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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

United Ohio Insurance Company

NAIC Group Code 0963 (Current) 0963 (Prior) NAIC Company Code 13072 Employer's ID Number 34-1008736

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

Country of Domicile United States of America

Incorporated/Organized 12/01/1966 Commenced Business 03/01/1967

Statutory Home Office 1725 Hopley Avenue (Street and Number), Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1725 Hopley Avenue (Street and Number)

Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Mail Address 1725 Hopley Avenue (Street and Number or P.O. Box), Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1725 Hopley Avenue (Street and Number)

Bucyrus, OH, US 44820-0111 (City or Town, State, Country and Zip Code), 419-562-3011 (Area Code) (Telephone Number)

Internet Website Address www.omig.com

Statutory Statement Contact Charles Elmer Easum Mr. (Name), 419-563-0810 (Area Code) (Telephone Number)

ceasum@omig.com (E-mail Address), 877-753-0580 (FAX Number)

OFFICERS

President	Mark Clarence Russell, Mr.	Secretary	Randy Lee Walker, Mr.
Treasurer	David Gary Hendrix, Mr.		

OTHER

Todd Marshall Boyer, Mr. #, Vice President Corporate Communications	Chad Philip Combs, Mr., Vice President Personal Lines Underwriting	John Richard DeLucia, Mr., Vice President Claims
David Alan Grove, Mr., Vice President Product Management	Gary Thomas Johnson, Mr., Vice President Commercial Lines Underwriting	Susan Elizabeth Kent, Mrs., Vice President Business Analytics
James Bradly McCormack, Mr., Vice President Information Systems	Mendi Harris Riddle, Mrs. #, Vice President Sales	Marcella Slone Smith, Mrs., Vice President Human Resources

DIRECTORS OR TRUSTEES

Karen Riley Haefling, Mrs.	Albert Michael Heister, Mr.	Susan Porter, Mrs.
John Redon Purse, Mr.	Mark Clarence Russell, Mr.	David Anthony Siebenburgen, Mr.
Randy Lee Walker, Mr.	Robert H Wheeler Jr, Mr.	Thomas Eugene Woolley, Mr.

State of Ohio
County of Crawford 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.

Mark Clarence Russell President and CEO	David Gary Hendrix Treasurer and CFO	Marcella Slone Smith Assistant 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	2,617,662	0.717	2,617,662		2,617,662	0.717
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	9,421,126	2.580	9,421,126		9,421,126	2.580
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	28,314,898	7.755	28,314,898		28,314,898	7.755
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	103,069,918	28.228	103,069,918		103,069,918	28.228
1.06 Industrial and miscellaneous	143,712,907	39.359	143,712,908		143,712,908	39.359
1.07 Hybrid securities	8,590,672	2.353	8,590,671		8,590,671	2.353
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	295,727,183	80.992	295,727,183		295,727,183	80.992
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	5,027,605	1.377	5,027,605		5,027,605	1.377
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	5,027,605	1.377	5,027,605		5,027,605	1.377
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)	738,900	0.202	738,900		738,900	0.202
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	24,794,263	6.791	24,794,263		24,794,263	6.791
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	25,533,163	6.993	25,533,163		25,533,163	6.993
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)	18,523,331	5.073	18,523,331		18,523,331	5.073
6.02 Cash equivalents (Schedule E, Part 2)	20,319,382	5.565	20,319,382		20,319,382	5.565
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	38,842,713	10.638	38,842,713		38,842,713	10.638
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	365,130,664	100.000	365,130,664		365,130,664	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		317,860,008
2.	Cost of bonds and stocks acquired, Part 3, Column 7		73,464,318
3.	Accrual of discount		96,884
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(6,723)	
	4.2. Part 2, Section 1, Column 15	76,346	
	4.3. Part 2, Section 2, Column 13	5,037,515	
	4.4. Part 4, Column 11	(152,558)	4,954,580
5.	Total gain (loss) on disposals, Part 4, Column 19		196,250
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		68,418,842
7.	Deduct amortization of premium		1,921,314
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		56,066
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		326,287,950
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		326,287,950

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	2,617,662	2,726,253	2,621,268	2,557,883
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	2,617,662	2,726,253	2,621,268	2,557,883
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	9,421,126	9,903,895	9,803,035	9,015,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	28,314,898	29,997,694	30,054,583	26,830,000
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	103,069,918	106,740,754	107,749,804	98,988,954
Industrial and Miscellaneous, SVO	8. United States	147,403,454	149,441,935	147,588,525	146,475,935
Identified Funds, Unaffiliated Bank	9. Canada	2,153,190	2,267,041	2,194,970	2,100,000
Loans and Hybrid Securities	10. Other Countries	2,746,934	2,900,017	2,746,315	2,750,000
(unaffiliated)	11. Totals	152,303,578	154,608,993	152,529,810	151,325,935
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	295,727,182	303,977,589	302,758,500	288,717,772
PREFERRED STOCKS	14. United States	5,027,605	5,205,502	4,854,786	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	5,027,605	5,205,502	4,854,786	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	5,027,605	5,205,502	4,854,786	
COMMON STOCKS	20. United States	25,533,163	25,533,163	6,050,285	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	25,533,163	25,533,163	6,050,285	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	25,533,163	25,533,163	6,050,285	
	26. Total Stocks	30,560,768	30,738,665	10,905,071	
	27. Total Bonds and Stocks	326,287,950	334,716,254	313,663,571	

