PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Republic-Franklin Insurance Company

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 12475 Employer's ID Number 31-4290270

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 02/10/1949 Commenced Business 02/10/1949

Statutory Home Office 2 Easton Oval, Suite 225 (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 180 Genesee Street (Street and Number)
New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 800-598-8422 (Area Code) (Telephone Number)

Mail Address Post Office Box 530 (Street and Number or P.O. Box), Utica, NY, US 13503-0530 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 180 Genesee Street (Street and Number)
New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 800-598-8422 (Area Code) (Telephone Number)

Internet Website Address www.uticanational.com

Statutory Statement Contact Rose Ann Greig (Name), 315-734-2420 (Area Code) (Telephone Number)
rose.greig@uticanational.com (E-mail Address), 315-734-2994 (FAX Number)

OFFICERS

Chairman & CEO	Richard Patrick Creedon	Treasurer	Brian Wade Miller Jr.
President & COO	Kristen Holly Martin	Secretary	Louisa Suzanne Ruffine

OTHER

Steven Paul Guzski, Executive Vice President

DIRECTORS OR TRUSTEES

Clarence William Bachman	Richard Patrick Creedon	Paul Alan Hagstrom, Ph.D.
Gregory Miller Harden	Zelda Jean Holcomb, Ph.D.	Kristen Holly Martin
Peter Joseph O'Neill	Linda Ellen Romano	Eric Keith Scholl

State of New York
County of Oneida SS

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

Kristen Holly Martin President & COO	Elizabeth Mary Miller SVP, CFO & Treasurer	Louisa Suzanne Ruffine Secretary

Subscribed and sworn to before me this
_____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	9,544,101	7.513	9,544,101		9,544,101	7.513
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	227,167	0.179	227,167		227,167	0.179
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	375,000	0.295	375,000		375,000	0.295
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	20,118,975	15.837	20,118,975		20,118,975	15.837
1.06 Industrial and miscellaneous	86,595,087	68.166	86,595,087		86,595,087	68.166
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans		0.000				0.000
1.11 Total long-term bonds	116,860,330	91.991	116,860,330		116,860,330	91.991
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds	8,422,889	6.630	8,422,889		8,422,889	6.630
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	8,422,889	6.630	8,422,889		8,422,889	6.630
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,651,871	1.300	1,651,871		1,651,871	1.300
6.02 Cash equivalents (Schedule E, Part 2)	100,099	0.079	100,099		100,099	0.079
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	1,751,970	1.379	1,751,970		1,751,970	1.379
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	127,035,190	100.000	127,035,190		127,035,190	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		115,115,283
2.	Cost of bonds and stocks acquired, Part 3, Column 7		30,880,516
3.	Accrual of discount		55,728
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,785,960	
	4.4. Part 4, Column 11		1,785,960
5.	Total gain (loss) on disposals, Part 4, Column 19		26,427
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		22,335,841
7.	Deduct amortization of premium		388,182
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		
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		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		143,323
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		125,283,214
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		125,283,214

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	9,544,101	9,831,020	9,609,719	9,512,050
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	9,544,101	9,831,020	9,609,719	9,512,050
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	227,167	237,869	255,306	215,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	375,000	423,345	375,000	375,000
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	20,118,975	20,692,436	20,390,968	19,501,371
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	75,066,729	77,705,182	75,205,210	74,152,506
	9. Canada	2,076,558	2,299,051	2,108,684	2,025,000
	10. Other Countries	9,451,800	10,060,372	9,495,150	9,350,000
	11. Totals	86,595,087	90,064,605	86,809,043	85,527,506
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	116,860,330	121,249,275	117,440,036	115,130,926
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	8,422,889	8,422,889	3,246,127	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	8,422,889	8,422,889	3,246,127	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	8,422,889	8,422,889	3,246,127	
	26. Total Stocks	8,422,889	8,422,889	3,246,127	
	27. Total Bonds and Stocks	125,283,219	129,672,164	120,686,163	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,561,923	4,478,380	1,219,906	557,394	726,498	XXX	9,544,101	8.2	8,618,740	7.9	9,544,101	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	2,561,923	4,478,380	1,219,906	557,394	726,498	XXX	9,544,101	8.2	8,618,740	7.9	9,544,101	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		227,167				XXX	227,167	0.2	1,198,417	1.1	227,167	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		227,167				XXX	227,167	0.2	1,198,417	1.1	227,167	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			375,000			XXX	375,000	0.3	375,000	0.3	375,000	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			375,000			XXX	375,000	0.3	375,000	0.3	375,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,461,205	10,059,715	4,601,215	2,724,998	271,843	XXX	20,118,975	17.2	24,010,518	22.1	20,118,975	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	2,461,205	10,059,715	4,601,215	2,724,998	271,843	XXX	20,118,975	17.2	24,010,518	22.1	20,118,975	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,239,729	24,344,465	26,324,818	4,544,585	1,673,507	XXX	58,127,104	49.7	50,910,892	46.9	48,807,570	9,319,535
6.2 NAIC 2	1,864,021	12,851,674	10,076,333	2,843,967	831,987	XXX	28,467,983	24.4	23,364,791	21.5	26,872,304	1,595,679
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,103,750	37,196,139	36,401,151	7,388,552	2,505,494	XXX	86,595,087	74.1	74,275,683	68.5	75,679,874	10,915,213
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 6,262,857	39,109,727	32,520,938	7,826,978	2,671,848		88,392,348	75.6	XXX	XXX	79,072,813	9,319,535
11.2 NAIC 2	(d) 1,864,021	12,851,674	10,076,333	2,843,967	831,987		28,467,983	24.4	XXX	XXX	26,872,304	1,595,679
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	8,126,878	51,961,401	42,597,272	10,670,945	3,503,835		(b) 116,860,330	100.0	XXX	XXX	105,945,117	10,915,213
11.8 Line 11.7 as a % of Col. 7	7.0	44.5	36.5	9.1	3.0		100.0	XXX	XXX	XXX	90.7	9.3
12. Total Bonds Prior Year												
12.1 NAIC 1	9,766,148	40,017,047	29,279,101	3,688,437	2,362,834		XXX	XXX	85,113,567	78.5	78,008,788	7,104,780
12.2 NAIC 2	2,270,732	12,508,415	6,613,383	1,774,986	197,276		XXX	XXX	23,364,791	21.5	21,351,321	2,013,471
12.3 NAIC 3							XXX	XXX				
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	12,036,880	52,525,462	35,892,484	5,463,423	2,560,109		XXX	XXX	(b) 108,478,359	100.0	99,360,108	9,118,250
12.8 Line 12.7 as a % of Col. 9	11.1	48.4	33.1	5.0	2.4		XXX	XXX	100.0	XXX	91.6	8.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	6,006,530	35,921,040	28,680,201	6,660,363	1,804,679		79,072,813	67.7	78,008,788	71.9	79,072,813	XXX
13.2 NAIC 2	1,864,021	12,136,103	9,196,226	2,843,967	831,987		26,872,304	23.0	21,351,321	19.7	26,872,304	XXX
13.3 NAIC 3												XXX
13.4 NAIC 4												XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	7,870,551	48,057,143	37,876,427	9,504,330	2,636,666		105,945,117	90.7	99,360,108	91.6	105,945,117	XXX
13.8 Line 13.7 as a % of Col. 7	7.4	45.4	35.8	9.0	2.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.7	41.1	32.4	8.1	2.3		90.7	XXX	XXX	XXX	90.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	256,327	3,188,687	3,840,737	1,166,615	867,169		9,319,535	8.0	7,104,780	6.5	XXX	9,319,535
14.2 NAIC 2		715,571	880,107				1,595,679	1.4	2,013,471	1.9	XXX	1,595,679
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	256,327	3,904,258	4,720,845	1,166,615	867,169		10,915,213	9.3	9,118,250	8.4	XXX	10,915,213
14.8 Line 14.7 as a % of Col. 7	2.3	35.8	43.3	10.7	7.9		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.2	3.3	4.0	1.0	0.7		9.3	XXX	XXX	XXX	XXX	9.3

(a) Includes $ 10,915,213 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,420,778 current year of bonds with Z designations and $ ..... 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 $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 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 $ ..... ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,200,443	3,808,511	906,097	499,867	726,498	XXX	8,141,416	7.0	6,315,911	5.8	8,141,416	
1.02 Residential Mortgage-Backed Securities	86,961	211,483	109,821	57,527		XXX	465,792	0.4	647,766	0.6	465,792	
1.03 Commercial Mortgage-Backed Securities	274,519	458,386	203,988			XXX	936,893	0.8	1,655,064	1.5	936,893	0
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	2,561,923	4,478,380	1,219,906	557,394	726,498	XXX	9,544,101	8.2	8,618,740	7.9	9,544,101	0
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		227,167				XXX	227,167	0.2	1,198,417	1.1	227,167	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		227,167				XXX	227,167	0.2	1,198,417	1.1	227,167	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			375,000			XXX	375,000	0.3	375,000	0.3	375,000	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			375,000			XXX	375,000	0.3	375,000	0.3	375,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		3,757,489	1,052,585	756,052		XXX	5,566,127	4.8	5,612,225	5.2	5,566,127	
5.02 Residential Mortgage-Backed Securities	2,461,205	6,302,225	3,548,629	1,968,946	271,843	XXX	14,552,849	12.5	18,398,293	17.0	14,552,849	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	2,461,205	10,059,715	4,601,215	2,724,998	271,843	XXX	20,118,975	17.2	24,010,518	22.1	20,118,975	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,838,717	35,021,536	33,700,951	6,721,937	1,638,325	XXX	79,921,468	68.4	69,707,919	64.3	73,090,570	6,830,898
6.02 Residential Mortgage-Backed Securities	65,568	193,768	220,969	405,811	842,610	XXX	1,728,726	1.5	502,296	0.5		1,728,726
6.03 Commercial Mortgage-Backed Securities		675,071	1,784,059			XXX	2,459,129	2.1	677,143	0.6	2,459,129	0
6.04 Other Loan-Backed and Structured Securities	199,465	1,305,764	695,172	260,804	24,559	XXX	2,485,764	2.1	3,388,325	3.1	130,174	2,355,589
6.05 Totals	3,103,750	37,196,139	36,401,151	7,388,552	2,505,494	XXX	86,595,087	74.1	74,275,683	68.5	75,679,874	10,915,213
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	5,039,160	42,814,704	36,034,634	7,977,857	2,364,823	XXX	94,231,178	80.6	XXX	XXX	87,400,280	6,830,898
11.02 Residential Mortgage-Backed Securities	2,613,734	6,707,476	3,879,420	2,432,285	1,114,453	XXX	16,747,367	14.3	XXX	XXX	15,018,641	1,728,726
11.03 Commercial Mortgage-Backed Securities	274,519	1,133,457	1,988,046			XXX	3,396,022	2.9	XXX	XXX	3,396,022	
11.04 Other Loan-Backed and Structured Securities	199,465	1,305,764	695,172	260,804	24,559	XXX	2,485,764	2.1	XXX	XXX	130,174	2,355,589
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	8,126,878	51,961,401	42,597,272	10,670,945	3,503,835		116,860,330	100.0	XXX	XXX	105,945,117	10,915,213
11.09 Line 11.08 as a % of Col. 7	7.0	44.5	36.5	9.1	3.0		100.0	XXX	XXX	XXX	90.7	9.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	6,371,667	39,856,384	30,903,729	3,845,690	2,232,003	XXX	XXX	XXX	83,209,472	76.7	76,754,363	6,455,110
12.02 Residential Mortgage-Backed Securities	4,515,378	10,584,540	3,369,356	953,078	126,003	XXX	XXX	XXX	19,548,354	18.0	19,046,058	502,296
12.03 Commercial Mortgage-Backed Securities	301,813	901,763	1,091,753	36,878		XXX	XXX	XXX	2,332,207	2.1	2,332,207	0
12.04 Other Loan-Backed and Structured Securities	848,022	1,182,775	527,646	627,778	202,104	XXX	XXX	XXX	3,388,325	3.1	1,227,480	2,160,845
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	12,036,880	52,525,462	35,892,484	5,463,423	2,560,109		XXX	XXX	108,478,359	100.0	99,360,108	9,118,250
12.09 Line 12.08 as a % of Col. 9	11.1	48.4	33.1	5.0	2.4		XXX	XXX	100.0	XXX	91.6	8.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	5,039,160	40,375,152	32,143,288	7,477,857	2,364,823	XXX	87,400,280	74.8	76,754,363	70.8	87,400,280	XXX
13.02 Residential Mortgage-Backed Securities	2,548,166	6,513,708	3,658,451	2,026,473	271,843	XXX	15,018,641	12.9	19,046,058	17.6	15,018,641	XXX
13.03 Commercial Mortgage-Backed Securities	274,519	1,133,457	1,988,046			XXX	3,396,022	2.9	2,332,207	2.1	3,396,022	XXX
13.04 Other Loan-Backed and Structured Securities	8,706	34,825	86,643			XXX	130,174	0.1	1,227,480	1.1	130,174	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	7,870,551	48,057,143	37,876,427	9,504,330	2,636,666		105,945,117	90.7	99,360,108	91.6	105,945,117	XXX
13.09 Line 13.08 as a % of Col. 7	7.4	45.4	35.8	9.0	2.5		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	6.7	41.1	32.4	8.1	2.3		90.7	XXX	XXX	XXX	90.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		2,439,552	3,891,346	500,000		XXX	6,830,898	5.8	6,455,110	6.0	XXX	6,830,898
14.02 Residential Mortgage-Backed Securities	65,568	193,768	220,969	405,811	842,610	XXX	1,728,726	1.5	502,296	0.5	XXX	1,728,726
14.03 Commercial Mortgage-Backed Securities						XXX			0	0.0	XXX	
14.04 Other Loan-Backed and Structured Securities	190,759	1,270,939	608,529	260,804	24,559	XXX	2,355,589	2.0	2,160,845	2.0	XXX	2,355,589
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	256,327	3,904,258	4,720,845	1,166,615	867,169		10,915,213	9.3	9,118,250	8.4	XXX	10,915,213
14.09 Line 14.08 as a % of Col. 7	2.3	35.8	43.3	10.7	7.9		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.2	3.3	4.0	1.0	0.7		9.3	XXX	XXX	XXX	XXX	9.3

