



ANNUAL STATEMENT
For the Year Ended December 31, 2021
of the Condition and Affairs of the
NATIONAL CASUALTY COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 11991 Employer's ID Number..... 38-0865250

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... December 19, 1904 Commenced Business..... December 31, 1904

Statutory Home Office ONE WEST NATIONWIDE BLVD. .. Columbus .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 18700 N. HAYDEN ROAD .. SCOTTSDALE .. AZ .. US .. 85255 (Street and Number) (City or Town, State, Country and Zip Code) 480-365-4000 (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 (Street and Number) (City or Town, State, Country and Zip Code) 614-249-9724 (Area Code) (Telephone Number)

Internet Web Site Address WWW.SCOTTSDALEINS.COM

Statutory Statement Contact ANDREA D IACOBONI (Name) 614-249-9724 (Area Code) (Telephone Number) (Extension) FINRPT@NATIONWIDE.COM 866-315-1430 (E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. RUSSELL MARK JOHNSTON	PRESIDENT	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. AMBER M. WAYNE	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN	OSCAR GUERRERO	RUSSELL MARK JOHNSTON	THOMAS WAYNE JURGENS
DAVID NEIL NELSON	ELIZABETH MARGARET RICZKO		

State of..... OHIO
County of..... FRANKLIN

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

(Signature)	(Signature)	(Signature)
RUSSELL MARK JOHNSTON	DENISE LYNN SKINGLE	AMBER M. WAYNE
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 8th day of February 2022

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



ANDREW SWARTZEL
NOTARY PUBLIC • STATE OF OHIO
Comm. No. 2021-RE-839107
My Commission Expires Oct. 24, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	59,552,076	14.6	59,552,078		59,552,078	14.6
1.02 All Other Governments.....		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	6,582,643	1.6	6,582,643		6,582,643	1.6
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	45,046,357	11.0	45,046,358		45,046,358	11.0
1.06 Industrial and Miscellaneous.....	243,990,609	59.6	243,990,605		243,990,605	59.6
1.07 Hybrid Securities.....		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
1.09 SVO Identified Funds.....		0.0			0	0.0
1.10 Unaffiliated Bank Loans.....		0.0			0	0.0
1.11 Total Long-Term Bonds.....	355,171,685	86.8	355,171,684	0	355,171,684	86.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates.....		0.0			0	0.0
2.03 Total Preferred Stock.....	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....		0.0			0	0.0
3.05 Mutual Funds.....		0.0			0	0.0
3.06 Unit Investment Trusts.....		0.0			0	0.0
3.07 Closed-End Funds.....		0.0			0	0.0
3.08 Total Common Stocks.....	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....		0.0			0	0.0
4.02 Residential Mortgages.....		0.0			0	0.0
4.03 Commercial Mortgages.....		0.0			0	0.0
4.04 Mezzanine Real Estate Loans.....		0.0			0	0.0
4.05 Total Valuation Allowance.....		0.0			0	0.0
4.06 Total Mortgage Loans.....	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....		0.0			0	0.0
5.02 Properties Held for Production of Income.....		0.0			0	0.0
5.03 Properties Held for Sale.....		0.0			0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	1,333	0.0	1,333		1,333	0.0
6.02 Cash Equivalents (Schedule E, Part 2).....	52,138,121	12.7	52,138,121		52,138,121	12.7
6.03 Short-Term Investments (Schedule DA).....		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	52,139,454	12.7	52,139,454	0	52,139,454	12.7
7. Contract Loans.....		0.0			0	0.0
8. Derivatives (Schedule DB).....		0.0			0	0.0
9. Other Invested Assets (Schedule BA).....	1,971,232	0.5	1,971,232		1,971,232	0.5
10. Receivables for Securities.....		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1).....		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....		0.0			0	0.0
13. Total Invested Assets.....	409,282,371	100.0	409,282,370	0	409,282,370	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		2,776,959
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	21,413	21,413
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....		
5.2	Totals, Part 3, Column 9.....		0
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		827,140
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,971,232
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,971,232

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		302,270,437
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		114,437,774
3.	Accrual of discount.....		360,547
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	1,308,112	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....		
4.4	Part 4, Column 11.....	8,818	1,316,930
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(128,476)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		63,072,795
7.	Deduct amortization of premium.....		909,485
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		896,753
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		355,171,685
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		355,171,685

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.....	59,552,078	67,409,581	58,111,701	55,029,000
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	59,552,078	67,409,581	58,111,701	55,029,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	6,582,643	7,354,667	6,542,150	6,605,000
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.....	45,046,357	46,859,332	45,782,516	44,743,521
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	219,439,843	226,780,883	219,984,073	216,014,834
	9. Canada.....	6,731,808	7,419,481	6,743,708	6,290,000
	10. Other Countries.....	17,818,954	17,984,913	17,851,641	17,114,020
	11. Totals.....	243,990,605	252,185,277	244,579,422	239,418,854
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	355,171,683	373,808,857	355,015,789	345,796,375
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	0	0	0	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	0	0	0	
	27. Total Bonds and Stocks.....	355,171,683	373,808,857	355,015,789	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,000,045	7,937,876	22,337,237	4,873,836	21,403,083	XXX	59,552,077	16.8	77,381,106	25.6	59,552,078	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	3,000,045	7,937,876	22,337,237	4,873,836	21,403,083	XXX	59,552,077	16.8	77,381,106	25.6	59,552,078	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	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						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		2,977,643	1,605,000	2,000,000		XXX	6,582,643	1.9	2,973,396	1.0	6,582,643	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	2,977,643	1,605,000	2,000,000	0	XXX	6,582,643	1.9	2,973,396	1.0	6,582,643	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,400,079	18,314,661	15,118,577	5,865,275	167,203	XXX	42,865,795	12.1	35,847,668	11.9	42,865,796	
5.2 NAIC 2		2,180,562				XXX	2,180,562	0.6		0.0	2,180,562	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	3,400,079	20,495,223	15,118,577	5,865,275	167,203	XXX	45,046,357	12.7	35,847,668	11.9	45,046,358	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1.....	28,579,356	66,577,316	34,390,728	2,331,215	955,503	XXX.....	132,834,118	37.4	119,386,743	39.5	82,827,323	50,006,795
6.2	NAIC 2.....	900,133	58,316,717	34,483,843	15,310,787	1,312,989	XXX.....	110,324,469	31.1	55,878,526	18.5	72,040,661	38,283,809
6.3	NAIC 3.....						XXX.....	0	0.0	10,339,849	3.4		
6.4	NAIC 4.....	118,358	713,659				XXX.....	832,017	0.2	463,149	0.2	832,017	
6.5	NAIC 5.....						XXX.....	0	0.0		0.0		
6.6	NAIC 6.....						XXX.....	0	0.0		0.0		
6.7	Totals.....	29,597,847	125,607,692	68,874,571	17,642,002	2,268,492	XXX.....	243,990,604	68.7	186,068,267	61.6	155,700,001	88,290,604
7.	Hybrid Securities												
7.1	NAIC 1.....						XXX.....	0	0.0		0.0		
7.2	NAIC 2.....						XXX.....	0	0.0		0.0		
7.3	NAIC 3.....						XXX.....	0	0.0		0.0		
7.4	NAIC 4.....						XXX.....	0	0.0		0.0		
7.5	NAIC 5.....						XXX.....	0	0.0		0.0		
7.6	NAIC 6.....						XXX.....	0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1.....						XXX.....	0	0.0		0.0		
8.2	NAIC 2.....						XXX.....	0	0.0		0.0		
8.3	NAIC 3.....						XXX.....	0	0.0		0.0		
8.4	NAIC 4.....						XXX.....	0	0.0		0.0		
8.5	NAIC 5.....						XXX.....	0	0.0		0.0		
8.6	NAIC 6.....						XXX.....	0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9.	SVO Identified Funds												
9.1	NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2	NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3	NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4	NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5	NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6	NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7	Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10.	Unaffiliated Bank Loans												
10.1	NAIC 1.....						XXX.....	0	0.0		0.0		
10.2	NAIC 2.....						XXX.....	0	0.0		0.0		
10.3	NAIC 3.....						XXX.....	0	0.0		0.0		
10.4	NAIC 4.....						XXX.....	0	0.0		0.0		
10.5	NAIC 5.....						XXX.....	0	0.0		0.0		
10.6	NAIC 6.....						XXX.....	0	0.0		0.0		
10.7	Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....34,979,480	95,807,496	73,451,542	15,070,326	22,525,789	0	241,834,633	68.1	XXX	XXX	191,827,840	50,006,795
11.2 NAIC 2.....	(d).....900,133	60,497,279	34,483,843	15,310,787	1,312,989	0	112,505,031	31.7	XXX	XXX	74,221,223	38,283,809
11.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4.....	(d).....118,358	713,659	0	0	0	0	832,017	0.2	XXX	XXX	832,017	0
11.5 NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0	0.0	XXX	XXX	0	0
11.6 NAIC 6.....	(d).....0	0	0	0	0	(c).....0	0	0.0	XXX	XXX	0	0
11.7 Totals.....	35,997,971	157,018,434	107,935,385	30,381,113	23,838,778	0	(b).....355,171,681	100.0	XXX	XXX	266,881,080	88,290,604
11.8 Line 11.7 as a % of Col. 7.....	10.1	44.2	30.4	8.6	6.7	0.0	100.0	XXX	XXX	XXX	75.1	24.9
12. Total Bonds Prior Year												
12.1 NAIC 1.....	31,818,217	105,172,085	68,639,373	9,399,195	20,560,043	.....	.....XXX	XXX	235,588,913	77.9	185,938,548	49,650,365
12.2 NAIC 2.....	3,839,165	35,599,469	9,495,068	6,944,824	.....	.....	.....XXX	XXX	55,878,526	18.5	35,661,577	20,216,949
12.3 NAIC 3.....	59,325	10,280,524	.....	.....	.....	.....	.....XXX	XXX	10,339,849	3.4	10,339,849	.....
12.4 NAIC 4.....	75,392	378,358	9,399	.....	.....	.....	.....XXX	XXX	463,149	0.2	463,149	.....
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....0	0.0	.....	.....
12.7 Totals.....	35,792,099	151,430,436	78,143,840	16,344,019	20,560,043	0	XXX	XXX	(b).....302,270,437	100.0	232,403,123	69,867,314
12.8 Line 12.7 as a % of Col. 9.....	11.8	50.1	25.9	5.4	6.8	0.0	XXX	XXX	100.0	XXX	76.9	23.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	34,545,732	71,121,142	49,189,736	14,445,440	22,525,789	.....	.....191,827,839	54.0	185,938,548	61.5	191,827,839	XXX
13.2 NAIC 2.....	123,681	47,825,210	19,023,578	6,056,245	1,192,508	.....	.....74,221,222	20.9	35,661,577	11.8	74,221,222	XXX
13.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	10,339,849	3.4	0	XXX
13.4 NAIC 4.....	118,358	713,659	.....	.....	.....	.....	.....832,017	0.2	463,149	0.2	832,017	XXX
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
13.7 Totals.....	34,787,771	119,660,011	68,213,314	20,501,685	23,718,297	0	266,881,078	75.1	232,403,123	76.9	266,881,078	XXX
13.8 Line 13.7 as a % of Col. 7.....	13.0	44.8	25.6	7.7	8.9	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.....	9.8	33.7	19.2	5.8	6.7	0.0	75.1	XXX	XXX	XXX	75.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	433,748	24,686,354	24,261,806	624,886	.....	.....	.....50,006,794	14.1	49,650,365	16.4	XXX	50,006,794
14.2 NAIC 2.....	776,452	12,672,069	15,460,264	9,254,542	120,481	.....	.....38,283,808	10.8	20,216,949	6.7	XXX	38,283,808
14.3 NAIC 3.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
14.7 Totals.....	1,210,200	37,358,423	39,722,070	9,879,428	120,481	0	88,290,602	24.9	69,867,314	23.1	XXX	88,290,602
14.8 Line 14.7 as a % of Col. 7.....	1.4	42.3	45.0	11.2	0.1	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.....	0.3	10.5	11.2	2.8	0.0	0.0	24.9	XXX	XXX	XXX	XXX	24.9

(a) Includes \$.....88,290,602 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations.....	3,000,045	7,937,876	22,337,237	4,873,836	21,403,083	XXX	59,552,077	16.8	77,381,106	25.6	59,552,078	
1.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.05	Totals.....	3,000,045	7,937,876	22,337,237	4,873,836	21,403,083	XXX	59,552,077	16.8	77,381,106	25.6	59,552,078	0
2.	All Other Governments												
2.01	Issuer Obligations.....						XXX	0	0.0		0.0		
2.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.05	Totals.....	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.....						XXX	0	0.0		0.0		
3.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations.....		2,977,643	1,605,000	2,000,000		XXX	6,582,643	1.9	2,973,396	1.0	6,582,643	
4.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.05	Totals.....	0	2,977,643	1,605,000	2,000,000	0	XXX	6,582,643	1.9	2,973,396	1.0	6,582,643	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations.....		13,403,992	12,249,656	4,743,500		XXX	30,397,148	8.6	19,407,014	6.4	30,397,148	
5.02	Residential Mortgage-Backed Securities.....	3,400,079	7,091,231	2,868,922	1,121,775	167,203	XXX	14,649,210	4.1	16,440,653	5.4	14,649,209	
5.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
5.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.05	Totals.....	3,400,079	20,495,223	15,118,578	5,865,275	167,203	XXX	45,046,358	12.7	35,847,667	11.9	45,046,357	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.01	Issuer Obligations.....	26,109,526	95,789,277	47,574,848	17,144,917	2,268,493	XXX	188,887,061	53.2	127,194,266	42.1	142,323,451	46,563,609
6.02	Residential Mortgage-Backed Securities.....	540,605	715,511	96	18		XXX	1,256,230	0.4	1,783,556	0.6	1,036,385	219,845
6.03	Commercial Mortgage-Backed Securities.....	2,462,449	5,737,456	15,577,193			XXX	23,777,098	6.7	33,042,912	10.9	8,708,244	15,068,853
6.04	Other Loan-Backed and Structured Securities.....	485,267	23,365,449	5,722,434	497,068		XXX	30,070,218	8.5	24,047,533	8.0	3,631,922	26,438,296
6.05	Totals.....	29,597,847	125,607,693	68,874,571	17,642,003	2,268,493	XXX	243,990,607	68.7	186,068,267	61.6	155,700,002	88,290,603
7.	Hybrid Securities												
7.01	Issuer Obligations.....						XXX	0	0.0		0.0		
7.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.05	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations.....						XXX	0	0.0		0.0		
8.02	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.03	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.04	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.05	Affiliated Bank Loans - Issued.....						XXX	0	0.0		0.0		
8.06	Affiliated Bank Loans - Acquired.....						XXX	0	0.0		0.0		
8.07	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	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		
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	.....	.....	.....	.....	.....	.XXX.....	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired.....	.....	.....	.....	.....	.....	.XXX.....	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.....	29,109,571.....	120,108,788.....	83,766,741.....	28,762,253.....	23,671,576.....	.XXX.....	285,418,929.....	80.4.....	.XXX.....	.XXX.....	238,855,320.....	46,563,609.....
11.02 Residential Mortgage-Backed Securities.....	3,940,684.....	7,806,742.....	2,869,018.....	1,121,793.....	167,203.....	.XXX.....	15,905,440.....	4.5.....	.XXX.....	.XXX.....	15,685,594.....	219,845.....
11.03 Commercial Mortgage-Backed Securities.....	2,462,449.....	5,737,456.....	15,577,193.....	0.....	0.....	.XXX.....	23,777,098.....	6.7.....	.XXX.....	.XXX.....	8,708,244.....	15,068,853.....
11.04 Other Loan-Backed and Structured Securities.....	485,267.....	23,365,449.....	5,722,434.....	497,068.....	0.....	.XXX.....	30,070,218.....	8.5.....	.XXX.....	.XXX.....	3,631,922.....	26,438,296.....
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.....	35,997,971.....	157,018,435.....	107,935,386.....	30,381,114.....	23,838,779.....	0.....	355,171,685.....	100.0.....	.XXX.....	.XXX.....	266,881,080.....	88,290,603.....
11.09 Line 11.08 as a % of Col. 7.....	10.1.....	44.2.....	30.4.....	8.6.....	6.7.....	0.0.....	100.0.....	.XXX.....	.XXX.....	.XXX.....	75.1.....	24.9.....
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	23,068,079.....	113,064,940.....	57,332,316.....	13,353,064.....	20,137,383.....	.XXX.....	.XXX.....	.XXX.....	226,955,782.....	75.1.....	201,531,580.....	25,424,202.....
12.02 Residential Mortgage-Backed Securities.....	2,963,674.....	7,314,718.....	4,532,202.....	2,990,955.....	422,660.....	.XXX.....	.XXX.....	.XXX.....	18,224,209.....	6.0.....	17,868,618.....	355,593.....
12.03 Commercial Mortgage-Backed Securities.....	9,295,480.....	7,956,824.....	15,790,608.....	0.....	0.....	.XXX.....	.XXX.....	.XXX.....	33,042,912.....	10.9.....	10,952,487.....	22,090,425.....
12.04 Other Loan-Backed and Structured Securities.....	464,867.....	23,093,953.....	488,713.....	0.....	0.....	.XXX.....	.XXX.....	.XXX.....	24,047,533.....	8.0.....	2,050,438.....	21,997,094.....
12.05 SVO Identified Funds.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	0.....	0.....	0.0.....	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.....	35,792,100.....	151,430,435.....	78,143,839.....	16,344,019.....	20,560,043.....	0.....	.XXX.....	.XXX.....	302,270,436.....	100.0.....	232,403,123.....	69,867,314.....
12.09 Line 12.08 as a % of Col. 9.....	11.8.....	50.1.....	25.9.....	5.4.....	6.8.....	0.0.....	.XXX.....	.XXX.....	100.0.....	.XXX.....	76.9.....	23.1.....
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	28,142,813.....	103,817,588.....	63,963,932.....	19,379,893.....	23,551,094.....	.XXX.....	238,855,320.....	67.3.....	201,531,580.....	66.7.....	238,855,320.....	.XXX.....
13.02 Residential Mortgage-Backed Securities.....	3,720,839.....	7,806,742.....	2,869,018.....	1,121,792.....	167,203.....	.XXX.....	15,685,594.....	4.4.....	17,868,618.....	5.9.....	15,685,594.....	.XXX.....
13.03 Commercial Mortgage-Backed Securities.....	2,462,449.....	5,737,456.....	508,339.....	0.....	0.....	.XXX.....	8,708,244.....	2.5.....	10,952,487.....	3.6.....	8,708,244.....	.XXX.....
13.04 Other Loan-Backed and Structured Securities.....	461,670.....	2,298,227.....	872,025.....	0.....	0.....	.XXX.....	3,631,922.....	1.0.....	2,050,438.....	0.7.....	3,631,922.....	.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.....	34,787,771.....	119,660,013.....	68,213,314.....	20,501,685.....	23,718,297.....	0.....	266,881,080.....	75.1.....	232,403,123.....	76.9.....	266,881,080.....	.XXX.....
13.09 Line 13.08 as a % of Col. 7.....	13.0.....	44.8.....	25.6.....	7.7.....	8.9.....	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.....	9.8.....	33.7.....	19.2.....	5.8.....	6.7.....	0.0.....	75.1.....	.XXX.....	.XXX.....	.XXX.....	75.1.....	.XXX.....
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	966,758.....	16,291,201.....	19,802,808.....	9,382,360.....	120,481.....	.XXX.....	46,563,608.....	13.1.....	25,424,202.....	8.4.....	.XXX.....	46,563,608.....
14.02 Residential Mortgage-Backed Securities.....	219,845.....	0.....	0.....	0.....	0.....	.XXX.....	219,845.....	0.1.....	355,593.....	0.1.....	.XXX.....	219,845.....
14.03 Commercial Mortgage-Backed Securities.....	0.....	0.....	15,068,853.....	0.....	0.....	.XXX.....	15,068,853.....	4.2.....	22,090,425.....	7.3.....	.XXX.....	15,068,853.....
14.04 Other Loan-Backed and Structured Securities.....	23,597.....	21,067,223.....	4,850,409.....	497,068.....	0.....	.XXX.....	26,438,297.....	7.4.....	21,997,094.....	7.3.....	.XXX.....	26,438,297.....
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.....	1,210,200.....	37,358,424.....	39,722,070.....	9,879,428.....	120,481.....	0.....	88,290,603.....	24.9.....	69,867,314.....	23.1.....	.XXX.....	88,290,603.....
14.09 Line 14.08 as a % of Col. 7.....	1.4.....	42.3.....	45.0.....	11.2.....	0.1.....	0.0.....	100.0.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	100.0.....
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	0.3.....	10.5.....	11.2.....	2.8.....	0.0.....	0.0.....	24.9.....	.XXX.....	.XXX.....	.XXX.....	.XXX.....	24.9.....

