8	CAPITAL ONE FINANCIAL CORP		07/27/2021	SALOMON BROTHERS INC		600,000	600,000	0
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		04/14/2021	Various		590,460	603,000	1,373
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		09/23/2021	JP Morgan Securities LLC		50,000	50,000	0
15135B-AZ-4	CENTENE CORP		07/29/2021	JP Morgan Securities LLC		100,000	100,000	0
159864-AG-2	CHARLES RIVER LABORATORIES INTERNATIONAL		03/08/2021	JP Morgan Securities LLC		40,000	40,000	0
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL		03/08/2021	JP Morgan Securities LLC		50,000	50,000	0
163851-AH-1	CHEMOURS CO		08/04/2021	Various		280,000	280,000	0
16411Q-AH-4	CHENIERE ENERGY PARTNERS LP		02/25/2021	JP Morgan Securities LLC		200,000	200,000	0
174610-AS-4	CITIZENS FINANCIAL GROUP INC		07/20/2021	SALOMON BROTHERS INC		1,040,360	1,000,000	11,528
174610-AV-7	CITIZENS FINANCIAL GROUP INC		02/03/2021	B.A. Securities Inc.		617,688	600,000	5,496
185899-AK-7	CLEVELAND-CLIFFS INC		02/09/2021	Various		274,306	275,000	0
20030N-DM-0	COMCAST CORP		02/25/2021	MITSUBISHI UFJ SECURITIES		972,870	1,000,000	2,492
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA	C	03/04/2021	Various		1,341,326	1,350,000	0
21036P-BH-0	CONSTELLATION BRANDS INC		07/21/2021	B.A. Securities Inc.		398,220	400,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
224044-CN-5	COX COMMUNICATIONS INC		05/18/2021	WELLS FARGO SECURITIES LLC		398,456	400,000	0
22788C-AA-3	CROWDSTRIKE HOLDINGS INC		04/06/2021	SALOMON BROTHERS INC		343,000	350,000	2,275
23311V-AK-3	DCP MIDSTREAM OPERATING LP		11/04/2021	JP Morgan Securities LLC		150,000	150,000	0
233851-ED-2	DAIMLER FINANCE NORTH AMERICA LLC		02/25/2021	B.A. Securities Inc.		1,000,922	1,000,000	0
23802W-AA-9	COLO 211 A2 - ABS		07/23/2021	Deutsche Bank Securities, Inc.		1,001,867	1,000,000	30
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		05/25/2021	Deutsche Bank Securities, Inc.		600,000	600,000	0
25160P-AF-4	DEUTSCHE BANK AG (NEW YORK BRANCH)		05/25/2021	MITSUBISHI UFJ SECURITIES		606,360	600,000	1,911
25470X-BC-8	DISH DBS CORP		05/11/2021	MORGAN STANLEY CO		199,625	200,000	0
25755T-AN-0	DPABS 211 AI - RMBS		04/12/2021	Various		903,023	900,000	0
25755T-AP-5	DPABS 211 AII - RMBS		04/09/2021	Various		904,031	900,000	0
263534-CP-2	E I DU PONT DE NEMOURS AND CO		03/25/2021	RBC CAPITAL MARKETS		603,714	600,000	2,837
26442C-BB-9	DUKE ENERGY CAROLINAS LLC		03/29/2021	MORGAN STANLEY CO		99,885	100,000	0
26444H-AJ-0	DUKE ENERGY FLORIDA LLC		03/30/2021	Jefferies		567,282	600,000	3,092
267475-AD-3	DYCOM INDUSTRIES INC		03/30/2021	Various		380,000	380,000	0
26884L-AM-1	EQT CORP		05/10/2021	B.A. Securities Inc.		15,000	15,000	0
278642-AW-3	EBAY INC		07/08/2021	Various		1,039,216	1,000,000	7,065
278642-AY-9	EBAY INC		05/03/2021	SALOMON BROTHERS INC		399,824	400,000	0
28415L-AA-1	ELASTIC NV		07/01/2021	Various		300,250	300,000	0
285512-AE-9	ELECTRONIC ARTS INC		03/18/2021	Various		1,138,878	1,195,000	2,107
29362U-AD-6	ENTEGRIS INC		04/16/2021	MORGAN STANLEY CO		45,000	45,000	0
29444U-BR-6	EQUINIX INC		05/03/2021	B.A. Securities Inc.		596,772	600,000	0
29670G-AD-4	ESSENTIAL UTILITIES INC		06/11/2021	FIRST BOSTON		622,818	600,000	2,704
29670G-AF-9	ESSENTIAL UTILITIES INC		05/10/2021	Various		1,147,080	1,150,000	537
30212P-BF-1	EXPEDIA GROUP INC		02/16/2021	JP Morgan Securities LLC		198,162	200,000	0
30225V-AF-4	EXTRA SPACE STORAGE LP		05/05/2021	JP Morgan Securities LLC		599,094	600,000	0
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	C	03/18/2021	JP Morgan Securities LLC		100,000	100,000	0
302975-BE-6	FREMF 2020-K105 B - CMBS		06/17/2021	Various		2,706,895	2,500,000	4,609
302984-AS-8	FREMF 2020-K104 B - CMBS		06/09/2021	PPM		2,184,531	2,000,000	1,966
30300Y-AU-3	FREMF 2017-K67 C - CMBS		03/22/2021	PPM		533,828	500,000	1,260
31428X-CD-6	FEDEX CORP		04/20/2021	WELLS FARGO SECURITIES LLC		996,710	1,000,000	0
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	JP Morgan Securities LLC		198,846	200,000	0
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC		05/24/2021	RBC CAPITAL MARKETS		599,982	600,000	0
343498-AC-5	FLOWERS FOODS INC		03/04/2021	Various		992,736	1,000,000	0
34959E-AB-5	FORTINET INC		07/22/2021	Various		1,007,574	1,000,000	5,170
354613-AL-5	FRANKLIN RESOURCES INC		08/05/2021	Various		976,454	1,000,000	4,080
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE III IN		02/11/2021	FIRST BOSTON		596,874	600,000	0
361448-BG-7	GATX CORP		02/16/2021	Various		983,452	1,000,000	317
36168Q-AP-9	GFL ENVIRONMENTAL INC	C	08/03/2021	BARCLAYS CAPITAL INC		80,000	80,000	0
364760-AP-3	GAP INC		09/27/2021	Various		252,375	250,000	34
366651-AG-2	GARTNER INC		06/18/2021	B.A. Securities Inc.		201,000	200,000	81
378272-BD-9	GLENCORE FUNDING LLC		04/21/2021	MIZUHO SECURITIES USA/FIXED INCOME		399,580	400,000	0
38141G-XR-0	GOLDMAN SACHS GROUP INC		01/20/2021	GOLDMAN		1,001,872	1,000,000	0
38141G-YG-3	GOLDMAN SACHS GROUP INC		06/07/2021	GOLDMAN		500,000	500,000	0
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN		400,000	400,000	0
382550-BJ-9	GOODYEAR TIRE & RUBBER CO		03/31/2021	SALOMON BROTHERS INC		400,000	400,000	0
382550-BL-4	GOODYEAR TIRE & RUBBER CO		05/13/2021	JP Morgan Securities LLC		45,000	45,000	0
38406J-AA-6	GRACE 20GRCE A - CMBS		08/10/2021	Deutsche Bank Securities, Inc.		720,645	700,000	502
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC		11/29/2021	JHY		326,700	330,000	2,888
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LLC		11/09/2021	B.A. Securities Inc.		10,000	10,000	0
398905-AN-9	GROUP 1 AUTOMOTIVE INC		10/06/2021	B.A. Securities Inc.		20,050	20,000	147
404280-CT-4	HSBC HOLDINGS PLC	C	05/18/2021	MITSUBISHI UFJ SECURITIES		400,696	400,000	0
404280-CV-9	HSBC HOLDINGS PLC	C	08/10/2021	Jefferies		1,001,290	1,000,000	0
40434L-AG-0	HP INC		06/08/2021	Various		996,110	1,000,000	0
421946-AM-6	HEALTHCARE REALTY TRUST INC		01/12/2021	WELLS FARGO SECURITIES LLC		593,778	600,000	3,485
431571-AE-8	HILLENBRAND INC		04/13/2021	JHY		395,000	400,000	1,750
436440-AP-6	HOLOGIC INC		06/03/2021	Various		540,438	550,000	4,512
440452-AH-3	HORMEL FOODS CORP		05/25/2021	B.A. Securities Inc.		399,028	400,000	0
446150-AW-4	HUNTINGTON BANCSHARES INC		08/09/2021	FIRST BOSTON		600,000	600,000	0
44891A-BP-1	HYUNDAI CAPITAL AMERICA		08/19/2021	SALOMON BROTHERS INC		512,675	500,000	4,222
44891A-BT-3	HYUNDAI CAPITAL AMERICA		01/05/2021	SALOMON BROTHERS INC		998,950	1,000,000	0
45167R-AH-7	IDEX CORP		05/18/2021	Various		999,252	1,000,000	0
456837-AV-5	ING GROEP NV	C	03/25/2021	Various		1,001,104	1,000,000	0
456837-AW-3	ING GROEP NV	C	03/25/2021	GOLDMAN		1,004,320	1,000,000	0
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP		08/24/2021	Deutsche Bank Securities, Inc.		1,004,520	1,000,000	5,471
46647P-BX-3	JPMORGAN CHASE & CO		01/28/2021	JP Morgan Securities LLC		400,000	400,000	0

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47232M-AF-9	JEFFERIES FINANCE LLC		07/28/2021	JHY		351,750	350,000	0
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO		06/08/2021	MORGAN STANLEY CO		398,904	400,000	0
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	C	07/19/2021	US BANCORP INVESTMENTS INC.		881,903	900,000	5,493
49271V-AN-0	KEURIG DR PEPPER INC		03/01/2021	JP Morgan Securities LLC		398,756	400,000	0
50220P-AC-7	LSEGA FINANCING PLC	C	03/25/2021	SALOMON BROTHERS INC		999,090	1,000,000	0
50220P-AD-5	LSEGA FINANCING PLC	C	03/26/2021	Various		996,688	1,000,000	0
502431-AF-6	L3HARRIS TECHNOLOGIES INC		03/18/2021	BARCLAYS CAPITAL INC		625,236	600,000	4,688
513075-BR-1	LAMAR MEDIA CORP		01/28/2021	GOLDMAN		355,250	350,000	583
527298-BT-9	LEVEL 3 FINANCING INC		01/12/2021	Various		225,225	225,000	19
52736R-BJ-0	LEVI STRAUSS & CO		04/22/2021	Various		139,850	140,000	782
546347-AM-7	LOUISIANA-PACIFIC CORP		03/23/2021	Various		644,600	650,000	381
548661-DX-2	LOWE'S COMPANIES INC		03/12/2021	US BANCORP INVESTMENTS INC.		644,078	675,000	3,510
55354G-AM-2	MSCI INC		04/30/2021	JP Morgan Securities LLC		50,000	50,000	0
574599-BP-0	MASCO CORP		07/02/2021	Various		586,892	600,000	3,200
574599-BQ-8	MASCO CORP		02/18/2021	Deutsche Bank Securities, Inc.		596,047	600,000	0
57667J-AA-0	MATCH GROUP HOLDINGS II LLC		09/22/2021	JP Morgan Securities LLC		50,000	50,000	0
579780-AS-6	MCCORMICK & COMPANY INC		02/08/2021	B.A. Securities Inc.		595,272	600,000	0
588056-BA-8	MERCER INTERNATIONAL INC	C	01/14/2021	FIRST BOSTON		90,000	90,000	0
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC		04/14/2021	STC		674,375	650,000	1,056
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/12/2021	MITSUBISHI UFJ SECURITIES		1,000,000	1,000,000	0
60855R-AL-4	MOLINA HEALTHCARE INC		11/01/2021	STC		100,000	100,000	0
609207-AT-2	MONDELEZ INTERNATIONAL INC		03/17/2021	SALOMON BROTHERS INC		1,228,212	1,200,000	14,300
615369-AW-5	MOODY'S CORP		08/10/2021	B.A. Securities Inc.		493,330	500,000	0
617446-8X-0	MORGAN STANLEY		01/21/2021	Various		998,011	1,000,000	0
626717-AM-4	MURPHY OIL CORP		03/23/2021	MORGAN STANLEY CO		174,600	180,000	3,349
626717-AN-2	MURPHY OIL CORP		03/23/2021	B.A. Securities Inc.		342,125	350,000	1,240
62886E-BA-5	NCR CORP		03/22/2021	B.A. Securities Inc.		90,000	90,000	0
629377-CS-9	NRG ENERGY INC		08/09/2021	BARCLAYS CAPITAL INC		400,000	400,000	0
62944T-AF-2	NVR INC		06/04/2021	Various		1,045,232	1,000,000	8,467
63111X-AD-3	NASDAQ INC		01/22/2021	Various		1,362,946	1,400,000	1,604
632525-AU-5	NATIONAL AUSTRALIA BANK LTD	C	01/26/2021	Various		1,210,976	1,200,000	11,790
63938C-AL-2	NAVIENT CORPORATION		01/28/2021	JP Morgan Securities LLC		599,952	600,000	0
64952W-EG-4	NEW YORK LIFE GLOBAL FUNDING		07/29/2021	B.A. Securities Inc.		599,784	600,000	0
65249B-AA-7	NEWS CORP		04/08/2021	B.A. Securities Inc.		18,000	18,000	0
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/20/2021	SALOMON BROTHERS INC		1,036,200	1,000,000	3,188
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/02/2021	FIRST BOSTON		999,410	1,000,000	0
65409Q-BH-4	NIELSEN FINANCE LLC		06/04/2021	Various		225,450	225,000	225
665859-AV-6	NORTHERN TRUST CORP		03/18/2021	B.A. Securities Inc.		398,828	410,000	3,131
67066G-AM-6	NVIDIA CORP		06/14/2021	MORGAN STANLEY CO		398,732	400,000	0
67066G-AN-4	NVIDIA CORP		06/14/2021	MORGAN STANLEY CO		398,236	400,000	0
681919-BD-7	OMNICOM GROUP INC		04/28/2021	SALOMON BROTHERS INC		549,027	550,000	0
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	06/15/2021	JP Morgan Securities LLC		180,450	180,000	2,151
682691-AA-8	ONEMAIN FINANCE CORP		08/04/2021	SALOMON BROTHERS INC		199,000	200,000	3,133
683715-AD-8	OPEN TEXT CORP	C	11/09/2021	BARCLAYS CAPITAL INC		135,000	135,000	0
683720-AC-0	OPEN TEXT HOLDINGS INC		11/09/2021	BARCLAYS CAPITAL INC		200,000	200,000	0
68622T-AA-9	ORGANON FINANCE 1 LLC		04/08/2021	MORGAN STANLEY CO		90,000	90,000	0
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		01/21/2021	SALOMON BROTHERS INC		450,563	450,000	191
69336V-AB-7	PGT INNOVATIONS INC		10/08/2021	STC		199,500	200,000	462
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		09/21/2021	SALOMON BROTHERS INC		160,200	160,000	0
71376L-AE-0	PERFORMANCE FOOD GROUP INC		08/18/2021	Various		269,325	270,000	510
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANCE LLC		05/12/2021	Various		1,282,638	1,350,000	6,196
720186-AN-5	PIEDMONT NATURAL GAS COMPANY INC		03/08/2021	MIZUHO SECURITIES USA/FIXED INCOME		199,262	200,000	0
723787-AR-8	PIONEER NATURAL RESOURCES CO		01/20/2021	Various		1,000,068	1,000,000	0
737446-AQ-7	POST HOLDINGS INC		11/22/2021	GOLDMAN		50,000	50,000	251
74112B-AM-7	PRESTIGE BRANDS INC		09/28/2021	Various		542,375	550,000	3,432
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		06/01/2021	MIZUHO SECURITIES USA/FIXED INCOME		94,721	95,000	0
75281A-BH-1	RANGE RESOURCES CORP		01/05/2021	B.A. Securities Inc.		20,000	20,000	0
7591EP-AT-7	REGIONS FINANCIAL CORP		08/26/2021	Various		1,594,232	1,600,000	360
760759-AV-2	REPUBLIC SERVICES INC		06/10/2021	Jefferies		405,892	400,000	2,632
76117W-AC-3	RESOLUTE FOREST PRODUCTS INC	C	01/27/2021	SALOMON BROTHERS INC		360,000	360,000	0
76174L-AA-1	REYNOLDS GROUP ISSUER LLC		04/15/2021	SALOMON BROTHERS INC		349,563	350,000	156
776743-AJ-5	ROPER TECHNOLOGIES INC		07/14/2021	PNC BANK		396,876	400,000	356
776743-AL-0	ROPER TECHNOLOGIES INC		07/23/2021	FIRST BOSTON		584,406	600,000	4,725