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	100,089		100,089	
2. Cost of cash equivalents acquired	3,554		3,554	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	3,544		3,544	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	100,099		100,099	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	100,099		100,099	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FB-9	UNITED STATES TREASURY	SD			1.A	645,750	126.9844	768,255	605,000	619,429		(2,022)			6.125	5.642	MN	4,811	37,056	12/01/1999	11/15/2027
912810-QT-8	UNITED STATES TREASURY				1.A	499,824	120.5938	602,969	500,000	499,867		5			3.125	3.127	MN	2,029	15,625	12/14/2016	11/15/2041
912810-SP-4	UNITED STATES TREASURY				1.A	725,742	88.0156	660,117	750,000	726,498		654			1.375	1.510	FA	3,895	10,313	11/05/2020	08/15/2050
912828-2S-8	UNITED STATES TREASURY				1.A	100,215	100.8906	100,891	100,000	100,051		(77)			1.625	1.547	FA	552	1,625	10/31/2019	08/31/2022
912828-M5-6	UNITED STATES TREASURY	SD			1.A	883,944	104.2031	896,147	860,000	884,461		(2,872)			2.250	1.479	MN	2,512	13,725	06/21/2021	11/15/2025
912828-TY-6	UNITED STATES TREASURY				1.A	2,101,313	101.0625	2,122,313	2,100,000	2,100,392		(444)			1.625	1.603	MN	4,431	34,125	11/25/2019	11/15/2022
912828-UN-8	UNITED STATES TREASURY	SD			1.A	824,355	101.7188	813,750	800,000	807,828		(6,940)			2.000	1.118	FA	6,043	16,000	08/24/2020	02/15/2023
912828-V9-8	UNITED STATES TREASURY				1.A	279,316	104.8125	314,438	300,000	286,668		2,360			2.250	3.198	FA	2,550	6,750	10/10/2018	02/15/2027
912828-ZC-7	UNITED STATES TREASURY	SD			1.A	258,457	100.3906	250,977	250,000	256,281		(2,146)			1.125	0.325	FA	956	3,340	11/23/2020	02/28/2025
912828-ZC-7	UNITED STATES TREASURY	SD			1.A	216,394	100.3906	210,820	210,000	214,832		(1,268)			1.125	0.391	FA	803	1,498	03/25/2021	02/28/2025
91282C-AZ-4	UNITED STATES TREASURY				1.A	400,047	97.0313	388,125	400,000	400,037		(9)			0.375	0.373	MN	132	1,500	12/15/2020	11/30/2025
91282C-DA-6	UNITED STATES TREASURY				1.A	1,244,824	99.2969	1,241,211	1,250,000	1,245,072		248			0.250	0.477	MS	798		11/29/2021	09/30/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,180,181	XXX	8,370,012	8,125,000	8,141,416		(12,513)			XXX	XXX	XXX	29,512	141,556	XXX	XXX
36180M-2R-7	G2 AD8884 - RMBS			4	1.A	396,553	107.0735	422,458	394,550	396,838		597			3.500	3.352	MON	1,151	13,809	08/29/2018	03/20/2043
36202E-RS-0	G2 004097 - RMBS			4	1.A	15,780	113.3439	18,236	16,089	15,843		32			5.000	5.568	MON	67	804	05/13/2008	03/20/2038
36205B-4L-3	GN 386127 - RMBS			4	1.A	21,670	100.3385	21,689	21,616	21,607		(7)			8.000	8.014	MON	144	1,729	01/21/2000	01/15/2030
36209D-B2-9	GN 468157 - RMBS			4	1.A	3,601	110.6315	3,983	3,600	3,597		(1)			6.500	6.501	MON	20	234	08/10/1998	08/15/2028
36209U-PA-8	GN 482017 - RMBS			4	1.A	2,273	109.0920	2,482	2,275	2,271		0			6.500	6.544	MON	12	148	07/22/1998	08/15/2028
36209W-4J-8	GN 484225 - RMBS			4	1.A	806	100.9989	728	720	717		0			6.500	6.742	MON	4	47	07/22/1998	08/15/2028
36211C-QY-1	GN 509071 - RMBS			4	1.A	9,040	107.1930	10,206	9,522	9,275		30			6.500	7.829	MON	52	619	12/01/1999	05/15/2029
36220U-Z2-0	GN 288861 - RMBS			4	1.A	319	102.3802	329	321	320		0			7.500	7.741	MON	2	24	12/03/1992	12/15/2022
36224J-HS-4	GN 329741 - RMBS			4	1.A	123	102.8339	124	121	121		0			7.500	6.857	MON	1	9	02/04/1993	01/15/2023
36225A-NY-2	GN 780407 - RMBS			4	1.A	1,987	105.9375	2,092	1,975	1,973		(1)			7.000	6.886	MON	12	138	11/12/1997	08/15/2024
36290S-ZC-8	GN 616439 - RMBS			4	1.A	13,213	106.9242	14,179	13,261	13,230		1			5.000	5.085	MON	55	663	08/03/2004	06/15/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						465,365	XXX	496,506	464,050	465,792		651			XXX	XXX	XXX	1,519	18,225	XXX	XXX
38376G-5S-5	GNR 2011-142 B - CMBS			4	1.A	100,363	100.4290	99,029	98,606	98,669		(229)			3.377	2.617	MON	277	3,359	12/07/2011	02/16/2044
38378B-AN-9	GNR 2011-164 C - CMBS			4	1.A	863,810	104.9830	865,473	824,393	838,224		(2,121)			3.622	3.041	MON	2,488	29,844	12/05/2011	09/16/2052
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						964,173	XXX	964,502	923,000	936,893		(2,350)			XXX	XXX	XXX	2,765	33,202	XXX	XXX
0599999. Total - U.S. Government Bonds						9,609,719	XXX	9,831,020	9,512,050	9,544,101		(14,213)			XXX	XXX	XXX	33,796	192,984	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-H5-8	HAWAII ST	SD		2	1.C FE	71,248	111.6080	66,965	60,000	63,395		(244)			5.000	2.716	FA	1,250		03/12/2015	08/01/2029
419792-H9-0	HAWAII ST	SD		2	1.C FE	184,058	110.2610	170,905	155,000	163,772		(3,222)			5.000	2.716	FA	3,229	7,750	03/12/2015	08/01/2029
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						255,306	XXX	237,869	215,000	227,167		(3,467)			XXX	XXX	XXX	4,479	7,750	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						255,306	XXX	237,869	215,000	227,167		(3,467)			XXX	XXX	XXX	4,479	7,750	XXX	XXX
442331-3J-1	HOUSTON TEX			2	1.D FE	375,000	112.8920	423,345	375,000	375,000					4.061	4.061	MS	5,076	15,229	12/20/2017	03/01/2035
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						375,000	XXX	423,345	375,000	375,000					XXX	XXX	XXX	5,076	15,229	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						375,000	XXX	423,345	375,000	375,000					XXX	XXX	XXX	5,076	15,229	XXX	XXX
059231-W3-0	BALTIMORE MD REV			2	1.C FE	387,015	99.8780	379,536	380,000	386,284		(678)			2.025	1.814	JJ	3,848	4,467	12/02/2020	07/01/2032
386442-VR-5	GRAND RIVER DAM AUTH OKLA REV			2	1.E FE	341,601	110.4000	331,200	300,000	312,523		(4,913)			5.000	3.190	JD	1,250	15,000	07/17/2015	06/01/2033
39081J-AL-2	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			2	1.E FE	140,464	118.4990	142,199	120,000	130,238		(2,097)			5.000	2.961	JJ	3,000	6,000	10/14/2016	07/01/2031
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	200,000	109.3550	218,710	200,000	200,000					3.828	3.828	MN	978	7,656	03/13/2014	05/15/2028
45505W-EC-6	INDIANA ST FIN AUTH WASTEWATER UTIL REV			2	1.E FE	461,268	110.9160	443,664	400,000	419,541		(6,711)			5.000	3.130	AO	5,000	20,000	03/12/2015	10/01/2033
47770V-AX-8	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	475,000	102.6920	487,787	475,000	475,000					3.235	3.235	JJ	7,683	15,366	01/29/2013	01/01/2023
56682H-CA-5	MARICOPA CNTY ARIZ INDL DEV AUTH REV			2	1.D FE	262,748	112.5700	281,425	250,000	256,836		(1,234)			4.000	3.401	JJ	5,000	10,000	10/13/2016	01/01/2036
575831-HB-1	MASSACHUSETTS ST COLLEGE BLDG AUTH REV				1.D FE	119,749	99.0300	118,836	120,000	119,768		17			2.251	2.268	MN	450	2,701	12/02/2020	05/01/2035
64461X-DB-8	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV			2	1.E FE	197,314	105.9240	211,848	200,000	198,044		194			3.379	3.513	JJ	3,379	6,758	01/23/2018	07/01/2030
645790-FH-4	NEW JERSEY HEALTH CARE FACS FING AUTH RE			2	1.D FE	474,412	118.6060	474,424	400,000	437,126		(7,640)			5.000	2.791	JJ	10,000	20,000	10/21/2016	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
646139-5A-9	NEW JERSEY ST TPK AUTH TPK REV			2	1.F FE	393,425	111.5440	390,404	350,000	362,301		(4,628)			5.000	3.519	JJ	8,750	17,500	06/18/2014	01/01/2031
64986A-L8-2	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	500,000	119.0210	595,105	500,000	500,000					5.339	5.339	JD	1,186	26,695	02/02/2010	06/15/2027
73358W-ZB-3	PORT AUTH N Y & N J			2	1.E FE	418,352	116.0190	406,067	350,000	378,388		(7,027)			5.000	2.730	AO	3,694	17,500	11/24/2015	10/15/2030
736742-XH-5	PORTLAND ORE SWR SYS REV			2	1.C FE	357,072	113.9520	341,856	300,000	321,850		(6,023)			5.000	2.750	JD	1,250	15,000	09/17/2015	06/01/2028
91412G-VZ-5	UNIVERSITY CALIF REVS			2	1.C FE	412,251	114.9810	402,434	350,000	373,558		(6,565)			5.000	2.889	MN	2,236	17,500	08/18/2015	05/15/2031
92778V-EV-6	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	440,136	105.6560	475,452	450,000	444,670		1,206			2.800	3.111	FA	5,250	12,600	01/24/2018	02/01/2026
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	250,000	109.4530	273,633	250,000	250,000					3.294	3.294	MN	1,373	8,235	08/03/2016	05/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,830,805	XXX	5,974,579	5,395,000	5,566,127		(46,098)			XXX	XXX	XXX	64,328	222,979	XXX	XXX
31283G-K8-9	FH G00319 - RMBS			4	1.A	210	100.0721	200	200	202		(1)			9.500	8.264	MON	2	19	02/23/1995	04/01/2025
31283H-HN-8	FH G01137 - RMBS			4	1.A	987	113.1611	1,120	989	987		0			7.500	7.602	MON	6	74	12/01/2000	09/01/2030
312870-ND-9	FH C64888 - RMBS			4	1.A	1,099	111.6501	1,212	1,086	1,096		2			6.500	6.197	MON	6	71	06/01/2002	03/01/2032
3128M9-2M-3	FH G07680 - RMBS			4	1.A	63,853	110.4105	66,755	60,461	63,623		398			4.000	2.724	MON	202	2,418	08/05/2014	04/01/2044
3128M9-XG-2	FH G07579 - RMBS			4	1.A	48,376	109.9883	51,362	46,698	48,623		319			4.000	2.991	MON	156	1,868	04/02/2014	08/01/2043
3128MC-UW-3	FH G13997 - RMBS			4	1.A	11,483	105.4420	11,813	11,203	11,335		(12)			4.000	3.120	MON	37	448	02/03/2011	12/01/2025
3128ME-4A-6	FH G16017 - RMBS			4	1.A	99,385	105.2613	101,876	96,784	98,646		166			3.000	2.362	MON	242	2,904	01/31/2017	12/01/2031
3128ME-6K-2	FH G16074 - RMBS			4	1.A	88,191	105.1435	90,252	85,837	87,562		151			3.000	2.331	MON	215	2,575	03/28/2017	02/01/2032
3128MJ-2G-4	FH G08774 - RMBS			4	1.A	59,620	105.8376	61,095	57,726	59,867		701			3.500	2.515	MON	168	2,020	07/21/2017	08/01/2047
3128MJ-UH-1	FH G08583 - RMBS			4	1.A	35,614	108.8386	36,078	33,148	35,807		368			4.500	2.389	MON	124	1,492	04/28/2014	04/01/2044
3128MJ-YM-6	FH G08715 - RMBS			4	1.A	69,296	104.5214	69,623	66,611	69,602		1,052			3.000	2.063	MON	167	1,998	07/29/2016	08/01/2046
3128MJ-YT-1	FH G08721 - RMBS			4	1.A	55,884	104.5214	56,249	53,816	56,100		807			3.000	2.113	MON	135	1,614	08/24/2016	09/01/2046
3128MJ-Z9-4	FH G08767 - RMBS			4	1.A	59,704	106.9868	60,465	56,516	60,137		870			4.000	2.193	MON	188	2,261	08/16/2017	06/01/2047
3128MJ-ZH-6	FH G08743 - RMBS			4	1.A	112,110	107.5063	114,497	106,502	112,075		844			4.000	2.573	MON	355	4,260	02/23/2017	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS			4	1.A	70,669	106.9867	72,028	67,324	70,960		845			4.000	2.460	MON	224	2,693	10/31/2017	02/01/2047
3128MM-WS-8	FH G18656 - RMBS			4	1.A	112,840	105.6787	116,482	110,222	112,411		155			3.500	2.789	MON	321	3,858	02/07/2018	08/01/2032
3128P8-C4-1	FH C91891 - RMBS			4	1.A	70,194	104.6877	69,975	66,842	69,772		551			3.000	1.895	MON	167	2,005	09/21/2016	09/01/2036
31292H-D6-8	FH C01025 - RMBS			4	1.A	744	116.1230	856	737	743		0			8.000	7.694	MON	5	59	08/08/2000	07/01/2030
31292K-7G-6	FH C03595 - RMBS			4	1.A	78,204	110.8083	83,161	75,050	78,025		334			4.000	2.982	MON	250	3,002	11/20/2013	10/01/2040
31293R-ME-8	FH C27557 - RMBS			4	1.A	3,126	108.3479	3,550	3,277	3,192		6			6.500	7.542	MON	18	213	08/08/2000	06/01/2029
312942-NF-8	FH A93990 - RMBS			4	1.A	23,243	109.1219	24,517	22,467	23,284		142			4.000	3.072	MON	75	899	10/12/2010	09/01/2040
31298U-CF-4	FH C57270 - RMBS			4	1.A	3,244	113.5574	3,739	3,293	3,257		2			6.000	6.369	MON	16	198	09/04/2001	09/01/2031
31298W-CR-4	FH C59080 - RMBS			4	1.A	2,440	111.2404	2,729	2,453	2,444		1			6.000	6.157	MON	12	147	10/01/2001	10/01/2031
31307A-EK-4	FH J21938 - RMBS			4	1.A	161,930	103.5360	160,652	155,165	158,297		(154)			2.500	1.570	MON	323	3,879	01/15/2013	01/01/2028
3132A5-KA-2	FH ZS4789 - RMBS			4	1.A	41,969	105.6351	43,111	40,811	43,437		988			3.500	1.748	MON	119	1,428	08/26/2019	09/01/2048
3132AD-PF-9	FH ZT1322 - RMBS			4	1.A	71,346	109.3901	72,887	66,630	74,265		1,477			5.000	1.562	MON	278	3,332	11/01/2019	11/01/2048
3132DV-4H-5	FH SD8024 - RMBS			4	1.A	72,876	103.6964	74,364	71,714	73,633		687			3.000	2.273	MON	179	2,151	11/01/2019	11/01/2049
3132GD-H5-4	FH Q00252 - RMBS			4	1.A	107,797	109.6335	115,229	105,104	107,619		347			4.500	3.897	MON	394	4,730	04/25/2011	04/01/2041
3132GK-5A-0	FH Q04741 - RMBS			4	1.A	58,032	109.9680	59,711	54,299	57,954		396			4.500	2.925	MON	204	2,443	03/28/2014	11/01/2041
3132GK-V9-4	FH Q04540 - RMBS			4	1.A	172,482	107.2076	181,434	169,236	172,713		812			3.500	3.011	MON	494	5,923	12/05/2011	11/01/2041
3132GK-ZN-9	FH Q04649 - RMBS			4	1.A	201,285	107.2364	212,399	198,066	201,288		758			3.500	3.107	MON	578	6,932	11/18/2011	11/01/2041
3132GL-FM-1	FH Q04972 - RMBS			4	1.A	124,317	107.2441	130,479	121,665	124,137		546			3.500	3.014	MON	355	4,258	12/07/2011	12/01/2041
3132J4-GX-1	FH G30913 - RMBS			4	1.A	69,685	108.0617	70,655	65,384	68,668		248			3.500	1.794	MON	191	2,288	09/13/2016	04/01/2036
3132J6-US-1	FH Q15592 - RMBS			4	1.A	172,079	106.1819	178,560	168,164	171,184		496			3.000	2.625	MON	420	5,045	02/13/2013	02/01/2043
3132L8-CS-4	FH V82781 - RMBS			4	1.A	100,772	105.1043	107,257	102,048	100,822		(304)			3.000	3.255	MON	255	3,061	02/01/2017	12/01/2046
3132M8-3G-9	FH Q28299 - RMBS			4	1.A	51,061	108.9936	52,853	48,492	50,973		283			4.000	2.711	MON	162	1,940	09/12/2014	09/01/2044
3132M9-2R-4	FH Q29184 - RMBS			4	1.A	57,663	108.9066	58,790	53,982	58,113		711			4.000	2.112	MON	180	2,159	12/11/2014	10/01/2044
3132QW-MS-5	FH Q39368 - RMBS			4	1.A	81,352	106.4676	81,831	76,860	81,815		1,270			3.500	1.900	MON	224	2,690	05/17/2016	03/01/2046
3132WD-YQ-1	FH Q40718 - RMBS			4	1.A	59,777	106.4125	60,196	56,569	60,082		920			3.500	1.958	MON	165	1,980	07/13/2016	05/01/2046
3132WG-Q2-6	FH Q43172 - RMBS			4	1.A	90,190	104.8677	91,368	87,127	90,272		1,015			3.000	2.244	MON	218	2,614	10/20/2016	09/01/2046
3132WH-PT-6	FH Q44033 - RMBS			4	1.A	100,187	104.5103	104,019	99,530	100,297		311			3.000	2.827	MON	249	2,986	09/18/2017	11/01/2046
31335A-QK-7	FH G60458 - RMBS			4	1.A	65,391	107.2911	66,688	62,157	65,636		721			3.500	2.225	MON	181	2,175	04/19/2016	01/01/2044
31335A-S7-4	FH G60542 - RMBS			4	1.A	33,790	108.4239	34,259	31,598	33,999		450			4.000	2.130	MON	105	1,264	06/23/2016	09/01/2045
31335A-YT-9	FH G60722 - RMBS			4	1.A	51,644	105.5152	55,388	52,493	51,687		(204)			3.000	3.329	MON	131	1,575	12/27/2016	10/01/2046
31346Y-XG-3	FH QA5179 - RMBS			4	1.A	137,707	102.2263	140,219	137,165	138,135		360			2.500	2.344	MON	286	3,429	03/13/2020	12/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313615-LF-1	FN 050726 - RMBS			4	1.A	240	104.2466	250	239	239		0			7.000	6.862	MON	1	17	05/01/1993	05/01/2023
31365D-UL-7	FN 124887 - RMBS			4	1.A	447	103.9625	462	444	443		0			7.000	6.812	MON	3	31	05/13/1993	06/01/2023
31369T-N7-7	FN 220114 - RMBS			4	1.A	96	98.5011	94	96	96		0			7.000	6.942	MON	1	7	05/19/1993	06/01/2023
31371K-HW-4	FN 254145 - RMBS			4	1.A	4,751	115.4170	5,440	4,713	4,742		1			5.500	5.232	MON	22	259	11/01/2002	01/01/2032
