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ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare of New Jersey, Inc.

(Name)

NAIC Group Code 1202 (Current Period), 1202 (Prior Period) NAIC Company Code 95529 Employer's ID Number 22-2651245

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [X]
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 10/24/1985 Commenced Business 06/01/1986

Statutory Home Office 3 Penn Plaza East Ste PP-15D (Street and Number), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5954 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaza East Ste PP-15D (Street and Number or P.O. Box), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code), 973-466-5954 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Catherine Merlino (Name), 973-466-5954 (Area Code) (Telephone Number) (Extension)
catherine_merlino@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Dean St. Hilaire	Chair & CEO	Linda Anne Willett	Secretary
Douglas Richard Simpson	CFO & Treasurer	Mark Leon Barnard	President

OTHER OFFICERS

Donald Liss M.D.	Chief Medical Officer	Christopher Michael Lepre	Executive Vice President

DIRECTORS OR TRUSTEES

Mark Leon Barnard	Gary Dean St. Hilaire	Allen James Karp	Suzanne Kunis
Christopher Michael Lepre	Donald Liss MD	David Jeffrey Rosenberg #	Douglas Richard Simpson

State of New Jersey
County of Essex
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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.

	Nicholas Herbert Peterson Secretary	Douglas Richard Simpson CFO & Treasurer

Subscribed and sworn to before me this
____ day of ____,

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	424,303,467	26.161	424,303,467	0	424,303,467	26.161
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	475,000	0.029	475,000	0	475,000	0.029
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	409,520,536	25.250	409,520,536	0	409,520,536	25.250
1.06 Industrial and miscellaneous	286,251,161	17.649	286,251,161	0	286,251,161	17.649
1.07 Hybrid securities	1,015,862	0.063	1,015,862	0	1,015,862	0.063
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	1,121,566,026	69.152	1,121,566,026	0	1,121,566,026	69.152
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	636,499	0.039	636,499	0	636,499	0.039
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	636,499	0.039	636,499	0	636,499	0.039
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	55,144,716	3.400	55,144,716	0	55,144,716	3.400
3.02 Industrial and miscellaneous Other (Unaffiliated)	518,100	0.032	518,100	0	518,100	0.032
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	55,662,816	3.432	55,662,816	0	55,662,816	3.432
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(118,087,141)	(7.281)	(118,087,141)	0	(118,087,141)	(7.281)
6.02 Cash equivalents (Schedule E, Part 2)	446,693,556	27.542	446,693,556	0	446,693,556	27.542
6.03 Short-term investments (Schedule DA)	88,539,338	5.459	88,539,338	0	88,539,338	5.459
6.04 Total cash, cash equivalents and short-term investments	417,145,753	25.720	417,145,753	0	417,145,753	25.720
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	26,871,854	1.657	26,871,854	0	26,871,854	1.657
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	1,621,882,948	100.000	1,621,882,948	0	1,621,882,948	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted 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	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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		
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		
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		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
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)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,328,590,452
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,674,931,857
3.	Accrual of discount		1,150,016
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(637)	
	4.2 Part 2, Section 1, Column 15	(9,364)	
	4.3 Part 2, Section 2, Column 13	8,315,784	
	4.4 Part 4, Column 11	(2,348,342)	5,957,441
5.	Total gain (loss) on disposals, Part 4, Column 19		8,572,437
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,833,662,429
7.	Deduct amortization of premium		6,505,065
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	(20,095)	
	8.3 Part 2, Section 2, Column 16	(706,004)	
	8.4 Part 4, Column 15	(745,047)	(1,471,146)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	64,360	
	9.4 Part 4, Column 13	43,276	107,636
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		409,415
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,177,865,341
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,177,865,341

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (including all obligations guaranteed by governments)	1.	United States	424,303,467	430,103,762	425,090,280	422,633,396
	2.	Canada	0	0	0	0
	3.	Other Countries	0	0	0	0
	4.	Totals	424,303,467	430,103,762	425,090,280	422,633,396
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals	475,000	468,787	475,000	475,000
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	409,520,536	419,749,363	412,995,453	402,126,274
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	230,167,143	238,058,920	229,971,623	229,548,344
	9.	Canada	3,399,313	3,577,912	3,377,550	3,404,000
	10.	Other Countries	53,700,566	54,264,595	53,711,368	53,584,075
	11.	Totals	287,267,023	295,901,427	287,060,541	286,536,419
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	1,121,566,026	1,146,223,339	1,125,621,274	1,111,771,088
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	323,663	323,663	315,000	
	15.	Canada	0	0	0	
	16.	Other Countries	312,837	312,837	324,568	
	17.	Totals	636,499	636,499	639,568	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	**Total Preferred Stocks**	636,499	636,499	639,568	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	35,466,401	35,466,401	21,314,901	
	21.	Canada	1,188,105	1,188,105	1,071,080	
	22.	Other Countries	19,008,310	19,008,310	16,965,511	
	23.	Totals	55,662,816	55,662,816	39,351,492	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	**Total Common Stocks**	55,662,816	55,662,816	39,351,492	
	26.	**Total Stocks**	56,299,315	56,299,315	39,991,061	
	27.	**Total Bonds and Stocks**	1,177,865,341	1,202,522,654	1,165,612,335	

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	99,879,238	351,820,975	48,025,006	12,172,553	945,032	XXX	512,842,804	42.4	675,034,058	44.3	512,842,804	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	99,879,238	351,820,975	48,025,006	12,172,553	945,032	XXX	512,842,804	42.4	675,034,058	44.3	512,842,804	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	60,000	0.0	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	60,000	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	475,000	0	0	XXX	475,000	0.0	0	0.0	475,000	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	475,000	0	0	XXX	475,000	0.0	0	0.0	475,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	75,095,214	230,255,489	54,750,093	38,143,578	11,006,162	XXX	409,250,536	33.8	510,283,942	33.5	409,250,536	0
5.2 NAIC 2	0	0	0	270,000	0	XXX	270,000	0.0	0	0.0	270,000	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	75,095,214	230,255,489	54,750,093	38,413,578	11,006,162	XXX	409,520,536	33.8	510,283,942	33.5	409,520,536	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 and Miscellaneous (unaffiliated)												
6.1 NAIC 1	11,613,866	72,515,682	73,125,287	2,564,659	293,504	XXX	160,112,997	13.2	192,664,983	12.7	90,747,641	69,365,356
6.2 NAIC 2	7,023,218	56,444,528	49,396,322	8,036,850	1,142,174	XXX	122,043,093	10.1	137,000,371	9.0	96,394,843	25,648,250
6.3 NAIC 3	2,144,511	901,533	1,049,027	0	0	XXX	4,095,071	0.3	6,190,585	0.4	3,726,871	368,201
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	13,899	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	20,781,595	129,861,743	123,570,636	10,601,509	1,435,677	XXX	286,251,161	23.7	335,869,839	22.1	190,869,354	95,381,806
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	149,995	0	712,000	0	153,868	XXX	1,015,862	0.1	1,071,508	0.1	1,015,862	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	149,995	0	712,000	0	153,868	XXX	1,015,862	0.1	1,071,508	0.1	1,015,862	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 186,588,317	654,592,146	176,375,387	52,880,790	12,244,697	0	1,082,681,337	89.5	XXX	XXX	1,013,315,982	69,365,356
11.2 NAIC 2	(d) 7,173,213	56,444,528	50,108,322	8,306,850	1,296,041	0	123,328,955	10.2	XXX	XXX	97,680,705	25,648,250
11.3 NAIC 3	(d) 2,144,511	901,533	1,049,027	0	0	0	4,095,071	0.3	XXX	XXX	3,726,871	368,201
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	195,906,042	711,938,207	227,532,736	61,187,640	13,540,739	0	(b) 1,210,105,363	100.0	XXX	XXX	1,114,723,557	95,381,806
11.8 Line 11.7 as a % of Col. 7	16.2	58.8	18.8	5.1	1.1	0.0	100.0	XXX	XXX	XXX	92.1	7.9
12. Total Bonds Prior Year												
12.1 NAIC 1	447,404,535	621,301,211	200,561,734	40,490,620	68,284,883	0	XXX	XXX	1,378,042,983	90.5	1,283,011,198	95,031,785
12.2 NAIC 2	4,876,948	62,816,489	61,763,750	5,890,170	2,724,521	0	XXX	XXX	138,071,879	9.1	110,433,789	27,638,090
12.3 NAIC 3	222,470	4,029,004	1,395,424	508,802	34,885	0	XXX	XXX	6,190,585	0.4	4,767,080	1,423,505
12.4 NAIC 4	0	13,899	0	0	0	0	XXX	XXX	13,899	0.0	13,899	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	452,503,953	688,160,605	263,720,908	46,889,592	71,044,289	0	XXX	XXX	(b) 1,522,319,347	100.0	1,398,225,967	124,093,380
12.8 Line 12.7 as a % of Col. 9	29.7	45.2	17.3	3.1	4.7	0.0	XXX	XXX	100.0	XXX	91.9	8.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	179,362,093	616,917,309	153,859,889	50,965,600	12,211,090	0	1,013,315,982	83.7	1,283,011,198	84.3	1,013,315,982	XXX
13.2 NAIC 2	6,134,624	43,780,255	41,570,661	5,410,004	785,161	0	97,680,705	8.1	110,433,789	7.3	97,680,705	XXX
13.3 NAIC 3	1,776,311	901,533	1,049,027	0	0	0	3,726,871	0.3	4,767,080	0.3	3,726,871	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	13,899	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	187,273,028	661,599,097	196,479,577	56,375,604	12,996,251	0	1,114,723,557	92.1	1,398,225,967	91.9	1,114,723,557	XXX
13.8 Line 13.7 as a % of Col. 7	16.8	59.4	17.6	5.1	1.2	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	15.5	54.7	16.2	4.7	1.1	0.0	92.1	XXX	XXX	XXX	92.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	7,226,224	37,674,837	22,515,498	1,915,190	33,607	0	69,365,356	5.7	95,031,785	6.2	XXX	69,365,356
14.2 NAIC 2	1,038,589	12,664,273	8,537,661	2,896,846	510,880	0	25,648,250	2.1	27,638,090	1.8	XXX	25,648,250
14.3 NAIC 3	368,201	0	0	0	0	0	368,201	0.0	1,423,505	0.1	XXX	368,201
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	8,633,014	50,339,110	31,053,159	4,812,036	544,487	0	95,381,806	7.9	124,093,380	8.2	XXX	95,381,806
14.8 Line 14.7 as a % of Col. 7	9.1	52.8	32.6	5.0	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.7	4.2	2.6	0.4	0.0	0.0	7.9	XXX	XXX	XXX	XXX	7.9

(a) Includes $ 92,975,429 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations, and$ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 88,539,338 ; 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	94,333,590	337,311,699	39,243,297	5,937,026	0	XXX	476,825,613	39.4	590,349,261	38.8	476,825,613	0
1.02 Residential Mortgage-Backed Securities	5,545,648	14,509,276	8,781,709	6,235,527	945,032	XXX	36,017,192	3.0	84,684,797	5.6	36,017,192	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	99,879,238	351,820,975	48,025,006	12,172,553	945,032	XXX	512,842,804	42.4	675,034,058	44.3	512,842,804	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	60,000	0.0	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	60,000	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	475,000	0	0	XXX	475,000	0.0	0	0.0	475,000	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	475,000	0	0	XXX	475,000	0.0	0	0.0	475,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	44,927,630	147,099,927	1,113,012	2,345,648	846,802	XXX	196,333,020	16.2	234,042,660	15.4	196,333,020	0
5.02 Residential Mortgage-Backed Securities	30,003,671	82,647,533	53,456,299	35,918,694	10,159,360	XXX	212,185,558	17.5	275,037,297	18.1	212,185,558	0
5.03 Commercial Mortgage-Backed Securities	163,913	508,028	180,782	149,235	0	XXX	1,001,958	0.1	1,203,985	0.1	1,001,958	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	75,095,214	230,255,489	54,750,093	38,413,578	11,006,162	XXX	409,520,536	33.8	510,283,942	33.5	409,520,536	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	9,007,258	70,942,072	81,222,288	8,524,806	1,361,305	XXX	171,057,728	14.1	193,545,333	12.7	140,205,815	30,851,913
6.02 Residential Mortgage-Backed Securities	0	1,280,000	0	0	0	XXX	1,280,000	0.1	0	0.0	0	1,280,000
6.03 Commercial Mortgage-Backed Securities	4,324,544	23,205,351	22,075,891	174,833	40,766	XXX	49,821,385	4.1	53,530,238	3.5	48,453,231	1,368,154
6.04 Other Loan-Backed and Structured Securities	7,449,793	34,434,320	20,272,457	1,901,870	33,607	XXX	64,092,047	5.3	88,794,268	5.8	2,210,308	61,881,739
6.05 Totals	20,781,595	129,861,743	123,570,636	10,601,509	1,435,677	XXX	286,251,161	23.7	335,869,839	22.1	190,869,354	95,381,806
7. Hybrid Securities												
7.01 Issuer Obligations	149,995	0	712,000	0	153,868	XXX	1,015,862	0.1	1,071,508	0.1	1,015,862	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	149,995	0	712,000	0	153,868	XXX	1,015,862	0.1	1,071,508	0.1	1,015,862	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	148,418,473	555,353,698	122,765,597	16,807,480	2,361,974	XXX	845,707,223	69.9	XXX	XXX	814,855,310	30,851,913
11.02 Residential Mortgage-Backed Securities	35,549,319	98,436,809	62,238,008	42,154,222	11,104,392	XXX	249,482,750	20.6	XXX	XXX	248,202,750	1,280,000
11.03 Commercial Mortgage-Backed Securities	4,488,457	23,713,379	22,256,673	324,068	40,766	XXX	50,823,344	4.2	XXX	XXX	49,455,189	1,368,154
11.04 Other Loan-Backed and Structured Securities	7,449,793	34,434,320	20,272,457	1,901,870	33,607	XXX	64,092,047	5.3	XXX	XXX	2,210,308	61,881,739
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	195,906,042	711,938,207	227,532,736	61,187,640	13,540,739	0	1,210,105,363	100.0	XXX	XXX	1,114,723,557	95,381,806
11.09 Lines 11.08 as a % Col. 7	16.2	58.8	18.8	5.1	1.1	0.0	100.0	XXX	XXX	XXX	92.1	7.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	369,144,703	472,186,017	160,927,508	10,172,083	6,638,451	XXX	XXX	XXX	1,019,068,762	66.9	982,445,807	36,622,956
12.02 Residential Mortgage-Backed Securities	65,207,477	141,943,848	65,327,577	26,521,754	60,721,437	XXX	XXX	XXX	359,722,094	23.6	359,722,094	0
12.03 Commercial Mortgage-Backed Securities	5,484,765	27,951,779	11,006,051	6,906,265	3,385,363	XXX	XXX	XXX	54,734,222	3.6	51,952,004	2,782,218
12.04 Other Loan-Backed and Structured Securities	12,667,008	46,078,961	26,459,772	3,289,489	299,038	XXX	XXX	XXX	88,794,268	5.8	4,106,062	84,688,206
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	452,503,953	688,160,605	263,720,908	46,889,592	71,044,289	0	XXX	XXX	1,522,319,347	100.0	1,398,225,967	124,093,380
12.09 Line 12.08 as a % of Col. 9	29.7	45.2	17.3	3.1	4.7	0.0	XXX	XXX	100.0	XXX	91.9	8.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	146,951,684	540,042,120	112,099,779	13,910,634	1,851,094	XXX	814,855,310	67.3	982,445,807	64.5	814,855,310	XXX
13.02 Residential Mortgage-Backed Securities	35,549,319	97,156,809	62,238,008	42,154,222	11,104,392	XXX	248,202,750	20.5	359,722,094	23.6	248,202,750	XXX
13.03 Commercial Mortgage-Backed Securities	4,292,507	23,305,968	21,505,201	310,748	40,766	XXX	49,455,189	4.1	51,952,004	3.4	49,455,189	XXX
13.04 Other Loan-Backed and Structured Securities	479,519	1,094,201	636,589	0	0	XXX	2,210,308	0.2	4,106,062	0.3	2,210,308	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	187,273,028	661,599,097	196,479,577	56,375,604	12,996,251	0	1,114,723,557	92.1	1,398,225,967	91.9	1,114,723,557	XXX
13.09 Line 13.08 as a % of Col. 7	16.8	59.4	17.6	5.1	1.2	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	15.5	54.7	16.2	4.7	1.1	0.0	92.1	XXX	XXX	XXX	92.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,466,790	15,311,579	10,665,818	2,896,846	510,880	XXX	30,851,913	2.5	36,622,956	2.4	XXX	30,851,913
14.02 Residential Mortgage-Backed Securities	0	1,280,000	0	0	0	XXX	1,280,000	0.1	0	0.0	XXX	1,280,000
14.03 Commercial Mortgage-Backed Securities	195,950	407,411	751,473	13,320	0	XXX	1,368,154	0.1	2,782,218	0.2	XXX	1,368,154
14.04 Other Loan-Backed and Structured Securities	6,970,274	33,340,120	19,635,868	1,901,870	33,607	XXX	61,881,739	5.1	84,688,206	5.6	XXX	61,881,739
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	8,633,014	50,339,110	31,053,159	4,812,036	544,487	0	95,381,806	7.9	124,093,380	8.2	XXX	95,381,806
14.09 Line 14.08 as a % of Col. 7	9.1	52.8	32.6	5.0	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.7	4.2	2.6	0.4	0.0	0.0	7.9	XXX	XXX	XXX	XXX	7.9

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	0	0	0	0	0
2. Cost of short-term investments acquired	95,745,921	95,745,921	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	223	223	0	0	0
6. Deduct consideration received on disposals	7,206,806	7,206,806	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)	88,539,338	88,539,338	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)	88,539,338	88,539,338	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

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	430,579,122	249,990,799	180,588,323	0
2. Cost of cash equivalents acquired	4,829,745,699	0	4,829,745,699	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	4,813,631,265	249,990,799	4,563,640,466	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)	446,693,556	0	446,693,556	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	446,693,556	0	446,693,556	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

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	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-TA-6	UNITED STATES TREAS BDS				1.A	1,550,605	97.2660	1,580,566	1,625,000	1,551,376	0	771	0	0	1.750	2.041	FA	10,741	0	09/30/2021	08/15/2041
912810-TC-2	UNITED STATES TREAS BDS				1.A	4,385,679	101.4690	4,398,672	4,335,000	4,385,650	0	(29)	0	0	2.000	1.938	MN	6,167	0	12/31/2021	11/15/2041
912796-M7-1	UNITED STATES TREAS BILLS	@			1.A	799,454	99.8480	798,786	800,000	799,454	0	0	0	0	0.000	0.067	N/A	172	0	09/08/2021	09/08/2022
912828-2A-7	UNITED STATES TREAS NTS				1.A	13,960,625	101.1910	14,166,796	14,000,000	13,981,037	0	3,929	0	0	1.500	1.536	FA	79,321	210,000	08/18/2016	08/15/2026
912828-6T-2	UNITED STATES TREAS NTS				1.A	5,584,482	106.6760	5,600,480	5,250,000	5,507,625	0	(32,590)	0	0	2.375	1.672	MN	16,189	124,688	08/13/2019	05/15/2029
912828-D5-6	UNITED STATES TREAS NTS				1.A	17,971,875	103.8560	18,693,990	18,000,000	17,991,957	0	2,937	0	0	2.375	2.407	FA	161,474	427,500	08/19/2014	08/15/2024
912828-J2-7	UNITED STATES TREAS NTS				1.A	13,996,517	103.0310	13,845,333	13,438,000	13,651,535	0	(66,334)	0	0	2.000	1.483	FA	101,515	268,760	08/18/2016	02/15/2025
912828-K7-4	UNITED STATES TREAS NTS				1.A	5,862,188	103.1720	6,190,314	6,000,000	5,946,059	0	14,132	0	0	2.000	2.273	FA	45,326	120,000	09/15/2015	08/15/2025
912828-M5-6	UNITED STATES TREAS NTS				1.A	64,556,094	104.1990	65,645,496	63,000,000	63,650,536	0	(160,985)	0	0	2.250	1.983	MN	184,040	1,417,500	02/16/2016	11/15/2025
912828-R3-6	UNITED STATES TREAS NTS				1.A	14,840,625	101.7310	15,259,575	15,000,000	14,926,898	0	15,961	0	0	1.625	1.749	MN	31,647	243,750	05/17/2016	05/15/2026
912828-TY-6	UNITED STATES TREAS NTS				1.A	4,945,313	101.0700	5,053,515	5,000,000	4,994,798	0	5,878	0	0	1.625	1.754	MN	10,549	81,250	12/26/2012	11/15/2022
912828-VS-6	UNITED STATES TREAS NTS				1.A	28,487,969	103.0000	29,870,000	29,000,000	28,907,329	0	55,124	0	0	2.500	2.721	FA	273,845	725,000	08/13/2013	08/15/2023
912828-XB-1	UNITED STATES TREAS NTS				1.A	32,253,750	103.5470	33,135,008	32,000,000	32,102,430	0	(29,374)	0	0	2.125	2.038	MN	88,287	680,000	05/17/2016	05/15/2025
91282C-AE-1	UNITED STATES TREAS NTS				1.A	676,946	93.3590	639,512	685,000	677,926	0	791	0	0	0.625	0.750	FA	1,617	4,281	10/05/2020	08/15/2030
91282C-AV-3	UNITED STATES TREAS NTS				1.A	7,537,598	95.1800	7,314,560	7,685,000	7,551,616	0	14,018	0	0	0.875	1.084	MN	8,731	67,244	01/07/2021	11/15/2030
91282C-AY-7	UNITED STATES TREAS NTS				1.A	5,605,664	95.8560	5,391,872	5,625,000	5,608,590	0	2,711	0	0	0.625	0.677	MN	3,091	35,156	12/03/2020	11/30/2027
91282C-BH-3	UNITED STATES TREAS NTS				1.A	2,438,611	96.7890	2,371,333	2,450,000	2,440,658	0	2,046	0	0	0.375	0.470	JJ	3,845	4,594	02/05/2021	01/31/2026
91282C-BJ-9	UNITED STATES TREAS NTS				1.A	6,132,188	96.3790	5,975,492	6,200,000	6,140,476	0	8,289	0	0	0.750	0.915	JJ	19,459	23,250	02/16/2021	01/31/2028
91282C-BL-4	UNITED STATES TREAS NTS				1.A	1,268,932	97.1600	1,287,373	1,325,000	1,272,435	0	3,503	0	0	1.125	1.600	FA	5,630	7,453	05/07/2021	02/15/2031
91282C-CB-5	UNITED STATES TREAS NTS				1.A	3,465,121	101.3750	3,481,218	3,434,000	3,463,483	0	(1,638)	0	0	1.625	1.532	MN	7,245	27,901	06/09/2021	05/15/2031
91282C-CH-2	UNITED STATES TREAS NTS				1.A	6,513,486	99.0590	6,443,762	6,505,000	6,512,900	0	(586)	0	0	1.250	1.234	JD	225	40,656	06/30/2021	06/30/2028
91282C-CP-4	UNITED STATES TREAS NTS				1.A	1,536,259	97.2930	1,493,448	1,535,000	1,536,158	0	(101)	0	0	0.625	0.609	JJ	4,015	0	08/04/2021	07/31/2026
91282C-CS-8	UNITED STATES TREAS NTS				1.A	2,307,586	97.8910	2,322,944	2,373,000	2,309,074	0	1,488	0	0	1.250	1.559	FA	11,204	0	10/08/2021	08/15/2031
91282C-DB-4	UNITED STATES TREAS NTS				1.A	2,545,219	99.2110	2,534,839	2,555,000	2,545,751	0	532	0	0	0.625	0.758	AO	3,422	0	11/03/2021	10/15/2024
91282C-DD-0	UNITED STATES TREAS NTS				1.A	5,976,797	99.4220	5,965,314	6,000,000	5,978,111	0	1,314	0	0	0.375	0.577	AO	3,854	0	11/22/2021	10/31/2023
91282C-DH-1	UNITED STATES TREAS NTS				1.A	15,541,500	99.4610	15,515,900	15,600,000	15,543,119	0	1,619	0	0	0.750	0.881	MN	15,191	0	12/02/2021	11/15/2024
91282C-DJ-7	UNITED STATES TREAS NTS				1.A	199,164	98.8590	197,719	200,000	199,171	0	7	0	0	1.375	1.425	MN	357	0	12/01/2021	11/15/2031
91282C-DK-4	UNITED STATES TREAS NTS				1.A	17,364,412	100.0000	17,340,000	17,340,000	17,364,128	0	(284)	0	0	1.250	1.224	MN	19,055	0	12/16/2021	11/30/2026
91282C-DM-0	UNITED STATES TREAS NTS				1.A	47,970,355	99.6290	47,921,501	48,100,000	47,973,071	0	2,715	0	0	0.500	0.640	MN	21,143	0	12/17/2021	11/30/2023
91282C-DN-8	UNITED STATES TREAS NTS				1.A	51,193,605	100.1330	51,147,834	51,080,000	51,192,059	0	(1,545)	0	0	1.000	0.927	JD	23,856	0	12/17/2021	12/15/2024
91282C-DR-9	UNITED STATES TREAS NTS				1.A	1,580,867	100.0550	1,580,867	1,580,000	1,580,866	0	(1)	0	0	0.750	0.724	JD	33	0	12/31/2021	12/31/2023
0199999 - Bonds - U.S. Governments - Issuer Obligations						389,049,484	XXX	393,164,017	387,720,000	388,286,275	0	(155,701)	0	0	XXX	XXX	XXX	1,161,245	4,508,983	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36241K-YY-8	GNMA PASS-THRU M PLATINUM 30YR			4	1.A	18,338	111.4920	20,125	18,050	18,278	0	(8)	0	0	5.000	4.574	MON	75	902	02/04/2009	12/20/2038
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	52,192	107.1490	51,513	48,076	51,679	0	(78)	0	0	3.500	1.990	MON	140	1,683	11/13/2012	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	527,810	104.9310	563,035	536,576	528,076	0	172	0	0	3.000	3.315	MON	1,341	16,097	10/11/2018	01/20/2043
36179N-BA-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	922,221	104.9310	937,190	893,148	920,790	0	(713)	0	0	3.000	2.478	MON	2,233	26,794	11/15/2019	04/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	367,935	107.1560	390,239	364,179	367,632	0	(77)	0	0	3.500	3.325	MON	1,062	12,746	10/11/2018	08/20/2043
36179N-Q4-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	384,687	107.0580	414,331	387,016	384,763	0	27	0	0	3.500	3.642	MON	1,129	13,546	10/11/2018	10/20/2043
36179N-Q5-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	184,678	108.1820	192,626	178,057	184,484	0	(71)	0	0	4.000	2.952	MON	594	7,122	04/03/2019	10/20/2043
36179R-4E-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,690,235	105.8270	1,711,699	1,617,450	1,688,166	0	(1,062)	0	0	3.500	2.660	MON	4,718	56,611	11/05/2019	03/20/2046
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	94,540	105.8450	97,136	91,772	94,375	0	(42)	0	0	3.500	2.946	MON	268	3,212	12/16/2016	04/20/2045
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	44,861	105.0390	46,872	44,623	44,836	0	(6)	0	0	3.000	2.935	MON	112	1,339	02/01/2017	06/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	186,219	108.1980	198,362	183,333	186,156	0	(26)	0	0	4.000	3.559	MON	611	7,333	10/11/2018	08/20/2045

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
36179R-Q2-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,087,775	105.7760	1,097,773	1,037,829	1,086,314	0	(750)	0	0	3.500	2.600	MON	3,027	36,324	11/05/2019	10/20/2045
36179R-U9-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	320,567	103.0680	319,808	310,288	320,449	0	(118)	0	0	2.500	2.052	MON	646	5,171	04/21/2021	12/20/2045
36179R-VC-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	174,765	108.2330	179,372	165,727	174,830	0	(81)	0	0	4.000	2.467	MON	552	6,629	03/07/2019	12/20/2045
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,370,108	105.0750	1,384,275	1,317,411	1,368,641	0	(697)	0	0	3.500	2.764	MON	3,842	46,109	09/09/2019	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	778,543	104.1620	784,202	752,869	777,785	0	(461)	0	0	3.000	2.491	MON	1,882	22,586	02/12/2020	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	452,028	104.4080	450,501	431,481	451,701	0	(134)	0	0	3.000	1.435	MON	1,079	12,944	10/01/2019	05/20/2046
36179S-EH-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	279,508	105.3480	282,198	267,872	279,252	0	(92)	0	0	3.500	1.787	MON	781	9,376	11/05/2019	06/20/2046
36179S-GL-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	389,318	105.3430	394,085	374,098	388,836	0	(212)	0	0	3.500	2.749	MON	1,091	13,093	11/05/2019	07/20/2046
36179S-JR-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	173,871	103.0230	170,046	165,057	173,657	0	(199)	0	0	2.500	1.805	MON	344	4,126	10/14/2020	08/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	958,030	104.4190	965,254	924,403	958,284	0	(651)	0	0	3.000	2.431	MON	2,311	27,732	02/19/2020	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	347,838	104.4230	376,809	360,849	348,254	0	88	0	0	3.000	4.038	MON	902	10,825	10/11/2018	09/20/2046
36179S-LS-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	681,541	105.2710	721,427	685,303	681,940	0	25	0	0	3.500	3.622	MON	1,999	23,986	04/30/2019	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	174,171	106.4370	182,622	171,577	174,116	0	(22)	0	0	4.000	3.579	MON	572	6,863	10/11/2018	09/20/2046
36179S-NT-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	29,593	102.7200	29,423	28,644	29,583	0	(9)	0	0	2.500	2.060	MON	60	477	04/21/2021	10/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	410,124	104.4240	431,234	412,966	410,324	0	25	0	0	3.000	3.139	MON	1,032	12,389	02/11/2020	10/20/2046
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	644,339	105.4230	673,022	638,404	644,122	0	(89)	0	0	3.500	3.339	MON	1,862	22,344	01/16/2019	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	149,649	110.5460	159,176	143,990	149,501	0	(60)	0	0	4.500	3.410	MON	540	6,480	10/11/2018	10/20/2046
36179S-QV-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	897,725	104.4260	920,275	881,273	897,145	0	(308)	0	0	3.000	2.727	MON	2,203	26,438	01/08/2020	11/20/2046
36179S-QX-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	366,126	106.4350	379,822	356,858	365,957	0	(77)	0	0	4.000	3.282	MON	1,190	14,274	10/11/2018	11/20/2046
36179S-QY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	115,984	110.5320	120,942	109,419	115,805	0	(69)	0	0	4.500	2.825	MON	410	4,924	07/24/2017	11/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,088,135	103.0770	1,100,546	1,067,696	1,088,431	0	(178)	0	0	2.500	2.270	MON	2,224	20,296	04/21/2021	12/20/2046
36179S-SP-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	279,798	104.4270	295,884	283,340	279,927	0	51	0	0	3.000	3.216	MON	708	8,500	01/16/2019	12/20/2046
36179S-SQ-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	803,686	105.3110	839,606	797,264	803,510	0	(104)	0	0	3.500	3.371	MON	2,325	27,904	04/30/2019	12/20/2046
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	452,444	109.2630	462,282	423,092	452,202	0	(260)	0	0	4.500	2.580	MON	1,587	19,039	11/15/2019	01/20/2047
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	128,616	106.0740	133,830	126,166	128,611	0	(20)	0	0	4.000	3.458	MON	421	5,047	10/11/2018	02/20/2047
36179S-YQ-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	174,932	102.8950	174,225	169,323	174,878	0	(54)	0	0	2.500	2.064	MON	353	2,822	04/21/2021	03/20/2047
36179S-YR-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	934,164	104.4100	949,712	909,603	933,228	0	(443)	0	0	3.000	2.601	MON	2,274	27,288	11/05/2019	03/20/2047
36179T-4N-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	300,609	104.8140	302,100	288,224	301,093	0	(160)	0	0	3.500	2.670	MON	841	10,088	02/19/2020	07/20/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179T-7K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,101,687	105.7490	1,117,359	1,056,615	1,101,200	0	(297)	0	0	4.000	2.835	MON	3,522	42,265	11/05/2019	08/20/2048
36179T-7L-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	518,745	105.9110	526,537	497,152	519,395	0	(143)	0	0	4.500	3.261	MON	1,864	22,372	11/14/2019	08/20/2048
36179T-AK-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	402,228	105.0790	415,598	395,512	403,100	0	(103)	0	0	3.500	3.141	MON	1,154	13,843	04/30/2019	06/20/2047
36179T-CV-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	95,033	102.7800	94,543	91,986	95,005	0	(28)	0	0	2.500	2.067	MON	192	1,533	04/21/2021	07/20/2047
36179T-CY-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,608,970	106.5900	1,636,864	1,535,666	1,608,358	0	(535)	0	0	4.000	2.689	MON	5,119	61,427	11/05/2019	07/20/2047
36179T-E3-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	120,571	107.3330	125,873	117,273	120,929	0	(16)	0	0	4.500	3.209	MON	440	5,277	10/25/2018	08/20/2047
36179T-G2-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	101,965	102.8000	101,459	98,696	101,935	0	(30)	0	0	2.500	2.069	MON	206	1,645	04/21/2021	09/20/2047
36179T-G5-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,034,472	106.3250	1,063,082	999,842	1,036,073	0	(264)	0	0	4.000	2.988	MON	3,333	39,994	05/17/2019	09/20/2047
36179T-LS-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	281,282	105.1770	290,801	276,486	281,902	0	(71)	0	0	3.500	3.136	MON	806	9,677	11/15/2019	11/20/2047
36179T-QP-3	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	417,383	105.1550	422,941	402,206	417,269	0	(65)	0	0	3.500	1.990	MON	1,173	14,077	08/22/2019	01/20/2048
36179T-XW-0	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	168,907	106.3640	173,522	163,140	168,830	0	(38)	0	0	4.500	3.525	MON	612	7,341	01/16/2019	05/20/2048
36179U-EA-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	326,839	105.7320	329,045	311,206	326,679	0	(99)	0	0	4.500	3.127	MON	1,167	14,004	11/05/2019	10/20/2048
36179U-EB-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	119,087	106.9160	121,063	113,231	119,471	0	(39)	0	0	5.000	3.472	MON	472	5,662	07/31/2019	10/20/2048
36179U-GA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	490,732	104.2910	496,884	476,438	490,236	0	(248)	0	0	3.000	2.558	MON	1,191	14,293	11/05/2019	11/20/2048
36179U-GB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	735,145	104.6080	741,114	708,467	734,545	0	(312)	0	0	3.500	2.818	MON	2,066	24,796	11/05/2019	11/20/2048
36179U-H2-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	909,765	104.1460	918,353	881,795	908,739	0	(478)	0	0	3.000	2.535	MON	2,204	26,454	09/06/2019	12/20/2048
36179U-KW-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	133,413	105.0560	135,604	129,077	133,661	0	(60)	0	0	3.500	2.833	MON	376	4,518	11/27/2019	01/20/2049
36179U-UG-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	49,336	103.0840	49,227	47,754	49,324	0	(12)	0	0	2.500	2.083	MON	99	796	04/21/2021	06/20/2049
36179V-7E-4	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	154,965	102.5920	152,810	148,949	154,911	0	(54)	0	0	2.500	2.021	MON	310	2,482	04/16/2021	02/20/2051
36179V-BF-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	279,257	103.5810	276,925	267,352	279,024	0	(169)	0	0	3.000	2.383	MON	668	8,021	10/21/2020	12/20/2049
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	2,692,007	102.5920	2,655,418	2,588,327	2,690,921	0	(1,086)	0	0	2.500	2.027	MON	5,392	41,025	05/04/2021	04/20/2051
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	77,004	109.6400	81,671	74,490	76,845	0	(43)	0	0	4.500	3.519	MON	279	3,352	10/11/2018	06/20/2039
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	214,902	108.3380	224,621	207,332	214,296	0	(97)	0	0	4.000	3.014	MON	691	8,293	10/11/2018	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	67,002	107.1490	66,196	61,779	66,269	0	(103)	0	0	3.500	2.012	MON	180	2,162	08/01/2012	02/20/2042
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	191,728	107.1440	189,988	177,321	189,775	0	(282)	0	0	3.500	2.062	MON	517	6,206	09/04/2012	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	60,637	109.6410	63,702	58,100	60,510	0	(42)	0	0	4.500	3.220	MON	218	2,615	10/11/2018	10/20/2039
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	39,872	109.6410	42,575	38,832	39,771	0	(17)	0	0	4.500	3.767	MON	146	1,747	02/22/2016	09/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	111,093	108.3360	118,044	108,961	110,988	0	(33)	0	0	4.000	3.427	MON	363	4,358	10/11/2018	08/20/2040

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	263,295	109.8500	277,294	252,429	262,740	0	(212)	0	0	4.500	3.487	MON	947	11,358	10/11/2018	09/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	163,325	112.9720	174,389	154,364	162,902	0	(146)	0	0	5.000	3.316	MON	643	7,718	10/11/2018	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	631,810	108.3270	640,393	591,168	630,856	0	(620)	0	0	4.000	2.026	MON	1,971	23,647	11/15/2019	11/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	5,338	111.0510	5,767	5,193	5,322	0	(2)	0	0	4.500	3.745	MON	19	234	02/03/2011	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	905,448	108.3290	956,779	883,215	903,909	0	(325)	0	0	4.000	3.295	MON	2,944	35,329	10/11/2018	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	220,702	111.0510	235,048	211,657	220,291	0	(130)	0	0	4.500	3.267	MON	794	9,525	10/11/2018	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	62,118	112.9750	64,439	57,038	61,672	0	(69)	0	0	5.000	2.610	MON	238	2,852	06/23/2011	03/20/2041
36202F-SE-7	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	178,906	110.2870	189,223	171,574	178,600	0	(103)	0	0	4.500	3.267	MON	643	7,721	10/11/2018	04/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	30,337	110.5630	30,553	27,634	30,175	0	(37)	0	0	4.500	1.857	MON	104	1,244	10/13/2016	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	47,014	110.7470	47,428	42,826	46,759	0	(57)	0	0	4.500	1.864	MON	161	1,927	10/13/2016	09/20/2041
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR			4	1.A	433,977	112.0970	439,751	392,295	434,436	0	460	0	0	4.500	1.495	MON	1,471	1,471	11/19/2021	03/15/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	493,552	106.8590	524,196	490,550	493,179	0	(73)	0	0	3.500	3.415	MON	1,431	17,169	10/11/2018	01/15/2042
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	51,735	104.4600	50,640	48,478	51,220	0	(73)	0	0	3.000	2.043	MON	121	1,454	12/03/2012	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	601,904	104.7420	640,537	611,539	601,916	0	214	0	0	3.000	3.272	MON	1,529	18,346	10/11/2018	04/15/2043
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	8,037	113.8630	9,195	8,075	8,042	0	1	0	0	5.500	0.000	MON	37	444	09/20/2004	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	9,576	113.0470	10,863	9,609	9,579	0	1	0	0	5.500	0.000	MON	44	529	09/20/2004	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	18,386	117.1700	21,206	18,099	18,284	0	(14)	0	0	6.000	0.000	MON	90	1,086	08/18/2003	07/15/2032
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	14,711	109.7490	16,223	14,782	14,721	0	2	0	0	5.500	0.000	MON	68	813	09/20/2004	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	536	113.3600	613	540	537	0	0	0	0	5.500	0.000	MON	2	30	08/18/2003	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	14,458	114.2080	16,557	14,497	14,460	0	0	0	0	5.500	0.000	MON	66	797	09/20/2004	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	16,151	110.0580	17,916	16,279	16,180	0	4	0	0	5.500	0.000	MON	75	895	08/18/2003	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	30,725	114.3020	35,213	30,807	30,729	0	1	0	0	5.500	0.000	MON	141	1,694	09/20/2004	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	15,798	110.4140	17,498	15,848	15,803	0	1	0	0	5.500	0.000	MON	73	872	09/20/2004	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	18,917	111.4160	21,141	18,975	18,922	0	1	0	0	5.500	0.000	MON	87	1,044	09/20/2004	02/15/2034
36296T-QB-2	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	82,753	115.7840	86,889	75,044	82,106	0	(231)	0	0	6.000	4.361	MON	375	4,503	10/11/2018	10/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY			4	1.A	779,561	116.0580	874,600	753,592	776,280	0	(880)	0	0	4.500	4.049	MON	2,826	33,912	10/11/2018	10/15/2039
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						36,040,796	XXX	36,939,745	34,913,396	36,017,192	0	(13,995)	0	0	XXX	XXX	XXX	101,003	1,158,309	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						425,090,280	XXX	430,103,762	422,633,396	424,303,467	0	(169,696)	0	0	XXX	XXX	XXX	1,262,248	5,667,292	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
68587F-BB-9	OREGON ED DISTS FULL FAITH & C				1.C FE	475,000	98.6920	468,787	475,000	475,000	0	0	0	0	1.887	1.896	JD	25	3,262	07/23/2021	06/30/2031
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						475,000	XXX	468,787	475,000	475,000	0	0	0	0	XXX	XXX	XXX	25	3,262	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						475,000	XXX	468,787	475,000	475,000	0	0	0	0	XXX	XXX	XXX	25	3,262	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT REV			1	1.G FE	20,000	113.8490	22,770	20,000	20,000	0	0	0	0	4.263	4.308	MS	251	853	12/02/2016	09/15/2032
010268-CT-5	ALABAMA FED AID HWY FIN AUTH S				1.C FE	325,000	100.5600	326,820	325,000	325,000	0	0	0	0	2.056	2.067	MS	1,429	0	10/07/2021	09/01/2031
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL			4	1.C FE	402,337	159.8160	511,411	320,000	396,896	0	(1,768)	0	0	6.263	4.741	AO	5,010	20,042	10/11/2018	04/01/2049
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL				1.C FE	355,000	103.0260	365,742	355,000	355,000	0	0	0	0	2.574	2.591	AO	2,284	9,138	09/20/2019	04/01/2031
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & REV			4	1.C FE	530,370	140.8420	633,789	450,000	518,118	0	(4,642)	0	0	6.899	5.280	JD	2,587	31,046	10/11/2018	12/01/2040
3133XM-FY-2	FEDERAL HOME LN BKS				1.A	17,303,986	103.7770	14,632,512	14,100,000	14,382,688	0	(369,504)	0	0	5.375	2.669	MS	191,574	757,875	09/27/2013	09/30/2022
3137EA-DB-2	FEDERAL HOME LN MTG CORP				1.A	15,766,580	100.0650	15,510,059	15,500,000	15,501,024	0	(30,264)	0	0	2.375	2.189	JJ	171,792	368,125	06/12/2012	01/13/2022
3130A1-XJ-2	FEDERAL HOME LOAN BANKS				1.A	8,057,680	104.8670	8,389,325	8,000,000	8,015,911	0	(6,182)	0	0	2.875	2.810	JD	10,861	230,000	08/19/2014	06/14/2024
3130A2-UW-4	FEDERAL HOME LOAN BANKS				1.A	9,678,600	105.1050	9,984,986	9,500,000	9,553,990	0	(19,035)	0	0	2.875	2.673	MS	81,938	273,125	12/01/2014	09/13/2024
3130A3-GE-8	FEDERAL HOME LOAN BANKS				1.A	17,599,225	105.1710	18,404,907	17,500,000	17,531,981	0	(10,281)	0	0	2.750	2.703	JD	24,063	481,250	12/01/2014	12/13/2024
3130A4-CH-3	FEDERAL HOME LOAN BANKS				1.A	19,704,400	104.2090	20,841,826	20,000,000	19,897,132	0	30,442	0	0	2.375	2.559	MS	141,181	475,000	03/11/2015	03/14/2025
3130A5-DA-4	FEDERAL HOME LOAN BANKS				1.A	24,110,247	105.2630	25,789,362	24,500,000	24,352,992	0	40,002	0	0	2.625	2.829	JD	32,156	643,125	06/12/2015	06/13/2025
3130A5-R3-5	FEDERAL HOME LOAN BANKS				1.A	22,291,720	105.9820	23,316,119	22,000,000	22,111,419	0	(30,398)	0	0	2.875	2.739	JD	31,625	632,500	08/18/2015	06/13/2025
3130A6-EU-7	FEDERAL HOME LOAN BANKS				1.A	4,024,640	105.8510	4,234,053	4,000,000	4,009,992	0	(2,557)	0	0	2.750	2.696	MS	36,361	110,000	11/16/2015	09/02/2025
313379-Q6-9	FEDERAL HOME LOAN BANKS				1.A	8,982,900	100.8260	9,074,363	9,000,000	8,999,164	0	1,862	0	0	2.125	2.158	JD	11,156	191,250	06/12/2012	06/10/2022
313383-WD-9	FEDERAL HOME LOAN BANKS				1.A	6,051,180	101.9460	6,116,789	6,000,000	6,004,450	0	(6,290)	0	0	3.125	3.038	MS	58,333	187,500	09/27/2013	09/09/2022
313383-Y6-2	FEDERAL HOME LOAN BANKS				1.A	10,160,900	104.9170	10,491,679	10,000,000	10,030,371	0	(17,504)	0	0	3.570	3.409	FA	119,992	357,000	08/27/2013	08/28/2023
3135G0-Q2-2	FEDERAL NATL MTG ASSN				1.A	25,583,870	102.7810	26,723,068	26,000,000	25,791,157	0	41,616	0	0	1.875	2.065	MS	131,354	487,500	10/20/2016	09/24/2026
3135G0-ZR-7	FEDERAL NATL MTG ASSN				1.A	5,583,985	104.6310	5,754,716	5,500,000	5,527,488	0	(9,804)	0	0	2.625	2.446	MS	46,120	144,375	11/16/2015	09/06/2024
63607V-AF-3	NATIONAL FIN AUTH N H FED LEAS				2.C FE	270,000	100.1410	270,381	270,000	270,000	0	0	0	0	3.300	3.341	JAJO	1,609	0	10/15/2021	04/01/2032
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			4	1.F FE	727,365	160.9730	829,011	515,000	703,723	0	(7,684)	0	0	7.414	4.345	JJ	19,091	38,182	10/11/2018	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			4	1.F FE	576,537	156.8920	721,703	460,000	563,503	0	(4,236)	0	0	7.102	5.255	JJ	16,335	32,669	10/11/2018	01/01/2041
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL			4	1.A FE	605,657	125.3600	676,944	540,000	590,175	0	(5,064)	0	0	5.767	4.477	FA	12,976	31,142	10/11/2018	08/01/2036
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLLU			4	1.A FE	212,484	117.9870	241,873	205,000	210,236	0	(729)	0	0	4.879	4.460	JD	833	10,002	10/11/2018	12/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN HWY USER			4	1.B FE	166,400	136.2880	204,432	150,000	163,561	0	(868)	0	0	5.834	4.923	MN	1,118	8,751	10/11/2018	11/15/2034
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK			4	1.E FE	90,000	142.0770	127,869	90,000	90,000	0	0	0	0	5.511	5.587	JD	413	4,960	08/31/2010	12/01/2045
759136-QP-2	REGIONAL TRANSN DIST COLO SALE REV			4	1.C FE	295,829	153.8610	376,959	245,000	292,958	0	(934)	0	0	5.844	4.664	MN	2,386	14,318	10/11/2018	11/01/2050
914440-SU-7	UNIVERSITY MASS BLDG AUTH PROJ				1.C FE	43,900	104.5710	52,286	50,000	44,081	0	103	0	0	3.544	4.306	MN	295	1,772	03/19/2020	11/01/2050
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV				1.C FE	44,784	105.3220	52,661	50,000	45,010	0	129	0	0	3.504	4.231	MN	292	1,752	03/19/2020	11/01/2044
915217-WX-7	UNIVERSITY VA UNIV REV			1,2	1.A FE	35,000	138.9800	48,643	35,000	35,000	0	0	0	0	4.179	4.223	MS	488	1,463	09/21/2017	09/01/2117
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						199,600,577	XXX	204,727,057	195,680,000	196,333,020	0	(413,592)	0	0	XXX	XXX	XXX	1,155,903	5,544,713	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128M8-MH-4	FHLMC GIANT MBS GOLD COMB 30			4	1.A	501,562	111.1810	502,097	451,603	501,259	0	(303)	0	0	4.000	1.612	MON	1,505	6,021	08/10/2021	03/01/2041
3128MJ-YR-5	FHLMC GIANT MBS GOLD COMB 30			4	1.A	244,564	102.7080	252,807	246,141	244,590	0	14	0	0	2.500	2.631	MON	513	6,154	12/11/2019	08/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3128MJ-YW-4	FHLMC GIANT MBS GOLD COMB 30			4	1.A	218,746	102.7720	225,657	219,570	218,758	0	6	0	0	2.500	2.581	MON	457	5,489	11/15/2019	09/01/2046
3128MJ-ZG-8	FHLMC GIANT MBS GOLD COMB 30			4	1.A	552,190	106.6590	553,093	518,564	551,427	0	(272)	0	0	3.500	2.009	MON	1,512	18,150	04/16/2020	01/01/2047
3128MJ-Y5-3	FHLMC GIANT MBS GOLD COMB 30			4	1.A	312,327	102.5960	303,775	296,089	312,118	0	(177)	0	0	2.500	1.545	MON	617	7,402	10/01/2020	11/01/2046
31335B-2M-7	FHLMC GIANT MBS GOLD COMB 30			4	1.A	1,264,403	104.9190	1,259,117	1,200,086	1,263,202	0	(752)	0	0	3.000	1.721	MON	3,000	36,003	11/17/2020	04/01/2047
312938-Z4-8	FHLMC MBS GOLD COMB 30			4	1.A	302,660	110.6620	304,049	274,755	302,709	0	48	0	0	4.500	2.911	MON	1,030	0	12/14/2021	01/01/2040
312946-K6-2	FHLMC MBS GOLD COMB 30			4	1.A	848,506	113.1810	889,213	785,654	847,696	0	(848)	0	0	5.000	2.404	MON	3,274	39,283	03/25/2020	03/01/2041
3132WG-YK-7	FHLMC MBS GOLD PC 30YR			4	1.A	580,945	105.0930	599,114	570,078	581,957	0	(121)	0	0	3.000	2.598	MON	1,425	17,102	10/29/2019	10/01/2046
3132XV-V4-2	FHLMC MBS GOLD PC 30YR			4	1.A	116,988	106.6800	116,503	109,207	116,981	0	(7)	0	0	4.000	2.100	MON	364	1,820	07/13/2021	01/01/2048
31307E-ZF-4	FHLMC PC GOLD 15 YR			4	1.A	497,629	105.6420	525,805	497,725	496,637	0	52	0	0	3.000	3.087	MON	1,244	14,932	10/11/2018	10/01/2028
31307F-KH-3	FHLMC PC GOLD 15 YR			4	1.A	433,605	105.0170	461,780	439,720	435,100	0	485	0	0	3.000	3.370	MON	1,099	13,192	10/11/2018	12/01/2028
31292L-YA-7	FHLMC PC GOLD CASH 30			4	1.A	295,394	105.7110	326,203	308,581	296,065	0	190	0	0	3.000	3.883	MON	771	9,257	10/11/2018	11/01/2042
3132L7-S6-7	FHLMC PC GOLD CI 30YR			4	1.A	368,883	109.8120	391,106	356,160	368,743	0	(139)	0	0	4.000	3.035	MON	1,187	14,246	10/11/2018	01/01/2044
3128MD-5G-4	FHLMC PC GOLD COMB 15			4	1.A	191,239	105.5150	194,551	184,382	188,366	0	(455)	0	0	3.000	2.243	MON	461	5,531	09/02/2014	08/01/2029
3128MD-6C-2	FHLMC PC GOLD COMB 15			4	1.A	120,457	105.8330	126,456	119,486	120,200	0	(83)	0	0	3.500	3.275	MON	349	4,182	08/07/2018	08/01/2029
3128ME-3X-7	FHLMC PC GOLD COMB 15			4	1.A	146,953	105.8230	154,850	146,330	146,803	0	(52)	0	0	3.500	3.396	MON	427	5,122	10/11/2018	09/01/2031
3128ME-RR-4	FHLMC PC GOLD COMB 15			4	1.A	244,356	106.2200	263,884	248,432	245,155	0	267	0	0	3.000	3.427	MON	621	7,453	10/11/2018	12/01/2030
3128MF-NW-4	FHLMC PC GOLD COMB 15			4	1.A	349,685	105.7280	368,491	348,528	349,446	0	(81)	0	0	3.500	3.434	MON	1,017	12,198	10/11/2018	02/01/2033
3128MM-TJ-2	FHLMC PC GOLD COMB 15			4	1.A	103,088	105.2260	106,840	101,533	102,671	0	(117)	0	0	3.000	2.640	MON	254	3,046	01/12/2018	05/01/2030
3128MM-VM-2	FHLMC PC GOLD COMB 15			4	1.A	542,165	103.7250	555,591	535,637	541,182	0	(498)	0	0	2.500	2.224	MON	1,116	13,391	11/20/2019	11/01/2031
3128K8-F5-0	FHLMC PC GOLD COMB 30			4	1.A	8,528	112.1460	9,379	8,363	8,497	0	(5)	0	0	5.000	4.604	MON	35	418	03/11/2009	10/01/2035
3128LX-AU-4	FHLMC PC GOLD COMB 30			4	1.A	12,372	113.1510	13,725	12,130	12,317	0	(8)	0	0	4.500	4.092	MON	45	606	02/25/2009	06/01/2035
3128M4-RW-5	FHLMC PC GOLD COMB 30			4	1.A	4,151	114.3300	4,813	4,210	4,159	0	1	0	0	5.500	5.930	MON	19	232	05/10/2007	05/01/2037
3128M6-VH-8	FHLMC PC GOLD COMB 30			4	1.A	5,950	113.3390	6,621	5,842	5,934	0	(2)	0	0	5.000	4.651	MON	24	292	01/06/2009	09/01/2038
3128MJ-2H-2	FHLMC PC GOLD COMB 30			4	1.A	499,641	106.6320	517,142	484,978	499,443	0	(86)	0	0	4.000	3.170	MON	1,617	19,399	04/16/2019	08/01/2047
3128MJ-3A-6	FHLMC PC GOLD COMB 30			4	1.A	375,347	106.0930	398,527	375,640	376,405	0	(7)	0	0	3.500	3.469	MON	1,096	13,147	01/16/2019	12/01/2047
3128MJ-Q9-4	FHLMC PC GOLD COMB 30			4	1.A	460,246	107.9400	493,590	457,280	459,627	0	(53)	0	0	3.500	3.420	MON	1,334	16,005	10/11/2018	03/01/2042
3128MJ-V2-3	FHLMC PC GOLD COMB 30			4	1.A	326,517	106.9060	350,097	327,481	326,485	0	3	0	0	3.500	3.610	MON	955	11,462	10/11/2018	03/01/2045
3128MJ-XF-2	FHLMC PC GOLD COMB 30			4	1.A	220,661	108.4140	237,456	219,027	220,608	0	(16)	0	0	4.000	3.837	MON	730	8,761	10/11/2018	11/01/2045
3128MJ-XK-1	FHLMC PC GOLD COMB 30			4	1.A	662,072	106.7900	720,793	674,965	662,431	0	92	0	0	3.500	3.993	MON	1,969	23,624	10/11/2018	12/01/2045
3128MJ-Z9-4	FHLMC PC GOLD COMB 30			4	1.A	510,347	107.3410	523,707	487,890	510,183	0	(138)	0	0	4.000	2.749	MON	1,626	19,516	04/08/2020	06/01/2047
3128MJ-ZF-0	FHLMC PC GOLD COMB 30			4	1.A	1,358,600	104.8650	1,396,804	1,332,001	1,360,726	0	438	0	0	3.000	2.624	MON	3,330	30,239	05/19/2021	01/01/2047
312938-VC-4	FHLMC PC GOLD COMB 30			4	1.A	70,095	110.2900	74,425	67,481	69,924	0	(54)	0	0	4.500	3.638	MON	253	3,037	10/11/2018	01/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30			4	1.A	277,269	110.6250	294,112	265,864	276,400	0	(222)	0	0	4.500	3.566	MON	997	11,964	10/11/2018	07/01/2040
312942-SZ-9	FHLMC PC GOLD COMB 30			4	1.A	264,087	109.8650	290,405	264,328	264,213	0	(6)	0	0	4.000	4.050	MON	881	10,573	10/11/2018	09/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30			4	1.A	333,729	109.6890	357,743	326,142	332,970	0	(139)	0	0	4.000	3.498	MON	1,087	13,046	10/11/2018	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30			4	1.A	345,537	109.3540	371,847	340,041	345,109	0	(98)	0	0	4.000	3.653	MON	583	13,602	10/11/2018	12/01/2040
312946-MC-7	FHLMC PC GOLD COMB 30			4	1.A	351,193	110.6490	381,995	345,232	350,488	0	(105)	0	0	4.500	4.165	MON	1,295	15,535	03/29/2011	03/01/2041
312946-ZJ-8	FHLMC PC GOLD COMB 30			4	1.A	495,010	110.6410	526,935	476,258	493,964	0	(339)	0	0	4.500	3.633	MON	1,786	21,432	10/11/2018	04/01/2041
31296L-CF-6	FHLMC PC GOLD COMB 30			4	1.A	113,617	112.2480	120,386	107,250	112,817	0	(275)	0	0	5.000	3.487	MON	447	5,363	10/11/2018	08/01/2033
31296U-SS-1	FHLMC PC GOLD COMB 30			4	1.A	13,024	112.4010	15,227	13,547	13,127	0	14	0	0	5.000	0.000	MON	56	677	08/10/2004	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30			4	1.A	31,944	109.6900	36,232	33,032	32,125	0	27	0	0	5.500	0.000	MON	151	1,817	09/13/2004	09/01/2034
31297M-3W-6	FHLMC PC GOLD COMB 30			4	1.A	101,307	109.6780	102,846	93,771	100,474	0	(296)	0	0	5.500	3.485	MON	430	5,157	10/11/2018	04/01/2035
31297Q-C3-1	FHLMC PC GOLD COMB 30			4	1.A	472,788	110.9200	489,636	441,432	469,711	0	(1,072)	0	0	5.500	3.203	MON	2,023	24,279	10/11/2018	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30			4	1.A	74,088	113.2020	79,292	70,045	73,669	0	(145)	0	0	5.000	3.597	MON	292	3,502	10/11/2018	07/01/2035
31297U-ZY-9	FHLMC PC GOLD COMB 30			4	1.A	193,024	109.9460	201,474	183,247	192,127	0	(341)	0	0	5.500	2.619	MON	840	10,079	10/11/2018	05/01/2035
31335A-YT-9	FHLMC PC GOLD COMB 30			4	1.A	757,976	105.5270	809,608	767,206	758,179	0	76	0	0	3.000	3.263	MON	1,918	23,016	04/16/2019	10/01/2046
31335B-Q6-6	FHLMC PC GOLD COMB 30			4	1.A	958,500	105.7290	1,031,627	975,728	961,475	0	125	0	0	3.000	3.421	MON	2,439	29,272	01/22/2019	08/01/2043
3132GK-MU-7	FHLMC PC GOLD PC 30YR			4	1.A	101,559	109.8540	104,375	95,012	100,862	0	(105)	0	0	4.000	2.593	MON	317	3,800	05/01/2015	11/01/2041
3132HM-KF-7	FHLMC PC GOLD PC 30YR			4	1.A	110,935	106.2670	112,273	105,652	110,171	0	(83)	0	0	3.000	2.170	MON	264	3,170	11/27/2012	09/01/2042
3132HP-G7-3	FHLMC PC GOLD PC 30YR			4	1.A	86,492	105.6860	87,174	82,484	85,930	0	(61)	0	0	3.000	2.196	MON	206	2,475	11/29/2012	11/01/2042
3132JB-Q4-8	FHLMC PC GOLD PC 30YR			4	1.A	296,554	107.5430	317,722	295,437	296,281	0	(18)	0	0	3.500	3.468	MON	862	10,340	10/11/2018	07/01/2043
3132QT-W8-5	FHLMC PC GOLD PC 30YR			4	1.A	131,792	109.0000	142,590	130,816	131,760	0	(9)	0	0	4.000	3.837	MON	436	5,233	10/11/2018	10/01/2045
3132WK-B4-9	FHLMC PC GOLD PC 30YR			4	1.A	167,652	108.2050	180,120	166,462	167,615	0	(10)	0	0	4.000	3.831	MON	555	6,659	10/11/2018	08/01/2046
3137AU-UC-1	FHLMC REMIC SERIES 4117			4	1.A	1,591,945	105.6990	1,592,786	1,506,910	1,593,609	0	1,664	0	0	3.000	1.789	MON	3,767	7,506	10/20/2021	10/15/2042
3137AW-2P-9	FHLMC REMIC SERIES 4134			4	1.A	30,024	101.0100	29,578	29,282	29,558	0	(251)	0	0	3.500	1.233	MON	85	1,025	08/20/2019	04/15/2038
3137B7-3P-2	FHLMC REMIC SERIES 4289			4	1.A	1,291,590	105.4190	1,296,309	1,229,668	1,299,296	0	7,705	0	0	3.000	2.029	MON	3,074	18,285	06/08/2021	01/15/2044
3137BT-KX-8	FHLMC REMIC SERIES 4640			4	1.A	2,067,875	107.1250	2,065,988	1,928,580	2,080,919	0	13,044	0	0	3.500	2.246	MON	5,625	39,031	04/30/2021	12/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BY-6K-1	FHLMC REMIC SERIES 4680			4	1.A	1,257,109	108.3710	1,268,350	1,170,381	1,269,227	0	12,118	0	0	3.500	2.513	MON	3,414	23,686	04/29/2021	03/15/2047
3137F1-SB-5	FHLMC REMIC SERIES 4700			4	1.A	2,680,278	108.5120	2,693,185	2,481,924	2,703,927	0	23,649	0	0	3.500	2.336	MON	7,239	50,230	04/30/2021	07/15/2047
3137F3-MU-5	FHLMC REMIC SERIES 4763			4	1.A	1,295,106	100.5950	1,292,313	1,284,668	1,293,888	0	(1,217)	0	0	3.500	2.498	MON	3,747	7,494	10/07/2021	06/15/2038
3137FN-QZ-6	FHLMC REMIC SERIES 4916			4	1.A	1,139,562	104.6650	1,152,783	1,101,400	1,130,172	0	(1,668)	0	0	3.000	2.322	MON	2,754	33,042	08/22/2019	09/25/2049
3137BJ-P6-4	FHLMC REMIC SERIES K-046			4	1.A	261,914	105.7750	264,438	250,000	256,589	0	(2,188)	0	0	3.205	2.278	MON	668	8,012	07/10/2019	03/25/2025
3137F8-2T-9	FHLMC REMIC SERIES K-122			4,6	1.A	686,384	6.7480	619,938	0	559,986	0	(119,478)	0	0	0.883	(16.649)	MON	6,757	84,673	12/09/2020	11/25/2030
3137BX-HC-9	FHLMC REMIC SERIES K-1503			4	1.A	1,050,625	110.5280	1,105,282	1,000,000	1,041,565	0	(4,563)	0	0	3.117	2.573	MON	2,598	31,170	01/09/2020	10/25/2031
3137FD-ET-5	FHLMC REMIC SERIES K-1504			4	1.A	1,433,504	113.4210	1,474,474	1,300,000	1,413,257	0	(9,662)	0	0	3.459	2.510	MON	3,747	44,967	11/25/2019	11/25/2032
35563P-KG-3	FHLMC SCRTT SERIES 2019-2			4	1.A	465,095	104.3460	474,146	454,399	456,965	0	(430)	0	0	3.500	3.083	MON	1,325	15,904	05/28/2019	08/26/2058
35563P-LH-0	FHLMC SCRTT SERIES 2019-3			4	1.A	126,179	103.9190	126,857	122,074	125,415	0	(524)	0	0	3.500	1.701	MON	356	4,273	08/27/2019	10/25/2058
35564K-GX-1	FHLMC STARC 2021-DNA5			4	1.A	143,293	99.9680	143,247	143,293	143,293	0	0	0	0	0.700	0.708	MON	19	437	07/19/2021	01/25/2034
3132A9-SJ-7	FHLMC SUPER 15Y FIXED			4	1.A	247,990	103.9010	254,522	244,966	247,520	0	(247)	0	0	2.500	2.201	MON	510	6,124	11/27/2019	09/01/2031
3132A5-FW-0	FHLMC SUPER 30Y FIXED			4	1.A	509,827	102.7310	528,958	514,895	509,918	0	42	0	0	2.500	2.682	MON	1,073	12,872	11/07/2019	10/01/2046
3132AC-YG-9	FHLMC SUPER 30Y FIXED			4	1.A	452,187	105.4730	466,013	441,831	453,291	0	(59)	0	0	3.500	2.796	MON	1,289	15,464	07/26/2019	10/01/2048
3132AD-TZ-1	FHLMC SUPER 30Y FIXED			4	1.A	510,452	105.9910	520,692	491,262	510,292	0	(132)	0	0	3.000	2.014	MON	1,228	14,738	08/28/2019	11/01/2046
3132DM-A6-2	FHLMC SUPER 30Y FIXED			4	1.A	298,202	106.1680	303,621	285,981	297,980	0	(83)	0	0	3.000	1.937	MON	715	8,579	09/03/2019	12/01/2047
3132DM-A8-8	FHLMC SUPER 30Y FIXED			4	1.A	44,364	105.6730	45,071	42,651	44,338	0	(16)	0	0	3.000	1.952	MON	107	1,280	08/29/2019	08/01/2046
3132DM-FD-2	FHLMC SUPER 30Y FIXED			4	1.A	3,383,767	106.9430	3,396,838	3,176,314	3,383,535	0	(232)	0	0	3.500	1.622	MON	9,264	9,264	11/04/2021	12/01/2049
3132DM-U8-6	FHLMC SUPER 30Y FIXED			4	1.A	1,976,356	102.5770	1,953,426	1,904,348	1,975,780	0	(575)	0	0	2.500	1.926	MON	3,967	23,804	05/28/2021	05/01/2051
3132DV-4H-5	FHLMC SUPER 30Y FIXED			4	1.A	150,297	103.7040	148,443	143,140	150,224	0	(74)	0	0	3.000	1.826	MON	358	3,221	02/17/2021	11/01/2049
3132DV-7B-5	FHLMC SUPER 30Y FIXED			4	1.A	1,365,952	99.8310	1,346,573	1,348,854	1,365,673	0	(279)	0	0	2.000	1.839	MON	2,248	20,233	02/22/2021	09/01/2050
3132DV-KP-9	FHLMC SUPER 30Y FIXED			4	1.A	274,743	106.7680	282,862	264,932	274,714	0	(43)	0	0	3.500	2.375	MON	773	9,273	09/13/2019	07/01/2049
3132DV-KQ-7	FHLMC SUPER 30Y FIXED			4	1.A	686,453	107.1930	704,037	656,795	686,560	0	(131)	0	0	3.500	1.870	MON	1,916	22,988	09/24/2019	08/01/2049
3132DW-AD-5	FHLMC SUPER 30Y FIXED			4	1.A	5,983,929	96.6920	5,895,612	6,097,339	5,985,003	0	1,074	0	0	1.500	1.757	MON	7,622	56,828	05/06/2021	11/01/2050
3132DW-AW-3	FHLMC SUPER 30Y FIXED			4	1.A	463,417	99.8310	447,259	448,016	463,198	0	(219)	0	0	2.000	1.543	MON	747	8,214	01/04/2021	01/01/2051
3132DW-B5-1	FHLMC SUPER 30Y FIXED			4	1.A	559,105	99.8310	549,965	550,896	559,032	0	(73)	0	0	2.000	1.821	MON	918	3,673	07/21/2021	08/01/2051
3132DW-BJ-1	FHLMC SUPER 30Y FIXED			4	1.A	1,819,834	102.2290	1,803,296	1,763,974	1,819,534	0	(300)	0	0	2.500	2.019	MON	3,675	28,459	05/20/2021	04/01/2051
3132D5-3H-3	FHLMC SUPER15Y FIXED			4	1.A	169,912	104.9850	174,912	166,606	169,511	0	(173)	0	0	3.000	2.579	MON	417	4,998	07/10/2019	07/01/2034
3132DW-BY-8	FHLMC SUPER30Y FIXED			4	1.A	1,519,566	99.8310	1,493,198	1,495,727	1,519,429	0	(136)	0	0	2.000	1.806	MON	2,493	12,464	07/07/2021	07/01/2051
3132DW-CC-5	FHLMC SUPER30Y FIXED			4	1.A	537,549	102.2540	529,140	517,477	537,455	0	(94)	0	0	2.500	1.911	MON	1,078	3,234	09/01/2021	09/01/2051
3133G8-DD-0	FHLMC UMBS 15Y FIXED			4	1.A	909,372	105.8150	907,918	858,025	908,008	0	(1,364)	0	0	3.000	1.766	MON	2,145	17,160	04/22/2021	04/01/2035
3133KY-TW-9	FHLMC UMBS 20Y FIXED			4	1.A	1,961,182	101.5350	1,925,690	1,896,579	1,959,323	0	(1,859)	0	0	2.000	1.439	MON	3,161	31,610	01/29/2021	07/01/2040
3133KY-U6-4	FHLMC UMBS 20Y FIXED			4	1.A	833,560	101.5360	830,534	817,968	833,438	0	(122)	0	0	2.000	1.703	MON	1,363	2,727	10/01/2021	03/01/2041
3131XY-UL-1	FHLMC UMBS 30Y FIXED			4	1.A	480,370	104.6570	479,730	458,382	480,168	0	(190)	0	0	3.000	2.127	MON	1,146	13,751	10/08/2020	12/01/2047
31334X-KT-5	FHLMC UMBS 30Y FIXED			4	1.A	33,136	104.9220	33,703	32,122	33,133	0	(5)	0	0	3.000	2.214	MON	80	964	08/29/2019	07/01/2049
31334X-S7-5	FHLMC UMBS 30Y FIXED			4	1.A	1,075,006	107.3500	1,107,641	1,031,799	1,074,897	0	(188)	0	0	3.500	2.236	MON	3,009	36,113	08/13/2019	08/01/2049
31334Y-VF-1	FHLMC UMBS 30Y FIXED			4	1.A	34,933	105.8820	35,667	33,685	34,928	0	(6)	0	0	3.000	2.085	MON	84	1,011	08/29/2019	09/01/2049
31334Y-VH-7	FHLMC UMBS 30Y FIXED			4	1.A	59,403	105.4340	60,504	57,386	59,396	0	(11)	0	0	3.000	2.128	MON	143	1,722	08/29/2019	09/01/2049
3133AE-N8-3	FHLMC UMBS 30Y FIXED			4	1.A	4,113,727	100.1600	4,054,202	4,047,735	4,113,367	0	(360)	0	0	2.000	1.799	MON	6,746	20,239	09/02/2021	01/01/2051
3133AG-W4-7	FHLMC UMBS 30Y FIXED			4	1.A	2,096,795	103.6820	2,096,052	2,021,616	2,096,690	0	(105)	0	0	3.000	2.573	MON	5,054	0	12/01/2021	03/01/2051
3133AU-TM-0	FHLMC UMBS 30Y FIXED			4	1.A	1,300,789	102.2240	1,293,348	1,265,205	1,300,534	0	(255)	0	0	2.500	2.078	MON	2,636	2,636	10/13/2021	10/01/2051
3133KJ-6X-5	FHLMC UMBS 30Y FIXED			4	1.A	20,056	107.2820	20,042	18,682	20,050	0	(6)	0	0	4.000	1.516	MON	62	623	02/09/2021	09/01/2050
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR			4	1.A	249,102	103.8880	255,494	245,932	247,872	0	(233)	0	0	2.500	2.238	MON	512	6,148	12/09/2015	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR			4	1.A	155,563	102.8340	157,619	153,275	154,824	0	(149)	0	0	2.000	1.719	MON	255	3,066	08/09/2016	08/01/2031
3138XS-5T-0	FNMA PASS-THRU INT 15 YEAR			4	1.A	142,091	105.3480	151,381	143,696	142,418	0	111	0	0	3.000	3.300	MON	359	4,311	10/11/2018	05/01/2029
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	154,433	105.7890	163,207	154,276	154,341	0	(32)	0	0	3.500	3.462	MON	450	5,400	11/14/2018	12/01/2030
31418C-BX-1	FNMA PASS-THRU INT 15 YEAR			4	1.A	104,764	105.8570	106,442	100,553	103,924	0	(265)	0	0	3.500	2.426	MON	293	3,519	06/30/2017	08/01/2031
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,095	114.9390	3,506	3,051	3,082	0	(2)	0	0	6.000	0.000	MON	15	183	09/11/2003	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	3,184	114.9300	3,610	3,141	3,171	0	(2)	0	0	6.000	0.000	MON	16	181	09/11/2003	10/01/2032
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,000	108.9490	2,268	2,082	2,018	0	3	0	0	5.000	0.000	MON	9	104	06/09/2005	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,472	111.7940	2,717	2,431	2,453	0	(3)	0	0	6.000	0.000	MON	12	146	09/11/2003	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	12,370	110.3250	13,212	11,975	12,231	0	(16)	0	0	6.500	0.000	MON	65	778	03/10/2005	04/01/2031
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	10,353	114.9610	11,711	10,187	10,300	0	(9)	0	0	6.000	0.000	MON	51	611	09/11/2003	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,875	114.7560	6,644	5,789	5,848	0	(4)	0	0	6.000	0.000	MON	29	347	09/11/2003	03/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	6,207	114.9570	7,021	6,108	6,174	0	(5)	0	0	6.000	0.000	MON	31	366	09/11/2003	07/01/2033
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	12,481	113.0940	13,666	12,084	12,373	0	(15)	0	0	6.500	0.000	MON	65	785	08/10/2004	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	212	111.5740	230	206	211	0	0	0	0	6.500	0.000	MON	1	13	03/10/2005	03/01/2032