78449R-AA-3	SLG 210VA A - CMBS		06/16/2021	WFM		1,706,226	1,650,000	2,725
78486Q-AF-8	SVB FINANCIAL GROUP		01/27/2021	Various		1,397,248	1,400,000	0

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78486Q-AH-4	SVB FINANCIAL GROUP		05/11/2021	Various		1,001,172	1,000,000	0
79466L-AH-7	SALESFORCE.COM INC		06/29/2021	JP Morgan Securities LLC		397,936	400,000	0
79466L-AJ-3	SALESFORCE.COM INC		06/29/2021	B.A. Securities Inc.		398,844	400,000	0
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC	C	03/08/2021	JP Morgan Securities LLC		1,400,000	1,400,000	0
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC	C	06/07/2021	JP Morgan Securities LLC		400,000	400,000	0
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		05/10/2021	JP Morgan Securities LLC		100,000	100,000	0
81761T-AA-3	SERV 2020-1 A21 - RMBS		09/01/2021	BARCLAYS CAPITAL INC		1,019,564	995,000	2,591
81762P-AE-2	SERVICENOW INC		07/26/2021	Various		1,563,895	1,675,000	5,652
82967N-BJ-6	SIRIUS XM RADIO INC		06/07/2021	JP Morgan Securities LLC		80,000	80,000	0
82967N-BL-1	SIRIUS XM RADIO INC		08/02/2021	SALOMON BROTHERS INC		20,000	20,000	0
82967N-BM-9	SIRIUS XM RADIO INC		08/02/2021	SALOMON BROTHERS INC		50,000	50,000	0
83088M-AL-6	SKYWORKS SOLUTIONS INC		05/12/2021	JP Morgan Securities LLC		398,456	400,000	0
83368R-BC-5	SOCIETE GENERALE SA	C	06/03/2021	SOCIETE GENERALE		399,696	400,000	0
83368R-BD-3	SOCIETE GENERALE SA	C	06/03/2021	SOCIETE GENERALE		398,072	400,000	0
83546D-AN-8	SONIC 2021-1 A21 - RMBS		08/02/2021	BARCLAYS CAPITAL INC		1,003,828	1,000,000	0
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		08/02/2021	BARCLAYS CAPITAL INC		1,006,094	1,000,000	0
84762L-AX-3	SPECTRUM BRANDS INC		02/19/2021	SALOMON BROTHERS INC		200,500	200,000	0
85236K-AE-2	SIDC 211 A2 - ABS		03/12/2021	Deutsche Bank Securities, Inc.		300,000	300,000	0
855244-AW-9	STARBUCKS CORP		07/23/2021	Various		1,418,234	1,400,000	9,313
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO	C	03/24/2021	JP Morgan Securities LLC		998,970	1,000,000	0
86208#-AC-9	STONEHENGE CAPITAL FUND CONNECTICUT VI,		12/23/2021	Various		1,400,000	1,400,000	0
86765L-AU-1	SUNOCO LP		10/05/2021	SALOMON BROTHERS INC		50,000	50,000	0
87133L-AA-8	SYLVAMO CORP		08/20/2021	B.A. Securities Inc.		100,000	100,000	0
87264A-BH-7	T-MOBILE USA INC		01/21/2021	GOLDMAN		616,242	600,000	7,209
87264A-BV-6	T-MOBILE USA INC		03/17/2021	JP Morgan Securities LLC		179,550	180,000	0
87264A-CC-7	T-MOBILE USA INC		05/10/2021	JP Morgan Securities LLC		90,225	90,000	669
87264A-CD-5	T-MOBILE USA INC		05/10/2021	JP Morgan Securities LLC		90,900	90,000	422
87342R-AH-7	BELL 2021-1 A22 - RMBS		08/11/2021	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0
87342R-AJ-3	BELL 2021-1 A23 - RMBS		08/11/2021	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0
875127-BH-4	TAMPA ELECTRIC CO		03/17/2021	Various		1,396,063	1,400,000	30
879360-AD-7	TELEDYNE TECHNOLOGIES INC		03/08/2021	B.A. Securities Inc.		1,396,836	1,400,000	0
883556-CL-4	THERMO FISHER SCIENTIFIC INC		08/09/2021	SALOMON BROTHERS INC		172,947	175,000	0
885160-AA-9	THOR INDUSTRIES INC		10/05/2021	JP Morgan Securities LLC		100,000	100,000	0
892331-AN-9	TOYOTA MOTOR CORP	C	03/18/2021	JP Morgan Securities LLC		1,400,000	1,400,000	0
893647-BM-8	TRANSDIGM INC		01/14/2021	GOLDMAN		100,000	100,000	0
902613-AE-8	UBS GROUP AG	C	02/03/2021	MITSUBISHI UFJ SECURITIES		1,004,050	1,000,000	0
90265E-AT-7	UDR INC		02/11/2021	WELLS FARGO SECURITIES LLC		596,484	600,000	525
91324P-ED-0	UNITEDHEALTH GROUP INC		05/17/2021	SALOMON BROTHERS INC		149,987	150,000	0
91533B-AC-4	VIATRIS INC		05/18/2021	Jefferies		610,548	600,000	5,673
92343V-FX-7	VERIZON COMMUNICATIONS INC		07/22/2021	JP Morgan Securities LLC		967,690	1,000,000	4,013
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/12/2021	Various		1,002,486	1,000,000	0
928377-AC-4	VISTA OUTDOOR INC		03/24/2021	MORGAN STANLEY CO		426,563	430,000	719
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		06/29/2021	MORGAN STANLEY CO		377,344	375,000	2,324
928881-AC-5	VONTIER CORP		03/04/2021	Various		1,196,536	1,200,000	0
92939U-AE-6	WEC ENERGY GROUP INC		01/21/2021	Various		596,926	600,000	3,120
94106L-BQ-1	WASTE MANAGEMENT INC		04/28/2021	GOLDMAN		549,956	550,000	0
95003D-BJ-6	WFCM 21C60 A4 - CMBS		07/16/2021	WFM		4,119,960	4,000,000	7,286
95058X-AK-4	WEN 211 A2 - RMBS		06/16/2021	Various		1,003,492	1,000,000	0
95058X-AL-2	WEN 211 A2I - RMBS		06/16/2021	Various		1,004,898	1,000,000	0
959802-BA-6	WESTERN UNION CO		02/23/2021	SALOMON BROTHERS INC		2,997,390	3,000,000	0
961214-EM-1	WESTPAC BANKING CORP	C	03/17/2021	Deutsche Bank Securities, Inc.		413,188	400,000	1,447
963320-AY-2	WHIRLPOOL CORP		04/29/2021	WELLS FARGO SECURITIES LLC		1,116,636	1,120,000	83
978097-AG-8	WOLVERINE WORLD WIDE INC		10/13/2021	Various		223,031	225,000	953
988498-AP-6	YUM! BRANDS INC		03/16/2021	SALOMON BROTHERS INC		200,000	200,000	0
98978V-AS-2	ZOETIS INC		07/21/2021	Various		890,286	884,000	3,276
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						164,689,547	164,038,000	321,989
00076V-AY-6	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/10/2021	Bank of America Merrill Lynch		99,250	100,000	0
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/21/2021	DIRECT		59,702	59,702	0
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/21/2021	DIRECT		380,597	380,597	0
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2 LLC - TERM L		12/21/2021	DIRECT		59,701	59,701	0
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		10/26/2021	DIRECT		118,800	120,000	0
00213N-AM-4	APX GROUP, INC. - INITIAL TERM LOAN		12/16/2021	DIRECT		299,250	300,000	0
00488P-AP-0	ACRISURE, LLC - INCREMENTAL TL		11/09/2021	DIRECT		99,250	100,000	0
00488Y-AB-2	ACPRODUCTS HOLDINGS, INC. - INITIAL TERM		12/08/2021	DIRECT		197,282	199,499	0
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		10/20/2021	DIRECT		204,744	205,000	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
03852J-AL-5	ARAMARK INTERMEDIATE HOLDCO CORPORATION		12/08/2021	JP Morgan		197,250	200,000	0
04349H-AK-0	ASCEND LEARNING, LLC - TL		11/18/2021	DIRECT		303,475	305,000	0
04649V-AW-0	ASURION, LLC - NEW B-7 TERM LOAN		10/15/2021	DIRECT		198,432	199,483	0
04649V-AZ-3	ASURION, LLC - NEW B-3 TERM LOAN (SECOND		12/02/2021	Bank of America Merrill Lynch		199,000	200,000	0
05350N-AL-8	AVANTOR FUNDING, INC. - INCREMENTAL B-5		10/19/2021	DIRECT		259,026	259,350	0
05355J-AD-0	AVEANNA HEALTHCARE LLC - TERM LOAN (SECO		12/09/2021	BZW SECS		198,000	200,000	0
05604X-AP-1	MAUSER PACKAGING SOLUTIONS HOLDING COMPA		12/16/2021	DIRECT		246,230	249,347	0
08511L-AX-6	BERLIN PACKAGING L.L.C. - TRANCHE B-5 TE		12/02/2021	Citi Bank		199,500	200,000	0
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS, INC. - TERM		10/21/2021	DIRECT		198,236	199,483	0
10524M-AN-7	BRAND ENERGY & INFRASTRUCTURE SERVICES,		10/21/2021	DIRECT		199,000	200,000	0
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		10/29/2021	DIRECT		348,504	350,000	0
12546F-AF-9	CHG PPC PARENT LLC - TL		11/17/2021	DIRECT		393,025	395,000	0
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B		12/06/2021	FREIMARK BLAIR & COMPANY, INC/		298,080	300,000	0
15963C-AC-0	THE CHAMBERLAIN GROUP, LLC. - TERM LOAN		10/22/2021	DIRECT		209,133	210,000	0
22282G-AC-1	COVANTA HOLDING CORP - TERM LOAN B		11/17/2021	DIRECT		129,918	130,244	0
22282G-AD-9	COVANTA HOLDING CORP - TERM LOAN C		11/17/2021	DIRECT		9,732	9,756	0
26881K-AC-8	EP PURCHASER, LLC - TERM LOAN B		10/28/2021	DIRECT		104,475	105,000	0
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM		10/29/2021	DIRECT		198,500	200,000	0
31732F-AR-7	FILTRATION GROUP CORPORATION - 2021 INCR		10/19/2021	DIRECT		129,675	130,000	0
31935H-AD-9	FIRST BRANDS GROUP, LLC - 2021 TERM LOAN		12/16/2021	DIRECT		165,000	165,000	0
33718F-AB-6	FIRST STUDENT BIDCO INC. - INITIAL TERM		10/18/2021	DIRECT		53,652	53,922	0
33718F-AD-2	FIRST STUDENT BIDCO INC. - INITIAL TERM		10/18/2021	DIRECT		145,348	146,078	0
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATING COMPANY,		12/16/2021	Bank of America Merrill Lynch		325,215	330,000	0
33936H-AH-5	FLEX ACQUISITION COMPANY, INC. - INCREME		12/16/2021	DIRECT		296,509	298,749	0
38017B-AN-6	GO DADDY OPERATING COMPANY, LLC (GD FINA		10/15/2021	DIRECT		199,250	200,000	0
421300-AL-8	HAYWARD INDUSTRIES, INC. - REFINANCING T		12/16/2021	DIRECT		298,500	299,248	0
43117L-AG-8	HIGHTOWER HOLDING, LLC - INITIAL TERM LO		12/15/2021	JP Morgan		198,500	200,000	0
44332E-AU-0	HUB INTERNATIONAL LIMITED - B-3 INCREMEN		11/18/2021	DIRECT		99,499	99,748	0
44931Y-AD-9	ICU MEDICAL, INC. - TERM LOAN A		12/15/2021	BZW SECS		109,450	110,000	0
44988L-AF-4	IRB HOLDING CORP. - 2020 REPLACEMENT TER		11/04/2021	DIRECT		299,223	299,223	0
44988L-AG-2	IRB HOLDING CORP. - FOURTH AMENDMENT INC		12/06/2021	BZW SECS		99,748	99,748	0
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		12/08/2021	JP Morgan		341,550	345,000	0
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		11/19/2021	FREIMARK BLAIR & COMPANY, INC/		114,713	115,000	0
45780Y-AW-6	INSTALLED BUILDING PRODUCTS, INC. - TERM		12/09/2021	RBC		129,350	130,000	0
48254E-AB-7	KKR APPLE BIDCO, LLC - INITIAL TERM LOAN		10/20/2021	DIRECT		99,675	100,000	0
50179J-AB-4	LBM ACQUISITION, LLC - INITIAL TERM LOAN		12/15/2021	BZW SECS		421,813	425,000	0
50217U-AS-6	LTI HOLDINGS, INC. - INITIAL TERM LOAN (		12/16/2021	DIRECT		295,985	299,227	0
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC - INITIAL T		10/15/2021	DIRECT		98,060	100,000	0
57723C-AR-0	MATTRESS FIRM, INC. - TERM LOAN (2021)		11/08/2021	DIRECT		199,500	200,000	0
59408U-AB-3	MICHAELS COMPANIES, INC. THE - TERM B LO		12/14/2021	DIRECT		198,003	199,499	0
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		11/18/2021	DIRECT		124,375	125,000	0
62908H-AK-1	NEP GROUP, INC. - INCREMENTAL TLB		11/18/2021	DIRECT		326,700	330,000	0
69291L-AB-2	PECF USS INTERMEDIATE HOLDING III CORP -		11/04/2021	DIRECT		154,613	155,000	0
64072U-AE-2	CSC HOLDINGS, LLC (FKA CSC HOLDINGS INC.		11/01/2021	DIRECT		196,250	200,000	0
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI		11/10/2021	DIRECT		109,725	110,000	0
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER		11/09/2021	DIRECT		124,688	125,000	0
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		10/18/2021	DIRECT		268,650	270,000	0
73044E-AB-0	PODS, LLC - INITIAL TERM LOAN		12/03/2021	MORGAN SECURITIES-FIXED INC		178,200	180,000	0
74839X-AF-6	QUIKRETE HOLDINGS, INC. - INITIAL LOAN (		11/04/2021	DIRECT		272,632	275,000	0
75605V-AD-4	REALPAGE, INC. - INITIAL TERM LOAN (FIRS		12/14/2021	UBS		397,500	400,000	0
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS, INC. - TERM		12/06/2021	DBC-FI		319,497	322,135	0
78466Y-AN-8	SRS DISTRIBUTION INC. - 2021 REFINANCING		12/14/2021	Bank of America Merrill Lynch		199,750	200,000	0
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL, INC. - I		12/06/2021	FUNB FUNDS II		298,225	299,223	0
81527C-AL-1	SEDGWICK CLAIMS MANAGEMENT SERVICES, INC		11/04/2021	DIRECT		297,483	299,229	0
84546S-AU-7	SOUTHWESTERN ENERGY - TL		12/08/2021	JP Morgan		174,563	175,000	0
855031-AQ-3	STAPLES, INC. - 2019 REFINANCING NEW TER		12/15/2021	FUNB FUNDS II		97,250	100,000	0
89334G-AZ-7	TRANS UNION LLC - TERM LOAN B		11/18/2021	DIRECT		269,325	270,000	0
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		10/15/2021	DIRECT		197,539	200,000	0
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS LLC - ADVANC		10/20/2021	DIRECT		199,000	200,000	0
90266U-AJ-2	UFC HOLDINGS, LLC - TERM B-3 LOAN (FIRST		10/20/2021	DIRECT		331,818	335,000	0
90351H-AE-8	US FOODS HOLDING CORP. - COV-LITE TLB		11/17/2021	DIRECT		194,756	195,000	0
90385K-AK-7	UKG INC. - TERM LOAN (1ST LIEN)		11/18/2021	CREDIT SUISSE AG, CAYMAN ISLANDS BRANCH		199,858	200,000	0
92941P-AC-7	WW INTERNATIONAL, INC. - INITIAL TERM LO		12/16/2021	Bank of America Merrill Lynch		282,789	284,211	0
94254P-AC-4	WATLOW ELECTRIC MANUFACTURING COMPANY -		11/05/2021	DIRECT		200,000	200,000	0
96208U-AT-8	WEX INC. - TERM B LOAN		12/08/2021	Bank of America Merrill Lynch		198,500	199,497	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
99Z0KX-9T-8	MKS INSTRUMENTS, INC. - TERM LOAN		10/22/2021	DIRECT		224,438	225,000	0
99Z0L6-FW-2	MARLINK AS - (USD) TL		11/05/2021	DIRECT		97,000	100,000	0
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	10/29/2021	DIRECT		195,343	200,000	0