3137A9-6G-6	FHR 3851 PG - CMO/RMBS			4	1.A	339,552	101.2089	327,439	323,527	323,948		(1,872)			4.000	3.334	MON	1,078	12,941	12/02/2011	12/15/2039
31380S-5J-8	FN 449149 - RMBS			4	1.A	1,096	111.0623	1,233	1,110	1,100		0			6.000	6.268	MON	6	67	01/26/1999	12/01/2028
31386T-FU-4	FN 572679 - RMBS			4	1.A	855	109.2797	920	842	852		0			6.500	5.893	MON	5	55	01/14/2002	04/01/2031
3138AW-RQ-8	FN AJ4994 - RMBS			4	1.A	71,727	109.6423	73,061	66,636	71,650		705			4.500	2.691	MON	250	2,999	11/19/2013	11/01/2041
3138E7-TV-6	FN AK3263 - RMBS			4	1.A	86,401	105.3532	88,215	83,732	85,214		(54)			3.000	1.991	MON	209	2,512	11/28/2016	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS			4	1.A	88,063	106.4822	90,683	85,162	88,388		700			3.500	2.612	MON	248	2,981	12/14/2015	11/01/2042
3138EK-QD-0	FN AL3151 - RMBS			4	1.A	89,509	111.1200	92,658	83,386	90,227		1,082			4.500	2.547	MON	313	3,752	11/15/2013	06/01/2042
3138EN-4H-9	FN AL6223 - RMBS			4	1.A	116,012	110.2889	117,586	106,616	116,104		1,478			4.500	2.406	MON	400	4,798	01/16/2015	08/01/2044
3138ER-7D-6	FN AL9891 - RMBS			4	1.A	53,065	107.9667	55,039	50,978	53,618		526			4.000	2.640	MON	170	2,039	03/15/2017	02/01/2046
3138ER-J7-6	FN AL9285 - RMBS			4	1.A	94,185	106.6322	98,879	92,729	94,369		452			3.500	3.016	MON	270	3,246	12/15/2016	10/01/2046
3138ER-NP-1	FN AL9397 - RMBS			4	1.A	135,050	105.0605	140,479	133,713	135,011		436			3.000	2.769	MON	334	4,011	08/21/2017	10/01/2046
3138ET-YK-6	FN AL8813 - RMBS			4	1.A	79,409	111.3790	84,384	75,763	79,121		538			4.000	2.818	MON	253	3,031	12/18/2017	04/01/2046
3138M5-EA-3	FN AP1928 - RMBS			4	1.A	110,580	108.9478	113,089	103,801	109,988		575			4.000	2.558	MON	346	4,152	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS			4	1.A	92,917	107.2950	96,092	89,559	92,844		730			3.500	2.625	MON	261	3,135	11/18/2014	08/01/2042
3138MP-YV-1	FN AQ7923 - RMBS			4	1.A	243,252	105.3533	245,459	232,986	241,642		2,054			3.000	2.224	MON	582	6,990	12/18/2012	12/01/2042
3138W6-SU-1	FN AR8630 - RMBS			4	1.A	119,066	105.4357	123,190	116,839	119,226		578			3.000	2.567	MON	292	3,505	11/10/2016	04/01/2043
3138W9-HL-7	FN AS0234 - RMBS			4	1.A	36,027	109.4634	37,609	34,358	36,511		479			4.000	2.484	MON	115	1,374	11/15/2013	08/01/2043
3138WB-AR-6	FN AS1815 - RMBS			4	1.A	100,423	110.2889	106,352	96,430	99,809		541			4.000	3.062	MON	321	3,857	03/24/2014	02/01/2044
3138WB-GU-3	FN AS2010 - RMBS			4	1.A	75,136	109.7174	78,982	71,987	75,028		557			4.000	2.884	MON	240	2,879	04/21/2014	03/01/2044
3138WB-UK-9	FN AS2385 - RMBS			4	1.A	68,616	109.6994	71,295	64,991	68,531		751			4.000	2.598	MON	217	2,600	05/16/2014	05/01/2044
3138WE-6G-9	FN AS5370 - RMBS			4	1.A	50,601	106.8516	51,926	48,596	50,864		630			3.500	2.316	MON	142	1,701	10/30/2015	07/01/2045
3138WE-EV-7	FN AS4647 - RMBS			4	1.A	57,645	106.9200	59,685	55,822	57,933		582			3.500	2.518	MON	163	1,954	05/22/2017	03/01/2045
3138WE-KB-4	FN AS4789 - RMBS			4	1.A	67,771	104.7899	68,275	65,154	68,060		981			3.000	2.013	MON	163	1,955	09/23/2016	04/01/2045
3138WE-ZJ-1	FN AS5244 - RMBS			4	1.A	103,301	107.7236	107,016	99,343	102,774		711			3.500	2.598	MON	290	3,477	09/02/2015	06/01/2045
3138WF-B6-2	FN AS5460 - RMBS			4	1.A	38,286	106.8514	39,048	36,544	38,546		607			3.500	2.122	MON	107	1,279	10/15/2015	07/01/2045
3138WF-GE-0	FN AS5596 - RMBS			4	1.A	58,800	107.2276	60,308	56,243	59,208		755			3.500	2.182	MON	164	1,969	05/19/2016	08/01/2045
3138WJ-3C-0	FN AS8894 - RMBS			4	1.A	73,644	104.7790	75,752	72,297	73,440		189			3.000	2.439	MON	181	2,169	03/15/2017	03/01/2032
3138WJ-PC-6	FN AS8518 - RMBS			4	1.A	142,414	104.7505	149,940	143,141	142,410		(137)			3.000	3.085	MON	358	4,294	02/23/2017	12/01/2046
3138WJ-QE-1	FN AS8552 - RMBS			4	1.A	116,727	106.4426	121,458	114,106	116,243		349			3.000	2.496	MON	285	3,423	08/02/2017	12/01/2036
3138WK-4X-0	FN AS9837 - RMBS			4	1.A	152,284	105.6386	161,053	152,457	152,261		11			3.000	2.994	MON	381	4,574	02/14/2018	06/01/2032
3138X4-V9-8	FN AU5139 - RMBS			4	1.A	85,495	107.2785	88,002	82,031	85,984		777			3.500	2.374	MON	239	2,871	01/19/2016	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS			4	1.A	59,520	107.3848	60,926	56,736	59,851		654			3.500	2.252	MON	165	1,986	02/12/2015	01/01/2042
3138YW-KG-1	FN AZ4794 - RMBS			4	1.A	66,984	104.7590	66,940	63,899	66,169		255			3.000	1.741	MON	160	1,917	10/20/2016	10/01/2030
31390E-SX-1	FN 644134 - RMBS			4	1.A	2,757	110.6270	3,033	2,742	2,747		(1)			6.500	6.365	MON	15	178	05/01/2002	05/01/2032
31403C-6L-0	FN 745275 - RMBS			4	1.A	8,881	112.9962	10,301	9,116	8,890		(8)			5.000	5.673	MON	38	456	12/12/2006	02/01/2036
31403C-6U-0	FN 745283 - RMBS			4	1.A	23,012	113.8790	27,130	23,824	23,031		(71)			5.500	6.440	MON	109	1,310	05/11/2006	01/01/2036
31408J-DS-7	FN 852513 - RMBS			4	1.A	9,351	113.1806	10,690	9,445	9,369		1			5.500	5.683	MON	43	519	02/28/2006	01/01/2036
31409W-D9-9	FN 880428 - RMBS			4	1.A	10,251	115.1010	11,762	10,219	10,236		3			6.500	6.414	MON	55	664	06/23/2006	04/01/2036
3140E0-EJ-0	FN AZ7336 - RMBS			4	1.A	35,375	108.1073	37,562	34,745	35,379		155			3.500	3.001	MON	101	1,216	12/27/2016	11/01/2045
3140EV-JC-2	FN BC1158 - RMBS			4	1.A	52,990	106.3939	54,653	51,369	53,205		488			3.500	2.563	MON	150	1,798	06/01/2017	02/01/2046
3140FM-BD-7	FN BE1835 - RMBS			4	1.A	88,105	104.9302	91,167	86,883	87,956		259			3.000	2.654	MON	217	2,607	01/09/2017	11/01/2036
3140FM-DF-0	FN BE1901 - RMBS			4	1.A	101,670	104.5048	106,188	101,611	101,647		71			3.000	2.967	MON	254	3,048	11/22/2016	12/01/2046
3140GQ-4C-7	FN BH2618 - RMBS			4	1.A	58,185	105.9321	62,047	58,572	58,142		(90)			3.500	3.661	MON	171	2,050	04/27/2018	08/01/2047
3140GS-KW-1	FN BH3908 - RMBS			4	1.A	89,671	107.2340	90,822	84,695	89,690		1,152			4.000	2.307	MON	282	3,388	08/11/2017	08/01/2047
3140GS-PD-8	FN BH4019 - RMBS			4	1.A	68,413	107.3922	70,362	65,519	68,625		776			4.000	2.619	MON	218	2,621	01/11/2018	09/01/2047
3140GU-MA-2	FN BH5752 - RMBS			4	1.A	55,218	105.9322	56,982	53,791	55,255		474			3.500	2.747	MON	157	1,883	12/19/2017	11/01/2047
3140J7-UL-7	FN BM3286 - RMBS			4	1.A	63,150	108.1819	65,074	60,152	63,602		602			4.500	2.794	MON	226	2,707	04/11/2018	11/01/2047
3140J8-HC-0	FN BM3826 - RMBS			4	1.A	78,374	109.9360	83,525	75,976	79,071		609			4.500	3.259	MON	285	3,419	11/20/2018	04/01/2048
3140J9-EB-3	FN BM4629 - RMBS			4	1.A	151,077	109.9753	165,681	150,653	150,994		115			4.000	3.870	MON	502	6,026	11/13/2018	10/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140JX-RN-0	FN B03192 - RMBS			4	1.A	86,397	103.6964	87,216	84,107	87,930		1,254			3.000	1.810	MON	210	2,523	02/24/2020	10/01/2049
3140K3-BL-5	FN B07242 - RMBS			4	1.A	209,078	103.6965	212,800	205,214	210,532		1,521			3.000	2.298	MON	513	6,156	01/13/2020	01/01/2050
3140K3-BN-1	FN B07244 - RMBS			4	1.A	99,906	103.6964	101,556	97,936	100,755		863			3.000	2.226	MON	245	2,938	01/22/2020	01/01/2050
3140KL-JF-0	FN B01161 - RMBS			4	1.A	811,277	102.1567	785,568	768,983	813,160		3,836			2.500	1.495	MON	1,602	19,225	08/24/2020	08/01/2050
3140KL-JH-6	FN B01163 - RMBS			4	1.A	900,372	99.8151	867,236	868,843	899,653		824			2.000	1.494	MON	1,448	17,377	08/24/2020	08/01/2050
3140Q8-3U-7	FN CA1710 - RMBS			4	1.A	57,764	107.7626	59,798	55,491	58,346		558			4.500	2.931	MON	208	2,497	08/22/2018	05/01/2048
3140Q8-K8-7	FN CA1218 - RMBS			4	1.A	107,742	107.7624	111,925	103,863	108,512		867			4.500	3.089	MON	389	4,674	08/01/2018	02/01/2048
3140QK-YZ-5	FN CB0727 - RMBS			4	1.A	998,050	102.1527	972,795	952,295	996,064		(1,986)			2.500	1.744	MON	1,984	7,936	08/02/2021	06/01/2051
3140X9-P8-2	FN FM5846 - RMBS			4	1.A	927,109	96.6704	891,400	922,103	927,013		(96)			1.500	1.421	MON	1,153	11,526	02/10/2021	01/01/2051
3140XD-GS-9	FN FM9208 - RMBS			4	1.A	1,008,989	103.0683	1,007,671	977,673	1,008,503		(486)			2.000	1.284	MON	1,629	3,259	10/25/2021	08/01/2036
31410X-ZR-0	FN 900852 - RMBS			4	1.A	13,945	114.3130	15,859	13,874	13,928		5			6.000	5.853	MON	69	832	02/02/2007	01/01/2037
31416X-QU-7	FN AB2266 - RMBS			4	1.A	67,643	109.9154	71,405	64,963	67,423		394			4.000	3.048	MON	217	2,599	12/09/2013	02/01/2041
31417D-TR-4	FN AB6859 - RMBS			4	1.A	74,676	106.4842	76,505	71,847	74,922		701			3.500	2.498	MON	210	2,515	01/11/2016	11/01/2042
31417E-CG-4	FN AB7270 - RMBS			4	1.A	170,763	105.8008	172,837	163,360	169,022		961			3.000	2.271	MON	408	4,901	01/17/2013	12/01/2042
31417E-ZK-0	FN AB7945 - RMBS			4	1.A	258,995	106.6703	267,574	250,842	257,051		1,195			3.000	2.473	MON	627	7,525	02/05/2013	02/01/2043
31417G-5A-0	FN AB9840 - RMBS			4	1.A	49,033	107.2368	50,092	46,712	49,153		528			3.500	2.278	MON	136	1,635	02/18/2016	07/01/2043
31418C-4G-6	FN MA3522 - RMBS			4	1.A	174,280	107.1527	177,010	165,194	181,911		4,299			4.500	1.557	MON	619	7,434	09/23/2019	11/01/2048
31418C-EE-0	FN MA2832 - RMBS			4	1.A	61,682	104.9433	64,620	61,576	61,665		43			3.000	2.929	MON	154	1,847	12/20/2016	12/01/2036
31418C-FD-1	FN MA2863 - RMBS			4	1.A	136,221	104.5017	142,153	136,030	136,258		163			3.000	2.939	MON	340	4,081	12/18/2017	01/01/2047
31418C-ND-2	FN MA3087 - RMBS			4	1.A	81,464	105.9321	84,082	79,374	81,764		810			3.500	2.672	MON	232	2,778	10/27/2017	08/01/2047
31418C-QB-3	FN MA3149 - RMBS			4	1.A	91,153	107.3922	94,285	87,795	91,595		931			4.000	2.734	MON	293	3,512	01/24/2018	10/01/2047
31418C-U8-5	FN MA3306 - RMBS			4	1.A	54,603	106.5310	57,054	53,557	54,692		305			4.000	3.264	MON	179	2,142	04/27/2018	03/01/2048
31418D-YC-0	FN MA4306 - RMBS			4	1.A	462,192	102.1441	459,431	449,788	461,421		(771)			2.500	2.052	MON	937	7,496	04/01/2021	04/01/2051
31418D-YX-4	FN MA4325 - RMBS			4	1.A	474,843	99.8144	474,388	475,270	474,831		(12)			2.000	2.002	MON	792	6,337	04/01/2021	05/01/2051
31419F-FW-1	FN AE4680 - RMBS			4	1.A	51,712	109.1269	54,416	49,865	51,693		321			4.000	3.051	MON	166	1,995	10/21/2010	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						14,560,163	XXX	14,717,857	14,106,371	14,552,849		58,018			XXX	XXX	XXX	35,100	379,814	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						20,390,968	XXX	20,692,436	19,501,371	20,118,975		11,919			XXX	XXX	XXX	99,428	602,792	XXX	XXX
00037B-AF-9	ABB FINANCE (USA) INC			1,2	1.G FE	400,000	111.7931	447,172	400,000	400,000					3.800	3.800	AO	3,716	15,200	03/26/2018	04/03/2028
001055-AP-7	AFLAC INC			1	1.G FE	323,707	105.7186	343,585	325,000	324,544		133			3.250	3.296	MS	3,110	10,563	03/09/2015	03/17/2025
00182E-BK-4	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	499,955	104.8229	524,115	500,000	499,979		9			3.400	3.402	MS	4,817	17,000	03/12/2019	03/19/2024
00206R-DP-4	AT&T INC			1,2	2.B FE	399,744	105.1123	420,449	400,000	399,924		33			3.800	3.809	MS	5,067	15,200	01/31/2017	03/01/2024
002824-BH-2	ABBOTT LABORATORIES			1,2	1.F FE	354,068	137.8584	344,646	250,000	349,593		(2,863)			4.900	2.669	MN	1,055	12,250	06/03/2020	11/30/2046
00287Y-AY-5	ABBVIE INC			1,2	2.B FE	233,300	105.8674	264,669	250,000	239,436		2,157			3.200	4.271	MN	1,044	8,000	01/15/2019	05/14/2026
00724F-AC-5	ADOBE INC			1,2	1.E FE	84,089	105.7625	89,898	85,000	84,687		95			3.250	3.377	FA	1,151	2,763	01/21/2015	02/01/2025
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	150,000	111.6432	167,465	150,000	150,000					3.829	3.829	FA	2,170	5,744	08/07/2018	08/15/2028
009158-AT-3	AIR PRODUCTS AND CHEMICALS INC			1	1.F FE	229,064	102.1963	235,051	230,000	229,886		102			2.750	2.797	FA	2,600	6,325	01/30/2013	02/03/2023
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	414,435	112.9708	395,398	350,000	403,932		(7,151)			4.800	2.358	FA	6,393	16,800	07/07/2020	02/14/2029
02209S-BL-6	ALTRIA GROUP INC			1,2	2.B FE	499,475	94.8837	474,419	500,000	499,513		38			2.450	2.461	FA	5,002	6,125	02/01/2021	02/04/2032
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	451,217	116.9319	526,194	450,000	451,046		(51)			3.875	3.854	FA	6,248	17,438	08/16/2017	08/22/2037
023135-BZ-8	AMAZON.COM INC			1,2	1.D FE	1,015,355	100.9618	1,009,618	1,000,000	1,014,856		(499)			2.100	1.921	MN	2,858	10,500	09/13/2021	05/12/2031
02364W-BJ-3	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE	538,125	103.6300	518,150	500,000	534,652		(3,473)			2.875	1.946	MN	2,156	14,375	02/10/2021	05/07/2030
032654-AU-9	ANALOG DEVICES INC			1,2	1.G FE	998,032	99.4589	994,589	1,000,000	998,095		63			1.700	1.730	AO	4,061		09/29/2021	10/01/2028
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	147,797	117.1107	175,666	150,000	148,057		80			4.375	4.488	AO	1,385	6,563	08/29/2018	04/15/2038
037833-BY-5	APPLE INC			1,2	1.B FE	1,075,340	106.9423	1,069,423	1,000,000	1,053,364		(13,417)			3.250	1.804	FA	11,556	32,500	07/21/2020	02/23/2026
04010L-BC-6	ARES CAPITAL CORP			1,2	2.C FE	745,343	98.1835	736,376	750,000	745,408		65			3.200	3.273	MN	3,800		10/28/2021	11/15/2031
04685A-2R-1	ATHENE GLOBAL FUNDING				1.F FE	999,300	100.2512	1,002,512	1,000,000	999,370		62			2.550	2.558	MN	2,975	25,500	11/16/2020	11/19/2030
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	99,902	111.5582	111,558	100,000	99,929		9			4.000	4.012	AO	844	4,000	10/09/2018	10/15/2028
049560-AN-5	ATMOS ENERGY CORP			1,2	1.E FE	448,763	105.4889	474,700	450,000	449,284		119			3.000	3.032	JD	600	13,500	06/05/2017	06/15/2027
053015-AG-8	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	368,883	99.6895	368,851	370,000	368,978		96			1.700	1.746	MN	804	3,162	05/11/2021	05/15/2028
05348E-AR-0	AVALONBAY COMMUNITIES INC			2	1.G FE	173,635	102.1147	178,701	175,000	174,819		146			2.850	2.938	MS	1,469	4,988	12/05/2012	03/15/2023
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	124,593	107.1223	133,903	125,000	124,827		41			3.500	3.539	MN	559	4,375	11/04/2015	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05526D-AZ-8	BAT CAPITAL CORP			1,2	2.B FE	485,050	103.9986	519,993	500,000	492,389		2,709			3.222	3.838	FA	6,086	16,110	03/12/2019	08/15/2024
05578D-AX-0	BPCE SA		C		1.E FE	371,355	106.9495	401,061	375,000	373,055		357			3.375	3.491	JD	1,020	12,656	11/29/2016	12/02/2026
05971K-AE-9	BANCO SANTANDER SA		C		1.G FE	400,000	103.3852	413,541	400,000	400,000					2.746	2.746	MN	1,007	10,984	05/20/2020	05/28/2025
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.G FE	287,573	106.6512	293,291	275,000	283,677		(1,678)			3.248	2.546	AO	1,737	8,932	08/19/2019	10/21/2027
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	450,000	108.3601	487,620	450,000	450,000					3.705	3.705	AO	3,103	16,673	04/19/2017	04/24/2028
06051G-JB-6	BANK OF AMERICA CORP			1,2,5	1.F FE	251,118	100.9093	252,273	250,000	250,978		(140)			2.592	2.536	AO	1,116	6,480	04/05/2021	04/29/2031