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	11,443,015			11,443,015
2. Cost of cash equivalents acquired.....	656,359,878			656,359,878
3. Accrual of discount.....	0			
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	0			
6. Deduct consideration received on disposals.....	615,664,772			615,664,772
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	52,138,121	0	0	52,138,121
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	52,138,121	0	0	52,138,121

\$15

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	EC Riverwalk 3 LLC.....	.....	New Orleans.....	LA.....	Enhanced Capital State HTC Fund LLC.....	.....	12/29/2017	.....	.....774,651	172,519	172,519	-	(149,876)	.....	.....	.....	.....	.....	.....0.080
	Model Tobacco Development Group LLC.....	.....	Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....	.....	10/27/2020	.....	.....931,778	230,104	230,104	-	(572,997)	.....	.....	.....	.....	.....	.....0.080
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....									1,706,429	402,623	402,623	0	(722,873)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC	.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	.....			.....1,749,067	1,568,609	1,568,609	-	(92,836)	- .....	.....	- .....	- .....	- .....	.....11.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....									1,749,067	1,568,609	1,568,609	0	(92,836)	0	0	0	0	0	XXX
4899999. Subtotal - Unaffiliated.....									3,455,496	1,971,232	1,971,232	0	(815,709)	0	0	0	0	0	XXX
5099999. Totals.....									3,455,496	1,971,232	1,971,232	0	(815,709)	0	0	0	0	0	XXX

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	Caritas Center LLC.....	Richmond.....	VA.....	CARITAS Structure Inc.....	04/09/2019.	.....	.....	.....11,287	.....	.....19.700
	EC Riverwalk 3 LLC.....	New Orleans.....	LA.....	Enhanced Capital State HTC Fund LLC.....	01/01/2018.	.....	.....	.....214	.....	.....0.080
	Model Tobacco Development Group LLC.....	Vienna.....	VA.....	Model Tobacco Master Tenant LLC.....	10/27/2020.	.....	.....	.....9,768	.....	.....0.080
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....							0	21,269	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	ST GA Fund NW 2018 LLC.....	Atlanta.....	GA.....	SunTrust Community Capital LLC.....	12/27/2018.	.....	.....	.....144	.....	.....12.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	144	0	XXX
4899999. Subtotal - Unaffiliated.....							0	21,413	0	XXX
5099999. Totals.....							0	21,413	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Caritas Center LLC.....	Richmond.....	VA..	Fully Amortized.....	04/09/2019.	12/31/2021.	-	-	(11,287)	.....	.....	.....(11,287)	.....	.....	.....	.....	.....	.....0	.....
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								0	0	(11,287)	0	(11,287)	0	0	0	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	ST GA Fund NW 2018 LLC.....	Atlanta.....	GA..	Fully Amortized.....	12/27/2018.	12/31/2021.	.....	.....	.....(144)	.....	.....	.....(144)	.....	.....	.....	.....	.....	.....0	.....
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....								0	0	(144)	0	(144)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated.....								0	0	(11,431)	0	(11,431)	0	0	0	0	0	0	0
5099999. Totals.....								0	0	(11,431)	0	(11,431)	0	0	0	0	0	0	0

SCHEDULE D - PART 1

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

1		2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
					3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																								
912810	EQ	7	U S Treasury Bd.....	SD..	..	.....	1.A	4,746,443	...109.008	4,169,548	3,825,000	3,969,129	.....	.....(84,570)	.....	.....	.....6.250	3.831	FA.....	90,298	239,063	12/15/2010.	08/15/2023.	
912810	QD	3	U S Treasury Bd.....	.....	..	.....	1.A	4,976,975	...139.641	5,172,288	3,704,000	4,873,836	.....	.....(52,794)	.....	.....	.....4.375	2.224	MN.....	21,040	162,050	01/09/2020.	11/15/2039.	
912810	RL	4	U S Treasury 02/15/2045 TIPS.....	.....	..	.....	1.A	19,049,420	...151.209	27,973,682	18,500,000	21,403,083	1,254,307	11,394	.....	.....	.....0.750	0.821	FA.....	61,557	156,341	12/11/2017.	02/15/2045.	
912828	4S	6	U S Treasury Nt.....	.....	..	.....	1.A	1,038,597	...103.078	1,030,781	1,000,000	1,016,414	.....	.....(11,409)	.....	.....	.....2.750	1.570	MN.....	2,418	27,500	01/15/2020.	05/31/2023.	
912828	4V	9	U S Treasury Nt.....	SD..	..	.....	1.A	6,949,169	...109.281	7,649,691	7,000,000	6,964,527	.....	.....4,782	.....	.....	.....2.875	2.960	FA.....	76,016	201,250	09/12/2018.	08/15/2028.	
912828	G3	8	U S Treasury Nt.....	.....	..	.....	1.A	2,899,465	...103.695	3,110,859	3,000,000	2,952,333	.....	.....15,729	.....	.....	.....2.250	2.830	MN.....	8,764	67,500	07/10/2018.	11/15/2024.	
912828	W5	5	U S Treasury Nt.....	.....	..	.....	1.A	3,001,182	...100.273	3,008,202	3,000,000	3,000,045	.....	.....(281)	.....	.....	.....1.875	1.865	FA.....	19,113	56,250	10/04/2017.	02/28/2022.	
912828	YS	3	U S Treasury Nt.....	.....	..	.....	1.A	10,093,009	...102.625	10,262,500	10,000,000	10,076,125	.....	.....(8,989)	.....	.....	.....1.750	1.646	MN.....	22,721	175,000	02/05/2020.	11/15/2029.	
912828	Z9	4	U S Treasury Nt.....	.....	..	.....	1.A	5,357,442	...100.641	5,032,030	5,000,000	5,296,584	.....	.....(35,291)	.....	.....	.....1.500	0.746	FA.....	28,329	75,000	04/08/2020.	02/15/2030.	
01999999 U.S. Government - Issuer Obligations.....								58,111,702	XXX	67,409,581	55,029,000	59,552,076	1,254,307	(161,429)	0	0	XXX	XXX	XXX	330,256	1,159,954	XXX	XXX	
05999999 Total - U.S. Government.....								58,111,702	XXX	67,409,581	55,029,000	59,552,076	1,254,307	(161,429)	0	0	XXX	XXX	XXX	330,256	1,159,954	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
111746	JE	4	Brockton MA Txbl.....	.....	..	.....	1.E FE.....	855,000	...101.699	869,526	855,000	855,000	.....	.....	.....	.....	.....2.408	2.408	MN.....	2,402	.....	10/21/2021.	11/01/2030.	
111746	JF	1	Brockton MA Txbl.....	.....	..	.....	1.E FE.....	750,000	...102.293	767,195	750,000	750,000	.....	.....	.....	.....	.....2.558	2.558	MN.....	2,238	.....	10/21/2021.	11/01/2031.	
111746	JG	9	Brockton MA Txbl.....	.....	..	.....2	1.E FE.....	1,250,000	...102.898	1,286,219	1,250,000	1,250,000	.....	.....	.....	.....	.....2.708	2.708	MN.....	3,949	.....	10/21/2021.	11/01/2032.	
111746	JH	7	Brockton MA Txbl.....	.....	..	.....2	1.E FE.....	750,000	...103.462	775,963	750,000	750,000	.....	.....	.....	.....	.....2.858	2.858	MN.....	2,501	.....	10/21/2021.	11/01/2033.	
797355	WK	6	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD..	..	.....	1.C FE.....	2,937,150	...121.859	3,655,764	3,000,000	2,977,643	.....	.....4,247	.....	.....	.....5.500	5.690	JJ.....	82,500	165,000	12/10/2008.	07/01/2026.	
18999999 U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....								6,542,150	XXX	7,354,667	6,605,000	6,582,643	0	4,247	0	0	XXX	XXX	XXX	93,590	165,000	XXX	XXX	
24999999 Total - U.S. Political Subdivisions of States, Territories & Possessions.....								6,542,150	XXX	7,354,667	6,605,000	6,582,643	0	4,247	0	0	XXX	XXX	XXX	93,590	165,000	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
010268	CX	6	Alabama Fed Aid HW Fin AuthRev Txbl Ser.....	.....	..	.....2	1.C FE.....	1,450,000	...101.022	1,464,812	1,450,000	1,450,000	.....	.....	.....	.....	.....2.650	2.650	MS.....	8,219	.....	10/07/2021.	09/01/2037.	
155498	ML	9	Central TX Regional Mob Auth Txbl Ref Se.....	.....	..	.....2	1.G FE.....	800,000	...102.935	823,482	800,000	800,000	.....	.....	.....	.....	.....2.674	2.674	JJ.....	3,862	.....	10/07/2021.	01/01/2033.	
155498	MM	7	Central TX Regional Mob Auth Txbl Ref Se.....	.....	..	.....2	1.G FE.....	850,000	...102.777	873,608	850,000	850,000	.....	.....	.....	.....	.....2.774	2.774	JJ.....	4,257	.....	10/07/2021.	01/01/2034.	
167593	WK	4	Chicago IL O'Hare Int Arpt Rev Sr Lien S.....	.....	..	.....2	1.F FE.....	1,108,920	...121.163	1,211,628	1,000,000	1,059,845	.....	.....(10,637)	.....	.....	.....5.250	3.920	JJ.....	26,250	52,500	12/01/2016.	01/01/2033.	
235036	8J	2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref F.....	.....	..	.....1	1.E FE.....	1,095,000	...102.497	1,122,344	1,095,000	1,095,000	.....	.....	.....	.....	.....2.691	2.691	MN.....	4,174	.....	10/28/2021.	11/01/2034.	
305734	AB	1	Fairview Health Services Sr Nt.....	.....	..	.....1	1.F FE.....	2,184,332	...98.652	2,170,346	2,200,000	2,184,585	.....	.....253	.....	.....	.....2.558	2.653	MON.....	2,501	9,692	10/22/2021.	11/15/2031.	
3133EL	BN	3	Federal Farm Credit Bank Nt.....	.....	..	.....	1.A FE.....	5,306,710	...102.005	5,100,245	5,000,000	5,255,157	.....	.....(30,505)	.....	.....	.....1.950	1.269	MN.....	9,208	97,500	04/20/2020.	11/27/2029.	
39081H	AM	4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....	.....	..	.....2	1.F FE.....	9,254,880	...118.451	9,476,072	8,000,000	8,630,031	.....	.....(128,513)	.....	.....	.....5.000	3.111	JJ.....	200,000	400,000	10/14/2016.	07/01/2031.	
544445	BW	8	Los Angeles CA Dep of Arpt Rev Amt Sub L.....	.....	..	.....2	1.D FE.....	118,410	...117.369	123,237	105,000	111,807	.....	.....(1,422)	.....	.....	.....5.000	3.391	MN.....	671	5,250	01/06/2017.	05/15/2032.	
59447T	MK	6	Michigan St Fin Auth Rev Ref Henry Ford.....	.....	..	.....2	1.F FE.....	2,583,492	...119.694	2,824,785	2,360,000	2,481,593	.....	.....(20,670)	.....	.....	.....5.000	3.830	MN.....	15,078	118,000	01/28/2021.	11/15/2034.	
76116E	GR	5	Resolution Funding Corp Strips.....	@.....	..	.....	1.A	212,717	...86.696	247,083	285,000	228,494	.....	.....6,195	.....	.....	.....	.....2.768	N/A.....	.....	.....	05/23/2019.	01/15/2030.	
76116F	AB	3	Resolution Funding Corp Strips.....	@.....	..	.....	1.A	1,725,318	...87.191	2,014,986	2,311,000	1,853,166	.....	.....50,204	.....	.....	.....	.....2.765	N/A.....	.....	.....	05/23/2019.	01/15/2030.	
762244	FK	2	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....	.....	..	.....2	2.A FE.....	2,375,320	...115.895	2,317,908	2,000,000	2,180,562	.....	.....(35,508)	.....	.....	.....5.000	2.791	MN.....	12,778	100,000	01/28/2021.	05/15/2032.	
88059E	5G	5	Tenn Val Auth Cpn Strip Strips.....	@.....	..	.....	1.A	503,009	...81.025	567,982	701,000	541,187	.....	.....15,000	.....	.....	.....	.....2.831	N/A.....	.....	.....	05/23/2019.	03/15/2031.	
88059E	5N	0	Tenn Val Auth Cpn Strip Strips.....	@.....	..	.....	1.A	431,066	...73.539	500,067	680,000	467,023	.....	.....14,157	.....	.....	.....	.....3.102	N/A.....	.....	.....	05/23/2019.	03/15/2034.	
88059E	U7	7	Tenn Val Auth Cpn Strip Strips.....	@.....	..	.....	1.A	334,698	...84.041	377,345	449,000	359,838	.....	.....9,875	.....	.....	.....	.....2.802	N/A.....	.....	.....	05/23/2019.	12/15/2029.	
88059E	U8	5	Tenn Val Auth Cpn Strip Strips.....	@.....	..	.....	1.A	307,866	...82.891	349,798	422,000	331,585	.....	.....9,322	.....	.....	.....	.....2.872	N/A.....	.....	.....	05/23/2019.	06/15/2030.	
88059E	V2	7	Tenn Val Auth Cpn Strip Strips.....	@.....	..	.....	1.A	404,950	...80.567	458,429	569,000	435,798	.....	.....12,120	.....	.....	.....	.....2.841	N/A.....	.....	.....	05/23/2019.	06/15/2031.	
88059E	V9	2	Tenn Val Auth Cpn Strip Strips.....	@.....	..	.....	1.A	74,885	...72.479	89,874	124,000	81,477	.....	.....2,599	.....	.....	.....	.....3.268	N/A.....	.....	.....	05/23/2019.	12/15/2034.	