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	907,451	1,109,295	366,563	207,860	26,493	XXX	2,617,662	0.9	10,372,162	3.5	2,617,662	
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	907,451	1,109,295	366,563	207,860	26,493	XXX	2,617,662	0.9	10,372,162	3.5	2,617,662	
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	759,384	2,396,844	1,885,687	2,368,525	2,010,687	XXX	9,421,127	3.2	9,004,418	3.0	9,421,126	1
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	759,384	2,396,844	1,885,687	2,368,525	2,010,687	XXX	9,421,127	3.2	9,004,418	3.0	9,421,126	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,904,456	10,616,053	12,114,086	1,537,791	2,142,511	XXX	28,314,897	9.6	28,748,107	9.7	28,314,898	(1)
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	1,904,456	10,616,053	12,114,086	1,537,791	2,142,511	XXX	28,314,897	9.6	28,748,107	9.7	28,314,898	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	19,556,071	43,248,722	16,417,158	19,141,003	4,706,965	XXX	103,069,919	34.9	116,677,401	39.4	103,069,918	1
5.2 NAIC 2						XXX			763,721	0.3		
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	19,556,071	43,248,722	16,417,158	19,141,003	4,706,965	XXX	103,069,919	34.9	117,441,122	39.7	103,069,918	1

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	12,320,331	73,763,183	40,364,027	4,255,013	1,441,643	XXX	132,144,197	44.7	108,942,888	36.8	49,454,890	82,689,307
6.2 NAIC 2	314,253	7,323,966	1,441,318	2,471,660		XXX	11,551,197	3.9	13,994,215	4.7	8,256,974	3,294,223
6.3 NAIC 3						XXX			499,872	0.2		
6.4 NAIC 4						XXX						
6.5 NAIC 5				17,515		XXX	17,515	0.0	26,603	0.0	17,515	
6.6 NAIC 6						XXX						
6.7 Totals	12,634,584	81,087,149	41,805,345	6,744,188	1,441,643	XXX	143,712,909	48.6	123,463,578	41.7	57,729,379	85,983,530
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2	250,767	4,419,026	1,278,738			XXX	5,948,531	2.0	4,599,417	1.6	5,948,531	
7.3 NAIC 3		2,642,139				XXX	2,642,139	0.9	2,551,555	0.9	2,642,140	(1)
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	250,767	7,061,165	1,278,738			XXX	8,590,670	2.9	7,150,972	2.4	8,590,671	(1)
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) 35,447,693	131,134,097	71,147,521	27,510,192	10,328,299		275,567,802	93.2	XXX	XXX	192,878,494	82,689,308
11.2 NAIC 2	(d) 565,020	11,742,992	2,720,056	2,471,660			17,499,728	5.9	XXX	XXX	14,205,505	3,294,223
11.3 NAIC 3	(d)	2,642,139					2,642,139	0.9	XXX	XXX	2,642,140	(1)
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d)			17,515			(c) 17,515	0.0	XXX	XXX	17,515	
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	36,012,713	145,519,228	73,867,577	29,999,367	10,328,299		(b) 295,727,184	100.0	XXX	XXX	209,743,654	85,983,530
11.8 Line 11.7 as a % of Col. 7	12.2	49.2	25.0	10.1	3.5		100.0	XXX	XXX	XXX	70.9	29.1
12. Total Bonds Prior Year												
12.1 NAIC 1	41,290,159	126,591,416	71,246,558	22,998,871	11,617,972		XXX	XXX	273,744,976	92.4	219,240,130	54,504,846
12.2 NAIC 2	4,568,159	10,447,407	4,121,884	52,903	167,000		XXX	XXX	19,357,353	6.5	15,763,031	3,594,322
12.3 NAIC 3		2,319,365	732,062				XXX	XXX	3,051,427	1.0	3,051,427	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5				26,603			XXX	XXX	(c) 26,603	0.0	26,604	(1)
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	45,858,318	139,358,188	76,100,504	23,078,377	11,784,972		XXX	XXX	(b) 296,180,359	100.0	238,081,192	58,099,167
12.8 Line 12.7 as a % of Col. 9	15.5	47.1	25.7	7.8	4.0		XXX	XXX	100.0	XXX	80.4	19.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	29,533,552	79,629,014	51,076,473	23,255,178	9,384,277		192,878,494	65.2	219,240,130	74.0	192,878,494	XXX
13.2 NAIC 2	250,767	9,932,732	2,305,345	1,716,660			14,205,504	4.8	15,763,031	5.3	14,205,504	XXX
13.3 NAIC 3		2,642,139					2,642,139	0.9	3,051,427	1.0	2,642,139	XXX
13.4 NAIC 4												XXX
13.5 NAIC 5				17,515			17,515	0.0	26,604	0.0	17,515	XXX
13.6 NAIC 6												XXX
13.7 Totals	29,784,319	92,203,885	53,381,818	24,989,353	9,384,277		209,743,652	70.9	238,081,192	80.4	209,743,652	XXX
13.8 Line 13.7 as a % of Col. 7	14.2	44.0	25.5	11.9	4.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	10.1	31.2	18.1	8.5	3.2		70.9	XXX	XXX	XXX	70.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	5,914,141	51,505,083	20,071,048	4,255,014	944,022		82,689,308	28.0	54,504,846	18.4	XXX	82,689,308
14.2 NAIC 2	314,253	1,810,260	414,711	755,000			3,294,224	1.1	3,594,322	1.2	XXX	3,294,224
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5									(1)	0.0	XXX	
14.6 NAIC 6											XXX	
14.7 Totals	6,228,394	53,315,343	20,485,759	5,010,014	944,022		85,983,532	29.1	58,099,167	19.6	XXX	85,983,532
14.8 Line 14.7 as a % of Col. 7	7.2	62.0	23.8	5.8	1.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.1	18.0	6.9	1.7	0.3		29.1	XXX	XXX	XXX	XXX	29.1