06051G-JD-2	BANK OF AMERICA CORP			1,2,5	1.G FE	203,080	98.9832	197,966	200,000	202,458		(622)			1.319	0.958	JD	88	2,638	02/05/2021	06/19/2026
06367W-HH-9	BANK OF MONTREAL		C		1.F FE	249,485	104.5435	261,359	250,000	249,774		103			3.300	3.345	FA	3,346	8,250	01/31/2019	02/05/2024
06406F-AD-5	BANK OF NEW YORK MELLON CORP			2	1.F FE	124,783	102.1427	127,678	125,000	124,947		32			2.200	2.227	FA	1,031	2,750	08/09/2016	08/16/2023
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	200,000	107.7107	215,421	200,000	200,000					3.442	3.442	FA	2,754	6,884	01/31/2017	02/07/2028
06738E-BD-6	BARCLAYS PLC		C	1,2,5	2.B FE	263,423	114.3933	285,983	250,000	260,110		(1,355)			4.972	4.241	MN	1,554	12,430	06/19/2019	05/16/2029
07330M-AA-5	TRUIST BANK			2	1.F FE	409,608	108.9517	435,807	400,000	405,637		(1,074)			3.800	3.476	AO	2,576	15,200	02/06/2018	10/30/2026
080807-AA-8	BELROSE FUNDING TRUST			1,2	2.A FE	555,757	98.0260	548,946	560,000	555,835		78			2.330	2.426	FA	4,929	7,740	10/26/2021	08/15/2030
084670-BS-6	BERKSHIRE HATHAWAY INC			1,2	1.C FE	242,315	106.8450	267,113	250,000	245,265		1,026			3.125	3.615	MS	2,300	7,813	01/10/2019	03/15/2026
097023-CM-5	BOEING CO			1,2	2.C FE	508,470	101.7140	508,570	500,000	505,880		(1,111)			2.700	2.445	FA	5,625	13,500	08/14/2019	02/01/2027
09857L-AR-9	BOOKING HOLDINGS INC			1,2	1.G FE	134,776	116.7121	157,561	135,000	134,808		19			4.625	4.646	AO	1,353	6,244	04/08/2020	04/13/2030
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	742,485	102.4088	768,066	750,000	748,859		814			2.750	2.865	MN	2,922	20,625	05/07/2013	05/10/2023
110122-BB-3	BRISTOL-MYERS SQUIBB CO			1	1.F FE	535,070	108.0953	540,477	500,000	525,275		(4,581)			3.250	2.207	FA	5,597	16,250	10/30/2019	02/27/2027
110122-DQ-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	487,505	95.2573	476,287	500,000	488,541		1,036			1.450	1.730	MN	967	7,250	02/17/2021	11/13/2030
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	269,995	110.9276	277,319	250,000	267,353		(1,720)			4.150	3.222	MN	1,326	10,375	06/09/2020	11/15/2030
11135F-AS-0	BROADCOM INC			1,2	2.C FE	573,580	112.5340	562,670	500,000	571,667		(1,913)			4.300	2.736	MN	2,747	10,750	08/31/2021	11/15/2032
11135F-BE-0	BROADCOM INC			1,2	2.C FE	324,165	98.3838	319,747	325,000	324,273		108			1.950	1.989	FA	2,394	3,626	01/04/2021	02/15/2028
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	174,539	106.5453	186,454	175,000	174,772		64			3.500	3.542	AO	1,293	6,125	03/22/2018	04/15/2025
125523-BT-6	CIGNA CORP			1,2	2.A FE	399,172	101.8200	407,280	400,000	399,847		163			3.050	3.093	MN	1,051	12,200	11/20/2017	11/30/2022
12572Q-AJ-4	CME GROUP INC			1,2	1.D FE	450,745	110.9647	499,341	450,000	450,507		(70)			3.750	3.730	JD	750	16,875	06/14/2018	06/15/2028
126408-HM-8	CSX CORP			1,2	2.A FE	285,360	113.0764	282,691	250,000	277,191		(3,534)			4.250	2.534	MS	3,128	10,625	08/22/2019	03/15/2029
126650-BZ-2	CVS HEALTH CORP			1,2	2.B FE	399,444	101.2762	405,105	400,000	399,944		60			2.750	2.766	JD	917	11,000	11/26/2012	12/01/2022
136385-AE-1	CANADIAN NATURAL RESOURCES LTD		C	1	2.C FE	413,249	128.6250	450,188	350,000	396,260		(2,931)			6.450	4.930	JD	63	22,575	05/12/2015	06/30/2033
14040H-BG-9	CAPITAL ONE FINANCIAL CORP			2	2.A FE	483,415	104.8299	524,150	500,000	490,835		2,739			3.200	3.834	FA	6,489	16,000	03/12/2019	02/05/2025
141781-BM-5	CARGILL INC			1,2	1.F FE	499,420	99.4513	497,257	500,000	499,510		53			2.125	2.138	AO	2,007	10,625	04/20/2020	04/23/2030
14916R-AC-8	COMMONSPIRIT HEALTH			1	2.A FE	302,230	101.7231	305,169	300,000	300,211		(247)			2.950	2.864	MN	1,475	8,850	10/26/2012	11/01/2022
15189T-BB-2	CENTERPOINT ENERGY INC			1,2	2.B FE	199,612	101.0980	202,196	200,000	199,635		23			2.650	2.672	JD	442	2,915	05/11/2021	06/01/2031
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1,2	1.G FE	249,345	107.1656	267,914	250,000	249,655		63			3.400	3.431	JD	708	8,500	11/17/2016	12/01/2026
166764-BT-6	CHEVRON CORP			1,2	1.D FE	400,000	103.9609	415,844	400,000	400,000					2.895	2.895	MS	3,796	11,580	02/28/2017	03/03/2024
166764-BY-5	CHEVRON CORP			1,2	1.D FE	519,025	101.4351	507,176	500,000	518,338		(687)			2.236	1.749	MN	1,553	5,590	09/01/2021	05/11/2030
17108J-AA-1	CHRISTUS HEALTH			1,2	1.E FE	400,000	112.9108	451,643	400,000	400,000					4.341	4.342	JJ	8,682	17,364	10/23/2018	07/01/2028
172967-KY-6	CITIGROUP INC			1,2	2.A FE	709,930	105.9889	741,922	700,000	706,784		(1,389)			3.200	2.969	AO	4,356	22,400	08/19/2019	10/21/2026
172967-LD-1	CITIGROUP INC			1,2,5	2.A FE	268,528	108.4032	271,008	250,000	263,349		(2,446)			3.887	2.742	JJ	4,616	9,718	11/04/2019	01/10/2028
172967-LW-9	CITIGROUP INC			1,2,5	2.A FE	244,645	110.2280	275,570	250,000	245,983		461			4.075	4.335	AO	1,924	10,188	01/02/2019	04/23/2029
191098-AK-8	COCA-COLA CONSOLIDATED INC			1,2	2.B FE	229,943	107.7020	247,715	230,000	229,978		5			3.800	3.803	MN	874	8,740	11/20/2015	11/25/2025
191216-DP-2	COCA-COLA CO			1	1.E FE	777,015	101.4868	761,151	750,000	776,237		(778)			2.250	1.865	JJ	8,250		08/31/2021	01/05/2032
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.F FE	774,500	101.7534	763,151	750,000	772,374		(2,126)			2.750	2.330	JJ	9,109	10,313	03/03/2021	01/22/2030
20030N-BP-5	COMCAST CORP			1,2	1.G FE	301,437	118.3750	355,125	300,000	301,082		(60)			4.400	4.364	FA	4,987	13,200	05/20/2015	08/15/2035
20030N-CT-6	COMCAST CORP			1,2	1.G FE	798,190	113.3991	850,493	750,000	786,357		(4,970)			4.150	3.312	AO	6,571	31,125	10/10/2019	10/15/2028
205887-CB-6	CONAGRA BRANDS INC			1,2	2.C FE	444,067	109.9987	489,494	445,000	444,458		127			4.600	4.635	MN	3,412	20,470	10/15/2018	11/01/2025
20825C-AX-2	CONOCOPHILLIPS			1,2	1.G FE	574,795	112.3750	561,875	500,000	568,970		(5,825)			4.300	1.985	FA	8,122	10,750	06/01/2021	08/15/2028
209111-FE-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	199,306	104.6167	209,233	200,000	199,776		72			3.300	3.341	JD	550	6,600	11/19/2014	12/01/2024
21688A-AE-2	COOPERATIEVE RABOBANK UA (NEW YORK BRANC				1.D FE	392,280	106.6141	426,456	400,000	397,059		803			3.375	3.608	MN	1,500	13,500	06/17/2015	05/21/2025
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	260,560	106.0122	265,031	250,000	254,250		(1,499)			3.625	2.962	MS	2,819	9,063	07/24/2017	09/09/2024
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)				1.E FE	748,298	97.5093	731,320	750,000	748,428		130			1.250	1.297	FA	3,698		08/02/2021	08/07/2026
244199-BH-7	DEERE & CO			1,2	1.F FE	499,320	104.4166	522,083	500,000	499,549		129			2.750	2.779	AO	2,903	13,750	03/25/2020	04/15/2025
24422E-UM-9	JOHN DEERE CAPITAL CORP				1.F FE	200,249	104.7386	209,477	200,000	200,094		(50)			3.650	3.623	AO	1,602	7,300	10/09/2018	10/12/2023
251526-CM-9	DEUTSCHE BANK AG (NEW YORK BRANCH)				1.G FE	590,000	99.4143	586,544	590,000	590,000					0.962	0.962	MN	836		11/02/2021	11/08/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	400,054	111.5734	446,294	400,000	400,040		(9)			4.900	4.897	MS	5,989	19,600	03/09/2016	03/11/2026
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	229,736	102.3737	235,460	230,000	229,755		19			2.550	2.563	AO	1,238	3,161	03/29/2021	04/15/2031
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	256,868	108.1250	270,313	250,000	255,124		(650)			3.450	3.120	MS	2,540	8,625	03/25/2019	03/15/2029
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	299,997	105.0555	315,167	300,000	300,000					3.150	3.150	AO	2,363	9,450	03/12/2015	04/01/2025
26884A-BJ-1	ERP OPERATING LP			1,2	1.G FE	447,309	108.8914	490,011	450,000	448,248		250			3.500	3.571	MS	5,250	15,750	02/01/2018	03/01/2028
278062-AC-8	EATON CORP			1	2.A FE	249,231	101.7129	254,282	250,000	249,921		92			2.750	2.788	MN	1,127	6,875	11/14/2013	11/02/2022
278642-AE-3	EBAY INC			1,2	2.A FE	289,563	100.5860	301,758	300,000	299,145		1,553			2.600	3.139	JJ	3,597	7,800	04/07/2015	07/15/2022
278642-AU-7	EBAY INC			1,2	2.A FE	149,876	108.4414	162,662	150,000	149,929		12			3.600	3.610	JD	390	5,400	05/30/2017	06/05/2027
29273R-BK-4	ENERGY TRANSFER LP			1,2	2.C FE	202,724	108.1250	216,250	200,000	201,613		(282)			4.200	4.022	AO	1,773	8,400	09/21/2017	04/15/2027
29364D-AU-4	ENTERGY ARKANSAS LLC			1,2	1.F FE	473,437	107.1371	508,901	475,000	474,285		154			3.500	3.539	AO	4,156	16,625	01/05/2016	04/01/2026
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	159,698	105.0631	168,101	160,000	159,928		32			3.900	3.922	FA	2,357	6,240	02/05/2014	02/15/2024
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	299,451	99.2645	297,794	300,000	299,610		107			1.400	1.438	JJ	2,030	4,200	06/29/2020	07/07/2025
30231G-AF-9	EXXON MOBIL CORP			1,2	1.D FE	385,172	104.0644	416,258	400,000	392,892		2,089			2.709	3.303	MS	3,462	10,836	02/15/2018	03/06/2025
313747-AU-1	FEDERAL REALTY INVESTMENT TRUST			1,2	2.A FE	173,282	104.6213	183,087	175,000	174,598		186			3.950	4.069	JJ	3,187	6,913	12/04/2013	01/15/2024
31428X-BA-3	FEDEX CORP			1	2.B FE	237,148	111.5779	278,945	250,000	239,082		609			3.900	4.341	FA	4,063	9,750	08/30/2018	02/01/2035
31428X-BF-2	FEDEX CORP			1,2	2.B FE	429,271	106.9284	481,178	450,000	438,012		2,546			3.250	3.937	AO	3,656	14,625	05/24/2018	04/01/2026
316773-CY-4	FIFTH THIRD BANCORP			1,2	2.A FE	200,390	102.4794	204,959	200,000	200,231		(73)			2.375	2.335	JJ	2,019	4,750	11/04/2019	01/28/2025
36143L-2A-2	GA GLOBAL FUNDING TRUST				1.G FE	224,741	99.3745	223,593	225,000	224,789		48			1.625	1.649	JJ	1,686	1,828	01/08/2021	01/15/2026
36166N-AJ-2	GE CAPITAL FUNDING LLC			1,2	2.A FE	210,148	114.1605	228,321	200,000	208,766		(905)			4.400	3.769	MN	1,124	8,800	06/08/2020	05/15/2030
369550-BP-2	GENERAL DYNAMICS CORP			1,2	1.G FE	999,100	101.6076	1,016,076	1,000,000	999,159		59			2.250	2.260	JD	1,875	12,563	05/03/2021	06/01/2031
37045V-AN-0	GENERAL MOTORS CO			1,2	2.C FE	449,334	109.4289	492,430	450,000	449,637		55			4.200	4.216	AO	4,725	18,900	08/02/2017	10/01/2027
37045X-DE-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	497,740	97.0335	485,168	500,000	497,929		189			2.350	2.401	JJ	5,647	5,875	02/02/2021	01/08/2031
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	273,152	107.4575	295,508	275,000	274,051		260			3.625	3.735	MN	1,274	9,969	05/10/2018	05/15/2025
38141G-VM-3	GOLDMAN SACHS GROUP INC				2.A FE	1,063,015	106.0244	1,060,244	1,000,000	1,038,134		(17,252)			4.000	2.176	MS	13,111	40,000	09/23/2020	03/03/2024
404280-AW-9	HSBC HOLDINGS PLC		C		1.G FE	416,120	109.2586	437,034	400,000	410,340		(2,251)			4.300	3.628	MS	5,399	17,200	05/06/2019	03/08/2026
404280-BX-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	251,250	107.9335	269,834	250,000	250,745		(183)			4.292	4.204	MS	3,249	10,730	01/23/2019	09/12/2026
42217K-BF-2	WELLTOWER INC			1,2	2.A FE	394,328	107.7374	430,950	400,000	397,711		611			4.000	4.182	JD	1,333	16,000	11/20/2015	06/01/2025
427866-BG-2	HERSHEY CO			1,2	1.F FE	214,293	99.5986	214,137	215,000	214,318		16			2.650	2.666	JD	475	5,698	05/27/2020	06/01/2050
42824C-BG-3	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	521,270	105.4689	527,345	500,000	510,781		(6,204)			4.450	3.113	AO	5,501	22,250	04/15/2020	10/02/2023
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	423,237	112.7431	479,158	425,000	423,707		159			3.900	3.951	JD	1,151	16,575	11/27/2018	12/06/2028
437076-CJ-9	HOME DEPOT INC			1,2	1.F FE	1,002,650	98.2166	982,166	1,000,000	1,002,579		(71)			1.875	1.845	MS	5,208		09/15/2021	09/15/2031
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	100,000	105.5599	105,560	100,000	100,000					3.737	3.737	AO	934	3,737	03/23/2018	04/01/2028
444859-BA-9	HUMANA INC			1,2	2.C FE	89,649	101.6908	91,522	90,000	89,963		39			3.150	3.196	JD	236	2,835	12/05/2012	12/01/2022
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	506,905	101.4619	507,310	500,000	506,426		(479)			2.550	2.370	FA	5,206	6,375	04/29/2021	02/04/2030
456837-AH-6	ING GROEP NV		D		1.G FE	449,010	109.5180	492,831	450,000	449,446		93			3.950	3.976	MS	4,543	17,775	03/22/2017	03/29/2027
458140-AM-2	INTEL CORP			1	1.E FE	248,933	102.0530	255,133	250,000	249,886		117			2.700	2.749	JD	300	6,750	12/04/2012	12/15/2022
458140-BR-0	INTEL CORP			1,2	1.E FE	249,488	113.2580	283,145	250,000	249,564		44			3.900	3.925	MS	2,600	9,750	03/20/2020	03/25/2030
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	398,660	107.1968	428,787	400,000	399,396		134			3.450	3.490	FA	5,060	13,800	02/16/2016	02/19/2026
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	249,200	104.3662	260,916	250,000	249,606		158			3.000	3.070	MN	958	7,500	05/14/2019	05/15/2024
461070-AL-8	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	446,648	104.7370	471,317	450,000	448,912		350			3.250	3.338	JD	1,219	14,625	11/17/2014	12/01/2024
46132F-AA-8	INVESCO FINANCE PLC		C	1	2.A FE	124,901	102.1168	127,646	125,000	124,990		10			3.125	3.134	MN	336	3,906	11/05/2012	11/30/2022
46132F-AB-6	INVESCO FINANCE PLC		C	1	2.A FE	397,136	105.4874	421,950	400,000	399,334		301			4.000	4.084	JJ	6,711	16,000	11/06/2013	01/30/2024
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	399,524	106.3150	425,260	400,000	399,788		46			3.300	3.314	AO	3,300	13,200	03/18/2016	04/01/2026
46647P-BT-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	200,884	97.3100	194,620	200,000	200,722		(162)			1.045	0.950	MN	244	2,090	02/05/2021	11/19/2026
49326E-EJ-8	KEYCORP				2.A FE	124,900	102.4052	128,007	125,000	124,922		9			2.550	2.559	AO	797	3,188	09/04/2019	10/01/2029
501044-DP-3	KROGER CO			1,2	2.B FE	299,358	99.5832	298,750	300,000	299,456		59			2.200	2.224	MN	1,100	6,600	04/21/2020	05/01/2030
539439-AP-4	LLOYDS BANKING GROUP PLC		D	2,5	1.F FE	450,000	101.6015	457,207	450,000	450,000					2.907	2.907	MN	1,962	13,082	10/31/2017	11/07/2023
53944Y-AD-5	LLOYDS BANKING GROUP PLC		C		1.F FE	476,755	107.9111	539,556	500,000	484,319		2,726			3.750	4.453	JJ	8,854	18,750	02/11/2019	01/11/2027
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE	449,856	103.7210	466,745	450,000	449,947		21			2.750	2.755	JD	309	12,375	06/19/2017	06/22/2024
576360-AJ-3	MASTERCARD INC			1,2	1.E FE	39,906	109.5875	43,835	40,000	39,939		9			3.500	3.528	FA	486	1,400	02/21/2018	02/26/2028
57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC			1,2	2.A FE	249,810	107.8514	269,629	250,000	249,890		18			3.450	3.459	JD	383	8,625	06/08/2017	06/15/2027
579780-AK-3	MCCORMICK & COMPANY INC			1,2	2.B FE	148,895	105.6648	158,497	150,000	149,532		112			3.250	3.337	MN	623	4,875	11/03/2015	11/15/2025