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							31,121,573	XXX	32,114,031	30,401,000	30,397,148	0	(107,530)	0	0	XXX	XXX	XXX	286,998	782,942	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																							
3132CW	AU	8	FHLMC Pool #B0019			4	1.A	1,795,723	105.753	1,830,937	1,731,338	1,793,076		(924)			3.500	1.513	MON	5,050	60,597	10/24/2019	06/25/2034
3132D5	6D	9	FHLMC Pool #SB8068			4	1.A	3,720,236	100.456	3,654,276	3,637,677	3,716,354		(2,129)			1.500	0.835	MON	4,547	54,565	08/19/2020	10/25/2035
3132DW	BC	6	FHLMC Pool #SD8135				1.A	1,847,953	102.134	1,812,450	1,774,580	1,846,352		(1,601)			2.500	1.568	MON	3,697	33,273	03/02/2021	03/25/2051
3133TC	6P	8	FHLMC Structured Ser 2008 M			4	1.A	6,230	112.046	6,727	6,003	6,084		(11)			7.000	6.131	MON	35	420	10/24/2001	11/20/2027
3138YY	DT	7	FNMA Pool #AZ6413			4	1.A	299,630	105.058	309,157	294,273	299,277		19			3.000	2.554	MON	736	8,828	10/27/2015	11/25/2045
3140GV	ZY	4	FNMA Pool #BH7058			4	1.A	537,331	105.953	572,989	540,796	537,412		12			3.500	3.671	MON	1,577	18,928	05/03/2018	12/25/2047
3140H5	JW	2	FNMA Pool #BJ3876			4	1.A	1,051,647	104.309	1,132,211	1,085,440	1,052,662		(98)			3.000	3.883	MON	2,714	32,563	02/28/2018	01/25/2048
3140KD	G4	6	FNMA Pool #BP5618			4	1.A	834,634	102.123	819,512	802,472	834,081		(147)			2.500	1.282	MON	1,672	20,062	06/18/2020	06/25/2050
3140QD	6N	9	FNMA Pool #CA6276			4	1.A	572,156	99.962	559,269	559,480	571,923		(60)			2.000	1.552	MON	932	11,190	06/18/2020	07/25/2050
3140X9	6Y	6	FNMA Pool #FM6286				1.A	970,062	102.123	949,917	930,166	969,149		(912)			2.500	1.448	MON	1,938	17,441	03/02/2021	01/25/2051
31416X	YZ	7	FNMA Pool #AB2527			4	1.A	1,083,119	109.017	1,172,264	1,075,306	1,082,107					4.000	3.765	MON	3,584	43,012	06/28/2011	03/25/2041
31418D	CA	8	FNMA Pool #MA3664			4	1.A	182,528	106.538	187,660	176,143	182,265		(47)			4.000	1.542	MON	587	7,046	07/10/2019	05/25/2049
31418D	XJ	6	FNMA Pool #MA4280				1.A	696,568	96.817	683,362	705,832	696,752		185			1.500	1.632	MON	882	7,941	03/02/2021	03/25/2051
31418D	XL	1	FNMA Pool #MA4282				1.A	870,944	102.156	854,669	836,629	870,195		(749)			2.500	1.575	MON	1,743	15,687	03/02/2021	03/25/2051
31419B	CT	0	FNMA Pool #AE0981			4	1.A	192,182	107.251	199,901	186,386	191,520		(3)			3.500	2.717	MON	544	6,524	09/23/2011	03/25/2041
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities							14,660,943	XXX	14,745,301	14,342,521	14,649,209	0	(6,465)	0	0	XXX	XXX	XXX	30,238	338,077	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations							45,782,516	XXX	46,859,332	44,743,521	45,046,357	0	(113,995)	0	0	XXX	XXX	XXX	317,236	1,121,019	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00206R	LJ	9	AT&T Inc Sr Nt			1	2.B FE	56,570	100.700	60,420	60,000	56,586		16			3.550	3.853	MS	627	1,065	09/09/2021	09/15/2055
015271	AT	6	Alexandria Real Estate Equity Sr Nt			1	2.A FE	205,454	103.615	202,049	195,000	204,911		(543)			2.750	2.034	JD	238	2,681	07/14/2021	12/15/2029
015271	AV	1	Alexandria Real Estate Equity Sr Nt			1	2.A FE	55,333	94.051	56,431	60,000	55,559		227			1.875	2.650	FA	469	563	04/29/2021	02/01/2033
023135	AW	6	Amazon.com Inc Sr Nt			1	1.D FE	10,987,838	101.881	11,206,921	11,000,000	10,996,973		2,586			2.400	2.425	FA	94,600	264,000	06/08/2018	02/22/2023
024836	AF	5	American Campus CMNTYS Sr Nt			1	2.B FE	102,073	102.344	102,344	100,000	101,927		(146)			2.850	2.577	FA	1,188	1,425	04/26/2021	02/01/2030
024836	AG	3	American Campus CMNTYS Sr Nt			1	2.B FE	66,881	110.781	66,468	60,000	66,552		(329)			3.875	2.490	JJ	975	1,163	06/30/2021	01/30/2031
03040W	AK	1	American Water Cap Corp Sr Nt			1	2.A FE	1,835,260	105.357	1,843,749	1,750,000	1,771,783		(9,573)			3.850	3.249	MS	22,458	67,375	09/02/2014	03/01/2024
03524B	AF	3	Anheuser-Busch Inbev Fin Sr Nt			1	2.B FE	73,354	121.341	72,804	60,000	73,154		(200)			4.625	3.229	FA	1,156	1,388	06/30/2021	02/01/2044
036752	AP	8	Anthem Inc Sr Nt			1	2.B FE	273,941	102.411	281,629	275,000	274,015		74			2.550	2.594	MS	2,065	3,467	03/08/2021	03/15/2031
036752	AS	2	Anthem Inc Sr Nt			1	2.B FE	124,545	111.479	139,348	125,000	124,552		7			3.600	3.620	MS	1,325	2,225	03/08/2021	03/15/2051
037735	CZ	8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	124,519	102.294	127,867	125,000	124,554		35			2.700	2.744	AO	844	1,875	03/09/2021	04/01/2031
04273W	AC	5	Arrow Electronics Inc Sr Nt			1	2.C FE	279,408	100.930	282,605	280,000	279,410		2			2.950	2.974	FA	688		11/16/2021	02/15/2032
045054	AL	7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	1,160,753	106.300	1,116,147	1,050,000	1,149,976		(10,776)			4.250	1.537	MN	7,438	27,625	09/15/2021	11/01/2029
045054	AP	8	Ashtead Capital Inc Sr Nt			1	2.C FE	488,751	97.583	478,159	490,000	488,793		43			2.450	2.479	FA	4,635		08/03/2021	08/12/2031
046497	AB	9	Atalaya Equipment LBASS Ser 2021-1A Cl A				1.A FE	49,996	99.857	49,929	50,000	49,996					1.230	1.236	MON	27	26	11/16/2021	05/15/2026
046497	AC	7	Atalaya Equipment LBASS Ser 2021-1A Cl B				1.F FE	49,990	99.983	49,991	50,000	49,990					2.080	2.096	MON	46	43	11/16/2021	02/15/2027
06051G	HC	6	Bank of America Corp Sr Nt			1	1.F FE	858,284	102.071	878,829	861,000	859,993		489			3.004	3.066	JD	790	25,864	05/23/2018	12/20/2023
06051G	JA	8	Bank of America Corp Fix to Flt Sr Nt			1	1.G FE	192,331	120.615	192,983	160,000	191,978		(353)			4.083	3.025	MS	1,833	3,266	06/30/2021	03/20/2051
06849R	AG	7	Barrick NA Finance LLC Co Gtd Nt			1	2.B FE	179,982	136.114	176,948	130,000	179,069		(913)			5.700	3.098	MN	638	3,705	06/30/2021	05/30/2041
07274N	AL	7	Bayer US Finance II LLC Sr Nt			1	2.B FE	575,941	111.936	559,682	500,000	572,377		(3,564)			4.375	2.053	JD	972	10,938	09/15/2021	12/15/2028

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	For re g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
084659	AV	3	Berkshire Hathaway Energy Sr Nt.....	.....	..	.....1	1.G FE.....	571,395	...111.156	555,781	500,000	569,176	.....	.....(2,219)	.....	.....	.....3.700	1.889	JJ.....	8,531	.....	09/15/2021.	07/15/2030.
084659	AX	9	Berkshire Hathaway Energy Sr Nt.....	.....	..	.....1	1.G FE.....	70,677	...122.414	73,448	60,000	70,527	.....	.....(150)	.....	.....	.....4.250	3.292	AO.....	538	1,275	04/28/2021.	10/15/2050.
092113	AT	6	Black Hills Corp Sr Nt.....	.....	..	.....1	2.A FE.....	102,303	...99.464	99,464	100,000	102,183	.....	.....(120)	.....	.....	.....2.500	2.208	JD.....	111	1,250	06/30/2021.	06/15/2030.
097023	BK	0	Boeing Co Sr Nt.....	.....	..	.....1	2.C FE.....	39,569	...100.754	40,302	40,000	39,587	.....	.....18	.....	.....	.....3.300	3.398	MS.....	440	660	04/26/2021.	03/01/2035.
097023	CJ	2	Boeing Co Sr Nt.....	.....	..	.....1	2.C FE.....	61,729	...104.698	62,819	60,000	61,660	.....	.....(70)	.....	.....	.....3.600	3.320	MN.....	360	1,620	05/24/2021.	05/01/2034.
097023	CU	7	Boeing Co Sr Nt.....	.....	..	.....1	2.C FE.....	63,101	...112.953	62,124	55,000	62,217	.....	.....(884)	.....	.....	.....5.040	2.329	MN.....	462	2,772	04/26/2021.	05/01/2027.
097023	CW	3	Boeing Co Sr Nt.....	.....	..	.....1	2.C FE.....	51,625	...135.774	54,309	40,000	51,476	.....	.....(149)	.....	.....	.....5.805	4.072	MN.....	387	2,322	04/27/2021.	05/01/2050.
097023	CY	9	Boeing Co Sr Nt.....	.....	..	.....1	2.C FE.....	305,792	...116.801	303,683	260,000	302,965	.....	.....(2,827)	.....	.....	.....5.150	2.846	MN.....	2,232	10,815	06/30/2021.	05/01/2030.
10373Q	BL	3	BP Cap Mkts America Sr Nt.....	.....	..	.....1	1.F FE.....	258,709	...110.418	253,962	230,000	257,158	.....	.....(1,551)	.....	.....	.....3.633	2.029	AO.....	1,973	4,178	06/30/2021.	04/06/2030.
11135F	AQ	4	Broadcom Inc Sr Unsecured Nt.....	.....	..	.....1	2.C FE.....	1,098,630	...111.053	1,110,527	1,000,000	1,096,676	.....	.....(1,954)	.....	.....	.....4.150	2.876	MN.....	5,303	20,750	10/18/2021.	11/15/2030.
11135F	AS	0	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	182,850	...112.870	180,591	160,000	181,971	.....	.....(878)	.....	.....	.....4.300	2.797	MN.....	879	3,440	06/30/2021.	11/15/2032.
11135F	BK	6	Broadcom Inc Sr Nt.....	.....	..	.....1	2.C FE.....	287,784	...104.501	292,604	280,000	287,666	.....	.....(118)	.....	.....	.....3.419	3.124	AO.....	2,021	.....	10/15/2021.	04/15/2033.
11135F	BL	4	Broadcom Inc Sr Unsecured Nt.....	.....	..	.....1	2.C FE.....	1,026,360	...104.428	1,044,282	1,000,000	1,026,011	.....	.....(349)	.....	.....	.....3.469	3.207	AO.....	7,323	.....	10/19/2021.	04/15/2034.
11135F	BQ	3	Broadcom Inc Sr Unsecured Nt.....	.....	..	.....1	2.C FE.....	784,032	...100.500	803,998	800,000	784,185	.....	.....153	.....	.....	.....3.187	3.357	MN.....	3,258	3,187	10/19/2021.	11/15/2036.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....1	1.G FE.....	11,944,080	...105.133	12,615,972	12,000,000	11,980,129	.....	.....5,738	.....	.....	.....3.000	3.054	AO.....	90,000	360,000	03/04/2015.	04/01/2025.
12513G	BH	1	CDW LLC Sr Nt.....	.....	..	.....1	2.C FE.....	160,000	...102.577	164,124	160,000	160,000	.....	.....	.....	.....	.....3.276	3.276	JD.....	437	.....	11/23/2021.	12/01/2028.
125523	CM	0	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	424,507	...100.544	427,311	425,000	424,546	.....	.....39	.....	.....	.....2.375	2.388	MS.....	2,972	5,383	03/01/2021.	03/15/2031.
125523	CQ	1	Cigna Corp Sr Nt.....	.....	..	.....1	2.B FE.....	139,472	...105.475	147,666	140,000	139,482	.....	.....10	.....	.....	.....3.400	3.420	MS.....	1,402	2,539	03/02/2021.	03/15/2051.
126408	HQ	9	CSX Corp Sr Nt.....	.....	..	.....1	2.A FE.....	103,196	...101.794	101,794	100,000	103,021	.....	.....(175)	.....	.....	.....2.400	1.984	FA.....	907	1,200	06/30/2021.	02/15/2030.
134429	BJ	7	Campbell Soup Co Sr Nt.....	.....	..	.....1	2.C FE.....	80,945	...99.520	79,616	80,000	80,896	.....	.....(49)	.....	.....	.....2.375	2.223	AO.....	354	950	06/30/2021.	04/24/2030.
141781	BM	5	Cargill Inc Sr Nt.....	.....	..	.....1	1.F FE.....	3,003,420	...99.208	2,976,237	3,000,000	3,002,870	.....	.....(327)	.....	.....	.....2.125	2.112	AO.....	12,042	63,750	04/20/2020.	04/23/2030.
14448C	AR	5	Carrier Global Corp Sr Nt.....	.....	..	.....1	2.C FE.....	60,700	...104.632	62,779	60,000	60,682	.....	.....(18)	.....	.....	.....3.377	3.292	AO.....	484	1,013	04/22/2021.	04/05/2040.
172967	HD	6	Citigroup Inc Sr Nt.....	.....	..	.....1	2.A FE.....	9,977,000	...105.408	10,540,760	10,000,000	9,995,147	.....	.....2,536	.....	.....	.....3.875	3.903	AO.....	71,042	387,500	10/21/2013.	10/25/2020.
172967	MY	4	Citigroup Inc Sr Nt Fix to Float.....	.....	..	.....1	1.G FE.....	163,629	...100.699	161,118	160,000	163,466	.....	.....(163)	.....	.....	.....2.561	2.302	MN.....	683	2,015	06/30/2021.	05/01/2032.
20030N	CM	1	Comcast Corp Sr Nt.....	.....	..	.....1	1.G FE.....	208,779	...128.267	205,227	160,000	208,187	.....	.....(592)	.....	.....	.....4.700	3.030	AO.....	1,588	3,760	06/30/2021.	10/15/2048.
20030N	DM	0	Comcast Corp Sr Nt.....	.....	..	.....1	1.G FE.....	316,150	...97.904	313,294	320,000	316,334	.....	.....184	.....	.....	.....1.950	2.090	JJ.....	2,877	3,120	06/30/2021.	01/15/2031.
205887	CD	2	ConAgra Foods Inc Sr Nt.....	.....	..	.....1	2.C FE.....	50,324	...126.815	50,726	40,000	50,014	.....	.....(309)	.....	.....	.....5.300	3.304	MN.....	353	2,120	04/27/2021.	11/01/2038.
21036P	BF	4	Constellation Brands Inc Sr Nt.....	.....	..	.....1	2.C FE.....	168,637	...102.624	164,199	160,000	168,180	.....	.....(457)	.....	.....	.....2.875	2.182	MN.....	767	2,300	06/30/2021.	05/01/2030.
212015	AN	1	Continental Resources Inc Sr Nt.....	.....	..	.....1	2.C FE.....	1,279,807	...104.380	1,278,660	1,225,000	1,278,090	.....	.....(1,716)	.....	.....	.....3.800	1.954	JD.....	3,879	.....	12/01/2021.	06/01/2024.
22003B	AM	8	Corporate Office Prop LP Sr Nt.....	.....	..	.....1	2.C FE.....	421,934	...99.595	423,278	425,000	422,157	.....	.....224	.....	.....	.....2.750	2.832	AO.....	2,467	6,948	03/04/2021.	04/15/2031.
22003B	AP	1	Corporate Office Prop LP Sr Nt.....	.....	..	.....1	2.C FE.....	597,156	...98.242	589,450	600,000	597,178	.....	.....22	.....	.....	.....2.900	2.947	JD.....	2,127	.....	11/02/2021.	12/01/2033.
224044	CN	5	Cox Communications Inc Sr Nt.....	.....	..	.....1	2.B FE.....	81,518	...100.153	80,122	80,000	81,450	.....	.....(69)	.....	.....	.....2.600	2.380	JD.....	92	1,115	06/30/2021.	06/15/2031.
22822V	AL	5	Crown Castle Intl Corp Sr Nt.....	.....	..	.....1	2.C FE.....	115,460	...111.686	111,686	100,000	114,489	.....	.....(971)	.....	.....	.....4.300	2.031	FA.....	1,624	2,150	06/30/2021.	02/15/2029.
22966R	AE	6	Cubesmart LP Sr Nt.....	.....	..	.....1	2.B FE.....	114,805	...113.454	113,454	100,000	113,880	.....	.....(925)	.....	.....	.....4.375	2.189	FA.....	1,653	2,188	06/30/2021.	02/15/2029.
23338V	AB	2	DTE Electric Co Sr Nt.....	.....	..	.....1	1.F FE.....	995,910	...104.889	1,048,885	1,000,000	999,016	.....	.....422	.....	.....	.....3.650	3.697	MS.....	10,747	36,500	08/20/2013.	03/15/2024.
233853	AD	2	Daimler Trucks Finance NA Sr Nt.....	.....	..	.....1	2.A FE.....	2,499,350	...100.849	2,521,233	2,500,000	2,499,360	.....	.....10	.....	.....	.....1.625	1.634	JD.....	1,918	.....	12/02/2021.	12/13/2024.
233853	AG	5	Daimler Trucks Finance NA Sr Nt.....	.....	..	.....1	2.A FE.....	1,993,860	...100.498	2,009,952	2,000,000	1,993,900	.....	.....40	.....	.....	.....2.375	2.423	JD.....	2,243	.....	12/02/2021.	12/14/2028.
24422E	TL	3	Deere /John/ Cap Corp Sr Nt.....	.....	..	.....1	1.F FE.....	14,995,800	...100.013	15,001,950	15,000,000	14,999,988	.....	.....885	.....	.....	.....2.650	2.656	JJ.....	193,229	397,500	01/03/2017.	01/06/2022.
251526	CB	3	Deutsche Bank AG NY Branch Sr Non Prefer.....	.....	..	.....2	2.B FE.....	2,652,075	...105.783	2,644,575	2,500,000	2,648,487	.....	.....(3,588)	.....	.....	.....3.961	1.848	MN.....	9,627	.....	12/02/2021.	11/26/2025.
251526	CP	2	Deutsche Bank AG NY Branch Sr Non Pref.....	.....	..	.....2	2.B FE.....	500,000	...100.034	500,171	500,000	500,000	.....	.....	.....	.....	.....2.311	2.311	MN.....	1,444	.....	11/10/2021.	11/16/2027.