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138A8-RD-0	FNMA Pass-Thru Lng 30 Year			4	1.A	448,430	109.4680	449,324	410,462	448,277	0	(153)	0	0	4.000	1.977	MON	1,368	5,473	08/10/2021	03/01/2041
3138A8-RH-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	299,435	110.6080	319,325	288,699	298,041	0	(188)	0	0	4.500	3.720	MON	1,083	12,991	05/06/2011	03/01/2041
3138AB-CW-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	430,950	110.6100	458,651	414,656	430,009	0	(310)	0	0	4.500	3.607	MON	1,555	18,660	10/11/2018	04/01/2041
3138AE-KN-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	145,698	112.2150	149,567	133,286	144,793	0	(149)	0	0	5.000	2.179	MON	555	6,664	01/11/2017	04/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	205,505	107.6340	215,168	199,907	204,815	0	(91)	0	0	3.500	2.947	MON	583	6,997	07/07/2014	12/01/2041
3138E9-AZ-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	329,947	109.8490	354,945	323,122	329,368	0	(112)	0	0	4.000	3.524	MON	1,077	12,925	10/11/2018	03/01/2042
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	570,692	109.4480	612,474	559,604	569,862	0	(173)	0	0	4.000	3.556	MON	1,865	22,384	10/11/2018	03/01/2042
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	112,930	108.2850	120,281	111,078	112,661	0	(29)	0	0	3.500	3.176	MON	324	3,888	10/08/2013	06/01/2042
3138EJ-QL-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	205,074	107.3090	215,055	200,408	204,658	0	(70)	0	0	3.500	3.027	MON	585	7,014	03/06/2017	08/01/2042
3138ER-DK-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	109,292	108.7100	115,343	106,101	109,215	0	(23)	0	0	4.500	3.609	MON	398	4,775	10/11/2018	10/01/2046
3138ET-QL-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	20,698	114.3490	20,648	18,057	20,412	0	(56)	0	0	6.000	1.530	MON	90	1,083	09/08/2016	07/01/2041
3138LQ-QG-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	306,778	108.0070	335,788	310,895	306,944	0	46	0	0	3.500	3.799	MON	907	10,881	10/11/2018	08/01/2042
3138M5-7H-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	99,196	104.4020	97,845	93,719	98,367	0	(94)	0	0	3.000	2.008	MON	234	2,812	09/27/2012	09/01/2042
3138MG-FU-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	160,007	105.9980	164,314	155,017	159,290	0	(72)	0	0	3.000	2.464	MON	388	4,651	02/19/2013	12/01/2042
3138MH-LY-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	146,598	108.0000	148,314	137,329	145,426	0	(124)	0	0	3.500	2.239	MON	401	4,807	12/19/2012	11/01/2042
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	339,866	106.0970	342,535	322,851	337,328	0	(242)	0	0	3.000	2.153	MON	807	9,686	05/01/2013	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	695,821	106.1210	767,159	722,913	697,175	0	334	0	0	3.000	3.725	MON	1,807	21,687	10/11/2018	05/01/2043
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	513,412	106.8900	549,367	513,954	513,234	0	(7)	0	0	3.500	3.543	MON	1,499	17,988	10/11/2018	03/01/2045
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	254,066	107.0380	276,913	258,704	254,193	0	33	0	0	3.500	3.939	MON	755	9,055	10/11/2018	06/01/2045
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	276,318	107.3870	302,148	281,362	276,456	0	36	0	0	3.500	3.940	MON	821	9,848	10/11/2018	09/01/2045
3138X0-YX-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	466,346	107.8840	510,835	473,504	466,599	0	69	0	0	3.500	3.844	MON	1,381	16,573	10/11/2018	07/01/2043
3138XF-KF-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	37,265	103.6770	39,640	38,234	37,369	0	10	0	0	3.000	3.449	MON	96	1,147	03/03/2014	11/01/2043
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	4,205	110.0140	4,556	4,141	4,184	0	(4)	0	0	6.000	0.000	MON	21	248	09/11/2003	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	407	110.3250	436	395	403	0	0	0	0	6.500	0.000	MON	2	26	03/10/2005	07/01/2032
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,977	111.6650	2,138	1,914	1,960	0	(2)	0	0	6.500	0.000	MON	10	124	03/10/2005	05/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	118,992	114.9700	124,593	108,370	117,763	0	(446)	0	0	6.000	3.481	MON	542	6,502	10/11/2018	11/01/2033
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,357	114.9290	1,517	1,320	1,349	0	(1)	0	0	6.500	0.000	MON	7	86	03/10/2005	09/01/2034
31402Q-6T-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	223,763	112.9100	238,424	211,163	222,352	0	(482)	0	0	5.000	3.507	MON	880	10,558	10/11/2018	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	237,102	112.8360	252,596	223,862	235,860	0	(423)	0	0	5.000	3.584	MON	933	11,193	10/11/2018	06/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,524	110.3250	2,702	2,449	2,506	0	(2)	0	0	6.500	0.000	MON	13	159	03/10/2005	09/01/2033
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,578	111.4110	2,787	2,502	2,559	0	(3)	0	0	6.500	0.000	MON	14	163	03/10/2005	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	9,753	110.3250	10,500	9,518	9,702	0	(4)	0	0	6.500	0.000	MON	52	619	03/10/2005	02/01/2034
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,752	112.6810	1,918	1,702	1,742	0	(1)	0	0	6.500	0.000	MON	9	111	03/10/2005	08/01/2034
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	11,648	113.1000	12,779	11,298	11,569	0	(8)	0	0	6.500	0.000	MON	61	734	03/10/2005	03/01/2035
31410F-5E-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	218,065	112.9560	228,113	201,949	216,045	0	(727)	0	0	5.500	3.382	MON	926	11,107	10/11/2018	11/01/2034
31410K-JY-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	299,518	115.9920	317,959	274,122	297,344	0	(667)	0	0	6.000	3.873	MON	1,371	16,432	10/11/2018	05/01/2038
31416T-NK-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	292,959	110.5750	311,597	281,797	292,164	0	(253)	0	0	4.500	3.585	MON	1,057	12,681	10/11/2018	07/01/2039
31416X-Q4-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	214,887	110.6070	228,693	206,762	214,432	0	(148)	0	0	4.500	3.614	MON	775	9,304	10/11/2018	02/01/2041
31416X-WV-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	203,629	109.8090	220,528	200,828	203,438	0	(57)	0	0	4.000	3.685	MON	669	8,033	10/11/2018	03/01/2041
31416Y-3S-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	387,997	109.6770	419,951	382,896	387,681	0	(96)	0	0	4.000	3.703	MON	1,276	15,316	10/11/2018	09/01/2041
31417B-FU-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	198,337	107.3540	215,780	200,999	198,446	0	31	0	0	3.500	3.800	MON	586	7,035	10/11/2018	03/01/2042
31417D-NB-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	171,765	105.5980	178,234	168,785	171,805	0	(56)	0	0	3.000	2.642	MON	422	5,064	11/10/2016	10/01/2042
31417E-S4-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	305,382	105.6070	336,956	319,067	306,041	0	186	0	0	3.000	3.861	MON	798	9,572	10/11/2018	01/01/2043
31417G-T5-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	139,809	108.0360	145,815	134,969	139,251	0	(61)	0	0	3.500	2.789	MON	394	4,724	06/19/2013	06/01/2043
31417K-SE-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	98,914	109.7790	107,226	97,674	98,819	0	(28)	0	0	4.000	3.696	MON	326	3,907	10/11/2018	08/01/2039
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	26,677	107.9730	28,449	26,348	26,622	0	(6)	0	0	3.500	3.265	MON	77	922	10/12/2011	10/01/2041
31418A-JV-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	73,129	105.6340	74,558	70,582	72,727	0	(41)	0	0	3.000	2.393	MON	176	2,117	09/11/2012	09/01/2042
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	477,422	102.7080	519,474	505,779	478,433	0	243	0	0	2.500	3.604	MON	1,054	12,644	10/11/2018	10/01/2046
31418C-DN-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	80,238	108.2310	82,389	76,123	80,298	0	(32)	0	0	4.000	2.528	MON	254	3,045	09/26/2017	11/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	98,132	106.0500	100,580	94,842	98,351	0	(23)	0	0	3.500	2.583	MON	277	3,319	11/25/2019	12/01/2047
31419B-7B-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	62,556	109.7920	66,010	60,123	62,252	0	(41)	0	0	4.000	3.119	MON	200	2,405	10/31/2011	10/01/2040
31419E-6N-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	270,243	109.7600	292,899	266,855	270,020	0	(71)	0	0	4.000	3.712	MON	890	10,674	10/11/2018	03/01/2041
31419E-EJ-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	291,342	110.5870	310,004	280,326	290,708	0	(206)	0	0	4.500	3.610	MON	1,051	12,615	10/11/2018	01/01/2041
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	171,059	109.2620	175,187	160,337	170,301	0	(198)	0	0	4.000	2.479	MON	534	6,413	01/21/2016	09/01/2040
31419F-FW-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	431,907	109.8320	471,006	428,841	431,751	0	(70)	0	0	4.000	3.833	MON	1,429	17,153	10/11/2018	11/01/2040
3138WJ-EN-4	FNMA PASS-THRU INT 15 YEAR			4	1.A	577,738	104.3030	605,437	580,459	579,046	0	36	0	0	2.500	2.550	MON	1,209	14,511	05/17/2019	11/01/2031
3138WJ-EP-9	FNMA PASS-THRU INT 15 YEAR			4	1.A	712,713	104.2280	759,579	728,769	716,785	0	887	0	0	2.500	2.941	MON	1,518	18,219	01/16/2019	11/01/2031

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140EW-WY-7	FNMA PASS-THRU INT 15 YEAR			4	1.A	476,725	104.8250	495,086	472,298	475,811	0	(376)	0	0	3.000	2.752	MON	1,181	14,169	05/10/2019	02/01/2031
3138WJ-EX-2	FNMA PASS-THRU INT 20 YEAR			4	1.A	543,634	104.5050	564,003	539,692	542,930	0	(130)	0	0	3.000	2.871	MON	1,349	16,191	10/11/2018	11/01/2036
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,241	114.2580	5,901	5,164	5,216	0	(4)	0	0	6.000	0.000	MON	26	310	09/11/2003	04/01/2033
3138MB-MB-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	249,357	105.8580	276,205	260,919	250,276	0	149	0	0	3.000	3.856	MON	652	7,828	10/11/2018	09/01/2042
3138W9-HL-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	136,334	108.9280	147,830	135,713	136,298	0	(11)	0	0	4.000	3.901	MON	452	5,429	10/11/2018	08/01/2043
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,490,707	104.9570	1,479,530	1,409,652	1,488,973	0	(795)	0	0	3.000	1.940	MON	3,524	42,290	08/14/2020	11/01/2046
3138WJ-Q2-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	956,479	106.5340	1,008,883	947,008	958,846	0	(106)	0	0	3.500	3.182	MON	2,762	33,145	04/16/2019	12/01/2046
3138WJ-TG-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	1,118,777	104.9450	1,204,351	1,147,601	1,122,450	0	201	0	0	3.000	3.456	MON	2,869	34,428	01/16/2019	01/01/2047
3138WJ-YV-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	97,340	107.3840	102,056	95,038	97,558	0	(16)	0	0	4.000	3.235	MON	317	3,802	02/23/2018	02/01/2047
3138YW-JZ-1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	145,313	108.7760	151,372	139,160	145,035	0	(55)	0	0	4.000	2.906	MON	464	5,566	01/01/2018	10/01/2045
31402C-4G-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	174,427	112.0440	180,920	161,473	173,118	0	(458)	0	0	5.500	3.524	MON	740	8,881	10/11/2018	05/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	207,994	112.7190	221,703	196,687	206,750	0	(419)	0	0	5.000	3.575	MON	820	9,834	10/11/2018	03/01/2034
31402R-FV-6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	176,823	112.8380	188,404	166,968	175,659	0	(397)	0	0	5.000	3.506	MON	696	8,348	10/11/2018	06/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	283,852	112.9090	302,622	268,023	281,982	0	(638)	0	0	5.000	3.505	MON	1,117	13,400	10/11/2018	07/01/2035
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	557,172	106.8090	574,867	538,218	558,418	0	36	0	0	4.000	2.843	MON	1,794	18,374	07/13/2021	01/01/2048
3140JA-Q4-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	292,115	108.1490	305,604	282,578	292,022	0	(55)	0	0	4.000	2.908	MON	942	11,303	05/08/2019	01/01/2048
3140Q9-MT-7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	217,613	107.2650	224,208	209,023	218,244	0	(49)	0	0	4.500	3.163	MON	784	9,406	04/25/2019	08/01/2048
31417B-P3-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	462,043	107.9960	502,404	465,205	462,010	0	31	0	0	3.500	3.665	MON	1,357	16,282	10/11/2018	04/01/2042
31417D-SW-4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	208,689	107.6060	219,219	203,723	209,012	0	(84)	0	0	3.500	2.926	MON	594	7,130	03/27/2019	11/01/2042
31418C-G6-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	215,772	104.9380	227,316	216,618	216,309	0	(1)	0	0	3.000	3.030	MON	542	6,499	05/17/2019	03/01/2047
31418C-KW-3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	191,813	107.4820	194,121	180,609	191,702	0	(68)	0	0	4.500	2.712	MON	677	8,127	11/08/2019	05/01/2047
31418C-NE-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	219,520	107.0840	225,381	210,470	219,356	0	(54)	0	0	4.000	2.807	MON	702	8,419	04/01/2019	08/01/2047
31418C-QA-5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	488,629	106.0590	509,712	480,594	488,515	0	(55)	0	0	3.500	3.080	MON	1,402	16,821	05/17/2019	10/01/2047
31418C-RC-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	752,482	106.0650	798,994	753,306	754,593	0	(18)	0	0	3.500	3.453	MON	2,197	26,366	01/16/2019	11/01/2047
31418C-Z9-8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	168,546	106.4850	174,275	163,662	169,008	0	(25)	0	0	4.000	2.968	MON	546	6,546	03/27/2019	09/01/2048
31418C-ZH-0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	452,465	106.3320	467,810	439,954	453,656	0	(63)	0	0	4.000	3.014	MON	1,467	17,598	05/17/2019	08/01/2048
3136AL-E4-9	FNMA REMIC TRUST 2014-85			4	1.A	284,937	100.2480	284,046	283,344	284,645	0	(292)	0	0	3.000	1.756	MON	708	1,417	10/14/2021	11/25/2040
3136AY-6U-2	FNMA REMIC TRUST 2017-M15			4	1.A	530,313	105.3490	526,746	500,000	520,313	0	(4,930)	0	0	3.140	1.763	MON	1,308	15,811	08/27/2019	11/25/2027
3136AW-WF-0	FNMA REMIC TRUST 2017-M5			4	1.A	511,650	109.0590	530,956	486,851	505,652	0	(2,449)	0	0	3.120	1.871	MON	1,266	18,869	07/30/2019	04/25/2029
3136B2-R7-9	FNMA REMIC TRUST 2018-67			4	1.A	55,503	101.5080	55,137	54,318	54,890	0	(288)	0	0	3.500	1.957	MON	158	1,901	08/20/2019	04/25/2044
3136B5-NV-3	FNMA REMIC TRUST 2019-M12			4	1.A	229,500	108.1570	243,354	225,000	227,565	0	(535)	0	0	2.885	2.757	MON	541	6,491	07/16/2019	06/25/2029
31385X-AZ-0	FNMA SUPER LNG 30 YEAR			4	1.A	110,306	111.6900	108,696	97,320	110,202	0	(104)	0	0	5.500	1.910	MON	446	892	10/13/2021	05/01/2033
3138EG-BY-9	FNMA SUPER LNG 30 YEAR			4	1.A	372,095	110.5840	379,025	342,747	371,080	0	(559)	0	0	4.500	2.584	MON	1,285	15,424	11/08/2019	02/01/2041
3138EN-6J-3	FNMA SUPER LNG 30 YEAR			4	1.A	754,978	110.2980	767,929	696,233	755,759	0	(595)	0	0	4.500	1.996	MON	2,611	31,331	11/15/2019	07/01/2044
3138EP-4C-5	FNMA SUPER LNG 30 YEAR			4	1.A	1,524,522	109.8090	1,575,121	1,434,422	1,522,645	0	(911)	0	0	4.000	2.420	MON	4,781	57,377	07/10/2019	08/01/2045
3138EQ-VC-3	FNMA SUPER LNG 30 YEAR			4	1.A	648,251	105.4710	641,707	608,419	647,814	0	(526)	0	0	3.000	1.669	MON	1,521	18,253	11/17/2020	10/01/2044
3138ER-CJ-7	FNMA SUPER LNG 30 YEAR			4	1.A	249,891	113.8020	257,466	226,242	249,383	0	(354)	0	0	5.000	2.153	MON	943	11,312	11/08/2019	07/01/2044
3140J9-3G-4	FNMA SUPER LNG 30 YEAR			4	1.A	630,252	105.5260	652,937	618,747	629,945	0	(117)	0	0	3.000	2.500	MON	1,547	18,562	07/10/2019	09/01/2043
3140J9-YH-8	FNMA SUPER LNG 30 YEAR			4	1.A	1,051,591	109.5600	1,077,537	983,513	1,052,811	0	(597)	0	0	4.000	1.766	MON	3,278	39,341	11/15/2019	03/01/2045
3140X3-A8-1	FNMA SUPER LNG 30 YEAR			4	1.A	339,569	104.8570	344,697	328,731	340,169	0	(78)	0	0	3.000	2.111	MON	822	9,862	02/19/2020	02/01/2049
3140X4-4B-9	FNMA SUPER LNG 30 YEAR			4	1.A	2,499,754	107.9320	2,564,977	2,376,474	2,497,775	0	(1,119)	0	0	3.500	1.876	MON	6,931	83,177	11/05/2019	12/01/2045
3140X4-5D-4	FNMA SUPER LNG 30 YEAR			4	1.A	1,952,262	105.4550	2,001,232	1,897,703	1,951,155	0	(511)	0	0	3.000	2.244	MON	4,744	56,931	11/06/2019	01/01/2047
3140X4-7H-3	FNMA SUPER LNG 30 YEAR			4	1.A	2,059,881	105.4760	2,112,284	2,002,619	2,062,819	0	(579)	0	0	3.000	2.194	MON	5,007	60,079	11/15/2019	04/01/2048
3140X4-TZ-9	FNMA SUPER LNG 30 YEAR			4	1.A	615,786	105.5270	637,274	603,897	617,036	0	(102)	0	0	3.000	2.426	MON	1,510	18,117	10/29/2019	12/01/2047
3140X4-XZ-4	FNMA SUPER LNG 30 YEAR			4	1.A	573,001	107.3540	587,247	547,018	572,795	0	(150)	0	0	4.000	2.488	MON	1,823	21,881	11/05/2019	12/01/2047
3140X5-6F-5	FNMA SUPER LNG 30 YEAR			4	1.A	1,110,338	106.6440	1,104,382	1,035,582	1,110,084	0	(254)	0	0	4.000	1.532	MON	3,452	13,054	07/30/2021	03/01/2048
3140X8-6B-8	FNMA SUPER LNG 30 YEAR			4	1.A	706,779	102.1710	683,871	669,338	706,055	0	(724)	0	0	2.500	1.534	MON	1,394	13,945	01/15/2021	06/01/2046
3140X9-LZ-6	FNMA SUPER LNG 30 YEAR			4	1.A	969,588	102.1710	971,513	950,868	969,520	0	(68)	0	0	2.500	2.284	MON	1,981	0	11/23/2021	02/01/2051
3140XA-2Y-7	FNMA SUPER LNG 30 YEAR			4	1.A	442,732	102.6290	440,805	429,511	442,656	0	(76)	0	0	2.500	2.034	MON	895	4,474	07/01/2021	05/01/2051
3140XC-AX-6	FNMA SUPER LNG 30 YEAR			4	1.A	6,590,840	100.0700	6,448,328	6,443,840	6,589,871	0	(968)	0	0	2.000	1.716	MON	10,740	42,959	07/30/2021	06/01/2051
31419A-VZ-7	FNMA SUPER LNG 30 YEAR			4	1.A	274,748	110.5240	274,496	248,360	274,633	0	(115)	0	0	4.500	2.191	MON	931	4,657	07/20/2021	12/01/2040
31419B-CJ-2	FNMA SUPER LNG 30 YEAR			4	1.A	100,679	112.8730	103,016	91,267	100,418	0	(124)	0	0	5.000	1.760	MON	380	4,563	11/08/2019	02/01/2041
3140Q7-GX-9	FNMA UMBS INT 15 YEAR			4	1.A	180,849	105.1160	185,917	176,869	180,329	0	(261)	0	0	3.000	2.463	MON	442	5,306	11/13/2019	08/01/2032
31418C-GG-3	FNMA UMBS INT 15 YEAR			4	1.A	409,336	103.8320	420,228	404,719	408,602	0	(360)	0	0	2.500	2.234	MON	843	10,118	11/08/2019	02/01/2032
31418C-LS-1	FNMA UMBS INT 15 YEAR			4	1.A	272,661	105.7940	272,452	257,531	271,412	0	(906)	0	0	3.500	1.899	MON	751	9,014	04/28/2020	06/01/2032
31418C-SF-2	FNMA UMBS INT 15 YEAR			4	1.A	414,814	103.8410	425,955	410,200	414,804	0	(377)	0	0	2.500	2.212	MON	855	10,255	11/15/2019	12/01/2032
31418C-TE-4	FNMA UMBS INT 15 YEAR			4	1.A	428,896	105.7860	437,575	413,643	427,245	0	(851)	0	0	3.500	2.520	MON	1,206	14,477	11/12/2019	01/01/2033
31418D-QZ-8	FNMA UMBS INT 20 YEAR			4	1.A	1,125,491	101.3700	1,104,802	1,089,869	1,124,522	0	(969)	0	0	2.000	1.461	MON	1,816	18,896	02/05/2021	07/01/2040

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year		Acquired	Stated Contractual Maturity Date
31418D-V2-5	FNMA UMBS INT 20 YEAR			4	1.A	4,441,829	101.6580	4,346,378	4,275,486	4,438,305	0	(3,524)	0	0	2.000	1.365	MON	7,126	78,384		01/04/2021	01/01/2041
31418D-W6-5	FNMA UMBS INT 20 YEAR			4	1.A	2,756,401	101.6600	2,688,343	2,644,458	2,755,224	0	(1,177)	0	0	2.000	1.332	MON	4,407	53,903		09/02/2021	02/01/2041
31418D-Y7-1	FNMA UMBS INT 20 YEAR			4	1.A	5,674,622	101.6600	5,621,634	5,529,836	5,672,686	0	(1,936)	0	0	2.000	1.593	MON	9,216	67,364		09/01/2021	05/01/2041
31418D-Y8-9	FNMA UMBS INT 20 YEAR			4	1.A	3,667,224	103.2960	3,644,008	3,527,747	3,664,544	0	(2,680)	0	0	2.500	1.793	MON	7,349	46,054		05/13/2021	05/01/2041
31418D-Z8-8	FNMA UMBS INT 20 YEAR			4	1.A	2,194,831	103.2660	2,175,099	2,106,301	2,193,409	0	(1,423)	0	0	2.500	1.747	MON	4,388	17,553		07/15/2021	06/01/2041
3138AF-C6-5	FNMA UMBS LNG 30 YEAR			4	1.A	252,161	112.8740	255,697	226,534	251,449	0	(336)	0	0	5.000	1.483	MON	944	11,327		11/08/2019	05/01/2041
3138W9-BG-4	FNMA UMBS LNG 30 YEAR			4	1.A	321,227	105.5410	318,196	301,489	320,941	0	(326)	0	0	3.000	1.823	MON	754	9,045		11/17/2020	07/01/2043
3138W9-BN-9	FNMA UMBS LNG 30 YEAR			4	1.A	308,273	105.5200	305,301	289,331	308,001	0	(310)	0	0	3.000	1.825	MON	723	8,680		11/17/2020	07/01/2043
3138W9-WH-9	FNMA UMBS LNG 30 YEAR			4	1.A	1,184,887	107.9130	1,215,594	1,126,453	1,186,048	0	(809)	0	0	3.500	2.344	MON	3,285	39,426		11/15/2019	10/01/2043
3138WA-N9-4	FNMA UMBS LNG 30 YEAR			4	1.A	589,549	109.5090	604,521	552,028	590,083	0	(504)	0	0	4.000	2.399	MON	1,840	22,081		11/15/2019	12/01/2043
3138WE-RM-3	FNMA UMBS LNG 30 YEAR			4	1.A	1,621,551	107.4120	1,674,245	1,558,716	1,620,191	0	(600)	0	0	3.500	2.556	MON	4,546	54,555		07/10/2019	05/01/2045
3138WG-5R-1	FNMA UMBS LNG 30 YEAR			4	1.A	186,554	105.1100	191,085	181,796	186,438	0	(50)	0	0	3.000	2.490	MON	454	5,454		08/07/2019	05/01/2046
3138WH-N5-7	FNMA UMBS LNG 30 YEAR			4	1.A	417,512	102.3410	426,122	416,374	418,300	0	(27)	0	0	2.500	2.410	MON	867	10,409		01/16/2020	07/01/2046
3138WH-XU-1	FNMA UMBS LNG 30 YEAR			4	1.A	1,185,299	104.8380	1,177,160	1,122,841	1,184,314	0	(620)	0	0	3.000	1.967	MON	2,807	33,685		06/02/2020	09/01/2046
3138WJ-A4-0	FNMA UMBS LNG 30 YEAR			4	1.A	1,296,431	106.5540	1,325,878	1,244,325	1,295,590	0	(442)	0	0	3.500	2.484	MON	3,629	43,551		11/05/2019	10/01/2046
3138XO-30-9	FNMA UMBS LNG 30 YEAR			4	1.A	565,763	105.4280	557,970	529,243	565,118	0	(603)	0	0	3.000	1.765	MON	1,323	15,877		11/02/2020	08/01/2043
3140FP-C9-8	FNMA UMBS LNG 30 YEAR			4	1.A	1,048,619	106.3660	1,075,880	1,011,492	1,048,145	0	(253)	0	0	3.500	2.595	MON	2,950	35,402		11/05/2019	06/01/2047
3140GU-MA-2	FNMA UMBS LNG 30 YEAR			4	1.A	224,644	106.0200	228,117	215,163	225,096	0	(65)	0	0	3.500	2.367	MON	628	7,531		02/20/2020	11/01/2047
3140GV-2D-6	FNMA UMBS LNG 30 YEAR			4	1.A	264,984	107.4030	262,911	244,789	265,006	0	21	0	0	4.500	2.204	MON	918	4,590		07/20/2021	12/01/2047
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR			4	1.A	1,071,175	105.6240	1,064,866	1,008,165	1,071,044	0	(131)	0	0	3.500	1.910	MON	2,940	20,583		05/11/2021	01/01/2048
3140HG-L2-1	FNMA UMBS LNG 30 YEAR			4	1.A	1,359,179	102.1940	1,329,778	1,301,234	1,358,531	0	(487)	0	0	2.500	1.763	MON	2,711	32,531		10/28/2020	09/01/2050
3140JY-G2-6	FNMA UMBS LNG 30 YEAR			4	1.A	1,305,294	105.3070	1,338,387	1,270,939	1,304,941	0	(175)	0	0	3.000	2.328	MON	3,177	38,128		08/13/2019	08/01/2049
3140K0-5T-1	FNMA UMBS LNG 30 YEAR			4	1.A	122,338	104.3550	121,316	116,253	122,290	0	(48)	0	0	3.000	1.770	MON	291	2,906		02/01/2021	12/01/2049
3140K8-RB-9	FNMA UMBS LNG 30 YEAR			4	1.A	251,567	102.2670	245,678	240,231	251,448	0	(104)	0	0	2.500	1.708	MON	500	6,006		10/05/2020	03/01/2050
3140KE-K8-0	FNMA UMBS LNG 30 YEAR			4	1.A	4,090,473	102.1710	4,068,516	3,982,056	4,090,703	0	230	0	0	2.500	2.047	MON	8,296	66,368		04/14/2021	08/01/2050
3140KK-GD-0	FNMA UMBS LNG 30 YEAR			4	1.A	578,978	100.0390	576,503	576,277	578,970	0	(7)	0	0	2.000	1.951	MON	960	1,921		10/05/2021	08/01/2050
3140KM-TF-7	FNMA UMBS LNG 30 YEAR			4	1.A	807,828	100.0390	804,375	804,059	807,817	0	(10)	0	0	2.000	1.951	MON	1,340	2,680		10/05/2021	09/01/2050
3140KM-U3-2	FNMA UMBS LNG 30 YEAR			4	1.A	1,881,755	102.2850	1,861,072	1,819,495	1,881,619	0	(136)	0	0	2.500	1.930	MON	3,791	7,581		10/05/2021	09/01/2050
3140KP-Q4-8	FNMA UMBS LNG 30 YEAR			4	1.A	2,763,953	100.3070	2,668,021	2,659,845	2,762,425	0	(1,582)	0	0	2.000	1.479	MON	4,433	53,197		12/08/2020	12/01/2050
3140KS-AG-2	FNMA UMBS LNG 30 YEAR			4	1.A	952,823	99.8620	954,486	955,810	952,838	0	15	0	0	2.000	2.057	MON	0	0		12/13/2021	11/01/2050
3140KV-F8-8	FNMA UMBS LNG 30 YEAR			4	1.A	966,496	99.8970	930,880	931,844	966,180	0	(316)	0	0	2.000	1.503	MON	1,553	17,084		01/04/2021	01/01/2051
3140KV-FP-0	FNMA UMBS LNG 30 YEAR			4	1.A	1,425,092	99.8620	1,372,199	1,374,100	1,424,345	0	(773)	0	0	2.000	1.506	MON	2,290	27,482		12/08/2020	12/01/2050
3140KX-QQ-2	FNMA UMBS LNG 30 YEAR			4	1.A	900,607	102.6720	897,329	873,978	900,535	0	(72)	0	0	2.500	2.015	MON	1,821	14,566		04/14/2021	04/01/2051
3140L5-FL-5	FNMA UMBS LNG 30 YEAR			4	1.A	1,805,626	103.0290	1,797,514	1,744,669	1,804,970	0	(656)	0	0	2.500	1.971	MON	3,635	21,916		04/20/2021	03/01/2051
3140L8-W2-2	FNMA UMBS LNG 30 YEAR			4	1.A	2,004,228	103.0020	1,991,282	1,933,242	2,003,661	0	(567)	0	0	2.500	1.943	MON	4,028	24,166		05/28/2021	05/01/2051
3140QB-JE-9	FNMA UMBS LNG 30 YEAR			4	1.A	330,182	107.0600	340,869	318,392	330,082	0	(51)	0	0	3.500	2.382	MON	929	11,144		09/13/2019	07/01/2049
3140QG-RN-9	FNMA UMBS LNG 30 YEAR			4	1.A	1,973,836	103.0260	1,955,648	1,898,205	1,973,269	0	(567)	0	0	2.500	1.841	MON	3,955	23,728		05/27/2021	01/01/2051
3140QG-TZ-0	FNMA UMBS LNG 30 YEAR			4	1.A	1,797,879	99.8310	1,738,605	1,741,551	1,797,034	0	(845)	0	0	2.000	1.592	MON	2,903	31,928		01/04/2021	10/01/2050
31416V-BY-9	FNMA UMBS LNG 30 YEAR			4	1.A	126,477	110.1860	126,980	115,241	126,343	0	(133)	0	0	4.500	2.000	MON	432	2,161		07/20/2021	12/01/2034
31417G-L8-7	FNMA UMBS LNG 30 YEAR			4	1.A	466,884	105.5540	474,644	449,670	467,349	0	(315)	0	0	3.000	2.243	MON	1,124	13,490		02/19/2020	05/01/2043
31418C-6A-7	FNMA UMBS LNG 30 YEAR			4	1.A	80,192	107.0670	81,942	76,533	80,398	0	(19)	0	0	4.500	2.986	MON	287	3,444		07/18/2019	01/01/2049
31418C-7F-5	FNMA UMBS LNG 30 YEAR			4	1.A	76,712	107.1950	78,561	73,288	76,894	0	(15)	0	0	4.500	2.838	MON	275	3,298		07/12/2019	02/01/2049
31418C-DL-5	FNMA UMBS LNG 30 YEAR			4	1.A	2,012,649	104.4600	2,036,979	1,950,013	2,011,604	0	(630)	0	0	3.000	2.388	MON	4,875	58,500		07/01/2020	11/01/2046
31418C-FE-9	FNMA UMBS LNG 30 YEAR			4	1.A	270,593	106.7950	277,449	259,796	270,424	0	(89)	0	0	3.500	2.494	MON	758	9,093		11/05/2019	01/01/2047
31418C-LH-5	FNMA UMBS LNG 30 YEAR			4	1.A	406,451	107.0250	406,845	380,139	406,376	0	(164)	0	0	4.000	2.102	MON	1,267	15,206		04/08/2020	06/01/2047
31418C-MF-8	FNMA UMBS LNG 30 YEAR			4	1.A	748,729	106.2890	767,285	721,884	750,213	0	(193)	0	0	3.500	2.525	MON	2,105	25,266		11/15/2019	07/01/2047
31418C-QB-3	FNMA UMBS LNG 30 YEAR			4	1.A	248,764	107.0470	248,582	232,219	248,748	0	(16)	0	0	4.000	2.097	MON	774	3,870		07/13/2021	10/01/2047
31418C-YM-0	FNMA UMBS LNG 30 YEAR			4	1.A	34,693	106.3090	34,399	32,357	34,685	0	(8)	0	0	4.000	1.874	MON	108	407		07/30/2021	07/01/2048
31418C-YN-8	FNMA UMBS LNG 30 YEAR			4	1.A	107,204	107.0530	109,577	102,358	107,473	0	(27)	0	0	4.500	2.995	MON	384	4,606		06/18/2019	07/01/2048
31418C-ZG-2	FNMA UMBS LNG 30 YEAR			4	1.A	660,966	105.4960	676,981	641,715	662,555	0	(107)	0	0	3.500	2.625	MON	1,872	22,460		11/26/2019	08/01/2048
31418D-3G-5	FNMA UMBS LNG 30 YEAR			4	1.A	1,053,840	99.8310	1,036,430	1,038,186	1,053,700	0	(139)	0	0	2.000	1.818	MON	1,730	6,921		07/21/2021	08/01/2051
31418D-JR-4	FNMA UMBS LNG 30 YEAR			4	1.A	139,282	103.6870	137,560	132,669	139,180	0	(102)	0	0	3.000	1.835	MON	332	2,985		02/17/2021	11/01/2049
31418D-RW-4	FNMA UMBS LNG 30 YEAR			4	1.A	6,213,089	99.8310	6,193,946	6,204,438	6,213,033	0	(56)	0	0	2.000	1.999	MON	9,082	68,898		12/14/2021	08/01/2050
31418D-SH-6	FNMA UMBS LNG 30 YEAR			4	1.A	428,215	99.8310	426,674	427,397	428,209	0	(6)	0	0	2.000	1.991	MON	712	5,699		04/14/2021	09/01/2050
31418D-TP-7	FNMA UMBS LNG 30 YEAR			4	1.A	1,143,131	96.7090	1,124,226	1,162,480	1,143,390	0	259	0	0	1.500	1.731	MON	1,453	7,426		07/19/2021	10/01/2050
31418D-TQ-5	FNMA UMBS LNG 30 YEAR			4	1.A	2,169,355	99.8310	2,148,148	2,151,787	2,169,109	0	(245)	0	0	2.000	1.902	MON	3,586	32,277		02/24/2021	10/01/2050
31418D-TR-3	FNMA UMBS LNG 30 YEAR			4	1.A	1,554,239	102.1710	1,514,339	1,482,158	1,553,521	0	(617)	0	0	2.500	1.693	MON	3,088	37,054		10/01/2020	10/01/2050
31418D-UF-7	FNMA UMBS LNG 30 YEAR			4	1.A	910,646	96.7080	902,360	933,080	910,909	0	263	0	0	1.500	1.830	MON	1,166	10,497		03/05/2021	11/01/2050

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	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418D-V6-6	FNMA UMBS LNG 30 YEAR			4	1.A	2,313,136	96.9470	2,308,529	2,381,224	2,313,410	0	275	0	0	1.500	1.895	MON	2,977	5,953	10/01/2021	01/01/2051
31418D-V7-4	FNMA UMBS LNG 30 YEAR			4	1.A	1,386,157	99.8310	1,335,855	1,338,118	1,385,493	0	(664)	0	0	2.000	1.523	MON	2,230	23,033	02/01/2021	01/01/2051
31418D-YC-0	FNMA UMBS LNG 30 YEAR			4	1.A	9,527,191	102.1850	9,454,301	9,252,132	9,525,926	0	(1,265)	0	0	2.500	2.049	MON	16,089	77,804	12/17/2021	04/01/2051
31419E-JE-0	FNMA UMBS LNG 30 YEAR			4	1.A	188,690	112.2240	191,498	170,639	188,044	0	(365)	0	0	5.000	2.705	MON	711	8,532	11/08/2019	10/01/2040
31418D-W7-3	FNMA UMBSS INT 20 YEAR			4	1.A	1,805,725	103.0490	1,787,600	1,734,711	1,805,545	0	(180)	0	0	2.500	1.749	MON	3,614	10,842	09/21/2021	02/01/2041
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13	@			1.A	3,620,586	103.5010	3,622,535	3,500,000	3,620,586	0	0	0	0	0.000	(0.130)	N/A	0	0	12/28/2021	02/15/2048
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/				1.A	510,195	102.0740	510,371	500,000	510,195	0	0	0	0	0.000	(0.072)	N/A	0	0	12/15/2021	01/25/2050
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						212,387,778	XXX	214,027,099	205,472,342	212,185,558	0	(149,360)	0	0	XXX	XXX	XXX	470,530	4,271,125	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
30288K-AN-5	FRESB MTG TR 2016-SB14			4	1.A	177,585	101.3280	179,312	176,963	177,282	0	(126)	0	0	2.590	2.439	MON	382	4,554	08/26/2019	03/25/2026
30295Y-AE-6	FRESB MTG TR 2017-SB30			4	1.A	245,983	101.2490	244,237	241,225	244,505	0	(611)	0	0	2.950	2.316	MON	593	7,116	07/30/2019	04/25/2027
302970-AF-5	FRESB MTG TR 2019-SB59			4	1.A	583,531	102.8630	571,656	555,744	580,171	0	(1,068)	0	0	3.330	2.581	MON	1,542	18,506	08/26/2019	11/25/2038
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						1,007,099	XXX	995,206	973,932	1,001,958	0	(1,805)	0	0	XXX	XXX	XXX	2,517	30,176	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						412,995,453	XXX	419,749,363	402,126,274	409,520,536	0	(564,756)	0	0	XXX	XXX	XXX	1,628,951	9,846,014	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	759,116	106.3710	835,013	785,000	770,756	0	3,829	0	0	3.600	4.226	MN	3,690	28,260	10/11/2018	05/14/2025
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	212,013	106.0530	222,710	210,000	211,313	0	(295)	0	0	3.200	3.060	MN	877	6,720	08/13/2019	05/14/2026
00287Y-CV-9	ABBVIE INC				2.B FE	165,925	105.8750	164,107	155,000	161,380	0	(2,804)	0	0	3.850	1.945	JD	265	5,968	05/14/2020	06/15/2024
00287Y-BX-6	ABBVIE INC SR GLBL				2.B FE	2,444,256	107.0190	2,609,130	2,438,000	2,443,564	0	(554)	0	0	3.200	3.192	MN	8,668	78,016	03/10/2021	11/21/2029
008117-AP-8	AETNA INC			1	2.B FE	170,961	101.3010	177,277	175,000	174,440	0	623	0	0	2.750	3.149	MN	615	4,813	12/22/2015	11/15/2022
00914A-AH-5	AIR LEASE CORP				2.B FE	187,404	104.3860	182,676	175,000	184,982	0	(2,422)	0	0	3.375	1.658	JJ	2,953	2,953	02/22/2021	07/01/2025
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	72,045	109.3570	69,988	64,000	69,937	0	(1,173)	0	0	3.950	1.923	JJ	1,166	2,528	03/09/2020	01/15/2027
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	52,684	120.2380	51,702	43,000	51,897	0	(787)	0	0	4.900	2.281	JD	94	2,107	02/22/2021	12/15/2030
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC				2.A FE	414,715	95.6230	397,791	416,000	414,808	0	93	0	0	2.000	2.041	MN	994	6,240	02/03/2021	05/18/2032
026874-DD-6	AMERICAN INTL GROUP INC				2.B FE	639,779	107.0450	706,500	660,000	648,746	0	2,898	0	0	3.750	4.322	JJ	11,756	24,750	10/11/2018	07/10/2025
03027X-AP-5	AMERICAN TOWER CORP				2.C FE	88,047	106.8830	83,369	78,000	86,430	0	(1,524)	0	0	3.550	1.427	JJ	1,277	2,769	12/09/2020	07/15/2027
03027X-AM-2	AMERICAN TOWER CORP NEW				2.C FE	85,734	104.7510	84,849	81,000	84,502	0	(687)	0	0	3.125	2.182	JJ	1,167	2,531	03/09/2020	01/15/2027
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A				2.B FE	418,841	101.0470	424,399	420,000	418,850	0	9	0	0	2.650	2.699	JJ	928	0	11/29/2021	01/15/2032
03073E-AL-9	AMERISOURCEBERGEN CORP				2.A FE	1,311,596	104.4720	1,358,130	1,300,000	1,305,406	0	(2,422)	0	0	3.400	3.221	MN	5,648	44,200	05/17/2019	05/15/2024
032095-AL-5	AMPHENOL CORP				2.A FE	18,930	97.8490	18,591	19,000	18,932	0	2	0	0	2.200	2.254	MS	124	0	09/07/2021	09/15/2031
036752-AB-9	ANTHEM INC			1,2	2.B FE	28,461	109.7800	28,543	26,000	27,902	0	(311)	0	0	3.650	2.280	JD	79	949	03/09/2020	12/01/2027
036752-AJ-2	ANTHEM INC				2.B FE	76,932	103.1460	79,422	77,000	76,961	0	12	0	0	2.375	2.407	JJ	843	1,829	09/04/2019	01/15/2025
036752-AP-8	ANTHEM INC				2.B FE	47,815	102.2080	49,060	48,000	47,828	0	13	0	0	2.550	2.611	MS	360	605	03/08/2021	03/15/2031
037389-BB-8	AON CORP				2.A FE	16,966	113.8990	17,085	15,000	16,498	0	(200)	0	0	4.500	2.874	JD	30	675	08/13/2019	12/15/2028
037389-BE-2	AON CORP				2.A FE	8,246	103.1610	8,253	8,000	8,244	0	(1)	0	0	2.800	2.399	MN	29	0	12/13/2021	05/15/2030
037833-CJ-7	APPLE INC			1	1.B FE	123,032	108.5950	125,970	116,000	120,914	0	(893)	0	0	3.350	2.478	FA	1,533	3,886	08/08/2019	02/09/2027
037833-DU-1	APPLE INC				1.B FE	1,802,222	97.4230	1,768,219	1,815,000	1,804,188	0	1,192	0	0	1.650	1.734	MN	4,159	29,948	05/04/2020	05/11/2030
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	114,378	109.7840	120,762	110,000	112,521	0	(485)	0	0	4.011	3.509	JD	196	4,412	12/19/2017	12/15/2026
00206R-CT-7	AT&T INC			1,2	2.B FE	215,832	109.1260	218,253	200,000	210,099	0	(2,435)	0	0	4.125	2.763	FA	3,071	8,250	08/07/2019	02/17/2026
00206R-HJ-4	AT&T INC				2.B FE	990,105	112.4210	1,118,588	995,000	991,296	0	431	0	0	4.350	4.460	MS	14,428	43,283	02/13/2019	03/01/2029
00206R-HW-5	AT&T INC				2.B FE	78,976	108.6610	81,496	75,000	77,763	0	(519)	0	0	3.800	3.004	FA	1,077	2,850	08/13/2019	02/15/2027
00206R-JX-1	AT&T INC				2.B FE	15,852	101.8010	15,270	15,000	15,714	0	(130)	0	0	2.300	1.362	JD	29	345	12/09/2020	06/01/2027

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
00206R-KG-6	AT&T INC				2.B FE	75,838	97.9630	76,411	78,000	75,864	0	27	0	0	1.650	2.144	FA	536	0	12/02/2021	02/01/2028
049560-AT-2	ATMOS ENERGY CORP				1.G FE	367,103	93.9370	347,566	370,000	367,428	0	263	0	0	1.500	1.589	JJ	2,559	4,378	10/05/2020	01/15/2031
052769-AE-6	AUTODESK INC			1,2	2.B FE	77,683	107.5220	80,642	75,000	76,901	0	(333)	0	0	3.500	2.993	JD	117	2,625	08/09/2019	06/15/2027
052769-AH-9	AUTODESK INC				2.B FE	4,985	99.8290	4,991	5,000	4,985	0	0	0	0	2.400	2.448	JD	28	0	10/05/2021	12/15/2031
053332-AW-2	AUTOZONE INC				2.B FE	628,280	109.2300	688,148	630,000	628,687	0	153	0	0	3.750	3.819	AO	4,791	23,625	04/04/2019	04/18/2029
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE			1,2	1.G FE	27,480	106.9670	27,811	26,000	27,077	0	(171)	0	0	3.200	2.444	JJ	384	832	08/09/2019	01/15/2028
05351W-AA-1	AVANGRID INC				2.B FE	946,176	104.7140	1,005,251	960,000	952,542	0	2,391	0	0	3.150	3.462	JD	2,520	30,240	04/04/2019	12/01/2024
059165-EF-3	BALTIMORE GAS & ELEC CO			1	1.G FE	69,970	103.0220	72,115	70,000	69,995	0	3	0	0	3.350	3.383	JJ	1,173	2,345	06/12/2013	07/01/2023
059165-EG-1	BALTIMORE GAS & ELEC CO			1,2	1.F FE	575,556	102.6070	651,553	635,000	597,874	0	7,217	0	0	2.400	3.827	FA	5,757	15,240	10/11/2018	08/15/2026
06051G-FB-0	BANK AMER CORP				1.G FE	288,415	106.2620	302,848	285,000	286,414	0	(648)	0	0	4.125	3.909	JJ	5,192	11,756	10/11/2018	01/22/2024
06051G-FL-8	BANK AMER CORP				2.A FE	540,834	110.4060	579,629	525,000	535,692	0	(1,991)	0	0	4.250	3.819	AO	4,277	22,313	05/02/2019	10/22/2026
06051G-FP-9	BANK AMER CORP				2.A FE	598,690	106.9280	657,607	615,000	606,625	0	2,304	0	0	3.950	4.445	AO	4,724	24,293	10/11/2018	04/21/2025
06051G-FU-8	BANK AMER CORP				2.A FE	1,039,308	110.1510	1,118,029	1,015,000	1,031,092	0	(3,578)	0	0	4.450	4.086	MS	14,805	45,168	08/13/2019	03/03/2026
06051G-GF-0	BANK AMER CORP			1,2	1.G FE	1,870,281	108.3530	2,096,637	1,935,000	1,889,270	0	6,486	0	0	3.824	4.317	JJ	33,092	73,994	01/17/2019	01/20/2028
06051G-GL-7	BANK AMER CORP				1.G FE	75,954	108.5920	76,015	70,000	74,470	0	(779)	0	0	3.705	2.432	AO	483	2,594	01/28/2020	04/24/2028
06051G-GR-4	BANK AMER CORP			1,2	1.G FE	918,051	107.7000	1,040,377	966,000	933,531	0	4,974	0	0	3.593	4.223	JJ	15,426	31,259	12/02/2021	07/21/2028
06051G-HD-4	BANK AMER CORP			1,2	1.F FE	104,395	106.8430	106,843	100,000	103,244	0	(492)	0	0	3.419	2.845	JD	104	3,419	08/13/2019	12/20/2028
06051G-HF-9	BANK AMER CORP			1	1.F FE	1,030,110	102.9800	1,070,988	1,040,000	1,035,569	0	1,917	0	0	3.550	3.791	MS	11,896	36,920	01/18/2019	03/05/2024
06051G-HL-6	BANK AMER CORP			1,2	1.F FE	165,021	104.1960	162,545	156,000	159,655	0	(2,272)	0	0	3.864	2.341	JJ	2,646	6,028	08/07/2019	07/23/2024
06051G-HV-4	BANK AMER CORP				1.G FE	390,000	105.5560	411,670	390,000	390,000	0	0	0	0	3.194	3.220	JJ	5,467	12,457	07/18/2019	07/23/2030
06406R-AD-9	BANK NEW YORK MELLON CORP				1.F FE	34,424	107.8100	34,499	32,000	33,826	0	(334)	0	0	3.250	2.082	MN	130	1,040	03/11/2020	05/16/2027
06654D-AF-4	BANNER HEALTH				1.D FE	184,000	100.9950	185,831	184,000	184,000	0	0	0	0	2.480	2.495	JJ	723	0	10/21/2021	01/01/2032
071813-BY-4	BAXTER INTL INC				2.B FE	39,852	111.4430	44,577	40,000	39,874	0	13	0	0	3.950	4.035	AO	395	1,580	03/24/2020	04/01/2030
071813-CM-9	BAXTER INTL INC 144A				2.B FE	26,000	100.8140	26,212	26,000	26,000	0	0	0	0	2.272	2.285	JD	49	0	11/16/2021	12/01/2028
075887-BF-5	BECTON DICKINSON & CO			1	2.C FE	10,000	106.3150	10,632	10,000	10,000	0	0	0	0	3.734	3.769	JD	17	373	12/04/2014	12/15/2024
075887-BV-0	BECTON DICKINSON & CO			1,2	2.C FE	29,394	104.7130	29,320	28,000	28,769	0	(328)	0	0	3.363	2.126	JD	65	942	01/28/2020	06/06/2024
075887-CJ-6	BECTON DICKINSON & CO				2.C FE	45,728	103.6100	45,589	44,000	45,717	0	(11)	0	0	2.823	2.308	MN	141	0	12/13/2021	05/20/2030
08576P-AH-4	BERRY GLOBAL INC				2.C FE	1,118,971	97.8520	1,105,728	1,130,000	1,120,816	0	1,845	0	0	1.570	1.787	JJ	8,181	10,004	02/26/2021	01/15/2026
06051G-JK-6	BK OF AMERICA CORP				1.F FE	895,000	98.0520	877,565	895,000	895,000	0	0	0	0	1.197	1.201	AO	1,994	10,802	10/16/2020	10/24/2026
06051G-JP-5	BK OF AMERICA CORP				1.F FE	210,000	101.3770	212,892	210,000	210,000	0	0	0	0	2.651	2.669	MS	1,701	2,784	03/08/2021	03/11/2032
06051G-JT-7	BK OF AMERICA CORP				1.F FE	460,000	101.5970	467,347	460,000	460,000	0	0	0	0	2.687	2.705	AO	2,369	6,180	04/16/2021	04/22/2032
06051G-KA-6	BK OF AMERICA CORP				1.F FE	1,870,000	98.4360	1,840,753	1,870,000	1,870,000	0	0	0	0	2.299	2.312	JJ	19,107	0	07/15/2021	07/21/2032
06051G-KD-0	BK OF AMERICA CORP				1.F FE	35,000	100.6000	35,210	35,000	35,000	0	0	0	0	2.572	2.589	AO	178	0	10/15/2021	10/20/2032
092113-AR-0	BLACK HILLS CORP				2.A FE	149,484	103.9350	155,903	150,000	149,587	0	46	0	0	3.050	3.114	AO	966	4,575	09/26/2019	10/15/2029
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND144A				2.C FE	114,658	101.0950	116,260	115,000	114,666	0	8	0	0	3.250	3.339	MS	405	0	11/15/2021	03/15/2027
09261X-AF-9	BLACKSTONE SECD LENDING FD 144A				2.C FE	99,134	97.0260	97,026	100,000	99,163	0	29	0	0	2.850	3.010	MS	720	0	09/27/2021	09/30/2028
097023-CM-5	BOEING CO				2.C FE	1,153,783	101.7400	1,159,840	1,140,000	1,149,758	0	(1,842)	0	0	2.700	2.530	FA	12,825	30,780	10/22/2019	02/01/2027
097023-DG-7	BOEING CO				2.C FE	1,679,171	100.0040	1,673,062	1,673,000	1,676,400	0	(2,771)	0	0	2.196	2.017	FA	15,002	18,370	02/04/2021	02/04/2026
09857L-AR-9	BOOKING HOLDINGS INC				1.G FE	25,119	116.7350	24,514	21,000	24,755	0	(364)	0	0	4.625	2.198	AO	210	971	02/22/2021	04/13/2030
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP				2.A FE	31,987	96.9730	31,031	32,000	31,987	0	0	0	0	2.450	2.469	AO	200	0	09/15/2021	10/01/2033
101137-AV-9	BOSTON SCIENTIFIC CORP				2.B FE	694,583	104.5880	726,889	695,000	694,811	0	82	0	0	3.450	3.493	MS	7,993	23,978	02/21/2019	03/01/2024
110122-CP-1	BRISTOL MYERS SQUIBB CO				1.F FE	978,699	109.6030	1,073,018	979,000	978,785	0	(23)	0	0	3.400	3.433	JJ	14,331	33,286	08/13/2019	07/26/2029
110122-DC-9	BRISTOL MYERS SQUIBB CO				1.F FE	63,301	108.2510	63,868	59,000	61,714	0	(763)	0	0	3.875	2.461	FA	864	2,286	11/22/2019	08/15/2025
11120V-AF-0	BRIXMOR OPERATING PRTSHP LP				2.C FE	2,014,600	104.7880	2,095,762	2,000,000	2,007,115	0	(2,934)	0	0	3.650	3.517	JD	3,244	73,000	05/17/2019	06/15/2024
11120V-AL-7	BRIXMOR OPERATING PRTSHP LP				2.C FE	139,545	97.9140	137,080	140,000	139,561	0	16	0	0	2.500	2.553	FA	1,313	0	08/11/2021	08/16/2031
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	262,540	108.4920	271,229	250,000	259,201	0	(1,759)	0	0	3.875	3.067	JJ	4,467	9,688	01/28/2020	01/15/2027
11134L-AP-4	BROADCOM CORP/BROADCOM CAYMAN				2.C FE	146,342	104.4950	156,743	150,000	147,867	0	652	0	0	3.125	3.656	JJ	2,161	4,688	08/08/2019	01/15/2025
11135F-AZ-4	BROADCOM INC				2.C FE	20,297	109.1070	19,639	18,000	19,914	0	(383)	0	0	4.250	1.582	AO	162	765	02/22/2021	04/15/2026
11135F-BK-6	BROADCOM INC 144A				2.C FE	1,033,435	104.9530	1,018,043	970,000	1,029,902	0	(3,533)	0	0	3.419	2.785	AO	7,001	17,964	03/31/2021	04/15/2033
11135F-BP-5	BROADCOM INC 144A				2.C FE	1,449,860	100.7490	1,354,063	1,344,000	1,448,095	0	(1,765)	0	0	3.137	2.480	MN	5,387	5,270	09/22/2021	11/15/2035
133131-AZ-5	CAMDEN PPTY TR				1.G FE	59,957	104.0990	62,459	60,000	59,964	0	4	0	0	2.800	2.828	MN	215	1,680	04/16/2020	05/15/2030
138616-AE-7	CANTOR FITZGERALD 144A				2.C FE	790,903	106.8120	838,474	785,000	787,894	0	(1,191)	0	0	4.875	4.756	MN	6,378	38,269	05/17/2019	05/01/2024
14040H-BZ-7	CAPITAL ONE FINL CORP			2	2.A FE	78,867	108.0950	78,909	73,000	76,492	0	(1,015)	0	0	4.250	2.720	AO	526	3,103	08/13/2019	04/30/2025
142339-AL-4	CARLISLE COS INC				2.B FE	34,832	96.4250	33,749	35,000	34,836	0	4	0	0	2.200	2.264	MS	199	0	09/14/2021	03/01/2032
12513G-BG-3	CDW LLC / CDW FIN CORP				2.C FE	755,000	102.4220	773,286	755,000	755,000	0	0	0	0	2.670	2.688	JD	1,680	0	11/23/2021	12/01/2026
15189T-AW-7	CENTERPOINT ENERGY INC				2.B FE	83,857	102.7870	86,341	84,000	83,922	0	28	0	0	2.500	2.552	MS	700	2,100	08/12/2019	09/01/2024

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
161175-AZ-7	CHARTER COMMUNICATIONS OPER			1,2	2.C FE	338,305	129.0500	419,412	325,000	336,606	0	(562)	0	0	6.384	6.083	AO	3,919	20,748	10/11/2018	10/23/2035
161175-BA-1	CHARTER COMMUNICATIONS OPER			1,2	2.C FE	542,045	136.9410	706,618	516,000	540,356	0	(481)	0	0	6.484	6.204	AO	6,320	33,457	10/11/2018	10/23/2045
161175-BB-9	CHARTER COMMUNICATIONS OPER			1,2	2.C FE	100,111	101.4760	96,402	95,000	95,744	0	(1,851)	0	0	4.464	2.476	JJ	1,861	4,241	08/07/2019	07/23/2022
161175-BJ-2	CHARTER COMMUNICATIONS OPER				2.C FE	105,546	107.2060	107,206	100,000	104,321	0	(665)	0	0	3.750	2.966	FA	1,417	3,750	03/09/2020	02/15/2028
161175-BQ-6	CHARTER COMMUNICATIONS OPER				2.C FE	68,944	106.3650	69,137	65,000	66,829	0	(874)	0	0	4.500	3.063	FA	1,219	2,925	07/10/2019	02/01/2024
161175-BR-4	CHARTER COMMUNICATIONS OPER				2.C FE	75,723	114.5750	73,328	64,000	74,550	0	(1,173)	0	0	5.050	2.486	MS	817	3,232	02/22/2021	03/30/2029
161175-BX-1	CHARTER COMMUNICATIONS OPER				2.C FE	873,128	95.0390	831,596	875,000	873,293	0	149	0	0	2.300	2.335	FA	8,385	13,249	11/19/2020	02/01/2032
166756-AP-1	CHEVRON USA INC GLBL NT 3.9%24			1,2	1.D FE	112,630	107.0500	117,755	110,000	110,967	0	(346)	0	0	3.900	3.577	MN	548	4,290	11/01/2016	11/15/2024
125523-AH-3	CIGNA CORP NEW				2.A FE	481,576	113.7400	489,082	430,000	469,196	0	(5,381)	0	0	4.375	2.858	AO	3,972	18,813	08/27/2019	10/15/2028
125523-AV-2	CIGNA CORP NEW				2.A FE	102,651	105.1340	105,134	100,000	101,577	0	(491)	0	0	3.250	2.724	AO	686	3,250	10/11/2019	04/15/2025
125523-AZ-3	CIGNA CORP NEW				2.A FE	57,636	106.2390	55,244	52,000	56,763	0	(823)	0	0	3.050	1.334	AO	335	1,586	12/09/2020	10/15/2027
125523-BX-7	CIGNA CORP NEW				2.A FE	714,461	104.9340	687,321	655,000	690,390	0	(15,742)	0	0	3.500	1.026	JD	1,019	22,925	06/19/2020	06/15/2024
125523-BZ-2	CIGNA CORP NEW				2.A FE	102,952	110.5630	105,035	95,000	100,351	0	(1,192)	0	0	4.500	3.068	FA	1,496	4,275	10/11/2019	02/25/2026
125523-CB-4	CIGNA CORP NEW				2.A FE	592,617	107.4940	623,467	580,000	589,193	0	(1,622)	0	0	3.400	3.090	MS	6,573	19,720	01/28/2020	03/01/2027
125523-CM-0	CIGNA CORP NEW				2.B FE	10,987	100.6250	11,069	11,000	10,988	0	1	0	0	2.375	2.402	MS	77	139	03/01/2021	03/15/2031
172967-JT-9	CITIGROUP INC				2.B FE	89,996	108.9400	92,599	85,000	87,183	0	(586)	0	0	4.400	3.632	JD	218	3,740	10/31/2016	06/10/2025
172967-KA-8	CITIGROUP INC				2.B FE	454,724	111.5690	518,795	465,000	457,928	0	1,047	0	0	4.450	4.812	MS	5,288	20,693	10/11/2018	09/29/2027
172967-KG-5	CITIGROUP INC				2.A FE	1,417,705	108.1810	1,579,443	1,460,000	1,434,403	0	5,717	0	0	3.700	4.221	JJ	25,359	54,020	01/16/2019	01/12/2026
172967-KN-0	CITIGROUP INC				2.A FE	898,526	107.2830	997,732	930,000	910,407	0	4,027	0	0	3.400	3.977	MN	5,270	31,620	10/11/2018	05/01/2026
172967-KY-6	CITIGROUP INC				2.A FE	1,078,443	106.0280	1,164,187	1,098,000	1,084,845	0	2,450	0	0	3.200	3.503	AO	6,832	35,136	08/07/2019	10/21/2026
172967-LG-4	CITIGROUP INC			1,2	2.A FE	437,835	100.5410	452,436	450,000	448,848	0	3,540	0	0	2.750	3.600	AO	2,269	12,375	10/11/2018	04/25/2022
172967-LP-4	CITIGROUP INC			1,2	2.A FE	240,297	107.9260	253,626	235,000	238,905	0	(684)	0	0	3.668	3.357	JJ	3,759	8,620	08/13/2019	07/24/2028
172967-LZ-2	CITIGROUP INC				1.G FE	130,133	104.2280	128,201	123,000	125,734	0	(1,874)	0	0	4.044	2.453	JD	415	4,974	08/13/2019	06/01/2024
172967-MY-4	CITIGROUP INC				1.G FE	460,000	100.6330	462,911	460,000	460,000	0	0	0	0	2.561	2.577	MN	1,963	5,792	04/27/2021	05/01/2032
172967-NE-7	CITIGROUP INC				1.G FE	105,000	100.0010	105,001	105,000	105,000	0	0	0	0	2.520	2.536	MN	426	0	10/27/2021	11/03/2032
17308C-C5-3	CITIGROUP INC				2.A FE	632,990	103.9450	653,817	629,000	632,630	0	(361)	0	0	2.976	2.917	MN	2,912	18,719	02/22/2021	11/05/2030
125896-BR-0	CMS ENERGY CORP			1,2	2.B FE	104,634	103.8270	109,018	105,000	104,804	0	35	0	0	2.950	3.012	FA	1,170	3,098	10/31/2016	02/15/2027
125896-BS-8	CMS ENERGY CORP			1,2	2.B FE	75,920	107.3130	80,484	75,000	75,539	0	(90)	0	0	3.450	3.330	FA	978	2,588	07/13/2017	08/15/2027
126117-AS-9	CNA FINL CORP				2.A FE	1,213,275	105.5220	1,282,094	1,215,000	1,214,181	0	323	0	0	3.950	4.020	MN	6,132	47,993	02/01/2019	05/15/2024
196500-AA-0	COLORADO INTST GAS CO 144A			1,2	2.B FE	760,741	108.8380	848,936	780,000	767,981	0	2,285	0	0	4.150	4.575	FA	12,229	32,370	10/11/2018	08/15/2026
20030N-DA-6	COMCAST CORP NEW				1.G FE	231,397	103.8130	233,580	225,000	230,850	0	(546)	0	0	2.650	2.299	FA	2,484	2,981	03/10/2021	02/01/2030
20268J-AB-9	COMMONSPIRIT HEALTH				2.A FE	62,328	106.4320	61,731	58,000	61,999	0	(328)	0	0	3.347	2.322	AO	485	971	05/06/2021	10/01/2029
20268J-AF-0	COMMONSPIRIT HEALTH				2.A FE	20,543	102.4560	20,491	20,000	20,507	0	(36)	0	0	2.782	2.456	AO	139	278	05/06/2021	10/01/2030
202795-JN-1	COMMONWEALTH EDISON CO			1,2	1.F FE	430,451	109.7930	477,598	435,000	431,758	0	422	0	0	3.700	3.865	FA	6,080	16,095	10/11/2018	08/15/2028
20825C-AX-2	CONOCOPHILLIPS 144A				1.G FE	75,491	112.3940	73,056	65,000	74,273	0	(1,217)	0	0	4.300	1.921	FA	1,056	2,795	02/08/2021	08/15/2028
21036P-BH-0	CONSTELLATION BRANDS INC				2.C FE	278,754	97.8520	273,985	280,000	278,803	0	49	0	0	2.250	2.313	FA	2,713	0	07/21/2021	08/01/2031
212015-AU-5	CONTINENTAL RES INC 144A				2.C FE	80,000	99.2500	79,400	80,000	80,000	0	0	0	0	2.268	2.281	MN	197	0	11/09/2021	11/15/2026
212015-AN-1	CONTINENTAL RESOURCES INC			1,2	2.C FE	976,040	104.3470	1,043,465	1,000,000	988,514	0	4,416	0	0	3.800	4.352	JD	3,167	38,000	01/22/2019	06/01/2024
22003B-AM-8	CORPORATE OFFICE PPTYS L P				2.C FE	638,247	99.5390	642,024	645,000	638,728	0	481	0	0	2.750	2.891	AO	3,745	10,544	03/03/2021	04/15/2031
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A			1,2	2.B FE	1,819,859	107.4890	1,864,927	1,735,000	1,798,043	0	(10,738)	0	0	3.500	2.787	FA	22,941	60,725	12/09/2019	08/15/2027
22822V-AW-1	CROWN CASTLE INTL CORP				2.C FE	26,877	95.8040	25,867	27,000	26,887	0	10	0	0	2.100	2.162	AO	142	354	02/08/2021	04/01/2031
22822V-AB-7	CROWN CASTLE INTL CORP NEW			1,2	2.C FE	56,313	109.4880	54,744	50,000	55,257	0	(1,056)	0	0	4.450	1.644	FA	841	1,113	03/10/2021	02/15/2026
22822V-AG-6	CROWN CASTLE INTL CORP NEW				2.C FE	85,346	104.3950	86,648	83,000	84,235	0	(472)	0	0	3.200	2.599	MS	885	2,656	08/09/2019	09/01/2024
22822V-AJ-0	CROWN CASTLE INTL CORP NEW				2.C FE	740,286	103.0250	782,994	760,000	752,823	0	4,446	0	0	3.150	3.823	JJ	11,039	23,940	01/29/2019	07/15/2023
22966R-AH-9	CUBESMART L P				2.B FE	353,278	100.1030	355,367	355,000	353,305	0	27	0	0	2.250	2.338	JD	688	0	11/18/2021	12/15/2028
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1			2	2.B FE	366,072	113.1630	440,411	389,185	379,727	0	656	0	0	6.036	3.791	MON	1,370	23,491	10/11/2018	12/10/2028
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	51,001	107.5130	53,756	50,000	50,393	0	(110)	0	0	3.875	3.653	JJ	866	1,938	12/23/2015	07/20/2025
126650-DJ-6	CVS HEALTH CORP				2.B FE	174,610	109.7400	192,046	175,000	174,653	0	35	0	0	3.750	3.814	AO	1,641	6,563	03/26/2020	04/01/2030
126650-AW-0	CVS PTC 2004			4	2.B	7,823	107.5310	11,591	10,779	10,101	0	147	0	0	5.298	0.000	MON	33	571	04/24/2007	01/10/2027
25278X-AL-3	DIAMONDBACK ENERGY INC				2.C FE	199,918	103.7640	207,528	200,000	199,951	0	16	0	0	2.875	2.905	JD	479	5,750	11/20/2019	12/01/2024
25278X-AM-1	DIAMONDBACK ENERGY INC				2.C FE	104,710	105.5240	105,524	100,000	103,937	0	(686)	0	0	3.250	2.392	JD	271	3,250	02/22/2021	12/01/2026
25278X-AR-0	DIAMONDBACK ENERGY INC				2.C FE	9,966	103.1760	10,318	10,000	9,968	0	2	0	0	3.125	3.190	MS	84	156	03/18/2021	03/24/2031
254709-AJ-7	DISCOVER FINL SVCS SR NT			1	2.C FE	756,303	102.6360	785,165	765,000	762,989	0	2,172	0	0	3.850	4.197	MN	3,273	29,453	10/11/2018	11/21/2022
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC				2.C FE	833,581	110.6560	923,979	835,000	833,899	0	125	0	0	4.125	4.189	MN	4,401	34,444	05/16/2019	05/15/2029
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC				2.C FE	205,000	107.0100	219,371	205,000	205,000	0	0	0	0	3.625	3.658	MN	950	7,431	05/07/2020	05/15/2030

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
256746-AJ-7	DOLLAR TREE INC				2.B FE	937,462	100.3350	943,151	940,000	937,482	0	20	0	0	2.650	2.699	JD	2,076	0	11/29/2021	12/01/2031
25746U-CE-7	DOMINION ENERGY INC			1,2	2.B FE	1,150,286	107.8990	1,262,413	1,170,000	1,158,690	0	2,730	0	0	3.900	4.225	AO	11,408	45,630	10/11/2018	10/01/2025
260543-CN-1	DOW CHEM CO				2.B FE	40,959	109.7110	44,982	41,000	40,975	0	6	0	0	4.550	4.619	MN	161	1,866	11/28/2018	11/30/2025
260543-CX-9	DOW CHEM CO				2.B FE	375,071	107.7850	404,195	375,000	375,044	0	(10)	0	0	3.625	3.655	MN	1,737	13,594	05/16/2019	05/15/2026
26078J-AC-4	DOWDUPONT INC				2.A FE	65,286	110.5450	65,222	59,000	62,934	0	(999)	0	0	4.493	2.611	MN	339	2,651	08/08/2019	11/15/2025
26442C-AX-2	DUKE ENERGY CAROLINAS LLC				1.F FE	49,091	111.6930	49,145	44,000	47,853	0	(528)	0	0	3.950	2.523	MN	222	1,738	08/13/2019	11/15/2028
26441C-AS-4	DUKE ENERGY CORP NEW				2.B FE	44,036	103.5870	45,578	44,000	44,024	0	(5)	0	0	2.650	2.654	MS	389	1,166	08/08/2019	09/01/2026
26444H-AK-7	DUKE ENERGY FLA LLC				1.F FE	74,887	101.2700	75,952	75,000	74,888	0	1	0	0	2.400	2.432	JD	145	0	11/29/2021	12/15/2031
26442U-AG-9	DUKE ENERGY PROGRESS LLC CALLABLE			2	1.F FE	838,613	109.6330	937,362	855,000	843,267	0	1,508	0	0	3.700	3.975	MS	10,545	31,635	10/11/2018	09/01/2028
278865-BE-9	ECOLAB INC				1.G FE	79,925	120.2180	96,174	80,000	79,936	0	6	0	0	4.800	4.870	MS	1,035	3,840	03/20/2020	03/24/2030
278865-BM-1	ECOLAB INC				1.G FE	79,970	99.3230	79,458	80,000	79,970	0	0	0	0	2.125	2.141	FA	76	0	12/06/2021	02/01/2032
29278N-AG-8	ENERGY TRANSFER OPERATING LP				2.C FE	506,345	114.6340	573,171	500,000	504,787	0	(553)	0	0	5.250	5.151	AO	5,542	26,250	01/16/2019	04/15/2029
29278N-AF-0	ENERGY TRANSFER PARTNERS LP			1,2	2.C FE	524,739	112.5740	591,011	525,000	524,817	0	23	0	0	4.950	5.018	JD	1,155	25,988	10/11/2018	06/15/2028
29273R-BD-0	ENERGY TRANSFER PRTNRS L P				2.C FE	141,288	105.9690	143,059	135,000	138,740	0	(1,092)	0	0	4.050	3.160	MS	1,610	5,468	08/13/2019	03/15/2025
29273R-BK-4	ENERGY TRANSFER PRTNRS L P				2.C FE	339,697	108.5120	352,663	325,000	335,904	0	(1,947)	0	0	4.200	3.499	AO	2,882	13,650	01/08/2020	04/15/2027
29364G-AL-7	ENTERGY CORP NEW				2.B FE	148,826	101.8720	152,807	150,000	148,993	0	104	0	0	2.800	2.911	JD	187	4,200	05/13/2020	06/15/2030
29364W-AZ-1	ENTERGY LA LLC			1,2	1.F FE	870,345	105.3470	953,388	905,000	881,647	0	3,649	0	0	3.120	3.661	MS	9,412	28,236	10/11/2018	09/01/2027
29379V-BL-6	ENTERPRISE PRODS OPER LLC				2.A FE	135,254	109.0780	136,347	125,000	132,094	0	(1,344)	0	0	3.950	2.718	FA	1,865	4,938	08/09/2019	02/15/2027
29379V-BV-4	ENTERPRISE PRODS OPER LLC				2.A FE	56,803	106.2860	58,457	55,000	56,464	0	(178)	0	0	3.125	2.741	JJ	721	1,719	01/28/2020	07/31/2029
29379V-BX-0	ENTERPRISE PRODS OPER LLC				2.A FE	1,988,428	104.3650	2,076,867	1,990,000	1,988,573	0	155	0	0	2.800	2.830	JJ	23,371	55,720	01/06/2020	01/31/2030
26875P-AU-5	EOG RES INC				1.G FE	54,978	115.6670	63,617	55,000	54,981	0	2	0	0	4.375	4.428	AO	508	2,406	04/08/2020	04/15/2030
29444U-BE-5	EQUINIX INC				2.B FE	112,078	105.2070	110,467	105,000	111,424	0	(654)	0	0	3.200	2.334	MN	401	3,360	02/22/2021	11/18/2029
29444U-BS-4	EQUINIX INC				2.B FE	14,928	100.0450	15,007	15,000	14,932	0	4	0	0	2.500	2.571	MN	48	185	05/03/2021	05/15/2031
26884T-AP-7	ERAC USA FINANCE COMPANY 144A			1,2	2.A FE	410,777	107.6320	452,056	420,000	414,722	0	1,243	0	0	3.800	4.202	MN	2,660	15,960	10/11/2018	11/01/2025
26884T-AT-9	ERAC USA FINANCE COMPANY 144A				2.A FE	745,020	102.5420	779,318	760,000	753,663	0	3,304	0	0	2.700	3.197	MN	3,420	20,520	04/24/2019	11/01/2023
26884T-AH-5	ERAC USA FINANCE COMPANY LLC 144A			1	2.A FE	480,684	102.0770	500,176	490,000	488,025	0	2,413	0	0	3.300	3.860	AO	3,414	16,170	10/11/2018	10/15/2022
26884A-BD-4	ERP OPER LTD PARTNERSHIP			1	1.G FE	39,034	105.9220	39,191	37,000	38,192	0	(359)	0	0	3.375	2.328	JD	104	1,249	08/13/2019	06/01/2025
29717P-AV-9	ESSEX PORTFOLIO L P				2.A FE	67,622	100.4370	64,280	64,000	67,186	0	(285)	0	0	2.650	2.104	MS	499	1,696	06/17/2020	03/15/2032
29717P-AY-3	ESSEX PORTFOLIO L P				2.A FE	909,588	97.4490	891,658	915,000	910,213	0	625	0	0	1.700	1.798	MS	5,185	7,778	02/22/2021	03/01/2028
30036F-AA-9	EVERGY KANS CENT INC				1.F FE	219,100	107.5830	236,683	220,000	219,131	0	18	0	0	3.450	3.502	AO	1,602	7,590	04/02/2020	04/15/2050
30040W-AE-8	EVERSOURCE ENERGY			1,2	2.A FE	74,949	106.6210	79,966	75,000	74,967	0	5	0	0	3.300	3.335	JJ	1,141	2,475	01/03/2018	01/15/2028
30161N-AX-9	EXELON CORP				2.B FE	129,732	111.2120	144,576	130,000	129,771	0	23	0	0	4.050	4.117	AO	1,112	5,265	03/30/2020	04/15/2030
30161N-AY-7	EXELON CORP				2.B FE	44,949	125.9690	56,686	45,000	44,950	0	1	0	0	4.700	4.763	AO	447	2,115	03/30/2020	04/15/2050
302491-AU-9	F M C CORP				2.C FE	694,993	106.5740	740,687	695,000	694,994	0	1	0	0	3.450	3.480	AO	5,994	23,978	09/17/2019	10/01/2029
31428X-BV-7	FEDEX CORP				2.B FE	79,733	105.7500	84,600	80,000	79,790	0	24	0	0	3.100	3.164	FA	1,006	2,480	07/22/2019	08/05/2029
31620M-BT-2	FIDELITY NATL INFORMATION SVCS				2.B FE	834,784	97.9040	822,397	840,000	835,183	0	399	0	0	2.250	2.333	MS	6,300	9,398	02/23/2021	03/01/2031
316773-CX-6	FIFTH THIRD BANCORP				2.A FE	1,073,001	104.7770	1,126,351	1,075,000	1,074,130	0	398	0	0	3.650	3.725	JJ	17,003	39,238	01/23/2019	01/25/2024
337738-AU-2	FISERV INC				2.B FE	53,434	107.6390	50,590	47,000	52,663	0	(727)	0	0	3.500	1.733	JJ	823	1,645	12/09/2020	07/01/2029
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A				2.B FE	34,972	98.0190	34,307	35,000	34,973	0	1	0	0	2.300	2.322	AO	206	0	09/15/2021	10/01/2031
345397-ZU-0	FORD MOTOR CREDIT CO LLC				3.B FE	1,184,384	101.2500	1,199,813	1,185,000	1,184,836	0	191	0	0	3.350	3.395	MN	6,616	39,698	07/29/2019	11/01/2022
361448-AW-3	GATX CORP				2.B FE	45,012	104.4690	45,966	44,000	44,581	0	(183)	0	0	3.250	2.807	MS	361	1,430	08/09/2019	03/30/2025
369550-BC-1	GENERAL DYNAMICS CORP				1.G FE	16,642	110.5540	16,583	15,000	16,214	0	(182)	0	0	3.750	2.338	MN	72	563	08/13/2019	05/15/2028
370334-CF-9	GENERAL MLS INC				2.B FE	71,027	107.4170	70,895	66,000	68,932	0	(890)	0	0	4.000	2.531	AO	543	2,640	08/08/2019	04/17/2025
37045V-AH-3	GENERAL MTRS CO				2.C FE	727,669	118.1800	732,713	620,000	721,069	0	(5,924)	0	0	5.000	3.486	AO	7,750	31,000	11/19/2020	04/01/2035
37045X-AS-5	GENERAL MTRS FINL CO INC			1,2	2.C FE	153,660	106.2680	159,402	150,000	152,050	0	(688)	0	0	4.000	3.512	JJ	2,767	6,000	08/08/2019	01/15/2025
37045X-BG-0	GENERAL MTRS FINL CO INC			1,2	2.C FE	678,342	112.1920	751,686	670,000	674,943	0	(1,114)	0	0	5.250	5.104	MS	11,725	35,175	10/11/2018	03/01/2026
37045X-BK-1	GENERAL MTRS FINL CO INC			1,2	2.C FE	510,462	102.9890	540,691	525,000	520,388	0	3,230	0	0	3.700	4.422	MN	2,806	19,425	10/11/2018	05/09/2023
37045X-BW-5	GENERAL MTRS FINL CO INC				2.C FE	61,508	105.2400	63,144	60,000	60,724	0	(325)	0	0	3.950	3.383	AO	514	2,370	07/10/2019	04/13/2024
37045X-CG-9	GENERAL MTRS FINL CO INC			1,2	2.C FE	104,759	107.5880	112,968	105,000	104,844	0	23	0	0	3.850	3.916	JJ	1,976	4,043	01/02/2018	01/05/2028
37045X-CK-0	GENERAL MTRS FINL CO INC				2.C FE	61,405	107.6290	59,196	55,000	60,047	0	(1,358)	0	0	4.350	1.330	AO	545	2,393	02/22/2021	04/09/2025
37045X-DA-1	GENERAL MTRS FINL CO INC				2.C FE	100,825	101.7840	97,713	96,000	100,081	0	(702)	0	0	2.700	1.888	FA	943	2,592	12/09/2020	08/20/2027
37331N-AJ-0	GEORGIA-PACIFIC LLC 144A				1.G FE	94,981	100.4380	95,416	95,000	94,987	0	3	0	0	1.750	1.762	MS	420	1,663	04/27/2020	09/30/2025
378272-BG-2	GLENCORE FDG LLC 144A				2.A FE	19,955	97.3010	19,460	20,000	19,956	0	1	0	0	2.625	2.669	MS	143	0	09/15/2021	09/23/2031