D6000E-AB-8	MESSER INDUSTRIES GMBH - INITIAL TERM B-		12/16/2021	GOLDMAN		297,243	299,112	0
G8057J-AB-2	SETANTA AIRCRAFT LEASING DESIGNATED ACTI	C	11/02/2021	DIRECT		349,125	350,000	0
L1802P-AC-3	COBHAM ULTRA US CO-BORROWER LLC - TERM L		11/17/2021	DIRECT		219,450	220,000	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						16,722,593	16,826,011	0
8399997. Total - Bonds - Part 3						277,992,535	275,042,195	395,141
8399998. Total - Bonds - Part 5						15,219,777	15,305,000	22,480
8399999. Total - Bonds						293,212,312	290,347,195	417,621
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
049560-10-5	ATMOS ENERGY ORD		09/28/2021	Fidelity Capital Markets	1,930.000	177,064		0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		01/25/2021	Fidelity Capital Markets	600.000	96,606		0
060505-10-4	BANK OF AMERICA ORD		07/19/2021	Fidelity Capital Markets	23,230.000	798,542		0
064058-10-0	BANK OF NEW YORK MELLON ORD		07/15/2021	Fidelity Capital Markets	5,467.000	242,043		0
09247X-10-1	BLACKROCK ORD		03/08/2021	Fidelity Capital Markets	383.000	271,975		0
125896-10-0	CMS ENERGY ORD		06/08/2021	Fidelity Capital Markets	9,940.000	596,657		0
174610-10-5	CITIZENS FINANCIAL GROUP ORD		01/21/2021	Fidelity Capital Markets	2,520.000	100,189		0
20030N-10-1	COMCAST CL A ORD		12/15/2021	Fidelity Capital Markets	2,000.000	96,220		0
29364G-10-3	ENTERGY ORD		01/14/2021	Fidelity Capital Markets	1,060.000	99,087		0
316773-10-0	FIFTH THIRD BANCORP ORD		01/29/2021	Fidelity Capital Markets	1,720.000	49,567		0
375558-10-3	GILEAD SCIENCES ORD		06/02/2021	Fidelity Capital Markets	12,060.000	795,108		0
446150-10-4	HUNTINGTON BANCSHARES ORD		03/23/2021	Fidelity Capital Markets	20,920.000	315,867		0
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANS ORD		01/05/2021	Fidelity Capital Markets	920.000	99,573		0
460146-10-3	INTERNATIONAL PAPER ORD		10/01/2021	Fidelity Capital Markets	18,320.000	726,679		0
46432F-84-2	ISHARES:CORE MSCI EAFE		12/09/2021	Fidelity Capital Markets	5,800.000	433,811		0
46435G-32-6	ISHARES:CR MSCI INTL DM		12/09/2021	Fidelity Capital Markets	6,430.000	434,642		0
48203R-10-4	JUNIPER NETWORKS ORD		10/04/2021	Fidelity Capital Markets	10,800.000	299,970		0
493267-10-8	KEYCORP ORD		07/16/2021	Fidelity Capital Markets	53,810.000	1,060,118		0
539830-10-9	LOCKHEED MARTIN ORD		10/26/2021	Fidelity Capital Markets	2,914.000	1,003,366		0
58933Y-10-5	MERCK & CO ORD		06/03/2021	Fidelity Capital Markets	25,690.000	1,049,205		0
59156R-10-8	METLIFE ORD		01/29/2021	Fidelity Capital Markets	1,040.000	49,910		0
665859-10-4	NORTHERN TRUST ORD		01/15/2021	Fidelity Capital Markets	520.000	49,905		0
681919-10-6	OMNICOM GROUP ORD		12/22/2021	Fidelity Capital Markets	14,193.000	1,017,531		0
718546-10-4	PHILLIPS 66 ORD		12/22/2021	Fidelity Capital Markets	8,040.000	592,824		0
75513E-10-1	RAYTHEON TECHNOLOGIES ORD		01/25/2021	Fidelity Capital Markets	8,720.000	598,713		0
7591EP-10-0	REGIONS FINANCIAL ORD		03/02/2021	Fidelity Capital Markets	4,100.000	87,576		0
816851-10-9	SEMPRA ORD		10/05/2021	Fidelity Capital Markets	1,540.000	201,622		0
838518-10-8	S JERSEY INDS ORD		03/17/2021	Fidelity Capital Markets	4,200.000	99,627		0
84857L-10-1	SPIRE ORD		10/18/2021	Fidelity Capital Markets	7,740.000	549,239		0
857477-10-3	STATE STREET ORD		04/19/2021	Fidelity Capital Markets	1,960.000	148,647		0
902973-30-4	US BANCORP ORD		01/20/2021	Fidelity Capital Markets	2,080.000	98,049		0
92343V-10-4	VERIZON COMMUNICATIONS ORD		01/05/2021	Fidelity Capital Markets	840.000	49,146		0
94106L-10-9	WASTE MANAGEMENT ORD		02/03/2021	Fidelity Capital Markets	440.000	49,636		0
969457-10-0	WILLIAMS ORD		11/09/2021	Fidelity Capital Markets	14,500.000	396,702		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,735,418	XXX	0
9799997. Total - Common Stocks - Part 3						12,735,418	XXX	0
9799998. Total - Common Stocks - Part 5						299,131	XXX	0
9799999. Total - Common Stocks						13,034,549	XXX	0
9899999. Total - Preferred and Common Stocks						13,034,549	XXX	0
9999999 - Totals						306,246,861	XXX	417,621

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
36179W-BY-3	G2 MA7255 - RMBS		12/01/2021	Paydown		183,297	183,297	190,385	0	0	(7,088)	0	(7,088)	0	183,297	0	0	0	1,665	03/20/2051
38380T-B7-0	GNR 2017-107 T - CMO/RMBS		12/01/2021	Paydown		865,864	865,864	883,046	879,621	0	(13,757)	0	(13,757)	0	865,864	0	0	0	13,321	01/20/2047
38380T-PZ-3	GNR 2016-173 CT - CMO/RMBS		12/01/2021	Paydown		98,597	98,597	99,737	99,506	0	(909)	0	(909)	0	98,597	0	0	0	2,842	10/20/2045
38382A-NY-7	GNR 2019-125 EA - CMO/RMBS		12/01/2021	Paydown		1,242,309	1,242,309	1,237,081	1,236,132	0	6,177	0	6,177	0	1,242,309	0	0	0	11,536	10/20/2049
38382W-DR-5	GNR 2021-117 PC - CMO/RMBS		12/01/2021	Paydown		39,744	39,744	40,464	0	0	(720)	0	(720)	0	39,744	0	0	0	209	07/20/2051
912828-G5-3	UNITED STATES TREASURY		11/30/2021	Maturity @ 100.00		4,000,000	4,000,000	3,966,504	3,993,557	0	6,443	0	6,443	0	4,000,000	0	0	0	75,000	11/30/2021
912828-PC-8	UNITED STATES TREASURY		04/01/2021	Maturity @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1,313	11/15/2020
0599999. Subtotal - Bonds - U.S. Governments						6,429,811	6,429,811	6,417,218	6,208,815	0	(9,854)	0	(9,854)	0	6,429,811	0	0	0	105,886	XXX
20772G-4W-5	CONNECTICUT ST		12/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,065,280	2,006,422	0	(6,422)	0	(6,422)	0	2,000,000	0	0	0	102,000	12/01/2021
605581-DW-4	MISSISSIPPI ST		12/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	32,520	12/01/2021
68609T-A2-4	OREGON ST		11/17/2021	Transfer		2,989,644	3,015,000	3,015,000	3,015,000	0	0	0	0	0	3,015,000	0	(25,356)	(25,356)	74,364	08/01/2033
882722-KE-0	TEXAS ST		04/01/2021	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	671	04/01/2029
917542-QU-9	UTAH ST		07/01/2021	Maturity @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	84,225	07/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,514,644	8,540,000	8,605,280	8,546,422	0	(6,422)	0	(6,422)	0	8,540,000	0	(25,356)	(25,356)	293,780	XXX
100853-LJ-7	BOSTON MASS		01/29/2021	Call @ 100.00		1,000,000	1,000,000	998,900	999,606	0	5	0	5	0	999,612	0	388	388	16,225	04/01/2026
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	998,900	999,606	0	5	0	5	0	999,612	0	388	388	16,225	XXX
13077D-FH-0	CALIFORNIA ST UNIV REV		11/17/2021	Transfer		2,194,280	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	194,280	194,280	73,174	11/01/2026
196479-C3-1	COLORADO HSG & FIN AUTH		12/01/2021	Call @ 100.00		833,235	833,235	833,235	833,235	0	0	0	0	0	833,235	0	0	0	13,107	09/01/2047
196479-Y4-5	COLORADO HSG & FIN AUTH		07/01/2021	Call @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,582	11/01/2027
196480-GG-6	COLORADO HSG & FIN AUTH		12/01/2021	Paydown		459,346	459,346	457,767	457,790	0	1,556	0	1,556	0	459,346	0	0	0	6,955	04/01/2050
20281P-BB-7	COMMONWEALTH FING AUTH PA REV		06/01/2021	Call @ 100.00		85,000	85,000	85,425	85,101	0	(16)	0	(16)	0	85,085	0	(85)	(85)	2,393	06/01/2023
29270C-R8-0	ENERGY NORTHWEST WASH ELEC REV		11/17/2021	Transfer		4,114,446	3,820,000	3,871,761	3,852,001	0	(3,982)	0	(3,982)	0	3,848,019	0	266,427	266,427	160,525	07/01/2027
3128M9-CT-7	FH G06982 - RMBS		12/01/2021	Paydown		126,652	126,652	131,243	129,947	0	(3,295)	0	(3,295)	0	126,652	0	0	0	2,009	04/01/2042
3128MJ-3J-7	FH G08800 - RMBS		11/17/2021	Paydown		3,126,216	3,032,681	2,996,736	3,001,974	0	9,226	0	9,226	0	3,011,199	0	115,017	115,017	74,414	02/01/2048
3128MJ-WB-2	FH G08641 - RMBS		12/01/2021	Paydown		68,015	68,015	70,226	69,643	0	(1,628)	0	(1,628)	0	68,015	0	0	0	1,080	05/01/2045
3128MJ-WV-8	FH G08659 - RMBS		12/01/2021	Paydown		203,765	203,765	202,523	202,649	0	1,117	0	1,117	0	203,765	0	0	0	3,232	08/01/2045
3128MJ-XE-5	FH G08676 - RMBS		12/01/2021	Paydown		1,026,209	1,026,209	1,055,180	1,048,369	0	(22,160)	0	(22,160)	0	1,026,209	0	0	0	16,393	11/01/2045
3128MJ-XJ-4	FH G08680 - RMBS		11/17/2021	Paydown		3,404,348	3,294,762	3,287,298	3,289,110	0	1,589	0	1,589	0	3,290,698	0	113,650	113,650	73,353	12/01/2045
3128MJ-Y5-3	FH G08731 - RMBS		11/17/2021	Paydown		1,844,296	1,809,264	1,779,863	1,788,583	0	2,560	0	2,560	0	1,791,144	0	53,152	53,152	36,360	11/01/2046
3128MJ-ZB-9	FH G08737 - RMBS		12/01/2021	Paydown		1,869,315	1,869,315	1,888,332	1,881,935	0	(12,620)	0	(12,620)	0	1,869,315	0	0	0	25,211	12/01/2046
3128MJ-ZF-0	FH G08741 - RMBS		12/01/2021	Paydown		418,637	418,637	418,163	418,159	0	478	0	478	0	418,637	0	0	0	5,676	01/01/2047
3128P8-E8-0	FH C91959 - RMBS		12/01/2021	Paydown		408,379	408,379	394,245	395,465	0	12,914	0	12,914	0	408,379	0	0	0	5,641	11/01/2037
3130AD-D8-2	FEDERAL HOME LOAN BANKS		01/25/2021	Call @ 100.00		2,000,000	2,000,000	1,918,400	1,935,663	0	481	0	481	0	1,936,144	0	63,856	63,856	30,700	07/25/2028
3130AJ-5H-8	FEDERAL HOME LOAN BANKS		02/26/2021	Call @ 100.00		1,300,000	1,300,000	1,299,025	1,299,085	0	11	0	11	0	1,299,096	0	904	904	16,250	02/26/2032
3132AE-J7-2	FH ZT2086 - RMBS		12/01/2021	Paydown		816,375	816,375	835,828	842,560	0	(26,186)	0	(26,186)	0	816,375	0	0	0	12,473	06/01/2049
3132DV-3J-2	FH SD8001 - RMBS		12/01/2021	Paydown		437,604	437,604	448,339	451,058	0	(13,455)	0	(13,455)	0	437,604	0	0	0	6,619	07/01/2049
3132DV-3N-3	FH SD8005 - RMBS		12/01/2021	Paydown		1,161,192	1,161,192	1,190,766	1,199,967	0	(38,775)	0	(38,775)	0	1,161,192	0	0	0	17,703	08/01/2049
3132DV-4V-4	FH SD8036 - RMBS		12/01/2021	Paydown		671,893	671,893	682,077	682,548	0	(10,655)	0	(10,655)	0	671,893	0	0	0	8,656	01/01/2050
3132DV-LC-7	FH SD7523 - RMBS		03/30/2021	Various		2,992,262	2,906,528	3,084,099	3,081,974	0	(8,864)	0	(8,864)	0	3,073,110	0	(80,848)	(80,848)	26,350	08/01/2050
3132DV-LG-8	FH SD7527 - RMBS		10/26/2021	Various		994,327	990,962	1,031,839	1,031,795	0	(4,169)	0	(4,169)	0	1,027,627	0	(33,299)	(33,299)	17,367	11/01/2050
3132DV-LH-6	FH SD7528 - RMBS		03/04/2021	Various		2,000,748	1,982,429	2,057,390	2,056,591	0	(1,887)	0	(1,887)	0	2,054,704	0	(53,955)	(53,955)	10,950	11/01/2050
3132GR-L6-6	FH Q06349 - RMBS		12/01/2021	Paydown		201,009	201,009	205,909	204,229	0	(3,220)	0	(3,220)	0	201,009	0	0	0	3,101	02/01/2042
3132VN-3M-3	FH Q62603 - RMBS		12/01/2021	Paydown		360,523	360,523	368,297	369,082	0	(8,559)	0	(8,559)	0	360,523	0	0	0	5,720	12/01/2048
3132WH-5N-1	FH Q44452 - RMBS		12/01/2021	Paydown		622,253	622,253	624,392	623,514	0	(1,261)	0	(1,261)	0	622,253	0	0	0	8,560	11/01/2046
3132WK-Q8-4	FH Q45878 - RMBS		12/01/2021	Paydown		1,596,329	1,596,329	1,582,236	1,585,323	0	11,006	0	11,006	0	1,596,329	0	0	0	24,143	12/01/2046
3133EJ-UT-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		07/23/2021	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	86,250	07/23/2025
3133EJ-VQ-9	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/02/2021	Call @ 100.00		500,000	500,000	502,000	500,422	0	(422)	0	(422)	0	500,000	0	0	0	18,900	08/02/2028
3133EL-LP-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/04/2021	Call @ 100.00		1,000,000	1,000,000	999,500	999,533	0	3	0	3	0	999,536	0	464	464	12,650	02/04/2032
3133EL-MP-6	FEDERAL FARM CREDIT BANKS FUNDING CORP		02/10/2021	Call @ 100.00		1,150,000	1,150,000	1,148,850	1,148,917	0	8	0	8	0	1,148,926	0	1,074	1,074	14,605	02/10/2033
3133KJ-5Y-4	FH RA3563 - RMBS		02/17/2021	Various		3,033,105	2,973,677	3,079,381	3,075,907	0	(4,354)	0	(4,354)	0	3,071,554	0	(38,449)	(38,449)	16,398	09/01/2050
3133KK-D6-3	FH RA3725 - RMBS		02/17/2021	Various		2,010,715	1,971,657	2,038,816	2,036,975	0	(2,418)	0	(2,418)	0	2,034,558	0	(23,843)	(23,843)	10,876	10/01/2050
3133KL-A9-8	FH RA4532 - RMBS		12/01/2021	Paydown		395,821	395,821	411,221	0	0	(15,400)	0	(15,400)	0	395,821	0	0	0	2,973	02/01/2051
3133KL-H2-6	FH RA4749 - RMBS		12/01/2021	Paydown		523,956	523,956	540,903	0	0	(16,947)	0	(16,947)	0	523,956	0	0	0	6,896	03/01/2051
3133KM-QG-3	FH RA5855 - RMBS		12/01/2021	Paydown		75,140	75,140	77,946	0	0	(2,806)	0	(2,806)	0	75,140	0	0	0	231	09/01/2051
3133TH-V7-9	FHR 2113 QG - CMO/RMBS		12/01/2021	Paydown		54,456	54,456	54,745	54,635	0	(179)	0	(179)	0	54,456	0	0	0	1,666	01/15/2029
3134GW-2J-4	FEDERAL HOME LOAN MORTGAGE CORP		09/28/2021	VINING SPARKS		2,685,200	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	(114,800)	(114,800)	41,160	11/24/2031
3134GX-AB-0	FEDERAL HOME LOAN MORTGAGE CORP		09/28/2021	VINING SPARKS		969,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(31,000)	(31,000)	12,917	02/19/2032

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