SCHEDULE D - PART 1

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

E10.3

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25179M	AV	5	Devon Energy Corp Sr Nt.....	.....	..	.....1	2.C FE.....	1,158,022	114.385	1,153,004	1,008,000	1,155,340	.....	.....(2,682)	.....	.....	.....5.850	1.757	JD.....	2,475	29,484	12/03/2021.	12/15/2025.	
25179M	BC	6	Devon Energy Corp Sr Nt.....	.....	..	.....1	2.C FE.....	545,216	108.076	540,380	500,000	545,216	.....	.....	.....	.....	.....5.250	(1.092)	MS.....	7,875	.....	12/31/2021.	09/15/2024.	
25278X	AN	9	Diamondback Energy Inc Sr Nt.....	.....	..	.....1	2.C FE.....	542,635	106.084	530,422	500,000	541,221	.....	.....(1,414)	.....	.....	.....3.500	2.320	JD.....	1,458	8,750	09/15/2021.	12/01/2029.	
25278X	AR	0	Diamondback Energy Inc Sr Nt.....	.....	..	.....1	2.C FE.....	104,182	103.242	103,242	100,000	103,988	.....	.....(194)	.....	.....	.....3.125	2.624	MS.....	842	1,563	06/30/2021.	03/24/2031.	
25470D	AR	0	Discovery Communications Sr Nt.....	.....	..	.....1	2.C FE.....	111,589	108.701	108,701	100,000	110,745	.....	.....(844)	.....	.....	.....3.950	2.029	MS.....	1,108	1,975	06/30/2021.	03/20/2028.	
25470D	BJ	7	Discovery Communications Sr Nt.....	.....	..	.....1	2.C FE.....	107,030	107.036	107,036	100,000	106,556	.....	.....(474)	.....	.....	.....3.625	2.720	MN.....	463	3,625	04/29/2021.	05/15/2030.	
256746	AH	1	Dollar Tree Inc Sr Nt.....	.....	..	.....1	2.B FE.....	114,325	111.731	111,731	100,000	113,307	.....	.....(1,018)	.....	.....	.....4.200	1.888	MN.....	537	2,100	06/30/2021.	05/15/2028.	
25746U	DG	1	Dominion Resources Inc Sr Nt Ser C.....	.....	..	.....1	2.B FE.....	329,988	106.618	319,853	300,000	328,515	.....	.....(1,473)	.....	.....	.....3.375	2.079	AO.....	2,531	5,063	07/15/2021.	04/01/2030.	
260543	CG	6	Dow Chemical Co Sr Nt.....	.....	..	.....1	2.B FE.....	45,685	119.603	47,841	40,000	45,571	.....	.....(113)	.....	.....	.....4.375	3.420	MN.....	224	875	05/20/2021.	11/15/2042.	
29278N	AQ	6	Energy Transfer Operating LP Sr Nt.....	.....	..	.....1	2.C FE.....	174,376	106.380	170,208	160,000	173,630	.....	.....(746)	.....	.....	.....3.750	2.581	MN.....	767	3,000	06/30/2021.	05/15/2030.	
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	2,044,160	107.175	2,143,500	2,000,000	2,022,714	.....	.....(4,558)	.....	.....	.....3.500	3.212	AO.....	17,500	70,000	01/28/2021.	04/01/2026.	
29364W	BA	5	Entergy Louisiana LLC Sec Nt.....	.....	..	.....1	1.F FE.....	236,972	114.380	228,759	200,000	235,670	.....	.....(1,302)	.....	.....	.....4.000	2.162	MS.....	2,356	4,000	07/15/2021.	03/15/2033.	
29364W	BH	0	Entergy Louisiana LLC 1st Lien.....	.....	..	.....1	1.F FE.....	101,872	99.727	99,727	100,000	101,800	.....	.....(72)	.....	.....	.....2.350	2.153	JD.....	104	1,795	06/30/2021.	06/15/2032.	
29366M	AC	2	Entergy Arkansas LLC 1st Mtg Bd.....	.....	..	.....1	1.F FE.....	41,698	106.212	42,485	40,000	41,679	.....	.....(19)	.....	.....	.....3.350	3.133	JD.....	60	949	04/27/2021.	06/15/2052.	
30034W	AB	2	Evergy Inc Sr Nt.....	.....	..	.....1	2.B FE.....	639,792	102.705	616,232	600,000	637,691	.....	.....(2,101)	.....	.....	.....2.900	1.989	MS.....	5,123	8,700	07/16/2021.	09/15/2029.	
30040W	AL	2	Eversource Energy Sr Nt.....	.....	..	.....1	2.A FE.....	149,421	100.571	150,856	150,000	149,463	.....	.....42	.....	.....	.....2.550	2.594	MS.....	1,126	1,955	03/08/2021.	03/15/2031.	
30231G	AW	2	Exxon Mobil Corp Sr Nt.....	.....	..	.....1	1.D FE.....	71,614	117.265	70,359	60,000	71,450	.....	.....(164)	.....	.....	.....4.114	2.984	MS.....	823	1,234	06/30/2021.	03/01/2046.	
30231G	BK	7	Exxon Mobil Corp Sr Nt.....	.....	..	.....1	1.D FE.....	902,447	109.862	878,893	800,000	897,901	.....	.....(4,546)	.....	.....	.....3.482	1.824	MS.....	7,893	13,928	09/15/2021.	03/19/2030.	
313747	BA	4	Federal Realty Investors Tr Sr Nt.....	.....	..	.....1	2.A FE.....	109,867	107.391	107,391	100,000	109,350	.....	.....(517)	.....	.....	.....3.500	2.241	JD.....	292	1,750	06/30/2021.	06/01/2030.	
31620M	BT	2	Fidelity Natl Info Serv Inc Sr Nt.....	.....	..	.....1	2.B FE.....	273,292	97.989	269,471	275,000	273,420	.....	.....128	.....	.....	.....2.250	2.320	MS.....	2,063	3,077	02/23/2021.	03/01/2031.	
31620M	BU	9	Fidelity Natl Info Serv Inc Sr Nt.....	.....	..	.....1	2.B FE.....	273,336	100.797	277,191	275,000	273,387	.....	.....51	.....	.....	.....3.100	3.141	MS.....	2,842	4,239	02/23/2021.	03/01/2041.	
33834D	AA	2	Five Comers Funding Trust Sr Nt.....	.....	..	.....1	1.G FE.....	320,082	103.785	311,356	300,000	319,445	.....	.....(637)	.....	.....	.....2.850	1.982	MN.....	1,093	4,275	09/15/2021.	05/15/2030.	
361448	AU	7	GATX Corp Sr Nt.....	.....	..	.....1	2.B FE.....	139,901	127.096	139,806	110,000	139,165	.....	.....(737)	.....	.....	.....5.200	3.476	MS.....	1,684	5,720	02/22/2021.	03/15/2044.	
370334	CL	6	General Mills Inc Sr Nt.....	.....	..	.....1	2.B FE.....	201,976	104.404	198,367	190,000	201,333	.....	.....(643)	.....	.....	.....2.875	2.066	AO.....	1,153	2,731	06/30/2021.	04/15/2030.	
37045X	CY	0	General Motors Co Sr Nt.....	.....	..	.....1	2.C FE.....	609,407	106.747	597,784	560,000	607,013	.....	.....(2,394)	.....	.....	.....3.600	2.465	JD.....	560	11,160	07/15/2021.	06/21/2030.	
37045X	DE	3	General Motors Finl Co Sr Nt.....	.....	..	.....1	2.C FE.....	9,611	97.275	9,727	10,000	9,635	.....	.....25	.....	.....	.....2.350	2.811	JJ.....	113	118	04/21/2021.	01/08/2031.	
37045X	DH	6	General Motors Finl Co Sr Nt.....	.....	..	.....1	2.C FE.....	101,778	100.104	100,104	100,000	101,653	.....	.....(125)	.....	.....	.....2.400	2.110	AO.....	540	1,207	06/30/2021.	04/10/2028.	
37045X	DL	7	General Motors Finl Co Sr Nt.....	.....	..	.....1	2.C FE.....	101,129	99.758	99,758	100,000	101,078	.....	.....(51)	.....	.....	.....2.700	2.568	JD.....	158	1,350	06/30/2021.	06/10/2031.	
37331N	AK	7	Georgia-Pacific LLC Sr Nt.....	.....	..	.....1	1.G FE.....	309,984	100.632	301,897	300,000	309,491	.....	.....(493)	.....	.....	.....2.300	1.873	AO.....	1,169	3,450	07/15/2021.	04/30/2030.	
37940X	AA	0	Global Payments Inc Sr Nt.....	.....	..	.....1	2.C FE.....	1,776,658	102.862	1,779,504	1,730,000	1,775,255	.....	.....(1,404)	.....	.....	.....2.650	1.762	FA.....	17,319	.....	11/23/2021.	02/15/2025.	
37940X	AC	6	Global Payments Inc Sr Nt.....	.....	..	.....1	2.C FE.....	43,703	115.301	46,120	40,000	43,657	.....	.....(46)	.....	.....	.....4.150	3.618	FA.....	627	830	05/20/2021.	08/15/2049.	
37940X	AF	9	Global Payments Inc Sr Nt.....	.....	..	.....1	2.C FE.....	1,598,880	100.045	1,600,718	1,600,000	1,598,917	.....	.....37	.....	.....	.....1.500	1.522	MN.....	2,600	.....	11/16/2021.	11/15/2024.	
38141G	YJ	7	Goldman Sachs Group Inc Sr Nt Fix to Flo.....	.....	..	.....1	1.F FE.....	500,000	98.609	493,046	500,000	500,000	.....	.....	.....	.....	.....2.383	2.383	JJ.....	5,296	.....	07/14/2021.	07/21/2032.	
40434L	AG	0	HP Inc Sr Nt.....	.....	..	.....1	2.B FE.....	502,165	98.796	493,978	500,000	502,083	.....	.....(82)	.....	.....	.....2.650	2.599	JD.....	515	6,662	07/16/2021.	06/17/2031.	
44148J	AA	7	Hotwire Funding LLC Ser 2021-1 CI A2.....	.....	..	.....1	1.F FE.....	150,000	99.142	148,713	150,000	150,000	.....	.....	.....	.....	.....2.311	2.322	MON.....	404	.....	11/09/2021.	11/20/2051.	
446413	AT	3	Huntington Ingalls Industries Sr Nt.....	.....	..	.....1	2.C FE.....	45,100	111.508	44,603	40,000	44,753	.....	.....(347)	.....	.....	.....4.200	2.563	MN.....	280	840	04/30/2021.	05/01/2030.	
44891A	BK	2	Hyundia Capital America Sr Nt.....	.....	..	.....1	2.A FE.....	1,152,511	112.387	1,123,866	1,000,000	1,138,886	.....	.....(13,625)	.....	.....	.....5.875	1.395	AO.....	13,708	29,375	09/02/2021.	04/07/2025.	
459200	KA	8	International Bus Machs Corp Sr Nt.....	.....	..	.....1	1.G FE.....	335,778	108.779	326,337	300,000	334,546	.....	.....(1,232)	.....	.....	.....3.500	1.823	MN.....	1,342	5,250	09/16/2021.	05/15/2029.	
46188B	AB	8	Invitation Homes OP Sr Nt.....	.....	..	.....1	2.C FE.....	998,710	99.039	990,392	1,000,000	998,735	.....	.....25	.....	.....	.....2.300	2.320	MN.....	3,578	.....	11/01/2021.	11/15/2028.	

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
465685	AQ	8	ITC Holdings Corp Sr Nt.....	.....	..	.....1	2.B FE.....	169,221	102.407	163,851	160,000	168,735		(486)			2.950	2.212	MN.....	616	2,360	06/30/2021.	05/14/2030.
46647P	CE	4	JP Morgan Chase & Co Sr Nt Fixed to Floa.....	.....	..	.....2	1.F FE.....	64,489	107.789	64,673	60,000	64,443		(46)			3.328	2.949	AO.....	383	998	06/30/2021.	04/22/2052.
485170	AR	5	Kansas City Southern Inds Inc Sr Nt.....	.....	..	.....1	2.B FE.....	2,497,489	103.530	2,588,255	2,500,000	2,499,320		319			3.850	3.865	MN.....	12,299	96,250	01/28/2021.	11/15/2023.
49271V	AM	2	Keurig Dr Pepper Inc Sr Nt.....	.....	..	.....1	2.B FE.....	139,474	104.328	146,060	140,000	139,482		8			3.350	3.370	MS.....	1,381	2,345	03/01/2021.	03/15/2051.
49446R	AW	9	Kimco Realty Corp Sr Nt.....	.....	..	.....1	2.A FE.....	165,165	101.950	163,120	160,000	164,908		(257)			2.700	2.301	AO.....	1,080	2,160	06/30/2021.	10/01/2030.
494550	AL	0	Kinder Morgan Energy - LP Sr Nt.....	.....	..	.....1	2.B FE.....	187,489	140.184	182,239	130,000	185,179		(2,309)			7.750	2.911	MS.....	2,967	5,038	06/30/2021.	03/15/2032.
50540R	AQ	5	Laboratory Corp of America Sr Nt.....	.....	..	.....1	2.B FE.....	478,248	105.625	468,286	443,350	474,805		(3,444)			3.600	1.053	FA.....	6,650		09/02/2021.	02/01/2025.
50540R	AS	1	Laboratory Corp of America Sr Nt.....	.....	..	.....1	2.B FE.....	46,318	122.418	48,967	40,000	46,218		(100)			4.700	3.693	FA.....	783	940	05/20/2021.	02/01/2045.
529043	AE	1	Lexington Realty Trust Sr Nt.....	.....	..	.....1	2.B FE.....	838,542	99.711	836,579	839,000	838,625		83			2.700	2.706	MS.....	6,670	4,948	10/26/2021.	09/15/2030.
53227J	AC	8	Life Storage LP Sr Nt.....	.....	..	.....1	2.B FE.....	529,779	98.431	524,636	533,000	529,937		158			2.200	2.273	AO.....	2,475	5,863	07/14/2021.	10/15/2030.
55336V	BQ	2	MPLX LP Sr Nt.....	.....	..	.....1	2.B FE.....	60,804	99.940	59,964	60,000	60,764		(40)			2.650	2.481	FA.....	601	795	06/30/2021.	08/15/2030.
565849	AE	6	Marathon Oil Corp Nt.....	.....	..	.....1	2.C FE.....	133,720	132.612	132,612	100,000	132,966		(754)			6.600	3.799	AO.....	1,650	3,300	06/30/2021.	10/01/2037.
565849	AP	1	Marathon Oil Corp Sr Nt.....	.....	..	.....2	2.C FE.....	157,647	109.751	155,847	142,000	156,000		(1,647)			4.400	2.404	JJ.....	2,881	3,124	04/28/2021.	07/15/2027.
573284	AV	8	Martin Marietta Materials Inc Sr Nt.....	.....	..	.....1	2.B FE.....	204,988	100.790	201,580	200,000	204,740		(248)			2.500	2.174	MS.....	1,472	2,500	07/14/2021.	03/15/2030.
579780	AM	9	McCormick & Co Inc Sr Nt.....	.....	..	.....2	2.B FE.....	6,995,590	104.488	7,314,139	7,000,000	6,998,244		633			3.150	3.160	FA.....	83,300	220,500	08/09/2017.	08/15/2024.
58933Y	BE	4	Merck & Co Inc Sr Nt.....	.....	..	.....1	1.E FE.....	1,698,622	100.475	1,710,211	1,702,128	1,698,641		19			2.150	2.173	JD.....	2,135		12/07/2021.	12/10/2031.
595112	BS	1	Micron Technology Inc Sr Unsecured Nt.....	.....	..	.....1	2.C FE.....	800,000	100.557	804,455	800,000	800,000					2.703	2.703	AO.....	3,604		10/18/2021.	04/15/2032.
61772B	AC	7	Morgan Stanley Sr Nt Fix to Flt.....	.....	..	.....1	1.F FE.....	115,012	105.199	115,719	110,000	114,915		(96)			3.217	2.911	AO.....	678	1,769	06/30/2021.	04/22/2042.
61945C	AE	3	Mosaic Co Sr Nt.....	.....	..	.....	2.C FE.....	39,499	133.400	40,020	30,000	39,359		(139)			5.625	3.560	MN.....	216	844	06/30/2021.	11/15/2043.
620076	BU	2	Motorola Solutions Inc Sr Nt.....	.....	..	.....1	2.C FE.....	102,358	100.362	100,362	100,000	102,250		(108)			2.750	2.474	MN.....	283	1,375	06/30/2021.	05/24/2031.
62912X	AF	1	NGPL Pipeco LLC Sr Nt.....	.....	..	.....2	2.C FE.....	465,620	111.291	459,633	413,000	463,926		(1,694)			4.875	2.307	FA.....	7,606		11/16/2021.	08/15/2027.
62928C	AA	0	NGPL Pipeco LLC Sr Nt.....	.....	..	.....	2.C FE.....	291,989	101.908	295,534	290,000	291,899		(91)			3.250	3.170	JJ.....	5,943		05/27/2021.	07/15/2031.
637417	AL	0	National Retail Properties Inc Sr Nt.....	.....	..	.....1	2.A FE.....	411,262	112.823	403,906	358,000	409,154		(2,109)			4.300	1.960	AO.....	3,250	7,697	09/20/2021.	10/15/2028.
637417	AN	6	National Retail Properties Inc Sr Nt.....	.....	..	.....1	2.A FE.....	61,352	101.262	60,757	60,000	61,281		(72)			2.500	2.209	AO.....	317	750	06/30/2021.	04/15/2030.
637417	AQ	9	National Retail Properties Inc Sr Nt.....	.....	..	.....1	2.A FE.....	137,048	104.015	145,621	140,000	137,097		50			3.500	3.615	AO.....	1,034	2,926	03/15/2021.	04/15/2051.
637432	ND	3	National Rural Utilities Coop Sr Nt.....	.....	..	.....1	1.E FE.....	1,998,780	104.452	2,089,032	2,000,000	1,999,588		127			2.850	2.857	JJ.....	24,383	57,000	01/20/2015.	01/27/2025.
651290	AR	9	Newfield Exploration Co Sr Nt.....	.....	..	.....1	2.C FE.....	2,758,000	110.990	2,774,753	2,500,000	2,753,316		(4,684)			5.375	2.527	JJ.....	67,188		12/02/2021.	01/01/2026.
651639	AP	1	Newmont Mining Corp Sr Nt.....	.....	..	.....1	2.A FE.....	148,795	125.974	151,168	120,000	148,136		(659)			4.875	3.253	MS.....	1,723	2,925	05/20/2021.	03/15/2042.
65473P	AJ	4	Nisource Inc Sr Nt.....	.....	..	.....1	2.B FE.....	1,002,470	108.147	1,081,474	1,000,000	1,002,117		(218)			3.600	3.570	MN.....	6,000	36,000	04/07/2020.	05/01/2030.
65473P	AL	9	Nisource Inc Sr Nt.....	.....	..	.....1	2.B FE.....	123,479	93.642	121,734	130,000	123,784		305			1.700	2.284	FA.....	835	1,105	06/30/2021.	02/15/2031.
654740	BS	7	Nissan Motor Acceptance Corp Sr Nt.....	.....	..	.....1	2.C FE.....	161,109	98.404	157,446	160,000	160,994		(115)			2.000	1.842	MS.....	996	1,600	06/30/2021.	03/09/2026.
65480C	AC	9	Nissan Motor Acc Co Sr Nt.....	.....	..	.....1	2.C FE.....	499,880	97.595	487,974	500,000	499,887		7			1.850	1.855	MS.....	2,698		09/13/2021.	09/16/2026.
65480C	AD	7	Nissan Motor Acc Co Sr Nt.....	.....	..	.....1	2.C FE.....	268,898	97.668	262,726	269,000	268,902		4			2.450	2.456	MS.....	1,922		09/13/2021.	09/15/2028.
664397	AM	8	Eversource Energy Sr Nt.....	.....	..	.....1	2.A FE.....	1,997,960	104.429	2,088,576	2,000,000	1,999,311		213			3.150	3.162	JJ.....	29,050	63,000	01/12/2015.	01/15/2025.
682680	AW	3	ONEOK Inc Sr Nt.....	.....	..	.....1	2.C FE.....	622,963	109.812	603,968	550,000	617,992		(4,971)			4.350	2.408	MS.....	7,045	15,225	07/14/2021.	03/15/2029.
682680	BB	8	ONEOK Inc Sr Nt.....	.....	..	.....1	2.B FE.....	104,852	102.211	102,211	100,000	104,593		(259)			3.100	2.461	MS.....	913	1,550	06/30/2021.	03/15/2030.
682680	BC	6	ONEOK Inc Sr Nt.....	.....	..	.....1	2.B FE.....	67,531	111.314	66,788	60,000	67,458		(73)			4.500	3.773	MS.....	795	1,350	06/30/2021.	03/15/2050.
68389X	CE	3	Oracle Corp Sr Nt.....	.....	..	.....1	2.A FE.....	274,574	100.596	276,639	275,000	274,603		29			2.875	2.893	MS.....	2,108	3,975	03/22/2021.	03/25/2031.
68902V	AK	3	Otis Worldwide Corp Sr Nt.....	.....	..	.....1	2.B FE.....	103,890	101.533	103,678	100,000	103,678		(212)			2.565	2.057	FA.....	969	1,283	06/30/2021.	02/15/2030.
71270Q	EB	8	Peoples United Bank Sr Nt.....	.....	..	.....	2.B FE.....	1,266,538	105.091	1,313,633	1,250,000	1,254,882		(1,798)			4.000	3.837	JJ.....	23,056	50,000	08/26/2014.	07/15/2024.