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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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
361841-AR-0	GLP CAP LP/GLP FING II INC				2.C FE	427,317	100.5390	432,318	430,000	427,332	0	15	0	0	3.250	3.351	JJ	699	0	12/07/2021	01/15/2032
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	1,465,827	100.3010	1,369,106	1,365,000	1,366,859	0	(28,343)	0	0	5.750	3.646	JJ	34,229	78,488	10/11/2018	01/24/2022
38141G-VR-2	GOLDMAN SACHS GROUP INC				2.B FE	352,425	109.1000	392,761	360,000	355,598	0	1,035	0	0	4.250	4.657	AO	2,975	15,300	10/11/2018	10/21/2025
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	669,865	107.5310	747,338	695,000	678,552	0	2,833	0	0	3.850	4.424	JJ	11,521	26,758	10/11/2018	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	332,287	104.9470	367,313	350,000	339,855	0	2,457	0	0	3.272	4.157	MS	2,927	11,452	10/11/2018	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	349,111	108.8600	397,338	365,000	353,208	0	1,281	0	0	3.814	4.378	AO	2,630	13,921	07/10/2019	04/23/2029
38141G-XJ-8	GOLDMAN SACHS GROUP INC				1.F FE	239,914	105.7770	253,865	240,000	239,942	0	16	0	0	3.500	3.539	AO	2,100	8,400	03/26/2020	04/01/2025
38141G-YB-4	GOLDMAN SACHS GROUP INC				1.F FE	1,060,000	100.8320	1,068,821	1,060,000	1,060,000	0	0	0	0	2.615	2.632	AO	5,313	13,860	04/15/2021	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP INC				1.F FE	300,000	98.5750	295,724	300,000	300,000	0	0	0	0	2.383	2.397	JJ	3,177	0	07/14/2021	07/21/2032
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	2.A FE	461,523	105.4100	479,618	455,000	457,841	0	(949)	0	0	3.500	3.292	JJ	6,989	15,925	01/03/2018	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	117,948	106.7630	119,574	112,000	115,483	0	(1,048)	0	0	3.750	2.730	MN	455	4,200	08/08/2019	05/22/2025
402740-AE-4	GULFSTREAM NAT GAS SYS LLC 144A			1	2.B FE	331,647	133.8060	401,418	300,000	329,415	0	(614)	0	0	5.950	5.294	AO	3,768	17,850	10/11/2018	10/15/2045
413875-AW-5	HARRIS CORP DEL			1,2	2.B FE	148,229	112.3260	151,640	135,000	144,810	0	(1,412)	0	0	4.400	3.128	JD	264	5,940	07/10/2019	06/15/2028
416515-BE-3	HARTFORD FINL SVCS GROUP INC				2.A FE	99,680	103.7950	103,795	100,000	99,748	0	29	0	0	2.800	2.857	FA	1,027	2,800	08/08/2019	08/19/2029
404119-BU-2	HCA INC			1,2	2.C FE	137,865	110.2210	137,777	125,000	134,396	0	(1,881)	0	0	4.500	2.776	FA	2,125	5,625	03/09/2020	02/15/2027
404119-BX-6	HCA INC				2.C FE	65,014	110.1330	66,080	60,000	64,070	0	(497)	0	0	4.125	3.092	JD	110	2,475	01/28/2020	06/15/2029
404119-CC-1	HCA INC.				2.C FE	14,908	98.5600	14,784	15,000	14,912	0	4	0	0	2.375	2.459	JJ	179	0	06/21/2021	07/15/2031
40414L-AR-0	HCP INC				2.A FE	144,379	108.5300	157,369	145,000	144,515	0	55	0	0	3.500	3.582	JJ	2,340	5,075	06/20/2019	07/15/2029
42250P-AA-1	HEALTHPEAK PPTYS INC				2.A FE	548,020	105.0740	577,906	550,000	548,389	0	174	0	0	3.000	3.064	JJ	7,608	16,500	11/06/2019	01/15/2030
40414L-AQ-2	HEALTHPEAK PROPERTIES INC				2.A FE	58,058	106.2390	58,432	55,000	57,170	0	(466)	0	0	3.250	2.310	JJ	824	1,788	01/28/2020	07/15/2026
42250P-AB-9	HEALTHPEAK PROPERTIES INC				2.A FE	34,694	104.1030	36,436	35,000	34,733	0	25	0	0	2.875	2.994	JJ	464	1,068	06/09/2020	01/15/2031
443510-AK-8	HUBBELL INC				2.A FE	15,930	100.2250	16,036	16,000	15,936	0	5	0	0	2.300	2.363	MS	108	187	03/03/2021	03/15/2031
45167R-AG-9	IDEX CORP				2.B FE	64,883	104.0150	67,609	65,000	64,900	0	10	0	0	3.000	3.044	MN	325	1,950	04/27/2020	05/01/2030
45167R-AH-7	IDEX CORP				2.B FE	14,981	100.9790	15,147	15,000	14,982	0	1	0	0	2.625	2.657	JD	18	215	05/17/2021	06/15/2031
457187-AC-6	INGREDION INC				2.B FE	229,558	103.0100	236,922	230,000	229,622	0	39	0	0	2.900	2.944	JD	556	6,670	05/08/2020	06/01/2030
458140-BQ-2	INTEL CORP				1.E FE	274,464	110.0310	302,587	275,000	274,587	0	70	0	0	3.750	3.818	MS	2,750	10,313	03/20/2020	03/25/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHS				1.G FE	359,717	106.9640	363,677	340,000	353,535	0	(2,910)	0	0	3.300	2.352	MN	1,434	11,220	01/28/2020	05/15/2026
460690-BP-4	INTERPUBLIC GROUP COS INC				2.B FE	143,463	114.7460	149,170	130,000	140,161	0	(1,380)	0	0	4.650	3.332	AO	1,511	6,045	08/13/2019	10/01/2028
460690-BT-6	INTERPUBLIC GROUP COS INC				2.B FE	23,960	99.8420	23,962	24,000	23,963	0	3	0	0	2.400	2.434	MS	192	298	02/23/2021	03/01/2031
46188B-AA-0	INVITATION HOMES OPER PARTNERS				2.C FE	19,679	94.1780	18,836	20,000	19,691	0	12	0	0	2.000	2.191	FA	161	0	08/03/2021	08/15/2031
46188B-AB-8	INVITATION HOMES OPER PARTNERS				2.C FE	444,426	99.0000	440,548	445,000	444,438	0	12	0	0	2.300	2.333	MN	1,592	0	11/01/2021	11/15/2028
465685-AQ-8	ITC HLDGS CORP 144A				2.B FE	109,773	102.2060	112,426	110,000	109,806	0	20	0	0	2.950	2.996	MN	424	3,245	05/11/2020	05/14/2030
476556-DB-8	JERSEY CENT PWR & LT CO 144A				2.B FE	1,142,494	106.3310	1,136,682	1,069,000	1,104,349	0	(14,920)	0	0	4.700	3.191	AO	12,561	50,243	05/17/2019	04/01/2024
46647P-AM-8	JP MORGAN CHASE BANK NA			1,2	1.F FE	333,611	107.2050	375,217	350,000	337,972	0	1,430	0	0	3.509	4.120	JJ	5,390	12,282	10/25/2018	01/23/2029
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1.F FE	495,909	110.4610	563,350	510,000	499,593	0	1,185	0	0	4.005	4.381	AO	3,858	20,426	10/11/2018	04/23/2029
46647P-AV-8	JP MORGAN CHASE BANK NA			1,2	1.F FE	166,578	111.9520	167,928	150,000	162,535	0	(1,717)	0	0	4.203	2.820	JJ	2,767	6,305	08/07/2019	07/23/2029
46647P-BD-7	JP MORGAN CHASE BANK NA				1.F FE	320,000	109.3830	350,027	320,000	320,000	0	0	0	0	3.702	3.736	MN	1,810	11,846	04/29/2019	05/06/2030
46647P-BJ-4	JP MORGAN CHASE BANK NA				1.F FE	180,000	115.8320	208,498	180,000	180,000	0	0	0	0	4.493	4.543	MS	2,179	8,087	03/19/2020	03/24/2031
46647P-BP-0	JP MORGAN CHASE BANK NA				1.G FE	345,000	103.6430	357,568	345,000	345,000	0	0	0	0	2.956	2.978	MN	1,360	10,198	05/06/2020	05/13/2031
46625H-JH-4	JPMORGAN CHASE & CO				1.F FE	166,918	102.7190	174,622	170,000	169,236	0	689	0	0	3.200	3.666	JJ	2,357	5,440	06/25/2018	01/25/2023
46625H-JY-7	JPMORGAN CHASE & CO				1.G FE	79,466	106.0950	79,571	75,000	77,442	0	(864)	0	0	3.875	2.632	MS	896	2,906	08/13/2019	09/10/2024
46625H-NJ-5	JPMORGAN CHASE & CO				1.G FE	1,076,394	112.2530	1,206,719	1,075,000	1,074,288	0	49	0	0	4.250	4.315	AO	11,422	45,688	10/11/2018	10/01/2027
46625H-QW-3	JPMORGAN CHASE & CO				1.F FE	116,948	106.6420	119,439	112,000	115,186	0	(747)	0	0	3.300	2.564	AO	924	3,696	08/07/2019	04/01/2026
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1.F FE	84,234	105.6230	89,780	85,000	84,604	0	76	0	0	2.950	3.079	AO	627	2,508	11/03/2016	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO			1,2	1.F FE	2,135,634	108.3190	2,366,780	2,185,000	2,150,241	0	4,519	0	0	3.782	4.112	FA	34,432	82,637	08/13/2019	02/01/2028
46647P-BL-9	JPMORGAN CHASE & CO				1.F FE	25,159	101.1770	25,294	25,000	25,146	0	(13)	0	0	2.522	2.459	AO	121	631	03/10/2021	04/22/2031
46647P-CC-8	JPMORGAN CHASE & CO				1.F FE	325,000	101.4000	329,550	325,000	325,000	0	0	0	0	2.580	2.597	AO	1,607	4,193	04/15/2021	04/22/2032
46647P-CR-5	JPMORGAN CHASE & CO				1.F FE	610,000	100.8120	614,954	610,000	610,000	0	0	0	0	2.545	2.561	MN	2,286	0	11/01/2021	11/08/2032
48128B-AG-6	JPMORGAN CHASE AND CO				2.B FE	521,100	102.6250	518,256	505,000	517,423	0	(3,677)	0	0	4.600	3.783	FA	9,679	23,230	01/08/2021	02/01/2025
48305Q-AC-7	KAISER FNDTN HOSP/HLTH MTN BE			1,2	1.D FE	84,690	106.5060	90,530	85,000	84,823	0	30	0	0	3.150	3.218	MN	446	2,678	04/25/2017	05/01/2027
485170-BD-5	KANSAS CITY SOUTHERN				2.B FE	56,505	103.6540	57,010	55,000	56,230	0	(144)	0	0	2.875	2.566	MN	202	1,581	01/28/2020	11/15/2029
494550-BS-4	KINDER MORGAN ENERGY PARTNERS			1,2	2.B FE	131,973	105.2120	131,515	125,000	128,132	0	(1,642)	0	0	4.150	2.759	FA	2,161	5,188	08/13/2019	02/01/2024
49456B-AU-5	KINDER MORGAN INC DEL				2.B FE	264,544	99.6700	264,125	265,000	264,560	0	16	0	0	1.750	1.794	MN	670	0	10/26/2021	11/15/2026
50077L-AV-8	KRAFT HEINZ FOODS CO				3.A FE	1,051,067	108.0460	1,123,675	1,040,000	1,049,027	0	(957)	0	0	3.750	3.657	AO	9,750	39,000	10/30/2019	04/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501044-CS-8	KROGER CO			1	2.A FE	4,998	103.8780	5,194	5,000	5,000	0	0	0	0	3.850	3.891	FA	80	193	07/18/2013	08/01/2023
529537-AA-0	LEXINGTON RLTY TR				2.B FE	36,910	96.0330	35,532	37,000	36,913	0	3	0	0	2.375	2.416	AO	295	0	08/16/2021	10/01/2031
53079E-BE-3	LIBERTY MUT GROUP INC 144A			1	2.B FE	28,155	104.4560	29,248	28,000	28,052	0	(34)	0	0	4.250	4.161	JD	53	1,190	10/11/2018	06/15/2023
53079E-BG-8	LIBERTY MUT GROUP INC 144A				2.B FE	227,824	115.0070	255,316	222,000	226,362	0	(520)	0	0	4.569	4.291	FA	4,226	10,143	01/28/2019	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL GROUP INC. 144A				2.B FE	181,507	111.0860	194,401	175,000	181,465	0	(42)	0	0	3.951	3.775	AO	1,460	3,457	09/01/2021	10/15/2050
548661-DM-6	LOWES COS INC				2.A FE	43,822	104.1450	45,824	44,000	43,882	0	26	0	0	2.500	2.583	AO	232	1,100	08/09/2019	04/15/2026
548661-DY-0	LOWES COS INC				2.A FE	54,853	95.1150	55,166	58,000	55,092	0	239	0	0	1.700	2.348	AO	208	967	03/10/2021	10/15/2030
571748-AZ-5	MARSH & MCLENNAN COS INC			1,2	2.A FE	23,655	108.5530	23,882	22,000	23,062	0	(253)	0	0	3.750	2.476	MS	245	825	08/13/2019	03/14/2026
571748-BP-6	MARSH & MCLENNAN COS INC				2.A FE	15,980	101.0690	16,171	16,000	15,980	0	0	0	0	2.375	2.403	JD	24	0	12/01/2021	12/15/2031
58013M-FJ-8	MCDONALDS CORP				2.A FE	15,433	103.2480	15,487	15,000	15,394	0	(39)	0	0	2.625	2.251	MS	131	197	03/11/2021	09/01/2029
58013M-EU-4	MCDONALDS CORP MED TERM NT BE				2.A FE	58,145	106.3200	58,476	55,000	56,839	0	(556)	0	0	3.375	2.283	MN	180	1,856	08/13/2019	05/26/2025
58013M-FB-5	MCDONALDS CORP MED TERM NT BE				2.A FE	51,791	108.0730	50,794	47,000	50,560	0	(685)	0	0	3.500	1.889	MS	548	1,645	03/09/2020	03/01/2027
58933Y-BE-4	MERCK & CO INC				1.E FE	1,017,899	100.3600	1,023,672	1,020,000	1,017,911	0	12	0	0	2.150	2.185	JD	1,279	0	12/07/2021	12/10/2031
595017-AZ-7	MICROCHIP TECHNOLOGY INC				2.C FE	1,438,801	102.1400	1,419,743	1,390,000	1,417,260	0	(16,034)	0	0	2.670	1.480	MS	12,371	37,113	08/26/2020	09/01/2023
59523U-AQ-0	MID-AMERICA APTS LP				2.A FE	47,928	111.7310	45,810	41,000	47,064	0	(815)	0	0	3.950	1.695	MS	477	1,620	12/09/2020	03/15/2029
617446-7Y-9	MORGAN STANLEY				2.A FE	1,397,689	110.4670	1,541,014	1,395,000	1,395,211	0	(104)	0	0	4.350	4.399	MS	19,048	60,683	07/10/2019	09/08/2026
617446-8J-1	MORGAN STANLEY				1.F FE	125,000	103.0700	128,838	125,000	125,000	0	0	0	0	2.720	2.738	JJ	1,502	3,400	07/18/2019	07/22/2025
617446-8U-6	MORGAN STANLEY				1.F FE	395,000	94.7630	374,314	395,000	395,000	0	0	0	0	1.794	1.802	FA	2,716	5,315	11/09/2020	02/13/2032
617446-8X-0	MORGAN STANLEY				1.F FE	40,000	95.6630	38,265	40,000	40,000	0	0	0	0	1.928	1.937	AO	135	585	01/20/2021	04/28/2032
61744Y-AK-4	MORGAN STANLEY			1,2	1.G FE	73,772	107.8810	75,517	70,000	72,727	0	(447)	0	0	3.591	2.849	JJ	1,110	2,514	08/13/2019	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1,2	1.G FE	176,589	108.8990	196,018	180,000	177,612	0	287	0	0	3.772	4.029	JJ	2,961	6,790	03/28/2018	01/24/2029
61746B-DJ-2	MORGAN STANLEY			1	1.G FE	66,280	103.4360	67,233	65,000	65,389	0	(327)	0	0	3.750	3.242	FA	853	2,438	04/02/2019	02/25/2023
61746B-DZ-6	MORGAN STANLEY			1	1.G FE	732,247	108.1870	800,583	740,000	734,957	0	1,091	0	0	3.875	4.104	JJ	12,267	28,675	10/11/2018	01/27/2026
61747Y-EC-5	MORGAN STANLEY				1.F FE	113,000	98.4810	111,283	113,000	113,000	0	0	0	0	1.512	1.518	JJ	764	0	07/15/2021	07/20/2027
61747Y-ED-3	MORGAN STANLEY				1.F FE	530,000	97.9220	518,987	530,000	530,000	0	0	0	0	2.239	2.252	JJ	5,307	0	07/15/2021	07/21/2032
61747Y-EH-4	MORGAN STANLEY				1.F FE	216,000	100.0210	216,045	216,000	216,000	0	0	0	0	2.511	2.527	AO	1,085	0	10/14/2021	10/20/2032
61761J-3R-8	MORGAN STANLEY			1	1.G FE	2,384,175	105.9920	2,649,794	2,500,000	2,424,877	0	14,691	0	0	3.125	3.888	JJ	33,420	78,125	05/02/2019	07/27/2026
61772B-AB-9	MORGAN STANLEY				1.F FE	602,000	98.9860	595,896	602,000	602,000	0	0	0	0	1.593	1.599	MN	1,518	5,115	04/19/2021	05/04/2027
620076-BU-2	MOTOROLA SOLUTIONS INC				2.C FE	56,000	100.2910	56,163	56,000	56,000	0	0	0	0	2.750	2.769	MN	158	770	05/10/2021	05/24/2031
55336V-BN-9	MPLX LP				2.B FE	88,545	110.8390	94,213	85,000	87,632	0	(411)	0	0	4.250	3.674	JD	301	3,613	09/23/2019	12/01/2027
628530-BK-2	MYLAN INC SR NT 4.55%28			1,2	2.C FE	458,260	112.0150	481,664	430,000	451,398	0	(3,115)	0	0	4.550	3.658	AO	4,130	19,565	09/30/2019	04/15/2028
64110D-AL-8	NETAPP INC				2.B FE	524,654	100.7840	529,115	525,000	524,756	0	67	0	0	1.875	1.898	JD	246	9,844	06/17/2020	06/22/2025
651229-AW-6	NEWELL RUBBERMAID INC			1,2	3.A FE	59,879	109.0250	65,415	60,000	59,942	0	12	0	0	4.700	4.781	AO	705	2,820	03/18/2016	04/01/2026
651290-AR-9	NEWFIELD EXPL CO				2.C FE	266,368	110.8140	565,150	510,000	315,366	0	29,856	0	0	5.375	20.528	JJ	13,706	27,413	07/09/2019	01/01/2026
651587-AG-2	NEWMARKET CORP				2.B FE	74,072	99.6990	74,774	75,000	74,139	0	67	0	0	2.700	2.863	MS	579	1,013	03/04/2021	03/18/2031
651639-AZ-9	NEWMONT CORP				2.B FE	794,189	100.3290	797,619	795,000	794,194	0	5	0	0	2.600	2.628	JJ	632	0	12/06/2021	07/15/2032
651639-AX-4	NEWMONT GOLDCORP CORPORATION				2.A FE	59,506	102.9150	61,749	60,000	59,607	0	45	0	0	2.800	2.916	AO	420	1,680	09/05/2019	10/01/2029
65339K-AT-7	NEXTERA ENERGY CAP HLDGS INC			1,2	2.A FE	47,303	108.3730	47,684	44,000	46,450	0	(448)	0	0	3.550	2.395	MN	260	1,562	01/28/2020	05/01/2027
65339K-BR-0	NEXTERA ENERGY CAP HLDGS INC				2.A FE	479,822	99.4950	477,574	480,000	479,849	0	16	0	0	2.250	2.267	JD	900	10,800	05/05/2020	06/01/2030
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC				2.A FE	39,989	100.3380	40,135	40,000	39,989	0	0	0	0	2.440	2.458	JJ	49	0	12/08/2021	01/15/2032
65473P-AH-8	NISOURCE INC				2.B FE	73,521	103.5020	69,347	67,000	72,756	0	(722)	0	0	2.950	1.719	MS	659	1,977	12/09/2020	09/01/2029
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	127,765	107.1030	130,665	122,000	126,203	0	(664)	0	0	3.250	2.622	JJ	1,828	3,965	08/13/2019	01/15/2028
629377-CN-0	NRG ENERGY INC 144A				2.C FE	712,742	100.6800	714,828	710,000	712,144	0	(535)	0	0	2.000	1.927	JD	1,144	14,200	11/18/2020	12/02/2025
674599-DB-8	OCCIDENTAL PETE CORP				3.B FE	224,910	110.8960	443,584	400,000	277,719	0	32,591	0	0	6.950	25.314	JJ	13,900	27,800	09/18/2019	07/01/2024
67777J-AL-2	OHIOHEALTH CORP				1.B FE	95,000	100.8600	95,817	95,000	95,000	0	0	0	0	2.297	2.310	MN	394	0	10/19/2021	11/15/2031
681919-BC-9	OMNICOM GROUP INC				2.A FE	84,677	112.5220	95,644	85,000	84,724	0	27	0	0	4.200	4.291	JD	298	3,570	03/27/2020	06/01/2030
681919-BD-7	OMNICOM GROUP INC				2.A FE	9,982	101.4480	10,145	10,000	9,983	0	1	0	0	2.600	2.637	FA	108	64	04/28/2021	08/01/2031
68233J-BH-6	ONCOR ELEC DELIVERY CO LLC			1,2	1.F FE	985,741	110.1470	1,095,963	995,000	988,322	0	835	0	0	3.700	3.848	MN	4,704	36,815	10/11/2018	11/15/2028
682680-AS-2	ONEOK INC NEW			1,2	2.C FE	101,631	108.1800	108,180	100,000	100,998	0	(168)	0	0	4.000	3.826	JJ	1,867	4,000	01/03/2018	07/13/2027
682680-AU-7	ONEOK INC NEW				2.C FE	742,136	110.4840	756,813	685,000	729,011	0	(6,175)	0	0	4.550	3.436	JJ	14,372	31,168	11/01/2019	07/15/2028
68268N-AJ-2	ONEOK PARTNERS LP				2.B FE	598,746	101.1950	617,292	610,000	607,588	0	3,103	0	0	3.375	3.952	AO	5,147	20,588	01/16/2019	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP			1	2.B FE	582,370	105.3250	595,088	565,000	571,424	0	(3,560)	0	0	5.000	4.350	MS	8,318	28,250	10/11/2018	09/15/2023
68389X-BU-8	ORACLE CORP				2.A FE	429,076	103.1630	443,599	430,000	429,290	0	124	0	0	2.800	2.854	AO	3,010	12,040	03/30/2020	04/01/2027
68389X-BV-6	ORACLE CORP				2.A FE	124,848	101.2350	122,495	121,000	124,789	0	(60)	0	0	2.950	2.532	AO	892	177	12/02/2021	04/01/2030
690742-AJ-0	OWENS CORNING NEW				2.C FE	986,006	109.6530	953,978	870,000	971,753	0	(12,096)	0	0	3.950	2.283	FA	12,982	34,365	10/26/2020	08/15/2029
69121K-AG-9	OWL ROCK CAPITAL CORPORATION				2.C FE	54,944	98.2390	54,032	55,000	54,947	0	3	0	0	2.875	2.912	JD	88	791	08/10/2021	06/11/2028
694308-JT-5	PACIFIC GAS & ELEC CO				2.C FE	34,926	100.4390	35,154	35,000	34,931	0	5	0	0	3.250	3.301	JD	95	822	03/08/2021	06/01/2031

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
712704-AA-3	PEOPLES UNITED FINANCIAL INC			1	2.B FE	94,685	101.9340	96,838	95,000	94,966	0	36	0	0	3.650	3.724	JD	241	3,468	12/03/2012	12/06/2022
72014T-AC-3	PIEDMONT HEALTHCARE INC				1.E FE	121,000	97.3800	117,829	121,000	121,000	0	0	0	0	2.044	2.054	JJ	728	0	09/09/2021	01/01/2032
720186-AL-9	PIEDMONT NAT GAS INC				2.A FE	204,483	106.8560	219,054	205,000	204,601	0	46	0	0	3.500	3.561	JD	598	7,175	05/21/2019	06/01/2029
723787-AB-3	PIONEER NAT RES CO			1	2.B FE	713,447	124.8110	748,865	600,000	675,485	0	(10,551)	0	0	7.200	4.834	JJ	19,920	43,200	10/11/2018	01/15/2028
693475-AX-3	PNC FINL SVCS GROUP INC				1.G FE	124,764	104.6070	128,666	123,000	124,173	0	(250)	0	0	2.600	2.384	JJ	1,404	3,198	08/08/2019	07/23/2026
74460D-AJ-8	PUBLIC STORAGE				1.F FE	529,857	100.6220	533,299	530,000	529,859	0	2	0	0	2.250	2.266	MN	1,723	0	11/04/2021	11/09/2031
74456Q-BX-3	PUBLIC SVC ELEC GAS CO MTN BE				1.F FE	517,770	109.8330	576,624	525,000	519,834	0	668	0	0	3.650	3.855	MS	6,388	19,163	10/11/2018	09/01/2028
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP				2.B FE	693,707	98.9370	687,614	695,000	693,725	0	18	0	0	2.450	2.486	MN	2,507	0	11/04/2021	11/15/2031
744573-AN-6	PUBLIC SVC ENTERPRISE GRP INC				2.B FE	514,758	103.5690	533,380	515,000	514,878	0	47	0	0	2.875	2.906	JD	658	14,806	06/03/2019	06/15/2024
74834L-AX-8	QUEST DIAGNOSTICS INC				2.B FE	851,250	105.5800	865,760	820,000	837,881	0	(5,645)	0	0	3.500	2.756	MS	7,255	28,700	08/02/2019	03/30/2025
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP				2.A FE	39,968	99.8210	39,929	40,000	39,968	0	0	0	0	2.250	2.273	JJ	450	0	12/02/2021	07/01/2030
756109-BK-9	REALTY INCOME CORP				1.G FE	1,092,309	106.2740	1,083,999	1,020,000	1,091,082	0	(1,227)	0	0	3.100	2.126	JD	1,405	15,810	11/09/2021	12/15/2029
75886A-AJ-7	REGENCY ENERGY PARTNERS LP				2.C FE	79,503	104.7620	78,571	75,000	76,860	0	(1,131)	0	0	4.500	2.909	MN	563	3,375	08/13/2019	11/01/2023
75886F-AE-7	REGENERON PHARMACEUTICALS				2.C FE	424,567	94.6690	402,344	425,000	424,622	0	40	0	0	1.750	1.769	MS	2,190	8,119	08/07/2020	09/15/2030
74949L-AD-4	RELX CAPITAL INC				2.A FE	29,803	104.9400	31,482	30,000	29,831	0	17	0	0	3.000	3.101	MN	98	900	05/18/2020	05/22/2030
760759-AS-9	REPUBLIC SVCS INC			1,2	2.B FE	19,112	107.2340	19,302	18,000	18,803	0	(131)	0	0	3.375	2.535	MN	78	608	08/09/2019	11/15/2027
760759-AX-8	REPUBLIC SVCS INC				2.B FE	12,126	93.0980	12,103	13,000	12,132	0	6	0	0	1.450	2.277	FA	71	0	12/07/2021	02/15/2031
771196-BW-1	ROCHE HOLDINGS INC 144A				1.C FE	200,000	100.4690	200,939	200,000	200,000	0	0	0	0	1.930	1.939	JD	193	0	12/06/2021	12/13/2028
778296-AG-8	ROSS STORES INC				2.A FE	1,056,089	95.9790	1,017,377	1,060,000	1,056,497	0	341	0	0	1.875	1.923	AO	4,196	19,544	10/19/2020	04/15/2031
78355H-KN-8	RYDER SYS MTN BE				2.B FE	94,306	102.8890	96,716	94,000	94,163	0	(60)	0	0	2.500	2.445	MS	783	2,350	08/09/2019	09/01/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	94,892	111.0620	94,403	85,000	90,566	0	(1,790)	0	0	5.625	3.281	MS	1,594	4,781	07/10/2019	03/01/2025
808513-BT-1	SCHWAB CHARLES CORP				1.F FE	90,841	98.3240	89,475	91,000	90,846	0	5	0	0	1.950	1.979	JD	148	468	08/24/2021	12/01/2031
81211K-AZ-3	SEALED AIR CORPORATION 144A				2.C FE	18,000	97.0170	17,463	18,000	18,000	0	0	0	0	1.573	1.579	AO	72	0	09/15/2021	10/15/2026
81762P-AE-2	SERVICENOW INC				2.A FE	552,924	93.1840	517,171	555,000	553,196	0	194	0	0	1.400	1.445	MS	2,590	8,202	08/06/2020	09/01/2030
844741-BF-4	SOUTHWEST AIRLS CO				2.A FE	765,904	99.9520	769,628	770,000	766,601	0	371	0	0	2.625	2.704	FA	7,917	20,213	02/05/2020	02/10/2030
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1	2.A FE	630,138	106.5440	660,574	620,000	624,596	0	(1,947)	0	0	4.750	4.443	MS	8,671	29,450	10/11/2018	03/15/2024
857477-BN-2	STATE STR CORP				1.E FE	45,000	108.3530	48,759	45,000	45,000	0	0	0	0	3.152	3.178	MS	359	1,418	03/26/2020	03/30/2031
857477-BP-7	STATE STR CORP				1.F FE	1,031,957	99.2360	1,027,091	1,035,000	1,032,189	0	232	0	0	2.200	2.245	MS	7,464	11,385	02/26/2021	03/03/2031
858119-BM-1	STEEL DYNAMICS INC				2.C FE	9,896	105.5490	10,555	10,000	9,909	0	8	0	0	3.250	3.396	JJ	150	361	06/03/2020	01/15/2031
866677-AF-4	SUN CMNTYS OPER LTD PARTNERSHP				2.C FE	1,043,224	99.9650	1,044,629	1,045,000	1,043,283	0	59	0	0	2.300	2.340	MN	5,742	0	09/28/2021	11/01/2028
86765B-AU-3	SUNOCO LOGISTICS PARTNERS			1,2	2.C FE	416,598	107.4120	445,760	415,000	416,277	0	(204)	0	0	4.000	3.976	AO	4,150	16,600	05/29/2020	10/01/2027
78486Q-AH-4	SVB FINANCIAL GROUP				2.B FE	14,982	100.1060	15,016	15,000	14,984	0	2	0	0	2.100	2.129	MN	40	159	05/06/2021	05/15/2028
87264A-BD-6	T MOBILE USA INC				2.C FE	344,852	108.3570	373,831	345,000	344,885	0	19	0	0	3.750	3.792	AO	2,731	12,938	04/02/2020	04/15/2027
87264A-CA-1	T MOBILE USA INC				2.C FE	518,428	99.3420	501,675	505,000	516,175	0	(1,771)	0	0	2.050	1.665	FA	3,911	11,819	09/22/2020	02/15/2028
87264A-CB-9	T MOBILE USA INC				2.C FE	1,877,262	99.6080	1,792,948	1,800,000	1,867,777	0	(6,886)	0	0	2.550	2.094	FA	17,340	52,403	08/13/2020	02/15/2031
87264A-CR-4	T MOBILE USA INC 144A				2.C FE	99,934	101.0580	101,058	100,000	99,935	0	1	0	0	2.400	2.424	MS	167	0	12/01/2021	03/15/2029
875127-BH-4	TAMPA ELEC CO				1.G FE	47,844	101.1090	48,532	48,000	47,855	0	11	0	0	2.400	2.452	MS	339	566	03/15/2021	03/15/2031
878091-BC-0	TEACHERS INS & ANNUITY ASSN AM			1	1.D FE	12,983	149.5370	19,440	13,000	12,987	0	0	0	0	6.850	6.978	JD	37	891	12/11/2009	12/16/2039
880451-AZ-2	TENNESSEE GAS PIPELINE CO 144A				2.B FE	62,177	101.6730	61,004	60,000	61,984	0	(193)	0	0	2.900	2.453	MS	580	1,740	02/22/2021	03/01/2030
883203-CA-7	TEXTRON INC				2.B FE	834,257	109.8940	917,614	835,000	834,420	0	63	0	0	3.900	3.949	MS	9,408	32,565	04/30/2019	09/17/2029
883556-CK-6	THERMO FISHER SCIENTIFIC INC				2.A FE	8,996	99.4370	8,949	9,000	8,996	0	0	0	0	1.750	1.765	AO	56	0	08/09/2021	10/15/2028
891906-AB-5	TOTAL SYS SVCS INC SR NT 3.75%23				2.C FE	450,728	103.0590	468,919	455,000	453,523	0	994	0	0	3.750	4.028	JD	1,422	17,063	01/30/2019	06/01/2023
896239-AA-8	TRIMBLE INC				2.C FE	1,300,111	108.4310	1,317,437	1,215,000	1,260,739	0	(16,149)	0	0	4.750	3.292	JD	4,809	57,713	07/02/2019	12/01/2024
902494-BJ-1	TYSON FOODS INC				2.B FE	47,401	108.4920	47,736	44,000	46,195	0	(513)	0	0	4.000	2.695	MS	587	1,760	08/09/2019	03/01/2026
907818-EH-7	UNION PAC CORP				2.A FE	15,278	104.8100	15,722	15,000	15,178	0	(43)	0	0	2.750	2.446	MS	138	413	08/08/2019	03/01/2026
907818-EY-0	UNION PACIFIC CORP				2.A FE	19,958	112.1800	20,192	18,000	19,472	0	(208)	0	0	3.950	2.581	MS	219	711	08/13/2019	09/10/2028
90932M-AA-3	UNITED AIR PASS THRU TR 2019-2 202				2.A FE	93,008	99.1590	92,226	93,008	93,008	0	0	0	0	2.900	2.921	MN	450	2,697	09/03/2019	11/01/2029
913017-CY-3	UNITED TECHNOLOGIES CORP			1,2	2.A FE	71,780	111.9440	71,644	64,000	69,885	0	(804)	0	0	4.125	2.622	MN	330	2,640	08/07/2019	11/16/2028
91324P-CV-2	UNITEDHEALTH GROUP INC				1.G FE	68,865	106.9430	70,582	66,000	67,877	0	(419)	0	0	3.100	2.400	MS	602	2,046	08/09/2019	03/15/2026
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	70,544	106.7200	71,503	67,000	69,715	0	(435)	0	0	2.950	2.213	AO	417	1,977	01/28/2020	10/15/2027
92277G-AN-7	VENTAS RLTY LTD PARTNERSHIP			1,2	2.A FE	393,470	113.5800	454,321	400,000	395,203	0	565	0	0	4.400	4.654	JJ	8,116	17,600	10/11/2018	01/15/2029
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP				2.A FE	55,857	99.1150	55,504	56,000	55,862	0	5	0	0	2.500	2.545	MS	509	0	08/11/2021	09/01/2031
92343V-DY-7	VERIZON COMMUNICATIONS INC				2.A FE	329,775	111.1550	333,464	300,000	321,033	0	(3,715)	0	0	4.125	2.692	MS	3,609	12,375	08/13/2019	03/16/2027

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2.A FE	84,760	117.7150	100,058	85,000	84,810	0	12	0	0	4.500	4.576	FA	1,498	3,825	08/01/2017	08/10/2033
92343V-EU-4	VERIZON COMMUNICATIONS INC				2.A FE	53,185	112.2130	50,496	45,000	51,733	0	(807)	0	0	4.016	1.919	JD	141	1,807	03/09/2020	12/03/2029
92343V-FX-7	VERIZON COMMUNICATIONS INC				2.A FE	174,653	95.1200	175,971	185,000	174,737	0	84	0	0	1.680	2.394	AO	527	0	12/02/2021	10/30/2030
92343V-GH-1	VERIZON COMMUNICATIONS INC				2.A FE	64,971	100.2710	65,176	65,000	64,974	0	3	0	0	2.100	2.118	MS	375	683	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC				2.A FE	766,835	101.0020	777,717	770,000	767,060	0	225	0	0	2.550	2.614	MS	5,454	9,763	03/11/2021	03/21/2031
92553P-AW-2	VIACOM INC NEW			1,2	2.B FE	46,103	125.5430	56,495	45,000	45,987	0	(24)	0	0	5.250	5.147	AO	591	2,363	09/08/2016	04/01/2044
92556H-AD-9	VIACOMCBS INC				2.B FE	578,500	112.9270	564,633	500,000	571,292	0	(6,078)	0	0	4.200	2.608	MN	2,450	21,000	10/23/2020	05/19/2032
92556V-AD-8	VIATRIS INC SR GLBL NT2.7%30				2.C FE	2,406,620	100.4560	2,415,971	2,405,000	2,406,377	0	(160)	0	0	2.700	2.710	JD	1,623	64,935	06/18/2020	06/22/2030
927804-FV-1	VIRGINIA ELEC & PWR CO			1,2	2.A FE	40,662	105.1880	42,075	40,000	40,445	0	(89)	0	0	2.950	2.710	MN	151	1,180	07/10/2019	11/15/2026
927804-FX-7	VIRGINIA ELEC & PWR CO				2.A FE	67,914	107.7940	68,988	64,000	66,720	0	(508)	0	0	3.500	2.598	MS	660	2,240	08/09/2019	03/15/2027
927804-FZ-2	VIRGINIA ELEC & PWR CO				2.A FE	15,650	109.5270	15,334	14,000	15,466	0	(185)	0	0	3.800	1.953	AO	133	532	03/10/2021	04/01/2028
927804-GB-4	VIRGINIA ELEC & PWR CO				1.F FE	594,792	104.9710	624,580	595,000	594,838	0	19	0	0	2.875	2.900	JJ	7,888	17,106	07/08/2019	07/15/2029
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A				2.C FE	334,033	102.9970	339,890	330,000	332,258	0	(869)	0	0	3.550	3.284	JJ	5,402	11,715	12/03/2019	07/15/2024
92840V-AG-7	VISTRA OPERATIONS CO LLC 144A				2.C FE	768,375	103.7520	798,893	770,000	768,814	0	208	0	0	3.700	3.768	JJ	11,950	28,490	11/06/2019	01/30/2027
928563-AK-1	VMWARE INC				2.C FE	17,907	97.4010	17,532	18,000	17,912	0	6	0	0	1.800	1.888	FA	134	0	07/20/2021	08/15/2028
928668-AT-9	VOLKSWAGEN GROUP AMER FIN LLC 144A				2.A FE	221,246	110.1780	220,356	200,000	213,550	0	(3,276)	0	0	4.625	2.785	MN	1,233	9,252	08/09/2019	11/13/2025
95000U-2F-9	WELLS FARGO & CO				1.E FE	58,080	105.4780	58,013	55,000	57,233	0	(471)	0	0	3.196	2.247	JD	68	2,237	03/09/2020	06/17/2027
95000U-2J-1	WELLS FARGO & CO				2.A FE	1,185,000	102.1890	1,210,936	1,185,000	1,185,000	0	0	0	0	2.572	2.589	FA	11,853	30,478	02/04/2020	02/11/2031
95000U-2L-6	WELLS FARGO & CO				2.A FE	32,048	116.2840	31,397	27,000	31,615	0	(433)	0	0	4.478	2.215	AO	292	1,209	02/22/2021	04/04/2031
949746-SH-5	WELLS FARGO & CO NEW				2.A FE	42,030	105.1210	43,100	41,000	41,708	0	(136)	0	0	3.000	2.633	AO	232	1,230	08/07/2019	10/23/2026
95040Q-AK-0	WELLTOWER INC				2.A FE	334,642	104.2440	349,217	335,000	334,737	0	47	0	0	2.700	2.735	FA	3,417	9,045	12/09/2019	02/15/2027
958254-AB-0	WESTERN GAS PARTNERS LP			1	3.A FE	604,199	100.2500	591,475	590,000	591,475	(637)	(4,123)	0	0	4.000	3.299	JJ	11,800	23,600	04/26/2019	07/01/2022
959802-AZ-2	WESTERN UN CO				2.B FE	1,308,480	98.0480	1,284,428	1,310,000	1,308,730	0	249	0	0	1.350	1.379	MS	5,207	9,137	02/23/2021	03/15/2026
96950F-AJ-3	WILLIAMS PARTNERS L P			1,2	2.B FE	2,120,901	100.9370	2,200,423	2,180,000	2,169,581	0	15,944	0	0	3.350	4.168	FA	27,589	73,030	10/11/2018	08/15/2022
970648-AG-6	WILLIS NORTH AMER INC				2.B FE	27,613	111.8610	27,965	25,000	26,976	0	(272)	0	0	4.500	3.163	MS	331	1,125	08/09/2019	09/15/2028
976826-BL-0	WISCONSIN PWR & LT CO			2	1.G FE	318,879	105.0560	357,190	340,000	325,606	0	2,178	0	0	3.050	3.911	AO	2,189	10,370	10/11/2018	10/15/2027
92936U-AJ-8	WP CAREY INC				2.B FE	34,667	97.6370	34,173	35,000	34,674	0	7	0	0	2.450	2.572	FA	181	0	10/05/2021	02/01/2032
0778FP-AG-4	BELL TEL CO CDA-BELL		C		2.A FE	55,754	97.6440	54,681	56,000	55,762	0	8	0	0	2.150	2.209	FA	465	0	08/09/2021	02/15/2032
136385-AW-1	CANADIAN NAT RES LTD		C	1,2	2.B FE	935,713	101.9100	983,432	965,000	957,455	0	6,987	0	0	2.950	3.759	JJ	13,127	28,468	10/11/2018	01/15/2023
13645R-BF-0	CANADIAN PAC RY CO NEW		C		2.B FE	39,986	101.9170	40,767	40,000	39,986	0	0	0	0	2.450	2.469	JD	79	0	11/17/2021	12/02/2031
15135U-AF-6	CENOVUS ENERGY INC		C	1	2.C FE	48,432	135.9900	135,990	100,000	49,362	0	560	0	0	6.750	15.495	MN	863	6,750	10/11/2018	11/15/2039
29250N-AZ-8	ENBRIDGE INC MTN CDS-		C		2.A FE	99,998	104.8180	97,481	93,000	99,346	0	(652)	0	0	3.125	2.161	MN	371	2,906	02/22/2021	11/15/2029
349553-AM-9	FORTIS INC		C	1,2	2.C FE	260,890	104.1520	297,875	286,000	269,996	0	2,964	0	0	3.055	4.418	AO	2,112	8,737	10/11/2018	10/04/2026
448055-AD-5	HUSKY ENERGY INC SR GLBL NT6.8%37		C		2.C FE	479,513	134.2600	537,041	400,000	469,990	0	(2,839)	0	0	6.800	5.229	MS	8,009	27,200	10/11/2018	09/15/2037
559222-AV-6	MAGNA INTL INC		C		1.G FE	28,875	101.5670	29,455	29,000	28,893	0	11	0	0	2.450	2.515	JD	32	711	06/08/2020	06/15/2030
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIR144A		C		1.E FE	618,388	99.6560	622,847	625,000	618,522	0	135	0	0	2.500	2.638	AO	3,299	0	10/07/2021	10/15/2031
98462Y-AE-0	YAMANA GOLD INC 144A		C		2.C FE	810,000	96.0920	778,345	810,000	810,000	0	0	0	0	2.630	2.647	FA	8,580	0	08/04/2021	08/15/2031
44962L-AG-2	IHS MARKIT LTD		C	1,2	3.A FE	561,788	104.5000	590,425	565,000	563,872	0	674	0	0	4.125	4.302	FA	9,711	23,306	10/11/2018	08/01/2023
44962L-AA-5	IHS MARKIT LTD 144A		C		3.A FE	382,359	102.8500	375,403	365,000	368,201	0	(5,321)	0	0	5.000	3.504	MN	3,042	18,250	04/04/2019	11/01/2022
05581K-AA-9	BNP PARIBAS 144A		C		2.A FE	426,388	108.3870	433,546	400,000	417,208	0	(4,267)	0	0	4.375	3.172	MS	4,521	17,500	10/22/2019	09/28/2025
09659W-2D-5	BNP PARIBAS 144A		C		1.G FE	419,805	105.0390	467,426	445,000	431,948	0	3,952	0	0	3.375	4.471	JJ	7,176	15,019	10/11/2018	01/09/2025
09659W-2K-9	BNP PARIBAS 144A		C		1.G FE	487,681	102.9700	489,107	475,000	485,557	0	(1,160)	0	0	3.052	2.761	JJ	6,765	14,497	02/28/2020	01/13/2031
05583J-AH-5	BPCE S A 144A		C		2.A FE	880,000	98.7100	868,652	880,000	880,000	0	0	0	0	1.652	1.659	AO	3,432	14,538	09/29/2020	10/06/2026
05583J-AG-7	BPCE SR NON PFD MED TM NT 144A		C		2.A FE	800,186	101.7760	819,296	805,000	802,018	0	934	0	0	2.375	2.518	JJ	8,869	19,119	01/06/2020	01/14/2025
22535W-AE-7	CREDIT AGRICOLE SA LONDON 144A		C		1.G FE	737,851	103.6150	777,109	750,000	746,259	0	2,709	0	0	3.750	4.187	AO	5,234	28,125	10/11/2018	04/24/2023
83368R-AV-4	SOCIETE GENERALE MTN 144A		C		2.B FE	1,593,356	102.5590	1,620,437	1,580,000	1,588,421	0	(2,620)	0	0	2.625	2.458	JJ	18,318	41,475	02/06/2020	01/22/2025
251526-CE-7	DEUTSCHE BK AG N Y		C		2.B FE	275,000	99.8850	274,683	275,000	275,000	0	0	0	0	2.129	2.140	MN	602	5,855	11/17/2020	11/24/2026
251526-CN-7	DEUTSCHE BK AG N Y		C		2.B FE	355,000	99.8220	354,369	355,000	355,000	0	0	0	0	0.050	0.051	FMAN	23	0	11/10/2021	11/16/2027
251526-CP-2	DEUTSCHE BK AG N Y		C		2.B FE	270,000	99.9860	269,963	270,000	270,000	0	0	0	0	2.311	2.324	MN	780	0	11/10/2021	11/16/2027
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY		C		2.A FE	747,903	103.6140	782,285	755,000	752,677	0	1,535	0	0	3.800	4.063	JD	1,674	28,690	10/11/2018	06/09/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA		C	1,2	2.B FE	1,185,216	106.1250	1,289,417	1,215,000	1,196,618	0	3,204	0	0	3.200	3.589	MS	10,584	38,880	08/02/2019	09/23/2026
46115H-BC-0	INTESA SANPAOLO S P A 144A		C		2.B FE	199,480	102.1810	204,361	200,000	199,886	0	107	0	0	3.375	3.461	JJ	3,169	6,750	01/05/2018	01/12/2023
606822-AU-8	MITSUBISHI UFJ FINL GROUP INC		C		1.G FE	82,369	106.9010	82,314	77,000	80,147	0	(944)	0	0	3.777	2.444	MS	961	2,908	08/09/2019	03/02/2025
606822-AV-6	MITSUBISHI UFJ FINL GROUP INC		C		1.G FE	49,735	110.9770	49,940	45,000	48,519	0	(520)	0	0	3.961	2.599	MS	589	1,782	08/13/2019	03/02/2028
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC		C		1.G FE	1,500,000	98.4360	1,476,533	1,500,000	1,500,000	0	0	0	0	1.554	1.560	JJ	11,137	0	07/06/2021	07/09/2027
65535H-AX-7	NOMURA HLDGS INC		C		2.A FE	200,000	98.7960	197,592	200,000	200,000	0	0	0	0	2.608	2.625	JJ	2,449	0	07/06/2021	07/14/2031
69832A-AB-2	PANASONIC CORP 144A		C		2.A FE	2,210,000	103.2190	2,281,132	2,210,000	2,210,000	0	0	0	0	2.679	2.697	JJ	26,643	61,416	07/10/2019	07/19/2024
86562M-BM-1	SUMITOMO MITSUI FINL GROUP INC		C		1.G FE	705,313	103.2880	723,015	700,000	702,866	0	(1,078)	0	0	2.696	2.545	JJ	8,650	18,872	09/11/2019	07/16/2024
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD		C		2.B FE	200,000	101.9730	203,947	200,000	200,000	0	0	0	0	3.025	3.048	JJ	2,891	6,050	07/01/2020	07/09/2040
29278G-AP-3	ENEL FIN INTL N.V. 144A		C		2.A FE	1,301,852	96.8350	1,268,545	1,310,000	1,302,203	0	351	0	0	2.250	2.333	JJ	13,837	0	07/07/2021	07/12/2031
456837-AP-8	ING GROEP N V		C		1.G FE	199,700	104.8430	209,685	200,000	199,857	0	59	0	0	3.550	3.615	AO	1,617	7,100	04/02/2019	04/09/2024
50247V-AA-7	LYB INTERNATIONAL FINANCE B.V		C	1	2.B FE	149,240	104.4820	156,724	150,000	149,738	0	162	0	0	4.000	4.161	JJ	2,767	6,133	10/11/2018	07/15/2023
62947Q-AX-6	NXP B V / NXP FDG LLC 144A		C		2.B FE	242,586	113.0340	243,023	215,000	233,311	0	(4,240)	0	0	5.350	3.097	MS	3,834	11,503	01/28/2020	03/01/2026
902613-AE-8	UBS GROUP AG 144A		C		1.G FE	510,000	96.8850	494,113	510,000	510,000	0	0	0	0	2.095	2.106	FA	4,155	5,342	02/02/2021	02/11/2032
902613-AH-1	UBS GROUP AG 144A		C		1.G FE	670,000	97.6100	653,985	670,000	670,000	0	0	0	0	1.494	1.500	FA	3,921	0	08/03/2021	08/10/2027
90352J-AE-3	UBS GROUP FDG SWITZ AG 144A		C	2	1.G FE	744,386	101.2030	784,321	775,000	764,111	0	6,382	0	0	2.859	3.796	FA	8,371	22,157	10/11/2018	08/15/2023
00185A-AK-0	AON PLC		C	1,2	2.A FE	55,234	108.0710	55,116	51,000	53,644	0	(674)	0	0	3.875	2.419	JD	88	1,976	08/08/2019	12/15/2025
06738E-BD-6	BARCLAYS PLC		C	1,2	2.B FE	512,395	114.1490	599,282	525,000	515,497	0	1,030	0	0	4.972	5.341	MN	3,263	26,103	10/24/2018	05/16/2029
06738E-BH-7	BARCLAYS PLC		C		2.B FE	600,000	105.1840	631,107	600,000	600,000	0	0	0	0	3.932	3.971	MN	3,539	23,592	04/30/2019	05/07/2025
06738E-BM-6	BARCLAYS PLC		C		2.B FE	270,000	99.6750	269,123	270,000	270,000	0	0	0	0	2.645	2.662	JD	139	7,142	06/17/2020	06/24/2031
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		D	1	2.B FE	267,253	146.5700	285,812	195,000	249,701	0	(4,640)	0	0	9.625	5.711	JD	834	18,769	10/11/2018	12/15/2030
30217A-AC-7	EXPERIAN FINANCE PLC 144A		C		2.A FE	658,151	102.2960	680,266	665,000	659,380	0	601	0	0	2.750	2.887	MS	5,740	18,288	12/03/2019	03/08/2030
404280-BT-5	HSBC HLDGS PLC		C	2	1.G FE	218,242	112.1120	224,223	200,000	213,729	0	(1,869)	0	0	4.583	3.421	JD	306	9,166	07/10/2019	06/19/2029
53944Y-AD-5	LLOYDS BKG GROUP PLC		C		1.F FE	213,782	108.2780	216,556	200,000	210,216	0	(1,875)	0	0	3.750	2.676	JJ	3,542	7,500	01/28/2020	01/11/2027
50220P-AC-7	LSEGA FINANCING PLC 144A		C		1.G FE	239,782	98.7880	237,091	240,000	239,804	0	22	0	0	2.000	2.024	AO	1,133	2,400	03/25/2021	04/06/2028
78009P-EH-0	NATWEST GROUP PLC		C		2.A FE	675,528	116.0750	650,022	560,000	662,973	0	(12,555)	0	0	5.076	2.262	JJ	12,160	28,426	01/21/2021	01/27/2030
23636A-AX-9	DANSKE BK AS 144A		C		2.A FE	578,188	100.0860	550,474	550,000	550,564	0	(18,247)	0	0	5.000	1.647	JJ	12,910	27,500	06/24/2020	01/12/2023
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						171,186,561	XXX	178,076,617	170,255,972	171,057,728	(637)	(119,383)	0	0	XXX	XXX	XXX	1,562,277	4,926,015	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION144A			4	1.A FE	700,000	99.3990	695,793	700,000	700,000	0	0	0	0	0.789	0.804	MON	107	5,085	01/29/2021	02/25/2055
55368M-AA-9	MSG III SEC TR 2021-1 144A			4	1.A FE	580,000	99.9270	579,579	580,000	580,000	0	0	0	0	0.852	0.866	MON	82	2,540	06/17/2021	06/25/2054
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,280,000	XXX	1,275,372	1,280,000	1,280,000	0	0	0	0	XXX	XXX	XXX	190	7,625	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
33830C-AA-8	5 BRYANT PK MTG TR 2018-5BP 144A			4	1.A FE	99,766	99.8120	99,812	100,000	99,958	0	258	0	0	0.905	1.011	MON	40	836	01/28/2020	06/15/2033
06650A-AD-9	BANK 2017-BNK8			4	1.A	3,691,684	106.0920	4,111,058	3,875,000	3,767,478	0	27,070	0	0	3.229	4.234	MON	10,427	125,124	10/11/2018	11/17/2050
06540A-AD-3	BANK 2019-BNK20			4	1.A	428,467	106.2350	441,938	416,000	426,632	0	(1,057)	0	0	3.011	2.652	MON	1,044	12,526	09/13/2019	09/15/2062
06542B-BH-9	BANK 2021-BNK32			4	1.A	339,887	103.7280	342,302	330,000	339,194	0	(693)	0	0	2.643	2.327	MON	727	6,541	03/16/2021	04/17/2054
06541C-BD-7	BANK 2021-BNK33			4	1.A	4,645,890	98.6840	4,539,458	4,600,000	4,641,112	0	(4,778)	0	0	2.021	1.857	MON	7,747	54,230	05/07/2021	05/16/2064
07335C-AF-1	BBCMS MTG TR 2019-C4			4	1.A	514,976	105.2520	526,261	500,000	512,575	0	(1,307)	0	0	2.919	2.559	MON	1,216	14,595	08/09/2019	08/16/2052
05492V-AE-5	BBCMS MTG TR 2020-C7			4	1.A	2,322,876	96.8030	2,226,472	2,300,000	2,321,301	0	(2,566)	0	0	1.786	1.648	MON	3,423	41,078	06/12/2020	04/17/2053
08162B-BC-5	BENCHMARK MTG TR 2019-B11			4	1.A	4,039,993	105.0490	4,201,976	4,000,000	4,031,234	0	(7,459)	0	0	3.262	3.018	MON	10,872	130,464	05/22/2019	05/17/2052
08162F-AE-3	BENCHMART MTG TR 2019-B12			4	1.A	456,289	106.5220	471,892	443,000	454,043	0	(1,139)	0	0	3.116	2.762	MON	1,150	13,802	07/19/2019	08/16/2052
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST 144A			4	1.A	250,000	99.3070	248,268	250,000	250,000	0	0	0	0	0.860	0.873	MON	90	1,428	04/08/2021	04/15/2036
12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A			4	1.A FE	84,280	99.9700	84,255	84,280	84,280	0	0	0	0	1.110	1.114	MON	42	943	10/29/2020	11/15/2032
12531Y-AM-0	CFCRE COML MTG TR 2016-C4			4	1.A	3,790,938	104.3430	4,173,705	4,000,000	3,911,363	0	28,026	0	0	3.014	4.258	MON	10,047	120,560	10/11/2018	05/10/2058
12532C-AZ-8	CFCRE COML MTG TR 2017-C8			4	1.A	2,920,156	103.7920	3,161,767	3,046,245	2,980,078	0	18,540	0	0	3.305	4.264	MON	8,389	100,672	10/11/2018	06/17/2050
17327F-AC-0	CITIGROUP COML MTG TR 2018-B2			4	1.A	3,201,574	107.8040	3,503,639	3,250,000	3,221,323	0	6,078	0	0	3.744	3.960	MON	10,140	121,680	10/11/2018	03/10/2051

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17328F-AW-5	CITIGRP COML MTG 2019-GC41			4	1.A	514,998	104.9620	524,809	500,000	512,679	0	(1,271)	0	0	2.869	2.515	MON	1,195	14,343	08/05/2019	08/11/2056
17328R-AY-5	CITIGRP COML MTG TR 2020-GC46			4	1.A	1,009,925	101.9320	1,019,323	1,000,000	1,008,113	0	(1,276)	0	0	2.477	2.318	MON	2,064	24,770	02/13/2020	02/18/2053
17328R-AZ-2	CITIGRP COML MTG TR 2020-GC46			4	1.A	347,093	103.9730	350,390	337,000	345,709	0	(872)	0	0	2.717	2.373	MON	763	9,156	02/13/2020	02/18/2053
12592L-BH-4	COMM MTG TR 2014-CCRE20			4	1.A	1,104,480	102.9260	1,158,843	1,125,903	1,116,750	0	2,867	0	0	3.326	3.948	MON	3,121	38,118	10/11/2018	11/13/2047
22945D-AG-8	CSAIL COML MTG TR 2019-C15			4	1.A	569,570	111.5880	557,941	500,000	557,948	0	(6,175)	0	0	4.053	2.229	MON	1,689	20,265	08/15/2019	03/15/2052
12596W-AC-8	CSAIL COML MTG TR 2019-C16			4	1.A	540,957	107.0280	535,142	500,000	533,711	0	(3,469)	0	0	3.329	2.326	MON	1,387	16,645	08/15/2019	06/17/2052
12597B-AU-3	CSAIL COML MTG TR 2019-C17			4	1.A	443,929	105.5710	455,009	431,000	441,586	0	(1,355)	0	0	3.016	2.663	MON	1,336	12,999	09/17/2019	09/17/2052
12596G-AY-5	CSAIL COMMERCIAL MTG TR 2018-C			4	1.A	274,453	110.0050	275,013	250,000	270,725	0	(2,431)	0	0	4.151	2.662	MON	865	10,378	07/16/2019	11/17/2051
23306G-AA-5	DBGS MTG TR 2018-BIOD 144A			4	1.A	92,886	99.9680	92,784	92,814	92,834	0	(52)	0	0	0.913	0.926	MON	38	702	03/02/2021	05/15/2035
23312V-AF-3	DBJPM MTG TR 2016-C3			4	1.A	229,680	104.1060	223,827	215,000	227,617	0	(2,064)	0	0	2.890	1.550	MON	518	4,660	03/25/2021	08/12/2049
233063-AQ-9	DBJPM MTG TR 2020-C9			4	1.A	3,029,839	96.6270	2,898,824	3,000,000	3,025,996	0	(3,025)	0	0	1.644	1.521	MON	4,110	49,320	08/20/2020	08/15/2053
36264K-AT-7	GS MORTGAGE SECRT TR 2020-GSA2			4	1.A	3,433,946	97.5510	3,316,740	3,400,000	3,429,185	0	(4,710)	0	0	1.560	1.417	MON	4,420	53,040	12/17/2020	12/12/2053
36254C-AU-4	GS MTG SECS TR 2017-GS7			4	1.A	3,085,584	105.3320	3,423,291	3,250,000	3,168,097	0	26,707	0	0	3.167	4.186	MON	8,577	102,927	10/11/2018	08/12/2050
46643G-AC-4	JPMBB COML MTG SEC TR 2014-C24			4	1.A	1,509,082	101.6010	1,524,013	1,500,000	1,498,351	0	(1,752)	0	0	3.098	3.127	MON	3,873	46,475	03/27/2019	11/18/2047
46590M-AQ-3	JPMCC COML MTG SEC TR 2016-JP2			4	1.A	513,777	102.1210	568,373	556,567	535,780	0	3,831	0	0	2.559	4.512	MON	1,187	14,242	10/11/2018	08/17/2049
53218C-AA-8	LIFE MORTGAGE TRUST 2021-BMR 144A			4	1.A	120,000	99.7830	119,739	120,000	120,000	0	0	0	0	0.810	0.821	MON	46	688	03/18/2021	03/15/2038
61771M-AW-0	MORGAN STANLEY CAP 2019-H7			4	1.A	539,902	107.4640	537,318	500,000	532,772	0	(3,303)	0	0	3.261	2.314	MON	1,359	16,305	08/15/2019	07/17/2052
61690F-AL-7	MS BOFA ML TRUST 2015-C22			4	1.A	768,188	102.1750	817,401	800,000	788,191	0	5,434	0	0	3.046	3.822	MON	2,031	24,368	11/14/2018	04/17/2048
61766E-BD-6	MS BOFA ML TRUST 2016-C29			4	1.A	1,849,330	104.1460	1,921,577	1,845,077	1,845,362	0	(1,302)	0	0	3.058	3.019	MON	4,702	56,423	03/26/2019	05/17/2049
61690K-AD-4	MS BOFAML TRUST 2013-C7			4	1.A	552,340	100.4630	560,682	558,095	555,834	0	1,158	0	0	2.655	2.730	MON	1,235	20,025	03/13/2019	02/16/2046
63874E-AA-8	NATIXIS COMM MTG SEC 2017-75B 144A			4	1.A	737,800	107.3120	729,724	680,000	721,082	0	(7,223)	0	0	3.858	2.653	MON	1,895	26,235	08/23/2019	04/10/2037
94989D-AV-1	WELLS FARGO COML TR 2015-C27			4	1.A	1,437,958	103.0500	1,515,520	1,470,663	1,452,493	0	4,567	0	0	3.190	4.032	MON	3,910	52,651	10/11/2018	02/18/2048
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						49,492,494	XXX	51,259,085	49,826,645	49,821,385	0	65,255	0	0	XXX	XXX	XXX	115,672	1,359,215	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
05377R-ER-1	AVIS BUDGET CAR FDG LLC 2021-2144A			4	1.A FE	1,299,922	99.1220	1,288,581	1,300,000	1,299,926	0	4	0	0	1.660	1.675	MON	659	1,978	11/09/2021	02/20/2028
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING AES			4	1.A FE	1,099,980	102.2420	1,124,660	1,100,000	1,100,319	0	(101)	0	0	2.360	2.375	MON	793	25,961	08/19/2019	03/20/2026
05377R-DL-5	AVIS BUDGET RENTAL FD 2019-2 144A			4	1.A FE	799,717	104.7360	837,891	800,000	800,118	0	(45)	0	0	3.350	3.396	MON	819	26,809	04/16/2019	09/20/2025
05377R-DC-5	AVIS BUDGET RENTAL FDG 2018-2 144A			4	1.A FE	399,899	105.4170	421,669	400,000	400,099	0	(50)	0	0	4.000	4.057	MON	489	16,000	10/17/2018	03/20/2025
05377R-EH-3	AVIS BUDGET RENTL FD LC 2021-1144A			4	1.A FE	1,199,926	98.2200	1,178,638	1,200,000	1,199,962	0	35	0	0	1.380	1.390	MON	506	9,399	08/19/2021	08/20/2027
05682L-AJ-6	BAIN CAPITAL CREDIT 2A AR 144A			4	1.A FE	2,000,000	99.9620	1,999,231	2,000,000	2,000,000	0	0	0	0	1.222	1.245	JAJO	5,093	748	09/23/2021	10/17/2032
056828-AS-5	BAIN CAPITAL CREDIT CLO 2016 144A			4	1.A FE	446,536	99.9310	446,227	446,536	446,536	0	0	0	0	1.094	1.114	JAJO	1,058	3,358	01/26/2021	01/15/2029
07132J-BC-7	BATTALION CLO X LTD 2016-10A 144A			4	1.A FE	350,000	99.9510	349,828	350,000	350,000	0	0	0	0	1.294	1.319	JAJO	843	2,928	02/17/2021	01/25/2035
08179H-AE-0	BENEFIT STR 1.07375 15OCT30 144A F			4	1.A FE	3,250,000	99.8310	3,244,494	3,250,000	3,250,000	0	0	0	0	1.074	1.093	JAJO	7,561	0	10/04/2021	10/15/2030
143122-AA-7	CARLYLE US CL 0.01 25JAN33 144A FR			4	1.A FE	2,500,000	100.0000	2,500,000	2,500,000	2,500,000	0	0	0	0	1.348	1.374	JAJO	187	0	12/03/2021	01/25/2033
165183-BT-0	CHESAPEAKE FDG II LLC 2018-3 144A			4	1.A FE	34,291	101.2590	34,341	33,914	33,986	0	(144)	0	0	3.390	2.779	MON	51	1,150	07/29/2019	01/15/2031
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A			4	1.A FE	217,574	102.6530	228,142	222,245	213,949	0	(1,744)	0	0	3.210	4.259	MON	119	7,134	10/30/2018	02/25/2044
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A			4	1.A FE	369,970	99.9080	369,289	369,629	370,286	0	202	0	0	1.980	1.960	MON	122	7,319	06/29/2020	08/25/2050

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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	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
21079N-AA-9	CONTINENTAL AIRLINES 2007-1			4	2.C FE	122,195	101.1420	117,739	116,409	117,065	0	(719)	0	0	5.983	4.091	AO	1,393	6,965	10/11/2018	10/19/2023
126650-AQ-3	CVS PASS THROUGH 2003-2			4	2.B FE	112,477	107.7840	118,520	109,960	111,247	0	(356)	0	0	5.789	5.263	MON	371	6,366	10/11/2018	01/10/2026
26857L-AA-0	ELFI GRADUATE LN PRGM 144A			4	1.A FE	590,476	99.0030	584,770	590,661	590,364	0	(85)	0	0	1.730	1.755	MON	170	10,218	06/18/2020	08/25/2045
29374E-AB-2	ENTERPRISE FLEET FIN 144A			4	1.A FE	272,255	99.4470	270,764	272,268	272,261	0	6	0	0	0.440	0.444	MON	37	985	02/17/2021	12/20/2026
29374D-AB-4	ENTERPRISE FLEET FNC 2019-2 144A			4	1.A FE	88,116	99.7960	87,943	88,123	88,138	0	(9)	0	0	2.290	2.280	MON	62	2,018	07/23/2019	02/20/2025
34532J-AA-2	FORD CR AUT OWNER TR 2020 144A			4	1.A FE	1,299,579	98.0100	1,274,131	1,300,000	1,299,677	0	80	0	0	1.060	1.072	MON	612	13,780	10/06/2020	04/15/2033
345285-AA-8	FORD CR AUTO OWN TR 2021-REV2 144A			4	1.A FE	1,599,454	99.4220	1,590,744	1,600,000	1,599,467	0	13	0	0	1.530	1.546	MON	1,088	2,448	11/02/2021	05/15/2034
36263D-AA-5	GLS AUTO REC TR 2021-4 144A			4	1.A FE	799,984	99.9790	799,836	800,000	799,985	0	1	0	0	0.840	0.846	MON	261	0	12/07/2021	07/15/2025
36263H-AA-6	GM FIN REV REC TR 2021-1 144A			4	1.A FE	399,920	98.3220	393,289	400,000	399,924	0	4	0	0	1.170	1.179	MON	247	1,040	09/14/2021	06/12/2034
38237H-AA-5	GOODLEAP SUS HM SOL TR 2021-5 144A			4	1.F FE	76,989	99.7090	76,776	77,000	76,989	0	0	0	0	2.310	2.338	MON	54	163	10/21/2021	10/20/2048
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A			4	1.A FE	999,842	99.0300	990,301	1,000,000	999,869	0	27	0	0	1.210	1.222	MON	168	5,916	06/24/2021	12/25/2025
42806M-AE-9	HERTZ VEHICLE FIN 2021-2 LLC 144A			4	1.A FE	799,875	98.5270	788,216	800,000	797,247	0	(2,628)	0	0	1.680	1.769	MON	187	6,571	06/24/2021	12/25/2027
56848D-AA-7	MARINER FINANCE ISSE TR 144A			4	1.A FE	99,981	98.3170	98,317	100,000	99,986	0	6	0	0	1.860	1.882	MON	57	1,442	03/05/2021	03/20/2036
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A			4	1.A FE	273,868	100.0670	274,081	273,897	273,848	0	(14)	0	0	1.690	1.709	MON	206	4,629	06/02/2020	05/15/2069
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A			4	1.A FE	74,967	101.0740	75,804	74,998	75,011	0	1	0	0	2.120	2.135	MON	71	1,590	02/10/2020	01/15/2069
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A			4	1.A FE	456,548	98.3110	448,934	456,648	456,549	0	0	0	0	0.970	0.979	MON	197	1,673	07/19/2021	12/16/2069
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A			4	1.A FE	308,460	99.8550	308,012	308,460	308,460	0	0	0	0	1.260	1.286	MON	184	2,256	05/14/2021	04/15/2060
63942K-AA-2	NAVIENT PVT ED RF LN TR 144A			4	1.A FE	159,759	99.6450	159,433	160,000	159,761	0	2	0	0	1.580	1.606	MON	267	0	11/23/2021	04/15/2070
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A			4	1.A FE	155,869	98.1070	153,098	156,051	155,863	0	(6)	0	0	1.360	1.403	MON	65	1,238	05/13/2021	04/20/2062
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A			4	1.A FE	92,004	98.4440	90,599	92,031	92,004	0	0	0	0	1.320	1.336	MON	37	412	08/12/2021	04/20/2062
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A			4	1.A FE	310,894	99.3500	308,895	310,917	310,894	0	0	0	0	1.630	1.644	MON	155	746	10/21/2021	04/20/2062
67578J-AA-7	OCTAGON INVT 0.00 20JUL34 144A FRN			4	1.A FE	250,000	100.0000	250,000	250,000	250,000	0	0	0	0	1.282	1.306	JAJO	650	1,285	04/16/2021	07/20/2034
67115L-AA-2	OHA CREDIT PARTNERS 16A A 144A			4	1.A FE	250,000	100.0000	249,999	250,000	250,000	0	0	0	0	1.282	1.307	JAJO	837	0	08/18/2021	10/18/2034
68267E-AA-2	ONEMAIN DIRECT AUTO RCV 2019-1 144			4	1.A FE	1,516,254	105.5280	1,582,916	1,500,000	1,513,618	0	(2,962)	0	0	3.630	3.385	MON	2,420	52,030	04/27/2021	09/14/2027
68269M-AB-0	ONEMAIN FINL 0.77 16JUN36 144A FRN			4	1.A FE	800,313	100.0500	800,398	800,000	800,297	0	(15)	0	0	0.050	0.044	MON	20	3,205	11/16/2021	06/16/2036
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A			4	1.A FE	207,754	98.3240	204,313	207,795	207,752	0	(2)	0	0	1.390	1.404	MON	128	1,637	05/25/2021	01/15/2053
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A			4	1.A FE	94,376	101.1600	95,474	94,380	94,413	0	(6)	0	0	2.230	2.242	MON	94	2,105	02/04/2020	09/15/2037
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A			4	1.A FE	137,246	100.3910	137,787	137,250	137,769	0	366	0	0	2.020	1.913	MON	46	2,772	02/07/2020	01/25/2029
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A			4	1.A FE	292,787	100.6610	294,770	292,834	292,758	0	(22)	0	0	1.950	1.974	MON	254	5,710	05/14/2020	02/15/2046
87240N-AU-0	TCW CLO 2017-1A L 1A A1RR 144A			4	1.A FE	1,000,000	100.0000	999,999	1,000,000	1,000,000	0	0	0	0	1.312	1.337	JAJO	2,659	0	09/24/2021	10/29/2034
909319-AA-3	UNITED AIRLINES PT CERT 2013-1			4	2.B FE	263,211	104.5540	273,079	261,183	261,893	0	(349)	0	0	4.300	4.177	FA	4,243	11,231	10/11/2018	02/15/2027
92330E-AP-2	VENTURE XIX CLO LTD 2014-19A ARR F			4	1.A FE	500,000	100.0080	500,042	500,000	500,000	0	0	0	0	1.384	1.411	JAJO	1,499	7,385	11/16/2018	01/15/2032
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A			4	1.A FE	3,110,669	100.0030	3,120,636	3,120,536	3,112,118	0	1,106	0	0	1.272	1.390	JAJO	7,825	42,113	07/09/2020	10/20/2028