3135G0-K3-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/17/2021	Transfer		5,190,798	5,000,000	4,967,857	4,982,116	0	2,810	0	2,810	0	4,984,926	0	205,872	205,872	113,038	04/24/2026
3136A8-LL-2	FNR 2012-93 TY - CMO/RMBS		12/01/2021	Paydown		212,576	212,576	200,361	203,561	0	9,015	0	9,015	0	212,576	0	0	0	2,046	06/25/2042
3136AG-ZA-3	FNR 2013-101 A - CMO/RMBS		11/08/2021	Various		227,560	227,474	230,637	227,867	0	(433)	0	(433)	0	227,435	0	125	125	4,377	09/25/2030
3136AH-H9-4	FNR 2013-130 A - CMO/RMBS		12/01/2021	Paydown		131,473	131,473	130,281	130,586	0	886	0	886	0	131,473	0	0	0	1,879	01/25/2044
3136AR-PP-7	FNR 2016-11 LA - CMO/RMBS		12/01/2021	Paydown		492,834	492,834	495,530	493,371	0	(537)	0	(537)	0	492,834	0	0	0	9,552	05/25/2042
3136B1-LV-4	FNR 2018-24 VD - CMO/RMBS		12/01/2021	Paydown		205,223	205,223	207,019	206,071	0	(848)	0	(848)	0	205,223	0	0	0	3,911	04/25/2031
3136B5-QE-8	FNR 2019-45 CL - CMO/RMBS		12/01/2021	Paydown		718,746	718,746	718,633	718,652	0	93	0	93	0	718,746	0	0	0	8,921	08/25/2049
3136BA-P3-2	FNR 2020-43 BY - CMO/RMBS		12/01/2021	Paydown		528,638	528,638	541,358	540,465	0	(11,827)	0	(11,827)	0	528,638	0	0	0	9,091	10/25/2048
3136BG-UX-7	FNR 2021-61 LA - CMO/RMBS		12/01/2021	Paydown		43,175	43,175	45,023	0	0	(1,848)	0	(1,848)	0	43,175	0	0	0	234	09/25/2051
3137A3-H7-7	FHR 3751 HB - CMO/RMBS		12/01/2021	Paydown		441,426	441,426	441,426	441,426	0	0	0	0	0	441,426	0	0	0	7,598	11/15/2025
3137A7-KX-7	FHR 3826 BK - CMO/RMBS		12/01/2021	Paydown		165,572	165,572	174,077	167,495	0	(1,923)	0	(1,923)	0	165,572	0	0	0	2,551	03/15/2026
3137AS-RZ-9	FHR 4099 VB - CMO/RMBS		11/17/2021	Paydown		4,047,827	4,000,000	4,180,000	4,035,985	0	(28,525)	0	(28,525)	0	4,007,459	0	40,367	40,367	115,123	09/15/2033
3137BA-W8-1	FHR 4340 UE - CMO/RMBS		11/17/2021	Paydown		1,538,350	1,500,000	1,510,137	1,502,135	0	(2,012)	0	(2,012)	0	1,500,123	0	38,227	38,227	49,085	05/15/2042
3137BD-UD-6	FHR 4385 MQ - CMO/RMBS		11/17/2021	Transfer		2,042,051	2,000,000	1,992,188	1,995,343	0	1,095	0	1,095	0	1,996,438	0	45,613	45,613	57,667	07/15/2041
3137BV-EH-5	FHR 4655 HA - CMO/RMBS		06/15/2021	Paydown		92,768	92,768	93,899	92,838	0	(70)	0	(70)	0	92,768	0	0	0	822	01/15/2042
3137F6-DC-8	FHR 5035 BL - CMO/RMBS		11/30/2021	CMG		2,725,781	3,000,000	2,983,125	2,983,350	0	854	0	854	0	2,984,204	0	(258,423)	(258,423)	45,250	10/25/2050
3137F7-EU-5	FHR 5048 JY - CMO/RMBS		11/30/2021	CMG		3,653,125	4,000,000	3,998,750	3,998,731	0	(188)	0	(188)	0	3,998,542	0	(345,417)	(345,417)	60,333	12/25/2050
3137F7-JJ-5	FHR 5057 GA - CMBS/CMO/RMBS		12/01/2021	Paydown		141,288	141,288	146,332	146,298	0	(5,011)	0	(5,011)	0	141,288	0	0	0	1,660	12/25/2050
3137F7-MW-2	FHR 5050 CP - CMO/RMBS		12/01/2021	Paydown		143,640	143,640	149,116	149,085	0	(5,445)	0	(5,445)	0	143,640	0	0	0	1,710	12/25/2050
3137F9-GM-7	FHR 5074 KP - CMO/RMBS		12/01/2021	Paydown		95,918	95,918	99,313	0	0	(3,395)	0	(3,395)	0	95,918	0	0	0	1,052	02/25/2051
3137FL-3C-6	FHR 4863 HP - CMO/RMBS		12/01/2021	Paydown		1,035,870	1,035,870	1,045,582	1,045,896	0	(10,026)	0	(10,026)	0	1,035,870	0	0	0	15,047	03/15/2049
3137FL-3R-3	FHR 4863 K - CMO/RMBS		11/17/2021	Paydown		2,403,445	2,338,652	2,354,000	2,351,505	0	(4,700)	0	(4,700)	0	2,346,805	0	56,640	56,640	60,877	03/15/2049
3137FL-A3-8	FHR 4875 DA - CMO/RMBS		12/01/2021	Paydown		582,342	582,342	590,440	588,221	0	(5,879)	0	(5,879)	0	582,342	0	0	0	10,438	07/15/2048
3137FL-W5-9	FHR 4881 AK - CMO/RMBS		12/01/2021	Paydown		246,868	246,868	251,805	252,892	0	(6,025)	0	(6,025)	0	246,868	0	0	0	3,837	02/15/2048
3137FM-2E-1	FHR 4891 PB - CMO/RMBS		12/01/2021	Paydown		651,704	651,704	664,279	666,294	0	(14,591)	0	(14,591)	0	651,704	0	0	0	10,248	06/15/2049
3137FN-FS-4	FHR 4911 LB - CMO/RMBS		12/01/2021	Paydown		823,088	823,088	838,650	840,811	0	(17,723)	0	(17,723)	0	823,088	0	0	0	9,335	08/25/2049
3137FV-S7-8	FHR 5017 DL - CMO/RMBS		12/03/2021	BMO Capital Markets		1,843,125	2,000,000	2,023,750	2,022,995	0	(1,365)	0	(1,365)	0	2,021,629	0	(178,504)	(178,504)	30,583	09/25/2050
3137FW-U4-0	FHR 5025 GB - CMO/RMBS		12/03/2021	BMO Capital Markets		2,760,000	3,000,000	3,034,219	3,033,405	0	(2,003)	0	(2,003)	0	3,031,402	0	(271,402)	(271,402)	45,875	10/25/2050
3137FY-TN-6	FHR 5096 C - CMO/RMBS		12/01/2021	Paydown		129,172	129,172	127,279	0	0	1,892	0	1,892	0	129,172	0	0	0	903	04/25/2051
31393V-LJ-8	FHR 2635E E - CMO/RMBS		05/17/2021	Paydown		9,004	9,004	8,374	8,931	0	73	0	73	0	9,004	0	0	0	78	04/15/2033
31393V-LL-3	FHR 2635E EB - CMO/RMBS		05/17/2021	Paydown		8,483	8,483	8,732	8,504	0	(21)	0	(21)	0	8,483	0	0	0	78	04/15/2033
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		12/01/2021	Paydown		938,288	938,288	937,409	936,690	0	1,598	0	1,598	0	938,288	0	0	0	14,439	05/25/2026
31397U-ZB-8	FNR 2011-58 AL - CMO/RMBS		12/01/2021	Paydown		954,728	954,728	978,596	959,648	0	(4,920)	0	(4,920)	0	954,728	0	0	0	17,711	07/25/2026
31403D-AP-4	FN 745314 - RMBS		12/01/2021	Paydown		62,584	62,584	62,502	62,501	0	84	0	84	0	62,584	0	0	0	1,204	05/01/2034
3140EV-VF-1	FN BC1513 - RMBS		12/01/2021	Paydown		1,164,689	1,164,689	1,172,515	1,168,862	0	(4,173)	0	(4,173)	0	1,164,689	0	0	0	16,962	08/01/2046
3140F0-JJ-4	FN BC4764 - RMBS		12/01/2021	Paydown		1,624,089	1,624,089	1,637,665	1,633,760	0	(9,670)	0	(9,670)	0	1,624,089	0	0	0	21,728	10/01/2046
3140FX-C7-5	FN BF0093 - RMBS		12/01/2021	Paydown		775,065	775,065	798,559	802,222	0	(27,157)	0	(27,157)	0	775,065	0	0	0	13,759	05/01/2056
3140HA-XB-1	FN BJ8773 - RMBS		12/01/2021	Paydown		787,575	787,575	791,390	791,774	0	(4,199)	0	(4,199)	0	787,575	0	0	0	11,888	09/01/2049
3140J7-XA-8	FN BM3372 - CMBS/RMBS		12/01/2021	Paydown		726,579	726,579	775,933	0	0	(49,354)	0	(49,354)	0	726,579	0	0	0	13,968	01/01/2028
3140JP-M9-3	FN BN6683 - RMBS		12/01/2021	Paydown		972,173	972,173	997,313	1,000,977	0	(28,804)	0	(28,804)	0	972,173	0	0	0	15,482	06/01/2049
3140KL-YF-3	FN BQ1609 - RMBS		12/01/2021	Paydown		257,311	257,311	271,865	271,424	0	(14,113)	0	(14,113)	0	257,311	0	0	0	3,838	09/01/2050
3140KM-SW-1	FN BQ2332 - RMBS		12/01/2021	Paydown		393,290	393,290	417,502	416,813	0	(23,523)	0	(23,523)	0	393,290	0	0	0	6,207	09/01/2050
3140KP-7J-6	FN BQ4496 - RMBS		12/01/2021	Paydown		227,822	227,822	232,645	0	0	(4,823)	0	(4,823)	0	227,822	0	0	0	2,180	02/01/2051
3140KV-XP-0	FN BQ9685 - RMBS		12/01/2021	Paydown		176,292	176,292	180,066	0	0	(3,774)	0	(3,774)	0	176,292	0	0	0	1,584	01/01/2051
3140KV-XR-6	FN BQ9687 - RMBS		12/01/2021	Paydown		445,459	445,459	457,362	0	0	(11,903)	0	(11,903)	0	445,459	0	0	0	4,527	01/01/2051
3140L0-D8-7	FN BR1926 - RMBS		12/01/2021	Paydown		129,213	129,213	133,615	0	0	(4,401)	0	(4,401)	0	129,213	0	0	0	1,638	01/01/2051
3140LW-G7-6	FN BT7421 - RMBS		12/01/2021	Paydown		58,379	58,379	59,125	0	0	(746)	0	(746)	0	58,379	0	0	0	175	08/01/2051
3140Q7-SL-2	FN CA0522 - RMBS		12/01/2021	Paydown		1,120,447	1,120,447	1,103,946	1,109,077	0	11,370	0	11,370	0	1,120,447	0	0	0	14,657	10/01/2047
3140QE-X2-3	FN CA6996 - RMBS		02/25/2021	Various		3,025,856	2,935,422	3,125,192	3,116,702	0	(5,787)	0	(5,787)	0	3,110,915	0	(85,059)	(85,059)	20,214	09/01/2050
3140QG-5K-9	FN CA8949 - RMBS		12/01/2021	Paydown		262,889	262,889	271,350	0	0	(8,462)	0	(8,462)	0	262,889	0	0	0	2,901	02/01/2051
3140QG-NQ-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2021	Paydown		162,660	162,660	168,861	0	0	(6,201)	0	(6,201)	0	162,660	0	0	0	1,294	01/01/2051
3140QG-RN-9	FN CA8592 - RMBS		12/01/2021	Paydown		103,776	103,776	107,927	0	0	(4,151)	0	(4,151)	0	103,776	0	0	0	724	01/01/2051
3140QG-UM-7	FN CA8687 - RMBS		12/01/2021	Paydown		145,639	145,639	146,367	0	0	(728)	0	(728)	0	145,639	0	0	0	1,433	01/01/2051
3140XA-2W-1	FN FM7088 - RMBS		12/01/2021	Paydown		176,163	176,163	182,879	0	0	(6,716)	0	(6,716)	0	176,163	0	0	0	1,510	05/01/2051
3140XA-GK-2	FN FM6501 - RMBS		12/01/2021	Paydown		364,650	364,650	375,248	0	0	(10,598)	0	(10,598)	0	364,650	0	0	0	4,243	03/01/2051
3140XB-2Z-2	FN FM7991 - RMBS		12/01/2021	Paydown		141,402	141,402	147,599	0	0	(6,197)	0	(6,197)	0	141,402	0	0	0	921	07/01/2051
3140XB-X7-0	FN FM7901 - RMBS		12/01/2021	Paydown		52,476	52,476	54,797	0	0	(2,320)	0	(2,320)	0	52,476	0	0	0	278	07/01/2051
3140XC-B8-0	FN FM8162 - RMBS		12/01/2021	Paydown		64,034	64,034	67,116	0	0	(3,082)	0	(3,082)	0	64,034	0	0	0	353	07/01/2051

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
3140XC-JP-4	FN FM8369 - RMBS		12/01/2021	Paydown		70,284	70,284	73,315	0	0	(3,031)	0	(3,031)	0	70,284	0	0	0	447	08/01/2051
31418C-CP-7	FN MA2777 - RMBS		12/01/2021	Paydown		1,458,691	1,458,691	1,434,532	1,440,000	0	18,691	0	18,691	0	1,458,691	0	0	0	17,639	10/01/2046
31418C-T9-5	FN MA3275 - RMBS		12/01/2021	Paydown		1,852,967	1,852,967	1,821,119	1,828,294	0	24,673	0	24,673	0	1,852,967	0	0	0	24,489	02/01/2048
31418D-2N-1	FN MA4380 - RMBS		12/01/2021	Paydown		138,983	138,983	145,910	0	0	(6,927)	0	(6,927)	0	138,983	0	0	0	1,185	07/01/2051
31418D-C6-7	FN MA3692 - RMBS		12/01/2021	Paydown		567,701	567,701	580,475	583,953	0	(16,252)	0	(16,252)	0	567,701	0	0	0	8,818	07/01/2049
31418D-P9-7	FN MA4047 - RMBS		08/23/2021	Various		4,705,931	4,659,088	4,745,863	4,739,537	0	(6,651)	0	(6,651)	0	4,732,886	0	(26,955)	(26,955)	66,020	06/01/2050
31418D-VB-5	FN MA4209 - RMBS		02/12/2021	Various		3,988,414	3,989,029	4,020,973	4,020,487	0	(980)	0	(980)	0	4,019,507	0	(31,093)	(31,093)	16,531	12/01/2050
31418D-YC-0	FN MA4306 - RMBS		12/01/2021	Paydown		196,512	196,512	202,500	0	0	(5,987)	0	(5,987)	0	196,512	0	0	0	2,322	04/01/2051
31418D-Z8-8	FN MA4366 - RMBS		12/01/2021	Paydown		118,813	118,813	123,472	0	0	(4,660)	0	(4,660)	0	118,813	0	0	0	1,064	06/01/2041
542690-3K-6	LONG ISLAND PWR AUTH N Y ELEC SYS REV		09/01/2021	Maturity @ 100.00		910,000	910,000	910,000	910,000	0	0	0	0	0	910,000	0	0	0	31,004	09/01/2021
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2021	Various		81,381	81,381	81,381	81,381	0	0	0	0	0	81,381	0	0	0	808	03/01/2041
57419R-GH-2	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/01/2021	Call @ 100.00		162,774	162,774	162,774	162,774	0	0	0	0	0	162,774	0	0	0	3,506	07/01/2043
57563R-JZ-3	MASEDU 11J J722		01/04/2021	Call @ 100.00		845,000	845,000	842,888	844,623	0	2	0	2	0	844,625	0	375	375	17,956	07/01/2022
57586N-RL-7	MASSACHUSETTS ST HSG FIN AGY		08/16/2021	Call @ 100.00		75,000	75,000	71,531	74,367	0	275	0	275	0	74,642	0	358	358	1,724	06/01/2022
576000-ZL-0	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		11/17/2021	Transfer		2,658,260	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	(91,740)	(91,740)	68,226	08/15/2032
60416Q-GX-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Call @ 100.00		1,192,659	1,192,659	1,192,659	1,192,659	0	0	0	0	0	1,192,659	0	0	0	18,028	10/01/2047
60416Q-HX-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Various		226,187	226,187	226,187	226,187	0	0	0	0	0	226,187	0	0	0	3,000	06/01/2050
60416Q-HY-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Various		407,954	407,954	407,954	407,954	0	0	0	0	0	407,954	0	0	0	4,078	09/01/2050
60416Q-HZ-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Various		65,029	65,029	65,029	65,029	0	0	0	0	0	65,029	0	0	0	708	12/01/2050
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Call @ 100.00		35,590	35,590	35,590	0	0	0	0	0	0	35,590	0	0	0	282	02/01/2051
60416Q-JC-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2021	Call @ 100.00		10,759	10,759	10,759	0	0	0	0	0	0	10,759	0	0	0	38	09/01/2051
60637B-B6-6	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2021	Various		86,544	86,544	86,544	86,544	0	0	0	0	0	86,544	0	0	0	1,132	11/01/2050
61212R-X7-6	MONTANA ST BRD HSG		12/01/2021	Call @ 100.00		155,000	155,000	164,068	157,791	0	(486)	0	(486)	0	157,305	0	(2,305)	(2,305)	4,500	12/01/2038
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		12/01/2021	Paydown		317,516	317,516	317,516	317,516	0	0	0	0	0	317,516	0	0	0	3,247	11/01/2044
64469D-VA-6	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		02/01/2021	Call @ 100.00		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	165	01/01/2022
64469D-VL-2	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		08/02/2021	Call @ 100.00		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	861	07/01/2022
658207-MA-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2021	Call @ 100.00		645,000	645,000	645,000	645,000	0	0	0	0	0	645,000	0	0	0	24,633	01/01/2030