579780-AR-8	MCCORMICK & COMPANY INC			1,2	2.B FE	498,680	96.5065	482,533	500,000	498,910		230			0.900	0.954	FA	1,700	2,300	02/08/2021	02/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	449,510	109.9762	494,893	450,000	449,678		45			3.800	3.813	AO	4,275	17,100	03/14/2018	04/01/2028
58013M-FN-9	MCDONALD'S CORP			1,2	2.A FE	162,306	106.0859	159,129	150,000	158,434		(2,382)			3.300	1.603	JJ	2,475	4,950	05/11/2020	07/01/2025
59156R-BQ-0	METLIFE INC			1,2	1.G FE	423,275	107.7329	457,865	425,000	424,028		230			3.600	3.664	MN	2,040	15,300	08/27/2018	11/13/2025
594918-BQ-6	MICROSOFT CORP			1,2	1.A FE	448,655	101.8545	458,345	450,000	449,676		197			2.000	2.046	FA	3,575	9,000	08/01/2016	08/08/2023
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	255,490	108.7900	271,975	250,000	253,660		(691)			3.300	2.974	FA	3,323	8,250	04/05/2019	02/06/2027
615369-AT-2	MOODY'S CORP			1,2	2.A FE	197,242	105.5342	211,068	200,000	197,331		56			3.250	3.323	MN	740	6,500	05/12/2020	05/20/2050
61744Y-AG-3	MORGAN STANLEY			2	1.G FE	400,000	101.1292	404,517	400,000	400,000					1.364	1.382	FMAN	819	5,635	04/19/2017	05/08/2024
61744Y-AL-2	MORGAN STANLEY			1,2,5	1.G FE	160,000	113.8136	182,102	160,000	160,000					3.971	3.971	JJ	2,806	6,354	07/19/2017	07/22/2038
61746B-EF-9	MORGAN STANLEY			1	1.G FE	492,410	108.2145	541,073	500,000	494,904		898			3.625	3.849	JJ	8,106	18,125	02/19/2019	01/20/2027
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	206,204	107.9187	215,837	200,000	204,226		(918)			3.950	3.407	JD	351	7,900	10/16/2019	06/15/2026
63254A-AY-4	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	494,285	102.6647	513,324	500,000	498,133		1,411			2.875	3.176	AO	3,155	14,375	03/13/2019	04/12/2023
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	249,848	104.3717	260,929	250,000	249,950		15			2.850	2.857	JJ	3,048	7,125	01/20/2015	01/27/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	199,610	103.6937	207,387	200,000	199,876		57			2.950	2.981	FA	2,360	5,900	01/31/2017	02/07/2024
656531-AJ-9	EQUINOR ASA		C	1	1.D FE	1,041,730	131.0135	1,310,135	1,000,000	1,018,922		(2,036)			7.150	6.807	JJ	32,969	71,500	06/28/2002	01/15/2029
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	502,500	105.7845	528,923	500,000	501,482		(378)			3.000	2.914	MN	1,708	15,000	03/12/2019	11/20/2025
67077M-AD-0	NUTRIEN LTD		C	1,2	2.B FE	174,160	104.1152	182,202	175,000	174,702		86			3.000	3.055	AO	1,313	5,250	03/23/2015	04/01/2025
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	260,540	112.7615	281,904	250,000	257,656		(1,082)			4.350	3.789	JD	906	10,875	03/22/2019	06/01/2028
68389X-BN-4	ORACLE CORP			1,2	2.A FE	384,596	105.5161	422,064	400,000	389,508		1,570			3.250	3.752	MN	1,661	13,000	09/27/2018	11/15/2027
68389X-BT-1	ORACLE CORP			1,2	2.A FE	266,793	102.3631	255,908	250,000	262,915		(3,877)			2.500	0.842	AO	1,563	6,250	01/12/2021	04/01/2025
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	358,327	104.6450	366,258	350,000	353,650		(1,763)			3.500	2.954	JJ	5,376	12,250	04/08/2019	01/23/2024
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	537,340	108.6732	543,366	500,000	528,801		(3,678)			3.450	2.553	AO	3,258	17,250	08/19/2019	04/23/2029
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	314,663	114.3397	360,170	315,000	314,762		14			4.200	4.208	MN	1,470	13,230	11/18/2014	11/21/2034
709599-AZ-7	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	254,011	106.5567	271,720	255,000	254,516		140			3.950	4.014	MS	3,106	10,073	03/05/2018	03/10/2025
713448-DN-5	PEPSICO INC			1,2	1.E FE	402,692	104.2873	443,221	425,000	410,349		2,810			2.375	3.161	AO	2,383	10,094	03/12/2019	10/06/2026
717081-EP-4	PFIZER INC			1,2	1.F FE	401,620	111.0845	444,338	400,000	401,181		(158)			3.600	3.549	MS	4,240	14,400	01/04/2019	09/15/2028
717081-ES-8	PFIZER INC			1,2	1.F FE	324,834	104.1712	338,556	325,000	324,925		33			2.950	2.961	MS	2,823	9,588	03/04/2019	03/15/2024
718172-CR-8	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	448,340	96.5751	434,588	450,000	448,685		296			0.875	0.944	MN	656	3,927	10/29/2020	05/01/2026
74164M-AB-4	PRIMERICA INC			1,2	1.G FE	841,198	100.9445	852,981	845,000	841,237		39			2.800	2.852	MN	2,760		11/16/2021	11/19/2031
74460D-AG-4	PUBLIC STORAGE			1,2	1.F FE	249,618	99.7367	249,342	250,000	249,628		11			1.500	1.532	MN	542		11/04/2021	11/09/2026
760759-AZ-3	REPUBLIC SERVICES INC			1,2	2.B FE	674,595	94.3278	636,713	675,000	674,626		30			1.750	1.756	FA	4,463	8,564	11/09/2020	02/15/2032
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.F FE	119,737	97.1806	116,617	120,000	119,746		9			1.750	1.774	FA	782		08/03/2021	08/15/2031
780097-BK-6	NATWEST GROUP PLC		C	2,5	2.A FE	772,465	105.8963	794,222	750,000	760,938		(4,656)			4.269	3.579	MS	8,805	32,018	06/20/2019	03/22/2025
79466L-AJ-3	SALESFORCE.COM INC			1,2	1.F FE	438,728	99.1816	436,399	440,000	438,783		55			1.950	1.982	JJ	4,028		06/29/2021	07/15/2031
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	472,014	107.7986	485,094	450,000	461,055		(2,746)			4.000	3.294	JD	500	18,000	10/12/2017	12/21/2025
808513-AX-3	CHARLES SCHWAB CORP			1,2	1.F FE	450,210	107.7958	485,081	450,000	450,108		(29)			3.850	3.842	MN	1,925	17,325	05/18/2018	05/21/2025
808513-BS-3	CHARLES SCHWAB CORP			1,2	1.F FE	499,025	101.1302	505,651	500,000	499,081		56			2.300	2.322	MN	1,533	5,750	05/11/2021	05/13/2031
808513-BU-8	CHARLES SCHWAB CORP			1,2	1.F FE	449,006	105.6191	475,286	450,000	449,561		188			3.750	3.796	AO	4,219	17,325	10/30/2018	04/01/2024
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	502,280	106.3480	531,740	500,000	501,301		(362)			3.250	3.168	MN	2,257	16,250	02/28/2019	05/11/2025
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	263,485	111.5023	278,756	250,000	260,026		(1,340)			3.875	3.198	MN	1,292	9,688	05/06/2019	11/13/2028
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	242,083	103.7396	259,349	250,000	242,427		164			3.125	3.292	MN	1,172	7,813	11/12/2019	11/07/2049
828807-DK-0	SIMON PROPERTY GROUP LP			1,2	1.G FE	996,590	102.0190	1,020,190	1,000,000	997,041		305			2.650	2.689	JJ	12,219	26,942	07/06/2020	07/15/2030
84265V-AH-8	SOUTHERN COPPER CORP			1	2.A FE	387,120	106.8599	427,440	400,000	392,987		1,928			3.875	4.451	AO	2,928	15,500	10/22/2018	04/23/2025
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	467,190	93.5313	467,657	500,000	469,058		1,868			1.750	2.520	JJ	4,035	4,375	05/18/2021	01/15/2031
84610W-AB-1	LIFE STORAGE LP			1,2	2.B FE	333,147	106.8284	357,875	335,000	334,089		184			3.500	3.566	JJ	5,863	11,725	06/13/2016	07/01/2026
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	299,907	107.9052	323,716	300,000	299,950		13			3.800	3.805	FA	4,307	11,400	08/08/2018	08/15/2025
857477-AW-3	STATE STREET CORP				1.F FE	339,524	105.1903	357,647	340,000	339,779		47			2.650	2.666	MN	1,051	9,010	05/16/2016	05/19/2026
86787E-BB-2	TRUIST BANK			1,2	1.F FE	359,780	109.2844	393,424	360,000	359,874		30			4.050	4.060	MN	2,349	14,580	10/24/2018	11/03/2025
86787E-BC-0	TRUIST BANK			1,2	1.F FE	521,080	104.5312	522,656	500,000	510,672		(4,763)			3.200	2.185	AO	4,000	16,000	10/10/2019	04/01/2024
87236Y-AE-8	TD AMERITRADE HOLDING CORP			1,2	1.F FE	99,765	100.2150	100,215	100,000	99,991		35			2.950	2.986	AO	738	2,950	03/04/2015	04/01/2022
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	565,450	108.2492	541,246	500,000	555,433		(10,017)			3.750	1.492	AO	3,958	18,750	01/11/2021	04/15/2027
87612E-BH-8	TARGET CORP			1,2	1.F FE	516,140	109.7757	548,879	500,000	512,271		(1,544)			3.375	2.986	AO	3,563	16,875	05/31/2019	04/15/2029
89114Q-C4-8	TORONTO-DOMINION BANK		C		1.C FE	499,320	104.1011	520,506	500,000	499,777		138			3.500	3.530	JJ	7,875	17,500	07/12/2018	07/19/2023
89236T-DK-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	199,472	102.4716	204,943	200,000	199,858		77			2.250	2.291	AO	913	4,500	10/13/2016	10/18/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	159,470	107.3778	171,804	160,000	159,713		52			3.200	3.239	JJ	2,418	5,120	01/04/2017	01/11/2027
89236T-GU-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	248,995	100.3788	250,947	250,000	249,167		93			2.150	2.195	FA	2,060	5,375	02/18/2020	02/13/2030
89352L-AC-4	TRANSCANADA PIPELINES LTD		C	1	2.A FE	772,470	117.9730	884,798	750,000	756,045		(1,359)			7.060	6.815	AO	11,325	52,950	03/13/1998	10/14/2025
902613-AA-6	UBS GROUP AG		C	2,5	1.G FE	260,578	104.6380	261,595	250,000	258,840		(1,036)			3.126	2.611	FA	2,996	7,815	04/16/2020	08/13/2030
902613-AC-2	UBS GROUP AG		C	2	1.G FE	500,000	97.7683	488,842	500,000	500,000					1.364	1.364	JJ	2,861	6,820	07/27/2020	01/30/2027
902613-AE-8	UBS GROUP AG		C	2	1.G FE	500,000	96.7354	483,677	500,000	500,000					2.095	2.095	FA	4,074	5,238	02/02/2021	02/11/2032
90265E-AQ-3	UDR INC			1,2	2.A FE	524,640	105.5119	527,560	500,000	520,247		(2,313)			3.200	2.622	JJ	7,378	16,000	01/27/2020	01/15/2030
90327Q-D5-5	USAA CAPITAL CORP			1,2	1.B FE	184,467	100.2115	185,391	185,000	184,550		49			2.125	2.157	MN	655	3,931	04/14/2020	05/01/2030
90331H-MS-9	US BANK NA			2	1.D FE	258,268	104.3510	260,878	250,000	254,868		(1,562)			2.800	2.124	JJ	2,994	7,000	10/15/2019	01/27/2025
907818-FU-7	UNION PACIFIC CORP			1,2	1.G FE	418,082	101.9497	412,896	405,000	417,695		(387)			2.375	1.998	MN	1,095	4,809	09/07/2021	05/20/2031
91159H-JB-7	US BANCORP			2	1.F FE	750,000	99.8916	749,187	750,000	750,000					2.491	2.491	MN	3,010		10/27/2021	11/03/2036
91324P-CQ-3	UNITEDHEALTH GROUP INC			1	1.G FE	535,905	124.3966	621,983	500,000	530,431		(1,661)			4.625	4.037	JJ	10,663	23,125	07/12/2018	07/15/2035
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	250,238	106.1460	265,365	250,000	250,085		(27)			3.500	3.488	MN	1,458	8,750	01/12/2015	11/01/2024
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	171,797	113.4533	192,871	170,000	171,314		(166)			4.329	4.196	MS	2,044	7,359	08/29/2018	09/21/2028
92553P-AW-2	VIACOMCBS INC			1,2	2.B FE	638,620	125.7931	628,966	500,000	634,656		(3,964)			5.250	3.475	AO	6,563	26,250	01/07/2021	04/01/2044
92826C-AE-2	VISA INC			1,2	1.D FE	411,536	119.8714	479,486	400,000	409,174		(509)			4.150	3.929	JD	784	16,600	12/16/2016	12/14/2035
931142-ED-1	WALMART INC			1,2	1.C FE	448,704	107.7033	484,665	450,000	449,314		182			3.550	3.597	JD	222	15,975	06/20/2018	06/26/2025
949746-RW-3	WELLS FARGO & CO				2.A FE	219,150	105.1335	210,267	200,000	215,923		(3,227)			3.000	1.101	AO	1,150	6,000	02/05/2021	04/22/2026
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	483,030	107.5278	537,639	500,000	487,784		1,652			3.584	4.023	MN	1,941	17,920	01/07/2019	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1,2	2.A FE	557,470	111.8419	559,210	500,000	544,017		(5,803)			4.150	2.726	JJ	9,049	20,750	08/19/2019	01/24/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						80,118,328	XXX	83,393,483	78,920,000	79,921,468		(118,213)			XXX	XXX	XXX	641,634	2,259,715	XXX	XXX
12597K-AA-7	COLT 2020-1 A1 - CMO/RMBS			4	1.A FE	87,339	99.8939	87,247	87,339	87,321		(8)			2.488	2.466	MON	181	2,173	01/15/2020	02/25/2050
36168H-AA-2	GCAT 21NQM4 A1 - CMO/RMBS			4	1.A FE	1,357,423	98.6407	1,338,981	1,357,432	1,357,382		(41)			1.093	1.091	MON	1,236	4,946	08/24/2021	08/25/2066
46654A-AC-3	JPMMT 2110 A3 - CMO/RMBS			4	1.A FE	284,072	100.0469	278,932	278,801	284,022		(50)			2.500	2.412	N/A	581	2,904	07/23/2021	12/25/2051
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,728,834	XXX	1,705,159	1,723,572	1,728,726		(98)			XXX	XXX	XXX	1,998	10,023	XXX	XXX
06542B-CB-1	BANK 2021-BNK32 C - CMBS			4	1.A FE	322,073	102.5690	328,221	320,000	321,850		(223)			3.263	3.220	MON	870	7,977	03/16/2021	04/17/2054
08163G-AU-4	BMARK 2021-B28 A5 - CMBS			4	1.A FE	1,029,998	100.0130	1,000,130	1,000,000	1,029,761		(237)			2.224	1.880	MON	1,853	7,412	08/03/2021	08/17/2054
08163K-BG-5	BMARK 2021-B30 A5 - CMBS			4	1.A FE	432,594	102.9300	432,306	420,000	432,448		(146)			2.576	2.238	MON	902	902	10/29/2021	11/17/2054
36251X-AR-8	GSMS 2016-GS4 A4 - CMBS			4	1.A FE	530,449	106.8690	550,375	515,000	522,833		(1,605)			3.442	3.098	MON	1,477	17,726	11/16/2016	11/15/2049
61690Y-BU-5	MSC 2016-BNK2 A4 - CMBS			4	1.A FE	154,495	105.5850	158,378	150,000	152,238		(467)			3.049	2.705	MON	381	4,573	11/04/2016	11/18/2049
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,469,609	XXX	2,469,410	2,405,000	2,459,129		(2,678)			XXX	XXX	XXX	5,483	38,591	XXX	XXX
22535M-AE-9	CAALT 2020-2 C - ABS			4	1.G FE	763,564	101.3377	760,032	750,000	757,037		(5,130)			2.730	2.040	MON	910	20,475	09/10/2020	11/15/2029
55283A-AA-7	MCA 3 A - CDO			4	1.F FE	559,013	102.0000	570,193	559,013	559,013					3.250	3.245	FMAN	3,929	18,114	10/21/2020	11/15/2035
872480-AA-6	TIF 201 A - ABS			4	1.F FE	161,630	99.2128	160,427	161,700	161,633		2			2.090	2.092	MON	94	3,381	08/17/2020	08/21/2045
89680H-AA-0	TCF 2020-1 A - ABS			4	1.F FE	817,629	99.1860	811,124	817,781	817,644		14			2.110	2.123	MON	527	17,255	08/25/2020	09/20/2045
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS			1	1.F FE	130,174	102.0000	132,778	130,174	130,174					3.100	3.100	JJ	1,950	3,970	06/06/2016	01/07/2030
918286-AA-3	VSTNA 2018-A A - RMBS			4	1.A FE	60,262	102.8753	61,998	60,265	60,262		0			3.560	3.588	MON	66	2,145	08/07/2018	02/20/2036
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,492,273	XXX	2,496,553	2,478,934	2,485,764		(5,114)			XXX	XXX	XXX	7,476	65,340	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						86,809,043	XXX	90,064,605	85,527,506	86,595,087		(126,104)			XXX	XXX	XXX	656,592	2,373,669	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						94,759,620	XXX	98,399,288	93,030,000	94,231,178		(180,292)			XXX	XXX	XXX	745,029	2,647,229	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						16,754,362	XXX	16,919,522	16,293,993	16,747,367		58,570			XXX	XXX	XXX	38,617	408,061	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						3,433,781	XXX	3,433,912	3,328,000	3,396,022		(5,029)			XXX	XXX	XXX	8,249	71,793	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7999999. Total - Other Loan-Backed and Structured Securities						2,492,273	XXX	2,496,553	2,478,934	2,485,764		(5,114)			XXX	XXX	XXX	7,476	65,340	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						117,440,036	XXX	121,249,275	115,130,926	116,860,330		(131,864)			XXX	XXX	XXX	799,371	3,192,424	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 29,548,404	1B ...$ 2,132,530	1C ...$ 3,103,215	1D ...$ 8,892,693	1E ...$ 7,629,361	1F ...$ 19,292,259	1G ...$ 17,793,885
1B	2A ...$ 15,074,907	2B ...$ 7,738,935	2C ...$ 5,654,141				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