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448	CY	2	Pepsico Inc Sr Nt.....	.....		.....1	1.E FE.....	3,130,380	...	107.280	3,218,400	3,000,000	3,053,014	.....	.....(13,987)	.....	.....	.....3.500	2.971	JJ.....	47,833	105,000	01/19/2016.	07/17/2025.
720198	AE	0	Piedmont Operating Partnership Sr Nt.....	.....		.....1	2.B FE.....	102,118	...	102.675	102,675	100,000	102,015	.....	.....(103)	.....	.....	.....3.150	2.878	FA.....	1,190	1,575	06/30/2021.	08/15/2030.
74251V	AS	1	Principal Financial Group Sr Nt.....	.....		.....1	1.G FE.....	100,129	...	98.985	98,985	100,000	100,123	.....	.....(6)	.....	.....	.....2.125	2.109	JD.....	94	1,063	06/30/2021.	06/15/2030.
74432Q	CF	0	Prudential Financial Inc Sr Nt Ser MTN.....	.....		.....1	1.G FE.....	68,947	...	114.077	68,446	60,000	68,850	.....	.....(96)	.....	.....	.....3.700	2.936	MS.....	666	1,110	06/30/2021.	03/13/2051.
74834L	BC	3	Quest Diagnostics Inc Sr Nt.....	.....		.....1	2.B FE.....	104,837	...	103.367	103,367	100,000	104,614	.....	.....(223)	.....	.....	.....2.800	2.245	JD.....	8	1,400	06/30/2021.	06/30/2031.
756109	AR	5	Realty Income Corp Sr Nt.....	.....		.....1	1.G FE.....	2,059,540	...	110.505	2,210,100	2,000,000	2,031,573	.....	.....(6,257)	.....	.....	.....4.125	3.744	AO.....	17,417	82,500	03/08/2017.	10/15/2026.
756109	BL	7	Realty Income Corp Sr Nt.....	.....		.....1	1.G FE.....	529,033	...	104.170	520,850	500,000	528,697	.....	.....(335)	.....	.....	.....2.850	2.244	JD.....	633	7,125	11/10/2021.	12/15/2032.
76131V	AB	9	Retail PPTYS Of America Sr Nt.....	.....		.....1	2.C FE.....	391,887	...	110.857	392,435	354,000	391,565	.....	.....(321)	.....	.....	.....4.750	3.301	MS.....	4,951	.....	12/10/2021.	09/15/2030.
785592	AX	4	Sabine Pass Liquefaction 1st Lien Nt.....	.....		.....1	2.C FE.....	184,933	...	113.106	180,970	160,000	183,585	.....	.....(1,348)	.....	.....	.....4.500	2.431	MN.....	920	3,600	06/30/2021.	05/15/2030.
832696	AS	7	Smucker JM Co Sr Nt.....	.....		.....1	2.B FE.....	61,325	...	100.393	60,236	60,000	61,253	.....	.....(71)	.....	.....	.....2.375	2.089	MS.....	420	713	06/30/2021.	03/15/2030.
83416W	AA	1	Solar Star Funding LLC Sr Nt.....	.....		.....1	2.B FE.....	16,509,740	...	115.519	19,071,903	16,509,740	16,509,740	.....	.....	.....	.....	.....5.375	5.375	JD.....	2,465	887,399	06/20/2013.	06/30/2035.
842400	GF	4	Southern CA Edison Co 1st Mtg Bd.....	.....		.....1,4	1.G FE.....	142,857	...	99.963	142,805	142,857	142,857	.....	.....	.....	.....	.....1.845	1.845	FA.....	1,098	2,636	01/13/2015.	02/01/2022.
84861T	AC	2	Spirit Realty LP Sr Nt.....	.....		.....1	2.B FE.....	1,627,500	...	110.255	1,626,267	1,475,000	1,625,181	.....	.....(2,319)	.....	.....	.....4.450	2.046	MS.....	19,327	.....	12/02/2021.	09/15/2026.
84861T	AD	0	Spirit Realty LP Sr Nt.....	.....		.....1	2.B FE.....	361,472	...	109.953	357,347	325,000	357,987	.....	.....(3,485)	.....	.....	.....4.000	2.470	JJ.....	5,994	6,500	02/22/2021.	07/15/2029.
84861T	AH	1	Spirit Realty LP Sr Nt.....	.....		.....1	2.B FE.....	278,495	...	97.757	273,720	280,000	278,659	.....	.....164	.....	.....	.....2.100	2.183	MS.....	1,731	3,136	06/30/2021.	03/15/2028.
84861T	AJ	7	Spirit Realty LP Sr Nt.....	.....		.....1	2.B FE.....	273,196	...	99.311	273,106	275,000	273,312	.....	.....116	.....	.....	.....2.700	2.770	FA.....	2,805	3,341	02/22/2021.	02/15/2032.
87264A	CB	9	T-Mobile USA Inc 1st Lien.....	.....		.....1	2.C FE.....	162,344	...	99.682	159,491	160,000	162,234	.....	.....(110)	.....	.....	.....2.550	2.375	FA.....	1,541	2,040	06/30/2021.	02/15/2031.
87305Q	CH	2	TTX Co Sr Nt.....	.....		.....1	1.F FE.....	1,528,695	...	106.809	1,602,129	1,500,000	1,509,882	.....	.....(3,040)	.....	.....	.....3.600	3.370	JJ.....	24,900	54,000	02/17/2015.	01/15/2025.
89236T	DP	7	Toyota Motor Credit Corp Sr Nt.....	.....		.....1	1.E FE.....	9,986,500	...	100.038	10,003,790	10,000,000	9,999,922	.....	.....2,840	.....	.....	.....2.600	2.629	JJ.....	122,778	260,000	01/04/2017.	01/11/2022.
89788K	AA	4	Truist Bank Sub Nt.....	.....		.....2	1.F FE.....	512,110	...	99.944	499,720	500,000	511,509	.....	.....(601)	.....	.....	.....2.250	1.936	MS.....	3,438	5,625	07/15/2021.	03/11/2030.
90265E	AP	5	UDR Inc Sr Nt.....	.....		.....1	2.A FE.....	114,377	...	113.167	113,167	100,000	113,184	.....	.....(1,194)	.....	.....	.....4.400	2.300	JJ.....	1,894	2,200	04/27/2021.	01/26/2029.
907818	FT	0	Union Pacific Corp Sr Nt.....	.....		.....1	1.G FE.....	39,988	...	106.780	42,712	40,000	39,989	.....	.....	.....	.....	.....3.200	3.202	MN.....	146	640	05/17/2021.	05/20/2041.
91324P	EE	8	UnitedHealth Group Inc Sr Nt.....	.....		.....1	1.F FE.....	105,344	...	104.771	104,771	100,000	105,240	.....	.....(104)	.....	.....	.....3.050	2.694	MN.....	390	1,491	06/30/2021.	05/15/2041.
91913Y	AW	0	Valero Energy Corp Sr Nt.....	.....		.....1	2.B FE.....	1,156,101	...	109.151	1,135,169	1,040,000	1,151,865	.....	.....(4,236)	.....	.....	.....4.000	2.326	AO.....	10,400	20,800	09/17/2021.	04/01/2029.
91914J	AB	8	Valero Energy Corp Sr Nt.....	.....		.....1	2.B FE.....	221,369	...	110.957	216,366	195,000	220,221	.....	.....(1,148)	.....	.....	.....4.500	2.172	MS.....	2,584	.....	09/16/2021.	03/15/2028.
92277G	AU	1	Ventas Realty LP Sr Nt.....	.....		.....1	2.A FE.....	528,465	...	103.973	519,865	500,000	527,538	.....	.....(927)	.....	.....	.....3.000	2.226	JJ.....	6,917	.....	09/15/2021.	01/15/2030.
92277G	AV	9	Ventas Realty LP Sr Nt.....	.....		.....1	2.A FE.....	190,998	...	116.917	187,067	160,000	189,471	.....	.....(1,527)	.....	.....	.....4.750	2.375	MN.....	971	3,800	06/30/2021.	11/15/2030.
92556H	AD	9	Viacomcbs Inc Sr Nt.....	.....		.....1	2.B FE.....	116,091	...	113.082	113,082	100,000	115,427	.....	.....(664)	.....	.....	.....4.200	2.470	MN.....	490	2,100	06/30/2021.	05/19/2032.
92840V	AE	2	Vistra Operations Co LLC 1st Lien.....	.....		.....1	2.C FE.....	799,828	...	107.294	793,976	740,000	797,380	.....	.....(2,448)	.....	.....	.....4.300	3.137	JJ.....	14,673	5,160	09/15/2021.	07/15/2029.
92840V	AG	7	Vistra Operations Co LLC 1st Lein.....	.....		.....1	2.C FE.....	176,076	...	103.861	176,564	170,000	175,416	.....	.....(661)	.....	.....	.....3.700	2.998	JJ.....	2,638	3,145	05/05/2021.	01/30/2027.
92936U	AF	6	WP Carey Inc Sr Nt.....	.....		.....1	2.B FE.....	84,147	...	110.665	82,999	75,000	83,834	.....	.....(313)	.....	.....	.....3.850	2.099	JJ.....	1,331	.....	09/16/2021.	07/15/2029.
92936U	AG	4	WP Carey Inc Sr Nt.....	.....		.....1	2.B FE.....	506,175	...	99.236	496,178	500,000	505,907	.....	.....(268)	.....	.....	.....2.400	2.252	FA.....	5,000	6,000	07/15/2021.	02/01/2031.
92940P	AG	9	Westrock Company Sr Nt.....	.....		.....1	2.B FE.....	105,279	...	103.251	103,251	100,000	105,084	.....	.....(195)	.....	.....	.....3.000	2.478	JD.....	133	1,500	06/30/2021.	06/15/2033.
94106L	BA	6	Waste Management Inc Sr Nt.....	.....		.....1	2.A FE.....	1,991,480	...	105.083	2,101,650	2,000,000	1,997,017	.....	.....883	.....	.....	.....3.125	3.175	MS.....	20,833	62,500	02/18/2015.	03/01/2025.
963320	AY	2	Whirlpool Corp Sr Nt.....	.....		.....1	2.B FE.....	101,215	...	100.477	100,477	100,000	101,160	.....	.....(55)	.....	.....	.....2.400	2.259	MN.....	307	1,307	06/30/2021.	05/15/2031.
96950F	AQ	7	Williams Partners LP Sr Nt.....	.....		.....2	2.B FE.....	814,863	...	106.448	798,361	750,000	808,339	.....	.....(6,523)	.....	.....	.....3.900	1.062	JJ.....	13,488	.....	09/02/2021.	01/15/2025.
11271L	AD	4	Brookfield Fin Inc Sr Nt.....	.....	A	1	1.G FE.....	2,319,660	...	115.347	2,306,938	2,000,000	2,317,005	.....	.....(2,655)	.....	.....	.....4.850	2.376	MS.....	24,789	.....	12/07/2021.	03/29/2029.
11271L	AH	5	Brookfield Fin Inc Sr Nt.....	.....	A	1	1.G FE.....	1,616,224	...	101.081	1,617,291	1,600,000	1,615,917	.....	.....(307)	.....	.....	.....2.724	2.600	AO.....	9,201	.....	10/19/2021.	04/15/2031.
136385	AC	5	Canadian Natural Resources Sr Nt.....	.....	A	1	2.C FE.....	47,084	...	133.368	46,679	35,000	46,466	.....	.....(618)	.....	.....	.....7.200	3.333	JJ.....	1,162	1,260	05/05/2021.	01/15/2032.
136385	AJ	0	Canadian Natural Resources Sr Nt.....	.....	A	1	2.C FE.....	136,018	...	132.133	132,133	100,000	135,150	.....	.....(868)	.....	.....	.....6.500	3.489	FA.....	2,456	3,250	06/30/2021.	02/15/2037.

SCHEDULE D - PART 1

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

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates											
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22									
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date									
136385	BA	8	Canadian Natural Resources Sr Nt.....	.....	A	1	2.B FE.....	.....	60,589	102.321	.....	61,393	.....	60,000	.....	60,552	.....	.....	2.825	2.825	JJ.....	816	885	04/29/2021.	07/15/2030.							
13648T	AA	5	Canadian Pacific Railway Sr Nt.....	.....	A	1	2.B FE.....	.....	159,901	98.943	.....	158,309	.....	160,000	.....	159,908	.....	.....	2.050	2.058	MS.....	1,057	1,640	06/30/2021.	03/05/2030.							
29250N	BE	4	Enbridge Inc Sr Nt.....	.....	A	1	2.A FE.....	.....	60,809	102.355	.....	61,413	.....	60,000	.....	60,803	.....	.....	3.400	3.328	FA.....	1,037	.....	06/30/2021.	08/01/2051.							
29250N	BF	1	Enbridge Inc Sr Nt.....	.....	A	1	2.A FE.....	.....	60,253	98.545	.....	59,127	.....	60,000	.....	60,244	.....	.....	2.500	2.459	FA.....	763	.....	06/30/2021.	08/01/2033.							
67077M	AF	5	Nutrien Ltd Sr Nt.....	.....	A	1	2.B FE.....	.....	2,211,697	134.824	.....	2,905,449	.....	2,155,000	.....	2,204,680	.....	.....	5.875	5.644	JD.....	10,551	126,606	01/28/2021.	12/01/2036.							
89352H	AM	1	TransCanada Pipelines Ltd Sr Nt.....	.....	A	2	2.A FE.....	.....	71,473	117.915	.....	70,749	.....	60,000	.....	71,084	.....	.....	4.625	2.792	MS.....	925	1,388	06/30/2021.	03/01/2034.							
00084D	AV	2	ABN AMRO Bank NV Sub Nt Fix to Float.....	.....	D	2	2.B FE.....	.....	1,933,922	100.261	.....	1,938,053	.....	1,933,000	.....	1,933,916	.....	.....	3.324	3.318	MS.....	3,213	.....	12/06/2021.	03/13/2037.							
00973R	AF	0	Aker BP ASA Nt.....	.....	D	1	2.C FE.....	.....	389,946	106.097	.....	381,948	.....	360,000	.....	388,865	.....	.....	3.750	2.606	JJ.....	6,225	1,125	09/15/2021.	01/15/2030.							
05578A	AN	8	BPCE SA Sr Pref.....	.....	D	.....	1.E FE.....	.....	62,950	102.800	.....	61,680	.....	60,000	.....	62,786	.....	.....	2.700	2.049	AO.....	405	810	06/30/2021.	10/01/2029.							
05578Q	AE	3	BPCE SA Sub Nt.....	.....	D	.....	2.B FE.....	.....	739,720	110.488	.....	718,171	.....	650,000	.....	734,154	.....	.....	4.875	1.702	AO.....	7,922	15,844	09/15/2021.	04/01/2026.							
06738E	AE	5	Barclays Plc Sr Nt.....	.....	D	.....	2.B FE.....	.....	2,601,557	105.766	.....	2,591,262	.....	2,450,000	.....	2,598,313	.....	.....	3.650	1.701	MS.....	26,082	.....	12/02/2021.	03/16/2025.							
11042A	AA	2	British Airways Plc EETC.....	.....	D	1	1.F FE.....	.....	560,527	103.695	.....	571,523	.....	551,158	.....	553,430	.....	.....	4.625	4.385	MJSD.....	779	25,491	08/13/2013.	06/20/2024.							
21684A	AA	4	Rabobank Nederland Sub Nt.....	.....	D	.....	2.A FE.....	.....	1,007,690	106.471	.....	1,064,709	.....	1,000,000	.....	1,001,778	.....	.....	4.625	4.527	JD.....	3,854	46,250	01/08/2014.	12/01/2023.							
21684A	AB	2	Rabobank Nederland Sub Nt.....	.....	D	.....	2.A FE.....	.....	85,429	139.855	.....	83,913	.....	60,000	.....	85,034	.....	.....	5.750	3.110	JD.....	288	1,725	06/30/2021.	12/01/2043.							
225313	AK	1	Credit Agricole SA Sub Nt.....	.....	D	2	2.A FE.....	.....	328,038	106.735	.....	320,206	.....	300,000	.....	326,195	.....	.....	4.000	2.433	JJ.....	5,700	.....	07/14/2021.	01/10/2033.							
22535W	AH	0	Credit Agricole SA Sr Nt.....	.....	D	2	1.G FE.....	.....	495,975	97.184	.....	485,921	.....	500,000	.....	496,187	.....	.....	1.247	1.403	JJ.....	2,685	.....	09/15/2021.	01/26/2027.							
225401	AU	2	Credit Suisse Group Sr Nt Fix to Float.....	.....	D	1	2.A FE.....	.....	120,849	101.772	.....	122,127	.....	120,000	.....	120,803	.....	.....	3.091	3.008	MN.....	484	1,855	05/24/2021.	05/14/2032.							
225433	AC	5	Credit Suisse Group Fdg Ltd Sr Nt.....	.....	D	.....	2.A FE.....	.....	271,615	106.240	.....	265,601	.....	250,000	.....	269,702	.....	.....	3.750	1.254	MS.....	2,474	4,688	09/02/2021.	03/26/2025.							
251566	AA	3	Deutsche Telekom AG Sr Nt.....	.....	D	1	2.A FE.....	.....	63,938	106.712	.....	64,027	.....	60,000	.....	63,896	.....	.....	3.625	3.266	JJ.....	967	1,088	06/30/2021.	01/21/2050.							
404280	CT	4	HSBC Holdings PLC Sr Nt Fix to Float.....	.....	D	1	1.G FE.....	.....	80,000	100.625	.....	80,500	.....	80,000	.....	80,000	.....	.....	2.804	2.804	MN.....	231	1,122	05/17/2021.	05/24/2032.							
423012	AF	0	Heineken NV Sr Nt.....	.....	C	1	2.A FE.....	.....	1,987,040	107.857	.....	2,157,134	.....	2,000,000	.....	1,992,085	.....	.....	3.500	3.573	JJ.....	29,556	70,000	03/20/2017.	01/29/2028.							
456837	AV	5	ING Groep NV Sr Nt.....	.....	D	2	1.G FE.....	.....	507,075	99.323	.....	496,616	.....	500,000	.....	506,634	.....	.....	1.726	1.403	AO.....	2,158	4,315	09/15/2021.	04/01/2027.							
456837	AW	3	ING Groep NV Sr Nt Fix to Float.....	.....	D	2	1.G FE.....	.....	165,398	102.060	.....	163,296	.....	160,000	.....	165,153	.....	.....	2.727	2.338	AO.....	1,091	2,182	06/30/2021.	04/01/2032.							
456873	AD	0	Ingersoll-Rand Lux Finance Nt.....	.....	D	1	2.B FE.....	.....	181,210	109.274	.....	174,838	.....	160,000	.....	179,880	.....	.....	3.800	1.889	MS.....	1,689	3,040	06/30/2021.	03/21/2029.							
62947Q	AX	6	NXP BV Sr Nt.....	.....	D	1	2.B FE.....	.....	2,519,256	113.005	.....	2,514,357	.....	2,225,000	.....	2,511,996	.....	.....	5.350	1.978	MS.....	39,679	.....	11/22/2021.	03/01/2026.							
62954H	AD	0	NXP BV/NXP FDG/NXP USA Sr Nt.....	.....	D	1	2.B FE.....	.....	174,928	106.719	.....	170,751	.....	160,000	.....	174,137	.....	.....	3.400	2.201	MN.....	907	2,720	06/30/2021.	05/01/2030.							
62954H	AG	3	NXP BV/NXP FDG/NXP USA Sr Nt.....	.....	D	.....	2.B FE.....	.....	119,588	100.312	.....	120,375	.....	120,000	.....	119,612	.....	.....	2.500	2.539	MN.....	417	1,500	05/04/2021.	05/11/2031.							
822582	AY	8	Shell International Finance Sr Nt.....	.....	C	1	1.D FE.....	.....	125,888	125.477	.....	125,477	.....	100,000	.....	125,473	.....	.....	4.550	2.948	FA.....	1,757	2,275	06/30/2021.	08/12/2043.							
822582	BQ	4	Shell International Finance Sr Nt.....	.....	D	1	1.D FE.....	.....	113,148	116.907	.....	116,907	.....	100,000	.....	112,915	.....	.....	4.000	3.230	MN.....	567	4,000	04/27/2021.	05/10/2046.							
82620K	BE	2	Siemens Financieringsmat Sr Nt.....	.....	D	1	1.E FE.....	.....	149,799	99.822	.....	149,732	.....	150,000	.....	149,814	.....	.....	2.150	2.165	MS.....	985	1,613	03/02/2021.	03/11/2031.							
83051G	AS	7	Skandinaviska Enskilda Sr Nt.....	.....	D	.....	1.D FE.....	.....	1,497,870	98.556	.....	1,478,342	.....	1,500,000	.....	1,498,092	.....	.....	0.650	0.698	MS.....	3,033	.....	08/31/2021.	09/09/2024.							
902613	AE	8	UBS Group AG Sr Nt Fix to Float.....	.....	D	2	1.G FE.....	.....	127,722	96.895	.....	125,964	.....	130,000	.....	127,819	.....	.....	2.095	2.282	FA.....	1,059	1,362	06/30/2021.	02/11/2032.							
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....								189,183,230	XXX		194,982,783		184,604,233		188,887,065			0		(182,002)		0		XXX	XXX	XXX	1,563,712	4,462,979	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																																
07332B	AA	7	Bayview Opport Mast Fund Trust RMBS Ser.....				4	1.A		221,214	100.279		220,338		219,725		219,845				(639)				3.000	2.741	MON...	55	6,592	04/28/2017.	03/28/2057.	
36157R	D8	5	GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl.....				4	1.A FM.....		31	100.000		33		33		32			6.265	7.065	MON...		2	06/21/2000.	04/25/2029.						
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....				4	1.A FM.....		318	100.718		320		318		317			4.766	4.747	MON...		15	02/05/2004.	03/25/2034.						
89177B	AA	3	Towd Point Mortgage Tr RMBS Ser 2019-1 C.....				4	1.A		1,034,185	104.122		1,083,412		1,040,523		1,036,036			3.678	3.829	MON...		3,189	01/24/2019.	03/25/2058.						
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								1,255,748	XXX		1,304,103		1,260,599		1,256,230			0		466		0		XXX	XXX	XXX		3,245	45,305	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	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1B.						2A .....30,377,449		2B .....56,755,215		2C .....25,372,373											
1C.						3A .....0		3B .....0		3C .....0											
1D.						4A .....0		4B .....832,017		4C .....0											
1E.						5A .....0		5B .....0		5C .....0											
1F.						6 .....0															