(a) Includes $ 85,983,530 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... 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						XXX			4,969,818	1.7		
1.02 Residential Mortgage-Backed Securities	907,451	1,109,295	366,563	207,860	26,493	XXX	2,617,662	0.9	5,402,344	1.8	2,617,662	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	907,451	1,109,295	366,563	207,860	26,493	XXX	2,617,662	0.9	10,372,162	3.5	2,617,662	
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	759,384	2,396,844	1,885,687	2,368,525	2,010,687	XXX	9,421,127	3.2	9,004,418	3.0	9,421,126	1
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	759,384	2,396,844	1,885,687	2,368,525	2,010,687	XXX	9,421,127	3.2	9,004,418	3.0	9,421,126	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,904,456	10,616,053	12,114,086	1,537,791	2,142,511	XXX	28,314,897	9.6	28,748,107	9.7	28,314,898	(1)
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	1,904,456	10,616,053	12,114,086	1,537,791	2,142,511	XXX	28,314,897	9.6	28,748,107	9.7	28,314,898	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	12,686,324	29,840,292	9,770,032	14,641,439	4,095,310	XXX	71,033,397	24.0	77,449,180	26.1	71,033,398	(1)
5.02 Residential Mortgage-Backed Securities	6,869,747	13,408,430	6,647,126	4,499,564	611,655	XXX	32,036,522	10.8	39,648,364	13.4	32,036,520	2
5.03 Commercial Mortgage-Backed Securities						XXX			343,579	0.1		
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	19,556,071	43,248,722	16,417,158	19,141,003	4,706,965	XXX	103,069,919	34.9	117,441,123	39.7	103,069,918	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,990,761	24,310,388	10,934,770	2,471,660	497,622	XXX	41,205,201	13.9	43,947,793	14.8	39,700,849	1,504,352
6.02 Residential Mortgage-Backed Securities	4,551,164	11,802,237	13,216,425	4,034,046	944,021	XXX	34,547,893	11.7	20,253,822	6.8	17,515	34,530,378
6.03 Commercial Mortgage-Backed Securities	1,000,000	5,460,770	10,384,817			XXX	16,845,587	5.7	17,171,725	5.8	15,595,586	1,250,001
6.04 Other Loan-Backed and Structured Securities	4,092,659	39,513,754	7,269,333	238,481		XXX	51,114,227	17.3	42,090,238	14.2	2,415,429	48,698,798
6.05 Totals	12,634,584	81,087,149	41,805,345	6,744,187	1,441,643	XXX	143,712,908	48.6	123,463,578	41.7	57,729,379	85,983,529
7. Hybrid Securities												
7.01 Issuer Obligations	250,767	7,061,165	1,278,738			XXX	8,590,670	2.9	7,150,972	2.4	8,590,671	(1)
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	250,767	7,061,165	1,278,738			XXX	8,590,670	2.9	7,150,972	2.4	8,590,671	(1)
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	18,591,692	74,224,742	35,983,313	21,019,415	8,746,130	XXX	158,565,292	53.6	XXX	XXX	157,060,942	1,504,350
11.02 Residential Mortgage-Backed Securities	12,328,362	26,319,962	20,230,114	8,741,470	1,582,169	XXX	69,202,077	23.4	XXX	XXX	34,671,697	34,530,380
11.03 Commercial Mortgage-Backed Securities	1,000,000	5,460,770	10,384,817			XXX	16,845,587	5.7	XXX	XXX	15,595,586	1,250,001