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

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
922908-71-0	VANGUARD 500 IDX ADM			19,150.329	8,422,889	439.830	8,422,889	3,246,127		25,037		1,785,960		1,785,960		09/22/2017	
9499999. Subtotal - Mutual Funds					8,422,889	XXX	8,422,889	3,246,127		25,037		1,785,960		1,785,960		XXX	XXX
9799999 - Total Common Stocks					8,422,889	XXX	8,422,889	3,246,127		25,037		1,785,960		1,785,960		XXX	XXX
9899999 - Total Preferred and Common Stocks					8,422,889	XXX	8,422,889	3,246,127		25,037		1,785,960		1,785,960		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-M5-6	UNITED STATES TREASURY		06/21/2021	NOMURA SECURITIES/FIXED INCOME		531,875	500,000	1,162
912828-ZC-7	UNITED STATES TREASURY		03/25/2021	J P MORGAN SECURITIES		61,320	60,000	48
91282C-DA-6	UNITED STATES TREASURY		11/29/2021	BANC OF AMERICA/FIXED INCOME		1,244,824	1,250,000	524
0599999. Subtotal - Bonds - U.S. Governments						1,838,019	1,810,000	1,733
419792-H5-8	HAWAII ST		10/21/2021	Unknown		63,640	60,000	667
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						63,640	60,000	667
3140QK-YZ-5	FN CB0727 - RMBS		08/02/2021	BMO CAPITAL MARKETS		1,043,505	995,667	207
3140X9-P8-2	FN FM5846 - RMBS		02/10/2021	CITIGROUP GLOBAL MARKETS INC.		1,007,517	1,002,076	459
3140XD-GS-9	FN FM9208 - RMBS		10/25/2021	WELLS FARGO SECURITIES LLC		1,032,031	1,000,000	1,444
31418D-YC-0	FN MA4306 - RMBS		04/01/2021	WELLS FARGO SECURITIES LLC		512,675	498,916	173
31418D-YX-4	FN MA4325 - RMBS		04/01/2021	NOMURA SECURITIES/FIXED INCOME		499,551	500,000	139
3199999. Subtotal - Bonds - U.S. Special Revenues						4,095,279	3,996,658	2,423
02209S-BL-6	ALTRIA GROUP INC		02/01/2021	CREDIT SUISSE SECURITIES		499,475	500,000	
023135-BZ-8	AMAZON.COM INC		09/13/2021	Various		1,015,355	1,000,000	4,025
02364W-BJ-3	AMERICA MOVIL SAB DE CV	C	02/10/2021	JP MORGAN CHASE INTL		538,125	500,000	3,793
032654-AU-9	ANALOG DEVICES INC		09/29/2021	Various		998,032	1,000,000	
04010L-BC-6	ARES CAPITAL CORP		10/28/2021	BANC OF AMERICA/FIXED INCOME		745,343	750,000	
053015-AG-8	AUTOMATIC DATA PROCESSING INC		05/11/2021	BANC OF AMERICA/FIXED INCOME		368,883	370,000	
06051G-JB-6	BANK OF AMERICA CORP		04/05/2021	WELLS FARGO SECURITIES LLC		251,118	250,000	2,862
06051G-JD-2	BANK OF AMERICA CORP		02/05/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		203,080	200,000	366
06542B-CB-1	BANK 2021-BNK32 C - CMBS		03/16/2021	MORGAN STANLEY & COMPANY		322,073	320,000	689
080807-AA-8	BELROSE FUNDING TRUST		10/26/2021	MORGAN STANLEY & COMPANY		220,757	225,000	1,063
08163G-AU-4	BMARK 2021-B28 A5 - CMBS		08/03/2021	J P MORGAN SECURITIES		1,029,998	1,000,000	1,112
08163K-BG-5	BENCHMARK 2021-B30 MORTGAGE TRUST - CMBS		10/29/2021	DEUTSCHE BANK SECURITIES, INC.		432,594	420,000	451
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		02/17/2021	RBC CAPITAL MARKETS		487,505	500,000	1,933
11135F-AS-0	BROADCOM INC		08/31/2021	Citigroup (SSB)		573,580	500,000	6,390
11135F-BE-0	BROADCOM INC		01/04/2021	PERSHING DIV OF DLJ SEC LNDING		324,165	325,000	
15189T-BB-2	CENTERPOINT ENERGY INC		05/11/2021	MIZUHO SECURITIES USA/FIXED INCOME		199,612	200,000	
166764-BY-5	CHEVRON CORP		09/01/2021	Citigroup (SSB)		519,025	500,000	3,478
191216-DP-2	COCA-COLA CO		08/31/2021	RBC CAPITAL MARKETS		777,015	750,000	2,672
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	03/03/2021	JP MORGAN CHASE INTL		774,500	750,000	2,431
20825C-AX-2	CONOCOPHILLIPS		06/01/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		574,795	500,000	6,450
22550L-2G-5	CREDIT SUISSE AG (NEW YORK BRANCH)		08/02/2021	CREDIT SUISSE SECURITIES		748,298	750,000	
251526-CM-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/02/2021	DEUTSCHE BANK SECURITIES, INC.		590,000	590,000	
26442C-BB-9	DUKE ENERGY CAROLINAS LLC		03/29/2021	MORGAN STANLEY & COMPANY		229,736	230,000	
36143L-2A-2	GA GLOBAL FUNDING TRUST		01/08/2021	WELLS FARGO SECURITIES LLC		224,741	225,000	
36168H-AA-2	GCAT 21NQM4 A1 - CMO/RMBS		08/24/2021	CREDIT SUISSE SECURITIES		1,469,991	1,470,000	1,339
369550-BP-2	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO SECURITIES LLC		999,100	1,000,000	
37045X-DE-3	GENERAL MOTORS FINANCIAL COMPANY INC		02/02/2021	Citigroup (SSB)		497,740	500,000	849
437076-CJ-9	HOME DEPOT INC		09/15/2021	MIZUHO SECURITIES USA/FIXED INCOME		1,002,650	1,000,000	
446150-AS-3	HUNTINGTON BANCSHARES INC		04/29/2021	BANC OF AMERICA/FIXED INCOME		506,905	500,000	3,152
46647P-BT-2	JPMORGAN CHASE & CO		02/05/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		200,884	200,000	464
46654A-AC-3	JPMMT 2110 A3 - CMO/RMBS		07/23/2021	J P MORGAN SECURITIES		295,483	290,000	584
579780-AR-8	MCCORMICK & COMPANY INC		02/08/2021	BANC OF AMERICA/FIXED INCOME		498,680	500,000	
68389X-BT-1	ORACLE CORP		01/12/2021	TORONTO DOMINION SECS USA INC		533,585	500,000	3,576
74164M-AB-4	PRIMERICA INC		11/16/2021	WELLS FARGO SECURITIES LLC		841,198	845,000	
74460D-AG-4	PUBLIC STORAGE		11/04/2021	Citigroup (SSB)		249,618	250,000	
773903-AL-3	ROCKWELL AUTOMATION INC		08/03/2021	BANC OF AMERICA/FIXED INCOME		119,737	120,000	
79466L-AJ-3	SALESFORCE.COM INC		06/29/2021	BANC OF AMERICA/FIXED INCOME		438,728	440,000	
808513-BS-3	CHARLES SCHWAB CORP		05/11/2021	CREDIT SUISSE SECURITIES		499,025	500,000	
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORP		05/18/2021	BARCLAYS CAPITAL INC		467,190	500,000	3,038
87264A-BC-8	T-MOBILE USA INC		01/11/2021	J P MORGAN SECURITIES		565,450	500,000	4,583
902613-AE-8	UBS GROUP AG	C	02/02/2021	UBS SECURITIES LLC		500,000	500,000	
907818-FU-7	UNION PACIFIC CORP		09/07/2021	Citigroup (SSB)		418,082	405,000	2,939
91159H-JB-7	US BANCORP		10/27/2021	US BANCORP INVESTMENTS INC.		750,000	750,000	
92553P-AW-2	VIACOMCBS INC		01/07/2021	BAIRD, ROBERT W., & COMPANY IN		638,620	500,000	7,292
949746-RW-3	WELLS FARGO & CO		02/05/2021	GOLDMAN		219,150	200,000	1,783
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						24,359,617	23,825,000	67,317
8399997. Total - Bonds - Part 3						30,356,554	29,691,658	72,140
8399998. Total - Bonds - Part 5						523,962	499,978	500
8399999. Total - Bonds						30,880,516	30,191,637	72,640
8999997. Total - Preferred Stocks - Part 3							XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						30,880,516	XXX	72,640