Sch. D - Pt. 2 - Sn. 1
NONE

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

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States														
111746	JE	4	Brockton MA TxbI	2.408%	11/01/30.....		10/21/2021.....	Stifel Nicolaus & Co Inc.....			855,000	855,000		
111746	JF	1	Brockton MA TxbI	2.558%	11/01/31.....		10/21/2021.....	Stifel Nicolaus & Co Inc.....			750,000	750,000		
111746	JG	9	Brockton MA TxbI	2.708%	11/01/32.....		10/21/2021.....	Stifel Nicolaus & Co Inc.....			1,250,000	1,250,000		
111746	JH	7	Brockton MA TxbI	2.858%	11/01/33.....		10/21/2021.....	Stifel Nicolaus & Co Inc.....			750,000	750,000		
2499999. Total - Bonds - U.S. Political Subdivisions of States.....											3,605,000	3,605,000	0	
Bonds - U.S. Special Revenue and Special Assessment														
010268	CX	6	Alabama Fed Aid HW Fin AuthRev TxbI Ser.....				10/07/2021.....	Bank of America BISD Dealer.....			1,450,000	1,450,000		
155498	ML	9	Central TX Regional Mob Auth TxbI Ref Se.....				10/07/2021.....	Jefferies & Company Inc.....			800,000	800,000		
155498	MM	7	Central TX Regional Mob Auth TxbI Ref Se.....				10/07/2021.....	Jefferies & Company Inc.....			850,000	850,000		
235036	8J	2	Dallas-Ft Worth Intl Arpt Rev TxbI Ref F.....				10/28/2021.....	Barclays Capital Inc.....			1,095,000	1,095,000		
305734	AB	1	Fairview Health Services Sr Nt.....				10/22/2021.....	Citigroup.....			2,184,332	2,200,000	1,251	
3132DW	BC	6	FHLMC Pool #SD8135 2.500% 03/25/51.....				03/02/2021.....	Morgan Stanley & Co LLC.....			1,847,953	1,774,580	246	
3140X9	6Y	6	FNMA Pool #FM6286 2.500% 01/25/51.....				03/02/2021.....	JP Morgan Securities LLC.....			970,062	930,166	129	
31418D	XJ	6	FNMA Pool #MA4280 1.500% 03/25/51.....				03/02/2021.....	Nomura Securities Intl LLC.....			696,568	705,832	59	
31418D	XL	1	FNMA Pool #MA4282 2.500% 03/25/51.....				03/02/2021.....	Morgan Stanley & Co LLC.....			870,944	836,629	116	
59447T	MK	6	Michigan St Fin Auth Rev Ref Henry Ford.....				01/28/2021.....	Nationwide Indemnity.....			2,502,263	2,360,000	23,928	
762244	FK	2	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....				01/28/2021.....	Nationwide Indemnity.....			2,216,070	2,000,000	20,278	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....											15,483,192	15,002,207	46,007	
Bonds - Industrial and Miscellaneous														
00206R	LJ	9	AT&T Inc Sr Nt 3.550% 09/15/55.....				09/09/2021.....	Tax Free Exchange.....			56,570	60,000	1,030	
015271	AT	6	Alexandria Real Estate Equity Sr Nt.....				07/14/2021.....	Suntrust Robinson Humprey Inc.....			205,454	195,000	462	
015271	AV	1	Alexandria Real Estate Equity Sr Nt.....				04/29/2021.....	Wells Fargo Securities LLC.....			55,333	60,000	288	
024836	AF	5	American Campus CMNTYS Sr Nt.....				04/26/2021.....	Goldman Sachs & Company.....			102,073	100,000	689	
024836	AG	3	American Campus CMNTYS Sr Nt.....				06/30/2021.....	Barclays Capital Inc.....			66,881	60,000	982	
03524B	AF	3	Anheuser-Busch Inbev Fin Sr Nt.....				06/30/2021.....	Barclays Capital Inc.....			73,354	60,000	1,164	
036752	AP	8	Anthem Inc Sr Nt 2.550% 03/15/31.....				03/08/2021.....	Barclays Capital Inc.....			273,941	275,000		
036752	AS	2	Anthem Inc Sr Nt 3.600% 03/15/51.....				03/08/2021.....	JP Morgan Securities LLC.....			124,545	125,000		
037735	CZ	8	Appalachian Pwr Co Sr Nt Ser AA.....				03/09/2021.....	JP Morgan Securities LLC.....			124,519	125,000		
04018E	AA	9	Ares CLO Ser 2021-59A Cl A.....				03/09/2021.....	Natixis.....			1,000,000	1,000,000		
04018E	AC	5	Ares CLO Ser 2021-59A B1.....				03/09/2021.....	Natixis.....			500,000	500,000		
04273W	AC	5	Arrow Electronics Inc Sr Nt.....				11/16/2021.....	Various.....			279,408	280,000		
045054	AL	7	Ashtead Capital Inc Sr Sec Nt.....				09/15/2021.....	Various.....			1,160,753	1,050,000	16,120	
045054	AP	8	Ashtead Capital Inc Sr Nt.....				08/03/2021.....	JP Morgan Securities LLC.....			488,751	490,000		
046497	AB	9	Atalaya Equipment LBASS Ser 2021-1A Cl A.....				11/16/2021.....	Suntrust Robinson Humprey Inc.....			49,996	50,000		
046497	AC	7	Atalaya Equipment LBASS Ser 2021-1A Cl B.....				11/16/2021.....	Suntrust Robinson Humprey Inc.....			49,990	50,000		
06051G	JA	8	Bank of America Corp Fix to Flt Sr Nt.....				06/30/2021.....	Barclays Capital Inc.....			192,331	160,000	1,851	
06849R	AG	7	Barrick NA Finance LLC Co Gtd Nt.....				06/30/2021.....	Barclays Capital Inc.....			179,982	130,000	659	
07274N	AL	7	Bayer US Finance II LLC Sr Nt.....				09/15/2021.....	Various.....			575,941	500,000	4,181	
084659	AV	3	Berkshire Hathaway Energy Sr Nt.....				09/15/2021.....	Jefferies & Company Inc.....			571,395	500,000	3,186	
084659	AX	9	Berkshire Hathaway Energy Sr Nt.....				04/28/2021.....	Jefferies & Company Inc.....			70,677	60,000	106	
092113	AT	6	Black Hills Corp Sr Nt.....				06/30/2021.....	Barclays Capital Inc.....			102,303	100,000	118	
097023	BK	0	Boeing Co Sr Nt 3.300% 03/01/35.....				04/26/2021.....	Citigroup.....			39,569	40,000	209	
097023	CJ	2	Boeing Co Sr Nt 3.600% 05/01/34.....				05/24/2021.....	Goldman Sachs & Company.....			61,729	60,000	606	
097023	CU	7	Boeing Co Sr Nt 5.040% 05/01/27.....				04/26/2021.....	Credit Suisse Securities LLC.....			63,101	55,000	1,363	
097023	CW	3	Boeing Co Sr Nt 5.805% 05/01/50.....				04/27/2021.....	Goldman Sachs & Company.....			51,625	40,000	1,144	
097023	CY	9	Boeing Co Sr Nt 5.150% 05/01/30.....				06/30/2021.....	Various.....			305,792	260,000	4,924	

SCHEDULE D - PART 3
Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
10373Q	BL	3	BP Cap Mkts America Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		258,709	230,000	1,996
11135F	AQ	4	Broadcom Inc Sr Unsecured Nt.....		10/18/2021.....	JP Morgan Securities LLC.....		1,098,630	1,000,000	17,868
11135F	AS	0	Broadcom Inc Sr Nt 4.300% 11/15/32.....		06/30/2021.....	Barclays Capital Inc.....		182,850	160,000	898
11135F	BK	6	Broadcom Inc Sr Nt 3.419% 04/15/33.....		10/15/2021.....	Mizuho Securities USA Inc.....		287,784	280,000	106
11135F	BL	4	Broadcom Inc Sr Unsecured Nt.....		10/19/2021.....	Deutsche Bank Capital.....		1,026,360	1,000,000	578
11135F	BQ	3	Broadcom Inc Sr Unsecured Nt.....		10/19/2021.....	Deutsche Bank Capital.....		784,032	800,000	1,487
12513G	BH	1	CDW LLC Sr Nt 3.276% 12/01/28.....		11/23/2021.....	JP Morgan Securities LLC.....		160,000	160,000	
125523	CM	0	Cigna Corp Sr Nt 2.375% 03/15/31.....		03/01/2021.....	Citigroup.....		424,507	425,000	
125523	CQ	1	Cigna Corp Sr Nt 3.400% 03/15/51.....		03/02/2021.....	Various.....		139,472	140,000	4
126408	HQ	9	CSX Corp Sr Nt 2.400% 02/15/30.....		06/30/2021.....	Barclays Capital Inc.....		103,196	100,000	913
134429	BJ	7	Campbell Soup Co Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		80,945	80,000	359
14448C	AR	5	Carrier Global Corp Sr Nt.....		04/22/2021.....	Barclays Capital Inc.....		60,700	60,000	118
15032T	BE	5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR.....		03/24/2021.....	Jefferies & Company Inc.....		2,000,000	2,000,000	
172967	MY	4	Citigroup Inc Sr Nt Fix to Float.....		06/30/2021.....	Barclays Capital Inc.....		163,629	160,000	660
20030N	CM	1	Comcast Corp Sr Nt 4.700% 10/15/48.....		06/30/2021.....	Barclays Capital Inc.....		208,779	160,000	1,608
20030N	DM	0	Comcast Corp Sr Nt 1.950% 01/15/31.....		06/30/2021.....	Barclays Capital Inc.....		316,150	320,000	2,895
205887	CD	2	ConAgra Foods Inc Sr Nt.....		04/27/2021.....	Jefferies & Company Inc.....		50,324	40,000	1,048
21036P	BF	4	Constellation Brands Inc Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		168,637	160,000	779
210795	PZ	7	Continental Airlines Inc LBASS EETC Ser.....		04/23/2021.....	Jefferies & Company Inc.....		43,056	40,715	75
212015	AN	1	Continental Resources Inc Sr Nt.....		12/01/2021.....	Barclays Capital Inc.....		1,279,807	1,225,000	259
22003B	AM	8	Corporate Office Prop LP Sr Nt.....		03/04/2021.....	Various.....		421,934	425,000	
22003B	AP	1	Corporate Office Prop LP Sr Nt.....		11/02/2021.....	Wells Fargo Securities LLC.....		597,156	600,000	
224044	CN	5	Cox Communications Inc Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		81,518	80,000	173
22822V	AL	5	Crown Castle Intl Corp Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		115,460	100,000	1,636
22966R	AE	6	Cubesmart LP Sr Nt 4.375% 02/15/29.....		06/30/2021.....	Barclays Capital Inc.....		114,805	100,000	1,665
233853	AD	2	Daimler Trucks Finance NA Sr Nt.....		12/02/2021.....	JP Morgan Securities LLC.....		2,499,350	2,500,000	
233853	AG	5	Daimler Trucks Finance NA Sr Nt.....		12/02/2021.....	JP Morgan Securities LLC.....		1,993,860	2,000,000	
251526	CB	3	Deutsche Bank AG NY Branch Sr Non Prefer.....		12/02/2021.....	Goldman Sachs & Company.....		2,652,075	2,500,000	2,751
251526	CP	2	Deutsche Bank AG NY Branch Sr Non Pref.....		11/10/2021.....	Deutsche Bank Capital.....		500,000	500,000	
25179M	AV	5	Devon Energy Corp Sr Nt.....		12/03/2021.....	Various.....		1,158,022	1,008,000	28,129
25179M	BC	6	Devon Energy Corp Sr Nt.....		12/31/2021.....	Tax Free Exchange.....		545,216	500,000	7,875
25278X	AN	9	Diamondback Energy Inc Sr Nt.....		09/15/2021.....	Barclays Capital Inc.....		542,635	500,000	5,153
25278X	AR	0	Diamondback Energy Inc Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		104,182	100,000	851
25470D	AR	0	Discovery Communications Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		111,589	100,000	1,119
25470D	BJ	7	Discovery Communications Sr Nt.....		04/29/2021.....	Bank of America BISD Dealer.....		107,030	100,000	1,692
256746	AH	1	Dollar Tree Inc Sr Nt 4.200% 05/15/28.....		06/30/2021.....	Barclays Capital Inc.....		114,325	100,000	548
25746U	DG	1	Dominion Resources Inc Sr Nt Ser C.....		07/15/2021.....	Citigroup.....		329,988	300,000	3,038
260543	CG	6	Dow Chemical Co Sr Nt 4.375% 11/15/42.....		05/20/2021.....	Jefferies & Company Inc.....		45,685	40,000	44
29278N	AQ	6	Energy Transfer Operating LP Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		174,376	160,000	783
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....		01/28/2021.....	Nationwide Indemnity.....		2,027,272	2,000,000	22,750
29364W	BA	5	Entergy Louisiana LLC Sec Nt.....		07/15/2021.....	Bank of America BISD Dealer.....		236,972	200,000	2,756
29364W	BH	0	Entergy Louisiana LLC 1st Lien.....		06/30/2021.....	Barclays Capital Inc.....		101,872	100,000	731
29366M	AC	2	Entergy Arkansas LLC 1st Mtg Bd.....		04/27/2021.....	BNP Paribas Securities Corp.....		41,698	40,000	108
30034W	AB	2	Evergery Inc Sr Nt 2.900% 09/15/29.....		07/16/2021.....	Deutsche Bank Capital.....		639,792	600,000	6,042
30040W	AL	2	Eversource Energy Sr Nt.....		03/08/2021.....	Citigroup.....		149,421	150,000	
30231G	AW	2	Exxon Mobil Corp Sr Nt.....		06/30/2021.....	Barclays Capital Inc.....		71,614	60,000	830

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
30231G BK 7	Exxon Mobil Corp Sr Nt.....			09/15/2021.....	Various.....		902,447	800,000	10,775
313747 BA 4	Federal Realty Investors Tr Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		109,867	100,000	301
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt.....			02/23/2021.....	JP Morgan Securities LLC.....		273,292	275,000	
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt.....			02/23/2021.....	JP Morgan Securities LLC.....		273,336	275,000	
33834D AA 2	Five Corners Funding Trust Sr Nt.....			09/15/2021.....	Wells Fargo Securities LLC.....		320,082	300,000	2,898
361448 AU 7	GATX Corp Sr Nt 5.200% 03/15/44.....			02/22/2021.....	Morgan Stanley & Co LLC.....		139,901	110,000	2,526
370334 CL 6	General Mills Inc Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		201,976	190,000	1,168
37045X CY 0	General Motors Co Sr Nt.....			07/15/2021.....	Various.....		609,407	560,000	2,192
37045X DE 3	General Motors Finl Co Sr Nt.....			04/21/2021.....	Bank of America Bisd Dealer.....		9,611	10,000	69
37045X DH 6	General Motors Finl Co Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		101,778	100,000	553
37045X DL 7	General Motors Finl Co Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		101,129	100,000	165
37331N AK 7	Georgia-Pacific LLC Sr Nt.....			07/15/2021.....	Morgan Stanley & Co LLC.....		309,984	300,000	1,514
37940X AA 0	Global Payments Inc Sr Nt.....			11/23/2021.....	Suntrust Robinson Humprey Inc.....		1,776,658	1,730,000	12,862
37940X AC 6	Global Payments Inc Sr Nt.....			05/20/2021.....	JP Morgan Securities LLC.....		43,703	40,000	457
37940X AF 9	Global Payments Inc Sr Nt.....			11/16/2021.....	Bank of America Bisd Dealer.....		1,598,880	1,600,000	
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo.....			07/14/2021.....	Goldman Sachs & Company.....		500,000	500,000	
40434L AG 0	HP Inc Sr Nt 2.650% 06/17/31.....			07/16/2021.....	Morgan Stanley & Co LLC.....		502,165	500,000	1,251
44148J AA 7	Hotwire Funding LLC Ser 2021-1 CI A2.....			11/09/2021.....	Morgan Stanley & Co LLC.....		150,000	150,000	
446413 AT 3	Huntington Ingalls Industries Sr Nt.....			04/30/2021.....	MarketAxess.....		45,100	40,000	14
44891A BK 2	Hyundia Capital America Sr Nt.....			09/02/2021.....	Various.....		1,152,511	1,000,000	24,479
459200 KA 8	International Bus Machs Corp Sr Nt.....			09/16/2021.....	Goldman Sachs & Company.....		335,778	300,000	3,646
46090X AA 9	Invesco CLO Ser 2021-1A CI A1.....			03/19/2021.....	Morgan Stanley & Co LLC.....		150,000	150,000	
46188B AB 8	Invitation Homes OP Sr Nt.....			11/01/2021.....	Wells Fargo Securities LLC.....		998,710	1,000,000	
465685 AQ 8	ITC Holdings Corp Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		169,221	160,000	629
46647P CE 4	JP Morgan Chase & Co Sr Nt Fixed to Floa.....			06/30/2021.....	Barclays Capital Inc.....		64,489	60,000	388
485170 AR 5	Kansas City Southern Inds Inc Sr Nt.....			01/28/2021.....	Nationwide Indemnity.....		2,499,001	2,500,000	19,517
49271V AM 2	Keurig Dr Pepper Inc Sr Nt.....			03/01/2021.....	Goldman Sachs & Company.....		139,474	140,000	
49446R AW 9	Kimco Realty Corp Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		165,165	160,000	1,092
494550 AL 0	Kinder Morgan Energy - LP Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		187,489	130,000	2,995
50540R AQ 5	Laboratory Corp of America Sr Nt.....			09/02/2021.....	Various.....		478,248	443,350	1,596
50540R AS 1	Laboratory Corp of America Sr Nt.....			05/20/2021.....	BNP Paribas Securities Corp.....		46,318	40,000	590
529043 AE 1	Lexington Realty Trust Sr Nt.....			10/26/2021.....	Various.....		838,542	839,000	4,688
53227J AC 8	Life Storage LP Sr Nt 2.200% 10/15/30.....			07/14/2021.....	Various.....		529,779	533,000	2,831
55336V BQ 2	MPLX LP Sr Nt 2.650% 08/15/30.....			06/30/2021.....	Barclays Capital Inc.....		60,804	60,000	605
565849 AE 6	Marathon Oil Corp Nt 6.600% 10/01/37.....			06/30/2021.....	Barclays Capital Inc.....		133,720	100,000	1,668
565849 AP 1	Marathon Oil Corp Sr Nt.....			04/28/2021.....	Citigroup.....		157,647	142,000	1,822
573284 AV 8	Martin Marietta Materials Inc Sr Nt.....			07/14/2021.....	Citigroup.....		204,988	200,000	1,681
58933Y BE 4	Merck & Co Inc Sr Nt 2.150% 12/10/31.....			12/07/2021.....	Bank of America Bisd Dealer.....		1,698,622	1,702,128	
595112 BS 1	Micron Technology Inc Sr Unsecured Nt.....			10/18/2021.....	Wells Fargo Securities LLC.....		800,000	800,000	
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt.....			06/30/2021.....	Various.....		115,012	110,000	527
61945C AE 3	Mosaic Co Sr Nt 5.625% 11/15/43.....			06/30/2021.....	Barclays Capital Inc.....		39,499	30,000	220
620076 BU 2	Motorola Solutions Inc Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		102,358	100,000	290
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27.....			11/16/2021.....	Barclays Capital Inc.....		465,620	413,000	4,103
62928C AA 0	NGPL Pipeco LLC Sr Nt 3.250% 07/15/31.....			05/27/2021.....	Various.....		291,989	290,000	39
637417 AL 0	National Retail Properties Inc Sr Nt.....			09/20/2021.....	Various.....		411,262	358,000	6,559
637417 AN 6	National Retail Properties Inc Sr Nt.....			06/30/2021.....	Barclays Capital Inc.....		61,352	60,000	321