11.04 Other Loan-Backed and Structured Securities	4,092,659	39,513,754	7,269,333	238,481		XXX	51,114,227	17.3	XXX	XXX	2,415,429	48,698,798
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	36,012,713	145,519,228	73,867,577	29,999,366	10,328,299		295,727,183	100.0	XXX	XXX	209,743,654	85,983,529
11.09 Line 11.08 as a % of Col. 7	12.2	49.2	25.0	10.1	3.5		100.0	XXX	XXX	XXX	70.9	29.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	21,005,290	77,612,745	47,337,488	14,326,794	10,987,971	XXX	XXX	XXX	171,270,288	57.8	169,535,634	1,734,654
12.02 Residential Mortgage-Backed Securities	16,619,332	26,938,782	12,707,438	8,241,977	797,001	XXX	XXX	XXX	65,304,530	22.0	45,077,311	20,227,219
12.03 Commercial Mortgage-Backed Securities	402,552	5,230,473	11,425,575	456,704		XXX	XXX	XXX	17,515,304	5.9	16,276,424	1,238,880
12.04 Other Loan-Backed and Structured Securities	7,831,144	29,576,187	4,630,004	52,903		XXX	XXX	XXX	42,090,238	14.2	7,191,822	34,898,416
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	45,858,318	139,358,187	76,100,505	23,078,378	11,784,972		XXX	XXX	296,180,360	100.0	238,081,191	58,099,169
12.09 Line 12.08 as a % of Col. 9	15.5	47.1	25.7	7.8	4.0		XXX	XXX	100.0	XXX	80.4	19.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	18,591,692	73,475,390	35,983,313	20,264,415	8,746,130	XXX	157,060,940	53.1	169,535,634	57.2	157,060,940	XXX
13.02 Residential Mortgage-Backed Securities	7,777,199	14,517,725	7,013,688	4,724,938	638,148	XXX	34,671,698	11.7	45,077,311	15.2	34,671,698	XXX
13.03 Commercial Mortgage-Backed Securities	1,000,000	4,210,770	10,384,817			XXX	15,595,587	5.3	16,276,424	5.5	15,595,587	XXX
13.04 Other Loan-Backed and Structured Securities	2,415,428					XXX	2,415,428	0.8	7,191,822	2.4	2,415,428	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	29,784,319	92,203,885	53,381,818	24,989,353	9,384,278		209,743,653	70.9	238,081,191	80.4	209,743,653	XXX
13.09 Line 13.08 as a % of Col. 7	14.2	44.0	25.5	11.9	4.5		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	10.1	31.2	18.1	8.5	3.2		70.9	XXX	XXX	XXX	70.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		749,352		755,000		XXX	1,504,352	0.5	1,734,654	0.6	XXX	1,504,352
14.02 Residential Mortgage-Backed Securities	4,551,163	11,802,237	13,216,426	4,016,532	944,021	XXX	34,530,379	11.7	20,227,219	6.8	XXX	34,530,379
14.03 Commercial Mortgage-Backed Securities		1,250,000				XXX	1,250,000	0.4	1,238,880	0.4	XXX	1,250,000
14.04 Other Loan-Backed and Structured Securities	1,677,231	39,513,754	7,269,333	238,481		XXX	48,698,799	16.5	34,898,416	11.8	XXX	48,698,799
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	6,228,394	53,315,343	20,485,759	5,010,013	944,021		85,983,530	29.1	58,099,169	19.6	XXX	85,983,530
14.09 Line 14.08 as a % of Col. 7	7.2	62.0	23.8	5.8	1.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.1	18.0	6.9	1.7	0.3		29.1	XXX	XXX	XXX	XXX	29.1