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94951D-AA-1	WELLFLEET CLO 2018-3 LTD 2018-3A A			4	1.A FE	1,250,000	100.0230	1,250,283	1,250,000	1,250,000	0	0	0	0	1.382	1.409	JAJO	3,406	18,263	11/16/2018	01/20/2032
00142M-AC-4	AIG CLO 2019-2 LTD 2A AR 144A		C	4	1.A FE	1,500,000	100.0040	1,500,060	1,500,000	1,500,000	0	0	0	0	1.258	1.282	JAJO	2,359	0	10/27/2021	10/25/2033
01750L-AA-1	ALLEGRO CLO VIII LTD 2018-8 144A		C	4	1.A FE	1,231,500	99.9700	1,249,621	1,250,000	1,241,930	0	2,097	0	0	1.224	1.416	JAJO	3,314	16,435	12/06/2018	07/15/2031
03329A-AC-9	ANCHORAGE CAP CLO 5-R 2018-5-R 144		C	4	1.A FE	433,587	99.9910	434,242	434,282	433,519	0	(6)	0	0	1.114	1.187	JAJO	1,035	5,226	11/26/2019	01/15/2030
03331J-AA-0	ANCHORAGE CAPITAL CLO 2018-10 LTD		C	4	1.A FE	299,100	100.0000	299,999	300,000	299,402	0	153	0	0	1.324	1.400	JAJO	860	4,249	11/25/2019	10/15/2031
03328T-BA-2	ANCHORAGE CAPITAL CLO 7 LTD 144A		C	4	1.A FE	4,000,000	99.9800	3,999,183	4,000,000	4,000,000	0	0	0	0	1.226	1.249	JAJO	8,854	51,868	02/21/2020	01/28/2031
03769H-AA-5	APIDOS CLO 2021-37 144A		C	4	1.A FE	600,000	99.8750	599,251	600,000	600,000	0	0	0	0	1.270	1.294	JAJO	1,206	0	10/01/2021	10/22/2034
04019D-AA-0	ARES LXI CLO LTD 61A A 144A		C	4	1.A FE	250,000	99.9990	249,997	250,000	250,000	0	0	0	0	1.282	1.307	JAJO	828	0	08/20/2021	10/20/2034
05875D-AJ-1	BALLYROCK CLO LTD 2020-2R 144A		C	4	1.A FE	250,000	99.9680	249,920	250,000	250,000	0	0	0	0	1.142	1.163	JAJO	579	0	10/04/2021	10/20/2031
09628W-AW-2	BLUEMOUNT CLO 2016-2R2 LTD 144A		C	4	1.A FE	2,750,000	99.9800	2,749,452	2,750,000	2,750,000	0	0	0	0	1.280	1.304	FMAN	3,910	6,927	09/01/2021	08/20/2032
114521-AL-1	BROOKSIDE MILL CLO LTD 144A		C	4	1.A FE	119,952	100.0000	122,089	122,089	116,911	0	(2,905)	0	0	0.942	2.635	JAJO	243	1,248	07/10/2020	01/18/2028
14310M-AW-7	CARLYLE GLBL MKT 2014-1R2 144A		C	4	1.A FE	2,923,113	99.9170	2,938,618	2,941,058	2,931,022	0	2,608	0	0	1.092	1.204	JAJO	6,782	14,046	11/24/2021	04/17/2031
14311A-AS-1	CARLYLE GLBL MKT STRG 2014-5RR 144		C	4	1.A FE	353,975	99.9000	354,401	354,756	353,977	0	186	0	0	1.264	1.345	JAJO	971	4,808	09/18/2019	07/15/2031
14311X-AA-0	CARLYLE US CLO 2018-1 LTD 144A		C	4	1.A FE	2,707,375	99.9140	2,747,648	2,750,000	2,729,825	0	5,173	0	0	1.152	1.347	JAJO	6,245	33,766	12/07/2018	04/21/2031
143133-AA-4	CARLYLE US CLO 2021-6 LTD 144A		C	4	1.A FE	250,000	100.0730	250,181	250,000	250,000	0	0	0	0	1.283	1.307	JAJO	1,265	0	08/02/2021	07/17/2034
12550A-AT-3	CIFC FUNDING LTD 144A		C	4	1.A FE	3,248,750	100.0030	3,250,093	3,250,000	3,246,647	0	727	0	0	1.322	1.374	JAJO	9,072	45,716	10/11/2018	10/17/2031
12548M-BF-1	CIFC FUNDING LTD 2015-IRR 144A		C	4	1.A FE	250,250	99.9740	249,934	250,000	250,230	0	(20)	0	0	1.238	1.237	JAJO	611	797	10/06/2021	01/22/2031
39729R-AB-4	GREENWOOD PARK CLO 2018-1 144A		C	4	1.A FE	250,300	99.9440	249,861	250,000	250,278	0	(22)	0	0	1.134	1.128	JAJO	614	726	09/28/2021	04/15/2031
40256G-AA-9	GULFSTREAM MERIDIAN 2021-6 144A		C	4	1.A FE	250,000	100.0070	250,017	250,000	250,000	0	0	0	0	1.333	1.359	JAJO	491	0	09/27/2021	01/15/2037
44931A-AJ-8	ICG US CLO 2015-1R 144A		C	4	1.A FE	415,596	99.9880	415,753	415,804	415,161	0	60	0	0	1.264	1.341	JAJO	1,036	5,611	08/19/2019	10/19/2028
47048X-AN-2	JAMESTOWN CLO XI 14A A1AR 144A		C	4	1.A FE	1,625,000	100.0190	1,625,303	1,625,000	1,625,000	0	0	0	0	1.332	1.357	JAJO	4,387	0	09/24/2021	10/20/2034
97314D-AA-6	KVK CLO 2016-1 LT 1A A1R2 144A		C	4	1.A FE	750,000	100.0000	750,001	750,000	750,000	0	0	0	0	1.334	1.360	JAJO	2,167	0	09/24/2021	10/15/2034
50188Q-AJ-0	LCM XIX LTD 2015-19R 144A		C	4	1.A FE	255,779	99.9820	255,568	255,613	255,425	0	(60)	0	0	1.364	1.420	JAJO	755	3,724	12/02/2019	07/15/2027
55820B-AJ-6	MADISON PARK FDG XLVR LTD 144A		C	4	1.A FE	550,000	99.9610	549,786	550,000	550,000	0	0	0	0	1.244	1.267	JAJO	1,482	1,752	06/16/2021	07/17/2034
67515E-AR-7	OCEAN TRAILS CLO V 2014-5A ARR FLO		C	4	1.A FE	1,720,102	99.9690	1,719,565	1,720,102	1,720,102	0	0	0	0	1.402	1.429	JAJO	5,291	25,654	10/12/2018	10/13/2031
671078-AN-3	OCP CLO 2020-18R LTD 144A		C	4	1.A FE	249,775	99.9620	249,904	250,000	249,794	0	19	0	0	1.222	1.263	JAJO	619	1,433	04/07/2021	07/20/2032
67590G-BG-3	OCTAGON INV PART LTD 144A		C	4	1.A FE	250,213	99.6200	249,050	250,000	250,170	0	(43)	0	0	1.124	1.126	JAJO	531	1,454	06/07/2021	01/27/2031
67109W-AJ-7	OZLM XII LTD 2015-12R		C	4	1.A FE	612,303	100.0150	612,464	612,371	610,338	0	(813)	0	0	1.182	1.334	JAJO	1,246	7,697	10/11/2018	04/30/2027
69688X-AS-0	PALMER SQUARE CLO LTD 144A		C	4	1.A FE	488,750	100.0060	500,028	500,000	491,757	0	2,204	0	0	1.252	1.732	JAJO	1,322	6,679	07/10/2020	01/17/2031
721327-AA-2	PIKES PEAK CLO 2018-1 144A		C	4	1.A FE	250,200	99.9880	249,970	250,000	250,151	0	(49)	0	0	1.304	1.313	JAJO	625	2,565	03/01/2021	07/24/2031
83012Q-AA-2	SIXTH STREET CLO LTD 2021-20 144A		C	4	1.A FE	250,000	99.9990	249,997	250,000	250,000	0	0	0	0	0.132	0.133	JAJO	67	0	09/08/2021	10/20/2034
87246M-AS-1	TICP CLO VI 2016-2R2 LTD 144A		C	4	1.A FE	500,000	100.0460	500,228	500,000	500,000	0	0	0	0	1.244	1.267	JAJO	1,347	4,098	02/08/2021	01/17/2034
89531F-AL-1	TRESTLES CLO 2017-1R LTD 144A		C	4	1.A FE	250,000	99.9000	249,750	250,000	250,000	0	0	0	0	1.115	1.136	JAJO	519	1,656	03/01/2021	04/26/2032
89624C-AA-0	TRIMARAN CAVU 2019-1 LTD 144A		C	4	1.A FE	1,500,000	100.1500	1,502,245	1,500,000	1,500,000	0	0	0	0	1.592	1.624	JAJO	4,775	25,110	05/10/2019	07/20/2032
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						64,069,556	XXX	64,217,070	64,154,802	64,092,047	0	1,905	0	0	XXX	XXX	XXX	123,676	594,219	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						286,028,611	XXX	294,828,144	285,517,419	286,251,161	(637)	(52,222)	0	0	XXX	XXX	XXX	1,801,815	6,887,074	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - Hybrid Securities - Issuer Obligations																					
25746U-DM-8	DOMINION ENERGY INC PERP GLBL -C N				2.C FE	90,000	103.2500	92,925	90,000	90,000	0	0	0	0	4.350	4.397	AO	326	0	12/01/2021	01/15/2027
46625H-HA-1	JPMORGAN CHASE & CO			2	2.B FE	169,130	100.5000	154,770	154,000	153,868	0	(10)	0	0	3.599	3.651	JAJO	954	5,691	04/14/2011	12/29/2099
857477-AQ-6	STATE STR CORP				2.A FE	152,250	100.2380	150,357	150,000	149,995	0	1	0	0	3.800	3.830	MS	1,646	5,712	10/11/2018	12/15/2022
902973-AZ-9	US BANCORP DEL PERP FXD/FLT				2.A FE	620,550	108.0370	675,231	625,000	622,000	0	477	0	0	5.300	5.479	AO	6,993	33,125	10/11/2018	04/15/2027
4299999 - Bonds - Hybrid Securities - Issuer Obligations						1,031,930	XXX	1,073,284	1,019,000	1,015,862	0	468	0	0	XXX	XXX	XXX	9,919	44,528	XXX	XXX
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						1,031,930	XXX	1,073,284	1,019,000	1,015,862	0	468	0	0	XXX	XXX	XXX	9,919	44,528	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						761,343,552	XXX	777,509,762	755,149,972	757,167,885	(637)	(688,208)	0	0	XXX	XXX	XXX	3,889,369	15,027,500	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						249,708,574	XXX	252,242,217	241,665,737	249,482,750	0	(163,354)	0	0	XXX	XXX	XXX	571,723	5,437,060	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						50,499,593	XXX	52,254,291	50,800,577	50,823,344	0	63,451	0	0	XXX	XXX	XXX	118,189	1,389,391	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						64,069,556	XXX	64,217,070	64,154,802	64,092,047	0	1,905	0	0	XXX	XXX	XXX	123,676	594,219	XXX	XXX
8399999 Subtotals - Total Bonds						1,125,621,274	XXX	1,146,223,339	1,111,771,088	1,121,566,026	(637)	(786,206)	0	0	XXX	XXX	XXX	4,702,958	22,448,170	XXX	XXX

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

Line Number																				
1A	1A	$ 944,662,391	1B	$ 2,183,663	1C	$ 2,652,063	1D	$ 392,777	1E	$ 2,224,253	1F	$ 22,919,700	1G	$ 19,107,154
1B	2A	$ 42,592,349	2B	$ 39,846,781	2C	$ 40,889,825								
1C	3A	$ 2,632,517	3B	$ 1,462,554	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE D - PART 2 - SECTION 1

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 Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
48128B-AF-8	JPMORGAN CHASE AND CO ALT TIER I P			3,150.000	100.00	102.750	323,663	102.750	323,663	315,000	0	15,750	0	(7,727)	0	0	(7,727)	0	2.B FE	07/24/2019
D94523-10-3	VOLKSWAGEN AG WOLFSBURG		B	1,550.000	25.00	201.830	312,837	201.830	312,837	324,568	0	11,776	0	(1,636)	0	0	(1,636)	(20,095)	1.G FE	06/24/2021
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							636,499	XXX	636,499	639,568	0	27,526	0	(9,364)	0	0	(9,364)	(20,095)	XXX	XXX
8999999 Total Preferred Stocks							636,499	XXX	636,499	639,568	0	27,526	0	(9,364)	0	0	(9,364)	(20,095)	XXX	XXX

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

Line Number														
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 312,837
1B	2A $ 0	2B $ 323,663	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 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
Y20246-10-7	DBS GROUP HOLDINGS LTD		B	11,800.000	285,864	24.226	285,864	226,378	0	8,238	0	54,671	0	54,671	(3,323)	06/24/2021	XXX
X3078L-10-8	GALP ENERGIA SGPS SA		B	22,664.000	219,590	9.689	219,590	252,089	0	3,522	0	(18,316)	0	(18,316)	(13,155)	09/21/2021	XXX
G31989-10-9	ESR CAYMAN LIMITED		B	87,600.000	296,071	3.380	296,071	241,581	0	0	0	2,440	0	2,440	(949)	09/27/2021	XXX
464287-62-2	ISHARES RUSSELL 1000 ETF			131,045.000	34,652,229	264.430	34,652,229	20,555,220	0	377,290	0	6,890,028	0	6,890,028	0	01/11/2021	XXX
05577W-95-2	BRP INC COM SUN VTG		B	2,057.000	180,434	87.717	180,434	165,095	0	184	0	15,796	0	15,796	(457)	08/06/2021	XXX
124765-10-8	CAE INC COMMON STOCK CAD 0		B	7,192.000	181,686	25.262	181,686	215,214	0	0	0	(30,509)	0	(30,509)	(3,019)	06/24/2021	XXX
19239C-95-7	COGECO COMMUNICATIONS INC		B	1,971.000	157,178	79.745	157,178	180,831	0	2,883	0	(22,261)	0	(22,261)	(1,392)	06/24/2021	XXX
867224-10-7	SUNCOR ENERGY INC NEW		B	16,039.000	401,880	25.056	401,880	266,200	0	8,106	0	93,562	0	93,562	(690)	09/17/2021	XXX
87262K-10-5	TMX GROUP LTD		B	2,629.000	266,927	101.532	266,927	243,740	0	2,729	0	(2,201)	0	(2,201)	(882)	06/24/2021	XXX
F01764-10-3	AIR LIQUIDE		B	2,213.000	385,849	174.356	385,849	294,260	0	2,522	0	30,722	0	30,722	(18,904)	06/24/2021	XXX
F4973Q-10-1	CAPGEMINI SE		B	1,766.000	432,788	245.067	432,788	327,192	0	6	0	121,505	0	121,505	(15,909)	06/24/2021	XXX
F7629A-10-7	ENGIE SA SHS		B	36,953.000	546,887	14.800	546,887	493,330	0	0	0	29,696	0	29,696	(33,281)	06/24/2021	XXX
X5S8VL-10-5	NORDEA BANK ABP		B	24,557.000	299,712	12.205	299,712	212,964	0	14,274	0	96,696	0	96,696	(18,515)	06/24/2021	XXX
F72027-10-9	PERNOD RICARD ACT		B	1,460.000	351,156	240.518	351,156	291,262	0	4,609	0	74,392	0	74,392	(18,434)	06/24/2021	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD		B	3,069.000	153,772	50.105	153,772	137,766	0	2,659	0	28,729	0	28,729	(9,089)	06/24/2021	XXX
F5548N-10-1	SANOFI SHS		B	6,334.000	638,044	100.733	638,044	598,079	0	18,617	0	46,098	0	46,098	(35,881)	10/25/2021	XXX
D0066B-18-5	ADIDAS AG		B	596.000	171,612	287.939	171,612	216,023	0	0	0	(31,223)	0	(31,223)	(13,189)	06/24/2021	XXX
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR		B	2,841.000	300,818	105.885	300,818	375,166	0	0	0	(91,757)	0	(91,757)	(17,727)	11/11/2021	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG		B	6,449.000	298,926	46.352	298,926	151,642	0	1,420	0	58,390	0	58,390	(9,256)	06/24/2021	XXX
D5357W-10-3	MERCK KGAA DARMSTADT		B	1,720.000	444,008	258.144	444,008	262,848	0	0	0	156,078	0	156,078	(16,745)	06/24/2021	XXX
D5565H-10-4	MTU AERO ENGINES AG		B	1,851.000	377,629	204.014	377,629	469,159	0	0	0	(67,400)	0	(67,400)	(24,130)	12/22/2021	XXX
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE		B	10,932.000	174,171	15.932	174,171	180,411	0	6,360	0	(11,147)	0	(11,147)	(11,023)	06/24/2021	XXX
D1764R-10-0	VONOVIA SE		B	5,297.000	292,152	55.154	292,152	287,266	0	7,917	0	(30,794)	0	(30,794)	(11,541)	12/09/2021	XXX
G0403H-10-8	AON PLC		C	1,762.000	529,587	300.560	529,587	321,365	0	2,988	0	142,794	0	142,794	0	06/24/2021	XXX
G5960L-10-3	MEDTRONIC PLC		C	4,699.000	486,112	103.450	486,112	496,515	0	8,746	0	(75,656)	0	(75,656)	0	06/24/2021	XXX
783513-20-3	RYANAIR HLDGS PLC		C	2,815.000	288,059	102.330	288,059	278,566	0	0	0	(27,271)	0	(27,271)	0	06/24/2021	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV		B	36,072.000	387,678	10.747	387,678	246,779	0	11,832	0	145,136	0	145,136	9,748	06/24/2021	XXX
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1		B	46,870.000	375,556	8.013	375,556	420,156	0	12,282	0	(63,167)	0	(63,167)	(28,429)	06/24/2021	XXX
J03234-15-0	ASICS CORP		B	7,000.000	155,008	22.144	155,008	168,616	0	939	0	(6,032)	0	(6,032)	(7,575)	06/24/2021	XXX
Y0606D-10-2	BANDAI NAMCO HLDGS INC		B	3,000.000	234,310	78.103	234,310	237,332	0	418	0	5,405	0	5,405	(8,426)	10/19/2021	XXX
J10038-11-5	DAIKIN INDUSTRIES LTD		B	1,200.000	271,877	226.564	271,877	230,322	0	860	0	51,121	0	51,121	(9,566)	07/15/2021	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD		B	10,400.000	298,756	28.727	298,756	309,290	0	4,537	0	17,876	0	17,876	(28,592)	06/24/2021	XXX
J1229F-10-9	DIGITAL GARAGE INC TOKYO		B	4,300.000	182,784	42.508	182,784	185,845	0	0	0	4,250	0	4,250	(7,311)	06/24/2021	XXX
J12327-10-2	DISCO CORP SHS		B	500.000	152,620	305.241	152,620	148,583	0	0	0	4,646	0	4,646	(608)	12/28/2021	XXX
J12432-22-5	DOWA HOLDINGS CO LTD		B	3,800.000	159,550	41.987	159,550	160,938	0	0	0	6,545	0	6,545	(7,932)	06/24/2021	XXX
J15708-15-9	FUJITSU LTD		B	1,830.000	313,542	171.334	313,542	275,884	0	1,596	0	49,410	0	49,410	(21,776)	06/24/2021	XXX
J20454-11-2	HITACHI LIMITED COM		B	5,500.000	297,555	54.101	297,555	279,393	0	4,324	0	30,468	0	30,468	(14,744)	06/24/2021	XXX
J39584-10-7	MAKITA CORP		B	7,700.000	326,509	42.404	326,509	308,787	0	612	0	(16,350)	0	(16,350)	(23,402)	06/24/2021	XXX
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD		B	7,700.000	284,851	36.994	284,851	335,339	0	1,757	0	(36,884)	0	(36,884)	(13,604)	12/06/2021	XXX
J4914X-10-4	NEXON CO LTD TOKYO		B	10,697.000	206,592	19.313	206,592	196,799	0	243	0	(47,954)	0	(47,954)	(9,287)	12/28/2021	XXX
J6571N-10-5	RYOHIN KEIKAKU CO LTD		B	1,798.000	28,651	15.935	28,651	37,990	0	0	0	(8,109)	0	(8,109)	(1,230)	07/01/2021	XXX
J72262-10-8	SHIMANO INC		B	1,200.000	319,500	266.250	319,500	284,206	0	1,267	0	46,114	0	46,114	(10,820)	07/05/2021	XXX
J78529-13-8	SUZUKI MOTOR CORP		B	6,100.000	234,613	38.461	234,613	230,433	0	2,176	0	(22,941)	0	(22,941)	(17,777)	06/24/2021	XXX
J95732-10-3	YAMAHA CORP		B	5,100.000	251,114	49.238	251,114	273,903	0	1,341	0	(19,660)	0	(19,660)	(17,568)	08/10/2021	XXX
G3421J-10-6	FERGUSON PLC		B	1,824.000	323,761	177.501	323,761	187,908	0	4,999	0	93,136	0	93,136	(3,420)	06/24/2021	XXX
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5		B	3,051.000	334,816	109.740	334,816	362,267	0	5,370	0	(8,321)	0	(8,321)	(18,894)	06/24/2021	XXX
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0		B	3,478.000	107,185	30.818	107,185	140,155	0	1,775	0	(31,316)	0	(31,316)	(9,482)	06/24/2021	XXX
N5017D-12-2	KONINKLIJKE DSM NV		B	1,910.000	430,066	225.166	430,066	256,473	0	2,223	0	106,525	0	106,525	(15,888)	06/24/2021	XXX
N90313-10-2	UNIVERSAL MUSIC GROUP NV		B	8,721.000	245,756	28.180	245,756	194,034	0	1,731	0	59,612	0	59,612	(7,890)	09/23/2021	XXX
N9643A-19-7	WOLTERS KLUWER N V		B	2,884.000	339,775	117.814	339,775	211,311	0	3,314	0	95,056	0	95,056	(13,402)	06/24/2021	XXX
R2R90P-10-3	EQUINOR ASA		B	8,028.000	214,759	26.751	214,759	143,644	0	3,105	0	66,228	0	66,228	(4,619)	06/24/2021	XXX
R21882-10-6	TELENOR ASA		B	15,588.000	245,002	15.717	245,002	264,758	0	7,943	0	(12,386)	0	(12,386)	(7,981)	06/24/2021	XXX
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND		B	9,731.000	315,716	32.444	315,716	362,345	0	3,195	0	(26,597)	0	(26,597)	(20,032)	06/24/2021	XXX
W74857-16-5	SANDVIK AB COMMON STOCK SEK		B	13,888.000	387,471	27.900	387,471	319,697	0	0	0	63,732	0	63,732	(25,827)	06/24/2021	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT		B	12,929.000	495,223	38.303	495,223	320,621	0	0	0	110,582	0	110,582	(4,285)	06/24/2021	XXX
H5820Q-15-0	NOVARTIS AG		B	4,264.000	375,694	88.108	375,694	357,610	0	1,996	0	(18,788)	0	(18,788)	(6,038)	06/24/2021	XXX
G88473-14-8	3I GROUP PLC		B	16,043.000	314,860	19.626	314,860	258,480	0	7,067	0	53,679	0	53,679	(4,889)	08/02/2021	XXX
G03764-13-4	ANGLO AMERICAN PLC GBP		B	7,799.000	318,591	40.850	318,591	313,931	0	20,079	0	12,355	0	12,355	(7,695)	06/24/2021	XXX
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25		B	130,123.000	329,578	2.533	329,578	326,555	0	4,150	0	10,062	0	10,062	(7,039)	10/25/2021	XXX
G23296-20-8	COMPASS GROUP PLC		B	12,554.000	280,732	22.362	280,732	250,706	0	0	0	24,400	0	24,400	5,626	12/15/2021	XXX
G52314-10-4	PETERSHILL PARTNERS PLC		B	36,972.000	137,461	3.718	137,461	174,823	0	0	0	(37,433)	0	(37,433)	71	10/01/2021	XXX
G72899-10-0	PRUDENTIAL PLC		B	13,664.000	235,874	17.262	235,874	229,489	0	1,039	0	(20,932)	0	(20,932)	(3,838)	06/24/2021	XXX
G7493L-10-5	RELX PLC		B	23,329.000	758,983	32.534	758,983	540,714	0	9,022	0	175,173	0	175,173	(8,235)	06/24/2021	XXX
G82343-16-4	SMITH & NEPHEW PLC		B	12,903.000	226,058	17.520	226,058	212,901	0	0	0	8,773	0	8,773	4,384	12/03/2021	XXX
G8T67X-10-2	TESCO PLC ORD		B	118,291.000	464,476	3.927	464,476	367,943	0	63,468	0	96,940	64,360	32,580	(9,864)	10/27/2021	XXX
G92087-16-5	UNILEVER PLC		B	6,174.000	329,937	53.440	329,937	354,020	0	9,333	0	(34,270)	0	(34,270)	(5,099)	06/24/2021	XXX
K36628-13-7	CARLSBERG AS		B	1,962.000	338,837	172.700	338,837	272,591	0	3,310	0	25,037	0	25,037	(17,170)	06/24/2021	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
K9773J-20-1	VESTAS WIND SYS AS		B	9,807.000	299,897	30.580	299,897	339,662	0	0	0	(68,395)	0	(68,395)	(18,109)	06/24/2021	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					55,144,716	XXX	55,144,716	38,833,392	0	670,374	0	8,315,784	64,360	8,251,424	(706,004)	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
FHLBNY-00-1	FEDERAL HOME LOAN BANK MEMBERSHIP			5,181.000	518,100	100.000	518,100	518,100	0	35,174	0	0	0	0	0	04/02/2021	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					518,100	XXX	518,100	518,100	0	35,174	0	0	0	0	0	XXX	XXX
9799999 Total Common Stocks					55,662,816	XXX	55,662,816	39,351,492	0	705,548	0	8,315,784	64,360	8,251,424	(706,004)	XXX	XXX
9899999 Total Preferred and Common Stocks					56,299,315	XXX	56,299,315	39,991,061	0	733,074	0	8,306,421	64,360	8,242,061	(726,099)	XXX	XXX

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

Line Number																					
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
Bonds - U.S. Governments								
36179R-U9-8	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	376,023	363,966	506
36179S-NT-0	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	40,896	39,585	55
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	1,050,418	1,016,738	1,412
36179S-YQ-4	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	225,792	218,552	304
36179T-CV-5	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	125,176	121,162	168
36179T-G2-5	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	147,250	142,529	198
36179U-UG-5	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	MORGAN STANLEY & CO INC	XXX	61,019	59,063	82
36179V-7E-4	GNMA PASS-THRU M SINGLE FAMILY		04/16/2021	CREDIT SUISSE AG, NEW YORK	XXX	183,421	176,300	245
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		05/04/2021	VARIOUS	XXX	2,901,188	2,789,453	3,798
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR		11/19/2021	STEPHENS, INC.	XXX	443,087	400,531	1,152
912810-TA-6	UNITED STATES TREAS BDS		09/30/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	1,550,605	1,625,000	3,632
912810-TC-2	UNITED STATES TREAS BDS		12/31/2021	VARIOUS	XXX	4,385,679	4,335,000	10,785
912796-M7-1	UNITED STATES TREAS BILLS		09/08/2021	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	799,454	800,000	0
91282C-AV-3	UNITED STATES TREAS NTS		01/07/2021	VARIOUS	XXX	7,537,598	7,685,000	10,031
91282C-BH-3	UNITED STATES TREAS NTS		02/05/2021	JP MORGAN SECS INC-FI	XXX	2,438,611	2,450,000	203
91282C-BJ-9	UNITED STATES TREAS NTS		02/16/2021	WELLS FARGO SECURITIES, LLC	XXX	6,132,188	6,200,000	2,184
91282C-BL-4	UNITED STATES TREAS NTS		05/07/2021	VARIOUS	XXX	1,750,458	1,830,000	4,625
91282C-CB-5	UNITED STATES TREAS NTS		06/09/2021	TD BANK	XXX	3,465,121	3,434,000	3,791
91282C-CH-2	UNITED STATES TREAS NTS		06/30/2021	VARIOUS	XXX	6,718,486	6,710,000	189
91282C-CP-4	UNITED STATES TREAS NTS		08/04/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	1,536,259	1,535,000	130
91282C-CS-8	UNITED STATES TREAS NTS		10/08/2021	VARIOUS	XXX	2,795,361	2,873,000	4,934
91282C-DB-4	UNITED STATES TREAS NTS		11/03/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	9,961,719	10,000,000	3,434
91282C-DD-0	UNITED STATES TREAS NTS		11/22/2021	BANK OF AMERICA NA, DALLAS	XXX	5,976,797	6,000,000	1,430
91282C-DH-1	UNITED STATES TREAS NTS		12/02/2021	BANK OF AMERICA NA, DALLAS	XXX	15,541,500	15,600,000	5,818
91282C-DJ-7	UNITED STATES TREAS NTS		12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	234,018	235,000	187
91282C-DK-4	UNITED STATES TREAS NTS		12/16/2021	VARIOUS	XXX	17,745,658	17,720,000	8,072
91282C-DM-0	UNITED STATES TREAS NTS		12/17/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	47,970,355	48,100,000	13,214
91282C-DN-8	UNITED STATES TREAS NTS		12/17/2021	VARIOUS	XXX	51,193,605	51,080,000	7,016
91282C-DR-9	UNITED STATES TREAS NTS		12/31/2021	HSBC	XXX	1,580,867	1,580,000	0
0599999 - Bonds - U.S. Governments						194,868,609	195,119,880	87,594
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
68587F-BB-9	OREGON ED DISTS FULL FAITH & C		07/23/2021	PERSHING LLC	XXX	790,000	790,000	0
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						790,000	790,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010268-CT-5	ALABAMA FED AID HWY FIN AUTH S		10/07/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	325,000	325,000	0
3128M8-MH-4	FHLMC GIANT MBS GOLD COMB 30		08/10/2021	STEPHENS, INC.	XXX	536,970	483,485	591
312938-Z4-8	FHLMC MBS GOLD COMB 30		12/14/2021	STEPHENS, INC.	XXX	302,660	274,755	550
3132XV-V4-2	FHLMC MBS GOLD PC 30YR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	155,123	144,805	209
3128MJ-ZF-0	FHLMC PC GOLD COMB 30		05/19/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,050,081	998,257	1,581
3137AU-UC-1	FHLMC REMIC SERIES 4117		10/20/2021	NOMURA SECURITIES	XXX	1,591,945	1,499,404	2,999
3137B7-3P-2	FHLMC REMIC SERIES 4289		06/08/2021	INTL FCSTONE FINCL INC/BD RATE	XXX	1,291,590	1,211,384	1,009
3137BT-KX-8	FHLMC REMIC SERIES 4640		04/30/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	2,067,875	1,889,549	735
3137BY-6K-1	FHLMC REMIC SERIES 4680		04/29/2021	BANK OF NYC/NSIMBS	XXX	1,257,109	1,146,695	334
3137F1-SB-5	FHLMC REMIC SERIES 4700		04/30/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	2,680,278	2,431,695	946
3137F3-MU-5	FHLMC REMIC SERIES 4763		10/07/2021	NOMURA SECURITIES	XXX	1,909,561	1,894,171	2,210
35564K-GX-1	FHLMC STARC 2021-DNA5		07/19/2021	NOMURA SECURITIES	XXX	430,000	430,000	0
3132DM-FD-2	FHLMC SUPER 30Y FIXED		11/04/2021	VARIOUS	XXX	3,492,020	3,277,931	2,868
3132DM-U8-6	FHLMC SUPER 30Y FIXED		05/28/2021	BANKERS TRUST CO/PNC BANK, NA-SECS CO	XXX	2,070,598	1,995,156	1,801
3132DV-4H-5	FHLMC SUPER 30Y FIXED		02/17/2021	CITIGROUP GBL MKT INC/SAL	XXX	254,130	242,028	202
3132DV-7B-5	FHLMC SUPER 30Y FIXED		02/22/2021	BANC OF AMERICA SEC LLC	XXX	1,615,737	1,595,512	886
3132DW-AD-5	FHLMC SUPER 30Y FIXED		05/06/2021	VARIOUS	XXX	8,102,629	8,258,409	4,004
3132DW-AW-3	FHLMC SUPER 30Y FIXED		01/04/2021	MORGAN STANLEY & CO INC	XXX	1,034,272	999,901	722
3132DW-B5-1	FHLMC SUPER 30Y FIXED		07/21/2021	VARIOUS	XXX	571,570	563,178	344
3132DW-BJ-1	FHLMC SUPER 30Y FIXED		05/20/2021	VARIOUS	XXX	2,017,170	1,955,264	2,008
3132DW-BY-8	FHLMC SUPER30Y FIXED		07/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,566,002	1,541,436	1,113
3132DW-CC-5	FHLMC SUPER30Y FIXED		09/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	548,580	528,096	477
3133G8-DD-0	FHLMC UMBS 15Y FIXED		04/22/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	1,321,982	1,247,337	2,703
3133KY-TW-9	FHLMC UMBS 20Y FIXED		01/29/2021	BANC OF AMERICA SEC LLC	XXX	2,602,046	2,516,333	1,398
3133KY-U6-4	FHLMC UMBS 20Y FIXED		10/01/2021	MORGAN STANLEY & CO INC, NY	XXX	859,319	843,245	609
3133AE-N8-3	FHLMC UMBS 30Y FIXED		09/02/2021	PIERPONT SECURITIES LLC	XXX	4,320,166	4,250,862	3,070

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
3133AG-W4-7	FHLMC UMBS 30Y FIXED		12/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,096,795	2,021,616	2,022
3133AU-TM-0	FHLMC UMBS 30Y FIXED		10/13/2021	MORGAN STANLEY & CO INC	XXX	1,303,105	1,267,458	792
3133KJ-6X-5	FHLMC UMBS 30Y FIXED		02/09/2021	CREDIT SUISSE AG, NEW YORK BRANCH	XXX	37,466	34,899	39
3138A8-RD-0	FNMA Pass-Thru Lng 30 Year		08/10/2021	STEPHENS, INC.	XXX	510,337	467,128	571
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	182,779	170,622	246
3136AL-E4-9	FNMA REMIC TRUST 2014-85		10/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	495,397	492,626	739
31385X-AZ-0	FNMA SUPER LNG 30 YEAR		10/13/2021	STEPHENS, INC.	XXX	115,102	101,551	264
3140X5-6F-5	FNMA SUPER LNG 30 YEAR		07/30/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	1,330,168	1,240,612	276
3140X8-6B-8	FNMA SUPER LNG 30 YEAR		01/15/2021	MORGAN STANLEY & CO INC	XXX	907,999	859,898	597
3140X9-LZ-6	FNMA SUPER LNG 30 YEAR		11/23/2021	BANK OF NYC/NSIMBS	XXX	969,588	950,868	792
3140XA-2Y-7	FNMA SUPER LNG 30 YEAR		07/01/2021	MERRILL LYNCH	XXX	507,635	492,476	445
3140XC-AX-6	FNMA SUPER LNG 30 YEAR		07/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	6,829,387	6,677,067	4,080
31419A-VZ-7	FNMA SUPER LNG 30 YEAR		07/20/2021	JP MORGAN SECS INC-FI	XXX	292,944	264,808	695
31418D-QZ-8	FNMA UMBS INT 20 YEAR		02/05/2021	KEEFE BRUYETTE & WOODS	XXX	1,517,628	1,469,605	917
31418D-V2-5	FNMA UMBS INT 20 YEAR		01/04/2021	JP MORGAN	XXX	5,061,621	4,872,067	3,519
31418D-W6-5	FNMA UMBS INT 20 YEAR		09/02/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	5,093,865	4,886,992	1,653
31418D-Y7-1	FNMA UMBS INT 20 YEAR		09/01/2021	VARIOUS	XXX	5,949,283	5,798,006	2,476
31418D-Y8-9	FNMA UMBS INT 20 YEAR		05/13/2021	VARIOUS	XXX	3,878,405	3,730,884	3,299
31418D-Z8-8	FNMA UMBS INT 20 YEAR		07/15/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	2,308,127	2,215,027	1,692
3140GV-2D-6	FNMA UMBS LNG 30 YEAR		07/20/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	323,427	298,777	784
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR		05/11/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,459,224	1,373,387	1,602
3140K0-5T-1	FNMA UMBS LNG 30 YEAR		02/01/2021	MORGAN STANLEY & CO INC	XXX	232,932	221,346	184
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	4,728,966	4,603,625	4,156
3140KK-GD-0	FNMA UMBS LNG 30 YEAR		10/05/2021	BANK OF NEW YORK, NEW YORK	XXX	611,675	608,821	440
3140KM-TF-7	FNMA UMBS LNG 30 YEAR		10/05/2021	BANK OF NEW YORK, NEW YORK	XXX	841,256	837,331	605
3140KM-U3-2	FNMA UMBS LNG 30 YEAR		10/05/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	XXX	1,939,548	1,875,375	1,693
3140KS-AG-2	FNMA UMBS LNG 30 YEAR		12/13/2021	BMOCM/BONDS	XXX	952,823	955,810	637
3140KV-F8-8	FNMA UMBS LNG 30 YEAR		01/04/2021	MORGAN STANLEY & CO INC	XXX	1,026,804	989,989	715
3140KX-QQ-2	FNMA UMBS LNG 30 YEAR		04/14/2021	MORGAN STANLEY & CO INC	XXX	995,895	966,448	872
3140L5-FL-5	FNMA UMBS LNG 30 YEAR		04/20/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	2,020,807	1,952,586	1,624
3140L8-W2-2	FNMA UMBS LNG 30 YEAR		05/28/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	2,069,941	1,996,628	1,803
3140QG-RN-9	FNMA UMBS LNG 30 YEAR		05/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,075,423	1,995,899	1,802
3140QG-TZ-0	FNMA UMBS LNG 30 YEAR		01/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	2,064,688	2,000,000	1,444
31416V-BY-9	FNMA UMBS LNG 30 YEAR		07/20/2021	JP MORGAN SECS INC-FI	XXX	140,775	128,269	337
31418C-QB-3	FNMA UMBS LNG 30 YEAR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	311,702	290,970	420
31418C-YM-0	FNMA UMBS LNG 30 YEAR		07/30/2021	INTL FCSTONE FIN INC/BD RATES, NEW YORK	XXX	650,578	606,776	135
31418D-3G-5	FNMA UMBS LNG 30 YEAR		07/21/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,077,591	1,061,585	649
31418D-JR-4	FNMA UMBS LNG 30 YEAR		02/17/2021	CITIGROUP GBL MKT INC/SAL	XXX	232,467	221,430	185
31418D-RW-4	FNMA UMBS LNG 30 YEAR		12/14/2021	VARIOUS	XXX	12,995,156	12,985,000	7,408
31418D-SH-6	FNMA UMBS LNG 30 YEAR		04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	492,627	491,686	355
31418D-TP-7	FNMA UMBS LNG 30 YEAR		07/19/2021	VARIOUS	XXX	1,204,017	1,224,519	580
31418D-TQ-5	FNMA UMBS LNG 30 YEAR		02/24/2021	BANC OF AMERICA SEC LLC	XXX	2,497,445	2,477,221	1,376
31418D-UF-7	FNMA UMBS LNG 30 YEAR		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	976,901	1,000,967	417
31418D-V6-6	FNMA UMBS LNG 30 YEAR		10/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	2,353,541	2,422,818	1,312
31418D-V7-4	FNMA UMBS LNG 30 YEAR		02/01/2021	VARIOUS	XXX	2,069,877	1,999,901	1,278
31418D-YC-0	FNMA UMBS LNG 30 YEAR		12/17/2021	VARIOUS	XXX	14,809,813	14,377,212	12,802
31418D-W7-3	FNMA UMBSS INT 20 YEAR		09/21/2021	BOFA SECURITIES,INC./FIXED INC	XXX	1,932,806	1,856,794	2,966
63607V-AF-3	NATIONAL FIN AUTH N H FED LEAS		10/15/2021	OPPENHEIMER	XXX	270,000	270,000	0
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		12/28/2021	VARIOUS	XXX	3,620,586	3,500,000	3,792
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		12/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	1,530,586	1,500,000	1,250
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						151,871,920	147,649,264	112,107
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-BX-6	ABBVIE INC SR GLBL		03/10/2021	MORGAN STANLEY & CO INC	XXX	127,536	120,000	1,184
00914A-AH-5	AIR LEASE CORP		02/22/2021	BANK OF NY/TORONTO DOMINION SEC INC	XXX	262,366	245,000	1,217
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC		02/22/2021	BANK OF AMERICA SECURITIES, INC.	XXX	67,386	55,000	517
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC		02/03/2021	GOLDMAN SACHS & CO	XXX	478,517	480,000	0
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A		11/29/2021	MORGAN STANLEY & CO INC	XXX	483,661	485,000	0
032095-AL-5	AMPHENOL CORP		09/07/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	24,909	25,000	0
036752-AP-8	ANTHEM INC		03/08/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	59,769	60,000	0
037389-BE-2	AON CORP		12/13/2021	VARIOUS	XXX	18,522	18,000	41
00206R-KG-6	AT&T INC		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	116,674	120,000	688

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
052769-AH-9	AUTODESK INC		10/05/2021	MORGAN STANLEY & CO INC, NY	XXX	4,985	5,000	0
05377R-ER-1	AVIS BUDGET CAR FDG LLC 2021-2144A		11/09/2021	BOFA SECURITIES,INC./FIXED INC	XXX	1,299,922	1,300,000	0
05377R-EH-3	AVIS BUDGET RENTL FD LC 2021-1144A		08/19/2021	VARIOUS	XXX	1,199,926	1,200,000	12
05682L-AJ-6	BAIN CAPITAL CREDIT 2A AR 144A		09/23/2021	GOLDMAN SACHS & CO, NY	XXX	2,000,000	2,000,000	0
056828-AS-5	BAIN CAPITAL CREDIT CLO 2016 144A		01/26/2021	JEFFRIES	XXX	500,000	500,000	0
06542B-BH-9	BANK 2021-BNK32		03/16/2021	MORGAN STANLEY & CO INC	XXX	339,887	330,000	557
06541C-BD-7	BANK 2021-BNK33		05/07/2021	BOFA SECURITIES,INC./FIXED INC	XXX	4,645,890	4,600,000	4,907
06051G-GR-4	BANK AMER CORP		12/02/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	160,782	150,000	2,021
06654D-AF-4	BANNER HEALTH		10/21/2021	MORGAN STANLEY & CO INC	XXX	184,000	184,000	0
07132J-BC-7	BATTALION CLO X LTD 2016-10A 144A		02/17/2021	MORGAN STANLEY & CO INC	XXX	350,000	350,000	0
071813-CM-9	BAXTER INTL INC 144A		11/16/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	40,000	40,000	0
075887-CJ-6	BECTON DICKINSON & CO		12/13/2021	MORGAN STANLEY & CO INC, NY	XXX	72,719	70,000	104
08179H-AE-0	BENEFIT STR 1.07375 15OCT30 144A F		10/04/2021	SG AMERICAS SECURITIES, LLC (SGAS)	XXX	3,250,000	3,250,000	0
08576P-AH-4	BERRY GLOBAL INC		02/26/2021	CITIGROUP GBL MKT INC/SAL	XXX	1,292,263	1,305,000	4,098
06051G-JP-5	BK OF AMERICA CORP		03/08/2021	BANC OF AMERICA SEC LLC	XXX	210,000	210,000	0
06051G-JT-7	BK OF AMERICA CORP		04/16/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	525,000	525,000	0
06051G-KA-6	BK OF AMERICA CORP		07/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,870,000	1,870,000	0
06051G-KD-0	BK OF AMERICA CORP		10/15/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	35,000	35,000	0
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND144A		11/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	114,658	115,000	0
09261X-AF-9	BLACKSTONE SECD LENDING FD 144A		09/27/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	99,134	100,000	0
097023-DG-7	BOEING CO		02/04/2021	VARIOUS	XXX	1,741,171	1,735,000	403
09857L-AR-9	BOOKING HOLDINGS INC		02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	41,865	35,000	589
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP		09/15/2021	BOFA SECURITIES,INC./FIXED INC	XXX	39,984	40,000	0
11120V-AL-7	BRIXMOR OPERATING PRTSHP LP		08/11/2021	BOFA SECURITIES,INC./FIXED INC	XXX	139,545	140,000	0
11135F-AZ-4	BROADCOM INC		02/22/2021	GOLDMAN SACHS & CO	XXX	45,105	40,000	609
11135F-BK-6	BROADCOM INC 144A		03/31/2021	RECEIVED IN EXCHANGE	XXX	1,033,435	970,000	0
11135F-BP-5	BROADCOM INC 144A		09/22/2021	RECEIVED IN EXCHANGE	XXX	1,449,860	1,344,000	0
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST 144A		04/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	250,000	250,000	0
142339-AL-4	CARLISLE COS INC		09/14/2021	JP MORGAN SECS INC-FI	XXX	44,784	45,000	0
143122-AA-7	CARLYLE US CL 0.01 25JAN33 144A FR		12/03/2021	GOLDMAN SACHS & CO, NY	XXX	2,500,000	2,500,000	0
12513G-BG-3	CDW LLC / CDW FIN CORP		11/23/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	755,000	755,000	0
161175-BR-4	CHARTER COMMUNICATIONS OPER		02/22/2021	GOLDMAN SACHS & CO	XXX	153,812	130,000	2,626
125523-CM-0	CIGNA CORP NEW		03/01/2021	CITIGROUP GBL MKT INC/SAL	XXX	14,983	15,000	0
172967-MY-4	CITIGROUP INC		04/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	530,000	530,000	0
172967-NE-7	CITIGROUP INC		10/27/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	120,000	120,000	0
17308C-C5-3	CITIGROUP INC		02/22/2021	US BANCORP INVESTMENTS INC	XXX	106,235	100,000	901
20030N-DA-6	COMCAST CORP NEW		03/10/2021	GOLDMAN SACHS & CO	XXX	452,509	440,000	1,328
20268J-AB-9	COMMONSPIRIT HEALTH		05/06/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	62,328	58,000	210
20268J-AF-0	COMMONSPIRIT HEALTH		05/06/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	20,543	20,000	60
20825C-AX-2	CONOCOPHILLIPS 144A		02/08/2021	RECEIVED IN EXCHANGE	XXX	75,491	65,000	0
21036P-BH-0	CONSTELLATION BRANDS INC		07/21/2021	BOFA SECURITIES,INC./FIXED INC	XXX	318,576	320,000	0
212015-AU-5	CONTINENTAL RES INC 144A		11/09/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	80,000	80,000	0
22003B-AM-8	CORPORATE OFFICE PPTYS L P		03/03/2021	WELLS FARGO SECURITIES, LLC	XXX	638,247	645,000	0
22822V-AW-1	CROWN CASTLE INTL CORP		02/08/2021	CITIGROUP GBL MKT INC/SAL	XXX	34,841	35,000	0
22822V-AB-7	CROWN CASTLE INTL CORP NEW		03/10/2021	VARIOUS	XXX	60,818	54,000	180
22966R-AH-9	CUBESMART L P		11/18/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	403,036	405,000	0
23306G-AA-5	DBGS MTG TR 2018-BIOD 144A		03/02/2021	JP MORGAN SECS INC-FI	XXX	92,886	92,814	40
23312V-AF-3	DBJPM MTG TR 2016-C3		03/25/2021	DEUTSCHE BANK SECS	XXX	229,680	215,000	483
25278X-AM-1	DIAMONDBACK ENERGY INC		02/22/2021	BANC OF AMERICA SEC LLC	XXX	59,027	55,000	412
25278X-AR-0	DIAMONDBACK ENERGY INC		03/18/2021	GOLDMAN SACHS & CO	XXX	9,966	10,000	0
256746-AJ-7	DOLLAR TREE INC		11/29/2021	MERRILL LYNCH	XXX	1,077,084	1,080,000	0
26444H-AK-7	DUKE ENERGY FLA LLC		11/29/2021	MERRILL LYNCH	XXX	94,857	95,000	0
278865-BM-1	ECOLAB INC		12/06/2021	JP MORGAN SECS INC-FI	XXX	99,962	100,000	0
29374E-AB-2	ENTERPRISE FLEET FIN 144A		02/17/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	289,986	290,000	0
29444U-BE-5	EQUINIX INC		02/22/2021	MORGAN STANLEY & CO INC	XXX	112,078	105,000	896
29444U-BS-4	EQUINIX INC		05/03/2021	BOFA SECURITIES,INC./FIXED INC	XXX	14,928	15,000	0
29717P-AY-3	ESSEX PORTFOLIO L P		02/22/2021	VARIOUS	XXX	1,043,809	1,050,000	0
31620M-BT-2	FIDELITY NATL INFORMATION SVCS		02/23/2021	JP MORGAN SECS INC-FI	XXX	959,007	965,000	0
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A		09/15/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	44,964	45,000	0
345285-AA-8	FORD CR AUTO OWN TR 2021-REV2 144A		11/02/2021	JP MORGAN SECS INC-FI	XXX	1,599,454	1,600,000	0
37045X-CK-0	GENERAL MTRS FINL CO INC		02/22/2021	CITIGROUP GBL MKT INC/SAL	XXX	139,556	125,000	2,039
378272-BG-2	GLENCORE FDG LLC 144A		09/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	19,955	20,000	0

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361841-AR-0	GLP CAP LP/GLP FING II INC		12/07/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	427,317	430,000	0
36263D-AA-5	GLS AUTO REC TR 2021-4 144A		12/07/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	799,984	800,000	0
36263H-AA-6	GM FIN REV REC TR 2021-1 144A		09/14/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	399,920	400,000	0
38141G-YB-4	GOLDMAN SACHS GROUP INC		04/15/2021	GOLDMAN SACHS & CO, NY	XXX	1,225,000	1,225,000	0
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN SACHS & CO, NY	XXX	345,000	345,000	0
38237H-AA-5	GOODLEAP SUS HM SOL TR 2021-5 144A		10/21/2021	CREDIT SUISSE	XXX	76,989	77,000	0
404119-CC-1	HCA INC		06/21/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	14,908	15,000	0
42806M-AA-7	HERTZ VEHICLE 2021-1 FIN LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	999,842	1,000,000	0
42806M-AE-9	HERTZ VEHICLE FIN 2021-2 LLC 144A		06/24/2021	DEUTSCHE BANK	XXX	799,875	800,000	0
443510-AK-8	HUBBELL INC		03/03/2021	JP MORGAN SECS INC-FI	XXX	19,913	20,000	0
45167R-AH-7	IDEX CORP		05/17/2021	JP MORGAN SECS INC-FI	XXX	14,981	15,000	0
460690-BT-6	INTERPUBLIC GROUP COS INC		02/23/2021	CITIGROUP GBL MKT INC/SAL	XXX	29,950	30,000	0
46188B-AA-0	INVITATION HOMES OPER PARTNERS		08/03/2021	JP MORGAN SECS INC-FI	XXX	19,679	20,000	0
46188B-AB-8	INVITATION HOMES OPER PARTNERS		11/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	509,342	510,000	0
46647P-BL-9	JPMORGAN CHASE & CO		03/10/2021	JP MORGAN SECS INC-FI	XXX	25,159	25,000	245
46647P-CC-8	JPMORGAN CHASE & CO		04/15/2021	JP MORGAN SECS INC-FI	XXX	325,000	325,000	0
46647P-CR-5	JPMORGAN CHASE & CO		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	610,000	610,000	0
48128B-AG-6	JPMORGAN CHASE AND CO		01/08/2021	UBS WARBURG LLC	XXX	521,100	505,000	10,226
49456B-AU-5	KINDER MORGAN INC DEL		10/26/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	304,475	305,000	0
529537-AA-0	LEXINGTON RLTY TR		08/16/2021	JP MORGAN SECS INC-FI	XXX	46,886	47,000	0
53079E-BJ-2	LIBERTY MUTUAL GROUP INC. 144A		09/01/2021	RECEIVED IN EXCHANGE	XXX	181,507	175,000	0
53218C-AA-8	LIFE MORTGAGE TRUST 2021-BMR 144A		03/18/2021	DEUTSCHE BANK SECS	XXX	120,000	120,000	0
548661-DY-0	LOWES COS INC		03/10/2021	JP MORGAN SECS INC-FI	XXX	156,047	165,000	1,091
56848D-AA-7	MARINER FINANCE ISSE TR 144A		03/05/2021	CITIGROUP GBL MKT INC/SAL	XXX	99,981	100,000	0
571748-BP-6	MARSH & MCLENNAN COS INC		12/01/2021	BOFA SECURITIES, INC./FIXED INC	XXX	19,975	20,000	0
58013M-FJ-8	MCDONALDS CORP		03/11/2021	GOLDMAN SACHS & CO	XXX	25,722	25,000	26
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION144A		01/29/2021	JEFFRIES	XXX	700,000	700,000	0
58933Y-BE-4	MERCK & CO INC		12/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	1,167,590	1,170,000	0
617446-8X-0	MORGAN STANLEY		01/20/2021	MORGAN STANLEY & CO INC	XXX	50,000	50,000	0
61747Y-EC-5	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO INC, NY	XXX	175,000	175,000	0
61747Y-ED-3	MORGAN STANLEY		07/15/2021	MORGAN STANLEY & CO INC, NY	XXX	530,000	530,000	0
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY & CO INC, NY	XXX	220,000	220,000	0
61772B-AB-9	MORGAN STANLEY		04/19/2021	VARIOUS	XXX	680,000	680,000	0
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	70,000	70,000	0
55368M-AA-9	MSG III SEC TR 2021-1 144A		06/17/2021	NOMURA SECURITIES	XXX	580,000	580,000	0
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A		07/19/2021	JP MORGAN SECS INC-FI	XXX	499,890	500,000	0
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A		05/14/2021	CREDIT SUISSE	XXX	370,000	370,000	0
63942K-AA-2	NAVIENT PVT ED RF LN TR 144A		11/23/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	159,759	160,000	0
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A		05/13/2021	BOFA SECURITIES, INC./FIXED INC	XXX	182,786	183,000	0
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A		08/12/2021	MORGAN STANLEY & CO INC	XXX	99,970	100,000	0
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A		10/21/2021	MIZUHO SEC	XXX	319,976	320,000	0
651587-AG-2	NEWMARKET CORP		03/04/2021	BANC OF AMERICA SEC LLC	XXX	74,072	75,000	0
651639-AZ-9	NEWMONT CORP		12/06/2021	VARIOUS	XXX	794,189	795,000	0
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC		12/08/2021	CREDIT SUISSE, NEW YORK (CSUS)	XXX	49,986	50,000	0
67578J-AA-7	OCTAGON INVT 0.00 20JUL34 144A FRN		04/16/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	XXX	250,000	250,000	0
67115L-AA-2	OHA CREDIT PARTNERS 16A A 144A		08/18/2021	JP MORGAN SECS INC-FI	XXX	250,000	250,000	0
67777J-AL-2	OHIOHEALTH CORP		10/19/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	95,000	95,000	0
681919-BD-7	OMNICOM GROUP INC		04/28/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	9,982	10,000	0
68267E-AA-2	ONEMAIN DIRECT AUTO RCV 2019-1 144		04/27/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	216,477	200,000	303
68269M-AB-0	ONEMAIN FINL 0.77 16JUN36 144A FRN		11/16/2021	VARIOUS	XXX	800,313	800,000	7
68389X-BV-6	ORACLE CORP		12/02/2021	VARIOUS	XXX	124,848	121,000	692
69121K-AG-9	OWL ROCK CAPITAL CORPORATION		08/10/2021	BOFA SECURITIES, INC./FIXED INC	XXX	54,944	55,000	290
694308-JT-5	PACIFIC GAS & ELEC CO		03/08/2021	CREDIT SUISSE FIRST BOS	XXX	34,926	35,000	0
72014T-AC-3	PIEDMONT HEALTHCARE INC		09/09/2021	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	121,000	121,000	0
74460D-AJ-8	PUBLIC STORAGE		11/04/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	609,835	610,000	0
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP		11/04/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	798,512	800,000	0
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	39,968	40,000	388
756109-BK-9	REALTY INCOME CORP		11/09/2021	RECEIVED IN EXCHANGE	XXX	1,252,943	1,170,000	0
760759-AX-8	REPUBLIC SVCS INC		12/07/2021	GOLDMAN SACHS & CO, NY	XXX	12,126	13,000	60
771196-BW-1	ROCHE HOLDINGS INC 144A		12/06/2021	DEUTSCHE BANK	XXX	200,000	200,000	0
808513-BT-1	SCHWAB CHARLES CORP		08/24/2021	CREDIT SUISSE	XXX	114,799	115,000	0
81211K-AZ-3	SEALED AIR CORPORATION 144A		09/15/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	40,000	40,000	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
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A		05/25/2021	CREDIT SUISSE FIRST BOS	XXX	239,952	240,000	56
857477-BP-7	STATE STR CORP		02/26/2021	BANC OF AMERICA SEC LLC	XXX	1,191,487	1,195,000	0
866677-AF-4	SUN CMNTYS OPER LTD PARTNERSHP		09/28/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,043,224	1,045,000	0
78486Q-AH-4	SVB FINANCIAL GROUP		05/06/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	24,971	25,000	0
87264A-CR-4	T MOBILE USA INC 144A		12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	99,934	100,000	0
875127-BH-4	TAMPA ELEC CO		03/15/2021	WELLS FARGO SECURITIES, LLC	XXX	59,804	60,000	0
87240N-AU-0	TCW CLO 2017-1A L 1A A1RR 144A		09/24/2021	JEFFERIES & CO INC, NEW YORK	XXX	1,000,000	1,000,000	0
880451-AZ-2	TENNESSEE GAS PIPELINE CO 144A		02/22/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	62,177	60,000	836
883556-CK-6	THERMO FISHER SCIENTIFIC INC		08/09/2021	MORGAN STANLEY & CO INC, NY	XXX	14,993	15,000	0
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP		08/11/2021	JP MORGAN SECS INC-FI	XXX	69,821	70,000	0
92343V-FX-7	VERIZON COMMUNICATIONS INC		12/02/2021	GOLDMAN SACHS & CO, NY	XXX	174,653	185,000	311
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	64,971	65,000	0
92343V-GJ-7	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY & CO INC	XXX	766,835	770,000	0
927804-FZ-2	VIRGINIA ELEC & PWR CO		03/10/2021	GOLDMAN SACHS & CO	XXX	24,593	22,000	374
928563-AK-1	VMWARE INC		07/20/2021	JPMORGAN SECURITIES INC, NEW YORK	XXX	29,844	30,000	0
95000U-2L-6	WELLS FARGO & CO		02/22/2021	JP MORGAN SECS INC-FI	XXX	41,544	35,000	610
959802-AZ-2	WESTERN UN CO		02/23/2021	BANC OF AMERICA SEC LLC	XXX	1,508,248	1,510,000	0
92936U-AJ-8	WP CAREY INC		10/05/2021	JP MORGAN SECS INC-FI	XXX	44,572	45,000	0
0778FP-AG-4	BELL TEL CO CDA-BELL	C	08/09/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	69,693	70,000	0
13645R-BF-0	CANADIAN PAC RY CO NEW	C	11/17/2021	GOLDMAN SACHS & CO, NY	XXX	49,983	50,000	0
29250N-AZ-8	ENBRIDGE INC MTN CDS-	C	02/22/2021	RBC DAIN RAUSCHER	XXX	155,911	145,000	1,246
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIR144A	C	10/07/2021	BK OF NEW YORK MELLON/TORONTO DOMINION	XXX	618,388	625,000	0
98462Y-AE-0	YAMANA GOLD INC 144A	C	08/04/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	810,000	810,000	0
00142M-AC-4	AIG CLO 2019-2 LTD 2A AR 144A	C	10/27/2021	MORGAN STANLEY & CO INC	XXX	1,500,000	1,500,000	0
03769H-AA-5	APIDOS CLO 2021-37 144A	C	10/01/2021	DEUTSCHE BANK	XXX	600,000	600,000	0
04019D-AA-0	ARES LXI CLO LTD 61A A 144A	C	08/20/2021	NOMURA SECURITIES	XXX	250,000	250,000	0
05875D-AJ-1	BALLYROCK CLO LTD 2020-2R 144A	C	10/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	0
09628W-AW-2	BLUEMOUNT CLO 2016-2R2 LTD 144A	C	09/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,750,000	2,750,000	0
14310M-AW-7	CARLYLE GLBL MKT 2014-1R2 144A	C	11/24/2021	MORGAN STANLEY & CO INC	XXX	1,744,695	1,744,695	2,223
143133-AA-4	CARLYLE US CLO 2021-6 LTD 144A	C	08/02/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	0
12548M-BF-1	CIFC FUNDING LTD 2015-IRR 144A	C	10/06/2021	GOLDMAN SACHS & CO, NY	XXX	250,250	250,000	676
39729R-AB-4	GREENWOOD PARK CLO 2018-1 144A	C	09/28/2021	MORGAN STANLEY & CO INC	XXX	250,300	250,000	608
40256G-AA-9	GULFSTREAM MERIDIAN 2021-6 144A	C	09/27/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	250,000	250,000	0
47048X-AN-2	JAMESTOWN CLO XI 14A A1AR 144A	C	09/24/2021	JP MORGAN SECS INC-FI	XXX	1,625,000	1,625,000	0
97314D-AA-6	KVK CLO 2016-1 LT 1A A1R2 144A	C	09/24/2021	CREDIT SUISSE	XXX	750,000	750,000	0
55820B-AJ-6	MADISON PARK FDG XLVR LTD 144A	C	06/16/2021	MERRILL LYNCH PIERCE FENNER SMITH INC NY	XXX	550,000	550,000	0
671078-AN-3	OCP CLO 2020-18R LTD 144A	C	04/07/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	249,775	250,000	0
67590G-BG-3	OCTAGON INV PART LTD 144A	C	06/07/2021	BAIRD (ROBERT W.) & CO. INCORPORATED	XXX	250,213	250,000	359
721327-AA-2	PIKES PEAK CLO 2018-1 144A	C	03/01/2021	MORGAN STANLEY & CO INC	XXX	250,200	250,000	359
83012Q-AA-2	SIXTH STREET CLO LTD 2021-20 144A	C	09/08/2021	GOLDMAN SACHS & CO, NY	XXX	250,000	250,000	0
87246M-AS-1	TICP CLO VI 2016-2R2 LTD 144A	C	02/08/2021	BANC OF AMERICA SEC LLC	XXX	500,000	500,000	0
89531F-AL-1	TRESTLES CLO 2017-1R LTD 144A	C	03/01/2021	THE BANK OF NEW YORK MELLON/NATIXIS	XXX	250,000	250,000	0
251526-CN-7	DEUTSCHE BK AG N Y	C	11/10/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	355,000	355,000	0
251526-CP-2	DEUTSCHE BK AG N Y	C	11/10/2021	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	270,000	270,000	0
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C	07/06/2021	MIZUHO SECURITIES USA/FIXED, NEW YORK	XXX	1,730,000	1,730,000	0
65535H-AX-7	NOMURA HLDGS INC	C	07/06/2021	NOMURA SECS, NEW YORK	XXX	200,000	200,000	0
29278G-AP-3	ENEL FIN INTL N.V. 144A	C	07/07/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	1,301,852	1,310,000	0
902613-AE-8	UBS GROUP AG 144A	C	02/02/2021	UBS WARBURG LLC	XXX	510,000	510,000	0
902613-AH-1	UBS GROUP AG 144A	C	08/03/2021	UBS SECURITIES LLC, STAMFORD	XXX	670,000	670,000	0
50220P-AC-7	LSEGA FINANCING PLC 144A	C	03/25/2021	CITIGROUP GBL MKT INC/SAL	XXX	239,782	240,000	0
78009P-EH-0	NATWEST GROUP PLC	C	01/21/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	XXX	675,528	560,000	14,055
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						83,588,504	83,029,509	61,160
Bonds - Hybrid Securities								
25746U-DM-8	DOMINION ENERGY INC PERP GLBL -C N		12/01/2021	JP MORGAN SECS INC-FI	XXX	90,000	90,000	0
4899999 - Bonds - Hybrid Securities						90,000	90,000	0
8399997 - Bonds - Subtotals - Bonds - Part 3						431,209,033	426,678,654	260,861
8399998 - Bonds - Summary item from Part 5 for Bonds						1,228,387,927	1,199,484,051	1,022,409
8399999 - Bonds - Subtotals - Bonds						1,659,596,960	1,626,162,704	1,283,270
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	06/24/2021	CREDIT SUISSE	610.000	159,265	25.00	0
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						159,265	XXX	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
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						159,265	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						159,265	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
Y20246-10-7	DBS GROUP HOLDINGS LTD	B	06/24/2021	MERRILL LYNCH	3,600.000	79,157	XXX	0
X3078L-10-8	GALP ENERGIA SGPS SA	B	09/21/2021	VARIOUS	21,461.000	238,176	XXX	0
G31989-10-9	ESR CAYMAN LIMITED	B	09/27/2021	VARIOUS	45,200.000	142,562	XXX	0
464287-62-2	ISHARES RUSSELL 1000 ETF		01/11/2021	JP MORGAN	470.000	101,193	XXX	0
05577W-95-2	BRP INC COM SUN VTG	B	08/06/2021	VARIOUS	2,209.000	177,077	XXX	0
124765-10-8	CAE INC COMMON STOCK CAD 0	B	06/24/2021	VARIOUS	7,212.000	215,763	XXX	0
19239C-95-7	COGECO COMMUNICATIONS INC	B	06/24/2021	VARIOUS	2,007.000	184,089	XXX	0
867224-10-7	SUNCOR ENERGY INC NEW	B	09/17/2021	VARIOUS	6,619.000	151,145	XXX	0
87262K-10-5	TMX GROUP LTD	B	06/24/2021	VARIOUS	1,480.000	155,346	XXX	0
F01764-10-3	AIR LIQUIDE	B	06/24/2021	CREDIT SUISSE	635.000	114,826	XXX	0
F4973Q-10-1	CAPGEMINI SE	B	06/24/2021	VARIOUS	1,793.000	331,781	XXX	0
F7629A-10-7	ENGIE SA SHS	B	06/24/2021	CREDIT SUISSE	11,664.000	163,073	XXX	0
X5S8VL-10-5	NORDEA BANK ABP	B	06/24/2021	CREDIT SUISSE	6,740.000	75,699	XXX	0
F72027-10-9	PERNOD RICARD ACT	B	06/24/2021	CREDIT SUISSE	466.000	104,496	XXX	0
X75653-10-9	SAMPO INSURANCE COMPANY LTD	B	06/24/2021	CREDIT SUISSE	949.000	44,460	XXX	0
F5548N-10-1	SANOFI SHS	B	10/25/2021	VARIOUS	3,000.000	306,784	XXX	0
D0066B-18-5	ADIDAS AG	B	06/24/2021	VARIOUS	818.000	297,979	XXX	0
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	11/11/2021	VARIOUS	1,988.000	283,755	XXX	0
D35415-10-4	INFINEON TECHNOLOGIES AG	B	06/24/2021	CREDIT SUISSE	2,047.000	80,723	XXX	0
D5357W-10-3	MERCK KGAA DARMSTADT	B	06/24/2021	CREDIT SUISSE	561.000	105,645	XXX	0
D5565H-10-4	MTU AERO ENGINES AG	B	12/22/2021	VARIOUS	1,927.000	488,731	XXX	0
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE	B	06/24/2021	CREDIT SUISSE	4,073.000	80,904	XXX	0
D1764R-10-0	VONOVIA SE	B	12/09/2021	VARIOUS	2,960.000	163,606	XXX	0
G0403H-10-8	AON PLC	C	06/24/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	534.000	127,354	XXX	0
G5960L-10-3	MEDTRONIC PLC	C	06/24/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	1,423.000	178,017	XXX	0
783513-20-3	RYANAIR HLDGS PLC	C	06/24/2021	VARIOUS	1,694.000	192,042	XXX	0
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	06/24/2021	CREDIT SUISSE	11,455.000	87,889	XXX	0
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1	B	06/24/2021	CREDIT SUISSE	14,021.000	134,520	XXX	0
J03234-15-0	ASICS CORP	B	06/24/2021	VARIOUS	7,400.000	178,484	XXX	0
Y0606D-10-2	BANDAI NAMCO HLDGS INC	B	10/19/2021	VARIOUS	3,000.000	237,332	XXX	0
J10038-11-5	DAIKIN INDUSTRIES LTD	B	07/15/2021	VARIOUS	1,200.000	230,322	XXX	0
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	B	06/24/2021	MERRILL LYNCH	3,000.000	89,862	XXX	0
J1229F-10-9	DIGITAL GARAGE INC TOKYO	B	06/24/2021	MERRILL LYNCH	6,300.000	272,285	XXX	0
J12327-10-2	DISCO CORP SHS	B	12/28/2021	NOMURA SECURITIES	500.000	148,583	XXX	0
J12432-22-5	DOWA HOLDINGS CO LTD	B	06/24/2021	VARIOUS	3,900.000	165,203	XXX	0
J15708-15-9	FUJITSU LTD	B	06/24/2021	MERRILL LYNCH	600.000	108,339	XXX	0
J20454-11-2	HITACHI LIMITED COM	B	06/24/2021	MERRILL LYNCH	4,000.000	222,773	XXX	0
J39584-10-7	MAKITA CORP	B	06/24/2021	VARIOUS	4,500.000	206,020	XXX	0
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	12/06/2021	VARIOUS	8,400.000	368,498	XXX	0
J4914X-10-4	NEXON CO LTD TOKYO	B	12/28/2021	VARIOUS	7,100.000	153,044	XXX	0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	07/01/2021	VARIOUS	2,500.000	52,809	XXX	0
J72262-10-8	SHIMANO INC	B	07/05/2021	VARIOUS	1,200.000	284,206	XXX	0
J78529-13-8	SUZUKI MOTOR CORP	B	06/24/2021	VARIOUS	3,100.000	136,381	XXX	0
J95732-10-3	YAMAHA CORP	B	08/10/2021	VARIOUS	3,500.000	194,274	XXX	0
G3421J-10-6	FERGUSON PLC	B	06/24/2021	CREDIT SUISSE	778.000	107,019	XXX	0
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	06/24/2021	VARIOUS	2,391.000	291,080	XXX	0
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0	B	06/24/2021	CREDIT SUISSE	1,114.000	41,106	XXX	0
N5017D-12-2	KONINKLIJKE DSM NV	B	06/24/2021	CREDIT SUISSE	662.000	124,428	XXX	0
N90313-10-2	UNIVERSAL MUSIC GROUP NV	B	09/23/2021	SPIN OFF	8,721.000	194,034	XXX	0
N9643A-19-7	WOLTERS KLUWER N V	B	06/24/2021	CREDIT SUISSE	857.000	86,843	XXX	0
R2R90P-10-3	EQUINOR ASA	B	06/24/2021	CREDIT SUISSE	3,852.000	82,452	XXX	0
R21882-10-6	TELENOR ASA	B	06/24/2021	CREDIT SUISSE	4,540.000	77,105	XXX	0
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	06/24/2021	VARIOUS	10,606.000	394,234	XXX	0
W74857-16-5	SANDVIK AB COMMON STOCK SEK	B	06/24/2021	VARIOUS	7,535.000	193,847	XXX	0
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT	B	06/24/2021	CREDIT SUISSE	4,426.000	151,230	XXX	0
H5820Q-15-0	NOVARTIS AG	B	06/24/2021	CREDIT SUISSE	1,460.000	135,169	XXX	0
G88473-14-8	3I GROUP PLC	B	08/02/2021	VARIOUS	11,151.000	188,633	XXX	0
G03764-13-4	ANGLO AMERICAN PLC GBP	B	06/24/2021	VARIOUS	8,926.000	364,593	XXX	0
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	10/25/2021	VARIOUS	131,778.000	330,615	XXX	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
G23296-20-8	COMPASS GROUP PLC	B	12/15/2021	VARIOUS	12,554.000	250,706	XXX	0
G52314-10-4	PETERSHILL PARTNERS PLC	B	10/01/2021	VARIOUS	36,972.000	174,823	XXX	0
G72899-10-0	PRUDENTIAL PLC	B	06/24/2021	CREDIT SUISSE	5,222.000	105,203	XXX	0
G7493L-10-5	RELX PLC	B	06/24/2021	CREDIT SUISSE	7,409.000	201,964	XXX	0
G82343-16-4	SMITH & NEPHEW PLC	B	12/03/2021	VARIOUS	12,903.000	212,901	XXX	0
G8T67X-10-2	TESCO PLC ORD	B	10/27/2021	CREDIT SUISSE	50,011.000	168,187	XXX	0
G92087-16-5	UNILEVER PLC	B	06/24/2021	CREDIT SUISSE	1,882.000	111,630	XXX	0
K36628-13-7	CARLSBERG AS	B	06/24/2021	CREDIT SUISSE	604.000	113,279	XXX	0
K9773J-20-1	VESTAS WIND SYS AS	B	06/24/2021	VARIOUS	8,010.000	301,358	XXX	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,257,649	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
FHLBNY-00-1	FEDERAL HOME LOAN BANK MEMBERSHIP		04/02/2021	CITIGROUP GLOBAL	804.000	80,400	XXX	0
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						80,400	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						12,338,049	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						2,837,582	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						15,175,632	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						15,334,896	XXX	0
9999999 Totals						1,674,931,857	XXX	1,283,270