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
637417	AQ	9	National Retail Properties Inc Sr Nt.....	03/15/2021.....	Various.....		137,048	140,000	27
651290	AR	9	Newfield Exploration Co Sr Nt.....	12/02/2021.....	Various.....		2,758,000	2,500,000	57,296
651639	AP	1	Newmont Mining Corp Sr Nt.....	05/20/2021.....	Various.....		148,795	120,000	850
65473P	AL	9	Nisource Inc Sr Nt 1.700% 02/15/31.....	06/30/2021.....	Barclays Capital Inc.....		123,479	130,000	841
654740	BS	7	Nissan Motor Acceptance Corp Sr Nt.....	06/30/2021.....	Barclays Capital Inc.....		161,109	160,000	1,004
65480C	AC	9	Nissan Motor Acc Co Sr Nt.....	09/13/2021.....	Citigroup.....		499,880	500,000	
65480C	AD	7	Nissan Motor Acc Co Sr Nt.....	09/13/2021.....	Citigroup.....		268,898	269,000	
682680	AW	3	ONEOK Inc Sr Nt 4.350% 03/15/29.....	07/14/2021.....	Various.....		622,963	550,000	8,712
682680	BB	8	ONEOK Inc Sr Nt 3.100% 03/15/30.....	06/30/2021.....	Barclays Capital Inc.....		104,852	100,000	921
682680	BC	6	ONEOK Inc Sr Nt 4.500% 03/15/50.....	06/30/2021.....	Barclays Capital Inc.....		67,531	60,000	803
68389X	CE	3	Oracle Corp Sr Nt 2.875% 03/25/31.....	03/22/2021.....	Bank of America BISD Dealer.....		274,574	275,000	
68902V	AK	3	Otis Worldwide Corp Sr Nt.....	06/30/2021.....	Barclays Capital Inc.....		103,890	100,000	976
720198	AE	0	Piedmont Operating Partnership Sr Nt.....	06/30/2021.....	Barclays Capital Inc.....		102,118	100,000	1,199
74251V	AS	1	Principal Financial Group Sr Nt.....	06/30/2021.....	Barclays Capital Inc.....		100,129	100,000	100
74432Q	CF	0	Prudential Financial Inc Sr Nt Ser MTN.....	06/30/2021.....	Barclays Capital Inc.....		68,947	60,000	672
74834L	BC	3	Quest Diagnostics Inc Sr Nt.....	06/30/2021.....	Barclays Capital Inc.....		104,837	100,000	16
756109	BL	7	Realty Income Corp Sr Nt.....	11/10/2021.....	Tax Free Exchange.....		529,033	500,000	5,740
76131V	AB	9	Retail PPTYS Of America Sr Nt.....	12/10/2021.....	Various.....		391,887	354,000	3,592
76761R	AY	5	Riserva CLO Ltd CLO Ser 2016-3A CI ARR.....	03/01/2021.....	Goldman Sachs & Company.....		800,000	800,000	
76761R	BA	6	Riserva CLO Ltd CLO Ser 2016-3A CI BRR.....	03/01/2021.....	Goldman Sachs & Company.....		400,000	400,000	
76761R	BC	2	Riserva CLO Ltd CLO Ser 2016-3A CI CRR.....	03/01/2021.....	Goldman Sachs & Company.....		150,000	150,000	
785592	AX	4	Sabine Pass Liquefaction 1st Lien Nt.....	06/30/2021.....	Barclays Capital Inc.....		184,933	160,000	940
832696	AS	7	Smucker JM Co Sr Nt 2.375% 03/15/30.....	06/30/2021.....	Barclays Capital Inc.....		61,325	60,000	424
84861T	AC	2	Spirit Realty LP Sr Nt.....	12/02/2021.....	Barclays Capital Inc.....		1,627,500	1,475,000	14,768
84861T	AD	0	Spirit Realty LP Sr Nt.....	02/22/2021.....	Citigroup.....		361,472	325,000	1,408
84861T	AH	1	Spirit Realty LP Sr Nt.....	06/30/2021.....	Various.....		278,495	280,000	416
84861T	AJ	7	Spirit Realty LP Sr Nt.....	02/22/2021.....	Bank of America BISD Dealer.....		273,196	275,000	
87264A	CB	9	T-Mobile USA Inc 1st Lien.....	06/30/2021.....	Barclays Capital Inc.....		162,344	160,000	1,553
89788K	AA	4	Truist Bank Sub Nt 2.250% 03/11/30.....	07/15/2021.....	Suntrust Robinson Humprey Inc.....		512,110	500,000	4,000
90265E	AP	5	UDR Inc Sr Nt 4.400% 01/26/29.....	04/27/2021.....	Various.....		114,377	100,000	1,132
907818	FT	0	Union Pacific Corp Sr Nt.....	05/17/2021.....	Citigroup.....		39,988	40,000	
90931G	AA	7	United Airlines Inc 2020-1 A PPT.....	12/03/2021.....	Various.....		1,762,775	1,594,325	8,919
91324P	EE	8	UnitedHealth Group Inc Sr Nt.....	06/30/2021.....	Barclays Capital Inc.....		105,344	100,000	364
91913Y	AW	0	Valero Energy Corp Sr Nt.....	09/17/2021.....	Various.....		1,156,101	1,040,000	19,308
91914J	AB	8	Valero Energy Corp Sr Nt.....	09/16/2021.....	Suntrust Robinson Humprey Inc.....		221,369	195,000	79
92277G	AU	1	Ventas Realty LP Sr Nt.....	09/15/2021.....	Barclays Capital Inc.....		528,465	500,000	2,583
92277G	AV	9	Ventas Realty LP Sr Nt.....	06/30/2021.....	Barclays Capital Inc.....		190,998	160,000	992
92556H	AD	9	Viacomcbs Inc Sr Nt 4.200% 05/19/32.....	06/30/2021.....	Barclays Capital Inc.....		116,091	100,000	502
92840V	AE	2	Vistra Operations Co LLC 1st Lien.....	09/15/2021.....	Various.....		799,828	740,000	7,995
92840V	AG	7	Vistra Operations Co LLC 1st Lein.....	05/05/2021.....	Various.....		176,076	170,000	1,656
92936U	AF	6	WP Carey Inc Sr Nt 3.850% 07/15/29.....	09/16/2021.....	MarketAxess.....		84,147	75,000	521
92936U	AG	4	WP Carey Inc Sr Nt 2.400% 02/01/31.....	07/15/2021.....	Citigroup.....		506,175	500,000	5,600
92940P	AG	9	Westrock Company Sr Nt.....	06/30/2021.....	Barclays Capital Inc.....		105,279	100,000	142
963320	AY	2	Whirlpool Corp Sr Nt 2.400% 05/15/31.....	06/30/2021.....	Barclays Capital Inc.....		101,215	100,000	420
96950F	AQ	7	Williams Partners LP Sr Nt.....	09/02/2021.....	Various.....		814,863	750,000	4,225
11271L	AD	4	Brookfield Fin Inc Sr Nt.....	A.....12/07/2021.....	Citigroup.....		2,319,660	2,000,000	18,861

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
11271L AH 5	Brookfield Fin Inc Sr Nt.....		A.....	10/19/2021.....	Goldman Sachs & Company.....		1,616,224	1,600,000	726
136385 AC 5	Canadian Natural Resources Sr Nt.....		A.....	05/05/2021.....	Barclays Capital Inc.....		47,084	35,000	784
136385 AJ 0	Canadian Natural Resources Sr Nt.....		A.....	06/30/2021.....	Barclays Capital Inc.....		136,018	100,000	2,474
136385 BA 8	Canadian Natural Resources Sr Nt.....		A.....	04/29/2021.....	Barclays Capital Inc.....		60,589	60,000	531
13648T AA 5	Canadian Pacific Railway Sr Nt.....		A.....	06/30/2021.....	Barclays Capital Inc.....		159,901	160,000	1,066
29250N BE 4	Enbridge Inc Sr Nt 3.400% 08/01/51.....		A.....	06/30/2021.....	Barclays Capital Inc.....		60,809	60,000	23
29250N BF 1	Enbridge Inc Sr Nt 2.500% 08/01/33.....		A.....	06/30/2021.....	Barclays Capital Inc.....		60,253	60,000	17
67077M AF 5	Nutrien Ltd Sr Nt 5.875% 12/01/36.....		A.....	01/28/2021.....	Nationwide Indemnity.....		2,206,608	2,155,000	20,046
89352H AM 1	TransCanada Pipelines Ltd Sr Nt.....		A.....	06/30/2021.....	Barclays Capital Inc.....		71,473	60,000	933
00084D AV 2	ABN AMRO Bank NV Sub Nt Fix to Float.....		D.....	12/06/2021.....	Various.....		1,933,922	1,933,000	
00973R AF 0	Aker BP ASA Nt 3.750% 01/15/30.....		D.....	09/15/2021.....	Various.....		389,946	360,000	2,765
05578A AN 8	BPCE SA Sr Pref 2.700% 10/01/29.....		D.....	06/30/2021.....	Barclays Capital Inc.....		62,950	60,000	410
05578Q AE 3	BPCE SA Sub Nt 4.875% 04/01/26.....		D.....	09/15/2021.....	Bank of America BISD Dealer.....		739,720	650,000	14,611
06738E AE 5	Barclays Plc Sr Nt 3.650% 03/16/25.....		D.....	12/02/2021.....	Barclays Capital Inc.....		2,601,557	2,450,000	19,872
11042C AA 8	British Airways PTC Ser 2021-1 A PPT.....		C.....	07/21/2021.....	Various.....		1,440,562	1,434,862	
21684A AB 2	Rabobank Nederland Sub Nt.....		D.....	06/30/2021.....	Barclays Capital Inc.....		85,429	60,000	297
225313 AK 1	Credit Agricole SA Sub Nt.....		D.....	07/14/2021.....	JP Morgan Securities LLC.....		328,038	300,000	200
22535W AH 0	Credit Agricole SA Sr Nt.....		D.....	09/15/2021.....	Credit Agricole USA was Calyon.....		495,975	500,000	883
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float.....		D.....	05/24/2021.....	Various.....		120,849	120,000	26
225433 AC 5	Credit Suisse Group Fdg Ltd Sr Nt.....		D.....	09/02/2021.....	Credit Suisse Securities LLC.....		271,615	250,000	4,193
251566 AA 3	Deutsche Telekom AG Sr Nt.....		D.....	06/30/2021.....	Barclays Capital Inc.....		63,938	60,000	973
404280 CT 4	HSBC Holdings PLC Sr Nt Fix to Float.....		D.....	05/17/2021.....	HSBC Securities USA Inc.....		80,000	80,000	
456837 AV 5	ING Groep NV Sr Nt 1.726% 04/01/27.....		D.....	09/15/2021.....	Goldman Sachs & Company.....		507,075	500,000	3,979
456837 AW 3	ING Groep NV Sr Nt Fix to Float.....		D.....	06/30/2021.....	Barclays Capital Inc.....		165,398	160,000	1,103
456873 AD 0	Ingersoll-Rand Lux Finance Nt.....		D.....	06/30/2021.....	Barclays Capital Inc.....		181,210	160,000	1,706
62947Q AX 6	NXP BV Sr Nt 5.350% 03/01/26.....		D.....	11/22/2021.....	Wells Fargo Securities LLC.....		2,519,256	2,225,000	27,445
62954H AD 0	NXP BV/NXP FDG/NXP USA Sr Nt.....		D.....	06/30/2021.....	Barclays Capital Inc.....		174,928	160,000	922
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt.....		D.....	05/04/2021.....	Citigroup.....		119,588	120,000	
822582 AY 8	Shell International Finance Sr Nt.....		C.....	06/30/2021.....	Barclays Capital Inc.....		125,888	100,000	1,769
822582 BQ 4	Shell International Finance Sr Nt.....		D.....	04/27/2021.....	Goldman Sachs & Company.....		113,148	100,000	1,878
82620K BE 2	Siemens Financieringsmat Sr Nt.....		D.....	03/02/2021.....	Morgan Stanley & Co LLC.....		149,799	150,000	
83051G AS 7	Skandinaviska Enskilda Sr Nt.....		D.....	08/31/2021.....	Morgan Stanley & Co LLC.....		1,497,870	1,500,000	
902613 AE 8	UBS Group AG Sr Nt Fix to Float.....		D.....	06/30/2021.....	Barclays Capital Inc.....		127,722	130,000	1,067
3899999	Total - Bonds - Industrial and Miscellaneous.....						90,645,779	86,109,380	566,694
8399997	Total - Bonds - Part 3.....						109,733,971	104,716,587	612,701
8399998	Total - Bonds - Summary Item from Part 5.....						4,703,803	4,313,631	41,869
8399999	Total - Bonds.....						114,437,774	109,030,218	654,570
9999999	Total - Bonds, Preferred and Common Stocks.....						114,437,774	XXX	654,570