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	6,882,682	4,969,818	1,912,864	
2. Cost of cash equivalents acquired	103,317,395	6,999,585	96,317,810	
3. Accrual of discount	597	597		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	89,881,292	11,970,000	77,911,292	
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)	20,319,382		20,319,382	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	20,319,382		20,319,382	

(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 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
36179T-4P-7	GOVERNMENT NATL MTG ASSOC II #MA5330			4	1.A FE	1,358,209	106.1520	1,408,167	1,326,561	1,358,209		(8,843)			4.000	2.966	MON	4,422	53,062	07/30/2018	07/20/2048
36179T-7L-3	GOVERNMENT NATL MTG ASSOC II #MA5399			4	1.A FE	329,037	105.9890	337,790	318,704	328,570		(5,880)			4.500	2.720	MON	1,195	14,342	09/26/2018	08/20/2048
36179T-Z5-7	GOVERNMENT NATL MTG ASSOC II #MA5264			4	1.A FE	540,190	106.1520	560,759	528,263	540,190		(2,777)			4.000	3.041	MON	1,761	21,131	06/25/2018	06/20/2048
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449			4	1.A FE	114,857	109.5680	120,970	110,406	112,619		(3,045)			4.000	3.108	MON	368	4,416	10/25/2010	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245			4	1.A FE	123,507	109.7160	135,486	123,487	123,487					4.000	3.968	MON	412	4,940	12/21/2010	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523			4	1.A FE	52,519	107.3760	54,208	50,484	51,984		(1,415)			4.000	3.010	MON	168	2,019	10/25/2010	11/15/2040
36230P-M6-4	GOVERNMENT NATL MTG ASSOC #754881			4	1.A FE	31,330	109.7090	33,424	30,466	31,262		(528)			4.000	2.890	MON	102	1,219	11/22/2010	12/15/2040
36230P-NJ-5	GOVERNMENT NATL MTG ASSOC #754893			4	1.A FE	48,811	109.5160	51,982	47,465	48,702		(874)			4.000	2.906	MON	158	1,899	11/22/2010	12/15/2040
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA			2,4	1.A FE	22,808	106.4460	23,467	22,047	22,639		(325)			4.500	3.407	MON	82	991	03/30/2010	01/16/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,621,268	XXX	2,726,253	2,557,883	2,617,662		(23,687)			XXX	XXX	XXX	8,668	104,019	XXX	XXX
0599999. Total - U.S. Government Bonds						2,621,268	XXX	2,726,253	2,557,883	2,617,662		(23,687)			XXX	XXX	XXX	8,668	104,019	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
25476F-XW-3	DIST OF COLUMBIA			2	1.B FE	2,670,750	115.8940	2,897,350	2,500,000	2,629,212		(15,511)			4.000	3.199	AO	21,111	100,000	03/21/2019	10/15/2044
419792-ZB-5	HAWAII ST			1	1.C FE	750,000	95.4250	715,688	750,000	750,000					2.145	2.145	FA	6,703	15,596	08/06/2020	08/01/2036
546415-E2-2	LOUISIANA ST			2	1.D FE	895,778	102.7590	770,693	750,000	759,384		(15,747)			5.000	2.821	FA	15,625	37,500	03/22/2012	08/01/2024
68583R-DD-1	OREGON ST CMNTY CLG DISTS				1.C FE	500,000	98.6430	493,215	500,000	500,000					1.673	1.673	JD	23	2,788	08/12/2021	06/30/2029
68609T-A4-0	OREGON ST			1	1.B FE	500,000	95.5640	477,820	500,000	500,000					1.946	1.946	FA	4,054	10,135	07/09/2020	08/01/2035
68609T-A5-7	OREGON ST			1	1.B FE	500,000	95.2700	476,350	500,000	500,000					1.996	1.996	FA	4,158	10,396	07/09/2020	08/01/2036
70914P-VU-3	PENNSYLVANIA ST			2	1.D FE	895,677	111.3000	851,445	765,000	800,588		(13,760)			5.000	3.020	JD	1,700	38,250	05/14/2014	06/15/2029
93974D-YG-7	WASHINGTON ST			2	1.B FE	1,153,580	118.7560	1,187,560	1,000,000	1,096,256		(19,450)			5.000	2.750	FA	20,833	50,000	12/18/2018	08/01/2031
956553-C7-4	WEST VIRGINIA ST			2	1.D FE	1,437,250	121.6480	1,520,600	1,250,000	1,385,686		(18,823)			5.000	3.120	JD	5,208	62,500	03/04/2019	06/01/2040
97705M-QK-4	WISCONSIN ST			1	1.B FE	500,000	102.6350	513,174	500,000	500,000					1.875	1.875	MN	1,564	9,376	01/23/2020	05/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						9,803,035	XXX	9,903,895	9,015,000	9,421,126		(83,291)			XXX	XXX	XXX	80,979	336,541	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						9,803,035	XXX	9,903,895	9,015,000	9,421,126		(83,291)			XXX	XXX	XXX	80,979	336,541	XXX	XXX