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36241K-YY-8	GNMA PASS-THRU M PLATINUM 30YR		12/20/2021	PRINCIPAL RECEIPT	XXX	5,928	5,928	6,023	6,006	0	(77)	0	(77)	0	5,928	0	0	0	153	12/20/2038
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	22,541	22,541	24,471	24,267	0	(1,726)	0	(1,726)	0	22,541	0	0	0	388	08/20/2042
36179M-X3-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	240,478	240,478	236,549	236,591	0	3,887	0	3,887	0	240,478	0	0	0	3,491	01/20/2043
36179N-BA-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	416,327	416,327	429,878	429,544	0	(13,218)	0	(13,218)	0	416,327	0	0	0	6,103	04/20/2043
36179N-LD-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	173,817	173,817	175,610	175,502	0	(1,685)	0	(1,685)	0	173,817	0	0	0	3,029	08/20/2043
36179N-Q4-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	178,216	178,216	177,144	177,167	0	1,049	0	1,049	0	178,216	0	0	0	3,063	10/20/2043
36179N-Q5-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	96,550	96,550	100,140	100,073	0	(3,524)	0	(3,524)	0	96,550	0	0	0	1,932	10/20/2043
36179R-4E-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,192,027	1,192,027	1,245,668	1,244,926	0	(52,899)	0	(52,899)	0	1,192,027	0	0	0	20,008	03/20/2046
36179R-BX-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	64,499	64,499	66,444	66,357	0	(1,858)	0	(1,858)	0	64,499	0	0	0	1,074	04/20/2045
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	32,325	32,325	32,497	32,483	0	(158)	0	(158)	0	32,325	0	0	0	454	06/20/2045
36179R-LQ-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	122,878	122,878	124,813	124,788	0	(1,910)	0	(1,910)	0	122,878	0	0	0	2,399	08/20/2045
36179R-Q2-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	763,474	763,474	800,216	799,693	0	(36,219)	0	(36,219)	0	763,474	0	0	0	12,840	10/20/2045
36179R-U9-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	53,678	53,678	55,456	0	0	(1,778)	0	(1,778)	0	53,678	0	0	0	496	12/20/2045
36179R-VC-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	104,123	104,123	109,801	109,892	0	(5,769)	0	(5,769)	0	104,123	0	0	0	2,050	12/20/2045
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,161,246	1,161,246	1,207,696	1,207,018	0	(45,772)	0	(45,772)	0	1,161,246	0	0	0	19,078	04/20/2047
36179S-5K-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	520,039	520,039	537,774	537,569	0	(17,530)	0	(17,530)	0	520,039	0	0	0	7,495	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	341,907	341,907	358,189	358,036	0	(16,129)	0	(16,129)	0	341,907	0	0	0	4,763	05/20/2046
36179S-EH-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	208,193	208,193	217,236	217,109	0	(8,916)	0	(8,916)	0	208,193	0	0	0	3,524	06/20/2046
36179S-GL-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	299,233	299,233	311,407	311,191	0	(11,959)	0	(11,959)	0	299,233	0	0	0	5,057	07/20/2046
36179S-JR-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	105,668	105,668	111,311	111,302	0	(5,634)	0	(5,634)	0	105,668	0	0	0	1,289	08/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	730,345	730,345	756,912	757,627	0	(27,283)	0	(27,283)	0	730,345	0	0	0	10,387	08/20/2046
36179S-LR-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	282,961	282,961	272,759	273,016	0	9,945	0	9,945	0	282,961	0	0	0	4,096	09/20/2046
36179S-LS-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	505,858	505,858	503,081	503,357	0	2,501	0	2,501	0	505,858	0	0	0	8,774	09/20/2046
36179S-LT-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	115,951	115,951	117,704	117,682	0	(1,731)	0	(1,731)	0	115,951	0	0	0	2,289	09/20/2046
36179S-NT-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	10,941	10,941	11,304	0	0	(362)	0	(362)	0	10,941	0	0	0	96	10/20/2046
36179S-NU-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	316,136	316,136	313,960	314,094	0	2,041	0	2,041	0	316,136	0	0	0	4,594	10/20/2046
36179S-NV-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	471,759	471,759	476,145	476,050	0	(4,291)	0	(4,291)	0	471,759	0	0	0	8,189	10/20/2046
36179S-NX-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	69,105	69,105	71,820	71,779	0	(2,674)	0	(2,674)	0	69,105	0	0	0	1,630	10/20/2046
36179S-QV-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	661,096	661,096	673,437	673,233	0	(12,138)	0	(12,138)	0	661,096	0	0	0	9,480	11/20/2046
36179S-QX-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	242,042	242,042	248,328	248,266	0	(6,224)	0	(6,224)	0	242,042	0	0	0	4,823	11/20/2046
36179S-QY-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	62,298	62,298	66,036	65,974	0	(3,676)	0	(3,676)	0	62,298	0	0	0	1,405	11/20/2046
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	429,301	429,301	434,566	177,381	0	(5,548)	0	(5,548)	0	429,301	0	0	0	4,392	12/20/2046
36179S-SP-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	206,805	206,805	204,220	204,277	0	2,528	0	2,528	0	206,805	0	0	0	2,944	12/20/2046
36179S-SQ-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	543,556	543,556	547,935	547,886	0	(4,329)	0	(4,329)	0	543,556	0	0	0	9,513	12/20/2046
36179S-UX-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	263,266	263,266	281,530	281,541	0	(18,275)	0	(18,275)	0	263,266	0	0	0	5,980	01/20/2047
36179S-WY-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	107,942	107,942	110,038	110,050	0	(2,108)	0	(2,108)	0	107,942	0	0	0	2,100	02/20/2047
36179S-YQ-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	49,230	49,230	50,860	0	0	(1,631)	0	(1,631)	0	49,230	0	0	0	386	03/20/2047
36179S-YR-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	2,309,392	2,266,046	2,332,474	2,331,235	0	(36,307)	0	(36,307)	0	2,294,929	0	14,463	14,463	49,783	03/20/2047
36179T-4N-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	268,097	268,097	279,617	280,216	0	(12,119)	0	(12,119)	0	268,097	0	0	0	4,586	07/20/2048
36179T-7K-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,144,561	1,144,561	1,193,383	1,193,178	0	(48,618)	0	(48,618)	0	1,144,561	0	0	0	21,812	08/20/2048
36179T-7L-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	558,832	558,832	583,104	583,995	0	(25,164)	0	(25,164)	0	558,832	0	0	0	11,974	08/20/2048
36179T-AK-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	352,548	352,548	358,535	359,404	0	(6,856)	0	(6,856)	0	352,548	0	0	0	5,798	06/20/2047
36179T-CV-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	29,177	29,177	30,143	0	0	(966)	0	(966)	0	29,177	0	0	0	185	07/20/2047
36179T-CY-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	1,445,016	1,445,016	1,513,993	1,513,921	0	(68,905)	0	(68,905)	0	1,445,016	0	0	0	28,182	07/20/2047
36179T-E3-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	97,282	97,282	100,018	100,328	0	(3,046)	0	(3,046)	0	97,282	0	0	0	2,179	08/20/2047
36179T-G2-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	43,833	43,833	45,285	0	0	(1,452)	0	(1,452)	0	43,833	0	0	0	434	09/20/2047
36179T-G5-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	905,408	905,408	936,768	938,456	0	(33,048)	0	(33,048)	0	905,408	0	0	0	17,544	09/20/2047
36179T-LS-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	1,796,979	1,760,435	1,824,448	1,824,679	0	(34,489)	0	(34,489)	0	1,790,190	0	6,790	6,790	44,865	11/20/2047
36179T-NR-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	2,422,454	2,364,879	2,459,104	2,457,934	0	(46,234)	0	(46,234)	0	2,411,700	0	10,754	10,754	63,878	12/20/2047
36179T-QN-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	971,064	949,873	976,143	975,696	0	(12,156)	0	(12,156)	0	963,541	0	7,523	7,523	22,334	01/20/2048
36179T-QP-3	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	400,162	400,162	415,262	415,214	0	(15,051)	0	(15,051)	0	400,162	0	0	0	6,556	01/20/2048
36179T-XW-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	188,197	188,197	194,850	194,806	0	(6,609)	0	(6,609)	0	188,197	0	0	0	3,995	05/20/2048
36179T-Z3-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	218,110	213,360	219,860	219,789	0	(3,033)	0	(3,033)	0	216,756	0	1,354	1,354	5,125	06/20/2048
36179U-EA-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	379,827	379,827	398,907	398,833	0	(19,006)	0	(19,006)	0	379,827	0	0	0	8,126	10/20/2048
36179U-EB-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	144,067	144,067	151,518	152,055	0	(7,988)	0	(7,988)	0	144,067	0	0	0	3,417	10/20/2048
36179U-GA-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	273,601	273,601	281,809	281,667	0	(8,066)	0	(8,066)	0	273,601	0	0	0	3,931	11/20/2048
36179U-GB-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	646,482	646,482	670,826	670,564	0	(24,082)	0	(24,082)	0	646,482	0	0	0	10,738	11/20/2048
36179U-H2-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	495,295	495,295	511,005	510,698	0	(15,403)	0	(15,403)	0	495,295	0	0	0	8,565	12/20/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36179U-KW-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	107,401	107,401	111,009	111,265	0	(3,864)	0	(3,864)	0	107,401	0	0	0	1,819	01/20/2049
36179U-ST-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	1,491,711	1,463,080	1,541,949	1,541,811	0	(44,343)	0	(44,343)	0	1,497,468	0	(5,758)	(5,758)	37,028	05/20/2049
36179U-UG-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	11,309	11,309	11,683	0	0	(375)	0	(375)	0	11,309	0	0	0	97	06/20/2049
36179U-UK-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	1,710,502	1,673,392	1,787,915	1,787,874	0	(67,101)	0	(67,101)	0	1,720,773	0	(10,271)	(10,271)	47,947	06/20/2049
36179U-ZS-4	GNMA PASS-THRU M SINGLE FAMILY		04/20/2021	VARIOUS	XXX	685,976	663,344	682,104	681,775	0	(4,585)	0	(4,585)	0	677,190	0	8,786	8,786	6,837	09/20/2049
36179V-7E-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	27,352	27,352	28,456	0	0	(1,105)	0	(1,105)	0	27,352	0	0	0	331	02/20/2051
36179V-BF-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	VARIOUS	XXX	1,661,911	1,637,960	1,709,130	1,709,027	0	(43,752)	0	(43,752)	0	1,665,275	0	(3,364)	(3,364)	33,871	12/20/2049
36179V-BG-4	GNMA PASS-THRU M SINGLE FAMILY		03/20/2021	VARIOUS	XXX	944,089	900,880	953,349	953,102	0	(10,163)	0	(10,163)	0	942,939	0	1,150	1,150	8,525	12/20/2049
36179V-DN-7	GNMA PASS-THRU M SINGLE FAMILY		12/31/2021	VARIOUS	XXX	1,590,775	1,563,135	1,632,744	1,632,581	0	(37,021)	0	(37,021)	0	1,595,560	0	(4,785)	(4,785)	34,344	01/20/2050
36179V-FP-0	GNMA PASS-THRU M SINGLE FAMILY		01/04/2021	DAIWA SECURITIES AMERICA INC.(	XXX	413,114	394,793	413,114	413,050	0	64	0	64	0	413,114	0	0	0	658	02/20/2050
36179V-KL-3	GNMA PASS-THRU M SINGLE FAMILY		11/20/2021	VARIOUS	XXX	3,052,513	2,999,850	3,128,163	3,127,984	0	(68,548)	0	(68,548)	0	3,059,436	0	(6,923)	(6,923)	58,760	04/20/2050
36179V-ZQ-6	GNMA PASS-THRU M SINGLE FAMILY		04/30/2021	VARIOUS	XXX	2,534,267	2,500,000	2,603,125	2,603,062	0	(2,146)	0	(2,146)	0	2,600,916	0	(66,648)	(66,648)	19,330	12/20/2050
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	201,126	201,126	209,181	0	0	(8,055)	0	(8,055)	0	201,126	0	0	0	2,258	04/20/2051
36202E-6D-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	34,902	34,902	36,080	36,025	0	(1,124)	0	(1,124)	0	34,902	0	0	0	764	06/20/2039
36202F-2M-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	88,862	88,862	92,147	91,925	0	(3,063)	0	(3,063)	0	88,862	0	0	0	1,779	01/20/2042
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	28,171	28,171	30,552	30,265	0	(2,094)	0	(2,094)	0	28,171	0	0	0	476	02/20/2042
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	81,385	81,385	87,997	87,230	0	(5,845)	0	(5,845)	0	81,385	0	0	0	1,366	03/20/2042
36202F-B3-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	26,506	26,506	27,663	27,624	0	(1,119)	0	(1,119)	0	26,506	0	0	0	595	10/20/2039
36202F-BH-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	16,527	16,527	16,970	16,934	0	(407)	0	(407)	0	16,527	0	0	0	373	09/20/2039
36202F-JP-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	56,010	56,010	57,106	57,070	0	(1,059)	0	(1,059)	0	56,010	0	0	0	1,113	08/20/2040
36202F-KN-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	112,269	112,269	117,102	116,949	0	(4,680)	0	(4,680)	0	112,269	0	0	0	2,480	09/20/2040
36202F-LQ-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	53,001	53,001	56,078	55,982	0	(2,981)	0	(2,981)	0	53,001	0	0	0	1,464	10/20/2040
36202F-MA-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	281,616	281,616	300,977	300,817	0	(19,202)	0	(19,202)	0	281,616	0	0	0	5,545	11/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	2,262	2,262	2,325	2,320	0	(57)	0	(57)	0	2,262	0	0	0	51	02/20/2041
36202F-PF-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	417,860	417,860	428,379	427,804	0	(9,945)	0	(9,945)	0	417,860	0	0	0	8,307	01/20/2041
36202F-PG-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	87,069	87,069	90,790	90,674	0	(3,605)	0	(3,605)	0	87,069	0	0	0	1,963	01/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	20,494	20,494	22,319	22,183	0	(1,690)	0	(1,690)	0	20,494	0	0	0	510	03/20/2041
36202F-SE-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	78,237	78,237	81,581	81,488	0	(3,251)	0	(3,251)	0	78,237	0	0	0	1,763	04/20/2041
36202F-UF-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	11,642	11,642	12,781	12,728	0	(1,086)	0	(1,086)	0	11,642	0	0	0	263	06/20/2041
36202F-XC-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2021	PRINCIPAL RECEIPT	XXX	15,761	15,761	17,302	17,229	0	(1,469)	0	(1,469)	0	15,761	0	0	0	360	09/20/2041
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	8,236	8,236	9,111	0	0	(875)	0	(875)	0	8,236	0	0	0	31	03/15/2041
36176W-7E-5	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	195,168	195,168	196,363	196,243	0	(1,075)	0	(1,075)	0	195,168	0	0	0	3,470	01/15/2042
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	34,525	34,525	36,845	36,530	0	(2,005)	0	(2,005)	0	34,525	0	0	0	517	11/15/2042
36180E-PX-7	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	196,872	196,872	193,717	193,657	0	3,215	0	3,215	0	196,872	0	0	0	2,362	04/15/2043
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	2,270	2,270	2,259	2,260	0	10	0	10	0	2,270	0	0	0	84	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	2,420	2,420	2,412	2,413	0	8	0	8	0	2,420	0	0	0	63	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	5,816	5,816	5,908	5,880	0	(64)	0	(64)	0	5,816	0	0	0	160	07/15/2032
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	804	804	800	800	0	3	0	3	0	804	0	0	0	24	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	114	114	113	113	0	1	0	1	0	114	0	0	0	3	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	4,461	4,461	4,449	4,450	0	12	0	12	0	4,461	0	0	0	82	01/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,154	1,154	1,145	1,147	0	7	0	7	0	1,154	0	0	0	35	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	15,067	15,067	15,027	15,028	0	38	0	38	0	15,067	0	0	0	257	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,080	1,080	1,076	1,077	0	3	0	3	0	1,080	0	0	0	32	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	1,178	1,178	1,175	1,175	0	3	0	3	0	1,178	0	0	0	36	02/15/2034
36296T-QB-2	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	16,152	16,152	17,811	17,721	0	(1,570)	0	(1,570)	0	16,152	0	0	0	577	10/15/2038
36297F-J7-8	GNMA PASS-THRU X SINGLE FAMILY		12/15/2021	PRINCIPAL RECEIPT	XXX	28,074	28,074	29,042	28,952	0	(878)	0	(878)	0	28,074	0	0	0	688	10/15/2039
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2		01/28/2021	MORGAN STANLEY & CO INC	XXX	3,119,297	3,000,000	3,115,781	3,115,781	0	0	0	0	0	3,115,781	0	3,516	3,516	2,833	02/15/2050
21H022-62-2	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2		01/21/2021	CREDIT SUISSE FIRST BOS	XXX	7,378,164	7,000,000	7,344,531	7,344,531	0	0	0	0	0	7,344,531	0	33,633	33,633	8,264	02/15/2050
912828-5K-2	UNITED STATES TREAS NTS		07/01/2021	BNY MELLON CAPITAL MARKETS LLC	XXX	4,448,227	4,200,000	4,280,719	4,248,516	0	(8,286)	0	(8,286)	0	4,240,231	0	207,996	207,996	81,047	10/31/2023
912828-F9-6	UNITED STATES TREAS NTS		07/01/2021	WELLS FARGO SECURITIES LLC, CH	XXX	5,333,746	5,300,000	5,341,406	5,317,008	0	(10,172)	0	(10,172)	0	5,306,837	0	26,910	26,910	71,147	10/31/2021
912828-G5-3	UNITED STATES TREAS NTS		11/30/2021	MATURITY	XXX	15,000,000	15,000,000	15,089,063	15,018,524	0	(18,524)	0	(18,524)	0	15,000,000	0	0	0	281,250	11/30/2021
912828-Q3-7	UNITED STATES TREAS NTS		03/31/2021	MATURITY	XXX	15,000,000	15,000,000	14,784,375	14,985,901	0	14,099	0	14,099	0	15,000,000	0	0	0	93,750	03/31/2021
912828-RR-3	UNITED STATES TREAS NTS		11/15/2021	MATURITY	XXX	5,000,000	5,000,000	5,050,000	5,009,794	0	(9,794)	0	(9,794)	0	5,000,000	0	0	0	100,000	11/15/2021
912828-T6-7	UNITED STATES TREAS NTS		05/03/2021	CHARITABLE DONATION	XXX	47,279,063	47,000,000	46,599,766	46,833,105	0	67,613	0	67,613	0	46,900,718	0	378,344	378,344	300,136	10/31/2021
912828-U8-1	UNITED STATES TREAS NTS		07/01/2021	WELLS FARGO SECURITIES LLC, CH	XXX	2,766,223	2,740,000	2,759,266	2,749,372	0	(4,679)	0	(4,679)	0	2,744,692	0	21,530	21,530	27,698	12/31/2021

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-X4-7	UNITED STATES TREAS NTS		05/27/2021	PIERPOINT SECURITIES	XXX	35,177,117	34,600,000	35,501,492	35,156,969	0	(168,049)	0	(168,049)	0	34,988,920	0	188,197	188,197	373,736	04/30/2022
912828-YF-1	UNITED STATES TREAS NTS		07/01/2021	BNY MELLON CAPITAL MARKETS LLC	XXX	1,016,484	1,000,000	998,281	999,002	0	288	0	288	0	999,289	0	17,195	17,195	11,943	09/15/2022
91282C-AP-6	UNITED STATES TREAS NTS		07/01/2021	JP MORGAN SECS LLC	XXX	748,710	752,000	749,386	749,515	0	441	0	441	0	749,956	0	(1,246)	(1,246)	670	10/15/2023
91282C-AV-3	UNITED STATES TREAS NTS		01/22/2021	MORGAN STANLEY & CO INC	XXX	897,165	915,000	911,282	911,303	0	21	0	21	0	911,324	0	(14,159)	(14,159)	1,570	11/15/2030
91282C-AZ-4	UNITED STATES TREAS NTS		01/04/2021	BANK OF NEW YORK (CITSECIN)	XXX	245,313	245,000	244,914	244,915	0	0	0	0	0	244,915	0	398	398	91	11/30/2025
91282C-BL-4	UNITED STATES TREAS NTS		07/22/2021	VARIOUS	XXX	499,171	505,000	481,526	0	0	485	0	485	0	482,012	0	17,159	17,159	2,467	02/15/2031
91282C-CH-2	UNITED STATES TREAS NTS		12/16/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	203,919	205,000	205,000	0	0	0	0	0	0	205,000	0	(1,081)	(1,081)	1,205	06/30/2028
91282C-CS-8	UNITED STATES TREAS NTS		10/29/2021	DEUTSCHE BANK	XXX	483,964	500,000	487,774	0	0	93	0	93	0	487,868	0	(3,904)	(3,904)	1,325	08/15/2031
91282C-DB-4	UNITED STATES TREAS NTS		12/07/2021	VARIOUS	XXX	7,411,813	7,445,000	7,416,500	0	0	383	0	383	0	7,416,883	0	(5,070)	(5,070)	4,422	10/15/2024
91282C-DJ-7	UNITED STATES TREAS NTS		12/08/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	34,513	35,000	34,854	0	0	0	0	0	0	34,854	0	(341)	(341)	32	11/15/2031
91282C-DK-4	UNITED STATES TREAS NTS		12/16/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	381,232	380,000	381,247	0	0	(9)	0	(9)	0	381,238	0	(6)	(6)	261	11/30/2026
0599999 - Bonds - U.S. Governments						195,044,250	192,990,297	195,530,495	185,722,858	0	(1,216,599)	0	(1,216,599)	0	194,222,107	0	822,143	822,143	2,157,014	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
20772K-KC-2	CONNECTICUT ST		01/26/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	65,522	60,000	60,000	60,000	0	0	0	0	0	60,000	0	5,522	5,522	1,013	07/01/2030
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						65,522	60,000	60,000	60,000	0	0	0	0	0	60,000	0	5,522	5,522	1,013	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
68587F-BB-9	OREGON ED DISTS FULL FAITH & C		07/27/2021	CHARITABLE DONATION	XXX	316,865	315,000	315,000	0	0	0	0	0	0	315,000	0	1,865	1,865	0	06/30/2031
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						316,865	315,000	315,000	0	0	0	0	0	0	315,000	0	1,865	1,865	0	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
167593-AN-2	CHICAGO ILL O HARE INTL ARPT R		11/17/2021	CITIGROUP GLOBAL MARKETS, INC.	XXX	98,509	65,000	65,000	65,000	0	0	0	0	0	65,000	0	33,509	33,509	5,750	01/01/2040
3134GV-UJ-5	FEDERAL HOME LN MTG CORP		02/16/2021	CALLED @ 100.0000000	XXX	6,120,000	6,120,000	6,120,000	6,120,000	0	0	0	0	0	6,120,000	0	0	0	6,426	02/16/2023
3134GV-YR-3	FEDERAL HOME LN MTG CORP		05/21/2021	CALLED @ 100.0000000	XXX	3,116,000	3,116,000	3,115,377	3,115,526	0	97	0	97	0	3,115,623	0	377	377	5,297	11/21/2022
313373-2Y-7	FEDERAL HOME LOAN BANKS		03/12/2021	MATURITY	XXX	1,700,000	1,700,000	1,675,928	1,699,428	0	572	0	572	0	1,700,000	0	0	0	30,813	03/12/2021
313376-C9-4	FEDERAL HOME LOAN BANKS		12/10/2021	MATURITY	XXX	15,000,000	15,000,000	15,041,850	15,004,394	0	(4,394)	0	(4,394)	0	15,000,000	0	0	0	393,750	12/10/2021
3135G0-5G-4	FEDERAL NATL MTG ASSN		07/01/2021	BNY MELLON CAPITAL MARKETS LLC	XXX	9,995,200	10,000,000	9,986,600	9,988,661	0	2,239	0	2,239	0	9,990,900	0	4,300	4,300	24,444	07/10/2023
3136G4-ZS-5	FEDERAL NATL MTG ASSN		07/20/2021	VARIOUS	XXX	1,079,000	1,079,000	1,079,000	1,079,000	0	0	0	0	0	1,079,000	0	0	0	4,100	07/20/2023
3128M8-MH-4	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	31,882	31,882	35,408	0	0	(3,527)	0	(3,527)	0	31,882	0	0	0	222	03/01/2041
3128MJ-YR-5	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	162,593	162,593	161,551	161,559	0	1,033	0	1,033	0	162,593	0	0	0	1,860	08/01/2046
3128MJ-YW-4	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	131,357	131,357	130,864	130,868	0	489	0	489	0	131,357	0	0	0	1,417	09/01/2046
3128MJ-ZB-9	FHLMC GIANT MBS GOLD COMB 30		12/16/2021	VARIOUS	XXX	1,561,207	1,519,604	1,554,032	1,553,694	0	(14,303)	0	(14,303)	0	1,539,391	0	21,816	21,816	36,718	12/01/2046
3128MJ-ZG-8	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	380,127	380,127	404,776	404,417	0	(24,289)	0	(24,289)	0	380,127	0	0	0	6,146	01/01/2047
3128MJ-Y5-3	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	138,134	138,134	145,710	145,695	0	(7,561)	0	(7,561)	0	138,134	0	0	0	1,617	11/01/2046
31335B-2M-7	FHLMC GIANT MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	801,677	801,677	844,642	844,342	0	(42,665)	0	(42,665)	0	801,677	0	0	0	10,764	04/01/2047
3132WK-6Q-6	FHLMC MBS GOLD PC 30YR		12/16/2021	VARIOUS	XXX	777,027	752,915	833,937	833,995	0	(37,570)	0	(37,570)	0	796,426	0	(19,399)	(19,399)	20,463	02/01/2047
31307F-FM-8	FHLMC MBS GOLD 15 YR		07/15/2021	VARIOUS	XXX	2,220,377	2,101,867	2,224,695	2,217,162	0	(26,249)	0	(26,249)	0	2,190,913	0	29,463	29,463	41,518	11/01/2028
3132KF-B6-8	FHLMC MBS GOLD CI 15YR		12/31/2021	VARIOUS	XXX	463,754	449,283	460,445	459,562	0	(4,133)	0	(4,133)	0	455,429	0	8,325	8,325	11,829	09/01/2030
312946-K6-2	FHLMC MBS GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	454,286	454,286	490,629	490,651	0	(36,365)	0	(36,365)	0	454,286	0	0	0	8,941	03/01/2041
3132WG-YK-7	FHLMC MBS GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	366,830	366,830	373,822	374,552	0	(7,722)	0	(7,722)	0	366,830	0	0	0	4,350	10/01/2046
3132XV-V4-2	FHLMC MBS GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	35,598	35,598	38,135	0	0	(2,536)	0	(2,536)	0	35,598	0	0	0	353	01/01/2048
31306Y-3N-9	FHLMC PC GOLD 15 YR		07/15/2021	VARIOUS	XXX	75,941	72,951	75,789	74,345	0	(243)	0	(243)	0	74,103	0	1,838	1,838	1,098	01/01/2028
31307E-ZF-4	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	243,825	243,825	243,778	243,266	0	558	0	558	0	243,825	0	0	0	3,433	10/01/2028
31307F-KH-3	FHLMC PC GOLD 15 YR		12/15/2021	PRINCIPAL RECEIPT	XXX	119,425	119,425	117,765	118,039	0	1,387	0	1,387	0	119,425	0	0	0	1,593	12/01/2028
31292L-YA-7	FHLMC PC GOLD CASH 30		12/15/2021	PRINCIPAL RECEIPT	XXX	98,597	98,597	94,383	94,537	0	4,060	0	4,060	0	98,597	0	0	0	1,408	11/01/2042
3132L7-S6-7	FHLMC PC GOLD CI 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	176,497	176,497	182,802	182,801	0	(6,304)	0	(6,304)	0	176,497	0	0	0	2,995	01/01/2044
3128MD-5G-4	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	70,221	70,221	72,833	71,912	0	(1,691)	0	(1,691)	0	70,221	0	0	0	1,133	08/01/2029
3128MD-6C-2	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	58,030	58,030	58,501	58,417	0	(387)	0	(387)	0	58,030	0	0	0	992	08/01/2029
3128ME-3X-7	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	63,803	63,803	64,074	64,032	0	(229)	0	(229)	0	63,803	0	0	0	1,128	09/01/2031
3128ME-RR-4	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	70,772	70,772	69,611	69,763	0	1,010	0	1,010	0	70,772	0	0	0	1,043	12/01/2030
3128MF-NW-4	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	181,803	181,803	182,406	182,324	0	(521)	0	(521)	0	181,803	0	0	0	3,142	02/01/2033
3128MM-TJ-2	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	50,363	50,363	51,134	50,985	0	(622)	0	(622)	0	50,363	0	0	0	753	05/01/2030
3128MM-VM-2	FHLMC PC GOLD COMB 15		12/15/2021	PRINCIPAL RECEIPT	XXX	256,159	256,159	259,281	259,049	0	(2,890)	0	(2,890)	0	256,159	0	0	0	3,176	11/01/2031
3128K8-F5-0	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	4,135	4,135	4,217	4,204	0	(69)	0	(69)	0	4,135	0	0	0	153	10/01/2035

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128LX-AU-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	4,272	4,272	4,357	4,341	0	(69)	0	(69)	0	4,272	0	0	0	108	06/01/2035
3128M4-RW-5	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	1,066	1,066	1,051	1,053	0	13	0	13	0	1,066	0	0	0	36	05/01/2037
3128M6-VH-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	2,043	2,043	2,080	2,076	0	(33)	0	(33)	0	2,043	0	0	0	52	09/01/2038
3128MJ-2H-2	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	422,813	422,813	435,596	435,498	0	(12,685)	0	(12,685)	0	422,813	0	0	0	7,819	08/01/2047
3128MJ-3A-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	358,579	358,579	358,299	359,316	0	(737)	0	(737)	0	358,579	0	0	0	5,531	12/01/2047
3128MJ-Q9-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	307,434	307,434	309,428	309,048	0	(1,614)	0	(1,614)	0	307,434	0	0	0	4,650	03/01/2042
3128MJ-V2-3	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	251,064	251,064	250,325	250,298	0	766	0	766	0	251,064	0	0	0	3,963	03/01/2045
3128MJ-XF-2	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	156,486	156,486	157,653	157,626	0	(1,140)	0	(1,140)	0	156,486	0	0	0	2,895	11/01/2045
3128MJ-XK-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	523,413	523,413	513,415	513,621	0	9,792	0	9,792	0	523,413	0	0	0	8,344	12/01/2045
3128MJ-Y6-1	FHLMC PC GOLD COMB 30		12/16/2021	VARIOUS	XXX	418,620	407,581	421,209	422,058	0	(6,163)	0	(6,163)	0	415,894	0	2,725	2,725	9,818	10/01/2046
3128MJ-Z9-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	444,266	444,266	464,715	464,691	0	(20,425)	0	(20,425)	0	444,266	0	0	0	8,045	06/01/2047
3128MJ-ZF-0	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	586,905	586,905	589,257	358,323	0	(3,467)	0	(3,467)	0	586,905	0	0	0	7,069	01/01/2047
312938-VC-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	34,442	34,442	35,777	35,717	0	(1,275)	0	(1,275)	0	34,442	0	0	0	745	01/01/2040
312940-2H-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	115,472	115,472	120,420	120,141	0	(4,668)	0	(4,668)	0	115,472	0	0	0	2,197	07/01/2040
312942-SZ-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	152,304	152,304	152,165	152,241	0	63	0	63	0	152,304	0	0	0	2,324	09/01/2040
312944-E3-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	224,896	224,896	230,128	229,700	0	(4,805)	0	(4,805)	0	224,896	0	0	0	3,815	12/01/2040
312944-FX-4	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	260,378	260,378	264,586	264,334	0	(3,956)	0	(3,956)	0	260,378	0	0	0	4,974	12/01/2040
312946-MC-7	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	105,219	105,219	107,036	106,853	0	(1,634)	0	(1,634)	0	105,219	0	0	0	1,491	03/01/2041
312946-ZJ-8	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	216,627	216,627	225,156	224,835	0	(8,208)	0	(8,208)	0	216,627	0	0	0	4,459	04/01/2041
31296L-CF-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	74,710	74,710	79,146	78,780	0	(4,069)	0	(4,069)	0	74,710	0	0	0	2,019	08/01/2033
31296U-SS-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	8,320	8,320	7,999	8,054	0	267	0	267	0	8,320	0	0	0	123	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	21,924	21,924	21,203	21,304	0	620	0	620	0	21,924	0	0	0	517	09/01/2034
31297M-3W-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	5,524	5,524	5,968	5,937	0	(412)	0	(412)	0	5,524	0	0	0	166	04/01/2035
31297Q-C3-1	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	153,827	153,827	164,754	164,055	0	(10,228)	0	(10,228)	0	153,827	0	0	0	6,263	04/01/2035
31297R-MH-7	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	24,969	24,969	26,410	26,313	0	(1,344)	0	(1,344)	0	24,969	0	0	0	528	07/01/2035
31297U-ZY-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	77,139	77,139	81,254	81,020	0	(3,882)	0	(3,882)	0	77,139	0	0	0	3,621	05/01/2035
31335A-YT-9	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	316,003	316,003	312,201	312,254	0	3,750	0	3,750	0	316,003	0	0	0	4,717	10/01/2046
31335B-Q6-6	FHLMC PC GOLD COMB 30		12/15/2021	PRINCIPAL RECEIPT	XXX	265,927	265,927	261,232	262,008	0	3,919	0	3,919	0	265,927	0	0	0	4,238	08/01/2043
3132GK-MU-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	71,136	71,136	76,038	75,596	0	(4,459)	0	(4,459)	0	71,136	0	0	0	987	11/01/2041
3132HM-KF-7	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	34,489	34,489	36,213	35,991	0	(1,502)	0	(1,502)	0	34,489	0	0	0	433	09/01/2042
3132HP-G7-3	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	46,458	46,458	48,716	48,434	0	(1,975)	0	(1,975)	0	46,458	0	0	0	583	11/01/2042
3132JB-Q4-8	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	187,212	187,212	187,919	187,758	0	(546)	0	(546)	0	187,212	0	0	0	3,275	07/01/2043
3132QT-W8-5	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	75,394	75,394	75,956	75,943	0	(549)	0	(549)	0	75,394	0	0	0	1,432	10/01/2045
3132WK-B4-9	FHLMC PC GOLD PC 30YR		12/15/2021	PRINCIPAL RECEIPT	XXX	126,823	126,823	127,730	127,710	0	(886)	0	(886)	0	126,823	0	0	0	2,606	08/01/2046
3137AW-2P-9	FHLMC REMIC SERIES 4134		12/15/2021	PRINCIPAL RECEIPT	XXX	67,815	67,815	69,534	69,037	0	(1,222)	0	(1,222)	0	67,815	0	0	0	1,625	04/15/2038
3137BX-CX-8	FHLMC REMIC SERIES 4673		08/15/2021	PRINCIPAL RECEIPT	XXX	167,548	167,548	170,863	169,915	0	(2,368)	0	(2,368)	0	167,548	0	0	0	1,958	08/15/2042
3137BX-6U-1	FHLMC REMIC SERIES 4679		07/15/2021	PRINCIPAL RECEIPT	XXX	223,652	223,652	228,022	226,709	0	(3,057)	0	(3,057)	0	223,652	0	0	0	2,339	07/15/2042
3137F3-MU-5	FHLMC REMIC SERIES 4763		12/15/2021	PRINCIPAL RECEIPT	XXX	609,503	609,503	614,456	0	0	(4,952)	0	(4,952)	0	609,503	0	0	0	2,596	06/15/2038
3137FN-QZ-6	FHLMC REMIC SERIES 4916		12/27/2021	PRINCIPAL RECEIPT	XXX	317,445	317,445	328,444	326,218	0	(8,773)	0	(8,773)	0	317,445	0	0	0	5,878	09/25/2049
3137BT-UN-9	FHLMC REMIC SERIES K-061		06/17/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	2,309,000	2,068,605	2,214,296	2,191,087	0	(9,334)	0	(9,334)	0	2,181,754	0	127,246	127,246	39,719	11/25/2026
3137F1-G5-1	FHLMC REMIC SERIES K-065		06/17/2021	GOLDMAN SACHS & CO, NY	XXX	204,329	183,692	199,535	197,937	0	(1,002)	0	(1,002)	0	196,935	0	7,394	7,394	3,411	05/25/2027
3137FL-MW-1	FHLMC REMIC SERIES K-090		05/25/2021	VARIOUS	XXX	1,483,320	1,300,000	1,338,913	1,328,569	0	(1,185)	0	(1,185)	0	1,327,384	0	155,936	155,936	19,672	03/25/2029
3137FG-6S-9	FHLMC REMIC SERIES K-1505		06/01/2021	MORGAN STANLEY & CO INC, NY	XXX	116,887	100,000	109,125	108,182	0	(241)	0	(241)	0	107,942	0	8,945	8,945	1,906	11/25/2032
3137FL-2M-5	FHLMC REMIC SERIES K-1510		02/10/2021	STIFEL NICOLAUS & CO INC	XXX	1,477,406	1,200,000	1,386,563	1,371,004	0	(1,803)	0	(1,803)	0	1,369,201	0	108,205	108,205	9,485	01/25/2034
35563P-KG-3	FHLMC SCRTT SERIES 2019-2		12/27/2021	PRINCIPAL RECEIPT	XXX	144,521	144,521	147,923	145,474	0	(953)	0	(953)	0	144,521	0	0	0	2,809	08/26/2058
35563P-LH-0	FHLMC SCRTT SERIES 2019-3		12/25/2021	PRINCIPAL RECEIPT	XXX	55,150	55,150	57,004	56,895	0	(1,746)	0	(1,746)	0	55,150	0	0	0	1,044	10/25/2058
35563P-ML-0	FHLMC SCRTT SERIES 2019-4		12/25/2021	VARIOUS	XXX	339,993	330,779	338,028	337,592	0	(2,326)	0	(2,326)	0	335,266	0	4,726	4,726	8,929	02/25/2059
35564K-GX-1	FHLMC STARC 2021-DNA5		12/27/2021	PRINCIPAL RECEIPT	XXX	286,707	286,707	286,707	0	0	0	0	0	0	286,707	0	0	0	483	01/25/2034
3132A8-S4-2	FHLMC SUPER 15Y FIXED		12/25/2021	VARIOUS	XXX	549,257	535,665	561,779	560,695	0	(9,457)	0	(9,457)	0	551,238	0	(1,980)	(1,980)	12,118	11/01/2028
3132A9-SJ-7	FHLMC SUPER 15Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	119,826	119,826	121,305	121,197	0	(1,370)	0	(1,370)	0	119,826	0	0	0	1,489	09/01/2031
3132A9-U6-2	FHLMC SUPER 15Y FIXED		05/28/2021	VARIOUS	XXX	235,054	223,335	231,361	231,482	0	(2,172)	0	(2,172)	0	229,310	0	5,744	5,744	3,220	07/01/2033
3132A5-FW-0	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	309,582	309,582	306,534	306,564	0	3,018	0	3,018	0	309,582	0	0	0	3,453	10/01/2046
3132A5-GM-1	FHLMC SUPER 30Y FIXED		12/25/2021	VARIOUS	XXX	903,300	874,262	904,315	904,132	0	(13,250)	0	(13,250)	0	890,882	0	12,417	12,417	24,388	02/01/2047
3132A5-H7-3	FHLMC SUPER 30Y FIXED		12/25/2021	VARIOUS	XXX	1,125,295	1,102,570	1,121,004	1,120,877	0	(9,237)	0	(9,237)	0	1,111,640	0	13,655	13,655	24,403	02/01/2048
3132AC-YG-9	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	530,816	530,816	543,257	544,654	0	(13,838)	0	(13,838)	0	530,816	0	0	0	7,844	10/01/2048
3132AD-TZ-1	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	145,820	145,820	151,516	151,507	0	(5,688)	0	(5,688)	0	145,820	0	0	0	2,220	11/01/2046

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3132DM-A6-2	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	81,076	81,076	84,541	84,501	0	(3,425)	0	(3,425)	0	81,076	0	0	0	1,371	12/01/2047
3132DM-A8-8	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	12,297	12,297	12,791	12,788	0	(491)	0	(491)	0	12,297	0	0	0	184	08/01/2046
3132DM-FD-2	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	101,617	101,617	108,254	0	0	(6,637)	0	(6,637)	0	101,617	0	0	0	296	12/01/2049
3132DM-U8-6	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	90,809	90,809	94,242	0	0	(3,434)	0	(3,434)	0	90,809	0	0	0	844	05/01/2051
3132DV-3Z-6	FHLMC SUPER 30Y FIXED		05/25/2021	VARIOUS	XXX	21,839	21,156	22,108	22,108	0	(313)	0	(313)	0	21,795	0	44	44	240	10/01/2049
3132DV-4H-5	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	98,888	98,888	103,832	0	0	(4,944)	0	(4,944)	0	98,888	0	0	0	1,082	11/01/2049
3132DV-5X-9	FHLMC SUPER 30Y FIXED		08/25/2021	VARIOUS	XXX	5,399,521	5,222,250	5,493,154	5,492,777	0	(79,452)	0	(79,452)	0	5,413,326	0	(13,804)	(13,804)	68,491	05/01/2050
3132DV-7B-5	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	246,659	246,659	249,785	0	0	(3,127)	0	(3,127)	0	246,659	0	0	0	2,105	09/01/2050
3132DV-K7-9	FHLMC SUPER 30Y FIXED		12/25/2021	VARIOUS	XXX	999,910	963,938	1,034,614	1,034,535	0	(18,914)	0	(18,914)	0	1,015,621	0	(15,711)	(15,711)	26,250	06/01/2050
3132DV-KP-9	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	203,911	203,911	211,462	211,473	0	(7,562)	0	(7,562)	0	203,911	0	0	0	3,379	07/01/2049
3132DV-KQ-7	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	417,058	417,058	435,890	436,041	0	(18,984)	0	(18,984)	0	417,058	0	0	0	7,185	08/01/2049
3132DW-AD-5	FHLMC SUPER 30Y FIXED		12/27/2021	VARIOUS	XXX	2,110,548	2,161,070	2,118,699	0	0	10,192	0	10,192	0	2,128,891	0	(18,344)	(18,344)	18,580	11/01/2050
3132DW-AW-3	FHLMC SUPER 30Y FIXED		12/27/2021	VARIOUS	XXX	570,174	551,884	570,855	0	0	(1,785)	0	(1,785)	0	569,070	0	1,103	1,103	985	01/01/2051
3132DW-B5-1	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	12,282	12,282	12,465	0	0	(183)	0	(183)	0	12,282	0	0	0	52	08/01/2051
3132DW-BJ-1	FHLMC SUPER 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	191,289	191,289	197,337	0	0	(6,047)	0	(6,047)	0	191,289	0	0	0	2,096	04/01/2051
3132D5-3H-3	FHLMC SUPER15Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	156,862	156,862	159,975	159,759	0	(2,897)	0	(2,897)	0	156,862	0	0	0	2,136	07/01/2034
3132DW-BY-8	FHLMC SUPER30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	45,708	45,708	46,437	0	0	(728)	0	(728)	0	45,708	0	0	0	245	07/01/2051
3132DW-CC-5	FHLMC SUPER30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	10,619	10,619	11,031	0	0	(412)	0	(412)	0	10,619	0	0	0	45	09/01/2051
3133G8-DD-0	FHLMC UMBS 15Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	389,312	389,312	412,609	0	0	(23,298)	0	(23,298)	0	389,312	0	0	0	3,874	04/01/2035
3133KY-SK-6	FHLMC UMBS 20Y FIXED		03/25/2021	VARIOUS	XXX	490,223	470,663	492,762	492,690	0	(4,001)	0	(4,001)	0	488,689	0	1,534	1,534	3,658	11/01/2039
3133KY-TW-9	FHLMC UMBS 20Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	619,754	619,754	640,864	0	0	(21,110)	0	(21,110)	0	619,754	0	0	0	5,474	07/01/2040
3133KY-U6-4	FHLMC UMBS 20Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	25,277	25,277	25,759	0	0	(482)	0	(482)	0	25,277	0	0	0	63	03/01/2041
3131XY-UL-1	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	408,334	408,334	427,921	427,911	0	(19,578)	0	(19,578)	0	408,334	0	0	0	5,385	12/01/2047
31334X-KT-5	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	16,427	16,427	16,945	16,946	0	(519)	0	(519)	0	16,427	0	0	0	281	07/01/2049
31334X-S7-5	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	560,702	560,702	584,182	584,225	0	(23,522)	0	(23,522)	0	560,702	0	0	0	9,861	08/01/2049
31334Y-VF-1	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	11,192	11,192	11,606	11,607	0	(415)	0	(415)	0	11,192	0	0	0	178	09/01/2049
31334Y-VH-7	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	24,661	24,661	25,528	25,530	0	(869)	0	(869)	0	24,661	0	0	0	367	09/01/2049
3133A6-TL-5	FHLMC UMBS 30Y FIXED		12/25/2021	VARIOUS	XXX	689,446	660,677	719,003	719,191	0	(12,394)	0	(12,394)	0	706,797	0	(17,351)	(17,351)	19,308	06/01/2050
3133A7-PJ-2	FHLMC UMBS 30Y FIXED		12/25/2021	VARIOUS	XXX	810,117	776,910	845,497	845,719	0	(15,571)	0	(15,571)	0	830,148	0	(20,031)	(20,031)	22,768	07/01/2050
3133AA-BR-2	FHLMC UMBS 30Y FIXED		03/25/2021	VARIOUS	XXX	2,253,600	2,175,684	2,320,003	2,319,814	0	(2,729)	0	(2,729)	0	2,317,085	0	(63,485)	(63,485)	14,762	09/01/2050
3133AE-N8-3	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	203,127	203,127	206,439	0	0	(3,312)	0	(3,312)	0	203,127	0	0	0	730	01/01/2051
3133AU-TM-0	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	2,253	2,253	2,316	0	0	(63)	0	(63)	0	2,253	0	0	0	5	10/01/2051
3133KJ-6X-5	FHLMC UMBS 30Y FIXED		12/27/2021	PRINCIPAL RECEIPT	XXX	16,217	16,217	17,410	0	0	(1,193)	0	(1,193)	0	16,217	0	0	0	300	09/01/2050
3133A6-G5-4	FHLMC UMBS30Y FIXED		12/31/2021	VARIOUS	XXX	2,027,358	1,979,095	2,081,761	2,081,435	0	(36,186)	0	(36,186)	0	2,045,249	0	(17,891)	(17,891)	51,060	06/01/2050
3138NW-YB-9	FNMA PASS-THRU INT 15 YEAR		07/25/2021	VARIOUS	XXX	700,386	674,440	655,023	658,912	0	3,341	0	3,341	0	662,252	0	38,134	38,134	9,916	12/01/2027
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	97,073	97,073	98,324	97,931	0	(858)	0	(858)	0	97,073	0	0	0	1,220	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	57,430	57,430	58,287	58,066	0	(636)	0	(636)	0	57,430	0	0	0	595	08/01/2031
3138XS-5T-0	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	59,951	59,951	59,281	59,371	0	580	0	580	0	59,951	0	0	0	913	05/01/2029
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	83,873	83,873	83,958	83,925	0	(53)	0	(53)	0	83,873	0	0	0	1,530	12/01/2030
31417A-KQ-1	FNMA PASS-THRU INT 15 YEAR		12/25/2021	VARIOUS	XXX	232,895	226,221	223,906	224,340	0	826	0	826	0	225,167	0	7,728	7,728	5,765	11/01/2026
31418C-BX-1	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	43,851	43,851	45,687	45,436	0	(1,586)	0	(1,586)	0	43,851	0	0	0	677	08/01/2031
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	810	810	822	819	0	(9)	0	(9)	0	810	0	0	0	25	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	755	755	765	763	0	(8)	0	(8)	0	755	0	0	0	32	10/01/2032
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	444	444	426	429	0	14	0	14	0	444	0	0	0	15	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,057	1,057	1,075	1,068	0	(11)	0	(11)	0	1,057	0	0	0	35	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,161	1,161	1,200	1,188	0	(26)	0	(26)	0	1,161	0	0	0	41	04/01/2031
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	2,691	2,691	2,734	2,723	0	(32)	0	(32)	0	2,691	0	0	0	85	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,394	1,394	1,414	1,409	0	(15)	0	(15)	0	1,394	0	0	0	43	03/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,559	1,559	1,584	1,577	0	(18)	0	(18)	0	1,559	0	0	0	51	07/01/2033
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	772	772	797	791	0	(19)	0	(19)	0	772	0	0	0	27	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	15	15	16	15	0	0	0	0	0	15	0	0	0	1	03/01/2032
3138A8-RD-0	FNMA Pass-Thru Lng 30 Year		12/27/2021	PRINCIPAL RECEIPT	XXX	56,666	56,666	61,907	0	0	(5,242)	0	(5,242)	0	56,666	0	0	0	478	03/01/2041
3138A8-RH-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	115,612	115,612	119,911	119,429	0	(3,816)	0	(3,816)	0	115,612	0	0	0	2,494	03/01/2041
3138AB-CW-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	144,351	144,351	150,024	149,804	0	(5,453)	0	(5,453)	0	144,351	0	0	0	3,640	04/01/2041
3138AE-KN-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	66,862	66,862	73,089	72,710	0	(5,848)	0	(5,848)	0	66,862	0	0	0	2,155	04/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	125,133	125,133	128,638	128,263	0	(3,130)	0	(3,130)	0	125,133	0	0	0	1,997	12/01/2041
3138E9-AZ-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	188,756	188,756	192,742	192,469	0	(3,714)	0	(3,714)	0	188,756	0	0	0	3,375	03/01/2042
3138EE-N5-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	352,171	352,171	359,148	358,735	0	(6,564)	0	(6,564)	0	352,171	0	0	0	6,494	03/01/2042

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	44,790	44,790	45,537	45,440	0	(650)	0	(650)	0	44,790	0	0	0	783	06/01/2042
3138EJ-QL-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	148,528	148,528	151,986	151,730	0	(3,202)	0	(3,202)	0	148,528	0	0	0	2,424	08/01/2042
3138ER-DK-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	63,027	63,027	64,922	64,890	0	(1,864)	0	(1,864)	0	63,027	0	0	0	1,426	10/01/2046
3138ET-QL-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	5,453	5,453	6,251	6,181	0	(728)	0	(728)	0	5,453	0	0	0	169	07/01/2041
3138LQ-QG-2	FNMA PASS-THRU LNG 30 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	89,881	89,881	88,690	88,725	0	1,156	0	1,156	0	89,881	0	0	0	1,511	08/01/2042
3138M5-7H-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	67,087	67,087	71,008	70,481	0	(3,394)	0	(3,394)	0	67,087	0	0	0	942	09/01/2042
3138MG-FU-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	38,977	38,977	40,231	40,069	0	(1,092)	0	(1,092)	0	38,977	0	0	0	758	12/01/2042
3138MH-LY-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	71,190	71,190	75,995	75,452	0	(4,262)	0	(4,262)	0	71,190	0	0	0	1,168	11/01/2042
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	139,534	139,534	146,887	145,895	0	(6,362)	0	(6,362)	0	139,534	0	0	0	2,389	03/01/2043
3138W2-WX-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	141,165	141,165	135,875	136,074	0	5,091	0	5,091	0	141,165	0	0	0	1,850	05/01/2043
3138WE-EV-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	466,643	466,643	466,151	465,996	0	647	0	647	0	466,643	0	0	0	7,144	03/01/2045
3138WE-V3-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	181,040	181,040	177,794	177,860	0	3,180	0	3,180	0	181,040	0	0	0	2,727	06/01/2045
3138WF-PH-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	136,985	136,985	134,529	134,579	0	2,406	0	2,406	0	136,985	0	0	0	2,197	09/01/2045
3138X0-YX-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	238,278	238,278	234,676	234,768	0	3,510	0	3,510	0	238,278	0	0	0	3,925	07/01/2043
3138XF-KF-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	42,680	42,680	41,598	41,703	0	977	0	977	0	42,680	0	0	0	1,047	11/01/2043
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	334	334	339	338	0	(4)	0	(4)	0	334	0	0	0	11	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	171	171	176	175	0	(4)	0	(4)	0	171	0	0	0	4	07/01/2032
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	479	479	495	491	0	(12)	0	(12)	0	479	0	0	0	15	05/01/2034
31402C-PC-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	50,990	50,990	55,987	55,619	0	(4,630)	0	(4,630)	0	50,990	0	0	0	1,810	11/01/2033
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	146	146	150	149	0	(3)	0	(3)	0	146	0	0	0	6	09/01/2034
31402Q-6T-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	76,948	76,948	81,539	81,200	0	(4,252)	0	(4,252)	0	76,948	0	0	0	1,996	04/01/2035
31402R-FU-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	75,564	75,564	80,033	79,757	0	(4,193)	0	(4,193)	0	75,564	0	0	0	1,950	06/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,174	1,174	1,210	1,203	0	(28)	0	(28)	0	1,174	0	0	0	50	09/01/2033
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	869	869	895	889	0	(21)	0	(21)	0	869	0	0	0	21	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	546	546	560	557	0	(11)	0	(11)	0	546	0	0	0	20	02/01/2034
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	90	90	93	92	0	(2)	0	(2)	0	90	0	0	0	3	08/01/2034
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	6,219	6,219	6,412	6,373	0	(154)	0	(154)	0	6,219	0	0	0	348	03/01/2035
31410F-5E-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	53,930	53,930	58,233	57,888	0	(3,959)	0	(3,959)	0	53,930	0	0	0	1,432	11/01/2034
31410K-JY-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	82,539	82,539	90,180	89,732	0	(7,193)	0	(7,193)	0	82,539	0	0	0	2,670	05/01/2038
31416T-NK-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	116,148	116,148	120,748	120,525	0	(4,377)	0	(4,377)	0	116,148	0	0	0	2,566	07/01/2039
31416X-Q4-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	84,230	84,230	87,540	87,415	0	(3,185)	0	(3,185)	0	84,230	0	0	0	1,918	02/01/2041
31416X-WV-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	78,934	78,934	80,035	79,983	0	(1,048)	0	(1,048)	0	78,934	0	0	0	1,366	03/01/2041
31416Y-3S-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	176,794	176,794	179,149	179,048	0	(2,254)	0	(2,254)	0	176,794	0	0	0	3,747	09/01/2041
31417B-FU-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	93,740	93,740	92,499	92,535	0	1,205	0	1,205	0	93,740	0	0	0	1,859	03/01/2042
31417D-NB-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	110,043	110,043	111,986	112,049	0	(2,006)	0	(2,006)	0	110,043	0	0	0	1,504	10/01/2042
31417E-S4-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	181,462	181,462	173,678	173,947	0	7,514	0	7,514	0	181,462	0	0	0	2,707	01/01/2043
31417G-T5-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	71,609	71,609	74,176	73,912	0	(2,304)	0	(2,304)	0	71,609	0	0	0	1,106	06/01/2043
31417K-SE-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	46,792	46,792	47,386	47,354	0	(562)	0	(562)	0	46,792	0	0	0	893	08/01/2039
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	14,325	14,325	14,504	14,477	0	(152)	0	(152)	0	14,325	0	0	0	201	10/01/2041
31418A-JV-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	45,643	45,643	47,290	47,056	0	(1,413)	0	(1,413)	0	45,643	0	0	0	600	09/01/2042
31418C-CT-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	293,844	293,844	277,370	277,816	0	16,028	0	16,028	0	293,844	0	0	0	3,321	10/01/2046
31418C-DN-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	40,968	40,968	43,183	43,232	0	(2,264)	0	(2,264)	0	40,968	0	0	0	707	11/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	89,534	89,534	92,640	92,869	0	(3,334)	0	(3,334)	0	89,534	0	0	0	1,398	12/01/2047
31419B-7B-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	30,600	30,600	31,838	31,704	0	(1,104)	0	(1,104)	0	30,600	0	0	0	529	10/01/2040
31419E-6N-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	118,971	118,971	120,482	120,414	0	(1,443)	0	(1,443)	0	118,971	0	0	0	2,399	03/01/2041
31419E-EJ-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	73,307	73,307	76,188	76,076	0	(2,769)	0	(2,769)	0	73,307	0	0	0	1,795	01/01/2041
31419F-C3-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	188,977	188,977	201,615	200,954	0	(11,977)	0	(11,977)	0	188,977	0	0	0	2,926	09/01/2040
31419F-FW-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	244,805	244,805	246,525	246,477	0	(1,672)	0	(1,672)	0	244,805	0	0	0	4,573	11/01/2040
3138WJ-EN-4	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	178,577	178,577	177,740	178,131	0	446	0	446	0	178,577	0	0	0	2,469	11/01/2031
3138WJ-EP-9	FNMA PASS-THRU INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	263,294	263,294	257,493	258,644	0	4,650	0	4,650	0	263,294	0	0	0	3,608	11/01/2031
3140EW-WY-7	FNMA PASS-THRU INT 15 YEAR		12/25/2021	PRINCIPAL RECEIPT	XXX	271,741	271,741	274,289	273,979	0	(2,238)	0	(2,238)	0	271,741	0	0	0	4,313	02/01/2031
3138WJ-EX-2	FNMA PASS-THRU INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	349,337	349,337	351,888	351,517	0	(2,180)	0	(2,180)	0	349,337	0	0	0	4,856	11/01/2036
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,451	1,451	1,473	1,467	0	(16)	0	(16)	0	1,451	0	0	0	46	04/01/2033
3138MB-MB-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	147,255	147,255	140,728	141,164	0	6,091	0	6,091	0	147,255	0	0	0	1,984	09/01/2042
3138W9-HL-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	119,735	119,735	120,283	120,261	0	(525)	0	(525)	0	119,735	0	0	0	2,212	08/01/2043
3138WJ-FK-9	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	987,234	987,234	1,044,000	1,043,343	0	(56,109)	0	(56,109)	0	987,234	0	0	0	13,032	11/01/2046
3138WJ-Q2-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	559,930	559,930	565,529	566,991	0	(7,062)	0	(7,062)	0	559,930	0	0	0	9,813	12/01/2046
3138WJ-TG-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	710,678	710,678	692,827	694,977	0	15,700	0	15,700	0	710,678	0	0	0	9,713	01/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138WJ-YV-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	77,726	77,726	79,608	79,800	0	(2,074)	0	(2,074)	0	77,726	0	0	0	1,587	02/01/2047
3138YW-JZ-1	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	101,018	101,018	105,485	105,323	0	(4,305)	0	(4,305)	0	101,018	0	0	0	2,066	10/01/2045
31402C-4G-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	48,070	48,070	51,926	51,673	0	(3,603)	0	(3,603)	0	48,070	0	0	0	1,403	05/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	60,502	60,502	63,980	63,726	0	(3,225)	0	(3,225)	0	60,502	0	0	0	1,574	03/01/2034
31402R-FV-6	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	61,062	61,062	64,666	64,386	0	(3,323)	0	(3,323)	0	61,062	0	0	0	1,592	06/01/2035
31402R-JV-2	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	86,332	86,332	91,431	91,034	0	(4,702)	0	(4,702)	0	86,332	0	0	0	2,208	07/01/2035
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	375,203	375,203	385,583	348,676	0	(11,401)	0	(11,401)	0	375,203	0	0	0	6,836	01/01/2048
3140JA-Q4-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	204,426	204,426	211,326	211,298	0	(6,872)	0	(6,872)	0	204,426	0	0	0	3,871	01/01/2048
314009-MT-7	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	254,621	254,621	265,084	265,912	0	(11,291)	0	(11,291)	0	254,621	0	0	0	5,135	08/01/2048
31417B-P3-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	200,115	200,115	198,755	198,727	0	1,388	0	1,388	0	200,115	0	0	0	2,947	04/01/2042
31417D-SW-4	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	138,100	138,100	141,466	141,742	0	(3,642)	0	(3,642)	0	138,100	0	0	0	2,170	11/01/2042
31418C-G6-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	118,078	118,078	117,617	117,910	0	168	0	168	0	118,078	0	0	0	1,618	03/01/2047
31418C-KW-3	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	133,684	133,684	141,976	141,945	0	(8,261)	0	(8,261)	0	133,684	0	0	0	2,802	05/01/2047
31418C-NE-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	199,307	199,307	207,877	207,772	0	(8,465)	0	(8,465)	0	199,307	0	0	0	3,649	08/01/2047
31418C-QA-5	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	468,617	468,617	476,452	476,393	0	(7,776)	0	(7,776)	0	468,617	0	0	0	7,250	10/01/2047
31418C-RC-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	700,447	700,447	699,681	701,660	0	(1,213)	0	(1,213)	0	700,447	0	0	0	11,015	11/01/2047
31418C-Z9-8	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	193,521	193,521	199,296	199,872	0	(6,351)	0	(6,351)	0	193,521	0	0	0	3,450	09/01/2048
31418C-ZH-0	FNMA PASS-THRU LNG 30 YEAR		12/27/2021	VARIOUS	XXX	1,606,027	1,574,637	1,630,669	1,632,094	0	(38,611)	0	(38,611)	0	1,593,483	0	12,545	12,545	39,915	08/01/2048
3136AL-E4-9	FNMA REMIC TRUST 2014-85		12/27/2021	PRINCIPAL RECEIPT	XXX	209,282	209,282	210,459	0	0	(1,177)	0	(1,177)	0	209,282	0	0	0	803	11/25/2040
3136AW-WF-0	FNMA REMIC TRUST 2017-M5		12/27/2021	PRINCIPAL RECEIPT	XXX	31,149	31,149	32,736	32,509	0	(1,360)	0	(1,360)	0	31,149	0	0	0	790	04/25/2029
3136B2-R7-9	FNMA REMIC TRUST 2018-67		12/27/2021	PRINCIPAL RECEIPT	XXX	85,907	85,907	87,782	87,268	0	(1,360)	0	(1,360)	0	85,907	0	0	0	1,543	04/25/2044
3136AY-7L-1	FNMA REMIC TRUST 2018-M1		05/04/2021	BREAN CAPITAL LLC	XXX	3,415,813	3,100,000	2,948,323	2,980,692	0	1,733	0	1,733	0	2,982,425	0	433,388	433,388	40,403	12/25/2027
3136B7-AN-1	FNMA REMIC TRUST 2019-M25		10/29/2021	VARIOUS	XXX	826,227	826,227	826,227	826,227	0	0	0	0	0	826,227	0	0	0	35,839	12/28/2026
3136B7-BP-5	FNMA REMIC TRUST 2019-M25		12/27/2021	VARIOUS	XXX	1,815,165	1,765,020	1,765,020	1,765,020	0	0	0	0	0	1,765,020	0	50,145	50,145	39,264	12/28/2026
3138EK-RR-8	FNMA SUPER INT 15 YEAR		07/25/2021	VARIOUS	XXX	1,130,889	1,089,988	1,143,125	1,140,782	0	(11,966)	0	(11,966)	0	1,128,816	0	2,073	2,073	15,726	03/01/2028
3140J5-RD-3	FNMA SUPER INT 15 YEAR		05/25/2021	VARIOUS	XXX	249,817	240,470	252,757	252,186	0	(2,113)	0	(2,113)	0	250,073	0	(257)	(257)	2,499	04/01/2031
3138ET-RQ-1	FNMA SUPER INT 15 YEAR		12/27/2021	VARIOUS	XXX	1,245,350	1,202,675	1,234,433	1,232,002	0	(9,928)	0	(9,928)	0	1,222,074	0	23,276	23,276	32,234	05/01/2031
3140J6-DU-8	FNMA SUPER INT 15 YEAR		07/26/2021	VARIOUS	XXX	2,424,521	2,336,456	2,444,882	2,442,237	0	(22,919)	0	(22,919)	0	2,419,318	0	5,203	5,203	27,813	08/01/2031
31385X-AZ-0	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	4,232	4,232	4,796	0	0	(565)	0	(565)	0	4,232	0	0	0	29	05/01/2033
3138EG-BY-9	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	164,870	164,870	178,987	178,767	0	(13,898)	0	(13,898)	0	164,870	0	0	0	3,821	02/01/2041
3138EN-6J-3	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	307,668	307,668	333,628	334,236	0	(26,568)	0	(26,568)	0	307,668	0	0	0	7,587	07/01/2044
3138EP-4C-5	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	617,353	617,353	656,131	655,715	0	(38,362)	0	(38,362)	0	617,353	0	0	0	11,859	08/01/2045
3138EQ-VC-3	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	300,936	300,936	320,638	320,682	0	(19,746)	0	(19,746)	0	300,936	0	0	0	4,217	10/01/2044
3138ER-CJ-7	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	93,580	93,580	103,362	103,298	0	(9,718)	0	(9,718)	0	93,580	0	0	0	2,209	07/01/2044
3140J9-3G-4	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	284,730	284,730	290,024	289,937	0	(5,207)	0	(5,207)	0	284,730	0	0	0	3,853	09/01/2043
3140J9-YH-8	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	619,233	619,233	662,096	663,240	0	(44,007)	0	(44,007)	0	619,233	0	0	0	11,552	03/01/2045
3140X3-A8-1	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	200,083	200,083	206,679	207,092	0	(7,010)	0	(7,010)	0	200,083	0	0	0	2,798	02/01/2049
3140X4-3Z-7	FNMA SUPER LNG 30 YEAR		12/25/2021	VARIOUS	XXX	1,862,079	1,814,323	1,857,696	1,857,289	0	(19,015)	0	(19,015)	0	1,838,274	0	23,804	23,804	43,370	12/01/2045
3140X4-4B-9	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,173,282	1,173,282	1,234,146	1,233,722	0	(60,440)	0	(60,440)	0	1,173,282	0	0	0	18,560	12/01/2045
3140X4-5D-4	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	994,253	994,253	1,022,838	1,022,526	0	(28,273)	0	(28,273)	0	994,253	0	0	0	13,316	01/01/2047
3140X4-7H-3	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	750,784	750,784	772,251	773,570	0	(22,786)	0	(22,786)	0	750,784	0	0	0	10,242	04/01/2048
3140X4-QS-8	FNMA SUPER LNG 30 YEAR		12/25/2021	VARIOUS	XXX	1,800,953	1,723,638	1,828,941	1,828,776	0	(43,106)	0	(43,106)	0	1,785,670	0	15,284	15,284	63,967	04/01/2048
3140X4-TZ-9	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	380,047	380,047	387,529	388,380	0	(8,333)	0	(8,333)	0	380,047	0	0	0	5,284	12/01/2047
3140X4-XZ-4	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	594,801	594,801	623,054	622,992	0	(28,191)	0	(28,191)	0	594,801	0	0	0	11,435	12/01/2047
3140X5-6F-5	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	205,030	205,030	219,830	0	0	(14,801)	0	(14,801)	0	205,030	0	0	0	1,511	03/01/2048
3140X7-YR-4	FNMA SUPER LNG 30 YEAR		12/25/2021	VARIOUS	XXX	1,501,689	1,438,756	1,563,289	1,563,187	0	(17,652)	0	(17,652)	0	1,545,536	0	(43,846)	(43,846)	42,085	09/01/2050
3140X8-6B-8	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	190,560	190,560	201,220	0	0	(10,659)	0	(10,659)	0	190,560	0	0	0	1,906	06/01/2046
3140XA-2Y-7	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	62,965	62,965	64,903	0	0	(1,938)	0	(1,938)	0	62,965	0	0	0	433	05/01/2051
3140XC-AX-6	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	233,227	233,227	238,548	0	0	(5,321)	0	(5,321)	0	233,227	0	0	0	974	06/01/2051
31419A-VZ-7	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	16,448	16,448	18,196	0	0	(1,748)	0	(1,748)	0	16,448	0	0	0	185	12/01/2040
31419B-CJ-2	FNMA SUPER LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	47,537	47,537	52,440	52,368	0	(4,830)	0	(4,830)	0	47,537	0	0	0	1,186	02/01/2041
01F022-62-6	FNMA TBA 30YR TBA 02.500% FEB		01/28/2021	VARIOUS	XXX	4,737,461	4,500,000	4,723,242	4,723,242	0	0	0	0	0	4,723,242	0	14,219	14,219	3,125	02/25/2044
01F030-61-1	FNMA TBA 30YR TBA 03.000%		01/04/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	4,181,250	4,000,000	4,181,250	4,181,250	0	0	0	0	0	4,181,250	0	0	0	4,333	01/15/2048
3138MR-ML-2	FNMA UMBS INT 15 YEAR		05/25/2021	VARIOUS	XXX	380,151	365,998	384,570	383,632	0	(3,274)	0	(3,274)	0	380,358	0	(207)	(207)	3,780	01/01/2028
3140KD-FJ-4	FNMA UMBS LNG 30 YEAR		12/25/2021	VARIOUS	XXX	3,052,962	2,954,979	3,108,269	3,107,784	0	(35,421)	0	(35,421)	0	3,072,363	0	(19,402)	(19,402)	58,252	06/01/2050
31418C-XP-4	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	618,825	597,239	646,418	646,368	0	(24,708)	0	(24,708)	0	621,660	0	(2,836)	(2,836)	20,629	06/01/2048
3138M4-YC-0	FNMA UMBS INT 15 YEAR		12/25/2021	VARIOUS	XXX	1,251,832	1,209,136	1,274,127	1,270,872	0	(21,493)	0	(21,493)	0	1,249,379	0	2,453	2,453	33,432	08/01/2027
3138WJ-R8-3	FNMA UMBS INT 15 YEAR		12/25/2021	VARIOUS	XXX	1,002,258	971,378	995,662	993,956	0	(8,616)	0	(8,616)	0	985,340	0	16,918	16,918	25,178	01/01/2032