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		12/01/2021	Call @ 100.00		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,888	11/01/2041
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		12/01/2021	Call @ 100.00		113,750	113,750	113,750	113,750	0	0	0	0	0	113,750	0	0	0	1,088	09/01/2050
704668-DF-6	PEACHTREE CITY GA WTR & SEW AUTH SWR SYS		03/01/2021	Maturity @ 100.00		1,000,000	1,000,000	953,770	998,910	0	1,090	0	1,090	0	1,000,000	0	0	0	10,750	03/01/2021
880461-MJ-4	TENNESSEE HSG DEV AGY RESIDENTIAL FIN PR		12/01/2021	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	721	01/01/2027
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2021	Various		78,369	78,369	78,369	78,369	0	0	0	0	0	78,369	0	0	0	755	03/01/2036
91412G-D9-3	UNIVERSITY CALIF REVS		11/17/2021	Transfer		3,137,880	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	137,880	137,880	75,025	05/15/2025
928120-3R-6	VIRGINIA ST HSG DEV AUTH		10/01/2021	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,840	10/01/2021
92812U-L3-0	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		07/01/2021	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,625	07/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						125,227,390	124,891,670	126,170,398	120,809,145	0	(502,980)	0	(502,980)	0	125,560,287	0	(332,897)	(332,897)	2,227,342	XXX
00081T-AJ-7	ACCO BRANDS CORP		03/31/2021	Call @ 100.00		513,125	500,000	501,563	500,683	0	(39)	0	(39)	0	500,645	0	(645)	(645)	20,854	12/15/2024
00287Y-CR-8	ABBVIE INC		09/16/2021	Call @ 100.00		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,528	12/15/2021
00507V-AP-4	ACTIVISION BLIZZARD INC		02/24/2021	WELLS FARGO SECURITIES LLC		750,040	800,000	779,672	780,330	0	290	0	290	0	780,620	0	(30,580)	(30,580)	5,880	09/15/2030
013092-AF-8	ALBERTSONS COMPANIES INC		11/17/2021	Transfer		223,495	220,000	220,250	220,227	0	(40)	0	(40)	0	220,187	0	3,308	3,308	8,679	03/15/2026
013093-AD-1	ALBERTSONS COMPANIES LLC		11/01/2021	Call @ 100.00		369,315	360,000	341,190	348,509	0	179	0	179	0	348,688	0	11,312	11,312	18,998	03/15/2025
01741R-AF-9	ALLEGHENY TECHNOLOGIES INC		10/14/2021	Call @ 100.00		90,313	80,000	66,600	67,559	0	198	0	198	0	67,757	0	12,243	12,243	17,646	08/15/2023
02361D-AV-2	AMEREN ILLINOIS CO		02/25/2021	STC		571,158	600,000	598,898	598,909	0	16	0	16	0	598,925	0	(27,767)	(27,767)	2,532	11/15/2030
02364W-BD-6	AMERICA MOVIL SAB DE CV	C	12/23/2021	Call @ 100.00		1,015,318	1,000,000	979,050	995,514	0	2,814	0	2,814	0	998,328	0	1,672	1,672	60,196	07/16/2022
031162-BY-5	AMGEN INC		11/17/2021	Transfer		2,108,826	2,000,000	1,989,120	1,994,910	0	973	0	973	0	1,995,884	0	112,942	112,942	65,278	05/01/2025
03674X-AF-3	ANTERO RESOURCES CORP		03/23/2021	JP Morgan Securities LLC		175,219	175,000	70,000	70,000	0	0	0	0	0	70,000	0	105,219	105,219	3,117	06/01/2023
03674X-AJ-5	ANTERO RESOURCES CORP		11/17/2021	Transfer		407,500	400,000	148,000	148,000	0	0	0	0	0	148,000	0	259,500	259,500	24,222	03/01/2025
03674X-AN-6	ANTERO RESOURCES CORP		07/01/2021	Call @ 100.00		17,340	16,000	16,000	16,000	0	0	0	0	0	16,000	0	0	0	711	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORP		11/02/2021	Call @ 100.00		17,220	16,000	16,000	0	0	0	0	0	0	16,000	0	0	0	899	02/01/2029
03690A-AC-0	ANTERO MIDSTREAM PARTNERS LP		06/08/2021	Call @ 100.00		770,160	750,000	521,025	521,025	0	0	0	0	0	521,025	0	228,975	228,975	49,611	09/15/2024
038779-AB-0	ARBYS 2020-1 A2 - RMBS		10/30/2021	Paydown		10,000	10,000	10,065	10,069	0	(69)	0	(69)	0	10,000	0	0	0	202	08/01/2050
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC	C	11/17/2021	Transfer		400,000	400,000	392,952	389,001	0	(7,063)	0	(7,063)	0	381,938	0	18,062	18,062	21,117	08/15/2027
044209-AF-1	ASHLAND LLC		09/02/2021	Call @ 100.00		935,716	900,000	905,565	900,963	0	(510)	0	(510)	0	900,454	0	(454)	(454)	80,485	08/15/2022
053773-BA-4	AVIS BUDGET CAR RENTAL LLC		09/02/2021	Call @ 100.00		178,063	175,000	137,393	138,866	0	1,051	0	1,051	0	139,916	0	35,084	35,084	10,532	03/15/2025
05508R-AE-6	B&G FOODS INC		11/17/2021	Transfer		583,921	570,000	570,638	569,552	0	76	0	76	0	569,628	0	14,294	14,294	33,749	04/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05524U-AA-7	BAMLL 2012-PARK A - CMBS		11/17/2021	Transfer		2,041,231	2,000,000	2,059,920	2,011,738	0	(5,892)	0	(5,892)	0	2,005,846	0	35,385	35,385	56,879	12/12/2030
05524V-AA-5	BAMLL 2011-FSHN A - CMBS		05/11/2021	Paydown		2,500,000	2,500,000	2,549,900	2,500,319	0	(319)	0	(319)	0	2,500,000	0	0	0	46,042	07/11/2033
058498-AR-7	BALL CORP		10/28/2021	Call @ 100.00		254,225	250,000	252,813	250,585	0	(396)	0	(396)	0	250,189	0	(189)	(189)	18,218	03/15/2022
058498-AT-3	BALL CORP		11/17/2021	Transfer		275,625	250,000	248,750	249,360	0	113	0	113	0	249,473	0	26,152	26,152	18,083	07/01/2025
06540Y-AC-3	BANK 2020-BNK28 A3 - CMBS		03/09/2021	WFM		1,724,063	1,800,000	1,817,917	1,817,445	0	(363)	0	(363)	0	1,817,082	0	(93,019)	(93,019)	7,920	03/15/2063
075887-BT-5	BECTON DICKINSON AND CO		09/13/2021	Call @ 100.00		2,172,977	2,132,000	2,065,823	2,106,691	0	12,232	0	12,232	0	2,118,923	0	13,077	13,077	88,452	06/06/2022
081437-AR-6	AMCOR FLEXIBLES NORTH AMERICA INC		07/15/2021	Call @ 100.00		500,000	500,000	499,112	499,700	0	204	0	204	0	499,903	0	97	97	16,875	10/15/2021
08162W-BB-1	BMARK 2020-B19 A4 - CMBS		03/09/2021	CMG		1,934,375	2,000,000	2,019,901	2,019,307	0	(458)	0	(458)	0	2,018,849	0	(84,474)	(84,474)	8,589	09/17/2053
08163A-AD-5	BMARK 2020-B18 A4 - CMBS		03/25/2021	WFM		1,913,125	2,000,000	2,019,854	2,018,982	0	(510)	0	(510)	0	2,018,472	0	(105,347)	(105,347)	10,961	07/15/2053
08576P-AA-9	BERRY GLOBAL INC		11/17/2021	Call @ 100.00		560,745	550,000	551,625	552,597	0	(1,516)	0	(1,516)	0	551,081	0	4,624	4,624	31,089	02/15/2026
085790-AY-9	BERRY GLOBAL INC		07/15/2021	Call @ 100.00		214,897	214,000	214,000	214,000	0	0	0	0	0	214,000	0	0	0	10,150	07/15/2023
08883@-AA-1	BOWLING GREEN KETUCKY CTL PASS-THROUGH T		12/15/2021	Paydown		65,496	65,496	65,496	65,496	0	0	0	0	0	65,496	0	0	0	1,914	06/15/2036
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC		03/08/2021	JP Morgan Securities LLC		932,920	1,000,000	998,170	998,212	0	30	0	30	0	998,242	0	(65,322)	(65,322)	7,156	03/30/2031
124857-AG-8	VIACOMCBS INC		03/15/2021	Call @ 100.00		3,087,150	3,000,000	2,941,410	2,992,032	0	1,350	0	1,350	0	2,993,382	0	6,618	6,618	141,713	03/01/2022
12508E-AJ-0	CDK GLOBAL INC		11/17/2021	Transfer		533,468	500,000	502,188	501,885	0	(159)	0	(159)	0	501,726	0	31,741	31,741	30,771	05/15/2029
12527G-AG-8	CF INDUSTRIES INC		03/22/2021	Call @ 100.00		255,276	250,000	247,818	249,573	0	102	0	102	0	249,675	0	325	325	7,850	12/01/2021
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2021	Paydown		33,875	33,875	33,991	33,986	0	(111)	0	(111)	0	33,875	0	0	0	486	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		12/15/2021	Paydown		17,154	17,154	17,146	17,146	0	8	0	8	0	17,154	0	0	0	265	07/15/2060
125523-AV-2	CIGNA CORP		11/17/2021	Transfer		2,111,653	2,000,000	1,999,296	1,999,559	0	85	0	85	0	1,999,644	0	112,009	112,009	70,778	04/15/2025
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC		10/15/2021	Maturity @ 100.00		600,000	600,000	597,573	599,598	0	402	0	402	0	600,000	0	0	0	23,250	10/15/2021
126307-AF-4	CSC HOLDINGS LLC		11/15/2021	Maturity @ 100.00		800,000	800,000	776,538	795,803	0	4,197	0	4,197	0	800,000	0	0	0	54,000	11/15/2021
126307-AQ-0	CSC HOLDINGS LLC		11/17/2021	Transfer		154,743	150,000	150,000	150,000	0	0	0	0	0	150,000	0	4,743	4,743	8,983	04/15/2027
126650-DQ-0	CVS HEALTH CORP		12/08/2021	JP Morgan Securities LLC		1,316,189	1,380,000	1,379,834	1,379,833	0	(50)	0	(50)	0	1,379,783	0	(63,594)	(63,594)	25,444	02/28/2031
12686C-BB-4	CABLEVISION SYSTEMS CORP		11/17/2021	Transfer		308,364	300,000	298,125	299,618	0	192	0	192	0	299,810	0	8,554	8,554	20,660	09/15/2022
131347-CK-0	CALPINE CORP		12/29/2021	Call @ 100.00		141,623	138,000	138,086	137,940	0	9	0	9	0	137,949	0	(2,209)	(2,209)	10,912	06/01/2026
141781-AZ-7	CARGILL INC		11/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,039,780	2,004,356	0	(4,356)	0	(4,356)	0	2,000,000	0	0	0	65,000	11/15/2021
141781-BB-9	CARGILL INC		12/10/2021	Call @ 100.00		1,650,000	1,650,000	1,664,479	1,651,948	0	(1,948)	0	(1,948)	0	1,650,000	0	0	0	69,424	03/01/2022
159864-AC-1	CHARLES RIVER LABORATORIES INTERNATIONAL		03/23/2021	Call @ 100.00		135,504	130,000	126,263	126,668	0	120	0	120	0	126,789	0	3,211	3,211	8,920	04/01/2026
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		03/29/2021	Call @ 100.00		153,938	150,000	149,813	149,879	0	5	0	5	0	149,884	0	116	116	7,788	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		09/15/2021	Call @ 100.00		309,000	300,000	301,074	300,891	0	(99)	0	(99)	0	300,792	0	(792)	(792)	25,688	10/01/2026
17322Y-AC-4	CGCMT 2014-GC25 A3 - CMBS		10/01/2021	Paydown		158,434	158,434	160,009	158,990	0	(556)	0	(556)	0	158,434	0	0	0	3,011	10/11/2047
17323Y-AC-3	CGCMT 2015-GC31 A3 - CMBS		11/01/2021	Paydown		319,108	319,108	322,282	320,480	0	(1,372)	0	(1,372)	0	319,108	0	0	0	11,657	06/12/2048
17327F-AC-0	CGCMT 2018-B2 A3 - CMBS		11/17/2021	Transfer		4,325,728	4,000,000	4,039,675	4,028,805	0	(3,669)	0	(3,669)	0	4,025,136	0	300,593	300,593	143,936	03/10/2051
185899-AD-3	CLEVELAND-CLIFFS INC		03/12/2021	Call @ 100.00		773,910	750,000	600,000	621,396	0	3,965	0	3,965	0	625,361	0	124,639	124,639	43,433	10/15/2025
185899-AK-7	CLEVELAND-CLIFFS INC		05/10/2021	JHY		30,788	30,000	29,888	0	0	3	0	3	0	29,890	0	897	897	328	03/01/2029
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		01/08/2021	JHY		277,310	275,000	154,055	154,055	0	0	0	0	0	154,055	0	123,255	123,255	5,252	04/01/2023
228189-AB-2	CROWN AMERICAS LLC		10/14/2021	Call @ 100.00		419,231	400,000	389,404	397,225	0	1,038	0	1,038	0	398,263	0	1,737	1,737	41,681	01/15/2023
228255-AH-8	CROWN CORK & SEAL COMPANY INC		11/17/2021	Transfer		1,363,230	1,122,000	1,124,805	1,057,369	0	(7,187)	0	(7,187)	0	1,050,182	0	313,048	313,048	76,312	12/15/2026
231021-AT-3	CUMMINS INC		03/02/2021	WELLS FARGO SECURITIES LLC		1,147,056	1,200,000	1,193,016	1,193,243	0	111	0	111	0	1,193,354	0	(46,298)	(46,298)	9,500	09/01/2030
23283P-AT-1	CYRUSONE LP		10/20/2021	MORGAN STANLEY CO		757,120	800,000	780,960	781,292	0	1,375	0	1,375	0	782,667	0	(25,547)	(25,547)	18,681	11/01/2030
233851-AF-1	DAIMLER FINANCE NORTH AMERICA LLC		09/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,030,920	2,003,108	0	(3,108)	0	(3,108)	0	2,000,000	0	0	0	77,500	09/15/2021
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	11/17/2021	Transfer		586,744	570,000	495,900	494,396	0	(1,855)	0	(1,855)	0	492,541	0	94,202	94,202	35,688	04/15/2025
235825-AE-6	DANA INC		05/03/2021	Various		495,000	500,000	436,255	434,600	0	(848)	0	(848)	0	433,752	0	61,248	61,248	26,306	12/15/2024
23918K-AS-7	DAVITA INC		11/17/2021	Transfer		457,070	450,000	453,000	452,959	0	(229)	0	(229)	0	452,730	0	4,340	4,340	20,003	06/01/2030
24704A-AD-8	DEFT 2018-1 A3 - ABS		03/22/2021	Paydown		139,434	139,434	139,420	139,433	0	1	0	1	0	139,434	0	0	0	619	06/22/2023
25470X-AL-9	DISH DBS CORP		11/17/2021	Transfer		510,875	500,000	478,400	468,636	0	(11,572)	0	(11,572)	0	457,064	0	53,811	53,811	29,306	03/15/2023
25470X-AW-5	DISH DBS CORP		11/17/2021	Transfer		306,426	300,000	291,750	285,822	0	(7,094)	0	(7,094)	0	278,728	0	27,698	27,698	17,723	11/15/2024
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2021	Paydown		3,563	3,563	3,683	3,674	0	(112)	0	(112)	0	3,563	0	0	0	98	10/25/2049
25755T-AN-0	DPABS 2021-1 AI - RMBS		10/25/2021	Paydown		4,500	4,500	4,515	0	0	(15)	0	(15)	0	4,500	0	0	0	48	04/25/2051
25755T-AP-5	DPABS 2021-1 AII - RMBS		10/25/2021	Paydown		4,500	4,500	4,520	0	0	(20)	0	(20)	0	4,500	0	0	0	37	04/25/2051
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV	C	11/17/2021	Transfer		1,817,550	1,750,000	1,544,375	1,550,905	0	33,892	0	33,892	0	1,584,797	0	232,753	232,753	81,501	06/15/2025
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LTD	C	03/26/2021	Various		104,700	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	6,428	05/15/2022
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	11/17/2021	Transfer		106,500	100,000	100,000	100,000	0	0	0	0	0	100,000	0	6,500	6,500	5,153	05/15/2024
30262D-AL-5	FREMF 2011-K13 B - CMBS		01/25/2021	Paydown		3,000,000	3,000,000	3,188,789	3,000,000	0	0	0	0	0	3,000,000	0	0	0	12,198	01/25/2048
307000-AA-7	FAMILY DOLLAR STORES INC		01/20/2021	Call @ 100.00		500,759	500,000	497,470	499,973	0	16	0	16	0	499,990	0	10	10	12,425	02/01/2021