006449-ES-7	ADAMS CO 12 FIVE STAR SCHS			2	1.C FE	592,940	104.2570	521,285	500,000	509,528		(9,691)			5.000	2.962	JD	1,111	25,000	03/26/2012	12/15/2024
011415-QT-6	ALAMO TX CMNTY CLG DIST			2	1.A FE	550,625	109.6620	548,310	500,000	519,655		(5,959)			4.000	2.679	FA	7,556	20,000	05/25/2016	02/15/2034
022447-P3-4	ALVIN TX INDEP SCH DIST			2	1.A FE	808,005	117.5470	881,603	750,000	791,628		(6,108)			4.000	3.001	FA	11,333	30,000	03/21/2019	02/15/2038
038699-UF-9	ARAPAHOE CNTY CO SCH DIST #6 L			2	1.C FE	603,075	129.8410	649,205	500,000	575,495		(9,662)			5.500	3.061	JD	2,292	27,500	01/18/2019	12/01/2043
052396-3S-5	AUSTIN TX			2	1.B FE	299,233	111.5720	278,930	250,000	264,562		(5,197)			5.000	2.720	MS	4,167	12,500	09/18/2014	09/01/2028
091212-FR-6	BIRMINGHAM MI PUBLIC SCHS			2	1.C FE	591,115	117.5450	587,725	500,000	578,048		(8,542)			4.000	1.960	MN	3,333	20,000	05/28/2020	05/01/2040
101565-D4-8	BOULDER LARIMER & WELD CNTYS C			2	1.B FE	613,070	113.0170	565,085	500,000	535,829		(11,547)			5.000	2.471	JD	1,111	25,000	10/08/2014	12/15/2026
115067-JH-4	BROWARD CNTY FL SCH DIST			2	1.D FE	870,720	123.0250	922,688	750,000	837,958		(12,084)			5.000	3.001	JJ	18,750	37,500	03/15/2019	07/01/2041
178882-LX-2	CLACKAMAS & WASHINGTON CNTYS O				1.B FE	2,447,080	110.9370	2,218,740	2,000,000	2,128,160		(50,169)			5.000	2.301	JD	4,444	100,000	03/11/2015	06/15/2024
178882-PP-5	CLACKAMAS & WASHINGTON CNTYS O				1.B FE	500,000	102.5980	512,990	500,000	500,000					2.144	2.144	JD	476	10,720	02/13/2020	06/15/2029
232760-7V-4	CYPRESS-FAIRBANKS TX INDEP SCH			2	1.A FE	296,633	113.7830	284,458	250,000	266,328		(4,938)			5.000	2.800	FA	4,722	12,500	05/12/2015	02/15/2028
250343-JY-7	DESCHUTES & JEFFERSON CNTYS OR				1.B FE	500,000	96.5120	482,560	500,000	500,000					1.425	1.425	JD	317	7,125	08/07/2020	06/15/2029
266705-K2-7	DURHAM CNTY NC			2	1.A FE	296,250	110.4300	276,075	250,000	261,736		(4,985)			5.000	2.831	AO	3,125	12,500	05/15/2014	04/01/2030
312680-CY-5	FAYETTEVILLE AR SCH DIST #1			2	1.C FE	727,500	102.2790	767,093	750,000	728,473		633			2.750	2.920	JD	1,719	20,625	05/12/2020	06/01/2046
346766-RQ-3	FORT BEND CNTY TX			2	1.B FE	301,603	113.8260	284,565	250,000	268,117		(5,421)			5.000	2.601	MS	4,167	12,500	04/15/2015	03/01/2027
354592-WZ-6	FRANKLIN PA REGL SCH DIST			2	1.C FE	549,870	113.0950	565,475	500,000	538,194		(5,464)			4.000	2.680	MN	3,333	20,000	09/27/2019	05/01/2050
366155-E7-0	GARLAND TX INDEP SCH DIST			2	1.A FE	296,950	113.7130	284,283	250,000	266,555		(5,010)			5.000	2.771	FA	4,722	12,500	05/20/2015	02/15/2027
388640-R9-7	GRAPEVINE-COLLEYVILLE TX INDEP			2	1.B FE	290,753	100.1360	250,340	250,000	250,000		(3,148)			5.000	2.941	FA	4,722	12,500	06/21/2012	08/15/2026
447025-UV-7	HUNTSVILLE AL			2	1.A FE	317,548	117.9720	294,930	250,000	281,472		(6,894)			5.000	1.956	MN	2,083	12,500	07/12/2016	05/01/2033
453722-NM-8	INDEPENDENCE MO SCH DIST			2	1.B FE	1,712,590	122.7770	1,688,184	1,375,000	1,565,907		(34,091)			5.500	2.610	MS	25,208	75,625	06/14/2017	03/01/2034
453722-NQ-9	INDEPENDENCE MO SCH DIST			2	1.B FE	924,758	122.7480	920,610	750,000	849,095		(17,625)			5.500	2.740	MS	13,750	41,250	06/14/2017	03/01/2037
495188-NE-0	KING CNTY WA SCH DIST #409 TAH			2	1.A FE	270,935	108.4800	271,200	250,000	254,724		(2,328)			5.000	3.966	JD	1,042	12,500	12/10/2013	12/01/2030
495260-E6-4	KING CNTY WA SCH DIST #414 LAK			2	1.B FE	430,029	113.4840	419,891	370,000	398,682		(6,127)			4.000	2.151	JD	1,233	14,800	08/10/2016	12/01/2029
521841-E3-6	LEANDER TX INDEP SCH DIST	@			1.A FE	408,100	81.6800	408,400	500,000	412,389		4,289			0.000	2.012	N/A			05/26/2021	08/15/2031
540261-KV-5	LODI CA UNIF SCH DIST			2	1.C FE	590,075	121.4370	607,185	500,000	552,652		(8,558)			5.000	2.941	FA	10,417	25,000	05/11/2017	08/01/2032