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138WP-JG-0	FNMA UMBS INT 15 YEAR		07/26/2021	VARIOUS	XXX	745,885	719,368	755,786	754,530	0	(8,863)	0	(8,863)	0	745,668	0	218	218	10,326	04/01/2028
3138X0-Z3-5	FNMA UMBS INT 15 YEAR		12/31/2021	VARIOUS	XXX	173,953	169,746	178,021	177,682	0	(3,083)	0	(3,083)	0	174,599	0	(646)	(646)	3,777	07/01/2028
3140F0-JX-3	FNMA UMBS INT 15 YEAR		10/25/2021	VARIOUS	XXX	650,325	630,184	636,584	636,040	0	(1,875)	0	(1,875)	0	634,164	0	16,160	16,160	12,080	10/01/2031
3140Q7-GX-9	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	98,166	98,166	100,374	100,231	0	(2,065)	0	(2,065)	0	98,166	0	0	0	1,476	08/01/2032
31417E-YB-1	FNMA UMBS INT 15 YEAR		07/26/2021	VARIOUS	XXX	1,258,885	1,204,145	1,261,322	1,260,830	0	(2,338)	0	(2,338)	0	1,258,492	0	393	393	4,554	02/01/2028
31417G-4H-6	FNMA UMBS INT 15 YEAR		12/31/2021	VARIOUS	XXX	536,585	523,370	549,048	547,975	0	(9,339)	0	(9,339)	0	538,636	0	(2,050)	(2,050)	11,688	07/01/2028
31418C-GG-3	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	178,014	178,014	180,044	179,880	0	(1,866)	0	(1,866)	0	178,014	0	0	0	2,170	02/01/2032
31418C-LS-1	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	157,600	157,600	166,859	166,649	0	(9,049)	0	(9,049)	0	157,600	0	0	0	2,766	06/01/2032
31418C-SF-2	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	279,764	279,764	282,912	283,162	0	(3,397)	0	(3,397)	0	279,764	0	0	0	3,403	12/01/2032
31418C-TE-4	FNMA UMBS INT 15 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	301,287	301,287	312,397	311,814	0	(10,527)	0	(10,527)	0	301,287	0	0	0	4,793	01/01/2033
31418C-VF-8	FNMA UMBS INT 15 YEAR		05/25/2021	VARIOUS	XXX	334,808	317,454	329,383	328,881	0	(2,703)	0	(2,703)	0	326,178	0	8,630	8,630	4,641	03/01/2033
31418D-G2-2	FNMA UMBS INT 15 YEAR		03/31/2021	VARIOUS	XXX	871,288	844,381	841,514	842,894	0	126	0	126	0	843,020	0	28,268	28,268	4,652	10/01/2034
31418D-NA-6	FNMA UMBS INT 15 YEAR		01/25/2021	VARIOUS	XXX	983,623	940,565	977,673	977,377	0	(2,472)	0	(2,472)	0	974,904	0	8,718	8,718	3,063	04/01/2035
31418D-QZ-8	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	379,736	379,736	392,137	0	0	(12,400)	0	(12,400)	0	379,736	0	0	0	3,479	07/01/2040
31418D-UA-8	FNMA UMBS INT 20 YEAR		01/04/2021	JP MORGAN	XXX	3,776,239	3,636,463	3,776,239	3,782,187	0	0	0	0	0	3,782,187	0	(5,948)	(5,948)	2,626	11/01/2040
31418D-V2-5	FNMA UMBS INT 20 YEAR		12/27/2021	VARIOUS	XXX	7,881,546	7,610,006	7,904,756	7,296,500	0	(23,397)	0	(23,397)	0	7,892,895	0	(11,349)	(11,349)	12,119	01/01/2041
31418D-W6-5	FNMA UMBS INT 20 YEAR		12/27/2021	VARIOUS	XXX	2,265,048	2,242,534	2,337,464	0	0	(11,402)	0	(11,402)	0	2,326,062	0	(61,014)	(61,014)	47,385	02/01/2041
31418D-Y7-1	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	268,170	268,170	274,661	0	0	(6,491)	0	(6,491)	0	268,170	0	0	0	2,342	05/01/2041
31418D-Y8-9	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	203,137	203,137	211,181	0	0	(8,044)	0	(8,044)	0	203,137	0	0	0	1,762	05/01/2041
31418D-Z8-8	FNMA UMBS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	108,726	108,726	113,296	0	0	(4,570)	0	(4,570)	0	108,726	0	0	0	664	06/01/2041
3138AF-C6-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	98,388	98,388	109,519	109,355	0	(10,967)	0	(10,967)	0	98,388	0	0	0	2,622	05/01/2041
3138W9-BG-4	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	154,708	154,708	164,837	164,857	0	(10,149)	0	(10,149)	0	154,708	0	0	0	2,152	07/01/2043
3138W9-BN-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	163,627	163,627	174,339	174,361	0	(10,734)	0	(10,734)	0	163,627	0	0	0	2,121	07/01/2043
3138W9-WH-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	403,205	403,205	424,121	424,826	0	(21,621)	0	(21,621)	0	403,205	0	0	0	6,823	10/01/2043
3138WA-N9-4	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	345,850	345,850	369,357	370,008	0	(24,157)	0	(24,157)	0	345,850	0	0	0	6,484	12/01/2043
3138WE-RM-3	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	712,629	712,629	741,357	741,010	0	(28,381)	0	(28,381)	0	712,629	0	0	0	11,273	05/01/2045
3138WG-5R-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	118,781	118,781	121,890	121,847	0	(3,065)	0	(3,065)	0	118,781	0	0	0	1,580	05/01/2046
3138WH-N5-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	188,215	188,215	188,730	189,099	0	(883)	0	(883)	0	188,215	0	0	0	1,781	07/01/2046
3138WH-XU-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	989,418	989,418	1,044,454	1,044,133	0	(54,715)	0	(54,715)	0	989,418	0	0	0	13,036	09/01/2046
3138WJ-A4-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	765,103	765,103	797,141	796,896	0	(31,794)	0	(31,794)	0	765,103	0	0	0	15,104	10/01/2046
3138X0-3Q-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	98,387	98,387	105,176	105,168	0	(6,781)	0	(6,781)	0	98,387	0	0	0	1,848	08/01/2043
3140FP-C9-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,020,244	1,020,244	1,057,692	1,057,469	0	(37,225)	0	(37,225)	0	1,020,244	0	0	0	14,935	06/01/2047
3140GU-MA-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	184,048	184,048	192,158	192,600	0	(8,552)	0	(8,552)	0	184,048	0	0	0	2,825	11/01/2047
3140GV-2D-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	53,988	53,988	58,442	0	0	(4,454)	0	(4,454)	0	53,988	0	0	0	530	12/01/2047
3140GY-GZ-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	365,222	365,222	388,049	0	0	(22,826)	0	(22,826)	0	365,222	0	0	0	4,023	01/01/2048
3140HG-L2-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	391,372	391,372	408,801	408,752	0	(17,380)	0	(17,380)	0	391,372	0	0	0	5,412	09/01/2050
3140JG-LW-3	FNMA UMBS LNG 30 YEAR		12/25/2021	VARIOUS	XXX	745,328	720,603	757,759	757,713	0	(19,602)	0	(19,602)	0	738,111	0	7,217	7,217	23,815	12/01/2048
3140JL-MJ-0	FNMA UMBS LNG 30 YEAR		12/31/2021	VARIOUS	XXX	321,731	310,407	335,967	335,944	0	(12,732)	0	(12,732)	0	323,211	0	(1,480)	(1,480)	10,633	01/01/2049
3140JY-G2-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	701,267	701,267	720,223	720,125	0	(18,858)	0	(18,858)	0	701,267	0	0	0	10,072	08/01/2049
3140K0-5T-1	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	105,093	105,093	110,593	0	0	(5,501)	0	(5,501)	0	105,093	0	0	0	1,538	12/01/2049
3140K8-RB-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	180,023	180,023	188,518	188,506	0	(8,483)	0	(8,483)	0	180,023	0	0	0	2,094	03/01/2050
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	1,266,362	1,254,189	1,298,246	659,626	0	(22,350)	0	(22,350)	0	1,275,768	0	(9,406)	(9,406)	21,266	08/01/2050
3140KK-GD-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	32,544	32,544	32,697	0	0	(153)	0	(153)	0	32,544	0	0	0	64	08/01/2050
3140KM-TF-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	33,272	33,272	33,428	0	0	(156)	0	(156)	0	33,272	0	0	0	76	09/01/2050
3140KM-U3-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	55,880	55,880	57,792	0	0	(1,912)	0	(1,912)	0	55,880	0	0	0	160	09/01/2050
3140KP-Q4-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	289,781	289,781	301,123	301,129	0	(11,348)	0	(11,348)	0	289,781	0	0	0	3,245	12/01/2050
3140KV-F8-8	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	1,087,035	1,050,145	1,089,197	1,030,109	0	(2,162)	0	(2,162)	0	1,088,255	0	(1,219)	(1,219)	1,373	01/01/2051
3140KV-FP-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	125,900	125,900	130,572	130,575	0	(4,675)	0	(4,675)	0	125,900	0	0	0	1,648	12/01/2050
3140KX-QQ-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	92,471	92,471	95,288	0	0	(2,817)	0	(2,817)	0	92,471	0	0	0	1,218	04/01/2051
3140L5-FL-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	207,917	207,917	215,182	0	0	(7,264)	0	(7,264)	0	207,917	0	0	0	1,871	03/01/2051
3140L8-W2-2	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	63,386	63,386	65,713	0	0	(2,327)	0	(2,327)	0	63,386	0	0	0	547	05/01/2051
3140Q7-FY-8	FNMA UMBS LNG 30 YEAR		12/25/2021	VARIOUS	XXX	836,827	809,183	842,941	842,848	0	(16,746)	0	(16,746)	0	826,102	0	10,725	10,725	25,011	08/01/2047
3140QB-JE-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	206,818	206,818	214,476	214,444	0	(7,626)	0	(7,626)	0	206,818	0	0	0	3,372	07/01/2049
3140QC-3V-6	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	835,626	820,334	858,531	858,431	0	(19,274)	0	(19,274)	0	839,157	0	(3,531)	(3,531)	18,832	03/01/2050
3140QG-RN-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	97,694	97,694	101,586	0	0	(3,892)	0	(3,892)	0	97,694	0	0	0	682	01/01/2051
3140QG-TZ-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	258,449	258,449	266,809	0	0	(8,359)	0	(8,359)	0	258,449	0	0	0	2,852	10/01/2050
31416V-BY-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	13,028	13,028	14,299	0	0	(1,270)	0	(1,270)	0	13,028	0	0	0	139	12/01/2034
31417G-L8-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	192,904	192,904	200,289	200,624	0	(7,719)	0	(7,719)	0	192,904	0	0	0	2,825	05/01/2043
31418C-4G-6	FNMA UMBS LNG 30 YEAR		12/31/2021	VARIOUS	XXX	816,661	789,529	831,596	831,543	0	(22,162)	0	(22,162)	0	809,380	0	7,281	7,281	26,565	11/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31418C-6A-7	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	255,109	249,813	267,297	267,593	0	(11,765)	0	(11,765)	0	255,828	0	(719)	(719)	7,160	01/01/2049
31418C-7F-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	87,026	87,026	91,092	91,326	0	(4,300)	0	(4,300)	0	87,026	0	0	0	1,799	02/01/2049
31418C-DL-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	1,358,145	1,358,145	1,401,769	1,401,480	0	(43,335)	0	(43,335)	0	1,358,145	0	0	0	18,590	11/01/2046
31418C-FE-9	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	195,311	195,311	203,428	203,368	0	(8,057)	0	(8,057)	0	195,311	0	0	0	3,138	01/01/2047
31418C-LH-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	351,067	351,067	375,368	375,450	0	(24,382)	0	(24,382)	0	351,067	0	0	0	6,347	06/01/2047
31418C-MF-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	749,047	749,047	776,902	778,642	0	(29,595)	0	(29,595)	0	749,047	0	0	0	11,172	07/01/2047
31418C-QB-3	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	58,752	58,752	62,938	0	0	(4,186)	0	(4,186)	0	58,752	0	0	0	556	10/01/2047
31418C-RD-8	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	2,581,136	2,494,961	2,615,810	2,615,331	0	(59,200)	0	(59,200)	0	2,556,131	0	25,005	25,005	77,069	11/01/2047
31418C-YM-0	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	604,471	574,419	615,885	0	0	(8,500)	0	(8,500)	0	607,384	0	(2,913)	(2,913)	7,631	07/01/2048
31418C-YN-8	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	114,888	114,888	120,327	120,659	0	(5,772)	0	(5,772)	0	114,888	0	0	0	2,360	07/01/2048
31418C-Z8-0	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	764,714	745,910	767,296	767,214	0	(11,376)	0	(11,376)	0	755,838	0	8,876	8,876	19,035	09/01/2048
31418C-ZG-2	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	2,307,316	2,267,381	2,333,321	2,334,995	0	(46,532)	0	(46,532)	0	2,288,463	0	18,853	18,853	50,544	08/01/2048
31418D-3G-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	23,399	23,399	23,752	0	0	(353)	0	(353)	0	23,399	0	0	0	97	08/01/2051
31418D-JR-4	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	88,760	88,760	93,185	0	0	(4,424)	0	(4,424)	0	88,760	0	0	0	955	11/01/2049
31418D-MJ-8	FNMA UMBS LNG 30 YEAR		03/25/2021	VARIOUS	XXX	1,434,414	1,380,359	1,442,475	1,442,391	0	(14,142)	0	(14,142)	0	1,428,249	0	6,164	6,164	10,518	03/01/2050
31418D-RW-4	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	6,792,292	6,780,562	6,782,067	0	0	(1,120)	0	(1,120)	0	6,780,947	0	11,346	11,346	85,861	08/01/2050
31418D-SH-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	64,289	64,289	64,412	0	0	(123)	0	(123)	0	64,289	0	0	0	510	09/01/2050
31418D-TP-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	62,040	62,040	60,886	0	0	1,154	0	1,154	0	62,040	0	0	0	252	10/01/2050
31418D-TQ-5	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	325,433	325,433	328,090	0	0	(2,657)	0	(2,657)	0	325,433	0	0	0	2,858	10/01/2050
31418D-TR-3	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	10,729,421	10,559,824	11,076,174	11,075,510	0	(158,166)	0	(158,166)	0	10,917,344	0	(187,923)	(187,923)	241,587	10/01/2050
31418D-UF-7	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	67,887	67,887	66,255	0	0	1,632	0	1,632	0	67,887	0	0	0	454	11/01/2050
31418D-V6-6	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	41,594	41,594	40,405	0	0	1,189	0	1,189	0	41,594	0	0	0	76	01/01/2051
31418D-V7-4	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	663,814	661,783	683,721	0	0	(5,855)	0	(5,855)	0	677,865	0	(14,051)	(14,051)	5,425	01/01/2051
31418D-YC-0	FNMA UMBS LNG 30 YEAR		12/27/2021	VARIOUS	XXX	5,220,312	5,125,080	5,282,622	0	0	(34,725)	0	(34,725)	0	5,247,897	0	(27,585)	(27,585)	83,326	04/01/2051
31419E-JE-0	FNMA UMBS LNG 30 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	138,168	138,168	152,784	152,556	0	(14,388)	0	(14,388)	0	138,168	0	0	0	3,452	10/01/2040
31418D-W7-3	FNMA UMBSS INT 20 YEAR		12/27/2021	PRINCIPAL RECEIPT	XXX	122,083	122,083	127,081	0	0	(4,998)	0	(4,998)	0	122,083	0	0	0	471	02/01/2041
30288K-AN-5	FRESB MTG TR 2016-SB14		12/27/2021	PRINCIPAL RECEIPT	XXX	21,736	21,736	21,813	21,791	0	(55)	0	(55)	0	21,736	0	0	0	454	03/25/2026
30295Y-AE-6	FRESB MTG TR 2017-SB30		12/27/2021	PRINCIPAL RECEIPT	XXX	45,630	45,630	46,530	46,366	0	(736)	0	(736)	0	45,630	0	0	0	563	04/25/2027
302970-AF-5	FRESB MTG TR 2019-SB59		12/25/2021	PRINCIPAL RECEIPT	XXX	126,272	126,272	132,586	132,065	0	(5,793)	0	(5,793)	0	126,272	0	0	0	2,618	11/25/2038
544525-NZ-7	LOS ANGELES CALIF DEPT WTR		05/19/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	332,895	250,000	298,593	293,969	0	(841)	0	(841)	0	293,129	0	39,766	39,766	13,351	07/01/2039
677632-PA-3	OHIO ST UNIV GEN RCPTS		10/06/2021	JP MORGAN SECS INC-FI	XXX	684,559	465,000	486,548	486,513	0	(13)	0	(13)	0	486,501	0	198,059	198,059	19,034	06/01/2111
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		02/01/2021	CITIGROUP GBL MKT INC/SAL	XXX	3,145,664	3,000,000	3,145,664	3,145,664	0	0	0	0	0	3,145,664	0	0	0	2,500	02/15/2048
01F012-41-1	TBA UMBS SINGLE FAMILY 15YR 1.5 1/		01/04/2021	JP MORGAN SECS INC-FI	XXX	1,534,219	1,500,000	1,534,219	1,534,219	0	0	0	0	0	1,534,219	0	0	0	1,125	01/25/2035
01F012-62-7	TBA UMBS SINGLE FAMILY 30YR 1.5 2/		01/11/2021	CITIGROUP GBL MKT INC/SAL	XXX	997,695	1,000,000	1,006,875	1,006,875	0	0	0	0	0	1,006,875	0	(9,180)	(9,180)	417	02/25/2050
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		02/01/2021	VARIOUS	XXX	23,731,816	23,000,000	23,775,879	23,775,879	0	0	0	0	0	23,775,879	0	(44,063)	(44,063)	12,778	02/25/2050
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		12/16/2021	VARIOUS	XXX	5,746,895	5,500,000	5,721,133	4,700,742	0	0	0	0	0	5,721,133	0	25,762	25,762	4,896	01/25/2050
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		01/04/2021	VARIOUS	XXX	5,168,828	5,000,000	5,162,578	5,162,578	0	0	0	0	0	5,162,578	0	6,250	6,250	3,611	01/15/2051
913366-KB-5	UNIV CALIF REGTS MED CTR POOLE		03/01/2021	BANK OF AMERICA SECURITIES, IN	XXX	49,100	50,000	38,409	38,557	0	32	0	32	0	38,589	0	10,510	10,510	451	05/15/2050
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						250,421,678	244,606,205	252,117,299	223,648,795	0	(2,643,944)	0	(2,643,944)	0	249,426,625	0	995,053	995,053	3,178,223	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824-BF-6	ABBOTT LABS		01/26/2021	PIERPONT SECURITIES LLC	XXX	508,772	438,000	436,479	436,889	0	12	0	12	0	436,901	0	71,872	71,872	2,646	11/30/2026
002824-BM-1	ABBOTT LABS		04/07/2021	MORGAN STANLEY & CO INC, NY	XXX	261,738	235,000	253,895	249,558	0	(830)	0	(830)	0	248,729	0	13,009	13,009	5,160	09/15/2025
00287Y-AQ-2	ABBVIE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	122,293	115,000	115,197	115,141	0	(32)	0	(32)	0	115,109	0	7,184	7,184	4,554	05/14/2025
00287Y-CV-9	ABBVIE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	26,438	25,000	26,762	26,481	0	(433)	0	(433)	0	26,048	0	390	390	976	06/15/2024
00287Y-CX-5	ABBVIE INC		06/04/2021	VARIOUS	XXX	279,814	255,000	275,669	272,936	0	(1,535)	0	(1,535)	0	271,401	0	8,413	8,413	6,332	03/15/2025
00287Y-CY-3	ABBVIE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	455,901	380,000	441,770	439,593	0	(3,392)	0	(3,392)	0	436,201	0	19,700	19,700	21,853	03/15/2035
00287Y-BX-6	ABBVIE INC SR GLBL		12/16/2021	VARIOUS	XXX	425,446	397,000	399,549	354,920	0	(210)	0	(210)	0	399,348	0	26,099	26,099	13,716	11/21/2029
00115A-AM-1	AEP TRANSMISSION CO LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	112,066	100,000	99,964	99,965	0	1	0	1	0	99,965	0	12,101	12,101	4,451	04/01/2050
008117-AP-8	AETNA INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	25,348	25,000	24,423	24,831	0	85	0	85	0	24,916	0	432	432	754	11/15/2022
00914A-AH-5	AIR LEASE CORP		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	73,130	70,000	74,962	0	0	(918)	0	(918)	0	74,044	0	(914)	(914)	2,271	07/01/2025

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
015271-AJ-8	ALEXANDRIA REAL ESTATE EQ INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	39,496	36,000	40,525	39,999	0	(630)	0	(630)	0	39,369	0	126	126	2,022	01/15/2027
015271-AU-3	ALEXANDRIA REAL ESTATE EQ INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	14,423	12,000	14,702	0	0	(208)	0	(208)	0	14,494	0	(71)	(71)	591	12/15/2030
015271-AW-9	ALEXANDRIA REAL ESTATE EQ INC		12/16/2021	VARIOUS	XXX	61,710	64,000	63,802	0	0	14	0	14	0	63,816	0	(2,106)	(2,106)	1,073	05/18/2032
025816-BW-8	AMERICAN EXPRESS CO		02/22/2021	MORGAN STANLEY & CO INC	XXX	339,680	315,000	330,781	325,237	0	(563)	0	(563)	0	324,673	0	15,007	15,007	6,507	08/03/2023
026874-DD-6	AMERICAN INTL GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	107,384	100,000	96,964	97,888	0	414	0	414	0	98,302	0	9,082	9,082	5,417	07/10/2025
03027X-AP-5	AMERICAN TOWER CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	44,855	42,000	47,410	47,360	0	(784)	0	(784)	0	46,576	0	(1,722)	(1,722)	2,121	07/15/2027
03027X-AM-2	AMERICAN TOWER CORP NEW		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	99,403	94,000	99,494	98,860	0	(468)	0	(468)	0	98,392	0	1,011	1,011	3,101	01/15/2027
030288-AC-8	AMERICAN TRANSMISSION SYS INC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	66,229	65,000	64,821	0	0	1	0	1	0	64,821	0	1,407	1,407	91	01/15/2032
03073E-AL-9	AMERISOURCEBERGEN CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	209,186	200,000	201,784	201,204	0	(357)	0	(357)	0	200,847	0	8,339	8,339	7,461	05/15/2024
032095-AL-5	AMPHENOL CORP		12/15/2021	US BANCORP INVESTMENTS INC, ST	XXX	5,901	6,000	5,978	0	0	1	0	1	0	5,979	0	(77)	(77)	34	09/15/2031
036752-AB-9	ANTHEM INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	15,248	14,000	15,325	15,192	0	(160)	0	(160)	0	15,032	0	216	216	534	12/01/2027
036752-AJ-2	ANTHEM INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	100,525	98,000	97,914	97,934	0	15	0	15	0	97,949	0	2,576	2,576	3,310	01/15/2025
036752-AP-8	ANTHEM INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	12,235	12,000	11,954	0	0	3	0	3	0	11,957	0	278	278	230	03/15/2031
037389-BE-2	AON CORP		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	10,263	10,000	10,276	0	0	0	0	0	0	10,276	0	(13)	(13)	25	05/15/2030
037833-CJ-7	APPLE INC		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	69,112	64,000	67,061	66,512	0	(367)	0	(367)	0	66,145	0	2,966	2,966	2,906	02/09/2027
037833-DK-3	APPLE INC		02/22/2021	MARKETAXESS CORP	XXX	38,765	35,000	36,706	36,433	0	(28)	0	(28)	0	36,405	0	2,361	2,361	295	11/13/2027
037833-DP-2	APPLE INC		04/07/2021	BAIRD, ROBERT W & CO INC, MILW	XXX	523,163	515,000	512,981	513,223	0	50	0	50	0	513,272	0	9,890	9,890	6,546	09/11/2029
037833-DU-1	APPLE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	268,719	275,000	273,064	273,181	0	173	0	173	0	273,354	0	(4,635)	(4,635)	5,029	05/11/2030
03939C-AA-1	ARCH CAPITAL FINANCE LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	16,552	15,000	15,597	15,410	0	(63)	0	(63)	0	15,347	0	1,206	1,206	610	12/15/2026
00206R-CN-0	AT&T INC		06/24/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	92,586	85,000	87,236	86,682	0	(186)	0	(186)	0	86,496	0	6,091	6,091	1,790	05/15/2025
00206R-HJ-4	AT&T INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	163,257	145,000	144,287	144,398	0	60	0	60	0	144,458	0	18,799	18,799	8,217	03/01/2029
00206R-JX-1	AT&T INC		12/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	10,139	10,000	10,568	10,563	0	(83)	0	(83)	0	10,480	0	(341)	(341)	240	06/01/2027
00206R-KG-6	AT&T INC		12/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	40,836	42,000	40,836	0	0	6	0	6	0	40,842	0	(6)	(6)	262	02/01/2028
049560-AT-2	ATMOS ENERGY CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	51,893	55,000	54,569	54,579	0	37	0	37	0	54,616	0	(2,724)	(2,724)	1,006	01/15/2031
053332-AW-2	AUTOZONE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	104,391	95,000	94,741	94,779	0	22	0	22	0	94,801	0	9,590	9,590	4,176	04/18/2029
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	15,013	14,000	14,797	14,672	0	(88)	0	(88)	0	14,584	0	429	429	637	01/15/2028
05351W-AA-1	AVANGRID INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	146,408	140,000	137,984	138,564	0	334	0	334	0	138,898	0	7,510	7,510	4,643	12/01/2024
05377R-DG-6	AVIS BUDGET RENTAL FD 2019-1 144A		12/20/2021	VARIOUS	XXX	1,303,487	1,300,000	1,313,052	1,306,032	0	(5,313)	0	(5,313)	0	1,300,719	0	2,768	2,768	42,732	03/20/2023
056828-AS-5	BAIN CAPITAL CREDIT CLO 2016 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	53,464	53,464	53,464	0	0	0	0	0	0	53,464	0	0	0	303	01/15/2029
056828-AJ-5	BAIN CAPITAL CREDIT CLO 2016-2 LTD		02/12/2021	VARIOUS	XXX	498,548	498,548	498,548	498,548	0	0	0	0	0	498,548	0	0	0	2,405	01/15/2029
059165-EG-1	BALTIMORE GAS & ELEC CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	97,858	95,000	86,107	88,366	0	1,034	0	1,034	0	89,400	0	8,458	8,458	3,072	08/15/2026
059165-EM-8	BALTIMORE GAS & ELEC CO		02/22/2021	BNP PARIBAS SEC CORP	XXX	77,322	80,000	79,222	79,232	0	2	0	2	0	79,234	0	(1,913)	(1,913)	445	06/15/2050
06035R-AR-7	BANK 2018-BN14		12/17/2021	VARIOUS	XXX	4,082,430	3,700,000	3,717,360	3,715,278	0	(1,281)	0	(1,281)	0	3,713,997	0	368,433	368,433	153,264	09/17/2060
06051G-EU-9	BANK AMER CORP		07/20/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	578,726	555,000	544,715	549,890	0	1,355	0	1,355	0	551,244	0	27,482	27,482	18,875	01/11/2023
06051G-FB-0	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	47,817	45,000	45,539	45,326	0	(98)	0	(98)	0	45,228	0	2,589	2,589	2,619	01/22/2024
06051G-FL-8	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	82,685	75,000	77,262	76,812	0	(272)	0	(272)	0	76,539	0	6,146	6,146	3,701	10/22/2026
06051G-FP-9	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	96,350	90,000	87,865	88,910	0	226	0	226	0	89,135	0	7,215	7,215	4,138	04/21/2025
06051G-FU-8	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	110,093	100,000	100,000	100,000	0	0	0	0	0	100,000	0	10,093	10,093	5,773	03/03/2026

E14.9

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
06051G-GF-0	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	314,737	290,000	284,832	286,042	0	473	0	473	0	286,516	0	28,221	28,221	15,710	01/20/2028
06051G-GR-4	BANK AMER CORP		12/16/2021	VARIOUS	XXX	198,057	184,000	179,686	123,374	0	701	0	701	0	181,957	0	16,101	16,101	7,391	07/21/2028
06051G-HF-9	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	164,979	160,000	158,478	159,023	0	282	0	282	0	159,306	0	5,673	5,673	7,337	03/05/2024
06051G-HL-6	BANK AMER CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	202,334	194,000	205,219	201,371	0	(2,698)	0	(2,698)	0	198,673	0	3,661	3,661	10,495	07/23/2024
06051G-HV-4	BANK AMER CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	36,977	35,000	35,000	35,000	0	0	0	0	0	35,000	0	1,977	1,977	1,574	07/23/2030
06406R-AD-9	BANK NEW YORK MELLON CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	19,342	18,000	19,364	19,215	0	(180)	0	(180)	0	19,035	0	307	307	635	05/16/2027
06406R-AG-2	BANK NEW YORK MELLON CORP		02/22/2021	NATIONAL FINL SVCS CORP	XXX	112,319	105,000	109,322	107,690	0	(160)	0	(160)	0	107,530	0	4,788	4,788	1,184	04/28/2023
06406H-DA-4	BANK NEW YORK MTN BK ENT		06/04/2021	MORGAN STANLEY & CO INC, NY	XXX	162,033	150,000	155,202	153,933	0	(394)	0	(394)	0	153,539	0	8,494	8,494	3,550	02/24/2025
07177M-AB-9	BAXALTA INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	209,947	195,000	208,310	205,133	0	(2,191)	0	(2,191)	0	202,942	0	7,005	7,005	7,670	06/23/2025
071813-CM-9	BAXTER INTL INC 144A		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	14,076	14,000	14,000	0	0	0	0	0	0	14,000	0	76	76	14	12/01/2028
07274N-AC-7	BAYER US FIN II LLC 144A		06/25/2021	MATURITY	XXX	245,000	245,000	245,625	245,089	0	(89)	0	(89)	0	245,000	0	0	0	1,042	06/25/2021
05531F-BB-8	BB&T CORP SR MEDIUM TERM NTS		06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	161,273	150,000	153,837	152,839	0	(311)	0	(311)	0	152,528	0	8,744	8,744	2,636	10/26/2024
075887-BF-5	BECTON DICKINSON & CO		08/16/2021	TENDERED BACK TO COMPANY	XXX	26,506	25,000	25,000	25,000	0	0	0	0	0	25,000	0	1,506	1,506	1,385	12/15/2024
075887-BV-0	BECTON DICKINSON & CO		12/15/2021	VARIOUS	XXX	116,854	112,000	117,578	116,388	0	(947)	0	(947)	0	115,441	0	1,413	1,413	5,331	06/06/2024
075887-CJ-6	BECTON DICKINSON & CO		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	26,834	26,000	26,991	0	0	(4)	0	(4)	0	26,986	0	(153)	(153)	55	05/20/2030
08576P-AH-4	BERRY GLOBAL INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	170,648	175,000	173,292	0	0	272	0	272	0	173,564	0	(2,916)	(2,916)	2,732	01/15/2026
06051G-JK-6	BK OF AMERICA CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	132,377	135,000	135,000	135,000	0	0	0	0	0	135,000	0	(2,623)	(2,623)	1,881	10/24/2026
06051G-JT-7	BK OF AMERICA CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	66,232	65,000	65,000	0	0	0	0	0	0	65,000	0	1,232	1,232	1,155	04/22/2032
05565E-AU-9	BMW US CAP LLC 144A		04/12/2021	MATURITY	XXX	130,000	130,000	129,922	129,992	0	8	0	8	0	130,000	0	0	0	2,015	04/12/2021
097023-DG-7	BOEING CO		12/15/2021	VARIOUS	XXX	62,059	62,000	62,000	0	0	0	0	0	0	62,000	0	59	59	646	02/04/2026
09857L-AP-3	BOOKING HLDGS INC		04/03/2021	CALLED @ 111.3660000	XXX	44,546	40,000	39,993	39,994	0	0	0	0	0	39,994	0	6	6	5,321	04/13/2025
09857L-AR-9	BOOKING HOLDINGS INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	16,359	14,000	16,746	0	0	(230)	0	(230)	0	16,516	0	(157)	(157)	763	04/13/2030
10112R-BF-0	BOSTON PPTYS LTD PARTNERSHIP		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	7,741	8,000	7,997	0	0	0	0	0	0	7,997	0	(256)	(256)	42	10/01/2033
101137-AV-9	BOSTON SCIENTIFIC CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	109,906	105,000	104,937	104,959	0	12	0	12	0	104,971	0	4,935	4,935	4,719	03/01/2024
110122-CP-1	BRISTOL MYERS SQUIBB CO		12/16/2021	VARIOUS	XXX	203,521	186,000	188,579	188,257	0	(241)	0	(241)	0	188,016	0	15,505	15,505	8,838	07/26/2029
110122-DB-1	BRISTOL MYERS SQUIBB CO		02/23/2021	TENDERED BACK TO COMPANY	XXX	1,398,548	1,275,000	1,341,162	1,324,461	0	(2,207)	0	(2,207)	0	1,322,254	0	76,293	76,293	12,582	05/15/2024
110122-DC-9	BRISTOL MYERS SQUIBB CO		02/23/2021	TENDERED BACK TO COMPANY	XXX	74,644	66,000	70,811	69,889	0	(122)	0	(122)	0	69,767	0	4,877	4,877	1,336	08/15/2025
110122-CV-8	BRISTOL MYERS SQUIBB COM		08/15/2021	MATURITY	XXX	530,000	530,000	531,990	530,724	0	(724)	0	(724)	0	530,000	0	0	0	11,925	08/15/2021
11135F-AN-1	BROADCOM INC		09/22/2021	RECEIVED IN EXCHANGE	XXX	1,134,687	1,049,000	1,039,550	1,040,373	0	1,001	0	1,001	0	1,041,374	0	93,312	93,312	128,525	09/15/2026
11135F-AZ-4	BROADCOM INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	23,963	22,000	24,808	0	0	(444)	0	(444)	0	24,364	0	(401)	(401)	1,096	04/15/2026
11135F-BB-6	BROADCOM INC		09/22/2021	RECEIVED IN EXCHANGE	XXX	1,429,680	1,265,000	1,263,280	1,263,468	0	106	0	106	0	1,263,574	0	166,107	166,107	41,359	11/15/2025
056059-AA-6	BX COML MTG TR 2018-IND 144A		10/29/2021	VARIOUS	XXX	43,389	43,389	43,416	43,369	0	20	0	20	0	43,389	0	0	0	249	11/15/2035
056054-AA-7	BX COML MTG TR 2019-XL 144A		10/15/2021	VARIOUS	XXX	456,612	456,612	456,612	456,612	0	0	0	0	0	456,612	0	0	0	3,820	10/15/2036
05607Q-AA-6	BX COML MTG TR 2020-BXLP 144A		12/18/2021	VARIOUS	XXX	639,331	639,415	639,415	639,415	0	0	0	0	0	639,415	0	(83)	(83)	5,611	12/15/2036
12433A-AA-7	BX COMMERCIAL MORTGAGE TRUST 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	15,720	15,720	15,720	15,720	0	0	0	0	0	15,720	0	0	0	136	11/15/2032
05606K-AA-0	BX TRUST 2019-MMP 144A		12/31/2021	VARIOUS	XXX	337,937	338,307	338,307	338,307	0	0	0	0	0	338,307	0	(370)	(370)	3,795	08/15/2036
14040H-BZ-7	CAPITAL ONE FINL CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	99,488	92,000	99,394	97,680	0	(1,222)	0	(1,222)	0	96,458	0	3,030	3,030	4,420	04/30/2025
142339-AL-4	CARLISLE COS INC		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	9,640	10,000	9,952	0	0	1	0	1	0	9,953	0	(313)	(313)	48	03/01/2032
124857-AM-5	CBS CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	689,260	650,000	660,615	657,385	0	(2,014)	0	(2,014)	0	655,371	0	33,889	33,889	32,401	08/15/2024
15189T-AW-7	CENTERPOINT ENERGY INC		12/15/2021	CHARITABLE DONATION	XXX	108,536	106,000	105,820	105,867	0	33	0	33	0	105,900	0	2,635	2,635	3,430	09/01/2024
12532C-AZ-8	CFCRE COML MTG TR 2017-C8		12/17/2021	PRINCIPAL RECEIPT	XXX	328,755	328,755	315,148	319,614	0	9,142	0	9,142	0	328,755	0	0	0	9,148	06/17/2050
161175-BB-9	CHARTER COMMUNICATIONS OPER		06/04/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	109,054	105,000	110,649	107,868	0	(863)	0	(863)	0	107,006	0	2,048	2,048	4,101	07/23/2022
161175-BR-4	CHARTER COMMUNICATIONS OPER		12/15/2021	VARIOUS	XXX	76,270	66,000	78,089	0	0	(806)	0	(806)	0	77,284	0	(1,014)	(1,014)	3,251	03/30/2029
165183-BT-0	CHESAPEAKE FDG II LLC 2018-3 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	37,241	37,241	37,655	37,478	0	(237)	0	(237)	0	37,241	0	0	0	723	01/15/2031

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
165183-BY-9	CHESAPEAKE FDG II LLC 2019-1 144A		03/31/2021	VARIOUS	XXX	138,559	136,840	138,578	137,804	0	(211)	0	(211)	0	137,593	0	966	966	929	04/15/2031
166756-AP-1	CHEVRON USA INC GLBL NT 3.9%24		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	16,085	15,000	15,359	15,179	0	(45)	0	(45)	0	15,134	0	951	951	642	11/15/2024
166756-AR-7	CHEVRON USA INC SR GLBL NT 28		06/24/2021	MORGAN STANLEY & CO INC, NY	XXX	62,622	55,000	58,069	57,738	0	(176)	0	(176)	0	57,562	0	5,061	5,061	2,018	01/15/2028
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADE 144A		01/26/2021	WELLS FARGO SECURITIES, LLC	XXX	247,808	241,000	241,000	241,000	0	0	0	0	0	241,000	0	6,808	6,808	1,901	07/01/2050
125523-AH-3	CIGNA CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	73,819	65,000	72,796	71,738	0	(779)	0	(779)	0	70,959	0	2,860	2,860	3,357	10/15/2028
125523-AV-2	CIGNA CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	15,786	15,000	15,398	15,310	0	(71)	0	(71)	0	15,240	0	547	547	576	04/15/2025
125523-AZ-3	CIGNA CORP NEW		12/15/2021	VARIOUS	XXX	77,941	73,000	80,912	80,842	0	(613)	0	(613)	0	80,229	0	(2,288)	(2,288)	1,664	10/15/2027
125523-BX-7	CIGNA CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	99,814	95,000	103,624	102,416	0	(2,188)	0	(2,188)	0	100,228	0	(415)	(415)	3,371	06/15/2024
125523-CB-4	CIGNA CORP NEW		12/16/2021	VARIOUS	XXX	112,883	105,000	108,032	107,626	0	(379)	0	(379)	0	107,248	0	5,635	5,635	4,642	03/01/2027
125523-CM-0	CIGNA CORP NEW		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	4,000	4,000	3,995	0	0	0	0	0	0	3,996	0	4	4	75	03/15/2031
172967-JT-9	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	16,281	15,000	15,882	15,489	0	(99)	0	(99)	0	15,390	0	891	891	678	06/10/2025
172967-KA-8	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	78,008	70,000	68,453	68,778	0	151	0	151	0	68,929	0	9,079	9,079	3,816	09/29/2027
172967-KG-5	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	238,020	220,000	213,187	215,061	0	863	0	863	0	215,924	0	22,096	22,096	11,713	01/12/2026
172967-KN-0	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	150,119	140,000	142,519	141,506	0	(252)	0	(252)	0	141,254	0	8,865	8,865	5,408	05/01/2026
172967-KY-6	CITIGROUP INC		12/16/2021	VARIOUS	XXX	246,045	232,000	231,078	231,297	0	87	0	87	0	231,384	0	14,661	14,661	8,622	10/21/2026
172967-LG-4	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	65,473	65,000	64,813	64,948	0	37	0	37	0	64,986	0	487	487	2,061	04/25/2022
172967-LZ-2	CITIGROUP INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	158,645	152,000	160,988	157,786	0	(2,248)	0	(2,248)	0	155,538	0	3,107	3,107	6,420	06/01/2024
172967-MY-4	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	70,656	70,000	70,000	0	0	0	0	0	0	70,000	0	656	656	1,125	05/01/2032
172967-NE-7	CITIGROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	15,083	15,000	15,000	0	0	0	0	0	0	15,000	0	83	83	49	11/03/2032
17308C-C5-3	CITIGROUP INC		12/16/2021	VARIOUS	XXX	126,034	121,000	123,245	85,000	0	(192)	0	(192)	0	123,052	0	2,982	2,982	4,042	11/05/2030
17321R-AD-8	CITIGRP COML MTG TR 2013-GC17		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	1,572,832	1,500,000	1,581,152	1,550,381	0	(17,374)	0	(17,374)	0	1,533,007	0	39,825	39,825	64,719	11/13/2046
174610-AR-6	CITIZENS FINL GROUP INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	171,659	165,000	164,667	164,730	0	43	0	43	0	164,773	0	6,886	6,886	6,531	07/27/2026
125896-BR-0	CMS ENERGY CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	15,730	15,000	14,948	14,967	0	5	0	5	0	14,972	0	758	758	596	02/15/2027
126117-AS-9	CNA FINL CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	195,702	185,000	184,737	184,826	0	47	0	47	0	184,873	0	10,829	10,829	8,018	05/15/2024
196500-AA-0	COLORADO INTST GAS CO 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	125,628	115,000	114,001	114,375	0	96	0	96	0	114,472	0	11,157	11,157	6,430	08/15/2026
20030N-BN-0	COMCAST CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	277,326	260,000	250,104	252,939	0	1,359	0	1,359	0	254,297	0	23,029	23,029	11,822	08/15/2025
20030N-DA-6	COMCAST CORP NEW		06/04/2021	VARIOUS	XXX	222,788	215,000	221,112	0	0	(117)	0	(117)	0	220,996	0	1,792	1,792	1,706	02/01/2030
12592L-BH-4	COMM MTG TR 2014-CCRE20		12/13/2021	PRINCIPAL RECEIPT	XXX	118,097	118,097	115,850	116,837	0	1,261	0	1,261	0	118,097	0	0	0	1,674	11/13/2047
12591Q-AR-3	COMM MTG TR 2014-UBS4		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	1,052,422	1,000,000	1,036,406	1,025,052	0	(6,911)	0	(6,911)	0	1,018,141	0	34,281	34,281	38,582	08/12/2047
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	123,602	123,602	121,005	119,959	0	3,644	0	3,644	0	123,602	0	0	0	1,872	02/25/2044
20267W-AA-3	COMMONBOND ST LN TR 2020-A-GS 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	254,598	254,598	254,833	254,912	0	(314)	0	(314)	0	254,598	0	0	0	2,385	08/25/2050
202795-JN-1	COMMONWEALTH EDISON CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	71,868	65,000	64,844	64,876	0	14	0	14	0	64,890	0	6,978	6,978	3,240	08/15/2028
20605P-AK-7	CONCHO RES INC SR GLBL NT4.3%28		02/08/2021	RECEIVED IN EXCHANGE	XXX	75,491	65,000	71,169	70,554	0	(70)	0	(70)	0	70,484	0	5,006	5,006	65	08/15/2028
21036P-BH-0	CONSTELLATION BRANDS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	39,152	40,000	39,822	0	0	6	0	6	0	39,828	0	(676)	(676)	360	08/01/2031
21079N-AA-9	CONTINENTAL AIRLINES 2007-1		10/19/2021	PRINCIPAL RECEIPT	XXX	285,642	285,642	299,839	289,016	0	(3,373)	0	(3,373)	0	285,642	0	0	0	13,383	10/19/2023
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1		01/29/2021	VARIOUS	XXX	48,862	48,862	48,862	48,862	0	0	0	0	0	48,862	0	0	0	1,160	01/12/2021
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	285,299	265,000	277,961	276,269	0	(1,571)	0	(1,571)	0	274,698	0	10,601	10,601	12,495	08/15/2027
22822V-AH-4	CROWN CASTLE INTL CORP		06/04/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	93,513	85,000	95,853	95,755	0	(679)	0	(679)	0	95,076	0	(1,563)	(1,563)	2,387	09/01/2027

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
22822V-AW-1	CROWN CASTLE INTL CORP		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	7,657	8,000	7,964	0	0	3	0	3	0	7,966	0	(309)	(309)	140	04/01/2031
22822V-AB-7	CROWN CASTLE INTL CORP NEW		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	59,122	54,000	59,198	53,725	0	(771)	0	(771)	0	57,459	0	1,663	1,663	3,128	02/15/2026
22822V-AG-6	CROWN CASTLE INTL CORP NEW		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	106,407	102,000	104,829	104,058	0	(543)	0	(543)	0	103,514	0	2,893	2,893	4,225	09/01/2024
22822V-AJ-0	CROWN CASTLE INTL CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	118,639	115,000	112,017	113,241	0	644	0	644	0	113,885	0	4,753	4,753	5,182	07/15/2023
22966R-AH-9	CUBESMART L P		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	50,300	50,000	49,758	0	0	2	0	2	0	49,760	0	540	540	63	12/15/2028
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1		12/10/2021	Sink PMT @ 100.0000000	XXX	44,340	44,340	41,707	43,188	0	1,152	0	1,152	0	44,340	0	0	0	1,463	12/10/2028
126650-CF-5	CVS HEALTH CORP		06/04/2021	CHARITABLE DONATION	XXX	216,168	200,000	206,732	204,856	0	(590)	0	(590)	0	204,267	0	11,901	11,901	5,550	08/12/2024
126650-CU-2	CVS HEALTH CORP		04/07/2021	GOLDMAN SACHS & CO, NY	XXX	80,034	75,000	76,189	76,079	0	(55)	0	(55)	0	76,024	0	4,010	4,010	767	06/01/2026
126650-CV-0	CVS HEALTH CORP		12/18/2021	CALLED @ 103.4300000	XXX	61,024	59,000	60,762	60,037	0	(467)	0	(467)	0	59,570	0	(570)	(570)	4,868	03/09/2023
126650-CW-8	CVS HEALTH CORP		06/04/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	306,655	275,000	293,090	288,717	0	(1,362)	0	(1,362)	0	287,355	0	19,300	19,300	7,924	03/25/2025
126650-CX-6	CVS HEALTH CORP		11/05/2021	VARIOUS	XXX	1,281,055	1,128,000	1,112,952	1,115,665	0	1,047	0	1,047	0	1,116,712	0	164,343	164,343	68,951	03/25/2028
126650-AQ-3	CVS PASS THROUGH 2003-2		12/10/2021	PRINCIPAL RECEIPT	XXX	24,557	24,557	25,119	24,924	0	(367)	0	(367)	0	24,557	0	0	0	774	01/10/2026
126650-AW-0	CVS PTC 2004		12/10/2021	PRINCIPAL RECEIPT	XXX	1,917	1,917	1,392	1,771	0	147	0	147	0	1,917	0	0	0	55	01/10/2027
233851-DJ-0	DAIMLER FINANCE NORTH AMER 144A		05/04/2021	MATURITY	XXX	595,000	595,000	592,147	594,607	0	393	0	393	0	595,000	0	0	0	9,966	05/04/2021
25278X-AM-1	DIAMONDBACK ENERGY INC		04/27/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	47,746	45,000	45,684	45,597	0	(31)	0	(31)	0	45,566	0	2,180	2,180	601	12/01/2026
254709-AJ-7	DISCOVER FINL SVCS SR NT		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	118,309	115,000	115,000	115,000	0	0	0	0	0	115,000	0	3,309	3,309	4,784	11/21/2022
254687-DV-5	DISNEY WALT CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	329,569	235,000	305,343	298,299	0	(3,992)	0	(3,992)	0	294,307	0	35,262	35,262	19,454	03/15/2033
256677-AH-8	DOLLAR GEN CORP NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	104,695	90,000	89,097	89,109	0	15	0	15	0	89,124	0	15,571	15,571	4,507	04/03/2050
256746-AJ-7	DOLLAR TREE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	140,714	140,000	139,622	0	0	2	0	2	0	139,624	0	1,090	1,090	196	12/01/2031
25746U-CE-7	DOMINION ENERGY INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	194,612	180,000	182,626	181,413	0	(297)	0	(297)	0	181,116	0	13,497	13,497	8,561	10/01/2025
25746U-BT-5	DOMINION RES INC VA NEW		04/01/2021	MATURITY	XXX	820,000	820,000	829,679	821,016	0	(1,016)	0	(1,016)	0	820,000	0	0	0	16,826	04/01/2021
260543-CN-1	DOW CHEM CO		08/24/2021	TENDERED BACK TO COMPANY	XXX	642,771	579,000	578,415	578,571	0	51	0	51	0	578,622	0	64,149	64,149	37,128	11/30/2025
260543-CX-9	DOW CHEM CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	59,326	55,000	55,098	55,077	0	(13)	0	(13)	0	55,064	0	4,262	4,262	2,188	05/15/2026
26078J-AC-4	DOWDUPONT INC		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	83,675	76,000	84,097	82,354	0	(1,229)	0	(1,229)	0	81,126	0	2,550	2,550	3,718	11/15/2025
233331-BA-4	DTE ENERGY CO		07/01/2021	TENDERED BACK TO COMPANY	XXX	900,929	870,000	869,026	869,423	0	107	0	107	0	869,531	0	31,398	31,398	55,608	08/01/2023
26442C-AX-2	DUKE ENERGY CAROLINAS LLC		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	29,070	26,000	29,008	28,589	0	(298)	0	(298)	0	28,291	0	779	779	1,118	11/15/2028
26441C-AS-4	DUKE ENERGY CORP NEW		12/15/2021	CHARITABLE DONATION	XXX	57,832	56,000	56,045	56,037	0	(6)	0	(6)	0	56,031	0	1,802	1,802	1,921	09/01/2026
26444H-AK-7	DUKE ENERGY FLA LLC		12/15/2021	US BANCORP INVESTMENTS INC, ST	XXX	20,191	20,000	19,970	0	0	0	0	0	0	19,970	0	221	221	20	12/15/2031
26442U-AG-9	DUKE ENERGY PROGRESS LLC CALLABLE		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	137,791	125,000	124,976	124,981	0	2	0	2	0	124,983	0	12,808	12,808	6,025	09/01/2028
278865-BM-1	ECOLAB INC		12/15/2021	US BANCORP INVESTMENTS INC, ST	XXX	19,830	20,000	19,992	0	0	0	0	0	0	19,992	0	(162)	(162)	2	02/01/2032
285512-AC-3	ELECTRONIC ARTS INC		02/01/2021	CALLED @ 100.0000000	XXX	460,000	460,000	461,852	460,070	0	(74)	0	(74)	0	459,997	0	3	3	7,092	03/01/2021
26857L-AA-0	ELFI GRADUATE LN PRGM 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	394,001	394,001	393,878	393,860	0	141	0	141	0	394,001	0	0	0	2,958	08/25/2045
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		12/07/2021	SUMRIDGE PARTNERS LLC	XXX	46,545	50,000	18,235	18,342	0	150	0	150	0	18,492	0	28,053	28,053	3,002	04/01/2045
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		12/07/2021	SUMRIDGE PARTNERS LLC	XXX	48,928	50,000	16,490	16,543	0	76	0	76	0	16,619	0	32,309	32,309	2,786	06/01/2047
29364W-AZ-1	ENTERGY LA LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	143,095	135,000	133,422	133,775	0	159	0	159	0	133,933	0	9,161	9,161	5,487	09/01/2027
29364W-BB-3	ENTERGY LA LLC		10/20/2021	GOLDMAN SACHS & CO, NY	XXX	431,680	360,000	362,711	362,671	0	(44)	0	(44)	0	362,627	0	69,053	69,053	17,262	09/01/2048
29374E-AB-2	ENTERPRISE FLEET FIN 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	17,732	17,732	17,731	0	0	1	0	1	0	17,732	0	0	0	61	12/20/2026
29374D-AB-4	ENTERPRISE FLEET FNC 2019-2 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	93,478	93,478	93,470	93,503	0	(25)	0	(25)	0	93,478	0	0	0	1,124	02/20/2025
29379V-BX-0	ENTERPRISE PRODS OPER LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	312,768	300,000	299,763	299,761	0	22	0	22	0	299,784	0	12,984	12,984	11,667	01/31/2030
294429-AK-1	EQUIFAX INC		05/01/2021	CALLED @ 100.0000000	XXX	85,000	85,000	84,959	84,996	0	3	0	3	0	84,999	0	1	1	815	06/01/2021
26884T-AP-7	ERAC USA FINANCE COMPANY 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	64,630	60,000	59,764	59,874	0	23	0	23	0	59,897	0	4,733	4,733	2,590	11/01/2025
26884T-AT-9	ERAC USA FINANCE COMPANY 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	113,058	110,000	107,832	108,605	0	458	0	458	0	109,063	0	3,995	3,995	3,374	11/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
26884T-AH-5	ERAC USA FINANCE COMPANY LLC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	76,616	75,000	74,766	74,952	0	25	0	25	0	74,978	0	1,639	1,639	2,922	10/15/2022
26884A-BD-4	ERP OPER LTD PARTNERSHIP		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	50,903	48,000	50,638	50,012	0	(444)	0	(444)	0	49,567	0	1,336	1,336	1,692	06/01/2025
29717P-AV-9	ESSEX PORTFOLIO L P		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	16,136	16,000	16,906	16,868	0	(68)	0	(68)	0	16,800	0	(664)	(664)	532	03/15/2032
29717P-AY-3	ESSEX PORTFOLIO L P		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	132,107	135,000	134,221	0	0	86	0	86	0	134,307	0	(2,200)	(2,200)	1,842	03/01/2028
30036F-AA-9	EVERGY KANS CENT INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	38,101	35,000	34,857	34,859	0	3	0	3	0	34,862	0	3,240	3,240	1,426	04/15/2050
30161N-AX-9	EXELON CORP		04/07/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	173,617	155,000	154,681	154,700	0	7	0	7	0	154,708	0	18,910	18,910	3,034	04/15/2030
31428X-AV-8	FEDEX CORP		05/20/2021	CALLED @ 104.5533400	XXX	73,187	70,000	69,811	69,952	0	8	0	8	0	69,960	0	40	40	4,316	04/15/2023
31428X-BV-7	FEDEX CORP		06/04/2021	CHARITABLE DONATION	XXX	91,288	85,000	84,716	84,752	0	11	0	11	0	84,762	0	6,526	6,526	2,218	08/05/2029
31620M-AT-3	FIDELITY NATL INFORMATION SVCS		02/10/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	110,361	100,000	102,122	101,708	0	(32)	0	(32)	0	101,676	0	8,685	8,685	1,475	08/15/2026
31620M-BT-2	FIDELITY NATL INFORMATION SVCS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	122,755	125,000	124,224	0	0	57	0	57	0	124,280	0	(1,525)	(1,525)	2,250	03/01/2031
316773-CX-6	FIFTH THIRD BANCORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	173,151	165,000	164,693	164,805	0	58	0	58	0	164,864	0	8,287	8,287	8,448	01/25/2024
337738-AQ-1	FISERV INC		06/04/2021	CHARITABLE DONATION	XXX	214,918	200,000	211,370	207,587	0	(1,178)	0	(1,178)	0	206,409	0	8,509	8,509	5,214	10/01/2023
337738-AU-2	FISERV INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	29,970	28,000	31,833	31,807	0	(414)	0	(414)	0	31,393	0	(1,423)	(1,423)	1,432	07/01/2029
340711-BA-7	FLORIDA GAS TRANSMISSION CO 144A		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	9,835	10,000	9,992	0	0	0	0	0	0	9,992	0	(158)	(158)	50	10/01/2031
34532J-AA-2	FORD CR AUT OWNER TR 2020 144A		07/09/2021	LLOYDS SECS INC	XXX	601,617	600,000	599,806	599,814	0	19	0	19	0	599,833	0	1,785	1,785	3,675	04/15/2033
34531N-AA-4	FORD CR AUTO OWN TR 144A		12/15/2021	MITSUBISHI UFJ SECS (USA) INC	XXX	407,438	400,000	396,922	397,843	0	467	0	467	0	398,310	0	9,128	9,128	8,205	08/15/2031
34532R-AA-4	FORD CR AUTO OWNER TR2018-REV1 144		12/15/2021	MITSUBISHI UFJ SECS (USA) INC	XXX	1,684,875	1,600,000	1,595,938	1,597,046	0	666	0	666	0	1,597,712	0	87,163	87,163	51,323	07/15/2031
34528Q-GW-8	FORD CREDIT FLRPLN TR 2019-2		02/02/2021	BANC OF AMERICA SEC LLC	XXX	432,734	400,000	399,992	400,087	0	(5)	0	(5)	0	400,082	0	32,652	32,652	1,666	04/15/2026
34528Q-HQ-0	FORD CREDIT MSTR TR A 2020-2		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	1,083,156	1,100,000	1,099,646	1,099,697	0	172	0	172	0	1,099,869	0	(16,713)	(16,713)	11,725	09/15/2027
345397-VU-4	FORD MOTOR CREDIT CO LLC		08/02/2021	MATURITY	XXX	200,000	200,000	213,220	202,473	0	(2,473)	0	(2,473)	0	200,000	0	0	0	11,750	08/02/2021
36319T-AA-4	GALAXY XXIII CLO LTD 2017-23A A FL		03/17/2021	Principal Receipt	XXX	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,950	04/24/2029
361448-AW-3	GATX CORP		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	58,716	56,000	57,287	56,973	0	(223)	0	(223)	0	56,750	0	1,966	1,966	2,209	03/30/2025
369550-AX-6	GENERAL DYNAMICS CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	158,292	150,000	149,099	149,267	0	17	0	17	0	149,284	0	9,008	9,008	1,673	08/15/2026
369550-BC-1	GENERAL DYNAMICS CORP		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	11,100	10,000	11,095	10,931	0	(116)	0	(116)	0	10,815	0	285	285	408	05/15/2028
370334-CF-9	GENERAL MLS INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	90,260	84,000	90,398	88,863	0	(1,081)	0	(1,081)	0	87,782	0	2,478	2,478	3,920	04/17/2025
37045X-CH-7	GENERAL MTRS FINL CO INC		04/09/2021	MATURITY	XXX	240,000	240,000	240,450	240,039	0	(39)	0	(39)	0	240,000	0	0	0	1,307	04/09/2021
37045X-CJ-3	GENERAL MTRS FINL CO INC		04/09/2021	MATURITY	XXX	45,000	45,000	44,982	44,998	0	2	0	2	0	45,000	0	0	0	799	04/09/2021
37045X-CK-0	GENERAL MTRS FINL CO INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	75,391	70,000	78,152	0	0	(1,639)	0	(1,639)	0	76,513	0	(1,122)	(1,122)	3,620	04/09/2025
37045X-DA-1	GENERAL MTRS FINL CO INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	55,018	54,000	56,714	56,690	0	(377)	0	(377)	0	56,313	0	(1,295)	(1,295)	1,932	08/20/2027
37331N-AJ-0	GEORGIA-PACIFIC LLC 144A		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	120,472	120,000	119,976	119,979	0	4	0	4	0	119,983	0	489	489	2,549	09/30/2025
375558-AW-3	GILEAD SCIENCES INC		06/04/2021	BK OF NEW YORK MELLON/TORONTO	XXX	129,534	120,000	126,395	124,479	0	(565)	0	(565)	0	123,913	0	5,621	5,621	3,046	04/01/2024
37940X-AA-0	GLOBAL PMTS INC		04/07/2021	GOLDMAN SACHS & CO, NY	XXX	52,695	50,000	49,988	49,991	0	1	0	1	0	49,991	0	2,703	2,703	861	02/15/2025
361886-CD-4	GMF FLOORPLAN OWN REV 2019-2 144A		07/16/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,483,781	1,400,000	1,399,407	1,400,123	0	(39)	0	(39)	0	1,400,084	0	83,697	83,697	24,247	04/15/2026
38141G-GS-7	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	206,015	205,000	224,150	208,769	0	(3,388)	0	(3,388)	0	205,381	0	634	634	16,568	01/24/2022
38141G-VR-2	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	59,908	55,000	53,843	54,169	0	151	0	151	0	54,321	0	5,587	5,587	2,721	10/21/2025
38141G-WB-6	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	107,568	100,000	100,146	100,089	0	(15)	0	(15)	0	100,073	0	7,495	7,495	5,390	01/26/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	52,354	50,000	47,470	48,200	0	336	0	336	0	48,536	0	3,818	3,818	2,004	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	49,155	45,000	42,247	42,724	0	221	0	221	0	42,945	0	6,210	6,210	1,988	04/23/2029

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
38141G-YB-4	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	166,386	165,000	165,000	0	0	0	0	0	0	165,000	0	1,386	1,386	2,853	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	44,526	45,000	45,000	0	0	0	0	0	0	45,000	0	(474)	(474)	444	07/21/2032
38148L-AC-0	GOLDMAN SACHS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	68,583	65,000	66,072	65,605	0	(145)	0	(145)	0	65,460	0	3,123	3,123	3,204	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	146,891	138,000	145,329	143,582	0	(1,233)	0	(1,233)	0	142,349	0	4,542	4,542	5,534	05/22/2025
40414L-AR-0	HCP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	21,773	20,000	19,914	19,926	0	7	0	7	0	19,933	0	1,840	1,840	1,001	07/15/2029
42250P-AA-1	HEALTHPEAK PPTYS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	84,174	80,000	79,712	79,740	0	24	0	24	0	79,765	0	4,409	4,409	3,433	01/15/2030
40414L-AQ-2	HEALTHPEAK PROPERTIES INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	74,464	70,000	73,892	73,355	0	(567)	0	(567)	0	72,788	0	1,676	1,676	3,236	07/15/2026
423452-AC-5	HELMERICH & PAYNE INC 4.65%25		10/27/2021	CALLED @ 111.5819100	XXX	1,266,455	1,135,000	1,203,522	1,186,233	0	(10,147)	0	(10,147)	0	1,176,085	0	(41,085)	(41,085)	190,390	03/15/2025
437076-CD-2	HOME DEPOT INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	240,887	220,000	217,488	217,525	0	48	0	48	0	217,573	0	23,314	23,314	8,701	04/15/2050
44107T-AU-0	HOST HOTELS & RESORTS LP		12/08/2021	CALLED @ 105.3939200	XXX	1,085,557	1,030,000	1,013,636	1,020,005	0	3,146	0	3,146	0	1,023,151	0	6,849	6,849	99,869	10/15/2023
40436T-AL-0	HPS LOAN MANAGEMENT 10-2016 LTD 10		06/21/2021	VARIOUS	XXX	496,347	496,347	496,347	496,347	0	0	0	0	0	496,347	0	0	0	4,551	01/20/2028
443510-AK-8	HUBBELL INC		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	3,985	4,000	3,983	0	0	1	0	1	0	3,984	0	1	1	70	03/15/2031
44644A-AE-7	HUNTINGTON NB COLUMBUS OH		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	913,859	875,000	872,830	873,681	0	442	0	442	0	874,124	0	39,735	39,735	37,448	10/06/2023
45138L-BF-9	IDAHO PWR CO 1ST MTG SECD MTN		07/09/2021	SEAPORT GROUP SECURITIES LLC,	XXX	592,656	480,000	546,062	544,954	0	(789)	0	(789)	0	544,165	0	48,491	48,491	17,472	03/01/2048
457187-AC-6	INGREDION INC		02/22/2021	GOLDMAN SACHS & CO	XXX	158,409	150,000	149,712	149,728	0	4	0	4	0	149,732	0	8,677	8,677	1,003	06/01/2030
459200-JR-3	INTERNATIONAL BUSINESS MACHS		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	107,333	100,000	110,905	109,682	0	(1,461)	0	(1,461)	0	108,221	0	(888)	(888)	4,583	01/27/2027
460690-BT-6	INTERPUBLIC GROUP COS INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	6,007	6,000	5,990	0	0	1	0	1	0	5,991	0	17	17	117	03/01/2031
46188B-AB-8	INVITATION HOMES OPER PARTNERS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	64,416	65,000	64,916	0	0	1	0	1	0	64,918	0	(502)	(502)	187	11/15/2028
478160-CQ-5	JOHNSON & JOHNSON		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	901,263	940,000	939,737	939,746	0	24	0	24	0	939,770	0	(38,507)	(38,507)	16,124	09/01/2030
46590M-AQ-3	JPMCC COML MTG SEC TR 2016-JP2		12/17/2021	PRINCIPAL RECEIPT	XXX	25,904	25,904	23,912	24,758	0	1,146	0	1,146	0	25,904	0	0	0	373	08/17/2049
46625H-JY-7	JPMORGAN CHASE & CO		06/04/2021	CHARITABLE DONATION	XXX	65,791	60,000	63,572	62,645	0	(292)	0	(292)	0	62,354	0	3,437	3,437	1,731	09/10/2024
46625H-QW-3	JPMORGAN CHASE & CO		12/15/2021	VARIOUS	XXX	201,509	188,000	196,306	194,603	0	(1,020)	0	(1,020)	0	193,583	0	7,926	7,926	6,647	04/01/2026
46625H-RY-8	JPMORGAN CHASE & CO		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	108,131	100,000	105,574	104,581	0	(666)	0	(666)	0	103,915	0	4,216	4,216	5,211	02/01/2028
48126H-AC-4	JPMORGAN CHASE & CO		01/08/2021	UBS WARBURG LLC	XXX	521,613	475,000	483,672	475,000	0	0	0	0	0	475,000	0	46,613	46,613	7,926	10/01/2024
485170-BD-5	KANSAS CITY SOUTHERN		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	31,058	30,000	30,821	30,750	0	(75)	0	(75)	0	30,675	0	383	383	939	11/15/2029
49326E-ED-1	KEYCORP MEDIUM TERM NTS BE		03/24/2021	MATURITY	XXX	370,000	370,000	381,371	371,120	0	(1,120)	0	(1,120)	0	370,000	0	0	0	9,435	03/24/2021
49456B-AM-3	KINDER MORGAN INC DEL		12/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	122,545	120,000	121,926	121,119	0	(539)	0	(539)	0	120,580	0	1,965	1,965	5,376	01/15/2023
49456B-AU-5	KINDER MORGAN INC DEL		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	39,848	40,000	39,931	0	0	2	0	2	0	39,933	0	(85)	(85)	80	11/15/2026
48253Q-AA-3	KKR INDST PRTFOL TR 2020-AIP 144A		10/15/2021	PRINCIPAL RECEIPT	XXX	130,168	130,168	126,100	126,524	0	3,643	0	3,643	0	130,168	0	0	0	1,257	03/16/2037
482480-AJ-9	KLA CORPORATION		12/15/2021	VARIOUS	XXX	133,389	130,000	129,951	129,951	0	1	0	1	0	129,952	0	3,437	3,437	3,962	03/01/2050
50540R-AP-7	LABORATORY CORP AMER HLDGS		03/30/2021	MARKETAXESS CORP	XXX	10,237	10,000	10,047	10,008	0	(2)	0	(2)	0	10,006	0	231	231	213	02/01/2022
512807-AN-8	LAM RESEARCH CORP		06/04/2021	CHARITABLE DONATION	XXX	221,258	200,000	212,858	209,690	0	(996)	0	(996)	0	208,695	0	12,563	12,563	5,552	03/15/2025
527298-BP-7	LEVEL 3 FING INC 144A		07/26/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	1,064,750	1,000,000	1,003,730	1,003,225	0	(279)	0	(279)	0	1,002,946	0	61,804	61,804	30,883	03/01/2027
529537-AA-0	LEXINGTON RLTY TR		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	9,570	10,000	9,976	0	0	1	0	1	0	9,977	0	(407)	(407)	71	10/01/2031
53079E-BG-8	LIBERTY MUT GROUP INC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	40,553	35,000	36,371	36,149	0	(117)	0	(117)	0	36,031	0	4,522	4,522	2,217	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL GROUP INC. 144A		09/01/2021	RECEIVED IN EXCHANGE	XXX	233,671	175,000	233,671	232,042	0	1,628	0	1,628	0	233,671	0	0	0	3,457	10/15/2050
539830-BP-3	LOCKHEED MARTIN CORP		04/07/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	49,031	50,000	49,890	49,896	0	3	0	3	0	49,899	0	(868)	(868)	293	06/15/2030
548661-DM-6	LOWES COS INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	58,214	56,000	55,774	55,818	0	31	0	31	0	55,849	0	2,365	2,365	1,641	04/15/2026
548661-DP-9	LOWES COS INC		02/22/2021	DEUTSCHE BANK SECS	XXX	99,702	90,000	96,785	96,033	0	(132)	0	(132)	0	95,901	0	3,801	3,801	860	05/03/2027
548661-DY-0	LOWES COS INC		12/15/2021	VARIOUS	XXX	101,449	107,000	101,194	0	0	213	0	213	0	101,407	0	42	42	1,428	10/15/2030
55616X-AF-4	MACYS RETAIL HLDGS INC		03/17/2021	TENDERED BACK TO COMPANY	XXX	14,263	14,000	13,886	13,899	87	3	0	89	0	13,989	0	274	274	365	01/15/2022

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
56165E-AA-0	MAN GLG US CLO 2018-2 LTD 2018-2A		10/29/2021	VARIOUS	XXX	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	43,491	10/15/2028
565849-AL-0	MARATHON OIL CORP		09/03/2021	CALLED @ 110.9211300	XXX	133,105	120,000	127,811	126,464	0	(998)	0	(998)	0	125,466	0	(5,466)	(5,466)	16,596	06/01/2025
571676-AF-2	MARS INC DEL 144A		06/29/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	496,593	415,000	412,543	412,621	0	23	0	23	0	412,644	0	83,949	83,949	12,294	04/01/2049
571748-AZ-5	MARSH & MCLENNAN COS INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	30,276	28,000	30,106	29,674	0	(307)	0	(307)	0	29,367	0	909	909	1,321	03/14/2026
571748-BP-6	MARSH & MCLENNAN COS INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	4,019	4,000	3,995	0	0	0	0	0	0	3,995	0	24	24	2	12/15/2031
58013M-FJ-8	MCDONALDS CORP		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	10,292	10,000	10,289	0	0	(25)	0	(25)	0	10,264	0	27	27	209	09/01/2029
58013M-EU-4	MCDONALDS CORP MED TERM NT BE		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	74,367	70,000	74,003	73,049	0	(676)	0	(676)	0	72,373	0	1,994	1,994	2,500	05/26/2025
58013M-FB-5	MCDONALDS CORP MED TERM NT BE		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	30,270	28,000	30,854	30,529	0	(390)	0	(390)	0	30,139	0	130	130	1,269	03/01/2027
58933Y-AR-6	MERCK & CO INC		06/04/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	128,304	120,000	122,827	122,079	0	(220)	0	(220)	0	121,859	0	6,445	6,445	2,732	02/10/2025
58933Y-BE-4	MERCK & CO INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	150,510	150,000	149,691	0	0	1	0	1	0	149,692	0	818	818	90	12/10/2031
595017-AZ-7	MICROCHIP TECHNOLOGY INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	214,937	210,000	217,340	216,511	0	(2,310)	0	(2,310)	0	214,201	0	736	736	7,305	09/01/2023
59523U-AQ-0	MID-AMERICA APTS LP		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	26,868	24,000	28,055	28,026	0	(456)	0	(456)	0	27,571	0	(703)	(703)	1,190	03/15/2029
61691L-AA-7	MORGAN STAN CAP I 2017-CLS 144A		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	249,922	250,000	250,176	249,985	0	16	0	16	0	250,001	0	(79)	(79)	2,043	11/15/2034
617446-8X-0	MORGAN STANLEY		12/15/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	9,559	10,000	10,000	0	0	0	0	0	0	10,000	0	(441)	(441)	172	04/28/2032
61744Y-AQ-1	MORGAN STANLEY		02/01/2021	JP MORGAN SECS INC-FI	XXX	535,170	500,000	524,170	515,308	0	(536)	0	(536)	0	514,771	0	20,399	20,399	5,138	04/24/2024
61747Y-EC-5	MORGAN STANLEY		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	60,818	62,000	62,000	0	0	0	0	0	0	62,000	0	(1,182)	(1,182)	383	07/20/2027
61747Y-EH-4	MORGAN STANLEY		12/15/2021	RBC CAPITAL MARKETS LLC, NEW Y	XXX	3,994	4,000	4,000	0	0	0	0	0	0	4,000	0	(6)	(6)	16	10/20/2032
61772B-AB-9	MORGAN STANLEY		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	76,907	78,000	78,000	0	0	0	0	0	0	78,000	0	(1,093)	(1,093)	811	05/04/2027
620076-BU-2	MOTOROLA SOLUTIONS INC		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	14,043	14,000	14,000	0	0	0	0	0	0	14,000	0	43	43	217	05/24/2031
61766E-BD-6	MS BOFA ML TRUST 2016-C29		12/17/2021	PRINCIPAL RECEIPT	XXX	154,923	154,923	155,280	155,056	0	(133)	0	(133)	0	154,923	0	0	0	4,738	05/17/2049
61690K-AD-4	MS BOFAML TRUST 2013-C7		12/15/2021	PRINCIPAL RECEIPT	XXX	281,965	281,965	279,057	280,237	0	1,728	0	1,728	0	281,965	0	0	0	8,870	02/16/2046
63941H-AA-0	NAVIENT PRIV ED LN 2020-D 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	203,727	203,727	203,706	203,701	0	26	0	26	0	203,727	0	0	0	1,628	05/15/2069
63939X-AC-5	NAVIENT PRIV ED LN TR 2017-A 144A		12/31/2021	VARIOUS	XXX	341,119	341,119	341,918	341,511	0	(165)	0	(165)	0	341,345	0	(227)	(227)	2,704	12/16/2058
63941G-AB-0	NAVIENT PRIV ED LN TR 2020-B 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	25,002	25,002	24,991	25,006	0	(4)	0	(4)	0	25,002	0	0	0	394	01/15/2069
63942E-AA-6	NAVIENT PRIVATE ED LO 2021-E 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	43,352	43,352	43,342	0	0	10	0	10	0	43,352	0	0	0	110	12/16/2069
63942C-AA-0	NAVIENT PRIVATE EDUC DA A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	61,540	61,540	61,540	0	0	0	0	0	0	61,540	0	0	0	240	04/15/2060
64035D-AD-8	NELNET STUDENT LN TR 2021-A 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	26,949	26,949	26,917	0	0	32	0	32	0	26,949	0	0	0	132	04/20/2062
64035G-AB-5	NELNET STUDENT LN TR 2021-C 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	7,969	7,969	7,966	0	0	2	0	2	0	7,969	0	0	0	26	04/20/2062
64034Y-AB-7	NELNET STUDENT LN TR 2021-D 144A		12/20/2021	PRINCIPAL RECEIPT	XXX	9,083	9,083	9,082	0	0	1	0	1	0	9,083	0	0	0	22	04/20/2062
64110D-AL-8	NETAPP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	75,847	75,000	74,951	74,956	0	9	0	9	0	74,965	0	882	882	1,398	06/22/2025
651290-AP-3	NEWFIELD EXPL CO		06/18/2021	CALLED @ 103.1993100	XXX	82,559	80,000	85,535	82,180	0	(926)	0	(926)	0	81,254	0	(1,254)	(1,254)	6,623	01/30/2022
65339K-AG-5	NEXTERA ENERGY CAP HLDGS INC		12/22/2021	CALLED @ 104.2560000	XXX	1,720,224	1,650,000	1,633,923	1,641,201	0	3,395	0	3,395	0	1,644,595	0	5,405	5,405	131,200	06/15/2023
65339K-AT-7	NEXTERA ENERGY CAP HLDGS INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	28,033	26,000	27,952	27,712	0	(253)	0	(253)	0	27,459	0	574	574	1,041	05/01/2027
65339K-BR-0	NEXTERA ENERGY CAP HLDGS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	69,822	70,000	69,974	69,976	0	2	0	2	0	69,978	0	(156)	(156)	1,658	06/01/2030
65339K-BZ-2	NEXTERA ENERGY CAP HLDGS INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	10,017	10,000	9,997	0	0	0	0	0	0	9,997	0	20	20	3	01/15/2032
65473P-AH-8	NISOURCE INC		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	39,346	38,000	41,699	41,674	0	(391)	0	(391)	0	41,283	0	(1,937)	(1,937)	1,451	09/01/2029
655664-AP-5	NORDSTROM INC		07/21/2021	CALLED @ 100.0000000	XXX	20,000	20,000	19,966	19,997	0	2	0	2	0	19,999	0	1	1	613	10/15/2021
655844-BS-6	NORFOLK SOUTHERN CORP		02/22/2021	GOLDMAN SACHS & CO	XXX	218,224	200,000	205,122	204,105	0	(105)	0	(105)	0	204,000	0	14,224	14,224	1,112	06/15/2026
666807-BN-1	NORTHROP GRUMMAN CORP		12/15/2021	VARIOUS	XXX	126,992	118,000	121,158	120,653	0	(273)	0	(273)	0	120,380	0	6,612	6,612	4,601	01/15/2028
66989H-AR-9	NOVARTIS CAPITAL CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	839,223	825,000	871,613	869,191	0	(4,226)	0	(4,226)	0	864,966	0	(25,743)	(25,743)	24,503	08/14/2030
629377-CN-0	NRG ENERGY INC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	105,772	105,000	104,940	104,942	0	11	0	11	0	104,952	0	819	819	2,205	12/02/2025
674599-DG-7	OCCIDENTAL PETE CORP		09/13/2021	SEAPORT GROUP SECURITIES LLC,	XXX	553,750	1,000,000	476,014	460,000	43,392	15,581	0	58,973	0	518,973	0	34,777	34,777	0	10/10/2036