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
31428X-BP-0	FEDEX CORP		11/17/2021	Transfer		2,024,858	1,867,000	1,748,053	1,771,190	0	10,325	0	10,325	0	1,781,514	0	243,344	243,344	79,700	02/15/2028
31620M-AT-3	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 100.00		2,463,569	2,250,000	2,235,488	2,241,334	0	349	0	349	0	2,241,684	0	8,316	8,316	255,944	08/15/2026
354613-AL-5	FRANKLIN RESOURCES INC		09/28/2021	KEY CAPITAL MARKETS		950,520	1,000,000	985,780	985,941	0	990	0	990	0	986,932	0	(36,412)	(36,412)	15,156	10/30/2030
35671D-CC-7	FREEPORT-MCMORAN INC		11/17/2021	Transfer		469,206	450,000	444,750	445,547	0	502	0	502	0	446,050	0	23,156	23,156	27,250	09/01/2027
36250G-AN-5	GSMS 2015-GC30 A3 - CMBS		11/17/2021	Paydown		5,643,719	5,425,327	5,479,437	5,448,469	0	(5,773)	0	(5,773)	0	5,442,696	0	201,023	201,023	160,182	05/12/2050
36804P-AF-3	GATX CORP - ABS		07/02/2021	Paydown		194,817	194,817	194,821	194,809	0	7	0	7	0	194,817	0	0	0	18,854	01/02/2025
370334-BM-5	GENERAL MILLS INC		10/14/2021	Call @ 100.00		1,500,000	1,500,000	1,499,955	1,500,006	0	(5)	0	(5)	0	1,500,001	0	(1)	(1)	39,244	12/15/2021
37185L-AF-9	GENESIS ENERGY LP		11/17/2021	R. W. PRESSPRICH		689,063	700,000	490,000	490,000	0	0	0	0	0	490,000	0	199,063	199,063	19,305	06/15/2024
382550-BF-7	GOODYEAR TIRE & RUBBER CO		11/17/2021	Transfer		308,025	300,000	276,750	276,750	0	0	0	0	0	276,750	0	31,275	31,275	21,958	05/31/2026
410345-AN-2	HANESBRANDS INC		11/19/2021	Call @ 100.00		41,991	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	4,165	05/15/2025
421924-BN-0	ENCOMPASS HEALTH CORP		11/17/2021	Call @ 100.00		750,000	750,000	748,875	749,133	0	237	0	237	0	749,370	0	630	630	32,319	03/15/2023
427866-BE-7	HERSHEY CO		12/08/2021	B.A. Securities Inc.		342,227	350,000	349,199	349,242	0	70	0	70	0	349,312	0	(7,086)	(7,086)	6,099	06/01/2030
438516-BA-3	HONEYWELL INTERNATIONAL INC		03/01/2021	Maturity @ 100.00		700,000	700,000	757,582	701,408	0	(1,408)	0	(1,408)	0	700,000	0	0	0	14,875	03/01/2021
451102-BJ-5	ICAHN ENTERPRISES LP		04/12/2021	Call @ 100.00		300,000	300,000	307,104	300,216	0	(216)	0	(216)	0	300,000	0	0	0	10,780	02/01/2022
452308-AP-4	ILLINOIS TOOL WORKS INC		06/15/2021	Call @ 100.00		1,650,000	1,650,000	1,650,792	1,650,083	0	(83)	0	(83)	0	1,650,000	0	0	0	41,766	09/15/2021
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		09/21/2021	GOLDMAN		964,600	1,000,000	996,406	996,509	0	196	0	196	0	996,705	0	(32,105)	(32,105)	20,196	09/15/2032
46124H-AD-8	INTUIT INC		02/26/2021	KEY CAPITAL MARKETS		977,530	1,000,000	1,000,666	1,000,637	0	(11)	0	(11)	0	1,000,627	0	(23,097)	(23,097)	11,138	07/15/2030
46284V-AG-6	IRON MOUNTAIN INC		11/17/2021	Transfer		361,016	350,000	349,125	349,185	0	81	0	81	0	349,266	0	11,750	11,750	24,549	07/15/2028
46625H-JT-8	JPMORGAN CHASE & CO		11/17/2021	Transfer		1,061,775	1,000,000	1,051,180	1,027,071	0	(7,461)	0	(7,461)	0	1,019,610	0	42,165	42,165	50,160	02/01/2024
46637W-AD-5	JPMCC 2012-CIBX A4 - CMBS		12/01/2021	Paydown		755,027	755,027	770,126	755,428	0	(401)	0	(401)	0	755,027	0	0	0	15,826	06/16/2045
46647P-BU-9	JPMORGAN CHASE & CO		09/28/2021	GOLDMAN		954,850	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(45,150)	(45,150)	15,239	11/19/2031
47232M-AE-2	JEFFERIES FINANCE LLC		08/03/2021	Call @ 100.00		215,610	200,000	185,000	185,459	0	355	0	355	0	185,814	0	14,186	14,186	24,012	06/03/2026
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	C	03/31/2021	BARCLAYS CAPITAL INC		563,418	600,000	598,134	598,187	0	45	0	45	0	598,232	0	(34,814)	(34,814)	5,950	09/15/2030
48123V-AF-9	ZIFF DAVIS INC		09/30/2021	Adjustment		26,780	26,000	26,000	26,000	0	0	0	0	0	26,000	0	780	780	874	10/15/2030
48203R-AP-9	JUNIPER NETWORKS INC		11/17/2021	Transfer		1,140,670	1,200,000	1,194,932	1,194,960	0	404	0	404	0	1,195,364	0	(54,694)	(54,694)	22,467	12/10/2030
48250N-AB-1	KFC HOLDING CO		06/01/2021	Call @ 100.00		102,625	100,000	99,250	99,433	0	38	0	38	0	99,471	0	529	529	5,250	06/01/2026
49456B-AA-9	KINDER MORGAN INC		02/15/2021	Maturity @ 100.00		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	7,500	02/15/2021
502431-AN-9	L3HARRIS TECHNOLOGIES INC		12/07/2021	JP Morgan Securities LLC		767,000	800,000	802,416	802,395	0	(204)	0	(204)	0	802,191	0	(35,191)	(35,191)	14,960	01/15/2031
527298-BS-1	LEVEL 3 FINANCING INC		11/17/2021	Transfer		378,500	400,000	400,000	399,000	988	2	0	990	0	399,990	0	(21,490)	(21,490)	13,372	01/15/2029
546347-AK-1	LOUISIANA-PACIFIC CORP		03/29/2021	Various		563,577	550,000	543,581	546,680	0	168	0	168	0	546,847	0	7,344	7,344	23,105	09/15/2024
548661-DY-0	LOWE'S COMPANIES INC		12/10/2021	B.A. Securities Inc.		379,916	400,000	398,468	398,495	0	135	0	135	0	398,630	0	(18,714)	(18,714)	7,782	10/15/2030
571676-AL-9	MARS INC		03/09/2021	Various		1,482,391	1,600,000	1,594,066	1,594,226	0	88	0	88	0	1,594,313	0	(111,922)	(111,922)	16,972	07/16/2032
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT		06/01/2021	Various		54,307	482,379	1,309	1,309	0	0	0	0	0	1,309	0	52,998	52,998	4	07/01/2036
57636Q-AG-9	MASTERCARD INC		11/17/2021	Transfer		3,198,173	3,000,000	2,886,030	2,916,579	0	11,359	0	11,359	0	2,927,938	0	270,236	270,236	87,517	11/21/2026
58769L-AD-4	MBALT 2018-B A4 - ABS		03/15/2021	Paydown		2,000,000	2,000,000	1,999,871	1,999,987	0	13	0	13	0	2,000,000	0	0	0	16,310	07/15/2024
588056-AU-5	MERCER INTERNATIONAL INC	C	02/16/2021	Call @ 100.00		508,125	500,000	448,500	454,937	0	1,188	0	1,188	0	456,125	0	43,875	43,875	25,458	02/01/2024
594087-AV-0	MICHAELS STORES INC		03/09/2021	Imperial Capital Markets		583,200	540,000	536,566	536,671	0	79	0	79	0	536,749	0	46,451	46,451	11,400	10/01/2027
609207-AX-3	MONDELEZ INTERNATIONAL INC		02/01/2021	J P MORGAN SECURITIES		581,598	600,000	595,624	595,745	0	34	0	34	0	595,780	0	(14,182)	(14,182)	3,725	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL INC		12/02/2021	MIZUHO SECURITIES USA/FIXED INCOME		573,264	600,000	598,590	598,613	0	98	0	98	0	598,711	0	(25,447)	(25,447)	12,844	10/15/2032
61761A-AY-4	MSBAM 2012-C5 A3 - CMBS		11/18/2021	Paydown		157,114	157,114	160,254	157,276	0	(162)	0	(162)	0	157,114	0	0	0	2,916	08/17/2045
61763M-AE-0	MSBAM 2014-C16 A4 - CMBS		08/01/2021	Paydown		81,901	81,901	82,716	82,105	0	(204)	0	(204)	0	81,901	0	0	0	1,560	06/17/2047
61763X-AD-8	MSBAM 2014-C18 A3 - CMBS		11/01/2021	Paydown		436,592	436,592	478,819	458,072	0	(21,480)	0	(21,480)	0	436,592	0	0	0	19,962	10/18/2047
61764P-BT-8	MSBAM 2014-C19 A3 - CMBS		10/01/2021	Paydown		295,289	295,289	298,221	296,368	0	(1,079)	0	(1,079)	0	295,289	0	0	0	4,756	12/17/2047
62886E-AY-4	NCR CORP		11/17/2021	Transfer		354,813	350,000	350,750	350,731	0	(63)	0	(63)	0	350,668	0	4,145	4,145	21,729	10/01/2028
629377-CC-4	NRG ENERGY INC		10/06/2021	Call @ 100.00		303,740	294,000	292,590	293,060	0	93	0	93	0	293,153	0	847	847	27,569	01/15/2027
629377-CQ-3	NRG ENERGY INC		11/17/2021	Transfer		38,700	40,000	40,000	40,000	0	0	0	0	0	40,000	0	(1,300)	(1,300)	1,294	02/15/2029
63934E-AT-5	NAVISTAR INTERNATIONAL CORP		07/01/2021	Call @ 100.00		464,909	450,000	452,500	451,957	0	(175)	0	(175)	0	451,781	0	(1,781)	(1,781)	34,784	11/01/2025
63934E-AW-8	NAVISTAR INTERNATIONAL CORP		07/01/2021	Call @ 100.00		42,850	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	5,383	05/01/2025
65364U-AB-2	NIAGARA MOHAWK POWER CORP		11/17/2021	Transfer		2,039,839	2,000,000	1,945,560	1,984,358	0	7,074	0	7,074	0	1,991,432	0	48,407	48,407	52,757	11/28/2022
65409Q-BB-7	NIELSEN FINANCE LLC		04/12/2021	Call @ 100.00		286,000	286,000	283,140	285,458	0	113	0	113	0	285,572	0	428	428	6,951	04/15/2022
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	C	11/17/2021	Transfer		508,205	500,000	486,875	491,432	0	1,684	0	1,684	0	493,116	0	15,089	15,089	32,361	02/01/2025
65478N-AD-7	NAROT 2018-C A3 - ABS		12/15/2021	Paydown		94,604	94,604	94,586	94,599	0	4	0	4	0	94,604	0	0	0	1,544	06/15/2023
664675-AF-2	NORTHEASTERN UNIVERSITY		03/01/2021	Maturity @ 100.00		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	9,987	03/01/2021
68245X-AC-3	1011778 BC UNLIMITED LIABILITY CO	C	07/15/2021	Call @ 100.00		210,211	208,000	206,960	207,331	0	102	0	102	0	207,433	0	567	567	11,051	05/15/2024
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C	11/17/2021	Transfer		387,432	400,000	400,000	400,000	0	0	0	0	0	400,000	0	(12,568)	(12,568)	17,867	10/15/2030

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
69352P-AF-0	PPL CAPITAL FUNDING INC		07/15/2021	Call @ 100.00		2,109,480	2,000,000	1,988,000	1,995,993	0	860	0	860	0	1,996,853	0	3,147	3,147	151,791	06/01/2023
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANCE LLC		02/25/2021	SALOMON BROTHERS INC		943,280	1,000,000	991,580	991,766	0	119	0	119	0	991,885	0	(48,605)	(48,605)	6,771	04/01/2031
718546-AC-8	PHILLIPS 66		12/16/2021	Call @ 100.00		1,112,454	1,100,000	1,116,481	1,102,821	0	(2,153)	0	(2,153)	0	1,100,668	0	(668)	(668)	58,454	04/01/2022
72147K-AC-2	PILGRIMS PRIDE CORP		04/08/2021	Various		247,875	250,000	246,188	247,498	0	140	0	140	0	247,638	0	237	237	15,606	03/15/2025
737446-AK-0	POST HOLDINGS INC		03/11/2021	Call @ 100.00		814,156	780,000	765,125	770,031	0	287	0	287	0	770,318	0	9,682	9,682	56,473	08/15/2026
74256L-EG-0	PRINCIPAL LIFE GLOBAL FUNDING II		03/02/2021	WELLS FARGO SECURITIES LLC		949,990	1,000,000	994,930	995,085	0	80	0	80	0	995,165	0	(45,175)	(45,175)	7,792	08/27/2030
74340X-BE-0	PROLOGIS LP		03/08/2021	Call @ 100.00		3,092,788	2,750,000	2,844,298	2,804,012	0	(1,995)	0	(1,995)	0	2,802,017	0	(52,017)	(52,017)	379,168	11/01/2025
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		08/30/2021	Call @ 100.00		1,619,730	1,500,000	1,508,250	1,503,205	0	(600)	0	(600)	0	1,502,605	0	(2,605)	(2,605)	161,293	05/15/2024
74531Q-AD-4	PUGET ENERGY INC		09/01/2021	Maturity @ 100.00		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	15,000	09/01/2021
75281A-AS-8	RANGE RESOURCES CORP		11/17/2021	Transfer		234,395	225,000	133,875	133,875	0	0	0	0	0	133,875	0	100,520	100,520	11,030	05/15/2025
75513E-BW-0	RAYTHEON TECHNOLOGIES CORP		08/26/2021	Call @ 100.00		3,071,224	3,000,000	2,990,730	2,998,034	0	644	0	644	0	2,998,678	0	1,322	1,322	123,516	12/15/2022
756109-BA-1	REALTY INCOME CORP		09/21/2021	SALOMON BROTHERS INC		576,780	600,000	592,332	592,359	0	401	0	401	0	592,760	0	(15,980)	(15,980)	8,370	03/15/2033
760759-AX-8	REPUBLIC SERVICES INC		02/24/2021	FIRST BOSTON		1,052,878	1,120,000	1,102,181	1,102,705	0	240	0	240	0	1,102,945	0	(50,067)	(50,067)	8,391	02/15/2031
776743-AL-0	ROPER TECHNOLOGIES INC		03/31/2021	RBC CAPITAL MARKETS		557,778	600,000	599,034	599,061	0	21	0	21	0	599,082	0	(41,304)	(41,304)	6,242	02/15/2031
778296-AG-8	ROSS STORES INC		12/10/2021	WELLS FARGO SECURITIES LLC		768,040	800,000	794,564	794,651	0	450	0	450	0	795,102	0	(27,062)	(27,062)	17,208	04/15/2031
78388J-AV-8	SBA COMMUNICATIONS CORP		03/11/2021	SALOMON BROTHERS INC		513,000	500,000	492,795	495,442	0	226	0	226	0	495,668	0	17,332	17,332	13,135	09/01/2024
78403D-AL-4	SBATOW 171 1C - RMBS		06/09/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	20,064	04/09/2047
80105N-AG-0	SANOFI SA	C	03/29/2021	Maturity @ 100.00		1,000,000	1,000,000	989,760	999,714	0	286	0	286	0	1,000,000	0	0	0	20,000	03/29/2021
81211K-AU-4	SEALED AIR CORP		11/17/2021	Transfer		930,375	900,000	873,000	892,412	0	2,845	0	2,845	0	895,257	0	35,118	35,118	53,288	04/01/2023
816851-AU-3	SEMPRA ENERGY		12/03/2021	Call @ 100.00		1,063,829	1,000,000	996,650	998,908	0	331	0	331	0	999,239	0	761	761	104,554	12/01/2023
816851-AV-1	SEMPRA ENERGY		12/03/2021	Call @ 100.00		2,666,872	2,500,000	2,533,925	2,516,301	0	(4,483)	0	(4,483)	0	2,511,817	0	(11,817)	(11,817)	252,664	06/15/2024
817565-BU-7	SERVICE CORPORATION INTERNATIONAL		06/09/2021	Call @ 100.00		289,028	280,000	305,550	282,782	0	(1,381)	0	(1,381)	0	281,401	0	(1,401)	(1,401)	21,722	11/15/2021
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		11/17/2021	Transfer		197,250	200,000	201,500	201,469	0	(114)	0	(114)	0	201,355	0	(4,105)	(4,105)	8,569	08/15/2030
81761T-AA-3	SERV 2020-1 A21 - RMBS		10/30/2021	Paydown		7,750	7,750	7,836	5,274	0	(86)	0	(86)	0	7,750	0	0	0	113	01/30/2051
81762P-AE-2	SERVICENOW INC		02/24/2021	RBC CAPITAL MARKETS		1,490,528	1,600,000	1,567,070	1,567,713	0	481	0	481	0	1,568,194	0	(77,666)	(77,666)	12,133	09/01/2030
822582-AX-0	SHELL INTERNATIONAL FINANCE BV	C	12/22/2021	Call @ 100.00		1,566,045	1,500,000	1,496,850	1,499,099	0	326	0	326	0	1,499,425	0	575	575	135,462	08/12/2023