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36180M-2R-7	G2 AD8884 - RMBS		12/01/2021	Paydown		155,481	155,481	156,271	156,148		(667)		(667)		155,481		0	0	2,613	03/20/2043
36202E-RS-0	G2 004097 - RMBS		12/01/2021	Paydown		7,275	7,275	7,135	7,149		126		126		7,275				156	03/20/2038
36205B-4L-3	GN 386127 - RMBS		12/01/2021	Paydown		2,223	2,223	2,229	2,223		0		0		2,223		0	0	98	01/15/2030
36209D-B2-9	GN 468157 - RMBS		12/01/2021	Paydown		805	805	805	805		1		1		805		0	0	26	08/15/2028
36209D-PA-8	GN 482017 - RMBS		12/01/2021	Paydown		915	915	914	914		2		2		915				21	08/15/2028
36209W-4J-8	GN 484225 - RMBS		12/01/2021	Paydown		134	134	150	133		1		1		134		0	0	5	08/15/2028
36211C-QY-1	GN 509071 - RMBS		12/01/2021	Paydown		2,216	2,216	2,103	2,151		64		64		2,216		0	0	78	05/15/2029
36220U-Z2-0	GN 288861 - RMBS		12/01/2021	Paydown		470	470	467	468		2		2		470		0	0	19	12/15/2022
36224J-HS-4	GN 329741 - RMBS		12/01/2021	Paydown		112	112	114	112		0		0		112				5	01/15/2023
36225A-KU-3	GN 780307 - RMBS		09/15/2021	Paydown		127	127	136	127		0		0		127				3	12/15/2021
36225A-NY-2	GN 780407 - RMBS		12/01/2021	Paydown		1,357	1,357	1,366	1,357		0		0		1,357		0	0	51	08/15/2024
36290S-ZC-8	GN 616439 - RMBS		12/01/2021	Paydown		11,064	11,064	11,024	11,037		27		27		11,064		0	0	285	06/15/2024
38376G-5S-5	GNR 2011-142 B - CMBS		12/01/2021	Paydown		535,232	535,232	544,766	536,817		(1,584)		(1,584)		535,232				10,365	02/16/2044
38378B-AN-9	GNR 2011-164 C - CMBS		12/01/2021	Paydown		175,607	175,607	184,003	179,005		(3,398)		(3,398)		175,607		0	0	4,219	09/16/2052
0599999. Subtotal - Bonds - U.S. Governments						893,018	893,018	911,483	898,445		(5,427)		(5,427)		893,018		0	0	17,942	XXX
419791-5Z-7	HAWAII ST		10/21/2021	Unknown		63,640	60,000	71,248	64,646		(1,006)		(1,006)		63,640				3,667	08/01/2029
419791-YN-2	HAWAII ST		02/01/2021	Maturity @ 100.00		250,000	250,000	252,200	250,021		(21)		(21)		250,000				5,750	02/01/2021
57582P-AB-6	MASSACHUSETTS (COMMONWEALTH OF)		09/01/2021	Maturity @ 100.00		500,000	500,000	567,105	503,914		(3,914)		(3,914)		500,000				26,250	09/01/2021
658256-V3-3	NORTH CAROLINA ST		06/01/2021	Maturity @ 100.00		210,000	210,000	239,782	212,842		(2,842)		(2,842)		210,000				5,250	06/01/2021
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,023,640	1,020,000	1,130,335	1,031,423		(7,784)		(7,784)		1,023,640				40,917	XXX
31283G-K8-9	FH G00319 - RMBS		12/01/2021	Paydown		91	91	96	93		(1)		(1)		91		0	0	5	04/01/2025
31283H-HN-8	FH G01137 - RMBS		12/01/2021	Paydown		184	184	183	183		0		0		184		0	0	8	09/01/2030
31287Q-ND-9	FH C64888 - RMBS		12/01/2021	Paydown		1,141	1,141	1,155	1,150		(8)		(8)		1,141		0	0	54	03/01/2032
3128M9-2M-3	FH G07680 - RMBS		12/01/2021	Paydown		21,844	21,844	23,070	22,843		(999)		(999)		21,844		0	0	431	04/01/2044
3128M9-XG-2	FH G07579 - RMBS		12/01/2021	Paydown		25,182	25,182	26,087	26,048		(866)		(866)		25,182		0	0	577	08/01/2043
3128MC-UW-3	FH G13997 - RMBS		12/01/2021	Paydown		6,520	6,520	6,683	6,604		(84)		(84)		6,520		0	0	119	12/01/2025
3128ME-4A-6	FH G16017 - RMBS		12/01/2021	Paydown		32,744	32,744	33,624	33,318		(574)		(574)		32,744		0	0	453	12/01/2031
3128ME-6K-2	FH G16074 - RMBS		12/01/2021	Paydown		31,007	31,007	31,857	31,576		(569)		(569)		31,007		0	0	498	02/01/2032
3128MJ-2G-4	FH G08774 - RMBS		12/01/2021	Paydown		58,159	58,159	60,067	59,610		(1,451)		(1,451)		58,159				895	08/01/2047
3128MJ-UH-1	FH G08583 - RMBS		12/01/2021	Paydown		24,776	24,776	26,619	26,489		(1,712)		(1,712)		24,776				544	04/01/2044
3128MJ-YM-6	FH G08715 - RMBS		12/01/2021	Paydown		48,388	48,388	50,338	49,796		(1,408)		(1,408)		48,388		0	0	651	08/01/2046
3128MJ-YT-1	FH G08721 - RMBS		12/01/2021	Paydown		39,241	39,241	40,749	40,319		(1,078)		(1,078)		39,241		0	0	529	09/01/2046
3128MJ-Z9-4	FH G08767 - RMBS		12/01/2021	Paydown		51,463	51,463	54,365	53,967		(2,505)		(2,505)		51,463		0	0	932	06/01/2047
3128MJ-ZH-6	FH G08743 - RMBS		12/01/2021	Paydown		64,960	64,960	68,380	67,844		(2,884)		(2,884)		64,960				1,236	01/01/2047
3128MJ-ZP-8	FH G08749 - RMBS		12/01/2021	Paydown		55,541	55,541	58,301	57,844		(2,302)		(2,302)		55,541		0	0	1,023	02/01/2047
3128MM-WS-8	FH G18656 - RMBS		12/01/2021	Paydown		57,959	57,959	59,335	59,028		(1,069)		(1,069)		57,959				1,065	08/01/2032
3128P8-C4-1	FH Q91891 - RMBS		12/01/2021	Paydown		34,088	34,088	35,797	35,301		(1,213)		(1,213)		34,088				518	09/01/2036
31292H-D6-8	FH C01025 - RMBS		12/01/2021	Paydown		90	90	91	91		(1)		(1)		90		0	0	4	07/01/2030
31292K-7G-6	FH C03595 - RMBS		12/01/2021	Paydown		25,088	25,088	26,142	25,971		(883)		(883)		25,088		0	0	452	10/01/2040
31293R-ME-8	FH C27557 - RMBS		12/01/2021	Paydown		326	326	311	317		9		9		326		0	0	12	06/01/2029
312942-NF-8	FH A93990 - RMBS		12/01/2021	Paydown		13,588	13,588	14,057	13,996		(408)		(408)		13,588		0	0	257	09/01/2040
31298U-CF-4	FH C57270 - RMBS		12/01/2021	Paydown		237	237	234	235		3		3		237		0	0	8	09/01/2031
31298W-CR-4	FH C59080 - RMBS		12/01/2021	Paydown		1,418	1,418	1,410	1,412		6		6		1,418		0	0	48	10/01/2031
31307A-EK-4	FH J21938 - RMBS		12/01/2021	Paydown		72,916	72,916	76,095	74,460		(1,544)		(1,544)		72,916				900	01/01/2028
3132A5-KA-2	FH ZS4789 - RMBS		12/01/2021	Paydown		50,579	50,579	52,014	52,608		(2,029)		(2,029)		50,579		0	0	759	09/01/2048
3132AD-PF-9	FH ZT1322 - RMBS		12/01/2021	Paydown		56,255	56,255	60,237	61,455		(5,199)		(5,199)		56,255		0	0	1,451	11/01/2048
3132DV-4H-5	FH SD8024 - RMBS		12/01/2021	Paydown		80,288	80,288	81,590	81,668		(1,379)		(1,379)		80,288				1,062	11/01/2049
3132GD-H5-4	FH Q00252 - RMBS		12/01/2021	Paydown		44,430	44,430	45,569	45,347		(917)		(917)		44,430				1,016	04/01/2041
3132GK-5A-0	FH Q04741 - RMBS		12/01/2021	Paydown		16,521	16,521	17,657	17,513		(991)		(991)		16,521				448	11/01/2041
3132GK-V9-4	FH Q04540 - RMBS		12/01/2021	Paydown		108,448	108,448	110,528	110,155		(1,707)		(1,707)		108,448				1,872	11/01/2041
3132GK-ZN-9	FH Q04649 - RMBS		12/01/2021	Paydown		125,947	125,947	127,994	127,515		(1,567)		(1,567)		125,947				2,028	11/01/2041
3132GL-FM-1	FH Q04972 - RMBS		12/01/2021	Paydown		70,793	70,793	72,336	71,913		(1,120)		(1,120)		70,793				1,122	12/01/2041
3132J4-GX-1	FH G30913 - RMBS		12/01/2021	Paydown		21,806	21,806	23,241	22,819		(1,013)		(1,013)		21,806		0	0	435	04/01/2036
3132J6-US-1	FH Q15592 - RMBS		12/01/2021	Paydown		39,833	39,833	40,761	40,431		(598)		(598)		39,833		0	0	621	02/01/2043
3132L8-CS-4	FH V82781 - RMBS		12/01/2021	Paydown		42,441	42,441	41,911	42,058		384		384		42,441				640	12/01/2046
3132M8-3G-9	FH Q28299 - RMBS		12/01/2021	Paydown		11,823	11,823	12,449	12,359		(536)		(536)		11,823				207	09/01/2044
3132M9-2R-4	FH Q29184 - RMBS		12/01/2021	Paydown		27,021	27,021	28,864	28,733		(1,712)		(1,712)		27,021				521	10/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132QW-MS-5	FH Q39368 - RMBS		12/01/2021	Paydown		61,394	61,394	64,981	64,337		(2,943)		(2,943)		61,394		0	0	1,105	03/01/2046
3132WD-YQ-1	FH Q40718 - RMBS		12/01/2021	Paydown		46,573	46,573	49,214	48,708		(2,135)		(2,135)		46,573		0	0	754	05/01/2046
3132WG-Q2-6	FH Q43172 - RMBS		12/01/2021	Paydown		48,361	48,361	50,061	49,544		(1,183)		(1,183)		48,361				669	09/01/2046
3132WH-PT-6	FH Q44033 - RMBS		12/01/2021	Paydown		83,047	83,047	83,595	83,428		(381)		(381)		83,047				1,189	11/01/2046
31335A-QK-7	FH G60458 - RMBS		12/01/2021	Paydown		33,975	33,975	35,743	35,483		(1,508)		(1,508)		33,975		0	0	532	01/01/2044
31335A-S7-4	FH G60542 - RMBS		12/01/2021	Paydown		18,049	18,049	19,302	19,164		(1,114)		(1,114)		18,049		0	0	328	09/01/2045
31335A-YT-9	FH G60722 - RMBS		12/01/2021	Paydown		21,621	21,621	21,272	21,373		248		248		21,621		0	0	323	10/01/2046
31346Y-XG-3	FH QA5179 - RMBS		12/01/2021	Paydown		112,400	112,400	112,843	112,899		(499)		(499)		112,400				1,237	12/01/2049
313615-LF-1	FN 050726 - RMBS		12/01/2021	Paydown		314	314	315	313		1		1		314		0	0	12	05/01/2023
31365D-UL-7	FN 124887 - RMBS		12/01/2021	Paydown		644	644	648	643		1		1		644				25	06/01/2023
31369T-N7-7	FN 220114 - RMBS		12/01/2021	Paydown		63	63	63	63		0		0		63		0	0	2	06/01/2023
31371K-HW-4	FN 254145 - RMBS		12/01/2021	Paydown		1,376	1,376	1,387	1,384		(8)		(8)		1,376				35	01/01/2032
3137A9-6G-6	FHR 3851 PG - CMO/RMBS		12/01/2021	Paydown		676,473	676,473	709,979	681,266		(4,793)		(4,793)		676,473				17,616	12/15/2039
31380S-5J-8	FN 449149 - RMBS		12/01/2021	Paydown		122	122	120	121		1		1		122		0	0	4	12/01/2028
31386T-FU-4	FN 572679 - RMBS		12/01/2021	Paydown		169	169	172	171		(2)		(2)		169				5	04/01/2031
3138AW-RQ-8	FN AJ4994 - RMBS		12/01/2021	Paydown		27,953	27,953	30,089	29,760		(1,807)		(1,807)		27,953		0	0	580	11/01/2041
3138E7-TV-6	FN AK3263 - RMBS		12/01/2021	Paydown		40,442	40,442	41,731	41,184		(742)		(742)		40,442		0	0	598	02/01/2027
3138EJ-3Y-2	FN AL2614 - RMBS		12/01/2021	Paydown		48,494	48,494	50,146	49,932		(1,438)		(1,438)		48,494		0	0	913	11/01/2042
3138EK-QD-0	FN AL3151 - RMBS		12/01/2021	Paydown		35,831	35,831	38,462	38,306		(2,475)		(2,475)		35,831		0	0	393	06/01/2042
3138EN-4H-9	FN AL6223 - RMBS		12/01/2021	Paydown		48,539	48,539	52,816	52,185		(3,647)		(3,647)		48,539		0	0	924	08/01/2044
3138ER-7D-6	FN AL9891 - RMBS		12/01/2021	Paydown		37,723	37,723	39,267	39,287		(1,564)		(1,564)		37,723		0	0	716	02/01/2046
3138ER-J7-6	FN AL9285 - RMBS		12/01/2021	Paydown		71,609	71,609	72,734	72,526		(917)		(917)		71,609		0	0	1,241	10/01/2046
3138ER-NP-1	FN AL9397 - RMBS		12/01/2021	Paydown		57,152	57,152	57,723	57,520		(368)		(368)		57,152		0	0	846	10/01/2046
3138ET-YK-6	FN AL8813 - RMBS		12/01/2021	Paydown		37,762	37,762	39,580	39,168		(1,405)		(1,405)		37,762				636	04/01/2046
3138M5-EA-3	FN AP1928 - RMBS		12/01/2021	Paydown		33,392	33,392	35,573	35,197		(1,805)		(1,805)		33,392		0	0	796	08/01/2042
3138M5-LP-2	FN AP2133 - RMBS		12/01/2021	Paydown		54,048	54,048	56,075	55,589		(1,542)		(1,542)		54,048		0	0	841	08/01/2042
3138MP-YV-1	FN AQ7923 - RMBS		12/01/2021	Paydown		112,519	112,519	117,477	115,708		(3,188)		(3,188)		112,519				1,665	12/01/2042
3138W6-SU-1	FN AR8630 - RMBS		12/01/2021	Paydown		52,300	52,300	53,297	53,110		(810)		(810)		52,300				695	04/01/2043
3138W9-HL-7	FN AS0234 - RMBS		12/01/2021	Paydown		30,313	30,313	31,786	31,790		(1,477)		(1,477)		30,313		0	0	560	08/01/2043
3138WB-AR-6	FN AS1815 - RMBS		12/01/2021	Paydown		43,905	43,905	45,723	45,197		(1,292)		(1,292)		43,905		0	0	985	02/01/2044
3138WB-GU-3	FN AS2010 - RMBS		12/01/2021	Paydown		40,444	40,444	42,213	41,840		(1,396)		(1,396)		40,444		0	0	780	03/01/2044
3138WB-LK-9	FN AS2385 - RMBS		12/01/2021	Paydown		46,843	46,843	49,456	48,853		(2,010)		(2,010)		46,843		0	0	879	05/01/2044
3138WE-6G-9	FN AS5370 - RMBS		12/01/2021	Paydown		45,612	45,612	47,493	47,149		(1,537)		(1,537)		45,612		0	0	722	07/01/2045
3138WE-EV-7	FN AS4647 - RMBS		12/01/2021	Paydown		50,684	50,684	52,339	52,072		(1,388)		(1,388)		50,684				776	03/01/2045
3138WE-KB-4	FN AS4789 - RMBS		12/01/2021	Paydown		47,111	47,111	49,002	48,502		(1,391)		(1,391)		47,111				671	04/01/2045
3138WE-ZJ-1	FN AS5244 - RMBS		12/01/2021	Paydown		49,515	49,515	51,488	50,871		(1,356)		(1,356)		49,515		0	0	894	06/01/2045
3138WF-B6-2	FN AS5460 - RMBS		12/01/2021	Paydown		44,349	44,349	46,463	46,041		(1,692)		(1,692)		44,349		0	0	639	07/01/2045
3138WF-GE-0	FN AS5596 - RMBS		12/01/2021	Paydown		41,217	41,217	43,091	42,836		(1,619)		(1,619)		41,217		0	0	635	08/01/2045
3138WJ-3C-0	FN AS8894 - RMBS		12/01/2021	Paydown		47,127	47,127	48,005	47,749		(622)		(622)		47,127		0	0	672	03/01/2032
3138WJ-PC-6	FN AS8518 - RMBS		12/01/2021	Paydown		81,361	81,361	80,948	81,024		337		337		81,361				1,131	12/01/2046
3138WJ-QE-1	FN AS8552 - RMBS		12/01/2021	Paydown		42,318	42,318	43,290	42,981		(663)		(663)		42,318		0	0	695	12/01/2036
3138WK-4X-0	FN AS9837 - RMBS		12/01/2021	Paydown		64,397	64,397	64,324	64,309		88		88		64,397		0	0	973	06/01/2032
3138X4-V9-8	FN AU5139 - RMBS		12/01/2021	Paydown		44,855	44,855	46,749	46,591		(1,737)		(1,737)		44,855		0	0	751	08/01/2043
3138Y6-3S-1	FN AX5308 - RMBS		12/01/2021	Paydown		27,727	27,727	29,087	28,930		(1,203)		(1,203)		27,727		0	0	396	01/01/2042
3138YW-KG-1	FN AZ4794 - RMBS		12/01/2021	Paydown		32,070	32,070	33,618	33,081		(1,011)		(1,011)		32,070				500	10/01/2030
31390E-SX-1	FN 644134 - RMBS		12/01/2021	Paydown		291	291	292	291		(1)		(1)		291		0	0	10	05/01/2032
31403C-6L-0	FN 745275 - RMBS		12/01/2021	Paydown		3,195	3,195	3,113	3,118		76		76		3,195		0	0	83	02/01/2036
31403C-6U-0	FN 745283 - RMBS		12/01/2021	Paydown		9,849	9,849	9,514	9,551		298		298		9,849				290	01/01/2036
31408J-DS-7	FN 852513 - RMBS		12/01/2021	Paydown		421	421	417	418		3		3		421				13	01/01/2036
31409W-D9-9	FN 880428 - RMBS		12/01/2021	Paydown		2,865	2,865	2,875	2,869		(4)		(4)		2,865		0	0	106	04/01/2036
3140E0-EJ-0	FN AZ7336 - RMBS		12/01/2021	Paydown		21,582	21,582	21,973	21,879		(297)		(297)		21,582		0	0	385	11/01/2045
3140EV-JC-2	FN BC1158 - RMBS		12/01/2021	Paydown		41,597	41,597	42,910	42,689		(1,092)		(1,092)		41,597				645	02/01/2046
3140FM-BD-7	FN BE1835 - RMBS		12/01/2021	Paydown		55,397	55,397	56,176	55,916		(519)		(519)		55,397		0	0	826	11/01/2036
3140FM-DF-0	FN BE1901 - RMBS		12/01/2021	Paydown		51,553	51,553	51,584	51,536		17		17		51,553		0	0	778	12/01/2046
3140GQ-4C-7	FN BH2618 - RMBS		12/01/2021	Paydown		59,891	59,891	59,495	59,543		348		348		59,891		0	0	951	08/01/2047
3140GS-KW-1	FN BH3908 - RMBS		12/01/2021	Paydown		69,267	69,267	73,337	72,409		(3,142)		(3,142)		69,267		0	0	1,405	08/01/2047
3140GS-PD-8	FN BH4019 - RMBS		12/01/2021	Paydown		62,252	62,252	65,002	64,465		(2,213)		(2,213)		62,252		0	0	1,158	09/01/2047
3140GU-MA-2	FN BH5752 - RMBS		12/01/2021	Paydown		46,012	46,012	47,232	46,859		(847)		(847)		46,012				706	11/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140J7-UL-7	FN BM3286 - RMBS		12/01/2021	Paydown		45,663	45,663	47,939	47,824		(2,161)		(2,161)		45,663		0	0	1,044	11/01/2047
3140J8-HC-0	FN BM3826 - RMBS		12/01/2021	Paydown		65,507	65,507	67,575	67,651		(2,144)		(2,144)		65,507		0	0	1,695	04/01/2048
3140J9-EB-3	FN BM4629 - RMBS		12/01/2021	Paydown		72,857	72,857	73,062	72,966		(109)		(109)		72,857				1,449	10/01/2048
3140JX-RN-0	FN BO3192 - RMBS		12/01/2021	Paydown		80,343	80,343	82,530	82,798		(2,455)		(2,455)		80,343				995	10/01/2049
3140K3-BL-5	FN BO7242 - RMBS		12/01/2021	Paydown		161,052	161,052	164,084	164,032		(2,980)		(2,980)		161,052		0	0	2,172	01/01/2050
3140K3-BN-1	FN BO7244 - RMBS		12/01/2021	Paydown		84,903	84,903	86,611	86,599		(1,696)		(1,696)		84,903		0	0	1,102	01/01/2050
3140KL-JF-0	FN BQ1161 - RMBS		12/01/2021	Paydown		214,918	214,918	226,738	226,192		(11,275)		(11,275)		214,918				3,400	08/01/2050
3140KL-JH-6	FN BQ1163 - RMBS		12/01/2021	Paydown		115,977	115,977	120,186	119,980		(4,003)		(4,003)		115,977				1,378	08/01/2050
3140Q8-3U-7	FN CA1710 - RMBS		12/01/2021	Paydown		41,947	41,947	43,666	43,684		(1,737)		(1,737)		41,947		0	0	882	05/01/2048
3140Q8-K8-7	FN CA1218 - RMBS		12/01/2021	Paydown		84,467	84,467	87,621	87,542		(3,076)		(3,076)		84,467		0	0	1,878	02/01/2048
3140QK-YZ-5	FN CB0727 - RMBS		12/01/2021	Paydown		43,372	43,372	45,456			(2,084)		(2,084)		43,372				241	06/01/2051
3140X7-YP-8	FN FM4317 - RMBS		11/09/2021	Various		454,176	443,257	466,978	467,617		(6,741)		(6,741)		460,876		(6,700)	(6,700)	9,431	09/01/2050
3140X9-P8-2	FN FM5846 - RMBS		12/01/2021	Paydown		79,973	79,973	80,407			(434)		(434)		79,973				687	01/01/2051
3140XD-GS-9	FN FM9208 - RMBS		12/01/2021	Paydown		22,327	22,327	23,042			(715)		(715)		22,327				62	08/01/2036
31410X-ZR-0	FN 900852 - RMBS		12/01/2021	Paydown		3,252	3,252	3,269	3,264		(12)		(12)		3,252		0	0	136	01/01/2037
31416X-QU-7	FN AB2266 - RMBS		12/01/2021	Paydown		29,252	29,252	30,459	30,183		(930)		(930)		29,252				594	02/01/2041
31417D-TR-4	FN AB6859 - RMBS		12/01/2021	Paydown		46,067	46,067	47,881	47,590		(1,523)		(1,523)		46,067				786	11/01/2042
31417E-CG-4	FN AB7270 - RMBS		12/01/2021	Paydown		42,078	42,078	43,985	43,289		(1,211)		(1,211)		42,078		0	0	698	12/01/2042
31417E-H2-0	FN AB7448 - RMBS		11/22/2021	Various		357,766	349,521	362,436	355,550		(2,151)		(2,151)		353,399		4,368	4,368	7,240	01/01/2028
31417E-ZK-0	FN AB7945 - RMBS		12/01/2021	Paydown		80,705	80,705	83,328	82,318		(1,613)		(1,613)		80,705		0	0	1,167	02/01/2043
31417G-5A-0	FN AB9840 - RMBS		12/01/2021	Paydown		31,117	31,117	32,663	32,392		(1,275)		(1,275)		31,117				551	07/01/2043
31418C-4G-6	FN MA3522 - RMBS		12/01/2021	Paydown		178,815	178,815	188,650	192,255		(13,441)		(13,441)		178,815		0	0	3,749	11/01/2048
31418C-EE-0	FN MA2832 - RMBS		12/01/2021	Paydown		37,979	37,979	38,044	38,008		(28)		(28)		37,979				551	12/01/2036
31418C-FD-1	FN MA2863 - RMBS		12/01/2021	Paydown		88,633	88,633	88,758	88,676		(43)		(43)		88,633		0	0	1,198	01/01/2047
31418C-ND-2	FN MA3087 - RMBS		12/01/2021	Paydown		81,618	81,618	83,767	83,243		(1,625)		(1,625)		81,618				1,233	08/01/2047
31418C-QB-3	FN MA3149 - RMBS		12/01/2021	Paydown		77,673	77,673	80,644	80,211		(2,538)		(2,538)		77,673		0	0	1,406	10/01/2047
31418C-U8-5	FN MA3306 - RMBS		12/01/2021	Paydown		52,852	52,852	53,884	53,671		(820)		(820)		52,852		0	0	955	03/01/2048
31418D-MJ-8	FN MA3960 - RMBS		11/08/2021	Various		713,198	697,826	714,836	714,989		(4,892)		(4,892)		710,097		3,101	3,101	13,873	03/01/2050
31418D-YC-0	FN MA4306 - RMBS		12/01/2021	Paydown		49,128	49,128	50,483			(1,355)		(1,355)		49,128		0	0	581	04/01/2051
31418D-YX-4	FN MA4325 - RMBS		12/01/2021	Paydown		24,730	24,730	24,708			22		22		24,730		0	0	219	05/01/2051
31419F-FW-1	FN AE4680 - RMBS		12/01/2021	Paydown		28,466	28,466	29,520	29,326		(861)		(861)		28,466		0	0	532	11/01/2040
3199999. Subtotal - Bonds - U.S. Special Revenues						7,820,314	7,785,778	8,057,069	7,774,645		(179,196)		(179,196)		7,819,545		769	769	139,982	XXX
00138C-AK-4	AIG GLOBAL FUNDING		12/06/2021	TORONTO DOMINION SECS USA INC		252,508	250,000	249,928	249,963		23		23		249,986		2,522	2,522	8,258	07/01/2022
00287Y-AL-3	ABBVIE INC		05/11/2021	MORGAN STANLEY & COMPANY		259,213	250,000	262,598	261,299		(2,223)		(2,223)		259,076		137	137	3,766	11/06/2022
02364W-BD-6	AMERICA MOVIL SAB DE CV	C	12/23/2021	Call @ 100.00		406,127	400,000	396,752	399,196		505		505		399,701		299	299	24,079	07/16/2022
025816-BY-4	AMERICAN EXPRESS CO		10/05/2021	Call @ 100.00		100,000	100,000	99,978	99,994		6		6		99,999		1	1	3,392	11/05/2021
02665W-CD-1	AMERICAN HONDA FINANCE CORP		02/12/2021	Maturity @ 100.00		460,000	460,000	459,356	459,975		25		25		460,000				6,095	02/12/2021
048303-CE-9	ATLANTIC CITY ELECTRIC CO		04/01/2021	Maturity @ 100.00		250,000	250,000	249,620	249,990		10		10		250,000				5,438	04/01/2021
05522R-CZ-9	BACCT 2018-2 A - ABS		04/15/2021	Paydown		495,000	495,000	494,899	494,990		10		10		495,000				4,950	09/15/2023
064159-KD-7	BANK OF NOVA SCOTIA	C	11/23/2021	GOLDMAN		508,545	500,000	488,435	494,377		2,903		2,903		497,280		11,265	11,265	14,462	09/19/2022
12597K-AA-7	COLT 2020-1 A1 - CMO/RMBS		12/01/2021	Paydown		207,392	207,392	207,390	207,368		24		24		207,392		0	0	2,526	02/25/2050
149123-BV-2	CATERPILLAR INC		05/27/2021	Maturity @ 100.00		300,000	300,000	298,881	299,947		53		53		300,000				5,850	05/27/2021
191216-BS-8	COCA-COLA CO		06/04/2021	Call @ 100.00		270,621	250,000	248,875	249,164		69		69		249,233		767	767	24,953	10/27/2025
219350-AZ-8	CORNING INC		07/21/2021	Call @ 100.00		484,504	450,000	448,997	449,680		59		59		449,739		261	261	45,882	11/15/2023
24422E-SL-4	JOHN DEERE CAPITAL CORP		02/11/2021	TORONTO DOMINION SECS USA INC		300,486	300,000	299,622	299,990		7		7		299,997		489	489	3,687	03/04/2021
25470D-BA-6	DISCOVERY COMMUNICATIONS LLC		08/02/2021	Call @ 100.00		224,938	220,000	219,318	219,853		58		58		219,911		89	89	9,772	06/15/2022
26884T-AD-4	ERAC USA FINANCE LLC		08/16/2021	Maturity @ 100.00		500,000	500,000	513,240	501,031		(1,031)		(1,031)		500,000				22,500	08/16/2021
29379V-BP-7	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2021	Maturity @ 100.00		300,000	300,000	299,838	299,993		7		7		300,000				4,200	02/15/2021
302491-AR-6	FMC CORP		09/13/2021	PERSHING DIV OF DLJ SEC LNDING		301,377	300,000	298,725	299,845		100		100		299,945		1,432	1,432	13,298	02/01/2022
31677Q-BC-2	FIFTH THIRD BANK NA (OHIO)		09/01/2021	Call @ 100.00		310,000	310,000	308,404	309,818		162		162		309,980		20	20	8,170	10/01/2021
36168H-AA-2	GCAT 21NQM4 A1 - CMO/RMBS		12/25/2021	Paydown		112,568	112,568	112,567			1		1		112,568				256	08/25/2066
375558-AQ-6	GILEAD SCIENCES INC		01/04/2021	Call @ 100.00		500,000	500,000	495,710	499,872		4		4		499,876		124	124	5,625	04/01/2021
43789V-AA-6	HOF 192 A1 - CMO/RMBS		10/08/2021	Paydown		207,601	207,601	207,598	207,599		2		2		207,601				3,043	08/25/2059