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
68233J-BH-6	ONCOR ELEC DELIVERY CO LLC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	161,304	145,000	144,623	144,694	0	33	0	33	0	144,727	0	16,577	16,577	5,887	11/15/2028
68268N-AJ-2	ONEOK PARTNERS LP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	91,222	90,000	88,340	89,186	0	438	0	438	0	89,625	0	1,597	1,597	3,704	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	89,801	85,000	84,966	84,989	0	4	0	4	0	84,993	0	4,808	4,808	5,372	09/15/2023
68389X-BM-6	ORACLE CORP		02/22/2021	BNP PARIBAS SEC CORP	XXX	161,826	150,000	152,691	152,163	0	(54)	0	(54)	0	152,109	0	9,717	9,717	2,418	07/15/2026
68389X-BU-8	ORACLE CORP		02/22/2021	WELLS FARGO SECURITIES, LLC	XXX	162,903	150,000	149,678	149,709	0	6	0	6	0	149,715	0	13,188	13,188	1,668	04/01/2027
68902V-AK-3	OTIS WORLDWIDE CORP		02/22/2021	BNP PARIBAS SEC CORP	XXX	389,205	375,000	374,970	374,972	0	0	0	0	0	374,973	0	14,232	14,232	5,050	02/15/2030
690742-AJ-0	OWENS CORNING NEW		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	142,969	130,000	147,334	147,012	0	(1,731)	0	(1,731)	0	145,281	0	(2,312)	(2,312)	6,918	08/15/2029
67109K-AS-3	OZLM IX LTD 2014-9A A1AR FLOATING		10/22/2021	PRINCIPAL RECEIPT	XXX	1,731,140	1,731,140	1,731,140	1,731,140	0	0	0	0	0	1,731,140	0	0	0	25,820	10/20/2031
695156-AQ-2	PACKAGING CORP AMER		10/08/2021	CALLED @ 108.0100000	XXX	270,025	250,000	254,746	252,810	0	(733)	0	(733)	0	252,077	0	(2,077)	(2,077)	30,556	11/01/2023
69689A-BC-3	PALMER SQUARE CLO 2015-1 LTD 144A		06/17/2021	Principal Receipt	XXX	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	6,328	05/21/2029
69689A-AU-4	PALMER SQUARE CLO 2015-1 LTD 2015-		01/12/2021	Principal Receipt	XXX	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	2,636	05/21/2029
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS		04/22/2021	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	7,589	10/20/2031
70450Y-AC-7	PAYPAL HLDGS INC		04/07/2021	US BANCORP INVESTMENTS INC, ST	XXX	89,467	85,000	84,948	84,961	0	3	0	3	0	84,963	0	4,503	4,503	1,065	10/01/2024
709599-AX-2	PENSKE TRUCK LEASING CO 144A		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	27,555	25,000	26,589	26,317	0	(193)	0	(193)	0	26,124	0	1,431	1,431	1,272	04/01/2027
709599-AZ-7	PENSKE TRUCK LEASING CO L P 144A		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	101,305	95,000	100,200	98,917	0	(890)	0	(890)	0	98,028	0	3,277	3,277	4,764	03/10/2025
709599-BD-5	PENSKE TRUCK LEASING CO L P 144A		06/29/2021	CALLED @ 100.0000000	XXX	350,000	350,000	349,759	349,943	0	49	0	49	0	349,992	0	8	8	11,710	07/29/2021
709599-BJ-2	PENSKE TRUCK LEASING CO L P 144A		12/15/2021	US BANCORP INVESTMENTS INC, ST	XXX	187,964	175,000	174,433	174,506	0	97	0	97	0	174,603	0	13,361	13,361	9,956	07/15/2025
709599-BL-7	PENSKE TRUCK LEASING CO L P 144A		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	92,628	95,000	94,847	94,853	0	28	0	28	0	94,881	0	(2,253)	(2,253)	1,302	11/15/2025
717081-EW-9	PFIZER INC 144A		04/07/2021	NATIONAL FINL SVCS CORP (NRS)	XXX	57,336	55,000	54,808	54,820	0	5	0	5	0	54,825	0	2,511	2,511	754	04/01/2030
69335P-DG-7	PFS FINANCING CORP 2019-B 144A		09/15/2021	PRINCIPAL RECEIPT	XXX	350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	1,755	09/15/2023
69335P-DX-0	PFS FINANCING CORP 2020-G 144A		09/23/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	140,859	140,000	139,982	139,983	0	3	0	3	0	139,986	0	873	873	1,064	02/17/2026
69335P-CV-5	PFS FING CORP 2018-D 144A		04/15/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	506,719	504,229	0	(4,229)	0	(4,229)	0	500,000	0	0	0	5,317	04/17/2023
720186-AL-9	PIEDMONT NAT GAS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	32,210	30,000	29,924	29,935	0	6	0	6	0	29,941	0	2,269	2,269	1,105	06/01/2029
693475-AW-5	PNC FINL SVCS GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	1,309,512	1,200,000	1,198,080	1,198,362	0	166	0	166	0	1,198,528	0	110,984	110,984	47,955	04/23/2029
693475-AX-3	PNC FINL SVCS GROUP INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	158,650	152,000	154,180	153,759	0	(295)	0	(295)	0	153,464	0	5,186	5,186	5,533	07/23/2026
69352P-AE-3	PPL CAP FDG INC		06/30/2021	TENDERED BACK TO COMPANY	XXX	60,770	60,000	59,906	59,980	0	5	0	5	0	59,985	0	785	785	3,019	12/01/2022
69352P-AK-9	PPL CAP FDG INC		07/14/2021	TENDERED BACK TO COMPANY	XXX	201,637	185,000	196,663	193,114	0	(1,429)	0	(1,429)	0	191,685	0	9,952	9,952	6,090	03/15/2024
74340X-BN-0	PROLOGIS		04/07/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	113,339	110,000	111,211	111,078	0	(44)	0	(44)	0	111,034	0	2,305	2,305	1,130	04/15/2027
74460D-AJ-8	PUBLIC STORAGE		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	80,074	80,000	79,978	0	0	0	0	0	0	79,979	0	96	96	205	11/09/2031
74456Q-BX-3	PUBLIC SVC ELEC GAS CO MTN BE		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	88,354	80,000	79,987	79,990	0	1	0	1	0	79,991	0	8,363	8,363	3,804	09/01/2028
744573-AU-0	PUBLIC SVC ENTERPRISE GROUP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	104,164	105,000	104,805	0	0	2	0	2	0	104,807	0	(642)	(642)	300	11/15/2031
744573-AN-6	PUBLIC SVC ENTERPRISE GRP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	77,768	75,000	74,965	74,975	0	7	0	7	0	74,982	0	2,786	2,786	2,186	06/15/2024
747525-AU-7	QUALCOMM INC		04/07/2021	MORGAN STANLEY & CO INC, NY	XXX	131,520	120,000	122,461	122,026	0	(81)	0	(81)	0	121,945	0	9,575	9,575	1,506	05/20/2027
74834L-AX-8	QUEST DIAGNOSTICS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	127,074	120,000	124,573	123,443	0	(791)	0	(791)	0	122,652	0	4,422	4,422	5,133	03/30/2025
756109-BK-9	REALTY INCOME CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	160,659	150,000	160,634	0	0	(129)	0	(129)	0	160,505	0	154	154	2,390	12/15/2029
75886F-AE-7	REGENERON PHARMACEUTICALS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	61,459	65,000	64,934	64,936	0	6	0	6	0	64,942	0	(3,483)	(3,483)	1,542	09/15/2030
7591EP-AP-5	REGIONS FINL CORP NEW		08/23/2021	CALLED @ 106.4638900	XXX	1,107,224	1,040,000	1,039,511	1,039,709	0	69	0	69	0	1,039,778	0	222	222	107,732	08/14/2023
760759-AS-9	REPUBLIC SVCS INC		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	56,624	52,000	55,213	54,699	0	(161)	0	(161)	0	54,538	0	2,086	2,086	981	11/15/2027
778296-AG-8	ROSS STORES INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	154,424	160,000	159,410	159,420	0	49	0	49	0	159,469	0	(5,045)	(5,045)	3,492	04/15/2031
78355H-KN-8	RYDER SYS MTN BE		12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	119,373	116,000	116,032	116,023	0	(6)	0	(6)	0	116,017	0	3,356	3,356	3,754	09/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
808513-BT-1	SCHWAB CHARLES CORP		12/15/2021	JEFFERIES & CO INC, NEW YORK	XXX	23,555	24,000	23,958	0	0	1	0	1	0	23,959	0	(404)	(404)	144	12/01/2031
81211K-AZ-3	SEALED AIR CORPORATION 144A		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	21,349	22,000	22,000	0	0	0	0	0	0	22,000	0	(651)	(651)	75	10/15/2026
81762P-AE-2	SERVICENOW INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	79,525	85,000	84,682	84,694	0	28	0	28	0	84,722	0	(5,197)	(5,197)	1,616	09/01/2030
82652M-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		03/20/2021	VARIOUS	XXX	457,781	446,355	446,234	446,575	0	(7)	0	(7)	0	446,568	0	11,213	11,213	2,748	05/20/2036
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		03/31/2021	VARIOUS	XXX	409,941	400,750	400,743	400,968	0	(7)	0	(7)	0	400,961	0	8,981	8,981	2,232	08/20/2036
83208A-AA-1	SMB PRIVATE ED LN 1.39 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	32,205	32,205	32,199	0	0	6	0	6	0	32,205	0	0	0	145	01/15/2053
78449U-AB-4	SMB PRIVATE ED LN TR 2020-A 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	5,620	5,620	5,620	5,623	0	(2)	0	(2)	0	5,620	0	0	0	120	09/15/2037
83407A-AA-0	SOFI CONSUMER LN PRGRM 2020-1 144A		12/27/2021	PRINCIPAL RECEIPT	XXX	504,412	504,412	504,397	504,974	0	(561)	0	(561)	0	504,412	0	0	0	5,214	01/25/2029
83390U-AF-4	SOFI PROFNAL LN PRG TRT 144A		12/15/2021	PRINCIPAL RECEIPT	XXX	204,968	204,968	204,936	204,930	0	38	0	38	0	204,968	0	0	0	1,897	02/15/2046
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	96,121	90,000	89,145	89,633	0	104	0	104	0	89,736	0	6,384	6,384	5,403	03/15/2024
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		08/20/2021	VARIOUS	XXX	38,438	38,438	38,630	38,783	0	(107)	0	(107)	0	38,676	0	(238)	(238)	610	03/20/2023
857477-AW-3	STATE STR CORP		02/22/2021	NATIONAL FINL SVCS CORP	XXX	164,069	150,000	152,931	152,364	0	(58)	0	(58)	0	152,306	0	11,763	11,763	1,049	05/19/2026
857477-BP-7	STATE STR CORP		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	159,398	160,000	159,530	0	0	34	0	34	0	159,564	0	(165)	(165)	2,806	03/03/2031
867914-BM-4	SUNTRUST BKS INC		12/27/2021	CALLED @ 100.0000000	XXX	580,000	580,000	565,248	575,016	0	4,587	0	4,587	0	579,603	0	397	397	22,185	01/27/2022
867914-BS-1	SUNTRUST BKS INC		06/24/2021	GOLDMAN SACHS & CO, NY	XXX	166,643	150,000	161,495	158,761	0	(964)	0	(964)	0	157,797	0	8,846	8,846	3,950	05/01/2025
78486Q-AH-4	SVB FINANCIAL GROUP		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	9,941	10,000	9,988	0	0	1	0	1	0	9,989	0	(48)	(48)	125	05/15/2028
87264A-BD-6	T MOBILE USA INC		02/05/2021	BNP PARIBAS SEC CORP	XXX	174,594	155,000	154,933	154,940	0	1	0	1	0	154,940	0	19,653	19,653	1,841	04/15/2027
87264A-CB-9	T MOBILE USA INC		02/05/2021	GOLDMAN SACHS & CO	XXX	112,743	110,000	109,772	109,782	0	2	0	2	0	109,784	0	2,959	2,959	1,753	02/15/2031
875127-BH-4	TAMPA ELEC CO		12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	12,158	12,000	11,961	0	0	3	0	3	0	11,963	0	194	194	215	03/15/2031
883203-CA-7	TEXTRON INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	137,964	125,000	124,889	124,904	0	9	0	9	0	124,913	0	13,051	13,051	6,134	09/17/2029
883556-BR-2	THERMO FISHER SCIENTIFIC INC		12/30/2021	CALLED @ 106.6330000	XXX	159,950	150,000	153,618	152,932	0	(505)	0	(505)	0	152,427	0	(2,427)	(2,427)	15,616	09/19/2026
883556-CK-6	THERMO FISHER SCIENTIFIC INC		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	5,921	6,000	5,997	0	0	0	0	0	0	5,997	0	(76)	(76)	33	10/15/2028
87246M-AG-7	TICP CLO VI 2016-2 LTD 2016-6A AR		02/22/2021	Principal Receipt	XXX	4,500,000	4,500,000	4,500,500	4,500,290	0	(3)	0	(3)	0	4,500,286	0	(286)	(286)	23,911	01/15/2029
891906-AE-9	TOTAL SYS SVCS INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	93,636	90,000	93,983	92,490	0	(1,000)	0	(1,000)	0	91,490	0	2,146	2,146	3,760	06/01/2023
891906-AB-5	TOTAL SYS SVCS INC SR NT 3.75%23		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	72,262	70,000	69,343	69,620	0	146	0	146	0	69,766	0	2,496	2,496	2,764	06/01/2023
893574-AM-5	TRANSCONTINENTAL GAS		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	122,026	100,000	98,988	99,035	0	17	0	17	0	99,052	0	22,974	22,974	5,814	03/15/2048
896239-AA-8	TRIMBLE INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	200,799	185,000	197,959	194,423	0	(2,356)	0	(2,356)	0	192,068	0	8,731	8,731	9,251	12/01/2024
902494-BJ-1	TYSON FOODS INC		12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	60,535	56,000	60,328	59,447	0	(623)	0	(623)	0	58,823	0	1,712	1,712	2,900	03/01/2026
90265E-AU-4	UDR INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	101,983	110,000	109,536	109,539	0	32	0	32	0	109,571	0	(7,588)	(7,588)	2,107	03/15/2033
907818-EH-7	UNION PAC CORP		12/15/2021	VARIOUS	XXX	159,731	150,000	152,783	152,203	0	(179)	0	(179)	0	152,024	0	7,707	7,707	3,147	03/01/2026
907818-FJ-2	UNION PAC CORP		02/22/2021	GOLDMAN SACHS & CO	XXX	79,274	75,000	77,784	77,461	0	(56)	0	(56)	0	77,405	0	1,869	1,869	891	02/05/2027
907818-FK-9	UNION PAC CORP		06/29/2021	MORGAN STANLEY & CO INC, NY	XXX	1,174,846	1,120,000	1,057,851	1,058,679	0	603	0	603	0	1,059,282	0	115,564	115,564	32,962	02/05/2050
907818-EY-0	UNION PACIFIC CORP		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	13,446	12,000	13,305	13,120	0	(132)	0	(132)	0	12,988	0	458	458	602	09/10/2028
90932M-AA-3	UNITED AIR PASS THRU TR 2019-2 202		12/15/2021	VARIOUS	XXX	67,706	68,903	68,903	68,903	0	0	0	0	0	68,903	0	(1,197)	(1,197)	2,161	11/01/2029
909319-AA-3	UNITED AIRLINES PT CERT 2013-1		08/16/2021	PRINCIPAL RECEIPT	XXX	19,939	19,939	20,093	20,019	0	(81)	0	(81)	0	19,939	0	0	0	643	02/15/2027
911312-BT-2	UNITED PARCEL SERVICE INC		04/07/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	52,492	50,000	49,957	49,968	0	2	0	2	0	49,971	0	2,521	2,521	666	09/01/2024
913017-CY-3	UNITED TECHNOLOGIES CORP		12/15/2021	CHARITABLE DONATION	XXX	40,290	36,000	40,376	39,763	0	(432)	0	(432)	0	39,331	0	960	960	1,613	11/16/2028
91324P-CP-5	UNITEDHEALTH GROUP INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	86,741	80,000	81,418	80,910	0	(180)	0	(180)	0	80,730	0	6,011	6,011	4,292	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	89,499	84,000	87,646	86,923	0	(510)	0	(510)	0	86,413	0	3,085	3,085	3,269	03/15/2026
91324P-DE-9	UNITEDHEALTH GROUP INC		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	40,442	38,000	40,010	39,786	0	(236)	0	(236)	0	39,551	0	891	891	1,314	10/15/2027
91324P-DX-7	UNITEDHEALTH GROUP INC		04/07/2021	US BANCORP INVESTMENTS INC, ST	XXX	78,898	80,000	79,326	79,364	0	16	0	16	0	79,381	0	(482)	(482)	640	05/15/2030
92277G-AW-7	VENTAS RLTY LTD PARTNERSHIP		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	13,855	14,000	13,964	0	0	1	0	1	0	13,965	0	(110)	(110)	114	09/01/2031

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
92330W-BA-4	VENTURE XXIV CLO LTD 144A		03/15/2021	VARIOUS	XXX	550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	3,168	10/20/2028
92343V-BY-9	VERIZON COMMUNICATIONS INC		06/24/2021	CITIGROUP GBL MKTS/SALOMON, NE	XXX	283,015	260,000	279,027	272,917	0	(2,038)	0	(2,038)	0	270,879	0	12,136	12,136	8,482	03/15/2024
92343V-FT-6	VERIZON COMMUNICATIONS INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	582,805	615,000	614,428	614,431	0	21	0	21	0	614,452	0	(31,647)	(31,647)	17,656	11/20/2040
927804-FV-1	VIRGINIA ELEC & PWR CO		12/15/2021	MARKETAXESS CORPORATION, NEW Y	XXX	52,696	50,000	50,828	50,668	0	(107)	0	(107)	0	50,562	0	2,134	2,134	1,606	11/15/2026
927804-FX-7	VIRGINIA ELEC & PWR CO		12/15/2021	CHARITABLE DONATION	XXX	38,773	36,000	38,202	37,815	0	(273)	0	(273)	0	37,543	0	1,230	1,230	1,582	03/15/2027
927804-FZ-2	VIRGINIA ELEC & PWR CO		12/15/2021	MERRILL LYNCH PIERCE FENNER SM	XXX	8,780	8,000	8,943	0	0	(100)	0	(100)	0	8,843	0	(63)	(63)	368	04/01/2028
927804-GB-4	VIRGINIA ELEC & PWR CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	95,009	90,000	89,969	89,973	0	3	0	3	0	89,975	0	5,034	5,034	3,702	07/15/2029
92826C-AK-8	VISA INC		06/08/2021	WELLS FARGO SECURITIES LLC, CH	XXX	125,178	125,000	124,080	124,106	0	15	0	15	0	124,122	0	1,056	1,056	2,203	04/15/2040
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	51,763	50,000	50,565	50,438	0	(117)	0	(117)	0	50,322	0	1,441	1,441	2,539	07/15/2024
928563-AK-1	VMWARE INC		12/15/2021	GOLDMAN SACHS & CO, NY	XXX	11,651	12,000	11,938	0	0	3	0	3	0	11,941	0	(290)	(290)	81	08/15/2028
928668-AP-7	VOLKSWAGEN GROUP AMER FIN LLC		11/12/2021	MATURITY	XXX	300,000	300,000	298,854	299,657	0	343	0	343	0	300,000	0	0	0	12,000	11/12/2021
931142-DP-5	WAL-MART STORES INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	41,960	40,000	39,845	39,943	0	16	0	16	0	39,959	0	2,001	2,001	1,533	04/22/2024
949496-BA-0	WELLFLEET CLO 2015-1 LTD 2015-1A A		09/02/2021	VARIOUS	XXX	985,900	985,900	985,900	985,900	0	0	0	0	0	985,900	0	0	0	12,827	07/20/2029
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016 144A		10/22/2021	PRINCIPAL RECEIPT	XXX	597,551	597,551	595,667	595,733	0	1,818	0	1,818	0	597,551	0	0	0	5,756	10/20/2028
95000U-2F-9	WELLS FARGO & CO		12/15/2021	WELLS FARGO SECURITIES LLC, CH	XXX	31,610	30,000	31,680	31,475	0	(245)	0	(245)	0	31,230	0	380	380	479	06/17/2027
95000U-2J-1	WELLS FARGO & CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	183,704	180,000	180,000	180,000	0	0	0	0	0	180,000	0	3,704	3,704	6,289	02/11/2031
95000U-2L-6	WELLS FARGO & CO		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	9,257	8,000	9,496	0	0	(122)	0	(122)	0	9,374	0	(117)	(117)	431	04/04/2031
949746-SH-5	WELLS FARGO & CO NEW		12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	56,665	54,000	54,672	54,550	0	(85)	0	(85)	0	54,466	0	2,199	2,199	1,863	10/23/2026
94974B-EV-8	WELLS FARGO CO MTN BE		04/01/2021	MATURITY	XXX	185,000	185,000	189,813	185,508	0	(508)	0	(508)	0	185,000	0	0	0	4,255	04/01/2021
94974B-FC-9	WELLS FARGO CO MTN BE		04/07/2021	VARIOUS	XXX	335,697	325,000	335,218	329,791	0	(744)	0	(744)	0	329,047	0	6,650	6,650	5,696	03/08/2022
94974B-GA-2	WELLS FARGO CO MTN BE		06/04/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	542,405	500,000	522,650	516,687	0	(1,849)	0	(1,849)	0	514,837	0	27,568	27,568	12,329	09/09/2024
94989D-AV-1	WELLS FARGO COML TR 2015-C27		12/17/2021	PRINCIPAL RECEIPT	XXX	401,515	401,515	392,586	395,308	0	6,207	0	6,207	0	401,515	0	0	0	12,242	02/18/2048
95040Q-AK-0	WELLTOWER INC		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	52,258	50,000	49,947	49,954	0	7	0	7	0	49,960	0	2,298	2,298	1,819	02/15/2027
95753T-AE-5	WESTCOTT PARK CLO LTD 2016-1A AR F		05/17/2021	Principal Receipt	XXX	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	33,136	07/20/2028
959802-AZ-2	WESTERN UN CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	195,924	200,000	199,768	0	0	36	0	36	0	199,804	0	(3,880)	(3,880)	2,108	03/15/2026
96950F-AJ-3	WILLIAMS PARTNERS L P		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	333,653	330,000	332,894	330,954	0	(661)	0	(661)	0	330,293	0	3,360	3,360	14,894	08/15/2022
96950F-AL-8	WILLIAMS PARTNERS L P		12/15/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	105,481	100,000	106,909	104,510	0	(1,606)	0	(1,606)	0	102,904	0	2,577	2,577	4,900	11/15/2023
976826-BL-0	WISCONSIN PWR & LT CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	52,913	50,000	49,855	49,897	0	13	0	13	0	49,910	0	3,003	3,003	1,800	10/15/2027
976826-BN-6	WISCONSIN PWR & LT CO		12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	63,172	55,000	54,930	54,931	0	1	0	1	0	54,932	0	8,239	8,239	2,448	04/01/2050
92936U-AJ-8	WP CAREY INC		12/15/2021	CHARITABLE DONATION	XXX	9,798	10,000	9,905	0	0	2	0	2	0	9,906	0	(109)	(109)	42	02/01/2032
06367W-JM-6	BANK OF MONTREAL	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	271,877	270,000	269,314	269,711	0	223	0	223	0	269,934	0	1,943	1,943	9,657	03/26/2022
0778FP-AG-4	BELL TEL CO CDA-BELL	C	12/15/2021	GOLDMAN SACHS & CO, NY	XXX	13,694	14,000	13,939	0	0	2	0	2	0	13,940	0	(246)	(246)	105	02/15/2032
136385-AW-1	CANADIAN NAT RES LTD	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	147,862	145,000	143,915	144,540	0	213	0	213	0	144,752	0	3,110	3,110	6,119	01/15/2023
13645R-BF-0	CANADIAN PAC RY CO NEW	C	12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	10,124	10,000	9,997	0	0	0	0	0	0	9,997	0	127	127	10	12/02/2031
29250N-AZ-8	ENBRIDGE INC MTN CDS-	C	12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	54,520	52,000	55,913	0	0	(346)	0	(346)	0	55,567	0	(1,048)	(1,048)	1,769	11/15/2029
349553-AM-9	FORTIS INC	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	41,742	40,000	36,488	37,347	0	397	0	397	0	37,744	0	3,998	3,998	1,480	10/04/2026
559222-AV-6	MAGNA INTL INC	C	12/15/2021	MORGAN STANLEY & CO INC, NY	XXX	16,276	16,000	15,931	15,934	0	6	0	6	0	15,940	0	336	336	394	06/15/2030
78013X-ZU-5	ROYAL BK OF CDA BD CDS	C	06/04/2021	CHARITABLE DONATION	XXX	265,065	250,000	249,570	249,691	0	36	0	36	0	249,726	0	15,339	15,339	5,702	07/16/2024
961214-DZ-3	WESTPAC BKG CORP	C	06/04/2021	BANK OF NEW YORK, NEW YORK	XXX	143,860	135,000	141,144	138,855	0	(675)	0	(675)	0	138,180	0	5,680	5,680	2,779	05/15/2023
45687A-AJ-1	INGERSOLL-RAND GLOBAL HLDG CO	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	183,572	175,000	177,798	176,547	0	(587)	0	(587)	0	175,960	0	7,612	7,612	7,541	06/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
03329A-AC-9	ANCHORAGE CAP CLO 5-R 2018-5-R 144	C	10/15/2021	PRINCIPAL RECEIPT	XXX	115,718	115,718	115,533	115,516	0	202	0	202	0	115,718	0	0	0	1,291	01/15/2030
07132J-AL-8	BATTALION CLO 2019-10R	C	03/05/2021	Principal Receipt	XXX	250,000	250,000	250,250	249,724	0	16	0	16	0	249,740	0	260	260	1,374	01/24/2029
07131X-AV-6	BATTALION CLO VII LTD 2014-7RR 144	C	10/17/2021	PRINCIPAL RECEIPT	XXX	1,140,421	1,140,421	1,130,727	1,132,453	0	7,967	0	7,967	0	1,140,421	0	0	0	10,291	07/17/2028
08186R-AA-7	BENEFIT STR PRTNER CLO 144A	C	09/14/2021	Principal Receipt	XXX	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	84,181	07/15/2031
114521-AL-1	BROOKSIDE MILL CLO LTD 144A	C	10/18/2021	PRINCIPAL RECEIPT	XXX	213,914	213,914	210,171	209,931	0	3,983	0	3,983	0	213,914	0	0	0	1,370	01/18/2028
14314B-AA-5	CARLYLE US CLO 2017-1 144A	C	07/20/2021	PRINCIPAL RECEIPT	XXX	1,739,954	1,739,954	1,739,954	1,739,954	0	0	0	0	0	1,739,954	0	0	0	19,926	04/21/2031
12552F-AC-7	CIFC FUNDING 2014-4R LTD 144A	C	12/30/2021	Principal Receipt	XXX	250,000	250,000	249,750	249,480	0	103	0	103	0	249,583	0	417	417	3,974	10/17/2030
27830B-BA-1	EATON VANCE CLO 2013-1 LTD 2013-1A	C	02/09/2021	Principal Receipt	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,145	01/15/2028
289247-AW-8	ELM CLO 2014-1RR LTD 144A	C	04/17/2021	PRINCIPAL RECEIPT	XXX	500,000	500,000	500,625	499,767	0	233	0	233	0	500,000	0	0	0	3,515	01/17/2029
44931A-AJ-8	ICG US CLO 2015-1R 144A	C	10/19/2021	PRINCIPAL RECEIPT	XXX	84,196	84,196	84,154	84,054	0	142	0	142	0	84,196	0	0	0	830	10/19/2028
50188Q-AJ-0	LCM XIX LTD 2015-19R 144A	C	10/15/2021	PRINCIPAL RECEIPT	XXX	264,084	264,084	264,256	263,952	0	132	0	132	0	264,084	0	0	0	2,234	07/15/2027
67515W-AA-4	OCEAN TRAILS CLO VII 2019-7A 144A	C	03/15/2021	Principal Receipt	XXX	3,800,000	3,800,000	3,758,560	3,759,672	0	2,013	0	2,013	0	3,761,685	0	38,315	38,315	25,649	04/17/2030
67109W-AJ-7	OZLM XII LTD 2015-12R	C	11/01/2021	VARIOUS	XXX	2,146,800	2,146,800	2,146,630	2,143,791	0	2,488	0	2,488	0	2,146,279	0	521	521	15,910	04/30/2027
70018A-AA-8	PARK AVE INS ADV 2019-2 144A	C	10/15/2021	PRINCIPAL RECEIPT	XXX	4,000,000	4,000,000	3,926,000	3,929,490	0	70,511	0	70,511	0	4,000,000	0	0	0	64,759	10/15/2032
83609N-AL-4	SOUND POINT CLO LTD 2016-14R 144	C	02/09/2021	Principal Receipt	XXX	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,116	01/23/2029
83611K-AA-0	SOUND POINT CLO XXII LTD 2019-1A A	C	08/05/2021	Principal Receipt	XXX	2,500,000	2,500,000	2,496,250	2,497,592	0	318	0	318	0	2,497,910	0	2,090	2,090	31,629	01/20/2032
87154G-AJ-4	SYMPHONY CLO XVIII 2016-18R 144A	C	06/28/2021	Principal Receipt	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	2,329	01/24/2028
89531F-AA-5	TRESTLES CLO 2017-1 144A	C	03/31/2021	BOND CALLED	XXX	250,000	250,000	250,375	249,994	0	5	0	5	0	249,999	0	1	1	1,632	07/25/2029
92332L-AB-5	VENTURE 36 CLO 2019-36 144A	C	06/09/2021	Principal Receipt	XXX	4,000,000	4,000,000	3,915,000	3,927,793	0	6,623	0	6,623	0	3,934,416	0	65,584	65,584	42,380	04/20/2032
96524W-AS-3	WHITEHORSE VIII LTD 2014-8R	C	02/01/2021	PRINCIPAL RECEIPT	XXX	5,998	5,998	5,998	5,998	0	0	0	0	0	5,998	0	0	0	17	05/01/2026
83368R-AV-4	SOCIETE GENERALE MTN 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	246,415	240,000	242,208	241,824	0	(415)	0	(415)	0	241,409	0	5,006	5,006	8,890	01/22/2025
25152R-5F-6	DEUTSCHE BK AG	C	05/12/2021	MATURITY	XXX	720,000	720,000	709,591	718,505	0	1,495	0	1,495	0	720,000	0	0	0	12,150	05/12/2021
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	195,745	185,000	170,006	173,685	0	1,701	0	1,701	0	175,386	0	20,359	20,359	7,351	09/23/2026
606822-AU-8	MITSUBISHI UFJ FINL GROUP INC	C	12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	XXX	105,129	98,000	104,834	103,207	0	(1,147)	0	(1,147)	0	102,060	0	3,069	3,069	4,781	03/02/2025
606822-BA-1	MITSUBISHI UFJ FINL GROUP INC	C	06/04/2021	CHARITABLE DONATION	XXX	117,895	110,000	114,926	113,189	0	(513)	0	(513)	0	112,676	0	5,219	5,219	3,585	07/26/2023
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	226,433	230,000	230,000	0	0	0	0	0	0	230,000	0	(3,567)	(3,567)	1,598	07/09/2027
69832A-AB-2	PANASONIC CORP 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	341,042	330,000	330,000	330,000	0	0	0	0	0	330,000	0	11,042	11,042	12,879	07/19/2024
86562M-AQ-3	SUMITOMO MITSUI FINL GROUP INC	C	06/04/2021	BARCLAYS CAPITAL INC, NEW YORK	XXX	441,941	430,000	435,225	432,763	0	(757)	0	(757)	0	432,006	0	9,935	9,935	10,841	07/12/2022
86562M-BM-1	SUMITOMO MITSUI FINL GROUP INC	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	206,780	200,000	201,518	201,127	0	(295)	0	(295)	0	200,832	0	5,948	5,948	7,699	07/16/2024
86562M-BT-6	SUMITOMO MITSUI FINL GROUP INC	C	12/15/2021	BANK OF NEW YORK, NEW YORK	XXX	205,368	200,000	200,000	200,000	0	0	0	0	0	200,000	0	5,368	5,368	5,984	09/27/2024
29278G-AB-4	ENEL FIN INTL N.V. 144A	C	07/23/2021	VARIOUS	XXX	934,961	915,000	878,952	900,456	0	5,714	0	5,714	0	906,170	0	8,830	8,830	37,353	05/25/2022
50247V-AA-7	LYB INTERNATIONAL FINANCE B.V.	C	12/16/2021	VARIOUS	XXX	160,134	150,000	148,832	149,523	0	99	0	99	0	149,622	0	1,315	1,315	15,177	07/15/2023
74977R-DF-8	RABOBANK NEDERLAND GLBL 144A	C	12/15/2021	JPMORGAN SECURITIES INC, NEW Y	XXX	258,515	250,000	249,408	249,572	0	111	0	111	0	249,683	0	8,832	8,832	9,206	07/22/2024
984851-AG-0	YARA INTL ASA 144A	C	12/15/2021	GOLDMAN SACHS & CO, NY	XXX	144,599	140,000	140,000	140,000	0	0	0	0	0	140,000	0	4,599	4,599	4,566	06/04/2030
22546Q-AP-2	CREDIT SUISSE NEW YORK BRANCH	C	06/04/2021	DEUTSCHE BK SECS INC, NY (NWSC	XXX	273,018	250,000	264,645	260,798	0	(1,196)	0	(1,196)	0	259,602	0	13,415	13,415	6,772	09/09/2024
90352J-AE-3	UBS GROUP FDG SWITZ AG 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	202,572	200,000	200,000	200,000	0	0	0	0	0	200,000	0	2,572	2,572	7,703	08/15/2023
00185A-AK-0	AON PLC	C	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	XXX	69,253	64,000	69,313	68,164	0	(808)	0	(808)	0	67,356	0	1,897	1,897	2,494	12/15/2025
06738E-BH-7	BARCLAYS PLC	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	211,004	200,000	200,000	200,000	0	0	0	0	0	200,000	0	11,004	11,004	8,803	05/07/2025
111013-AL-2	BRITISH SKY BROADCASTING GRP 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	1,066,830	1,000,000	1,031,070	1,021,580	0	(5,339)	0	(5,339)	0	1,016,241	0	50,589	50,589	47,292	09/16/2024
30217A-AC-7	EXPERIAN FINANCE PLC 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	205,190	200,000	197,940	198,129	0	173	0	173	0	198,302	0	6,888	6,888	7,058	03/08/2030
63906A-AA-8	NATWEST MKTS PLC US MEDIUM 144A	C	12/16/2021	MORGAN STANLEY & CO INC, NY	XXX	962,833	940,000	939,483	939,735	0	144	0	144	0	939,878	0	22,954	22,954	41,742	09/29/2022
780097-BL-4	ROYAL BK SCOTLAND GROUP PLC	C	01/21/2021	BARCLAYS CAP INC/BARCLAYS CAP	XXX	654,461	560,000	560,000	560,000	0	0	0	0	0	560,000	0	94,461	94,461	5,324	05/08/2030
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						137,021,249	132,943,945	133,236,958	128,982,233	43,478	15,182	0	58,660	0	133,059,106	0	3,553,128	3,553,128	3,611,112	XXX
Bonds - Hybrid Securities																				
857477-AQ-6	STATE STR CORP		03/15/2021	CALLED @ 100.0000000	XXX	300,000	300,000	303,075	299,992	0	(118)	0	(118)	0	299,874	0	126	126	2,860	12/15/2022
4899999 - Bonds - Hybrid Securities						300,000	300,000	303,075	299,992	0	(118)	0	(118)	0	299,874	0	126	126	2,860	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						583,169,564	571,215,447	581,562,826	538,713,877	43,478	(3,845,479)	0	(3,802,001)	0	577,382,712	0	5,377,837	5,377,837	8,950,221	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
8399998 - Bonds - Summary item from Part 5 for Bonds						1,226,321,001	1,199,484,051	1,228,387,927	0	0	(723,365)	0	(723,365)	0	1,227,664,562	0	(1,343,962)	(1,343,962)	2,385,291	XXX
8399999 - Bonds - Subtotals - Bonds						1,809,490,565	1,770,699,498	1,809,950,753	538,713,877	43,478	(4,568,844)	0	(4,525,365)	0	1,805,047,274	0	4,033,875	4,033,875	11,335,512	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	11/10/2021	VARIOUS	1,233.000	286,797	25.00	210,932	229,946	(2,727)	0	0	(2,727)	(16,287)	210,932	5,246	70,618	75,865	0	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						286,797	XXX	210,932	229,946	(2,727)	0	0	(2,727)	(16,287)	210,932	5,246	70,618	75,865	0	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						286,797	XXX	210,932	229,946	(2,727)	0	0	(2,727)	(16,287)	210,932	5,246	70,618	75,865	0	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						286,797	XXX	210,932	229,946	(2,727)	0	0	(2,727)	(16,287)	210,932	5,246	70,618	75,865	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Y20246-10-7	DBS GROUP HOLDINGS LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	5,300.000	119,239	XXX	98,846	100,416	2,737	0	0	2,737	(4,306)	98,846	1,215	19,178	20,393	2,411	XXX
X67925-11-9	EDP ENERGIAS DE PORTUGAL SA	B	04/06/2021	VARIOUS	45,352.000	261,967	XXX	181,661	286,109	(84,783)	0	0	(84,783)	(19,664)	181,661	14,275	66,031	80,306	0	XXX
X3078L-10-8	GALP ENERGIA SGPS SA	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	8,350.000	83,196	XXX	89,716	89,437	10,597	0	0	10,597	(10,318)	89,716	6,075	(12,594)	(6,519)	5,676	XXX
G31989-10-9	ESR CAYMAN LIMITED	B	08/16/2021	CLSA AUSTRALIA PTY LTD	28,000.000	80,755	XXX	62,857	100,389	(36,849)	0	0	(36,849)	(683)	62,857	419	17,479	17,898	0	XXX
05577W-95-2	BRP INC COM SUN VTG	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	152.000	12,997	XXX	11,983	0	0	0	0	0	0	11,983	(29)	1,043	1,014	0	XXX
124765-10-8	CAE INC COMMON STOCK CAD 0	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	20.000	565	XXX	549	0	0	0	0	0	0	549	(3)	19	16	0	XXX
136375-10-2	CANADIAN NATL RY CO	B	05/26/2021	BAIRD, ROBERT W & CO INC, MILW	2,700.000	284,096	XXX	240,736	296,575	(52,877)	0	0	(52,877)	(2,962)	240,736	16,103	27,257	43,360	1,117	XXX
19239C-95-7	COGECO COMMUNICATIONS INC	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	36.000	3,317	XXX	3,258	0	0	0	0	0	0	3,258	10	48	59	0	XXX
867224-10-7	SUNCOR ENERGY INC NEW	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	6,180.000	116,091	XXX	78,077	103,566	(24,691)	0	0	(24,691)	(798)	78,077	1,485	36,529	38,014	2,503	XXX
87262K-10-5	TMX GROUP LTD	B	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	1,189.000	129,555	XXX	83,631	118,657	(32,795)	0	0	(32,795)	(2,231)	83,631	2,979	42,944	45,923	2,778	XXX
F01764-10-3	AIR LIQUIDE	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,000.000	173,586	XXX	120,315	164,262	(36,273)	0	0	(36,273)	(7,674)	120,315	2,245	51,026	53,272	3,843	XXX
F0259M-47-5	ALSTOM SHS PROV REGRO	B	11/01/2021	VARIOUS	7,425.000	318,244	XXX	333,048	423,445	(67,376)	0	0	(67,376)	(23,021)	333,048	9,619	(24,423)	(14,804)	0	XXX
F1058Q-23-8	BNP PARIBAS ORD	B	03/09/2021	VARIOUS	3,831.000	237,996	XXX	131,325	202,051	(56,858)	0	0	(56,858)	(13,867)	131,325	9,867	96,804	106,671	0	XXX
F4973O-10-1	CAPGEMINI SE	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	27.000	5,991	XXX	4,589	0	0	0	0	0	0	4,589	(84)	1,486	1,402	0	XXX
F7629A-10-7	ENGIE SA SHS	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	16,707.000	232,541	XXX	243,309	255,932	10,184	0	0	10,184	(22,807)	243,309	11,519	(22,287)	(10,768)	19,987	XXX
X5S8VL-10-5	NORDEA BANK ABP	B	08/16/2021	UBS	11,102.000	132,108	XXX	85,562	90,870	3,501	0	0	3,501	(8,809)	85,562	3,210	43,336	46,546	644	XXX
F72027-10-9	PERNOD RICARD ACT	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	660.000	142,911	XXX	116,548	126,623	(6,449)	0	0	(6,449)	(3,626)	116,548	(1,472)	27,834	26,363	0	XXX
F4035A-55-7	SAFRAN SA PARIS	B	05/26/2021	VARIOUS	3,210.000	463,060	XXX	438,831	455,405	11,873	0	0	11,873	(28,447)	438,831	21,752	2,478	24,229	0	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD	B	08/16/2021	VARIOUS	3,565.000	165,071	XXX	158,140	150,793	17,434	0	0	17,434	(10,087)	158,140	4,414	2,517	6,931	2,062	XXX
F5548N-10-1	SANOFI SHS	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	2,649.000	269,391	XXX	225,716	255,081	(11,225)	0	0	(11,225)	(18,140)	225,716	7,796	35,879	43,675	0	XXX
F5879X-10-8	VINCI SA ACT	B	02/02/2021	VARIOUS	2,380.000	224,106	XXX	222,002	236,924	(473)	0	0	(473)	(14,449)	222,002	11,198	(9,094)	2,104	0	XXX
F97982-10-6	VIVENDI	B	09/23/2021	VARIOUS	14,429.000	523,386	XXX	361,863	465,728	(74,934)	0	0	(74,934)	(28,931)	361,863	13,781	147,742	161,524	0	XXX
D0066B-18-5	ADIDAS AG	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	222.000	82,247	XXX	81,956	0	0	0	0	0	0	81,956	(3,534)	3,825	291	0	XXX
D16212-14-0	CONTINENTAL AG COMMON STOCK EUR	B	10/01/2021	VARIOUS	1,011.000	168,911	XXX	102,064	149,987	(40,874)	0	0	(40,874)	(7,050)	102,064	2,421	64,426	66,847	0	XXX
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD	B	02/10/2021	VARIOUS	2,947.000	202,187	XXX	216,139	245,916	(8,473)	0	0	(8,473)	(21,304)	216,139	17,530	(31,481)	(13,951)	0	XXX
D35415-10-4	INFINEON TECHNOLOGIES AG	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	2,916.000	116,981	XXX	52,957	111,995	(54,566)	0	0	(54,566)	(4,472)	52,957	2,036	61,987	64,024	0	XXX
D5357W-10-3	MERCK KGAA DARMSTADT	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	778.000	176,506	XXX	103,085	133,602	(17,430)	0	0	(17,430)	(13,088)	103,085	8,160	65,261	73,421	2,414	XXX
D5565H-10-4	MTU AERO ENGINES AG	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	76.000	18,190	XXX	19,572	0	0	0	0	0	0	19,572	(799)	(582)	(1,382)	0	XXX
D6216S-14-3	PROSIEBENSAT 1 MEDIA SE	B	11/01/2021	VARIOUS	7,606.000	136,873	XXX	95,216	128,009	(29,254)	0	0	(29,254)	(3,539)	95,216	(878)	42,536	41,657	0	XXX
D1764R-10-0	VONOVIA SE	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,498.000	103,395	XXX	76,035	109,533	(28,158)	0	0	(28,158)	(5,340)	76,035	1,888	25,472	27,360	0	XXX
G0403H-10-8	AON PLC	C	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	802.000	222,119	XXX	125,924	169,439	(43,514)	0	0	(43,514)	0	125,924	0	96,194	96,194	1,187	XXX
G5960L-10-3	MEDTRONIC PLC	C	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	2,124.000	272,800	XXX	207,598	248,805	(41,207)	0	0	(41,207)	0	207,598	0	65,202	65,202	3,881	XXX
783513-20-3	RYANAIR HLDGS PLC	C	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	1,272.000	136,150	XXX	106,947	139,895	(32,947)	0	0	(32,947)	0	106,947	0	29,202	29,202	(24)	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	08/16/2021	BNP PARIBAS SECURITIES	16,309.000	132,473	XXX	107,060	96,001	25,220	0	0	25,220	(14,161)	107,060	13,193	12,220	25,413	0	XXX
T3679P-11-5	ENEL SPA COMMON STOCK EUR 1	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	21,191.000	195,172	XXX	180,289	214,582	(16,003)	0	0	(16,003)	(18,290)	180,289	9,867	5,017	14,884	9,726	XXX
J03234-15-0	ASICS CORP	B	08/16/2021	CLSA AUSTRALIA PTY LTD	400.000	10,101	XXX	9,868	0	0	0	0	0	0	9,868	(27)	261	233	0	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	4,700.000	144,573	XXX	139,022	139,482	14,024	0	0	14,024	(14,483)	139,022	5,582	(32)	5,550	0	XXX
J1229F-10-9	DIGITAL GARAGE INC TOKYO	B	08/16/2021	CLSA AUSTRALIA PTY LTD	2,000.000	82,176	XXX	86,440	0	0	0	0	0	0	86,440	808	(5,072)	(4,264)	0	XXX
J12432-22-5	DOWA HOLDINGS CO LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	100.000	4,405	XXX	4,265	0	0	0	0	0	0	4,265	(22)	162	139	0	XXX
J15708-15-9	FUJITSU LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	800.000	141,097	XXX	105,529	115,492	(8,577)	0	0	(8,577)	(1,387)	105,529	(4,813)	40,382	35,569	0	XXX
J20454-11-2	HITACHI LIMITED COM	B	12/09/2021	VARIOUS	12,600.000	727,232	XXX	453,092	496,092	(20,332)	0	0	(20,332)	(22,668)	453,092	(9,817)	283,958	274,140	0	XXX
J30642-16-9	KAO CORP	B	02/17/2021	VARIOUS	2,000.000	141,562	XXX	153,787	154,390	12,707	0	0	12,707	(13,310)	153,787	9,840	(22,066)	(12,225)	1,078	XXX
J39584-10-7	MAKITA CORP	B	08/16/2021	CLSA AUSTRALIA PTY LTD	3,500.000	183,950	XXX	112,367	175,263	(51,189)	0	0	(51,189)	(11,706)	112,367	4,512	67,070	71,583	0	XXX
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	08/16/2021	CLSA AUSTRALIA PTY LTD	700.000	32,183	XXX	33,159	0	0	0	0	0	0	33,159	(225)	(750)	(976)	0	XXX
J4914X-10-4	NEXON CO LTD TOKYO	B	08/16/2021	VARIOUS	9,700.000	217,111	XXX	126,109	298,765	(159,519)	0	0	(159,519)	(13,138)	126,109	5,258	85,745	91,003	204	XXX
J51699-10-6	NINTENDO LTD ORD	B	06/15/2021	GOLDMAN SAACHS & CO	700.000	412,233	XXX	274,551	446,327	(157,252)	0	0	(157,252)	(14,523)	274,551	(3,027)	140,709	137,682	0	XXX
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	12/28/2021	VARIOUS	10,502.000	189,906	XXX	225,230	199,806	14,291	0	0	14,291	(3,686)	225,230	(13,292)	(22,031)	(35,323)	1,513	XXX
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC	B	11/01/2021	VARIOUS	8,600.000	292,767	XXX	278,755	265,551	42,232	0	0	42,232	(29,028)	278,755	4,604	9,409	14,013	0	XXX
J78529-13-8	SUZUKI MOTOR CORP	B	08/16/2021	CLSA AUSTRALIA PTY LTD	2,700.000	117,721	XXX	63,242	125,056	(57,468)	0	0	(57,468)	(4,346)	63,242	427	54,052	54,479	0	XXX
J95732-10-3	YAMAHA CORP	B	08/16/2021	CLSA AUSTRALIA PTY LTD	2,300.000	131,932	XXX	116,356	135,222	(6,745)	0	0	(6,745)	(12,122)	116,356	4,672	10,904	15,577	0	XXX
J9894K-10-5	Z HLDGS CORP	B	05/12/2021	VARIOUS	27,570.000	117,336	XXX	137,764	166,736	(23,313)	0	0	(23,313)	(5,660)	137,764	(2,246)	(18,182)	(20,428)	0	XXX
G3421J-10-6	FERGUSON PLC	B	08/16/2021	VARIOUS	1,893.000	268,694	XXX	146,379	229,886	(76,077)	0	0	(76,077)	(7,430)	146,379	9,128	113,187	122,315	5,536	XXX
L0302D-21-0	ARCELORMITTAL SHS	B	03/09/2021	VARIOUS	12,165.000	295,232	XXX	192,325	281,019	(67,323)	0	0	(67,323)	(21,371)	192,325	15,094	87,813	102,907	0	XXX
N01803-30-8	AKZO NOBEL NV COMMON STOCK EUR 0.5	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,380.000	173,563	XXX	149,690	148,352	2,827	0	0	2,827	(1,489)	149,690	(4,924)	28,797	23,873	177	XXX
N44664-10-5	JDE PEET'S BV COMMON STOCK EUR 0.0	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,573.000	54,261	XXX	63,572	71,116	(1,241)	0	0	(1,241)	(6,303)	63,572	3,339	(12,650)	(9,310)	0	XXX
N5017D-12-2	KONINKLIJKE DSM NV	B	08/16/2021	VARIOUS	1,562.000	303,466	XXX	139,315	269,095	(118,489)	0	0	(118,489)	(11,290)	139,315	7,019	157,132	164,151	4,680	XXX
N9643A-19-7	WOLTERS KLUWER N V	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,304.000	146,470	XXX	80,514	110,186	(24,536)	0	0	(24,536)	(5,136)	80,514	1,503	64,453	65,956	1,320	XXX
R2R90P-10-3	EQUINOR ASA	B	10/07/2021	VARIOUS	9,989.000	233,844	XXX	159,753	169,109	(9,742)	0	0	(9,742)	386	159,753	(3,416)	77,508	74,092	2,570	XXX
R21882-10-6	TELENOR ASA	B	08/16/2021	UBS	7,047.000	124,649	XXX	124,553	120,084	0	0	0	0	4,469	124,553	(8,845)	8,941	97	5,854	XXX
E19790-10-9	BANCO SANTANDER S A NEW	B	12/01/2021	VARIOUS	98,285.000	334,732	XXX	205,869	305,211	(75,225)	0	0	(75,225)	(24,117)	205,869	9,662	119,201	128,863	3,252	XXX
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	875.000	30,332	XXX	31,889	0	0	0	0	0	0	31,889	(906)	(651)	(1,557)	0	XXX
W4R431-11-2	HEXAGON AB COMMON STOCK SEK	B	06/17/2021	GOLDMAN SAACHS & CO	15,617.000	227,831	XXX	145,294	203,688	(47,292)	0	0	(47,292)	(11,102)	145,294	4,958	77,579	82,538	1,234	XXX
W74857-16-5	SANDVIK AB COMMON STOCK SEK	B	08/16/2021	UBS	6,279.000	162,192	XXX	120,673	153,905	(17,959)	0	0	(17,959)	(15,273)	120,673	7,208	34,311	41,519	8,304	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT	B	08/16/2021	VARIOUS	10,770.000	388,943	XXX	208,106	301,069	(66,886)	0	0	(66,886)	(26,077)	208,106	20,272	160,565	180,837	10,578	XXX
H26552-13-5	FLUGHAFEN ZUERICH AG	B	04/09/2021	VARIOUS	1,051.000	177,633	XXX	146,808	185,602	(31,052)	0	0	(31,052)	(7,742)	146,808	(193)	31,018	30,825	0	XXX
H5820Q-15-0	NOVARTIS AG	B	08/16/2021	VARIOUS	4,070.000	370,602	XXX	312,749	385,157	(33,987)	0	0	(33,987)	(38,422)	312,749	30,498	27,354	57,853	12,344	XXX
G88473-14-8	3I GROUP PLC	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	7,253.000	131,965	XXX	96,760	114,810	(12,439)	0	0	(12,439)	(5,610)	96,760	6,123	29,082	35,205	0	XXX
G03764-13-4	ANGLO AMERICAN PLC GBP	B	08/16/2021	VARIOUS	1,127.000	57,836	XXX	50,662	0	0	0	0	0	0	50,662	(126)	7,299	7,173	3,268	XXX
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	1,655.000	4,158	XXX	4,060	0	0	0	0	0	0	4,060	(26)	124	98	0	XXX
G10877-12-7	BHP GROUP PLC SHS	B	06/22/2021	VARIOUS	12,194.000	347,400	XXX	269,011	320,870	(38,151)	0	0	(38,151)	(13,708)	269,011	18,941	59,448	78,389	12,220	XXX
G4770L-10-6	INFORMA PLC	B	07/22/2021	VARIOUS	27,655.000	203,078	XXX	133,302	207,538	(65,210)	0	0	(65,210)	(9,027)	133,302	11,128	58,648	69,776	0	XXX
G72899-10-0	PRUDENTIAL PLC	B	09/14/2021	VARIOUS	10,634.000	218,965	XXX	210,633	195,802	25,522	0	0	25,522	(10,691)	210,633	12,584	(4,252)	8,332	1,763	XXX
G7493L-10-5	RELX PLC	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	10,547.000	312,896	XXX	222,853	258,429	(24,264)	0	0	(24,264)	(11,312)	222,853	12,485	77,558	90,043	10,108	XXX
G8T67X-10-2	TESCO PLC ORD	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	45,266.000	150,849	XXX	128,484	181,364	7,939	0	43,276	(35,338)	(17,542)	128,484	13,829	8,535	22,364	52,057	XXX
G92087-16-5	UNILEVER PLC	B	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	2,791.000	158,975	XXX	152,518	167,562	(7,302)	0	0	(7,302)	(7,742)	152,518	8,545	(2,088)	6,457	5,597	XXX
K36628-13-7	CARLSBERG AS	B	08/16/2021	UBS	887.000	153,006	XXX	104,808	142,189	(30,498)	0	0	(30,498)	(6,882)	104,808	2,243	45,954	48,197	2,473	XXX
K9773J-20-1	VESTAS WIND SYS AS	B	09/21/2021	VARIOUS	9,218.000	351,606	XXX	187,232	436,241	(227,786)	0	0	(227,786)	(21,223)	187,232	12,688	151,686	164,374	2,179	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						14,273,639	XXX	10,874,750	13,346,491	(2,056,773)	0	43,276	(2,100,049)	(728,759)	10,874,750	377,306	3,021,583	3,398,889	206,512	XXX
Common Stocks - Mutual Funds																				
52106N-88-9	LAZARD FDS INC		06/24/2021	REINVESTMENT	334,942.270	6,752,436	XXX	5,710,038	6,042,359	(332,321)	0	0	(332,321)	0	5,710,038	0	1,042,398	1,042,398	0	XXX
9499999 - Common Stocks - Mutual Funds						6,752,436	XXX	5,710,038	6,042,359	(332,321)	0	0	(332,321)	0	5,710,038	0	1,042,398	1,042,398	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						21,026,075	XXX	16,584,788	19,388,850	(2,389,094)	0	43,276	(2,432,370)	(728,759)	16,584,788	377,306	4,063,981	4,441,287	206,512	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						2,858,993	XXX	2,837,582	0	0	0	0	0	0	2,837,582	(36,591)	58,001	21,410	24,700	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						23,885,068	XXX	19,422,370	19,388,850	(2,389,094)	0	43,276	(2,432,370)	(728,759)	19,422,370	340,716	4,121,982	4,462,697	231,212	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						24,171,864	XXX	19,633,302	19,618,796	(2,391,821)	0	43,276	(2,435,097)	(745,047)	19,633,302	345,962	4,192,600	4,538,562	231,212	XXX
9999999 Totals						1,833,662,429	XXX	1,829,584,055	558,332,673	(2,348,342)	(4,568,844)	43,276	(6,960,463)	(745,047)	1,824,680,576	345,962	8,226,475	8,572,437	11,566,725	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
36179R-U9-8	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	405,562	418,996	418,996	419,741	0	745	0	745	0	0	(745)	(745)	563	563
36179S-NT-0	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	41,712	43,094	43,094	43,170	0	77	0	77	0	0	(77)	(77)	58	58
36179S-SN-8	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	1,070,060	1,105,506	1,105,506	1,105,274	0	(232)	0	(232)	0	0	232	232	1,486	1,486
36179S-YQ-4	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	229,405	237,004	237,004	237,427	0	423	0	423	0	0	(423)	(423)	319	319
36179T-CV-5	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	123,532	127,624	127,624	127,852	0	228	0	228	0	0	(228)	(228)	172	172
36179T-G2-5	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	144,605	149,396	149,396	149,663	0	267	0	267	0	0	(267)	(267)	201	201
36179U-6T-4	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	12/20/2021	VARIOUS	414,711	427,039	424,866	425,419	0	(1,620)	0	(1,620)	0	0	(554)	(554)	3,281	576
36179U-UG-5	GNMA PASS-THRU M SINGLE FAMILY		03/30/2021	MORGAN STANLEY & CO INC	04/21/2021	MORGAN STANLEY & CO INC	63,892	66,009	66,009	66,128	0	119	0	119	0	0	(119)	(119)	89	89
36179V-4V-9	GNMA PASS-THRU M SINGLE FAMILY		10/01/2021	VARIOUS	10/05/2021	VARIOUS	4,499,752	4,689,216	4,664,392	4,690,451	0	1,234	0	1,234	0	0	(26,059)	(26,059)	5,694	5,694
36179V-7D-6	GNMA PASS-THRU M SINGLE FAMILY		02/01/2021	NOMURA SEC/FIXED INCOME	02/01/2021	MORGAN STANLEY & CO INC	3,000,000	3,115,781	3,119,297	3,115,781	0	0	0	0	0	0	3,516	3,516	2,833	2,833
36179V-DM-9	GNMA PASS-THRU M SINGLE FAMILY		04/21/2021	VARIOUS	08/20/2021	VARIOUS	6,725,489	6,947,220	6,944,927	6,915,760	0	(31,460)	0	(31,460)	0	0	29,166	29,166	34,999	9,237
36179V-FP-0	GNMA PASS-THRU M SINGLE FAMILY		01/04/2021	DAIWA SECURITIES AMERICA INC.(DAIWA)	12/20/2021	VARIOUS	360,260	376,979	366,735	368,194	0	(8,785)	0	(8,785)	0	0	(1,459)	(1,459)	7,309	600
36179V-N3-0	GNMA PASS-THRU M SINGLE FAMILY		03/04/2021	BANK OF NEW YORK (BMOMBS)	06/21/2021	VARIOUS	689,703	719,878	715,675	713,489	0	(6,389)	0	(6,389)	0	0	2,186	2,186	5,634	977
36179V-QS-2	GNMA PASS-THRU M SINGLE FAMILY		04/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	04/12/2021	VARIOUS	5,999,999	6,265,312	6,197,499	6,264,852	0	(459)	0	(459)	0	0	(67,353)	(67,353)	8,333	8,333
36179V-VY-3	GNMA PASS-THRU M SINGLE FAMILY		04/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	04/12/2021	CITIGROUP GBL MKTS/SALOMON, NE	2,999,999	3,111,092	3,104,178	3,110,757	0	(335)	0	(335)	0	0	(6,579)	(6,579)	4,167	4,167
36179W-BX-5	GNMA PASS-THRU M SINGLE FAMILY		04/09/2021	MORGAN STANLEY & CO INC, NY	12/20/2021	VARIOUS	4,951,852	5,020,811	5,007,197	5,015,001	0	(5,809)	0	(5,809)	0	0	(7,805)	(7,805)	69,717	5,502
36179W-BY-3	GNMA PASS-THRU M SINGLE FAMILY		07/01/2021	VARIOUS	12/20/2021	VARIOUS	8,570,412	8,881,897	8,817,638	8,860,108	0	(21,789)	0	(21,789)	0	0	(42,470)	(42,470)	72,606	11,903
36179W-DQ-8	GNMA PASS-THRU M SINGLE FAMILY		04/01/2021	MORGAN STANLEY & CO INC, NY	04/01/2021	GOLDMAN SACHS & CO, NY	2,999,700	3,040,360	3,016,691	3,040,360	0	0	0	0	0	0	(23,669)	(23,669)	3,333	3,333
36179W-DR-6	GNMA PASS-THRU M SINGLE FAMILY		06/01/2021	GOLDMAN SACHS & CO, NY	06/01/2021	VARIOUS	3,999,601	4,146,930	4,139,899	4,146,930	0	0	0	0	0	0	(7,031)	(7,031)	5,555	5,555
36179W-DS-4	GNMA PASS-THRU M SINGLE FAMILY		12/01/2021	BARCLAYS CAPITAL INC, NEW YORK	12/14/2021	WELLS FARGO SECURITIES LLC, CH	1,000,000	1,034,610	1,035,039	1,034,489	0	(121)	0	(121)	0	0	551	551	1,583	1,583
36179W-FG-8	GNMA PASS-THRU M SINGLE FAMILY		07/30/2021	VARIOUS	12/20/2021	VARIOUS	8,492,401	8,810,617	8,775,126	8,806,674	0	(3,943)	0	(3,943)	0	0	(31,548)	(31,548)	27,949	11,518
36179W-FH-6	GNMA PASS-THRU M SINGLE FAMILY		12/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/15/2021	BOFA SECURITIES, INC./FIXED INC	500,001	518,399	517,696	518,330	0	(69)	0	(69)	0	0	(634)	(634)	792	792
36179W-G3-6	GNMA PASS-THRU M SINGLE FAMILY		08/01/2021	MORGAN STANLEY & CO INC	08/02/2021	BARCLAYS CAP INC/BARCLAYS CAP	999,901	1,034,780	1,039,272	1,032,207	0	(2,573)	0	(2,573)	0	0	7,064	7,064	1,250	1,250
36179W-JR-0	GNMA PASS-THRU M SINGLE FAMILY		12/01/2021	MORGAN STANLEY & CO INC, NY	12/01/2021	WELLS FARGO SECURITIES LLC, CH	999,900	1,026,226	1,022,398	1,026,226	0	0	0	0	0	0	(3,828)	(3,828)	1,319	1,319
36179W-LP-1	GNMA PASS-THRU M SINGLE FAMILY		07/22/2021	MORGAN STANLEY & CO INC	12/20/2021	VARIOUS	3,025,000	3,135,720	3,106,508	3,132,166	0	(3,554)	0	(3,554)	0	0	(25,658)	(25,658)	28,961	3,781
36179W-ND-6	GNMA PASS-THRU M SINGLE FAMILY		09/01/2021	GOLDMAN SACHS & CO, NY	09/01/2021	NOMURA SECURITIES	500,000	510,859	510,176	510,859	0	0	0	0	0	0	(684)	(684)	556	556
21H020-63-4	GNMAII JUMBO TBA 30YR TBA 02.000%		01/28/2021	MS SECURITIES - FID	03/09/2021	MORGAN STANLEY & CO INC	3,000,000	3,113,789	3,047,227	3,113,789	0	0	0	0	0	0	(66,563)	(66,563)	2,833	2,833
21H020-69-1	GNMAII JUMBO TBA 30YR TBA 02.000%		09/01/2021	VARIOUS	09/01/2021	VARIOUS	1,000,000	1,021,035	1,021,035	1,021,035	0	0	0	0	0	0	0	0	1,111	1,111
21H022-63-0	GNMAII JUMBO TBA 30YR TBA 02.500%		03/01/2021	VARIOUS	03/01/2021	VARIOUS	14,000,000	14,696,289	14,616,914	14,696,289	0	0	0	0	0	0	(79,375)	(79,375)	16,528	16,528
21H022-64-8	GNMAII JUMBO TBA 30YR TBA 02.500%		04/12/2021	VARIOUS	04/12/2021	VARIOUS	25,000,000	25,904,609	25,911,914	25,904,609	0	0	0	0	0	0	7,305	7,305	34,722	34,722
21H022-65-5	GNMAII JUMBO TBA 30YR TBA 02.500%		04/12/2021	VARIOUS	05/11/2021	VARIOUS	10,500,000	10,845,195	10,907,949	10,845,195	0	0	0	0	0	0	62,754	62,754	13,854	13,854
21H022-66-3	GNMAII JUMBO TBA 30YR TBA 02.500%		06/07/2021	VARIOUS	06/07/2021	VARIOUS	21,000,000	21,757,402	21,757,402	21,757,402	0	0	0	0	0	0	0	0	29,167	29,167
21H022-67-1	GNMAII JUMBO TBA 30YR TBA 02.500%		06/07/2021	VARIOUS	07/06/2021	VARIOUS	4,500,000	4,650,801	4,664,004	4,650,801	0	0	0	0	0	0	13,203	13,203	6,250	6,250
21H022-68-9	GNMAII JUMBO TBA 30YR TBA 02.500%		08/01/2021	VARIOUS	08/05/2021	VARIOUS	6,500,000	6,734,844	6,739,395	6,734,844	0	0	0	0	0	0	4,551	4,551	8,125	8,125
21H022-6A-4	GNMAII JUMBO TBA 30YR TBA 02.500%		10/05/2021	VARIOUS	10/14/2021	VARIOUS	4,000,000	4,134,863	4,130,801	4,134,863	0	0	0	0	0	0	(4,063)	(4,063)	5,556	5,556
21H022-6B-2	GNMAII JUMBO TBA 30YR TBA 02.500%		10/14/2021	VARIOUS	10/27/2021	VARIOUS	2,500,000	2,573,818	2,570,625	2,573,818	0	0	0	0	0	0	(3,193)	(3,193)	2,951	2,951
21H030-61-7	GNMAII JUMBO TBA 30YR TBA 03.000%		12/14/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/16/2021	MERRILL LYNCH PIERCE FENNER, C	1,500,000	1,550,742	1,553,379	1,550,742	0	0	0	0	0	0	2,637	2,637	2,375	2,375
21H030-6B-5	GNMAII JUMBO TBA 30YR TBA 03.000%		09/16/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/27/2021	WELLS FARGO SECURITIES LLC, CH	1,000,000	1,045,625	1,037,969	1,045,625	0	0	0	0	0	0	(7,656)	(7,656)	1,417	1,417
21H030-6C-3	GNMAII JUMBO TBA 30YR TBA 03.000%		12/15/2021	VARIOUS	12/15/2021	VARIOUS	4,000,000	4,141,445	4,140,957	4,141,445	0	0	0	0	0	0	(488)	(488)	6,333	6,333
21H020-62-6	TBA GNMA2 SINGLE FAMILY 30YR 2 2/2		02/01/2021	WELLS FARGO SECURITIES, LLC	02/01/2021	NOMURA SEC/FIXED INCOME	3,000,000	3,119,297	3,115,781	3,119,297	0	0	0	0	0	0	(3,516)	(3,516)	2,833	2,833
21H020-64-2	TBA GNMA2 SINGLE FAMILY 30YR 2 4/2		04/01/2021	VARIOUS	04/01/2021	VARIOUS	6,000,000	6,057,656	6,057,656	6,057,656	0	0	0	0	0	0	0	0	6,667	6,667
21H022-61-4	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1		12/02/2021	VARIOUS	12/16/2021	WELLS FARGO SECURITIES LLC, CH	3,000,000	3,070,723	3,080,391	3,070,723	0	0	0	0	0	0	9,668	9,668	3,958	3,958
21H022-6C-0	TBA GNMA2 SINGLE FAMILY 30YR 2.5 1		12/01/2021	VARIOUS	12/02/2021	VARIOUS	5,000,000	5,128,711	5,125,527	5,128,711	0	0	0	0	0	0	(3,184)	(3,184)	6,597	6,597
21H022-62-2	TBA GNMA2 SINGLE FAMILY 30YR 2.5 2		02/01/2021	CREDIT SUISSE FIRST BOS	02/01/2021	JP MORGAN SECS INC-FI	500,000	527,012	524,609	527,012	0	0	0	0	0	0	(2,402)	(2,402)	590	590
912810-SX-7	UNITED STATES TREAS BDS		06/17/2021	BARCLAYS CAPITAL INC, NEW YORK	06/17/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,420,000	1,509,804	1,512,688	1,509,804	0	0	0	0	0	0	2,884	2,884	3,116	3,116
912810-SY-5	UNITED STATES TREAS BDS		06/30/2021	VARIOUS	07/27/2021	VARIOUS	4,400,000	4,472,463	4,568,051	4,472,335	0	(128)	0	(128)	0	0	95,716	95,716	10,309	6,833
912810-SZ-2	UNITED STATES TREAS BDS		12/16/2021	VARIOUS	12/16/2021	VARIOUS	1,800,000	1,798,713	1,799,320	1,798,718	0	5	0	5	0	0	602	602	7,181	6,924
912810-TB-4	UNITED STATES TREAS BDS		12/16/2021	VARIOUS	12/16/2021	VARIOUS	2,000,000	2,004,688	2,009,180	2,004,688	0	0	0	0	0	0	4,492	4,492	3,315	3,315

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-TC-2	UNITED STATES TREAS BDS		12/16/2021	MORGAN STANLEY & CO INC, NY	12/16/2021	MORGAN STANLEY & CO INC, NY	510,000	519,005	517,570	519,005	0	0	0	0	0	0	(1,434)	(1,434)	986	986
912828-6B-1	UNITED STATES TREAS NTS		03/03/2021	WELLS FARGO SECURITIES, LLC	12/16/2021	VARIOUS	3,170,000	3,494,925	3,441,279	3,464,994	0	(29,931)	0	(29,931)	0	0	(23,715)	(23,715)	68,349	3,908
91282C-AV-3	UNITED STATES TREAS NTS		02/10/2021	VARIOUS	02/16/2021	VARIOUS	7,420,000	7,236,083	7,187,690	7,236,354	0	271	0	271	0	0	(48,664)	(48,664)	16,796	15,687
91282C-BC-4	UNITED STATES TREAS NTS		01/06/2021	VARIOUS	01/11/2021	WELLS FARGO SECURITIES, LLC	1,790,000	1,785,427	1,779,092	1,785,440	0	12	0	12	0	0	(6,348)	(6,348)	223	125
91282C-BE-0	UNITED STATES TREAS NTS		02/02/2021	MORGAN STANLEY & CO INC	02/12/2021	BANC OF AMERICA SEC LLC	785,000	783,773	783,620	783,785	0	11	0	11	0	0	(165)	(165)	87	52
91282C-BG-5	UNITED STATES TREAS NTS		02/23/2021	VARIOUS	05/17/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,175,000	1,175,216	1,174,934	1,175,188	0	(28)	0	(28)	0	0	(253)	(253)	433	43
91282C-BJ-9	UNITED STATES TREAS NTS		01/29/2021	WELLS FARGO SECURITIES, LLC	02/26/2021	BANK OF NEW YORK (CITSECIN)	455,000	453,934	441,688	453,945	0	11	0	11	0	0	(12,257)	(12,257)	273	9
91282C-BL-4	UNITED STATES TREAS NTS		05/03/2021	VARIOUS	07/15/2021	VARIOUS	13,355,000	13,009,927	12,891,300	13,012,246	0	2,319	0	2,319	0	0	(120,945)	(120,945)	15,312	6,836
91282C-BN-0	UNITED STATES TREAS NTS		03/08/2021	CITIGROUP GBL MKT INC/SAL	03/15/2021	BANC OF AMERICA SEC LLC	1,165,000	1,164,092	1,164,406	1,164,101	0	9	0	9	0	0	306	306	63	36
91282C-BP-5	UNITED STATES TREAS NTS		03/15/2021	VARIOUS	07/22/2021	VARIOUS	1,720,000	1,707,996	1,735,314	1,708,571	0	575	0	575	0	0	26,743	26,743	7,040	608
91282C-BQ-3	UNITED STATES TREAS NTS		03/04/2021	VARIOUS	03/11/2021	VARIOUS	1,625,000	1,605,314	1,598,449	1,605,366	0	52	0	52	0	0	(6,917)	(6,917)	217	98
91282C-BS-9	UNITED STATES TREAS NTS		04/07/2021	VARIOUS	07/22/2021	VARIOUS	3,065,000	3,033,211	3,067,816	3,033,578	0	367	0	367	0	0	34,238	34,238	4,206	676
91282C-BT-7	UNITED STATES TREAS NTS		04/07/2021	BANK OF NY MELLON/SOC GEN BANK, NEW YORK	04/13/2021	J.P. MORGAN SECURITIES LLC, NE	3,035,000	3,016,985	3,022,191	3,017,043	0	58	0	58	0	0	5,148	5,148	871	560
91282C-BU-4	UNITED STATES TREAS NTS		05/03/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	07/01/2021	VARIOUS	27,010,000	26,995,229	26,989,000	26,996,053	0	824	0	824	0	0	(7,053)	(7,053)	6,738	3,136
91282C-BV-2	UNITED STATES TREAS NTS		05/03/2021	BNY MELLON CAPITAL MARKETS LLC, NEW YORK	07/01/2021	JP MORGAN SECS LLC	21,000,000	21,029,531	20,967,188	21,027,926	0	(1,605)	0	(1,605)	0	0	(60,738)	(60,738)	16,783	4,088
91282C-BW-0	UNITED STATES TREAS NTS		05/03/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	05/05/2021	HSBC SECS INC, NEW YORK	780,000	775,675	776,799	775,679	0	5	0	5	0	0	1,120	1,120	95	64
91282C-BZ-3	UNITED STATES TREAS NTS		05/03/2021	CITADEL SECS LLC/INTERNAL	06/01/2021	VARIOUS	1,570,000	1,562,150	1,571,059	1,562,216	0	66	0	66	0	0	8,843	8,843	1,423	213
91282C-CB-5	UNITED STATES TREAS NTS		08/09/2021	VARIOUS	12/15/2021	VARIOUS	18,325,000	18,622,964	18,734,050	18,620,106	0	(2,857)	0	(2,857)	0	0	113,944	113,944	61,214	38,583
91282C-CE-9	UNITED STATES TREAS NTS		06/01/2021	VARIOUS	06/28/2021	VARIOUS	5,030,000	5,026,185	5,035,277	5,026,228	0	43	0	43	0	0	9,049	9,049	4,982	177
91282C-CF-6	UNITED STATES TREAS NTS		06/18/2021	VARIOUS	07/07/2021	VARIOUS	7,060,000	7,006,766	7,025,230	7,006,892	0	126	0	126	0	0	18,338	18,338	3,526	2,878
91282C-CH-2	UNITED STATES TREAS NTS		06/30/2021	VARIOUS	12/16/2021	VARIOUS	6,725,000	6,731,349	6,733,760	6,731,342	0	(7)	0	(7)	0	0	2,418	2,418	23,717	98
91282C-CJ-8	UNITED STATES TREAS NTS		07/13/2021	VARIOUS	08/02/2021	VARIOUS	4,500,000	4,504,121	4,527,793	4,504,148	0	27	0	27	0	0	23,645	23,645	2,449	1,118
91282C-CK-5	UNITED STATES TREAS NTS		07/08/2021	CITADEL SECS LLC/INTERNAL	07/29/2021	JPMORGAN SECURITIES INC, NEW Y	1,960,000	1,957,320	1,957,933	1,957,397	0	77	0	77	0	0	535	535	200	60
91282C-CN-9	UNITED STATES TREAS NTS		07/29/2021	JPMORGAN SECURITIES INC, NEW YORK	07/29/2021	DEUTSCHE BANK	1,960,000	1,956,784	1,956,784	1,956,784	0	0	0	0	0	0	0	0	13	13
91282C-CP-4	UNITED STATES TREAS NTS		08/09/2021	VARIOUS	10/05/2021	VARIOUS	4,900,000	4,873,502	4,856,858	4,874,037	0	535	0	535	0	0	(17,179)	(17,179)	3,361	472
91282C-CR-0	UNITED STATES TREAS NTS		08/12/2021	JPMORGAN SECURITIES INC, NEW YORK	08/30/2021	INTL FCSTONE FINCL INC/BD RATE	2,110,000	2,091,538	2,101,098	2,091,662	0	124	0	124	0	0	9,437	9,437	1,777	745
91282C-CS-8	UNITED STATES TREAS NTS		11/09/2021	VARIOUS	11/15/2021	VARIOUS	4,250,000	4,156,069	4,144,529	4,156,575	0	506	0	506	0	0	(12,046)	(12,046)	11,955	8,956
91282C-CV-1	UNITED STATES TREAS NTS		08/30/2021	INTL FCSTONE FINCL INC/BD RATE	10/04/2021	JEFFERIES & CO INC, NEW YORK	2,075,000	2,082,492	2,056,682	2,082,393	0	(99)	0	(99)	0	0	(25,711)	(25,711)	2,257	0
91282C-CW-9	UNITED STATES TREAS NTS		08/30/2021	VARIOUS	10/04/2021	VARIOUS	1,940,000	1,935,830	1,917,863	1,935,899	0	69	0	69	0	0	(18,037)	(18,037)	1,233	0
91282C-CY-5	UNITED STATES TREAS NTS		10/28/2021	VARIOUS	12/16/2021	VARIOUS	12,605,000	12,488,983	12,471,302	12,489,874	0	891	0	891	0	0	(18,571)	(18,571)	17,750	8,951
91282C-CZ-2	UNITED STATES TREAS NTS		10/04/2021	VARIOUS	11/01/2021	VARIOUS	2,280,000	2,265,637	2,262,500	2,265,650	0	13	0	13	0	0	(3,149)	(3,149)	202	31
91282C-DF-5	UNITED STATES TREAS NTS		11/23/2021	VARIOUS	12/03/2021	VARIOUS	3,840,000	3,807,175	3,841,519	3,807,242	0	66	0	66	0	0	34,277	34,277	1,691	953
91282C-DG-3	UNITED STATES TREAS NTS		11/22/2021	VARIOUS	11/29/2021	VARIOUS	13,910,000	13,843,078	13,847,482	13,843,432	0	355	0	355	0	0	4,050	4,050	11,069	6,978
91282C-DJ-7	UNITED STATES TREAS NTS		12/16/2021	VARIOUS	12/16/2021	VARIOUS	31,365,000	31,195,030	31,187,506	31,195,092	0	62	0	62	0	0	(7,586)	(7,586)	38,552	37,500
91282C-DK-4	UNITED STATES TREAS NTS		12/17/2021	VARIOUS	12/17/2021	VARIOUS	19,145,000	19,169,368	19,207,115	19,169,261	0	(106)	0	(106)	0	0	37,853	37,853	8,407	3,729
91282C-DL-2	UNITED STATES TREAS NTS		12/16/2021	VARIOUS	12/16/2021	MERRILL LYNCH PIERCE FENNER, C	775,000	782,029	781,481	782,022	0	(7)	0	(7)	0	0	(541)	(541)	480	344
91282C-DM-0	UNITED STATES TREAS NTS		12/16/2021	MORGAN STANLEY & CO INC, NY	12/31/2021	DEUTSCHE BANK	1,415,000	1,411,407	1,409,970	1,411,482	0	75	0	75	0	0	(1,512)	(1,512)	661	389
0599999 - Bonds - U.S. Governments							424,227,449	430,076,978	429,731,741	429,965,720	0	(111,258)	0	(111,258)	0	0	(233,980)	(233,980)	799,941	403,551
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MJ-3B-4	FHLMC GIANT MBS GOLD COMB 30		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/31/2021	VARIOUS	159,744	171,126	168,030	168,478	0	(2,648)	0	(2,648)	0	0	(448)	(448)	2,673	231
3137FA-WT-1	FHLMC REMIC SERIES K-067		07/13/2021	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	10/05/2021	BARCLAYS CAPITAL INC, NEW YORK	2,000,000	2,229,063	2,214,766	2,218,452	0	(10,611)	0	(10,611)	0	0	(3,686)	(3,686)	17,654	2,730
3137FQ-3C-5	FHLMC REMIC SERIES K-100		03/11/2021	BREAN CAPITAL LLC	10/25/2021	PAID DOWN	0	1,001,627	932,167	876,309	0	(125,318)	0	(125,318)	0	0	55,858	55,858	92,293	5,409
3132D6-AF-7	FHLMC SUPER 15Y FIXED		05/06/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	05/06/2021	JP MORGAN SECS INC-FI	500,000	506,523	506,152	506,523	0	0	0	0	0	0	(371)	(371)	354	354
3132DM-BH-7	FHLMC SUPER 30Y FIXED		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	25,000	26,293	25,899	25,963	0	(330)	0	(330)	0	0	(64)	(64)	188	21
3132DV-3M-5	FHLMC SUPER 30Y FIXED		09/01/2021	VARIOUS	09/09/2021	VARIOUS	3,760,265	3,932,311	3,934,491	3,931,947	0	(365)	0	(365)	0	0	2,545	2,545	4,074	4,074
3132DV-3U-7	FHLMC SUPER 30Y FIXED		03/01/2021	GOLDMAN SACHS & CO	08/31/2021	VARIOUS	2,752,006	2,921,319	2,865,369	2,872,076	0	(49,243)	0	(49,243)	0	0	(6,707)	(6,707)	36,992	2,676
3132DV-4H-5	FHLMC SUPER 30Y FIXED		06/01/2021	MORGAN STANLEY & CO INC, NY	06/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	132,600	138,650	138,505	138,650	0	0	0	0	0	0	(145)	(145)	144	144
3132DV-4V-4	FHLMC SUPER 30Y FIXED		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	MORGAN STANLEY & CO INC	2,000,000	2,098,750	2,098,438	2,098,750	0	0	0	0	0	0	(313)	(313)	1,667	1,667
3132DV-5K-7	FHLMC SUPER 30Y FIXED		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/03/2021	GOLDMAN SACHS & CO	1,639,028	1,718,611	1,724,181	1,718,567	0	(43)	0	(43)	0	0	5,613	5,613	1,366	1,366