82967N-BA-5	SIRIUS XM RADIO INC		11/17/2021	Transfer		519,910	500,000	500,000	500,000	0	0	0	0	0	500,000	0	19,910	19,910	32,361	08/01/2027
832696-AB-4	J M SMUCKER CO		10/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,023,600	2,002,715	0	(2,715)	0	(2,715)	0	2,000,000	0	0	0	70,000	10/15/2021
832696-AS-7	J M SMUCKER CO		03/31/2021	MITSUBISHI UFJ SECURITIES		987,420	1,000,000	1,049,660	1,048,025	0	(1,281)	0	(1,281)	0	1,046,744	0	(59,324)	(59,324)	13,194	03/15/2030
83546D-AJ-7	SONIC 2020-1 A22 - RMBS		12/20/2021	Paydown		4,000	4,000	4,000	4,000	0	0	0	0	0	4,000	0	0	0	94	01/20/2050
83546D-AN-8	SONIC 2021-1 A21 - RMBS		12/20/2021	Paydown		2,500	2,500	2,510	0	0	(10)	0	(10)	0	2,500	0	0	0	11	08/21/2051
83546D-AQ-1	SONIC 2021-1 A22 - RMBS		12/20/2021	Paydown		2,500	2,500	2,515	0	0	(15)	0	(15)	0	2,500	0	0	0	13	08/21/2051
85172F-AN-9	ONEMAIN FINANCE CORP		11/17/2021	Transfer		286,575	250,000	250,938	250,695	0	(100)	0	(100)	0	250,595	0	35,980	35,980	20,880	03/15/2026
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICUT IV L		12/15/2021	Paydown		126,630	126,630	126,630	126,630	0	0	0	0	0	126,630	0	0	0	5,701	12/15/2025
86614W-AD-8	SUMMIT MIDSTREAM HOLDINGS LLC		01/26/2021	RBC CAPITAL MARKETS		145,800	180,000	19,800	19,800	0	0	0	0	0	19,800	0	126,000	126,000	2,961	04/15/2025
86787E-AT-4	TRUIST BANK		11/17/2021	Transfer		3,546,243	3,500,000	3,497,415	3,499,147	0	459	0	459	0	3,499,606	0	46,637	46,637	110,999	08/01/2022
87264A-AT-2	T-MOBILE USA INC		11/17/2021	Transfer		520,625	500,000	494,688	496,070	0	469	0	469	0	496,538	0	24,087	24,087	29,264	04/15/2027
87264A-CB-9	T-MOBILE USA INC		06/04/2021	SALOMON BROTHERS INC		1,196,496	1,200,000	1,224,796	1,224,330	0	(954)	0	(954)	0	1,223,376	0	(26,880)	(26,880)	29,240	02/15/2031
87422V-AA-6	TALEN ENERGY SUPPLY LLC		11/03/2021	B.A. Securities Inc.		117,000	180,000	89,550	143,219	0	4,927	58,596	(53,669)	0	89,550	0	27,450	27,450	10,855	06/01/2025
87422V-AJ-7	TALEN ENERGY SUPPLY LLC		09/21/2021	MORGAN STANLEY CO		32,550	35,000	32,750	35,000	0	0	2,250	(2,250)	0	32,750	0	(200)	(200)	2,165	06/01/2028
88033G-CS-7	TENET HEALTHCARE CORP		09/10/2021	Call @ 100.00		149,711	148,000	141,340	140,661	0	(654)	0	(654)	0	140,007	0	7,993	7,993	8,477	07/15/2024
89233P-5F-9	TOYOTA MOTOR CREDIT CORP		09/15/2021	Maturity @ 100.00		1,500,000	1,500,000	1,510,917	1,501,107	0	(1,107)	0	(1,107)	0	1,500,000	0	0	0	51,000	09/15/2021
893647-AX-5	TRANSDIGM INC		02/16/2021	Call @ 100.00		376,013	370,000	353,272	352,348	0	(242)	0	(242)	0	352,106	0	17,894	17,894	19,975	07/15/2024
893647-BB-2	TRANSDIGM INC		11/17/2021	Transfer		515,625	500,000	455,490	449,877	0	(10,127)	0	(10,127)	0	439,750	0	75,875	75,875	29,396	06/15/2026
897051-AA-6	TRONOX INC		03/31/2021	Call @ 100.00		362,177	350,000	332,350	335,250	0	559	0	559	0	335,808	0	14,192	14,192	22,667	04/15/2026
89705P-AA-3	TRONOX FINANCE PLC	C	04/01/2021	Call @ 100.00		156,470	150,000	141,000	142,538	0	329	0	329	0	142,867	0	7,133	7,133	10,782	10/01/2025
90333L-AP-7	US CONCRETE INC		06/28/2021	Call @ 100.00		112,769	111,000	102,536	105,278	0	726	0	726	0	106,005	0	4,995	4,995	5,799	06/01/2024
90333L-AT-9	US CONCRETE INC		09/29/2021	Call @ 100.00		260,678	240,000	241,700	241,650	0	(123)	0	(123)	0	241,527	0	(1,527)	(1,527)	32,937	03/01/2029
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		11/17/2021	Transfer		573,957	550,000	550,438	550,216	0	(22)	0	(22)	0	550,194	0	23,763	23,763	37,981	05/15/2027
91159H-HN-3	US BANCORP		11/17/2021	Transfer		2,085,774	2,000,000	1,794,440	1,846,533	0	22,108	0	22,108	0	1,868,641	0	217,132	217,132	62,674	07/22/2026
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	09/02/2021	Call @ 100.00		75,511	74,000	72,890	71,512	0	(1,162)	0	(1,162)	0	70,350	0	3,650	3,650	2,680	04/15/2025
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/28/2021	Call @ 100.00		220,632	200,000	199,352	199,803	0	28	0	28	0	199,831	0	169	169	27,871	09/15/2023
92930R-BB-7	WFRBS 2012-C9 A3 - CMBS		07/01/2021	Paydown		67,901	67,901	69,400	68,171	0	(270)	0	(270)	0	67,901	0	0	0	1,177	11/17/2045
92936Q-AG-3	WFRBS 2012-C6 A4 - CMBS		11/18/2021	Paydown		942,988	942,988	952,376	942,583	0	405	0	405	0	942,988	0	0	0	18,525	04/17/2045
92936Y-AC-5	WFRBS 2012-C8 A3 - CMBS		12/01/2021	Paydown		252,460	252,460	257,500	253,043	0	(582)	0	(582)	0	252,460	0	0	0	7,576	08/17/2045

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
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		11/01/2021	Paydown		236,939	236,939	239,294	237,466	0	(527)	0	(527)	0	236,939	0	0	0	6,624	09/17/2046
94106L-BP-3	WASTE MANAGEMENT INC		02/03/2021	JP Morgan Securities LLC		386,604	400,000	399,052	399,062	0	8	0	8	0	399,069	0	(12,465)	(12,465)	1,300	03/15/2031
94989K-AU-7	WFCM 2015-C29 A3 - CMBS		12/01/2021	Paydown		817,928	817,928	836,461	827,021	0	(9,093)	0	(9,093)	0	817,928	0	0	0	27,610	06/17/2048
94989T-AY-0	WFCM 2015-LC22 A3 - CMBS		05/01/2021	Paydown		427,603	427,603	431,858	429,627	0	(2,024)	0	(2,024)	0	427,603	0	0	0	8,262	09/17/2058
95000L-AY-9	WFCM 2016-C33 A3 - CMBS		08/01/2021	Paydown		273,830	273,830	275,409	274,389	0	(559)	0	(559)	0	273,830	0	0	0	3,622	03/17/2059
95001N-AX-6	WFCM 2018-C45 A3 - CMBS		12/01/2021	Paydown		28,536	28,536	28,819	28,748	0	(212)	0	(212)	0	28,536	0	0	0	951	06/15/2051
95058X-AK-4	WEN 211 A2 - RMBS		12/15/2021	Paydown		5,000	5,000	5,017	0	0	(17)	0	(17)	0	5,000	0	0	0	29	06/15/2051
95058X-AL-2	WEN 211 A2I - RMBS		12/15/2021	Paydown		5,000	5,000	5,024	0	0	(24)	0	(24)	0	5,000	0	0	0	49	06/15/2051
95081Q-AK-0	WESCO DISTRIBUTION INC		01/14/2021	Call @ 100.00		1,000,000	1,000,000	1,000,960	999,613	0	14	0	14	0	999,628	0	372	372	4,330	12/15/2021
95081Q-AM-6	WESCO DISTRIBUTION INC		07/02/2021	Call @ 100.00		354,704	350,000	351,022	350,417	0	(67)	0	(67)	0	350,349	0	(349)	(349)	14,999	06/15/2024
959802-BA-6	WESTERN UNION CO		10/21/2021	RBC CAPITAL MARKETS		494,595	500,000	499,565	0	0	25	0	25	0	499,590	0	(4,995)	(4,995)	8,632	03/15/2031
976657-AL-0	WEC ENERGY GROUP INC		12/16/2021	Call @ 100.00		322,074	300,000	299,949	299,979	0	4	0	4	0	299,983	0	17	17	26,460	06/15/2025
976843-BL-5	WISCONSIN PUBLIC SERVICE CORP		11/21/2021	Maturity @ 100.00		2,000,000	2,000,000	1,998,700	1,999,626	0	374	0	374	0	2,000,000	0	0	0	67,000	11/21/2021
988498-AN-1	YUM! BRANDS INC		11/17/2021	Transfer		392,600	400,000	401,000	400,976	0	(73)	0	(73)	0	400,904	0	(8,304)	(8,304)	16,594	03/15/2031
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						152,934,875	151,122,680	148,654,644	147,758,336	988	(3,974)	60,846	(63,831)	0	148,266,621	0	2,967,834	2,967,834	5,964,517	XXX
464288-63-8	ISHARES:5-10 IG CORP BD		04/01/2021	Fidelity Capital Markets	0.000	2,804,644	0	2,919,964	2,925,139	(5,174)	0	0	(5,174)	0	2,919,964	0	(115,320)	(115,320)	16,552	
78464A-37-5	SPDR PTF IT CORP BOND		04/01/2021	Fidelity Capital Markets	0.000	1,954,715	0	2,000,143	2,004,597	(4,453)	0	0	(4,453)	0	2,000,143	0	(45,429)	(45,429)	8,193	
92206C-87-0	VANGUARD INT CRP BD ETF		04/01/2021	Fidelity Capital Markets	0.000	4,792,276	0	4,998,091	4,999,990	(1,899)	0	0	(1,899)	0	4,998,091	0	(205,815)	(205,815)	26,765	
8099999. Subtotal - Bonds - SVO Identified Funds						9,551,635	0	9,918,199	9,929,726	(11,527)	0	0	(11,527)	0	9,918,199	0	(366,564)	(366,564)	51,510	XXX
00184N-AB-3	TRICORBRAUN HOLDINGS, INC. - CLOSING DAT		12/31/2021	Direct		301	301	298	0	0	0	0	0	0	301	0	0	0	1	03/03/2028
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE, LLC - TER		12/31/2021	Direct		513	513	512	0	0	0	0	0	0	513	0	0	0	1	11/05/2027
11565H-AB-2	BROWN GROUP HOLDINGS, LLC - INITIAL TERM		12/31/2021	Direct		936	936	932	0	0	0	0	0	0	936	0	0	0	1	06/07/2028
12769L-AB-5	CAESARS RESORT COLLECTION, LLC - TERM B		12/31/2021	Direct		779	779	774	0	0	0	0	0	0	779	0	0	0	1	12/23/2024
28414B-AF-3	ELANCO ANIMAL HEALTH INCORPORATED - TERM		12/31/2021	Direct		518	518	514	0	0	0	0	0	0	518	0	0	0	0	08/01/2027
38017B-AN-6	GO DADDY OPERATING COMPANY, LLC (GD FINA		12/31/2021	Direct		698	698	696	0	0	0	0	0	0	698	0	0	0	0	02/15/2024
45567Y-AL-9	MH SUB I, LLC (MICRO HOLDING CORP.) - 20		12/31/2021	Direct		291	291	290	0	0	0	0	0	0	291	0	0	0	0	09/13/2024
59835X-AC-8	MIDWEST PHYSICIAN ADMINISTRATIVE SERVICE		12/31/2021	Direct		314	314	313	0	0	0	0	0	0	314	0	0	0	0	03/12/2028
69315J-AG-8	PAI HOLDCO, INC. - TERM B LOAN (FIRST LI		12/31/2021	Direct		276	276	276	0	0	0	0	0	0	276	0	0	0	0	10/28/2027
69515E-AH-5	PACKAGING COORDINATORS MIDCO, INC. - TER		12/31/2021	Direct		314	314	313	0	0	0	0	0	0	314	0	0	0	0	11/30/2027
70323K-AE-8	PATHWAY VET ALLIANCE LLC - 2021 REPLACEM		12/31/2021	Direct		680	680	677	0	0	0	0	0	0	680	0	0	0	4	03/31/2027
89364M-BQ-6	TRANSDIGM INC. - TRANCHE E REFINANCING T		12/31/2021	Direct		509	509	503	0	0	0	0	0	0	509	0	0	0	0	05/30/2025
C6901L-AH-0	1011778 B.C. UNLIMITED LIABILITY COMPANY	A	12/31/2021	Direct		509	509	497	0	0	0	0	0	0	509	0	0	0	0	11/19/2026
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						6,638	6,638	6,594	0	0	1	0	1	0	6,638	0	0	0	10	XXX
8399997. Total - Bonds - Part 4						303,664,992	291,990,799	300,771,231	294,252,051	(10,539)	(523,224)	60,846	(594,608)	0	299,721,167	0	2,243,406	2,243,406	8,659,269	XXX
8399998. Total - Bonds - Part 5						14,944,009	15,305,000	15,219,777	0	0	4,098	0	4,098	0	15,223,876	0	(289,866)	(289,866)	211,226	XXX
8399999. Total - Bonds						318,609,002	307,295,799	315,991,009	294,252,051	(10,539)	(519,126)	60,846	(590,510)	0	314,945,043	0	1,953,540	1,953,540	8,870,495	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
00206R-10-2	AT&T ORD		12/23/2021	Fidelity Capital Markets	54,400.000	1,407,507		1,646,688	1,564,544	257,688	0	175,544	82,144	0	1,646,688	0	(239,181)	(239,181)	100,776	
00287Y-10-9	ABBVIE ORD		02/17/2021	Fidelity Capital Markets	1,800.000	191,230		94,592	192,870	(98,278)	0	0	(98,278)	0	94,592	0	96,638	96,638	2,340	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		11/05/2021	Fidelity Capital Markets	700.000	214,151		90,090	191,254	(101,164)	0	0	(101,164)	0	90,090	0	124,062	124,062	4,088	
018802-10-8	ALLIANT ENERGY ORD		02/05/2021	Fidelity Capital Markets	14,735.000	727,741		328,535	759,295	(430,759)	0	0	(430,759)	0	328,535	0	399,205	399,205	5,931	
17275R-10-2	CISCO SYSTEMS ORD		12/15/2021	Various	20,900.000	1,197,612		600,633	935,275	(334,642)	0	0	(334,642)	0	600,633	0	596,979	596,979	30,723	
20030N-10-1	COMCAST CL A ORD		07/27/2021	Fidelity Capital Markets	8,400.000	489,817		370,084	440,160	(70,076)	0	0	(70,076)	0	370,084	0	119,733	119,733	6,132	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
233331-10-7	DTE ENERGY ORD		01/26/2021	Fidelity Capital Markets	11,459.000	1,402,359		729,269	1,391,237	(661,968)	0	0	(661,968)	0	729,269	0	673,089	673,089	12,433	
277432-10-0	EASTMAN CHEMICAL ORD		01/05/2021	Fidelity Capital Markets	760.000	77,675		60,014	76,213	(16,198)	0	0	(16,198)	0	60,014	0	17,661	17,661	524	
30040W-10-8	EVERSOURCE ENERGY ORD		08/12/2021	Fidelity Capital Markets	15,050.000	1,287,243		691,534	1,301,976	(610,441)	0	0	(610,441)	0	691,534	0	595,709	595,709	13,285	
372460-10-5	GENUINE PARTS ORD		04/05/2021	Fidelity Capital Markets	2,498.000	291,852		217,154	250,874	(33,720)	0	0	(33,720)	0	217,154	0	74,698	74,698	4,009	
418056-10-7	HASBRO ORD		03/05/2021	Fidelity Capital Markets	9,625.000	903,490		774,403	900,323	(125,920)	0	0	(125,920)	0	774,403	0	129,087	129,087	6,545	
457187-10-2	INGREDION ORD		07/29/2021	Fidelity Capital Markets	6,140.000	558,850		471,361	483,034	(11,672)	0	0	(11,672)	0	471,361	0	87,488	87,488	10,368	
458140-10-0	INTEL ORD		10/15/2021	Fidelity Capital Markets	11,234.000	613,913		430,715	559,678	(128,963)	0	0	(128,963)	0	430,715	0	183,198	183,198	5,716	
460146-10-3	INTERNATIONAL PAPER ORD		10/01/2021	Fidelity Capital Markets	18,320.000	767,806		767,806	910,870	(143,064)	0	0	(143,064)	0	767,806	0	0	0	28,167	
487836-10-8	KELLOGG ORD		03/24/2021	Fidelity Capital Markets	5,250.000	324,958		331,272	326,708	4,565	0	0	4,565	0	331,272	0	(6,315)	(6,315)	2,993	
494368-10-3	KIMBERLY CLARK ORD		03/08/2021	Fidelity Capital Markets	200.000	26,528		21,068	26,966	(5,898)	0	0	(5,898)	0	21,068	0	5,460	5,460	442	
58933Y-10-5	MERCK & CO ORD		06/03/2021	Fidelity Capital Markets	26,390.000	1,157,221		1,157,221	2,158,702	(1,001,481)	0	0	(1,001,481)	0	1,157,221	0	0	0	34,307	
595017-10-4	MICROCHIP TECHNOLOGY ORD		11/01/2021	Fidelity Capital Markets	10,780.000	802,493		251,754	744,413	(492,659)	0	0	(492,659)	0	251,754	0	550,739	550,739	6,684	