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	
						F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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											
CUSIP Identification			Description		Unrealized Valuation Increase (Decrease)										Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.																		
Bonds - U.S. Government																																				
912828 S7 6			U S Treasury Nt 1.125% 07/31/21.....		..	07/31/2021.	Maturity.....			15,000,000	15,000,000	14,526,792	14,923,261	.....	.....76,739	.....	.....76,739	.....	.....15,000,000	.....	.....	.....0	168,750	07/31/2021.												
912828 U6 5			U S Treasury Nt 1.750% 11/30/21.....		..	11/30/2021.	Maturity.....			4,000,000	4,000,000	3,993,920	3,998,646	.....	.....1,354	.....	.....1,354	.....	.....4,000,000	.....	.....	.....0	70,000	11/30/2021.												
0599999.			Total - Bonds - U.S. Government.....							19,000,000	19,000,000	18,520,712	18,921,907	0	78,093	0	78,093	0	19,000,000	0	0	0	238,750	XXX												
Bonds - U.S. Special Revenue and Special Assessment																																				
3132CW AU 8			FHLMC Pool #B0019 3.500% 06/25/34.....		..	12/01/2021.	Paydown.....			1,336,908	1,336,908	1,386,625	1,385,295	.....	.....(48,386)	.....	.....(48,386)	.....	.....1,336,908	.....	.....	.....0	21,049	06/25/2034.												
3132D5 6D 9			FHLMC Pool #SB8068 1.500% 10/25/35.....		..	12/01/2021.	Paydown.....			1,229,482	1,229,482	1,257,386	1,256,793	.....	.....(27,311)	.....	.....(27,311)	.....	.....1,229,482	.....	.....	.....0	10,784	10/25/2035.												
3133TC 6P 8			FHLMC Structured Ser 2008 M.....		..	12/01/2021.	Paydown.....			2,112	2,112	2,192	2,144	.....	.....(32)	.....	.....(32)	.....	.....2,112	.....	.....	.....0	77	11/20/2027.												
31377R BH 2			FNMA DUS Pool #384440 6.600% 10/25/26.....		..	11/01/2021.	Paydown.....			420,478	420,478	465,679	432,238	.....	.....(11,760)	.....	.....(11,760)	.....	.....420,478	.....	.....	.....0	23,961	10/25/2026.												
3138YY DT 7			FNMA Pool #AZ6413 3.000% 11/25/45.....		..	12/01/2021.	Paydown.....			153,384	153,384	156,176	155,983	.....	.....(2,598)	.....	.....(2,598)	.....	.....153,384	.....	.....	.....0	2,298	11/25/2045.												
3140GV ZY 4			FNMA Pool #BH7058 3.500% 12/25/47.....		..	12/01/2021.	Paydown.....			468,946	468,946	465,941	466,001	.....	.....2,945	.....	.....2,945	.....	.....468,946	.....	.....	.....0	7,153	12/25/2047.												
3140H5 JW 2			FNMA Pool #BJ3876 3.000% 01/25/48.....		..	12/01/2021.	Paydown.....			819,036	819,036	793,537	794,376	.....	.....24,660	.....	.....24,660	.....	.....819,036	.....	.....	.....0	11,276	01/25/2048.												
3140KD GA 6			FNMA Pool #BP5618 2.500% 06/25/50.....		..	12/01/2021.	Paydown.....			339,104	339,104	352,694	352,523	.....	.....(13,419)	.....	.....(13,419)	.....	.....339,104	.....	.....	.....0	3,679	06/25/2050.												
3140QD 6N 9			FNMA Pool #CA6276 2.000% 07/25/50.....		..	12/01/2021.	Paydown.....			143,783	143,783	147,041	146,997	.....	.....(3,213)	.....	.....(3,213)	.....	.....143,783	.....	.....	.....0	1,789	07/25/2050.												
31416X YZ 7			FNMA Pool #AB2527 4.000% 03/25/41.....		..	12/01/2021.	Paydown.....			833,197	833,197	839,251	838,467	.....	.....(5,270)	.....	.....(5,270)	.....	.....833,197	.....	.....	.....0	15,906	03/25/2041.												
31418D CA 8			FNMA Pool #MA3664 4.000% 05/25/49.....		..	12/01/2021.	Paydown.....			214,949	214,949	222,741	222,476	.....	.....(7,528)	.....	.....(7,528)	.....	.....214,949	.....	.....	.....0	3,922	05/25/2049.												
31419B CT 0			FNMA Pool #AE0981 3.500% 03/25/41.....		..	12/01/2021.	Paydown.....			114,071	114,071	117,618	117,215	.....	.....(3,144)	.....	.....(3,144)	.....	.....114,071	.....	.....	.....0	1,823	03/25/2041.												
3199999.			Total - Bonds - U.S. Special Revenue and Special Assessments.....							6,075,450	6,075,450	6,206,881	6,170,508	0	(95,056)	0	(95,056)	0	6,075,450	0	0	0	103,717	XXX												
Bonds - Industrial and Miscellaneous																																				
00183H AE 1			Avenue of Americas CMBS Ser 2015-1177 Cl.....		..	10/01/2021.	Paydown.....			5,000,000	5,000,000	5,077,053	5,007,294	.....	.....(7,294)	.....	.....(7,294)	.....	.....5,000,000	.....	.....	.....0	127,085	12/13/2029.												
023772 AB 2			American Airlines Inc LBASS EETC Ser 201.....		..	07/15/2021.	Redemption 100.0000.....			70,032	70,032	66,523	59,326	8,818	1,888	.....	.....10,706	.....	.....70,032	.....	.....	.....0	2,434	07/15/2025.												
044209 AF 1			Ashland Inc Nt 4.750% 08/15/22.....		..	09/02/2021.	Call 103.9684.....			10,396,842	10,000,000	9,550,000	9,878,383	.....	.....49,003	.....	.....49,003	.....	.....9,927,387	.....	.....72,613	72,613	894,273	08/15/2022.												
06054M AC 7			Banc of America Comm Mtg Tr CMBS Ser 201.....		..	12/01/2021.	Paydown.....			185,170	185,170	190,715	187,209	.....	.....(2,039)	.....	.....(2,039)	.....	.....185,170	.....	.....	.....0	4,626	06/15/2049.												
07332B AA 7			Bayview Opport Mast Fund Trust RMBS Ser.....		..	12/28/2021.	Paydown.....			134,643	134,643	135,556	135,109	.....	.....(465)	.....	.....(465)	.....	.....134,643	.....	.....	.....0	2,066	03/28/2057.												
126650 BP 4			CVS Health Corp LBASS PTC Nt.....		..	12/10/2021.	Redemption 100.0000.....			105,571	105,571	124,188	115,147	.....	.....(9,575)	.....	.....(9,575)	.....	.....105,571	.....	.....	.....0	3,483	12/10/2028.												
15032T AS 5			Cedar Funding Ltd CLO Ser 2013-1A A1R.....		..	04/22/2021.	Call 100.0000.....			2,000,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....	.....0	10,762	06/09/2030.												
233331 AS 6			DTE Energy Co Sr Nt 3.500% 06/01/24.....		..	07/07/2021.	Call 108.3850.....			2,167,700	2,000,000	1,998,280	1,999,360	.....	.....91	.....	.....91	.....	.....1,999,451	.....	.....549	549	209,700	06/01/2024.												
26884T AD 4			ERAC USA Finance Company Sr Nt.....		..	08/16/2021.	Maturity.....			1,000,000	1,000,000	1,076,530	1,007,330	.....	.....(7,330)	.....	.....(7,330)	.....	.....1,000,000	.....	.....	.....0	45,000	08/16/2021.												
36157R D8 5			GE Cap Mtg Serv Inc RMBS Ser 1999-HE1 Cl.....		..	12/01/2021.	Paydown.....			25	25	23	24	.....	.....	.....	.....0	.....	.....25	.....	.....	.....0	1	04/25/2029.												
36251X AS 6			GS Mortgage Securities Trust CMBS Ser 20.....		..	12/01/2021.	Paydown.....			13,993	13,993	14,412	14,176	.....	.....(184)	.....	.....(184)	.....	.....13,993	.....	.....	.....0	459	11/10/2049.												
36252T AS 4			GS Mortgage Securities Trust CMBS Ser 20.....		..	12/01/2021.	Paydown.....			261,475	261,475	269,304	264,440	.....	.....(2,965)	.....	.....(2,965)	.....	.....261,475	.....	.....	.....0	5,757	05/10/2049.												
375558 AU 7			Gilead Sciences Inc Sr Nt.....		..	09/01/2021.	Call 100.0000.....			1,000,000	1,000,000	1,063,340	1,007,951	.....	.....(5,773)	.....	.....(5,773)	.....	.....1,002,178	.....	.....(2,178)	(2,178)	33,000	12/01/2021.												
46641W AW 7			JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19.....		..	12/01/2021.	Paydown.....			530,814	530,814	546,736	533,921	.....	.....(566)	.....	.....(566)	.....	.....533,355	.....	.....(2,541)	(2,541)	10,017	04/15/2047.												
478375 AE 8			Johnson Control Intl plc Sr Nt.....		..	03/01/2021.	Maturity.....			1,000,000	1,000,000	1,014,823	1,000,622	.....	.....(622)	.....	.....(622)	.....	.....1,000,000	.....	.....	.....0	21,250	03/01/2021.												
59549R AC 8			Mid State Tr X LBASS Ser 10 Cl M1.....		..	12/15/2021.	Paydown.....			105,705	105,705	88,886	88,886	.....	.....16,820	.....	.....16,820	.....	.....105,705	.....	.....	.....0	3,526	02/15/2036.												
61691E AY 1			Morgan Stanley Capital I Tr CMBS Ser 201.....		..	12/01/2021.	Paydown.....			13,207	13,207	13,602	13,387	.....	.....(180)	.....	.....(180)	.....	.....13,207	.....	.....	.....0	453	12/15/2049.												
61763Q AS 0			Morgan Stanley Cap I Tr CMBS Ser 2014-CP.....		..	04/01/2021.	Paydown.....			2,000,000	2,000,000	2,059,930	2,002,959	.....	.....(2,959)	.....	.....(2,959)	.....	.....2,000,000	.....	.....	.....0	22,868	07/13/2029.												
65535V CN 6			Nomura Asset Sec Corp RMBS Ser 2004-AP1.....		..	12/01/2021.	Paydown.....			1,319	1,319	1,319	1,318	.....	.....1	.....	.....1	.....	.....1,319	.....	.....	.....0	40	03/25/2034.												
75513E CE 9			Raytheon Tech Corp Sr Nt.....		..	08/26/2021.	Call 101.2181.....			1,012,181	1,000,000	999,834	999,847	.....	.....91	.....	.....91	.....	.....999,937	.....	.....63	63	38,703	03/15/2022.												
83416W AA 1			Solar Star Funding LLC Sr Nt.....		..	12/30/2021.	Redemption 100.0000.....			708,942	708,942	708,942	708,942	.....	.....	.....	.....0	.....	.....708,942	.....	.....	.....0	34,851	06/30/2035.												
842400 GF 4			Southern CA Edison Co 1st Mtg Bd.....		..	08/01/2021.	Paydown.....			285,714	285,714	285,714	285,714	.....	.....	.....	.....0	.....	.....285,714	.....	.....	.....0	3,954	02/01/2022.												
89177B AA 3			Towd Point Mortgage Tr RMBS Ser 2019-1 C.....		..	12/01/2021.	Paydown.....			393,456	393,456	391,059	391,341	.....	.....2,115	.....	.....2,115	.....	.....393,456	.....	.....	.....0	8,017	03/25/2058.												

SCHEDULE D - PART 4

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

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-.....			..	12/01/2021.	Paydown.....		.....	.....1,183,370	1,183,370	1,173,293	1,181,598	.....	.....1,772	.....	.....1,772	.....	.....1,183,370	.....	.....	.....0	16,912	12/10/2045.
92553P AT 9	Viacom Inc Sr Nt 4.250% 09/01/23.....			..	03/29/2021.	Call 108.9670.....		.....	.....1,634,505	1,500,000	1,484,520	1,495,225	.....	.....406	.....	.....406	.....	.....1,495,631	.....	.....4,369	4,369	171,338	09/01/2023.
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....			..	12/01/2021.	Paydown.....		.....	.....21,362	21,362	21,922	21,575	.....	.....(213)	.....	.....(213)	.....	.....21,362	.....	.....	.....0	391	05/15/2048.
11042A AA 2	British Airways Plc EETC.....			D	12/20/2021.	Redemption 100.0000.....		.....	.....136,175	136,175	138,490	136,928	.....	.....(753)	.....	.....(753)	.....	.....136,175	.....	.....	.....0	3,959	06/20/2024.
902133 AM 9	Tyco Electronics Group Sr Nt.....			D	11/03/2021.	Call 100.0000.....		.....	.....2,000,000	2,000,000	2,027,200	2,004,277	.....	.....(3,286)	.....	.....(3,286)	.....	.....2,000,991	.....	.....(991)	(991)	87,500	02/03/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous.....								33,362,201	32,650,973	32,522,194	32,542,289	8,818	27,983	0	36,801	0	32,579,089	0	71,884	71,884	..1,762,425	XXX
8399997.	Total - Bonds - Part 4.....								58,437,651	57,726,423	57,249,787	57,634,704	8,818	11,020	0	19,838	0	57,654,539	0	71,884	71,884	..2,104,892	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....								4,635,144	4,313,631	4,703,803			(53,824)		(53,824)		4,649,980		(200,360)	(200,360)	330,588	XXX
8399999.	Total - Bonds.....								63,072,795	62,040,054	61,953,590	57,634,704	8,818	(42,804)	0	(33,986)	0	62,304,519	0	(128,476)	(128,476)	..2,435,480	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....								63,072,795	XXX	61,953,590	57,634,704	8,818	(42,804)	0	(33,986)	0	62,304,519	0	(128,476)	(128,476)	..2,435,480	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Special Revenue and Special Assessment																						
3132DW	BC	6			FHLMC Pool #SD8135 2.500% 03/25/51	..	03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	342,378	356,534	342,378	342,378	(14,156)	(14,156)			.0	4,428	48	
3140X9	6Y	6			FNMA Pool #FM6286 2.500% 01/25/51	..	03/02/2021	JP Morgan Securities LLC	12/01/2021	Paydown	191,732	199,956	191,732	191,732	(8,224)	(8,224)			.0	2,457	27	
31418D	XJ	6			FNMA Pool #MA4280 1.500% 03/25/51	..	03/02/2021	Nomura Securities Intl LLC	12/01/2021	Paydown	42,284	41,729	42,284	42,284	555	555			.0	299	4	
31418D	XL	1			FNMA Pool #MA4282 2.500% 03/25/51	..	03/02/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	160,420	167,000	160,420	160,420	(6,580)	(6,580)			.0	2,075	22	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments								736,814	765,219	736,814	736,814	0	(28,405)	0	(28,405)	0	0	0	9,259	101	
Bonds - Industrial and Miscellaneous																						
00206R	MD	1			AT&T Inc Sr Nt 3.550% 09/15/55	..	05/20/2021	Morgan Stanley & Co LLC	09/09/2021	Tax Free Exchange	60,000	56,553	56,570	56,570	17	17			.0	1,030	408	
205887	CC	4			ConAgra Foods Inc Sr Nt	..	06/30/2021	Barclays Capital Inc	11/23/2021	Goldman Sachs & Company	160,000	191,042	183,990	189,402	(1,640)	(1,640)		(5,411)	(5,411)	4,419	1,315	
210795	PZ	7			Continental Airlines Inc LBASS EETC Ser	..	04/23/2021	Jefferies & Company Inc	10/11/2021	Paydown	1,723	1,822	1,723	1,723	(99)	(99)			.0	36	3	
25179M	AX	1			Devon Energy Corp Sr Nt	..	09/02/2021	Various	12/31/2021	Tax Free Exchange	500,000	555,785	545,216	545,216	(10,569)	(10,569)			.0	21,000	12,542	
41983P	AA	7			Hawaiian Airlines PTC Ser 2020-1A	..	04/22/2021	Jefferies & Company Inc	11/04/2021	Call 120.0000	154,915	176,022	185,897	174,636	(1,386)	(1,386)		(19,721)	(19,721)	38,250	1,301	
41983P	AA	7			Hawaiian Airlines PTC Ser 2020-1A	..	04/22/2021	Jefferies & Company Inc	09/15/2021	Redemption 100.0000	10,043	11,411	10,043	10,043	(1,368)	(1,368)			.0	370	84	
49271V	AN	0			Keurig Dr Pepper Sr Nt	..	03/01/2021	JP Morgan Securities LLC	11/16/2021	JP Morgan Securities LLC	280,000	279,129	275,260	279,182	53	53		(3,923)	(3,923)	4,253		
50077L	BF	2			Kraft Heinz Foods Co Sr Nt	..	07/19/2021	JP Morgan Securities LLC	12/06/2021	Call 112.3010	770,000	878,763	864,718	874,879	(3,884)	(3,884)		(104,879)	(104,879)	142,816	12,726	
92340L	AG	4			Vereit Operating Partner Sr Nt	..	07/14/2021	Citigroup	11/10/2021	Tax Free Exchange	500,000	529,780	529,533	529,033	(747)	(747)		500	500	5,740	1,227	
98956P	AT	9			Zimmer Hldgs Inc Sr Nt	..	06/30/2021	Barclays Capital Inc	12/01/2021	Call 107.7610	100,000	109,803	107,761	109,366	(437)	(437)		(9,366)	(9,366)	13,236	1,006	
00973R	AE	3			Aker BP ASA Nt 3.000% 01/15/25	D	03/24/2021	Barclays Capital Inc	11/16/2021	Morgan Stanley & Co LLC	150,000	155,721	156,029	154,759	(962)	(962)		1,269	1,269	3,788	887	
00973R	AG	8			Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc	11/16/2021	Barclays Capital Inc	130,000	135,786	135,160	134,932	(854)	(854)		228	228	3,146	384	
11042C	AA	8			British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various	12/15/2021	Redemption 100.0000	138	138	138	138	(1)	(1)			.0	2		
225433	AC	5			Credit Suisse Group Fdg Ltd Sr Nt	D	09/02/2021	Credit Suisse Securities LLC	11/10/2021	Credit Suisse Securities LLC	500,000	543,230	534,230	540,955	(2,275)	(2,275)		(6,725)	(6,725)	11,927	8,385	
36164Q	NA	2			GE Capital Intl Funding Sr Nt	C	06/30/2021	Barclays Capital Inc	12/01/2021	Call 120.0240	260,000	313,599	312,062	312,332	(1,267)	(1,267)		(52,332)	(52,332)	71,316	1,500	
3899999	Total - Bonds - Industrial and Miscellaneous								3,576,818	3,938,584	3,898,330	3,913,166	0	(25,419)	0	(25,419)	0	0	(200,360)	(200,360)	321,329	41,768
8399998	Total - Bonds								4,313,631	4,703,803	4,635,144	4,649,980	0	(53,824)	0	(53,824)	0	0	(200,360)	(200,360)	330,588	41,869
9999999	Total - Bonds, Preferred and Common Stocks									4,703,803	4,635,144	4,649,980	0	(53,824)	0	(53,824)	0	0	(200,360)	(200,360)	330,588	41,869

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of New York Mellon..... New York, NY.....	.....	.....	.....	.....	.....1,333	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	1,333	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	1,333	XXX
0599999. Total Cash.....	XXX	XXX	0	0	1,333	XXX

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

1. January.....	45,822	4. April.....	29,451	7. July.....	48,365	10. October.....	116
2. February.....	9,740	5. May.....	243,007	8. August.....	51,251	11. November.....	1,431
3. March.....	9,248	6. June.....	10,287	9. September.....	7,184	12. December.....	1,333

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.....		12/31/2021.....	0.030		52,138,121		280
8799999. Total - Qualified Cash Pools Under SSAP No. 2R.....						52,138,121	0	280
9999999. Total - Cash Equivalents						52,138,121	0	280

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
States, Etc.							
1. Alabama.....AL	.....						
2. Alaska.....AK	.....						
3. Arizona.....AZ	.....						
4. Arkansas.....AR	B....	Multiple.....				159,070	181,139
5. California.....CA	B....	Workers compensation.....				198,510	243,718
6. Colorado.....CO	.....						
7. Connecticut.....CT	.....						
8. Delaware.....DE	B....	Workers compensation.....				103,768	109,008
9. District of Columbia.....DC	.....						
10. Florida.....FL	.....						
11. Georgia.....GA	B....	Multiple.....				109,443	120,209
12. Hawaii.....HI	.....						
13. Idaho.....ID	B....	Workers compensation.....				259,420	272,520
14. Illinois.....IL	.....						
15. Indiana.....IN	.....						
16. Iowa.....IA	.....						
17. Kansas.....KS	.....						
18. Kentucky.....KY	.....						
19. Louisiana.....LA	.....						
20. Maine.....ME	.....						
21. Maryland.....MD	.....						
22. Massachusetts.....MA	B....	Multiple.....				189,037	207,634
23. Michigan.....MI	.....						
24. Minnesota.....MN	.....						
25. Mississippi.....MS	.....						
26. Missouri.....MO	.....						
27. Montana.....MT	B....	Workers compensation.....				24,873	27,320
28. Nebraska.....NE	.....						
29. Nevada.....NV	B....	Multiple.....				298,241	340,421
30. New Hampshire.....NH	.....						
31. New Jersey.....NJ	.....						
32. New Mexico.....NM	B....	For protection of state's ph's.....				338,277	371,556
33. New York.....NY	.....						
34. North Carolina.....NC	B....	For protection of state's ph's.....				308,429	338,772
35. North Dakota.....ND	.....						
36. Ohio.....OH	B....	For protection of all ph's.....		2,493,104	3,013,057		
37. Oklahoma.....OK	.....						
38. Oregon.....OR	B....	Multiple.....				406,945	499,621
39. Pennsylvania.....PA	.....						
40. Rhode Island.....RI	.....						
41. South Carolina.....SC	.....						
42. South Dakota.....SD	.....						
43. Tennessee.....TN	.....						
44. Texas.....TX	.....						
45. Utah.....UT	.....						
46. Vermont.....VT	.....						
47. Virginia.....VA	.....						
48. Washington.....WA	.....						
49. West Virginia.....WV	.....						
50. Wisconsin.....WI	.....						
51. Wyoming.....WY	.....						
52. American Samoa.....AS	.....						
53. Guam.....GU	.....						
54. Puerto Rico.....PR	.....						
55. US Virgin Islands.....VI	.....						
56. Northern Mariana Islands.....MP	.....						
57. Canada.....CAN	.....						
58. Aggregate Alien and Other.....OT	XXX	XXX		0	0	518,840	545,039
59. Total.....	XXX	XXX		2,493,104	3,013,057	2,914,853	3,256,957

DETAILS OF WRITE-INS							
5801. United States.....	B....	Workers Compensation.....				518,840	545,039
5802.							
5803.							
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX		0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX		0	0	518,840	545,039