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
586145-C8-5	MEMPHIS TN			2	1.C FE	592,471	110.3160	568,127	515,000	534,620		(8,280)			5.000	3.230	AO	6,438	25,750	03/13/2014	04/01/2026
59333F-XQ-8	MIAMI-DADE CNTY FL			2	1.C FE	856,245	118.7930	890,948	750,000	841,162		(9,555)			4.000	2.410	JJ	15,000	32,750	05/12/2020	07/01/2042
600038-MD-2	MILL VLY CA SCH DIST			2	1.A FE	500,000	103.3640	516,820	500,000	500,000					2.858	2.858	FA	5,954	14,290	04/20/2020	08/01/2039
613681-U8-6	MONTGOMERY CNTY TX			2	1.B FE	298,785	109.7270	274,318	250,000	262,290		(5,442)			5.000	2.650	MS	4,167	12,500	09/17/2014	03/01/2027
625506-PN-4	MULTNOMAH CNTY OR			2	1.A FE	788,655	111.8900	839,175	750,000	776,597		(4,418)			4.000	3.280	JD	2,500	30,000	03/05/2019	06/01/2040
64084F-JS-1	NESHAMINY PA SCH DIST			2	1.B FE	386,031	106.1520	387,455	365,000	370,026		(2,621)			4.000	3.220	MN	2,433	14,600	04/23/2015	11/01/2028
64084F-KB-6	NESHAMINY PA SCH DIST			2	1.B FE	287,695	108.5880	271,470	250,000	258,941		(4,679)			5.000	2.980	MN	2,083	12,500	04/23/2015	11/01/2029
64966H-MX-5	NEW YORK NY			1	1.C FE	322,827	106.8630	320,589	300,000	304,087		(2,214)			4.769	3.955	AO	3,577	14,307	12/09/2011	10/01/2023
64966Q-SN-1	NEW YORK NY			2	1.A FE	253,306	103.5410	212,259	205,000	209,042		(5,286)			5.000	2.330	AO	2,563	10,250	10/18/2012	10/01/2023
64966Q-SX-9	NEW YORK NY			2	1.D FE	55,604	103.4540	46,554	45,000	45,887		(1,160)			5.000	2.330	AO	563	2,250	10/18/2012	10/01/2023
655867-SP-5	NORFOLK VA			2	1.B FE	299,530	111.8410	279,603	250,000	263,735		(5,060)			5.000	2.781	FA	5,208	12,500	03/19/2014	08/01/2025
707546-RD-1	PENN MANOR PA SCH DIST			2	1.C FE	477,266	105.2990	473,846	450,000	455,319		(3,617)			4.000	3.140	JD	1,500	18,000	05/07/2015	06/01/2027
727199-KE-0	PLANO TX INDEP SCH DIST			2	1.B FE	890,000	100.4080	893,631	890,000	890,000					5.060	5.060	FA	17,013	45,034	10/29/2009	02/15/2022
729654-RY-1	PLYMOUTH MA			2	1.B FE	280,600	111.3970	278,493	250,000	261,103		(3,150)			4.000	2.600	MN	1,667	10,000	05/01/2015	05/01/2026
729654-RZ-8	PLYMOUTH MA			2	1.B FE	277,118	110.8860	277,215	250,000	259,885		(2,795)			4.000	2.750	MN	1,667	10,000	05/01/2015	05/01/2027
735371-NU-6	PORT OF SEATTLE WA			2	1.D FE	271,833	108.1390	270,348	250,000	256,369		(2,509)			4.000	2.901	JD	833	10,000	04/15/2015	06/01/2029
758449-RX-2	REEDY CREEK FL IMPT DIST			1	1.D FE	500,000	101.4440	507,220	500,000	500,000					1.869	1.869	JD	779	9,345	02/05/2020	06/01/2026
767121-DL-7	RIO HONDO CA CMNTY CLG DIST			2	1.C FE	245,988	136.8470	342,118	250,000	298,719		9,619			0.000	3.300	FA			01/20/2016	08/01/2042
783244-ET-9	RUTHERFORD CNTY TENN			2	1.B FE	570,546	113.9130	541,087	475,000	509,216		(9,951)			5.000	2.671	AO	5,938	23,750	04/30/2015	04/01/2028
795168-LN-1	SALINE CNTY KS UNIF SCH DIST #			2	1.D FE	995,200	101.1190	1,011,190	1,000,000	996,090		402			2.319	2.369	MS	7,730	23,190	08/29/2019	09/01/2030
797508-FX-1	SAN DIEGUITO CA UNION HIGH SCH	SD		2	1.C FE	269,628	112.3890	280,973	250,000	257,582		(1,971)			4.000	3.099	FA	4,167	10,000	04/16/2015	08/01/2031
817207-RP-0	SENECA VLY PA SCH DIST			2	1.B FE	265,810	110.0580	275,145	250,000	255,666		(1,673)			4.000	3.241	MS	3,333	10,000	04/14/2015	03/01/2029
894673-SV-5	TREDYFFRIN-EASTTOWN PA SCH DIS			2	1.A FE	567,290	119.7100	598,550	500,000	544,915		(7,976)			5.000	3.090	FA	9,444	25,000	01/23/2019	02/15/2039
894673-SW-3	TREDYFFRIN-EASTTOWN PA SCH DIS			2	1.A FE	848,663	119.5440	896,580	750,000	815,891		(11,687)			5.000	3.130	FA	14,167	37,500	01/23/2019	02/15/2040
904139-DG-4	UMATILLA CNTY OR SCH DIST #16R			2	1.B FE	500,000	105.2850	526,425	500,000	500,000					3.133	3.133	JD	696	15,665	12/05/2019	06/15/2037