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46654A-AC-3	JPMMT 2110 A3 - CMO/RMBS		12/01/2021	Paydown		11,199	11,199	11,411			(212)		(212)		11,199				79	12/25/2051
49327M-2W-3	KEYBANK NA		06/15/2021	Maturity @ 100.00		450,000	450,000	450,018	450,003		(3)		(3)		450,000				7,538	06/15/2021
501044-CX-7	KROGER CO		01/15/2021	Maturity @ 100.00		270,000	270,000	269,339	269,996		4		4		270,000				4,455	01/15/2021
55283A-AA-7	MCA FUND III HOLDING LLC - ABS		11/15/2021	Paydown		34,597	34,597	34,597	34,597						34,597		0	0	588	11/15/2035
65341K-BA-3	NFMOT 181 A2 - ABS		02/16/2021	Paydown		235,000	235,000	234,972	234,999		1		1		235,000				1,261	02/15/2023
68389X-BT-1	ORACLE CORP		11/17/2021	Citigroup (SSB)		257,898	250,000	266,793			(3,402)		(3,402)		263,391		(5,493)	(5,493)	7,083	04/01/2025
75513E-BW-0	RAYTHEON TECHNOLOGIES CORP		08/26/2021	Call @ 100.00		1,023,742	1,000,000	996,910	999,343		215		215		999,558		442	442	41,172	12/15/2022
7591EP-AP-5	REGIONS FINANCIAL CORP		08/23/2021	Call @ 100.00		505,703	475,000	474,720	474,847		36		36		474,883		117	117	49,205	08/14/2023
816851-BF-5	SEMPRA ENERGY		09/13/2021	PERSHING DIV OF DLJ SEC LNDING		309,315	300,000	298,863	299,512		162		162		299,674		9,641	9,641	9,763	02/01/2023
832696-AH-1	J M SMUCKER CO		07/26/2021	Call @ 100.00		101,746	100,000	99,588	99,918		38		38		99,956		44	44	4,338	03/15/2022
83368R-AG-7	SOCIETE GENERALE SA	C	04/08/2021	Maturity @ 100.00		500,000	500,000	493,315	499,136		864		864		500,000				6,250	04/08/2021
867224-AA-5	SUNCOR ENERGY INC	C	09/28/2021	Call @ 100.00		135,477	125,000	124,044	124,586		74		74		124,660		340	340	14,189	12/01/2024
872480-AA-6	TIF 201 A - ABS		12/21/2021	Paydown		13,800	13,800	13,794	13,794		6		6		13,800				157	08/21/2045
89236T-HM-0	TOYOTA MOTOR CREDIT CORP		11/17/2021	US BANCORP INVESTMENTS INC.		500,015	500,000	499,555	499,602		196		196		499,799		216	216	1,910	10/14/2022
89680H-AA-0	TCF 2020-1 A - ABS		12/20/2021	Paydown		77,775	77,773	77,759	77,759		14		14		77,773		2	2	889	09/20/2045
90320W-AA-1	UPMC		04/15/2021	Call @ 100.00		460,465	450,000	450,000	450,000						450,000				16,244	12/15/2021
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS		07/07/2021	Paydown		8,706	8,706	8,706	8,706						8,706		0	0	268	01/07/2030
918286-AA-3	VSTNA 2018-A A - RMBS		12/20/2021	Paydown		32,605	32,605	32,603	32,603		2		2		32,605				603	02/20/2036
96332H-CD-9	WHIRLPOOL CORP		04/14/2021	PERSHING DIV OF DLJ SEC LNDING		402,960	400,000	399,868	399,994		4		4		399,998		2,962	2,962	6,521	06/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,081,882	11,896,242	11,897,583	11,523,338		(1,225)		(1,225)		11,912,884		25,675	25,675	392,713	XXX
8399997. Total - Bonds - Part 4						21,818,854	21,595,037	21,996,470	21,227,852		(193,632)		(193,632)		21,649,087		26,444	26,444	591,554	XXX
8399998. Total - Bonds - Part 5						516,987	499,978	523,962			(6,958)		(6,958)		517,004		(17)	(17)	6,993	XXX
8399999. Total - Bonds						22,335,841	22,095,016	22,520,432	21,227,852		(200,589)		(200,589)		22,166,091		26,427	26,427	598,548	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						22,335,841	XXX	22,520,432	21,227,852		(200,589)		(200,589)		22,166,091		26,427	26,427	598,548	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418D-TS-1	FN MA4160 - RMBS		05/11/2021	NOMURA SECURITIES/FIXED INCOME	11/08/2021	Various	499,978	523,962	516,987	517,004		(6,958)		(6,958)			(17)	(17)	6,993	500
3199999. Subtotal - Bonds - U.S. Special Revenues							499,978	523,962	516,987	517,004		(6,958)		(6,958)			(17)	(17)	6,993	500
8399998. Total - Bonds							499,978	523,962	516,987	517,004		(6,958)		(6,958)			(17)	(17)	6,993	500
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								523,962	516,987	517,004		(6,958)		(6,958)			(17)	(17)	6,993	500

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK NEW YORK, NY		0.010	122		1,651,871	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	122		1,651,871	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	122		1,651,871	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	122		1,651,871	XXX

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

1. January	3,333,226	4. April	2,955,687	7. July	3,380,837	10. October	2,640,033
2. February	1,178,768	5. May	520,411	8. August	2,203,952	11. November	197,183
3. March	982,128	6. June	1,337,351	9. September	1,158,906	12. December	1,651,871

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-41-9	FIRST AMER:TRS OBG V		11/15/2021	0.010		1		
94975H-29-6	ALLSPRING:TRS+ MM I	SD	12/02/2021	0.010		100,098	1	10
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						100,099	1	10
9999999 - Total Cash Equivalents						100,099	1	10

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	DE RSD FOR WC BY INS CODE TITLE 85 CH 5 SEC 513			107,504	133,334
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	GA RSD BY RULES & REG CH 120-2-18.01			100,098	100,098
12. Hawaii HI						
13. Idaho ID						
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	MA RSD BY GEN LAWS CH 152 SEC 61 & 62			158,434	156,305
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	NH RSD BY RSA 402:2			501,625	508,594
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	NC RSD BY GEN STAT 58-5-5 & 58-5-10			318,768	320,235
35. North Dakota ND						
36. Ohio OH	B	PLEDGED WITH THE STATE OF OHIO FOR THE BENEFIT OF ALL POLICYHOLDERS	1,696,578	1,835,316		
37. Oklahoma OK						
38. Oregon OR						
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	B	VA RSD BY INS CODE SEC 1314 & 1315			227,089	224,037
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. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,696,578	1,835,316	1,413,519	1,442,602
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				