670346-10-5	NUCOR ORD		04/27/2021	Fidelity Capital Markets	8,600.000	639,263		378,266	457,434	(79,168)	0	0	(79,168)	0	378,266	0	260,997	260,997	5,103	
67077M-10-8	NUTRIEN ORD	C	07/09/2021	Fidelity Capital Markets	13,000.000	779,886		611,807	626,080	(14,273)	0	0	(14,273)	0	611,807	0	168,079	168,079	13,026	
704326-10-7	PAYCHEX ORD		10/14/2021	Fidelity Capital Markets	1,750.000	207,679		74,340	163,065	(88,725)	0	0	(88,725)	0	74,340	0	133,338	133,338	3,395	
717081-10-3	PFIZER ORD		11/05/2021	Fidelity Capital Markets	4,300.000	185,158		134,841	158,283	(23,442)	0	0	(23,442)	0	134,841	0	50,317	50,317	4,953	
723484-10-1	PINNACLE WEST ORD		08/09/2021	Fidelity Capital Markets	455.000	36,486		36,115	36,377	(262)	0	0	(262)	0	36,115	0	371	371	1,133	
736508-84-7	PORTLAND GENERAL ELECTRIC ORD		04/20/2021	Fidelity Capital Markets	11,550.000	583,842		323,149	493,994	(170,844)	0	0	(170,844)	0	323,149	0	260,692	260,692	9,413	
76131D-10-3	RESTAURANT BRANDS INTRNATIONAL ORD	C	06/25/2021	Fidelity Capital Markets	8,257.000	562,449		504,585	504,585	0	0	0	0	0	504,585	0	57,864	57,864	10,304	
808524-79-7	SCHWAB STR:US DIV EQ ETF		12/10/2021	Fidelity Capital Markets	16,800.000	1,307,149		682,214	1,077,552	(395,338)	0	0	(395,338)	0	682,214	0	624,935	624,935	37,783	
87612E-10-6	TARGET ORD		10/25/2021	Fidelity Capital Markets	5,250.000	1,320,608		274,523	926,783	(652,260)	0	0	(652,260)	0	274,523	0	1,046,086	1,046,086	11,865	
91913Y-10-0	VALERO ENERGY ORD		02/17/2021	Fidelity Capital Markets	1,440.000	97,862		81,461	81,461	0	0	0	0	0	81,461	0	16,401	16,401	1,411	
92556V-10-6	VIATRIS ORD		05/27/2021	Fidelity Capital Markets	6,104.000	92,939		72,966	114,389	(41,423)	0	0	(41,423)	0	72,966	0	19,973	19,973	671	
949746-10-1	WELLS FARGO ORD		12/02/2021	Fidelity Capital Markets	26,625.000	1,308,846		625,954	803,543	(177,589)	0	0	(177,589)	0	625,954	0	682,893	682,893	13,730	
96145D-10-5	WESTROCK ORD		03/01/2021	Fidelity Capital Markets	10,305.000	459,383		407,402	448,577	(41,174)	0	0	(41,174)	0	407,402	0	51,981	51,981	2,061	
963320-10-6	WHIRLPOOL ORD		08/03/2021	Fidelity Capital Markets	2,000.000	442,156		285,473	360,980	(75,507)	0	0	(75,507)	0	285,473	0	156,683	156,683	5,300	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						20,466,151	XXX	13,527,291	19,467,492	(5,764,657)	0	175,544	(5,940,201)	0	13,527,291	0	6,938,860	6,938,860	395,612	XXX
9799997. Total - Common Stocks - Part 4						20,466,151	XXX	13,527,291	19,467,492	(5,764,657)	0	175,544	(5,940,201)	0	13,527,291	0	6,938,860	6,938,860	395,612	XXX
9799998. Total - Common Stocks - Part 5						374,302	XXX	299,131	0	0	0	0	0	0	299,131	0	75,171	75,171	4,518	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
9799999. Total - Common Stocks						20,840,453	XXX	13,826,421	19,467,492	(5,764,657)	0	175,544	(5,940,201)	0	13,826,421	0	7,014,032	7,014,032	400,130	XXX
9899999. Total - Preferred and Common Stocks						20,840,453	XXX	13,826,421	19,467,492	(5,764,657)	0	175,544	(5,940,201)	0	13,826,421	0	7,014,032	7,014,032	400,130	XXX
9999999 - Totals						339,449,455	XXX	329,817,430	313,719,543	(5,775,196)	(519,126)	236,390	(6,530,711)	0	328,771,464	0	8,967,572	8,967,572	9,270,625	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00081T-AK-4	ACCO BRANDS CORP		03/02/2021	SALOMON BROTHERS INC	11/17/2021	Various	400,000	394,500	394,408	394,893	0	393	0	393	0	0	(485)	(485)	11,428	0
00507V-AP-4	ACTIVISION BLIZZARD INC		01/26/2021	RBC CAPITAL MARKETS	02/24/2021	WELLS FARGO SECURITIES LLC	600,000	581,250	562,530	581,401	0	151	0	151	0	0	(18,871)	(18,871)	4,410	3,780
037833-EJ-5	APPLE INC		07/29/2021	BARCLAYS CAPITAL INC	12/08/2021	GOLDMAN	600,000	597,480	581,274	597,560	0	80	0	80	0	0	(16,286)	(16,286)	3,542	0
04433L-AA-0	ASHLAND LLC		08/03/2021	SALOMON BROTHERS INC	11/17/2021	Various	1,000,000	1,000,000	997,500	1,000,000	0	0	0	0	0	0	(2,500)	(2,500)	8,344	0
075887-CL-1	BECTON DICKINSON AND CO		02/08/2021	MORGAN STANLEY CO	11/17/2021	JP Morgan Securities LLC	400,000	400,000	383,636	400,000	0	0	0	0	0	0	(16,364)	(16,364)	6,045	0
141781-BQ-6	CARGILL INC		01/28/2021	SALOMON BROTHERS INC	03/30/2021	SALOMON BROTHERS INC	620,000	619,715	584,468	619,719	0	4	0	4	0	0	(35,251)	(35,251)	1,727	0
15135B-AY-7	CENTENE CORP		06/24/2021	JP Morgan Securities LLC	11/17/2021	Various	200,000	200,000	197,500	200,000	0	0	0	0	0	0	(2,500)	(2,500)	1,851	0
363576-AA-7	ARTHUR J GALLAGHER & CO		05/19/2021	Various	08/13/2021	Call @ 100.00	1,000,000	992,605	1,010,000	992,754	0	150	0	150	0	0	7,246	7,246	15,764	32
438516-CF-1	HONEYWELL INTERNATIONAL INC		08/02/2021	B.A. Securities Inc.	09/21/2021	MORGAN STANLEY CO	600,000	598,566	593,274	598,580	0	14	0	14	0	0	(5,306)	(5,306)	1,079	0
451102-CC-9	ICAHN ENTERPRISES LP		01/12/2021	Various	11/17/2021	Various	230,000	230,450	228,816	230,414	0	(36)	0	(36)	0	0	(1,599)	(1,599)	8,330	0
548661-DY-0	LOWE'S COMPANIES INC		02/16/2021	GOLDMAN	12/10/2021	B.A. Securities Inc.	400,000	390,332	379,916	391,090	0	758	0	758	0	0	(11,174)	(11,174)	7,782	2,191
577081-BE-1	MATTEL INC		03/09/2021	B.A. Securities Inc.	05/04/2021	B.A. Securities Inc.	20,000	20,000	20,700	20,000	0	0	0	0	0	0	700	700	88	0
609207-AY-1	MONDELEZ INTERNATIONAL INC		01/12/2021	BARCLAYS CAPITAL INC	12/02/2021	MIZUHO SECURITIES USA/FIXED INCOME	700,000	694,428	668,808	694,817	0	389	0	389	0	0	(26,009)	(26,009)	14,984	3,245
629377-CQ-3	NRG ENERGY INC		06/23/2021	Various	11/17/2021	Various	485,000	477,738	469,238	478,029	0	291	0	291	0	0	(8,791)	(8,791)	15,687	6,943
72147K-AF-5	PILGRIMS PRIDE CORP		03/25/2021	BARCLAYS CAPITAL INC	11/17/2021	Various	350,000	346,479	371,438	346,656	0	177	0	177	0	0	24,782	24,782	9,049	0
737446-AR-5	POST HOLDINGS INC		02/24/2021	GOLDMAN	11/17/2021	Various	200,000	200,000	193,750	200,000	0	0	0	0	0	0	(6,250)	(6,250)	6,175	0
773903-AL-3	ROCKWELL AUTOMATION INC		08/04/2021	Various	12/08/2021	JP Morgan Securities LLC	1,400,000	1,399,978	1,356,306	1,399,978	0	0	0	0	0	0	(43,672)	(43,672)	7,690	0
778296-AG-8	ROSS STORES INC		01/15/2021	RBC CAPITAL MARKETS	12/10/2021	WELLS FARGO SECURITIES LLC	400,000	398,072	384,020	398,231	0	159	0	159	0	0	(14,211)	(14,211)	8,604	1,854
78410G-AE-4	SBA COMMUNICATIONS CORP		03/17/2021	Various	11/17/2021	Various	400,000	391,475	382,000	392,099	0	624	0	624	0	0	(10,099)	(10,099)	10,000	760
808513-BP-9	CHARLES SCHWAB CORP		03/18/2021	Various	11/17/2021	Various	1,000,000	998,882	1,005,010	998,982	0	100	0	100	0	0	6,028	6,028	13,278	89
810186-AV-8	SCOTTS MIRACLE-GRO CO		08/10/2021	WCB	11/17/2021	Various	300,000	300,000	301,500	300,000	0	0	0	0	0	0	1,500	1,500	3,427	0
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		04/14/2021	B.A. Securities Inc.	11/17/2021	Various	120,000	117,600	118,350	117,732	0	132	0	132	0	0	618	618	3,060	686
817826-AD-2	7-ELEVEN INC		01/27/2021	FIRST BOSTON	12/15/2021	SALOMON BROTHERS INC	600,000	598,122	569,070	598,341	0	219	0	219	0	0	(29,271)	(29,271)	6,652	0
817826-AE-0	7-ELEVEN INC		01/27/2021	FIRST BOSTON	09/22/2021	US BANCORP INVESTMENTS INC.	1,000,000	999,450	969,250	999,481	0	31	0	31	0	0	(30,231)	(30,231)	11,200	0
857477-BP-7	STATE STREET CORP		02/26/2021	B.A. Securities Inc.	11/17/2021	Various	1,000,000	997,060	984,427	997,247	0	187	0	187	0	0	(12,820)	(12,820)	15,522	0
86562M-CE-8	SUMITOMO MITSUI FINANCIAL GROUP INC	C	01/05/2021	GOLDMAN	03/08/2021	JP Morgan Securities LLC	400,000	401,172	374,056	401,155	0	(17)	0	(17)	0	0	(27,099)	(27,099)	1,102	0
88033G-DL-1	TENET HEALTHCARE CORP		05/18/2021	BARCLAYS CAPITAL INC	11/17/2021	Various	180,000	180,000	180,241	180,000	0	0	0	0	0	0	241	241	3,506	0
928563-AK-1	VMWARE INC		07/20/2021	JP Morgan Securities LLC	12/08/2021	KEY CAPITAL MARKETS	400,000	397,924	386,224	398,023	0	99	0	99	0	0	(11,799)	(11,799)	2,560	0
988498-AN-1	YUM! BRANDS INC		02/17/2021	BARCLAYS CAPITAL INC	11/17/2021	Various	200,000	197,000	196,300	197,189	0	189	0	189	0	0	(889)	(889)	8,297	2,900
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							15,205,000	15,120,277	14,844,009	15,124,372	0	4,094	0	4,094	0	0	(290,362)	(290,362)	211,183	22,480
99Z0L6-E9-4	TRANS UNION LLC - TERM LOAN (2ND LIEN)		11/17/2021	DIRECT	12/23/2021	Redemption @ 100.00	100,000	99,500	100,000	99,504	0	4	0	4	0	0	496	496	42	0
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							100,000	99,500	100,000	99,504	0	4	0	4	0	0	496	496	42	0
8399998. Total - Bonds							15,305,000	15,219,777	14,944,009	15,223,876	0	4,098	0	4,098	0	0	(289,866)	(289,866)	211,226	22,480
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
053015-10-3	AUTOMATIC DATA PROCESSING ORD		01/14/2021	Fidelity Capital Markets	10/15/2021	Fidelity Capital Markets	600.000	97,587	126,593	97,587	0	0	0	0	0	0	29,007	29,007	1,674	0
494368-10-3	KIMBERLY CLARK ORD		01/20/2021	Fidelity Capital Markets	03/08/2021	Fidelity Capital Markets	400.000	52,401	53,056	52,401	0	0	0	0	0	0	655	655	456	0
58933Y-10-5	MERCK & CO. INC.		06/03/2021	Fidelity Capital Markets	10/01/2021	Fidelity Capital Markets	700.000	54,234	57,743	54,234	0	0	0	0	0	0	3,508	3,508	910	0
68622V-10-6	ORGANON ORD		06/03/2021	Fidelity Capital Markets	11/22/2021	Fidelity Capital Markets	2,639.000	53,781	83,631	53,781	0	0	0	0	0	0	29,850	29,850	1,478	0
871332-10-2	SYLVAMO ORD		10/01/2021	Fidelity Capital Markets	11/16/2021	Fidelity Capital Markets	1,665.471	41,128	53,279	41,128	0	0	0	0	0	0	12,152	12,152	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								299,131	374,302	299,131	0	0	0	0	0	0	75,171	75,171	4,518	0
9799998. Total - Common Stocks								299,131	374,302	299,131	0	0	0	0	0	0	75,171	75,171	4,518	0
9899999. Total - Preferred and Common Stocks								299,131	374,302	299,131	0	0	0	0	0	0	75,171	75,171	4,518	0
9999999 - Totals								15,518,908	15,318,311	15,523,006	0	4,098	0	4,098	0	0	(214,695)	(214,695)	215,744	22,480

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 *
Bankone	Indianapolis, IN		0.000	0	0	1,668,892	XXX
Deutsche Bank	New York, NY		0.000	0	0	(1,185,239)	XXX
Bank of NY Mellon	New York, NY		0.000	0	0	15,041,557	XXX
PNC Bank	Pittsburgh, PA		0.000	0	0	19,962,770	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	713,999	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	36,201,979	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	36,201,979	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	36,201,979	XXX

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

1. January	(11,956,206)	4. April	(7,134,497)	7. July	(28,401,020)	10. October	(6,560,976)
2. February	(6,222,220)	5. May	(16,352,224)	8. August	(23,120,157)	11. November	2,095,187
3. March	(14,470,210)	6. June	(17,470,575)	9. September	(17,574,242)	12. December	36,201,979

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
09248U-70-0	BLKRK LQ:FEDFUND INSTL		11/30/2021	0.030		7,263	0	1
857492-70-6	SS INST INV:US GV MM PRM		10/26/2020	0.030		575	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						7,838	0	1
9999999 - Total Cash Equivalents						7,838	0	1

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

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY & CASUALTY RESERVE	0	0	301,361	309,839
5.	California CA	B	WORKER'S COMPENSATION	0	0	110,000	108,827
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	WORKER'S COMPENSATION	0	0	100,880	105,019
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	PROPERTY & CASUALTY RESERVE	0	0	139,438	145,305
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY & CASUALTY RESERVE	0	0	248,996	259,473
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PROPERTY & CASUALTY RESERVE	0	0	149,398	155,684
23.	Michigan MI	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	2,487,219	2,593,634	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	MULTIPLE	0	0	298,676	311,367
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PROPERTY & CASUALTY RESERVE	0	0	325,625	329,281
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	PROPERTY & CASUALTY RESERVE	0	0	297,697	309,121
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	B	WORKER'S COMPENSATION	0	0	110,968	115,521
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	PROPERTY & CASUALTY RESERVE	0	0	124,498	129,736
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PROPERTY & CASUALTY RESERVE	0	0	300,577	303,952
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	2,487,219	2,593,634	2,508,114	2,583,126
	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