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132DV-5S-0	FHLMC SUPER 30Y FIXED		03/01/2021	GOLDMAN SACHS & CO	08/25/2021	VARIOUS	1,247,995	1,324,776	1,300,102	1,303,183	0	(21,593)	0	(21,593)	0	0	(3,081)	(3,081)	16,750	1,213
3132DV-6L-4	FHLMC SUPER 30Y FIXED		06/09/2021	MORGAN STANLEY & CO INC, NY	12/27/2021	VARIOUS	1,999,908	2,111,309	2,074,883	2,078,160	0	(33,149)	0	(33,149)	0	0	(3,277)	(3,277)	33,187	2,528
3132DV-6V-2	FHLMC SUPER 30Y FIXED		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	MORGAN STANLEY & CO INC	373,819	392,394	392,218	392,394	0	0	0	0	0	0	(175)	(175)	312	312
3132DV-7B-5	FHLMC SUPER 30Y FIXED		02/22/2021	BANC OF AMERICA SEC LLC	12/25/2021	VARIOUS	2,659,497	2,693,208	2,661,780	2,687,422	0	(5,786)	0	(5,786)	0	0	(25,642)	(25,642)	39,606	1,478
3132DW-A5-2	FHLMC SUPER 30Y FIXED		01/04/2021	VARIOUS	06/30/2021	VARIOUS	9,499,250	9,823,355	9,792,013	9,822,308	0	(1,047)	0	(1,047)	0	0	(30,295)	(30,295)	15,284	6,861
3132DW-AD-5	FHLMC SUPER 30Y FIXED		04/13/2021	VARIOUS	12/25/2021	VARIOUS	1,454,444	1,420,417	1,412,854	1,423,167	0	2,750	0	2,750	0	0	(10,313)	(10,313)	16,421	663
3132DW-AH-6	FHLMC SUPER 30Y FIXED		09/01/2021	VARIOUS	09/01/2021	VARIOUS	1,500,000	1,563,282	1,569,024	1,563,282	0	0	0	0	0	0	5,742	5,742	1,625	1,625
3132DW-AN-3	FHLMC SUPER 30Y FIXED		02/01/2021	VARIOUS	12/31/2021	VARIOUS	1,833,162	1,893,521	1,879,518	1,891,683	0	(1,838)	0	(1,838)	0	0	(12,165)	(12,165)	10,136	1,241
3132DW-AV-5	FHLMC SUPER 30Y FIXED		06/07/2021	MITSUBISHI UFJ SECS (USA) INC	12/27/2021	VARIOUS	2,423,747	2,373,000	2,352,992	2,376,026	0	3,026	0	3,026	0	0	(23,034)	(23,034)	19,640	1,313
3132DW-AW-3	FHLMC SUPER 30Y FIXED		01/04/2021	MORGAN STANLEY & CO INC	01/04/2021	VARIOUS	1,999,801	2,068,252	2,070,439	2,068,252	0	0	0	0	0	0	2,187	2,187	1,444	1,444
3132DW-AX-1	FHLMC SUPER 30Y FIXED		04/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	04/09/2021	VARIOUS	2,349,490	2,432,457	2,420,607	2,432,304	0	(153)	0	(153)	0	0	(11,696)	(11,696)	2,121	2,121
3132DW-B5-1	FHLMC SUPER 30Y FIXED		07/01/2021	GOLDMAN SACHS & CO, NY	07/07/2021	WELLS FARGO SECURITIES LLC, CH	1,000,000	1,007,578	1,015,703	1,007,566	0	(13)	0	(13)	0	0	8,138	8,138	722	722
3132DW-B6-9	FHLMC SUPER 30Y FIXED		08/02/2021	MORGAN STANLEY & CO INC, NY	08/31/2021	VARIOUS	999,900	1,035,522	1,037,631	1,035,522	0	0	0	0	0	0	2,109	2,109	764	764
3132DW-BB-8	FHLMC SUPER 30Y FIXED		03/01/2021	VARIOUS	03/25/2021	VARIOUS	10,500,001	10,837,403	10,687,793	10,835,684	0	(1,719)	0	(1,719)	0	0	(147,890)	(147,890)	15,825	5,833
3132DW-BG-7	FHLMC SUPER 30Y FIXED		03/01/2021	VARIOUS	05/25/2021	VARIOUS	6,500,000	6,390,312	6,303,518	6,391,262	0	950	0	950	0	0	(87,744)	(87,744)	11,635	2,708
3132DW-BH-5	FHLMC SUPER 30Y FIXED		04/01/2021	VARIOUS	04/01/2021	VARIOUS	1,999,951	2,041,512	2,033,621	2,041,512	0	0	0	0	0	0	(7,890)	(7,890)	1,194	1,194
3132DW-BU-6	FHLMC SUPER 30Y FIXED		05/03/2021	VARIOUS	09/27/2021	VARIOUS	6,999,800	7,187,099	7,257,273	7,193,179	0	6,080	0	6,080	0	0	64,093	64,093	18,418	5,833
3132DW-BV-4	FHLMC SUPER 30Y FIXED		11/01/2021	GOLDMAN SACHS & CO, NY	11/01/2021	MORGAN STANLEY & CO INC, NY	1,500,002	1,569,494	1,569,552	1,569,494	0	0	0	0	0	0	59	59	1,125	1,125
3132DW-CH-4	FHLMC SUPER 30Y FIXED		09/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	2,000,000	2,021,250	2,035,078	2,021,250	0	0	0	0	0	0	13,828	13,828	1,444	1,444
3132DW-CN-1	FHLMC SUPER 30Y FIXED		10/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	10/01/2021	MORGAN STANLEY & CO INC, NY	500,000	506,133	505,977	506,133	0	0	0	0	0	0	(156)	(156)	361	361
3132DW-CT-8	FHLMC SUPER 30Y FIXED		11/01/2021	MORGAN STANLEY & CO INC, NY	11/01/2021	JPMORGAN SECURITIES INC, NEW Y	999,900	1,003,962	1,001,384	1,003,962	0	0	0	0	0	0	(2,578)	(2,578)	500	500
3132DW-CZ-4	FHLMC SUPER 30Y FIXED		12/01/2021	MORGAN STANLEY & CO INC, NY	12/01/2021	GOLDMAN SACHS & CO, NY	499,950	496,903	496,982	496,903	0	0	0	0	0	0	78	78	333	333
3132DW-BY-8	FHLMC SUPER30Y FIXED		10/12/2021	BARCLAYS CAPITAL INC, NEW YORK	12/27/2021	VARIOUS	1,963,196	1,958,595	1,962,288	1,958,673	0	79	0	79	0	0	3,615	3,615	8,566	1,418
3132DW-CB-7	FHLMC SUPER30Y FIXED		09/01/2021	GOLDMAN SACHS & CO, NY	09/01/2021	VARIOUS	7,500,007	7,598,034	7,596,452	7,598,034	0	0	0	0	0	0	(1,582)	(1,582)	5,417	5,417
3132DW-CC-5	FHLMC SUPER30Y FIXED		10/01/2021	JPMORGAN SECURITIES INC, NEW YORK	10/29/2021	VARIOUS	1,000,000	1,037,031	1,034,492	1,037,031	0	0	0	0	0	0	(2,539)	(2,539)	903	903
3132DW-CJ-0	FHLMC SUPER30Y FIXED		09/01/2021	VARIOUS	09/01/2021	GOLDMAN SACHS & CO, NY	4,499,550	4,649,711	4,662,737	4,649,711	0	0	0	0	0	0	13,026	13,026	4,062	4,062
3133KY-TL-3	FHLMC UMBS 20Y FIXED		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/25/2021	VARIOUS	500,000	525,859	523,982	524,721	0	(1,138)	0	(1,138)	0	0	(739)	(739)	1,651	417
3133KY-TW-9	FHLMC UMBS 20Y FIXED		01/29/2021	BANC OF AMERICA SEC LLC	12/27/2021	VARIOUS	4,026,838	4,164,002	4,060,982	4,126,846	0	(37,156)	0	(37,156)	0	0	(65,864)	(65,864)	62,548	2,237
3133KY-U6-4	FHLMC UMBS 20Y FIXED		09/23/2021	MORGAN STANLEY & CO INC, NY	10/14/2021	MORGAN STANLEY & CO INC, NY	855,590	871,900	871,900	871,900	0	0	0	0	0	0	0	0	618	618
31339S-BB-0	FHLMC UMBS 30Y FIXED		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	27,812	29,250	28,913	28,992	0	(258)	0	(258)	0	0	(79)	(79)	217	23
31339S-QJ-7	FHLMC UMBS 30Y FIXED		02/01/2021	MORGAN STANLEY & CO INC	08/25/2021	VARIOUS	66,275	69,744	68,523	68,712	0	(1,032)	0	(1,032)	0	0	(189)	(189)	878	55
31339S-TP-0	FHLMC UMBS 30Y FIXED		06/01/2021	GOLDMAN SACHS & CO	06/01/2021	WELLS FARGO SECURITIES LLC, CH	283,224	295,881	295,903	295,881	0	0	0	0	0	0	22	22	307	307
31339U-BE-9	FHLMC UMBS 30Y FIXED		02/01/2021	MORGAN STANLEY & CO INC	08/25/2021	VARIOUS	1,798,244	1,892,371	1,862,750	1,868,182	0	(24,188)	0	(24,188)	0	0	(5,433)	(5,433)	24,836	1,499
3133A0-DQ-4	FHLMC UMBS 30Y FIXED		12/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/01/2021	CITIGROUP GLOBAL	1,000,000	1,019,375	1,025,899	1,019,375	0	0	0	0	0	0	6,523	6,523	833	833
3133A1-6S-6	FHLMC UMBS 30Y FIXED		06/01/2021	MORGAN STANLEY & CO INC, NY	06/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	867,300	906,871	905,922	906,871	0	0	0	0	0	0	(949)	(949)	940	940
3133A1-QB-1	FHLMC UMBS 30Y FIXED		06/01/2021	GOLDMAN SACHS & CO	06/01/2021	WELLS FARGO SECURITIES LLC, CH	661,361	690,916	690,968	690,916	0	0	0	0	0	0	52	52	716	716
3133A8-TD-9	FHLMC UMBS 30Y FIXED		06/01/2021	GOLDMAN SACHS & CO	06/01/2021	WELLS FARGO SECURITIES LLC, CH	276,523	288,880	288,902	288,880	0	0	0	0	0	0	22	22	300	300
3133AA-C6-7	FHLMC UMBS 30Y FIXED		04/01/2021	JP MORGAN SECS INC-FI	04/01/2021	JP MORGAN SECS INC-FI	1,000,001	1,031,563	1,028,126	1,031,563	0	0	0	0	0	0	(3,438)	(3,438)	903	903
3133AG-3W-7	FHLMC UMBS 30Y FIXED		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	04/25/2021	VARIOUS	204,785	201,137	199,293	201,156	0	19	0	19	0	0	(1,863)	(1,863)	367	85
3133AG-UW-7	FHLMC UMBS 30Y FIXED		03/01/2021	WELLS FARGO SECURITIES, LLC	03/01/2021	BANC OF AMERICA SEC LLC	500,000	513,750	506,328	513,750	0	0	0	0	0	0	(7,422)	(7,422)	278	278
3133AM-CL-8	FHLMC UMBS 30Y FIXED		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	11/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,287,472	1,321,469	1,319,457	1,321,469	0	0	0	0	0	0	(2,012)	(2,012)	805	805
3133AN-UD-4	FHLMC UMBS 30Y FIXED		08/02/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/31/2021	VARIOUS	499,951	515,945	517,586	515,945	0	0	0	0	0	0	1,640	1,640	382	382
3133KG-GQ-5	FHLMC UMBS 30Y FIXED		06/01/2021	GOLDMAN SACHS & CO, NY	07/30/2021	VARIOUS	821,188	868,920	866,225	868,816	0	(104)	0	(104)	0	0	(2,591)	(2,591)	1,038	1,038

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3133KG-N6-1	FHLMC UMBS 30Y FIXED		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	32,193	33,858	33,493	33,586	0	(272)	0	(272)	0	0	(93)	(93)	253	27
3133KH-VB-9	FHLMC UMBS 30Y FIXED		12/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	12/06/2021	VARIOUS	1,500,000	1,567,735	1,555,723	1,567,703	0	(31)	0	(31)	0	0	(11,981)	(11,981)	1,500	1,500
3133KJ-3U-4	FHLMC UMBS 30Y FIXED		04/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	04/08/2021	VARIOUS	2,499,751	2,586,364	2,568,514	2,586,330	0	(33)	0	(33)	0	0	(17,816)	(17,816)	2,257	2,257
3133KJ-E4-0	FHLMC UMBS 30Y FIXED		07/12/2021	CREDIT SUISSE, NEW YORK (CSUS)	07/12/2021	BOFA SECURITIES, INC./FIXED INC	500,000	518,633	515,156	518,633	0	0	0	0	0	0	(3,477)	(3,477)	451	451
3133KK-ND-7	FHLMC UMBS 30Y FIXED		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	11/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	102,910	105,627	105,466	105,627	0	0	0	0	0	0	(161)	(161)	64	64
3133KM-G5-8	FHLMC UMBS 30Y FIXED		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	12/31/2021	VARIOUS	190,651	194,881	190,476	194,730	0	(151)	0	(151)	0	0	(4,254)	(4,254)	1,416	117
3133KM-JE-6	FHLMC UMBS 30Y FIXED		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	12/25/2021	VARIOUS	11,969	12,226	11,951	12,218	0	(8)	0	(8)	0	0	(267)	(267)	89	7
3138LU-Q3-2	FNMA Pass-Thru Int 15 Year		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/02/2021	MORGAN STANLEY & CO INC	196,983	206,217	207,202	206,204	0	(13)	0	(13)	0	0	998	998	205	205
3140X4-4A-1	FNMA SUPE LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	43,351	45,594	44,973	45,086	0	(508)	0	(508)	0	0	(113)	(113)	336	36
3140XA-YC-0	FNMA SUPE R LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/09/2021	MORGAN STANLEY & CO INC	62,611	66,250	66,044	66,242	0	(8)	0	(8)	0	0	(198)	(198)	79	79
3140X3-AX-6	FNMA SUPER LNG 30 YEAR		04/14/2021	GOLDMAN SACHS & CO	12/27/2021	VARIOUS	2,528,805	2,716,490	2,674,981	2,684,785	0	(31,704)	0	(31,704)	0	0	(9,804)	(9,804)	29,404	3,653
3140X4-4J-2	FNMA SUPER LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	915,279	962,617	951,451	954,038	0	(8,579)	0	(8,579)	0	0	(2,587)	(2,587)	7,174	763
3140X6-AQ-4	FNMA SUPER LNG 30 YEAR		12/01/2021	GOLDMAN SACHS & CO, NY	12/31/2021	VARIOUS	500,000	519,121	518,125	519,121	0	0	0	0	0	0	(996)	(996)	500	500
3140X6-UC-3	FNMA SUPER LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/27/2021	VARIOUS	46,028	48,855	47,878	48,125	0	(730)	0	(730)	0	0	(248)	(248)	763	58
3140X6-UN-9	FNMA SUPER LNG 30 YEAR		07/01/2021	JPMORGAN SECURITIES INC, NEW YORK	07/07/2021	CREDIT SUISSE, NEW YORK (CSUS)	500,000	519,961	521,387	519,928	0	(33)	0	(33)	0	0	1,459	1,459	542	542
3140X7-MB-2	FNMA SUPER LNG 30 YEAR		03/01/2021	WELLS FARGO SECURITIES, LLC	03/01/2021	BANC OF AMERICA SEC LLC	2,000,001	2,055,002	2,025,314	2,055,002	0	0	0	0	0	0	(29,688)	(29,688)	1,111	1,111
3140X7-YP-8	FNMA SUPER LNG 30 YEAR		04/08/2021	GOLDMAN SACHS & CO, NY	04/08/2021	GOLDMAN SACHS & CO, NY	1,000,001	1,044,298	1,049,727	1,044,298	0	0	0	0	0	0	5,430	5,430	1,083	1,083
3140X8-BE-6	FNMA SUPER LNG 30 YEAR		02/01/2021	MORGAN STANLEY & CO INC	08/25/2021	VARIOUS	887,379	933,828	916,510	918,504	0	(15,324)	0	(15,324)	0	0	(1,995)	(1,995)	11,768	739
3140X8-G8-4	FNMA SUPER LNG 30 YEAR		01/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	01/08/2021	MORGAN STANLEY & CO INC	376,619	393,684	394,832	393,666	0	(18)	0	(18)	0	0	1,166	1,166	408	408
3140XA-2Y-7	FNMA SUPER LNG 30 YEAR		06/17/2021	MERRILL LYNCH	07/14/2021	MERRILL LYNCH	501,396	516,830	516,830	516,830	0	0	0	0	0	0	0	0	453	453
3140XA-FH-0	FNMA SUPER LNG 30 YEAR		03/05/2021	BANK OF NEW YORK (BMOMBS)	03/05/2021	MORGAN STANLEY & CO INC	1,500,000	1,569,375	1,573,828	1,569,375	0	0	0	0	0	0	4,453	4,453	1,250	1,250
3140XB-EV-8	FNMA SUPER LNG 30 YEAR		11/01/2021	VARIOUS	11/30/2021	VARIOUS	1,499,950	1,568,219	1,567,623	1,568,219	0	0	0	0	0	0	(596)	(596)	1,292	1,292
3140XB-NR-7	FNMA SUPER LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/09/2021	MORGAN STANLEY & CO INC, NY	809,743	856,809	854,152	856,710	0	(99)	0	(99)	0	0	(2,558)	(2,558)	1,023	1,023
3140XB-V7-2	FNMA SUPER LNG 30 YEAR		09/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/01/2021	GOLDMAN SACHS & CO, NY	500,001	521,251	523,145	521,251	0	0	0	0	0	0	1,895	1,895	542	542
3140XB-VV-9	FNMA SUPER LNG 30 YEAR		08/02/2021	VARIOUS	08/02/2021	VARIOUS	2,000,002	2,087,268	2,084,904	2,087,184	0	(84)	0	(84)	0	0	(2,280)	(2,280)	2,000	2,000
3140XC-AU-2	FNMA SUPER LNG 30 YEAR		07/22/2021	BMO CAPITAL MARKETS CORP, CHICAGO	12/25/2021	VARIOUS	134,756	137,535	134,549	137,452	0	(84)	0	(84)	0	0	(2,902)	(2,902)	1,001	82
3140XD-CW-4	FNMA SUPER LNG 30 YEAR		12/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	12/01/2021	WELLS FARGO SECURITIES LLC, CH	499,999	511,933	511,171	511,933	0	0	0	0	0	0	(762)	(762)	417	417
3140X8-UU-9	FNMA SUPERLNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/27/2021	VARIOUS	45,167	47,940	46,977	47,220	0	(720)	0	(720)	0	0	(243)	(243)	749	57
01F030-67-8	FNMA TBA 30Yr		07/08/2021	VARIOUS	07/08/2021	VARIOUS	6,000,000	6,255,918	6,258,008	6,255,918	0	0	0	0	0	0	2,090	2,090	6,500	6,500
01F030-68-6	FNMA TBA 30Yr		08/02/2021	VARIOUS	08/02/2021	VARIOUS	11,000,000	11,469,072	11,474,160	11,469,072	0	0	0	0	0	0	5,088	5,088	10,083	10,083
01F030-6A-1	FNMA TBA 30YR		10/01/2021	VARIOUS	10/01/2021	VARIOUS	12,000,000	12,555,811	12,565,654	12,555,811	0	0	0	0	0	0	9,844	9,844	13,000	13,000
01F040-62-8	FNMA TBA 30YR		02/09/2021	CREDIT SUISSE FIRST BOS	02/09/2021	CREDIT SUISSE FIRST BOS	1,000,000	1,073,555	1,073,555	1,073,555	0	0	0	0	0	0	0	0	1,111	1,111
01F022-62-6	FNMA TBA 30YR TBA 02.500% FEB		01/11/2021	VARIOUS	02/08/2021	VARIOUS	10,000,000	10,481,406	10,530,938	10,481,406	0	0	0	0	0	0	49,531	49,531	6,944	6,944
01F022-66-7	FNMA TBA 30YR TBA 02.500% JUN		06/01/2021	VARIOUS	06/01/2021	VARIOUS	16,500,000	17,067,216	17,070,723	17,067,216	0	0	0	0	0	0	3,507	3,507	14,896	13,090
01F030-61-1	FNMA TBA 30YR TBA 03.000%		12/13/2021	VARIOUS	12/15/2021	VARIOUS	8,000,000	8,341,875	8,338,125	8,341,875	0	0	0	0	0	0	(3,750)	(3,750)	8,333	8,333
01F030-6B-9	FNMA TBA 30YR TBA NOV		11/01/2021	VARIOUS	11/01/2021	VARIOUS	10,500,000	10,986,797	10,973,731	10,986,797	0	0	0	0	0	0	(13,066)	(13,066)	7,875	7,875
31418D-Q7-0	FNMA UMB LNG 30 YEAR		02/01/2021	JP MORGAN SECS INC-FI	02/01/2021	VARIOUS	2,500,000	2,569,844	2,578,828	2,569,844	0	0	0	0	0	0	8,984	8,984	1,389	1,389
3140QH-DZ-5	FNMA UMBS LNG 30 YEAR		02/01/2021	MORGAN STANLEY & CO INC	02/01/2021	BANC OF AMERICA SEC LLC	499,950	517,058	516,042	517,058	0	0	0	0	0	0	(1,016)	(1,016)	278	278
31418C-T9-5	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	12/25/2021	VARIOUS	26,685	28,065	27,354	27,515	0	(550)	0	(550)	0	0	(161)	(161)	555	22
3140EV-J4-0	FNMA UMBS INT 15 YEAR		03/10/2021	KEEFE BRUYETTE & WOODS	12/25/2021	VARIOUS	2,064,253	2,202,300	2,145,749	2,166,837	0	(35,463)	0	(35,463)	0	0	(21,089)	(21,089)	44,071	2,580
3140KA-X8-4	FNMA UMBS INT 15 YEAR		05/03/2021	GOLDMAN SACHS & CO, NY	05/03/2021	JP MORGAN SECS INC-FI	1,348,371	1,352,479	1,364,962	1,352,479	0	0	0	0	0	0	12,483	12,483	955	955
3140KN-TS-7	FNMA UMBS INT 15 YEAR		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/02/2021	MORGAN STANLEY & CO INC	308,823	323,299	324,843	323,292	0	(7)	0	(7)	0	0	1,551	1,551	322	322
3140KU-LW-0	FNMA UMBS INT 15 YEAR		01/04/2021	JP MORGAN SECS INC-FI	01/06/2021	MORGAN STANLEY & CO INC	1,500,000	1,534,219	1,539,258	1,534,187	0	(32)	0	(32)	0	0	5,071	5,071	1,125	1,125
31417E-YB-1	FNMA UMBS INT 15 YEAR		01/04/2021	DAIWA SECURITIES AMERICA INC.(DAIWA)	07/26/2021	VARIOUS	954,417	999,454	991,571	990,527	0	(8,927)	0	(8,927)	0	0	1,045	1,045	12,211	1,193
31418D-2Q-4	FNMA UMBS INT 15 YEAR		06/01/2021	JPMORGAN SECURITIES INC, NEW YORK	06/01/2021	VARIOUS	2,000,000	2,021,563	2,023,984	2,021,563	0	0	0	0	0	0	2,422	2,422	1,333	1,333
31418D-TN-2	FNMA UMBS INT 15 YEAR		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/02/2021	MORGAN STANLEY & CO INC	494,282	517,452	519,923	517,441	0	(11)	0	(11)	0	0	2,482	2,482	515	515
31418D-Y3-0	FNMA UMBS INT 15 YEAR		12/01/2021	VARIOUS	12/25/2021	VARIOUS	3,000,001	3,079,767	3,069,331	3,072,348	0	(7,419)	0	(7,419)	0	0	(3,017)	(3,017)	28,181	2,833
31418D-ZZ-8	FNMA UMBS INT 15 YEAR		05/03/2021	GOLDMAN SACHS & CO, NY	05/03/2021	JP MORGAN SECS INC-FI	151,629	152,091	153,495	152,091	0	0	0	0	0	0	1,404	1,404	107	107
31418D-2W-1	FNMA UMBS INT 20 YEAR		10/01/2021	VARIOUS	12/25/2021	VARIOUS	4,502,716	4,693,575	4,653,769	4,686,933	0	(6,642)	0	(6,642)	0	0	(33,164)	(33,164)	28,576	4,065
31418D-DG-4	FNMA UMBS INT 20 YEAR		02/01/2021	CITIGROUP GBL MKT INC/SAL	02/03/2021	GOLDMAN SACHS & CO	159,137	166,864	167,405	166,858	0	(6)	0	(6)	0	0	547	547	133	133

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418D-EP-3	FNMA UMBS INT 20 YEAR		02/01/2021	MORGAN STANLEY & CO INC	03/25/2021	VARIOUS	83,531	87,903	87,398	87,565	0	(339)	0	(339)	0	0	(167)	(167)	273	70
31418D-JN-3	FNMA UMBS INT 20 YEAR		02/01/2021	MORGAN STANLEY & CO INC	03/25/2021	VARIOUS	618,226	650,586	646,725	647,955	0	(2,631)	0	(2,631)	0	0	(1,230)	(1,230)	2,022	515
31418D-LQ-3	FNMA UMBS INT 20 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/25/2021	VARIOUS	943,819	992,632	987,301	988,637	0	(3,994)	0	(3,994)	0	0	(1,337)	(1,337)	3,086	787
31418D-QZ-8	FNMA UMBS INT 20 YEAR		02/05/2021	KEEFE BRUYETTE & WOODS	12/27/2021	VARIOUS	401,003	414,286	404,388	410,666	0	(3,621)	0	(3,621)	0	0	(6,278)	(6,278)	6,217	223
31418D-RP-9	FNMA UMBS INT 20 YEAR		01/13/2021	MORGAN STANLEY & CO INC	12/27/2021	VARIOUS	1,241,581	1,280,865	1,252,391	1,270,826	0	(10,039)	0	(10,039)	0	0	(18,435)	(18,435)	19,512	690
31418D-UA-8	FNMA UMBS INT 20 YEAR		01/07/2021	VARIOUS	03/25/2021	VARIOUS	3,914,665	4,064,108	3,989,950	4,059,182	0	(4,926)	0	(4,926)	0	0	(69,232)	(69,232)	15,149	2,827
31418D-V2-5	FNMA UMBS INT 20 YEAR		01/05/2021	VARIOUS	03/25/2021	VARIOUS	2,462,772	2,558,729	2,510,313	2,555,932	0	(2,798)	0	(2,798)	0	0	(45,619)	(45,619)	9,536	1,644
31418D-W6-5	FNMA UMBS INT 20 YEAR		01/06/2021	VARIOUS	03/25/2021	VARIOUS	4,071,674	4,227,503	4,150,588	4,224,751	0	(2,752)	0	(2,752)	0	0	(74,163)	(74,163)	15,796	2,941
3138WJ-YT-9	FNMA UMBS LNG 30 YEAR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/25/2021	VARIOUS	218,238	233,787	228,935	229,510	0	(4,278)	0	(4,278)	0	0	(575)	(575)	3,449	315
3140GY-JX-8	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/25/2021	VARIOUS	68,032	72,210	70,854	71,236	0	(974)	0	(974)	0	0	(382)	(382)	1,146	86
3140H5-FR-7	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/25/2021	VARIOUS	83,104	88,207	86,509	86,971	0	(1,236)	0	(1,236)	0	0	(462)	(462)	1,398	105
3140HB-JG-4	FNMA UMBS LNG 30 YEAR		07/13/2021	BNP PARIBAS SECS CP/FIXED INCOME, PA	12/25/2021	VARIOUS	448,030	483,033	474,778	476,685	0	(6,347)	0	(6,347)	0	0	(1,907)	(1,907)	7,235	616
3140JP-SU-0	FNMA UMBS LNG 30 YEAR		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/08/2021	CITIGROUP GBL MKT INC/SAL	340,516	334,450	332,961	334,462	0	12	0	12	0	0	(1,502)	(1,502)	142	142
3140JV-C2-6	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/09/2021	MORGAN STANLEY & CO INC	142,469	150,750	150,282	150,732	0	(18)	0	(18)	0	0	(449)	(449)	180	180
3140K1-Y7-5	FNMA UMBS LNG 30 YEAR		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	MORGAN STANLEY & CO INC	357,810	375,588	375,421	375,588	0	0	0	0	0	0	(168)	(168)	298	298
3140K3-BL-5	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	41,368	43,508	43,002	43,121	0	(387)	0	(387)	0	0	(119)	(119)	322	34
3140K3-HM-7	FNMA UMBS LNG 30 YEAR		02/01/2021	MORGAN STANLEY & CO INC	08/25/2021	VARIOUS	325,000	342,012	335,654	336,552	0	(5,460)	0	(5,460)	0	0	(898)	(898)	4,288	271
3140K4-3M-0	FNMA UMBS LNG 30 YEAR		08/02/2021	VARIOUS	08/02/2021	VARIOUS	701,985	733,238	733,407	733,232	0	(5)	0	(5)	0	0	174	174	627	627
3140K4-5H-9	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	37,432	39,368	38,935	39,045	0	(323)	0	(323)	0	0	(110)	(110)	298	31
3140K7-N6-6	FNMA UMBS LNG 30 YEAR		09/01/2021	VARIOUS	09/08/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,500,001	1,563,907	1,569,522	1,563,784	0	(123)	0	(123)	0	0	5,738	5,738	1,625	1,625
3140K8-WV-9	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	04/25/2021	VARIOUS	948,315	997,360	984,451	990,527	0	(6,833)	0	(6,833)	0	0	(6,076)	(6,076)	5,458	790
3140KA-M9-4	FNMA UMBS LNG 30 YEAR		12/01/2021	GOLDMAN SACHS & CO, NY	12/01/2021	VARIOUS	1,500,001	1,567,969	1,558,770	1,567,969	0	0	0	0	0	0	(9,199)	(9,199)	1,500	1,500
3140KC-6P-2	FNMA UMBS LNG 30 YEAR		09/01/2021	MORGAN STANLEY & CO INC, NY	09/09/2021	GOLDMAN SACHS & CO, NY	739,635	771,647	773,929	771,577	0	(70)	0	(70)	0	0	2,352	2,352	801	801
3140KD-BK-5	FNMA UMBS LNG 30 YEAR		10/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/29/2021	VARIOUS	1,462,834	1,530,319	1,531,547	1,530,319	0	0	0	0	0	0	1,229	1,229	1,585	1,585
3140KE-K8-0	FNMA UMBS LNG 30 YEAR		03/31/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	04/14/2021	BARCLAYS CAP INC/BARCLAYS CAP	4,697,839	4,825,745	4,825,745	4,824,605	0	(1,140)	0	(1,140)	0	0	1,140	1,140	4,241	4,241
3140KF-Y4-1	FNMA UMBS LNG 30 YEAR		09/01/2021	VARIOUS	09/08/2021	VARIOUS	1,077,111	1,122,246	1,127,056	1,122,166	0	(80)	0	(80)	0	0	4,890	4,890	1,167	1,167
3140KH-E8-0	FNMA UMBS LNG 30 YEAR		10/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	10/01/2021	GOLDMAN SACHS & CO, NY	37,316	39,037	39,069	39,037	0	0	0	0	0	0	31	31	40	40
3140KQ-LA-7	FNMA UMBS LNG 30 YEAR		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	11/30/2021	VARIOUS	999,999	1,026,913	1,023,876	1,026,913	0	0	0	0	0	0	(3,037)	(3,037)	625	625
3140KT-T3-9	FNMA UMBS LNG 30 YEAR		03/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/08/2021	CITIGROUP GBL MKT INC/SAL	55,798	54,804	54,560	54,806	0	2	0	2	0	0	(246)	(246)	23	23
3140KX-QQ-2	FNMA UMBS LNG 30 YEAR		03/23/2021	MORGAN STANLEY & CO INC	04/14/2021	MORGAN STANLEY & CO INC	967,798	997,286	997,286	999,005	0	1,720	0	1,720	0	0	(1,720)	(1,720)	874	874
3140L4-WN-5	FNMA UMBS LNG 30 YEAR		09/01/2021	BARCLAYS CAPITAL INC, NEW YORK	09/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	1,000,001	1,010,157	1,011,270	1,010,157	0	0	0	0	0	0	1,113	1,113	722	722
3140L5-GA-8	FNMA UMBS LNG 30 YEAR		03/01/2021	CITIGROUP GBL MKT INC/SAL	03/01/2021	GOLDMAN SACHS & CO	999,900	1,030,600	1,021,617	1,030,600	0	0	0	0	0	0	(8,983)	(8,983)	556	556
3140L5-GH-3	FNMA UMBS LNG 30 YEAR		08/02/2021	MORGAN STANLEY & CO INC, NY	10/29/2021	VARIOUS	999,900	1,033,930	1,035,170	1,033,930	0	0	0	0	0	0	1,240	1,240	764	764
3140LR-QQ-4	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/01/2021	JPMORGAN SECURITIES INC, NEW Y	500,000	504,063	502,891	504,063	0	0	0	0	0	0	(1,172)	(1,172)	361	361
3140LU-6H-9	FNMA UMBS LNG 30 YEAR		12/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	500,000	512,559	512,949	512,559	0	0	0	0	0	0	391	391	417	417
3140M4-UQ-9	FNMA UMBS LNG 30 YEAR		11/01/2021	MORGAN STANLEY & CO INC, NY	11/01/2021	WELLS FARGO SECURITIES LLC, CH	999,901	999,276	1,002,557	999,276	0	0	0	0	0	0	3,281	3,281	500	500
3140Q8-FP-5	FNMA UMBS LNG 30 YEAR		06/09/2021	CREDIT SUISSE AG, NEW YORK	12/27/2021	VARIOUS	52,988	56,242	55,006	55,279	0	(963)	0	(963)	0	0	(273)	(273)	858	67
3140QB-F6-0	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	35,670	37,514	37,012	37,108	0	(407)	0	(407)	0	0	(96)	(96)	276	30
3140QB-SS-8	FNMA UMBS LNG 30 YEAR		07/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	07/08/2021	NOMURA SECURITIES	500,000	521,875	521,523	521,833	0	(42)	0	(42)	0	0	(309)	(309)	542	542
3140QC-4B-9	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO	06/01/2021	WELLS FARGO SECURITIES LLC, CH	278,891	291,354	291,376	291,354	0	0	0	0	0	0	22	22	302	302
3140QC-KG-0	FNMA UMBS LNG 30 YEAR		03/01/2021	NOMURA SEC/FIXED INCOME	03/01/2021	CITIGROUP GBL MKT INC/SAL	500,000	524,688	524,844	524,688	0	0	0	0	0	0	156	156	417	417
3140QD-JQ-8	FNMA UMBS LNG 30 YEAR		09/01/2021	CREDIT SUISSE, NEW YORK (CSUS)	09/09/2021	GOLDMAN SACHS & CO, NY	500,000	521,250	523,183	521,203	0	(47)	0	(47)	0	0	1,980	1,980	542	542
3140QE-D4-1	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	05/25/2021	VARIOUS	28,369	29,837	29,562	29,650	0	(187)	0	(187)	0	0	(87)	(87)	228	24

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140QE-FV-9	FNMA UMBS LNG 30 YEAR		11/01/2021	JPMORGAN SECURITIES INC, NEW YORK	11/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	109,619	112,514	112,343	112,514	0	0	0	0	0	0	(171)	(171)	69	69
3140QF-S4-2	FNMA UMBS LNG 30 YEAR		08/02/2021	MORGAN STANLEY & CO INC, NY	08/02/2021	JP MORGAN SECS INC-FI	499,951	517,761	517,586	517,761	0	0	0	0	0	0	(176)	(176)	382	382
3140QG-TZ-0	FNMA UMBS LNG 30 YEAR		01/04/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	01/04/2021	VARIOUS	3,000,000	3,097,031	3,106,094	3,097,031	0	0	0	0	0	0	9,063	9,063	2,167	2,167
3140QL-DZ-6	FNMA UMBS LNG 30 YEAR		12/01/2021	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/01/2021	MORGAN STANLEY & CO INC	499,999	498,671	502,812	498,671	0	0	0	0	0	0	4,141	4,141	333	333
3140QL-MK-9	FNMA UMBS LNG 30 YEAR		07/22/2021	JPMORGAN SECURITIES INC, NEW YORK	12/25/2021	VARIOUS	191,632	195,794	191,456	195,646	0	(148)	0	(148)	0	0	(4,189)	(4,189)	1,423	117
31418C-4F-8	FNMA UMBS LNG 30 YEAR		02/09/2021	CREDIT SUISSE AG, NEW YORK BRANCH	12/31/2021	VARIOUS	933,721	1,002,401	965,814	969,527	0	(32,873)	0	(32,873)	0	0	(3,713)	(3,713)	24,180	1,037
31418C-V3-5	FNMA UMBS LNG 30 YEAR		07/13/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/27/2021	VARIOUS	123,561	132,364	129,742	130,140	0	(2,225)	0	(2,225)	0	0	(398)	(398)	2,056	178
31418D-2M-3	FNMA UMBS LNG 30 YEAR		06/01/2021	VARIOUS	06/01/2021	VARIOUS	4,499,550	4,655,804	4,649,223	4,655,804	0	0	0	0	0	0	(6,581)	(6,581)	4,062	4,062
31418D-2N-1	FNMA UMBS LNG 30 YEAR		12/01/2021	VARIOUS	12/01/2021	VARIOUS	1,000,000	1,041,016	1,042,247	1,041,016	0	0	0	0	0	0	1,230	1,230	1,000	1,000
31418D-3H-3	FNMA UMBS LNG 30 YEAR		07/01/2021	MORGAN STANLEY & CO INC, NY	07/01/2021	VARIOUS	2,499,750	2,582,164	2,581,011	2,582,164	0	0	0	0	0	0	(1,152)	(1,152)	2,257	2,257
31418D-3X-8	FNMA UMBS LNG 30 YEAR		08/05/2021	BARCLAYS CAPITAL INC, NEW YORK	12/25/2021	VARIOUS	700,000	712,906	698,442	712,575	0	(331)	0	(331)	0	0	(14,133)	(14,133)	5,211	428
31418D-3Y-6	FNMA UMBS LNG 30 YEAR		09/01/2021	BARCLAYS CAPITAL INC, NEW YORK	09/01/2021	GOLDMAN SACHS & CO, NY	2,500,001	2,589,844	2,591,309	2,589,844	0	0	0	0	0	0	1,465	1,465	2,257	2,257
31418D-4X-7	FNMA UMBS LNG 30 YEAR		09/01/2021	VARIOUS	09/01/2021	CITIGROUP GBL MKTS/SALOMON, NE	999,950	1,018,074	1,011,219	1,018,074	0	0	0	0	0	0	(6,855)	(6,855)	722	722
31418D-4Y-5	FNMA UMBS LNG 30 YEAR		09/01/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/01/2021	GOLDMAN SACHS & CO, NY	999,900	1,033,256	1,036,420	1,033,256	0	0	0	0	0	0	3,164	3,164	903	903
31418D-6B-3	FNMA UMBS LNG 30 YEAR		11/01/2021	VARIOUS	11/30/2021	VARIOUS	4,999,950	5,042,235	5,049,579	5,042,235	0	0	0	0	0	0	7,344	7,344	3,500	3,500
31418D-7E-6	FNMA UMBS LNG 30 YEAR		11/01/2021	MORGAN STANLEY & CO INC, NY	11/01/2021	BARCLAYS CAPITAL INC, NEW YORK	999,900	1,003,962	994,354	1,003,962	0	0	0	0	0	0	(9,608)	(9,608)	500	500
31418D-AQ-5	FNMA UMBS LNG 30 YEAR		04/14/2021	CITIGROUP GBL MKT INC/SAL	12/31/2021	VARIOUS	3,897,513	4,120,402	4,075,379	4,084,094	0	(36,308)	0	(36,308)	0	0	(8,715)	(8,715)	39,235	4,926
31418D-FQ-0	FNMA UMBS LNG 30 YEAR		03/01/2021	VARIOUS	05/25/2021	VARIOUS	1,055,626	1,107,186	1,098,783	1,099,086	0	(8,100)	0	(8,100)	0	0	(303)	(303)	6,315	880
31418D-GL-0	FNMA UMBS LNG 30 YEAR		10/01/2021	VARIOUS	10/01/2021	VARIOUS	1,922,890	2,008,889	2,013,239	2,008,889	0	0	0	0	0	0	4,350	4,350	2,083	2,083
31418D-JQ-6	FNMA UMBS LNG 30 YEAR		03/01/2021	JP MORGAN SECS INC-FI	03/01/2021	CITIGROUP GBL MKT INC/SAL	77,322	81,213	80,168	81,213	0	0	0	0	0	0	(1,045)	(1,045)	54	54
31418D-JR-4	FNMA UMBS LNG 30 YEAR		01/29/2021	BANK OF NEW YORK (TDMBS)	12/27/2021	VARIOUS	932,403	980,043	951,603	958,361	0	(21,682)	0	(21,682)	0	0	(6,758)	(6,758)	18,465	777
31418D-LT-7	FNMA UMBS LNG 30 YEAR		02/01/2021	VARIOUS	05/25/2021	VARIOUS	5,518,075	5,780,251	5,772,352	5,769,843	0	(10,407)	0	(10,407)	0	0	2,509	2,509	11,259	5,504
31418D-MK-5	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/09/2021	GOLDMAN SACHS & CO, NY	163,991	173,523	172,985	173,502	0	(20)	0	(20)	0	0	(518)	(518)	207	207
31418D-NK-4	FNMA UMBS LNG 30 YEAR		02/09/2021	CREDIT SUISSE AG, NEW YORK BRANCH	06/25/2021	VARIOUS	31,380	33,688	32,967	33,054	0	(634)	0	(634)	0	0	(87)	(87)	408	35
31418D-Q9-6	FNMA UMBS LNG 30 YEAR		04/08/2021	VARIOUS	04/25/2021	VARIOUS	1,212,845	1,267,242	1,270,829	1,265,965	0	(1,277)	0	(1,277)	0	0	4,865	4,865	2,321	1,261
31418D-RW-4	FNMA UMBS LNG 30 YEAR		01/04/2021	GOLDMAN SACHS & CO	01/04/2021	JP MORGAN SECS INC-FI	999,999	1,033,671	1,036,640	1,033,671	0	0	0	0	0	0	2,969	2,969	722	722
31418D-SH-6	FNMA UMBS LNG 30 YEAR		10/01/2021	VARIOUS	12/25/2021	VARIOUS	4,589,526	4,603,327	4,602,216	4,602,962	0	(365)	0	(365)	0	0	(746)	(746)	18,365	3,315
31418D-SJ-2	FNMA UMBS LNG 30 YEAR		05/03/2021	VARIOUS	09/30/2021	VARIOUS	4,000,000	4,128,710	4,149,279	4,122,352	0	(6,359)	0	(6,359)	0	0	26,927	26,927	19,535	3,403
31418D-TQ-5	FNMA UMBS LNG 30 YEAR		10/01/2021	VARIOUS	12/25/2021	VARIOUS	7,030,072	7,084,587	7,048,609	7,078,451	0	(6,136)	0	(6,136)	0	0	(29,843)	(29,843)	78,113	4,140
31418D-UF-7	FNMA UMBS LNG 30 YEAR		04/01/2021	GOLDMAN SACHS & CO, NY	04/01/2021	GOLDMAN SACHS & CO, NY	1,000,000	1,000,547	971,953	1,000,547	0	0	0	0	0	0	(28,594)	(28,594)	542	542
31418D-V6-6	FNMA UMBS LNG 30 YEAR		09/30/2021	CREDIT SUISSE, NEW YORK (CSUS)	10/14/2021	CREDIT SUISSE, NEW YORK (CSUS)	2,444,145	2,374,258	2,374,258	2,374,258	0	0	0	0	0	0	0	0	1,324	1,324
31418D-V8-2	FNMA UMBS LNG 30 YEAR		03/01/2021	JP MORGAN SECS INC-FI	03/01/2021	CITIGROUP GBL MKT INC/SAL	922,678	969,100	956,629	969,100	0	0	0	0	0	0	(12,471)	(12,471)	641	641
31418D-VB-5	FNMA UMBS LNG 30 YEAR		04/13/2021	VARIOUS	12/31/2021	VARIOUS	4,354,235	4,237,414	4,223,777	4,246,090	0	8,676	0	8,676	0	0	(22,313)	(22,313)	44,777	2,339
31418D-VC-3	FNMA UMBS LNG 30 YEAR		11/01/2021	VARIOUS	11/01/2021	VARIOUS	1,499,951	1,558,191	1,544,617	1,558,191	0	0	0	0	0	0	(13,574)	(13,574)	972	972
31418D-WR-9	FNMA UMBS LNG 30 YEAR		10/12/2021	VARIOUS	12/27/2021	VARIOUS	23,552,105	23,883,462	23,750,293	23,878,986	0	(4,475)	0	(4,475)	0	0	(128,693)	(128,693)	49,457	14,427
31418D-XJ-6	FNMA UMBS LNG 30 YEAR		04/01/2021	VARIOUS	04/25/2021	VARIOUS	5,795,215	5,716,050	5,646,080	5,716,213	0	163	0	163	0	0	(70,133)	(70,133)	6,377	2,540
31418D-XK-3	FNMA UMBS LNG 30 YEAR		02/01/2021	CREDIT SUISSE AG, NEW YORK BRANCH	03/25/2021	VARIOUS	2,500,000	2,587,500	2,544,345	2,587,037	0	(463)	0	(463)	0	0	(42,692)	(42,692)	3,887	1,389
31418D-YA-4	FNMA UMBS LNG 30 YEAR		04/01/2021	VARIOUS	05/25/2021	VARIOUS	1,603,686	1,584,652	1,563,329	1,584,693	0	41	0	41	0	0	(21,364)	(21,364)	1,355	668
31418D-YB-2	FNMA UMBS LNG 30 YEAR		11/01/2021	VARIOUS	11/01/2021	VARIOUS	2,000,000	2,044,024	2,033,321	2,044,024	0	0	0	0	0	0	(10,703)	(10,703)	1,083	1,083
31418D-YC-0	FNMA UMBS LNG 30 YEAR		09/29/2021	VARIOUS	10/14/2021	VARIOUS	2,071,603	2,133,950	2,133,221	2,133,939	0	(12)	0	(12)	0	0	(717)	(717)	1,870	1,870
31418D-YD-8	FNMA UMBS LNG 30 YEAR		11/01/2021	GOLDMAN SACHS & CO, NY	11/01/2021	GOLDMAN SACHS & CO, NY	500,000	523,262	523,183	523,262	0	0	0	0	0	0	(78)	(78)	375	375
31418D-YX-4	FNMA UMBS LNG 30 YEAR		06/01/2021	GOLDMAN SACHS & CO, NY	06/01/2021	JP MORGAN SECS INC-FI	500,001	504,063	502,892	504,063	0	0	0	0	0	0	(1,172)	(1,172)	361	361
31418E-AN-0	FNMA UMBS LNG 30 YEAR		12/01/2021	VARIOUS	12/01/2021	VARIOUS	2,999,950	3,063,084	3,073,367	3,063,084	0	0	0	0	0	0	10,283	10,283	2,500	2,500
01F030-66-0	TBA FED NATL MORT ASSC MBPT 15/		06/01/2021	VARIOUS	06/01/2021	VARIOUS	6,000,000	6,269,063	6,269,063	6,269,063	0	0	0	0	0	0	0	0	6,500	6,500
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		12/09/2021	VARIOUS	12/09/2021	VARIOUS	13,500,000	14,059,766	14,045,195	14,059,766	0	0	0	0	0	0	(14,570)	(14,570)	13,500	13,500
01F020-41-4	TBA FNMA 2% 15YRS JAN		12/08/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	12/10/2021	CREDIT SUISSE	1,000,000	1,021,914	1,023,438	1,021,914	0	0	0	0	0	0	1,523	1,523	944	944
01F030-64-5	TBA FNMA 3.00% 30YRS APR		04/08/2021	VARIOUS	04/08/2021	VARIOUS	4,000,000	4,187,813	4,187,813	4,187,813	0	0	0	0	0	0	0	0	4,333	4,333
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		06/09/2021	VARIOUS	06/09/2021	VARIOUS	4,000,000	4,225,938	4,225,938	4,225,938	0	0	0	0	0	0	0	0	5,056	5,056
01F030-63-7	TBA FNMA SF 3.00 30 YRS MAR		03/05/2021	VARIOUS	03/05/2021	VARIOUS	10,000,000	10,488,828	10,488,828	10,488,828	0	0	0	0	0	0	0	0	8,333	8,333
01F032-63-3	TBA FNMA SF 30 YRS MAR		02/12/2021	GOLDMAN SACHS & CO	03/01/2021	GOLDMAN SACHS & CO	4,000,000	4,246,094	4,246,094	4,246,094	0	0	0	0	0	0	0	0	3,889	3,889

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
01F030-69-4	TBA FNMA SF 30YRS SEP		09/09/2021	VARIOUS	09/10/2021	VARIOUS	26,000,000	27,157,178	27,173,897	27,157,178	0	0	0	0	0	0	16,719	16,719	28,167	28,167
01F020-4C-0	TBA FNMA SINGLE FAMILY 15YR 2 12/1		12/08/2021	VARIOUS	12/08/2021	VARIOUS	2,000,000	2,046,016	2,046,016	2,046,016	0	0	0	0	0	0	0	0	1,667	1,667
01F022-42-8	TBA FNMA SINGLE FAMILY 15YR 2.5 2/		02/02/2021	VARIOUS	02/02/2021	VARIOUS	2,000,000	2,098,750	2,098,750	2,098,750	0	0	0	0	0	0	0	0	2,083	2,083
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5 10		10/01/2021	VARIOUS	10/01/2021	VARIOUS	4,000,000	4,145,586	4,128,320	4,145,586	0	0	0	0	0	0	(17,266)	(17,266)	3,611	3,611
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5 11		11/01/2021	VARIOUS	11/01/2021	VARIOUS	9,000,000	9,256,865	9,239,873	9,256,865	0	0	0	0	0	0	(16,992)	(16,992)	5,625	5,625
01F022-63-4	TBA FNMA SINGLE FAMILY 30YR 2.5 3/		03/01/2021	VARIOUS	03/02/2021	VARIOUS	16,500,000	17,291,680	17,128,906	17,291,680	0	0	0	0	0	0	(162,773)	(162,773)	11,458	11,458
01F022-64-2	TBA FNMA SINGLE FAMILY 30YR 2.5 4/		04/09/2021	VARIOUS	04/09/2021	VARIOUS	23,500,000	24,284,160	24,241,992	24,284,160	0	0	0	0	0	0	(42,168)	(42,168)	21,215	21,215
01F022-65-9	TBA FNMA SINGLE FAMILY 30YR 2.5 5/		05/07/2021	VARIOUS	05/11/2021	VARIOUS	26,000,000	26,788,350	26,852,012	26,788,350	0	0	0	0	0	0	63,662	63,662	21,667	21,667
01F022-67-5	TBA FNMA SINGLE FAMILY 30YR 2.5 7/		07/12/2021	VARIOUS	07/12/2021	VARIOUS	12,500,000	12,915,762	12,929,453	12,915,762	0	0	0	0	0	0	13,691	13,691	11,285	11,285
01F022-68-3	TBA FNMA SINGLE FAMILY 30YR 2.5 8/		08/02/2021	VARIOUS	08/02/2021	VARIOUS	11,500,000	11,895,117	11,907,256	11,895,117	0	0	0	0	0	0	12,139	12,139	8,785	8,785
01F022-69-1	TBA FNMA SINGLE FAMILY 30YR 2.5 9/		09/01/2021	VARIOUS	09/01/2021	VARIOUS	16,000,000	16,564,414	16,564,414	16,564,414	0	0	0	0	0	0	0	0	14,444	14,444
01F030-62-9	TBA FNMA SINGLE FAMILY 30YR 3 2/13		02/03/2021	VARIOUS	02/03/2021	VARIOUS	11,500,000	12,097,734	12,097,734	12,097,734	0	0	0	0	0	0	0	0	9,583	9,583
21H022-69-7	TBA GNMA2 SINGLE FAMILY 30YR 2.5 9		08/05/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/31/2021	CITIGROUP GBL MKTS/SALOMON, NE	2,500,000	2,585,898	2,592,676	2,585,898	0	0	0	0	0	0	6,777	6,777	3,472	3,472
01F012-41-1	TBA UMBS SINGLE FAMILY 15YR 1.5 1/		12/10/2021	VARIOUS	12/16/2021	VARIOUS	2,500,000	2,542,305	2,543,555	2,542,305	0	0	0	0	0	0	1,250	1,250	1,833	1,833
01F012-44-5	TBA UMBS SINGLE FAMILY 15YR 1.5 4/		03/08/2021	GOLDMAN SACHS & CO.	03/29/2021	GOLDMAN SACHS & CO.	2,000,000	2,014,063	2,009,453	2,014,063	0	0	0	0	0	0	(4,609)	(4,609)	1,500	1,500
01F012-45-2	TBA UMBS SINGLE FAMILY 15YR 1.5 5/		05/06/2021	VARIOUS	05/06/2021	VARIOUS	4,500,000	4,537,227	4,540,938	4,537,227	0	0	0	0	0	0	3,711	3,711	3,188	3,188
01F020-6A-2	TBA UMBS SINGLE FAMILY 30YR 2 10/2		10/01/2021	VARIOUS	10/01/2021	VARIOUS	15,000,000	15,166,875	15,162,422	15,166,875	0	0	0	0	0	0	(4,453)	(4,453)	10,833	10,833
01F020-6C-8	TBA UMBS SINGLE FAMILY 30YR 2 12/2		12/01/2021	VARIOUS	12/01/2021	VARIOUS	2,000,000	1,995,469	1,995,469	1,995,469	0	0	0	0	0	0	0	0	1,333	1,333
01F020-62-0	TBA UMBS SINGLE FAMILY 30YR 2 2/21		02/08/2021	VARIOUS	02/08/2021	VARIOUS	16,000,000	16,506,797	16,514,629	16,506,797	0	0	0	0	0	0	7,832	7,832	8,889	8,889
01F020-66-1	TBA UMBS SINGLE FAMILY 30YR 2 6/21		06/01/2021	VARIOUS	06/01/2021	VARIOUS	2,000,000	2,014,267	2,013,906	2,014,267	0	0	0	0	0	0	(361)	(361)	1,444	1,083
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		12/17/2021	VARIOUS	12/17/2021	VARIOUS	7,000,000	7,166,719	7,188,262	7,166,719	0	0	0	0	0	0	21,543	21,543	5,903	5,903
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5 12		12/09/2021	VARIOUS	12/09/2021	VARIOUS	14,750,000	15,102,227	15,098,389	15,102,227	0	0	0	0	0	0	(3,838)	(3,838)	12,292	12,292
01F012-46-0	UMBS TBA 15YR TBA 01.500% JUN		06/01/2021	VARIOUS	06/01/2021	VARIOUS	4,000,000	4,045,547	4,045,547	4,045,547	0	0	0	0	0	0	0	0	2,667	2,667
01F012-64-3	UMBS TBA 30YR TBA 01.500% APR		04/01/2021	VARIOUS	04/01/2021	VARIOUS	4,000,000	3,912,578	3,912,578	3,912,578	0	0	0	0	0	0	0	0	2,167	2,167
01F012-63-5	UMBS TBA 30YR TBA 01.500% MAR		03/08/2021	VARIOUS	03/08/2021	VARIOUS	18,000,000	17,733,906	17,736,133	17,733,906	0	0	0	0	0	0	2,227	2,227	7,500	7,500
01F020-64-6	UMBS TBA 30YR TBA 02.000% APR		04/01/2021	VARIOUS	04/01/2021	VARIOUS	1,000,000	1,000,625	1,000,625	1,000,625	0	0	0	0	0	0	0	0	722	722
01F020-68-7	UMBS TBA 30YR TBA 02.000% AUG		08/02/2021	VARIOUS	08/02/2021	VARIOUS	3,000,000	3,038,867	3,037,891	3,038,867	0	0	0	0	0	0	(977)	(977)	1,833	1,833
01F020-61-2	UMBS TBA 30YR TBA 02.000% JAN		12/22/2021	VARIOUS	12/28/2021	VARIOUS	25,750,000	26,416,514	26,386,855	26,416,514	0	0	0	0	0	0	(29,658)	(29,658)	18,250	18,250
01F020-67-9	UMBS TBA 30YR TBA 02.000% JUL		07/07/2021	VARIOUS	07/07/2021	VARIOUS	2,000,000	2,023,281	2,023,281	2,023,281	0	0	0	0	0	0	0	0	1,444	1,444
01F020-63-8	UMBS TBA 30YR TBA 02.000% MAR		03/01/2021	VARIOUS	03/01/2021	VARIOUS	40,500,000	41,002,422	40,969,141	41,002,422	0	0	0	0	0	0	(33,281)	(33,281)	21,944	21,944
01F020-65-3	UMBS TBA 30YR TBA 02.000% MAY		05/03/2021	VARIOUS	05/03/2021	VARIOUS	2,000,000	2,011,875	2,010,000	2,011,875	0	0	0	0	0	0	(1,875)	(1,875)	1,333	1,333
01F020-6B-0	UMBS TBA 30YR TBA 02.000% NOV		11/08/2021	VARIOUS	11/08/2021	VARIOUS	9,000,000	9,010,234	9,011,641	9,010,234	0	0	0	0	0	0	1,406	1,406	4,500	4,500
01F020-69-5	UMBS TBA 30YR TBA 02.000% SEP		09/01/2021	VARIOUS	09/01/2021	VARIOUS	26,000,000	26,346,865	26,346,240	26,346,865	0	0	0	0	0	0	(625)	(625)	18,778	18,778
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							770,960,601	793,903,701	792,185,502	793,300,199	0	(603,502)	0	(603,502)	0	0	(1,114,696)	(1,114,696)	1,532,433	610,799
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
037389-BE-2	AON CORP		12/06/2021	CHARITABLE DONATION	12/15/2021	GOLDMAN SACHS & CO, NY	4,000	4,128	4,105	4,128	0	0	0	0	0	0	(22)	(22)	10	7
05493E-AY-8	BBCMS MTG TR 2021-C9		02/17/2021	BARCLAYS CAP INC/BARCLAYS CAP INC FI	03/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	260,000	267,799	260,853	267,744	0	(55)	0	(55)	0	0	(6,891)	(6,891)	282	155
08179H-AE-0	BENEFIT STR 1.07375 15OCT30 144A F		10/04/2021	SG AMERICAS SECURITIES, LLC (SGAS)	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	250,000	250,000	249,388	250,000	0	0	0	0	0	0	(613)	(613)	462	0
12434C-AA-2	BX TR 2021-SDMF 144A		09/17/2021	MORGAN STANLEY & CO INC	12/15/2021	BARCLAYS CAPITAL INC, NEW YORK	350,000	348,945	345,953	349,068	0	123	0	123	0	0	(3,115)	(3,115)	521	0
15189T-BA-4	CENTERPOINT ENERGY INC		05/11/2021	MIZUHO SECURITIES USA/FIXED, NEW YORK	05/26/2021	GOLDMAN SACHS & CO, NY	25,000	24,942	25,115	24,942	0	0	0	0	0	0	173	173	15	0
22822V-AB-7	CROWN CASTLE INTL CORP NEW		03/10/2021	MORGAN STANLEY & CO INC	12/15/2021	BNP PARIBAS SECS CP/FIXED INCO	10,000	11,260	10,949	11,061	0	(199)	0	(199)	0	0	(112)	(112)	373	33

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29374E-AB-2	ENTERPRISE FLEET FIN 144A		02/17/2021	BANK OF NY/MIZUHO SECS USA TREAS FIN	09/30/2021	BK OF NEW YORK MELLON/TORONTO	430,000	429,979	430,084	429,986	0	7	0	7	0	0	98	98	1,140	0
363576-AA-7	GALLAGHER ARTHUR J & CO		05/13/2021	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/13/2021	CALLED @ 101.0000000	40,000	39,754	40,400	39,760	0	5	0	5	0	0	240	240	631	0
36166N-AJ-2	GE CAP FUNDING LLC		02/22/2021	GOLDMAN SACHS & CO	12/01/2021	TENDERED BACK TO COMPANY	200,000	229,834	227,682	227,516	0	(2,318)	0	(2,318)	0	0	166	166	19,191	2,420
64035D-AC-0	NELNET STUDENT LN TR 2021-A 144A		05/13/2021	BOFA SECURITIES, INC./FIXED INC	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	102,000	102,000	102,319	102,000	0	0	0	0	0	0	319	319	667	0
64035G-AA-7	NELNET STUDENT LN TR 2021-C 144A		08/12/2021	MORGAN STANLEY & CO INC	10/20/2021	VARIOUS	100,000	100,000	100,063	100,000	0	0	0	0	0	0	63	63	3,592	0
64132T-AJ-2	NEUBERGER BERMAN L 33A AR 144A		09/10/2021	CREDIT SUISSE	12/15/2021	MERRILL LYNCH PIERCE FENNER, C	250,000	250,000	249,763	250,000	0	0	0	0	0	0	(238)	(238)	493	0
69335P-DZ-5	PFS FINANCING CORP 2021-A 144A		02/08/2021	JP MORGAN SECS INC-FI	09/21/2021	CITIGROUP GBL MKTS/SALOMON, NE	140,000	139,991	139,934	139,993	0	2	0	2	0	0	(59)	(59)	599	0
69335P-ED-3	PFS FINANCING CORP 2021-B 144A		06/08/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/30/2021	WELLS FARGO SECURITIES LLC, CH	170,000	169,980	169,416	169,981	0	1	0	1	0	0	(566)	(566)	393	0
83208A-AD-5	SMB PRIVATE E 0.01 144A FR		05/25/2021	CREDIT SUISSE FIRST BOS	11/17/2021	RBC CAPITAL MARKETS LLC, NEW Y	195,000	195,000	195,061	195,000	0	0	0	0	0	0	61	61	849	0
78448Y-AB-7	SMB PRIVATE ED LN TR 2021-A 144A		02/03/2021	CREDIT SUISSE FIRST BOS	10/08/2021	GOLDMAN SACHS & CO, NY	160,000	158,448	160,681	158,595	0	147	0	147	0	0	2,086	2,086	906	0
87267H-AA-5	TPGI TR 2021-D 0.8 15JUN26 144A FR		06/01/2021	GOLDMAN SACHS & CO	12/15/2021	BARCLAYS CAPITAL INC, NEW YORK	190,000	190,000	189,050	190,000	0	0	0	0	0	0	(950)	(950)	771	0
92340L-AE-9	VEREIT OPERATING PRTNERSHIP LP		02/04/2021	WELLS FARGO SECURITIES, LLC	11/09/2021	RECEIVED IN EXCHANGE	1,170,000	1,244,939	1,252,943	1,238,870	0	(6,069)	0	(6,069)	0	0	14,073	14,073	19,305	5,340
08179H-AA-8	BENEFIT ST PRT CLO XII 2017 144A	C	01/21/2021	MORGAN STANLEY & CO INC	10/16/2021	PRINCIPAL RECEIPT	250,000	250,250	250,000	250,000	0	(250)	0	(250)	0	0	0	0	2,717	104
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,296,000	4,407,248	4,403,758	4,398,643	0	(8,605)	0	(8,605)	0	0	4,714	4,714	52,917	8,059
8399998 - Bonds - Subtotals - Bonds							1,199,484,051	1,228,387,927	1,226,321,001	1,227,664,562	0	(723,365)	0	(723,365)	0	0	(1,343,962)	(1,343,962)	2,385,291	1,022,409
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
S84485-10-1	THUNGELA RES LTD	B	06/07/2021	VARIOUS	06/07/2021	LEERINK SWANN & CO	546.000	10,870	900	10,870	0	0	0	0	0	(35)	(9,935)	(9,970)	0	0
46817M-10-7	JACKSON FINANCIAL INC	B	09/14/2021	SPIN OFF	09/22/2021	VARIOUS	341.000	7,052	9,946	7,052	0	0	0	0	0	(1,937)	4,831	2,894	0	0
05577W-95-2	BRP INC COM SUN VTG	B	07/13/2021	BAIRD, ROBERT W & CO INC, MILWAUKEE	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	778.000	62,060	66,523	62,060	0	0	0	0	0	(567)	5,031	4,463	0	0
124765-10-8	CAE INC COMMON STOCK CAD 0	B	03/22/2021	VARIOUS	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	3,232.000	90,359	91,252	90,359	0	0	0	0	0	(868)	1,761	893	0	0
19239C-95-7	COGECO COMMUNICATIONS INC	B	02/09/2021	VARIOUS	08/16/2021	BARCLAYS CAP INC/BARCLAYS CAP	855.000	72,899	78,774	72,899	0	0	0	0	0	786	5,090	5,876	144	0
F0259M-47-5	ALSTOM SHS PROV REGRO	B	06/24/2021	CREDIT SUISSE	11/08/2021	VARIOUS	2,235.000	114,811	80,734	114,811	0	0	0	0	0	(3,534)	(30,543)	(34,077)	1,316	0
F4973Q-10-1	CAPGEMINI SE	B	03/19/2021	VARIOUS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	772.000	131,106	171,306	131,106	0	0	0	0	0	(2,137)	42,337	40,200	2,373	0
F97982-10-6	VIVENDI	B	06/24/2021	VARIOUS	09/23/2021	VARIOUS	8,102.000	272,633	223,478	272,633	0	0	0	0	0	(3,667)	(45,489)	(49,156)	9,091	0
D0066B-18-5	ADIDAS AG	B	05/21/2021	UBS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	48.000	17,632	17,783	17,632	0	0	0	0	0	(760)	912	152	0	0
D5565H-10-4	MTU AERO ENGINES AG	B	05/17/2021	VARIOUS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	698.000	176,702	167,059	176,702	0	0	0	0	0	(6,116)	(3,527)	(9,643)	0	0
D8T4KW-10-7	VITESCO TECHNOLOGIES GRP AG	B	10/01/2021	SPIN OFF	10/05/2021	VARIOUS	447.000	30,809	23,724	30,809	0	0	0	0	0	(96)	(6,989)	(7,085)	0	0
J03234-15-0	ASICS CORP	B	06/02/2021	VARIOUS	08/16/2021	CLSA AUSTRALIA PTY LTD	2,800.000	67,524	70,706	67,524	0	0	0	0	0	37	3,144	3,181	0	0
J10038-11-5	DAIKIN INDUSTRIES LTD	B	06/21/2021	VARIOUS	09/17/2021	VARIOUS	800.000	149,747	194,690	149,747	0	0	0	0	0	1,356	43,588	44,944	0	0
J12432-22-5	DOWA HOLDINGS CO LTD	B	03/11/2021	MERRILL LYNCH	08/16/2021	CLSA AUSTRALIA PTY LTD	1,600.000	65,272	70,476	65,272	0	0	0	0	0	(622)	5,826	5,204	0	0
J41208-10-9	MATSUMOTOKIYOSHI HLDGS CO LTD	B	03/19/2021	Daiwa securities	08/16/2021	CLSA AUSTRALIA PTY LTD	2,100.000	97,081	96,548	97,081	0	0	0	0	0	(455)	(78)	(533)	0	0
J6571N-10-5	RYOHIN KEIKAKU CO LTD	B	06/28/2021	VARIOUS	12/28/2021	VARIOUS	3,800.000	75,377	57,701	75,377	0	0	0	0	0	(2,665)	(15,011)	(17,676)	1,654	0
J72262-10-8	SHIMANO INC	B	06/21/2021	Daiwa securities	08/16/2021	CLSA AUSTRALIA PTY LTD	500.000	112,164	142,903	112,164	0	0	0	0	0	810	29,929	30,739	0	0
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC	B	06/24/2021	MERRILL LYNCH	11/01/2021	CREDIT SUISSE	2,100.000	73,444	69,172	73,444	0	0	0	0	0	(2,296)	(1,976)	(4,272)	6,176	0
J9894K-10-5	Z HLDGS CORP	B	02/17/2021	VARIOUS	05/14/2021	VARIOUS	15,300.000	97,454	62,721	97,454	0	0	0	0	0	(3,228)	(31,505)	(34,733)	0	0
E19790-10-9	BANCO SANTANDER S A NEW	B	06/24/2021	CREDIT SUISSE	12/01/2021	VARIOUS	27,676.000	109,772	86,896	109,772	0	0	0	0	0	(5,743)	(17,132)	(22,875)	3,946	0
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL IND	B	05/03/2021	VARIOUS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	3,525.000	126,678	122,196	126,678	0	0	0	0	0	(3,426)	(1,055)	(4,481)	0	0
G03764-13-4	ANGLO AMERICAN PLC GBP	B	03/05/2021	VARIOUS	08/16/2021	VARIOUS	2,399.000	97,602	114,788	97,602	0	0	0	0	0	(646)	17,832	17,187	0	0
G08036-12-4	BARCLAYS PLC COMMON STOCK GBP 25	B	03/08/2021	VARIOUS	08/16/2021	CONVERGEX EXECUTION SOLUTIONS	45,335.000	109,415	113,889	109,415	0	0	0	0	0	(782)	5,256	4,475	0	0
236820-12-2	BRIDGEPOINT GROUP ORD GBP0.00005	B	07/21/2021	JP MORGAN	07/21/2021	GOLDMAN SAACHS & CO	14,288.000	69,121	86,852	69,121	0	0	0	0	0	0	17,731	17,731	0	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,237,582	2,221,018	2,237,582	0	0	0	0	0	(36,591)	20,026	(16,565)	24,700	0
Common Stocks - Mutual Funds																				
52106N-88-9	LAZARD FDS INC		01/25/2021	REINVESTMENT	06/24/2021	REINVESTMENT	31,645.570	600,000	637,975	600,000	0	0	0	0	0	0	37,975	37,975	0	0
9499999 - Common Stocks - Mutual Funds								600,000	637,975	600,000	0	0	0	0	0	0	37,975	37,975	0	0
9799998 - Common Stocks - Subtotals - Common Stocks								2,837,582	2,858,993	2,837,582	0	0	0	0	0	(36,591)	58,001	21,410	24,700	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								2,837,582	2,858,993	2,837,582	0	0	0	0	0	(36,591)	58,001	21,410	24,700	0
9999999 Totals								1,231,225,510	1,229,179,993	1,230,502,145	0	(723,365)	0	(723,365)	0	(36,591)	(1,285,961)	(1,322,552)	2,409,991	1,022,409

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date: 10 Number of Shares	Stock of Such Company Owned by Insurer on Statement Date: 11 % of Outstanding
NONE										
1999999 Totals - Preferred and Common Stocks						0	0	0	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS BILLS	@		12/17/2021	PIERPONT SECURITIES LLC	06/16/2022	31,480,531	0	0	0	0	31,500,000	31,480,531	1,613	0	0.000	0.123	N/A	0	0
UNITED STATES TREAS BILLS	@		08/13/2021	PERSHING LLC	08/11/2022	9,992,988	0	0	0	0	10,000,000	9,992,988	2,722	0	0.000	0.070	N/A	0	0
UNITED STATES TREAS BILLS	@		12/17/2021	PIERPONT SECURITIES LLC	12/01/2022	47,065,818	0	0	0	0	47,175,000	47,065,818	5,076	0	0.000	0.238	N/A	0	0
0199999 - Bonds - U.S. Governments - Issuer Obligations						88,539,338	0	0	0	0	88,675,000	88,539,338	9,411	0	XXX	XXX	XXX	0	0
0599999 - Bonds - Subtotals - U.S. Governments						88,539,338	0	0	0	0	88,675,000	88,539,338	9,411	0	XXX	XXX	XXX	0	0
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						88,539,338	0	0	0	0	88,675,000	88,539,338	9,411	0	XXX	XXX	XXX	0	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds						88,539,338	0	0	0	0	88,675,000	88,539,338	9,411	0	XXX	XXX	XXX	0	0
9199999 Totals						88,539,338	0	0	0	0	XXX	88,539,338	9,411	0	XXX	XXX	XXX	0	0

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 88,539,338	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 DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
Wells Fargo Bank, NA	San Francisco, CA			0	0	(158,882)	XXX
Wells Fargo Bank, NA	San Francisco, CA			0	0	(105,431,277)	XXX
FHLBNY	New York, NY			0	0	258,650	XXX
Wells Fargo Bank, NA	San Francisco, CA			0	0	(14,280,135)	XXX
Wells Fargo Bank, NA	San Francisco, CA			0	0	456,957	XXX
TD Bank, NA	Cherry Hill, NJ			0	0	205,052	XXX
TD Bank, NA	Cherry Hill, NJ			0	0	(1,318,268)	XXX
JP Morgan Chase, NA	New York, NY			0	0	2,180,763	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX	18	0	0	XXX
0199999 Totals - Open Depositories		XXX	XXX	18	0	(118,087,141)	XXX
0399999 Total Cash on Deposit		XXX	XXX	18	0	(118,087,141)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	18	0	(118,087,141)	XXX

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

1. January	(36,574,309)	4. April	(141,777,517)	7. July	(123,391,776)	10. October	(122,682,526)
2. February	(65,533,612)	5. May	(128,210,537)	8. August	(73,335,937)	11. November	(101,294,104)
3. March	22,541,520	6. June	(49,614,012)	9. September	(63,143,511)	12. December	(118,087,141)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
262006-20-8	DREYFUS GOVT CASH MGMT		12/31/2021	0.000	XXX	160,699,775	9	29,995
316175-10-8	FIDELITY INVESTS INSTL GOVT CL I		12/31/2021	0.000	XXX	150,000,000	0	208
60934N-10-4	FEDERATED INVESTORS GOVT OBL INSTL		12/31/2021	0.000	XXX	134,556,934	0	1
711991-00-0	TD BANK DEPOSIT SWEEP		12/13/2021	0.000	XXX	1,436,847	0	237
928989-36-7	JP MORGAN US GOVT MMF MORGAN SHARE		03/31/2021	0.000	XXX	0	0	28
8699999 - All Other Money Market Mutual Funds						446,693,556	10	30,469
9999999 Total Cash Equivalents						446,693,556	10	30,469

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

Line Number														
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 Deposits	Purpose of Deposits	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			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	ST	Insolvency Claims Deposit	76,778,983	78,285,729	2,382,283	2,460,447
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US 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. Total	XXX	XXX	76,778,983	78,285,729	2,382,283	2,460,447
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0