92858Q-AM-4	VOCATIONAL REGION 8 MID-COAST			2	1.E FE	580,029	115.5780	595,227	515,000	554,372		(6,179)			4.000	2.580	MN	3,433	20,600	08/15/2017	11/01/2029
937440-DJ-1	WASHINGTON CLACKAMAS & YAMHILL				1.B FE	305,405	115.5160	288,790	250,000	270,653		(5,655)			5.000	2.490	JD	556	12,500	05/06/2015	06/15/2025
938395-RP-7	WASHINGTON & CLACKAMAS CNTYS O			2	1.B FE	670,956	121.6400	699,430	575,000	630,067		(9,136)			5.000	3.079	JD	1,278	28,750	03/09/2017	06/15/2031
986489-JC-7	YORK CNTY SC SCH DIST #1			2	1.C FE	533,665	110.5840	552,920	500,000	518,057		(5,381)			4.000	2.800	MS	6,667	20,000	01/03/2019	03/01/2030
98816P-BV-3	YSLETA TX INDEP SCH DIST			2	1.A FE	573,980	117.8770	589,378	500,000	539,420		(7,805)			5.000	3.153	FA	9,443	25,000	04/18/2017	08/15/2047
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						30,054,583	XXX	29,997,694	26,830,000	28,314,898		(336,805)			XXX	XXX	XXX	275,930	1,136,176	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						30,054,583	XXX	29,997,694	26,830,000	28,314,898		(336,805)			XXX	XXX	XXX	275,930	1,136,176	XXX	XXX
010268-AZ-3	ALABAMA FEDERAL AID HIGHWAY FI			2	1.B FE	1,471,563	120.0650	1,500,813	1,250,000	1,368,926		(23,535)			5.000	2.810	MS	20,833	62,500	05/25/2017	09/01/2035
017357-B9-4	ALLEGHENY CNTY PA SAN AUTH			2	1.D FE	282,213	111.0750	277,688	250,000	266,522		(3,115)			4.000	2.561	JD	833	10,000	08/17/2016	12/01/2033
04048R-NU-6	ARIZONA BRD OF RGTS ST UNIV SY			2	1.C FE	290,540	113.7730	284,433	250,000	266,238		(4,334)			5.000	3.030	JJ	6,250	12,500	12/02/2015	07/01/2035
04048R-UE-4	ARIZONA BRD OF RGTS ST UNIV SY			2	1.A FE	377,373	102.3500	322,403	315,000	318,497		(6,852)			5.000	2.749	JJ	7,875	15,750	05/03/2012	07/01/2024
04048R-UU-8	ARIZONA BRD OF RGTS ST UNIV SY			2	1.C FE	1,120,139	102.3780	957,234	935,000	945,379		(20,337)			5.000	2.749	JJ	23,375	46,750	05/03/2012	07/01/2024
04780M-SH-3	ATLANTA GA ARPT REVENUE			2	1.D FE	276,613	100.0000	250,000	250,000	250,000		(3,212)			5.000	3.680	JJ	6,250	12,500	04/19/2012	01/01/2025
047870-MZ-0	ATLANTA GA WTR & WSTWTR REVENU			2	1.C FE	578,770	115.2390	576,195	500,000	528,725		(8,049)			5.000	3.170	MN	4,167	25,000	02/26/2015	11/01/2031
047870-NA-4	ATLANTA GA WTR & WSTWTR REVENU			2	1.C FE	1,153,790	114.9090	1,149,090	1,000,000	1,056,153		(15,721)			5.000	3.210	MN	8,333	50,000	03/03/2015	11/01/2032
051595-CE-4	AURORA CO WTR REVENUE			1	1.B FE	800,000	99.1800	793,440	800,000	800,000					2.348	2.348	FA	5,844		08/20/2021	08/01/2036
059231-G6-1	BALTIMORE MD REVENUE			2	1.D FE	292,413	118.1500	295,375	250,000	273,285		(4,258)			5.000	2.981	JJ	6,250	12,500	03/07/2017	07/01/2030
13032U-VH-8	CALIFORNIA ST HLTH FACS FING A			2	1.D FE	520,230	104.4800	522,400	500,000	519,764		(466)			2.704	2.125	JD	1,127	6,760	10/20/2021	06/01/2030
15504R-GA-1	CENTRL PUGET SOUND WA REGL TRA			2	1.B FE	599,860	116.9070	584,535	500,000	541,794		(10,219)			5.000	2.690	MN	4,167	25,000	12/01/2015	11/01/2031
15504R-GE-3	CENTRL PUGET SOUND WA REGL TRA			2	1.B FE	877,230	117.0270	877,703	750,000	811,553		(15,035)			5.000	2.730	MN	6,250	37,500	05/25/2017	11/01/2035
177475-BQ-2	CITRUS CNTY FL WTR & WSTWTR RE			2	1.D FE	288,693	113.6340	284,085	250,000	269,128		(3,771)			4.000	2.291	AO	2,500	10,000	07/13/2016	10/01/2032
196707-JW-4	COLORADO ST BRD OF GOVERNORS U			2	1.A FE	290,212	100.7710	267,043	265,000	265,586		(3,461)			5.000	3.650	MS	4,417	13,250	12/04/2013	03/01/2027
196707-QT-3	COLORADO ST BRD OF GOVERNORS U			2	1.A FE	550,930	105.5730	527,865	500,000	507,454		(6,147)			5.000	3.682	MS	8,333	25,000	12/18/2013	03/01/2027
198504-VM-1	COLUMBIA SC WTRWKS & SWR SYS			2	1.B FE	278,225	105.1640	262,910	250,000	253,841		(3,420)			5.000	3.541	FA	5,208	12,500	12/05/2013	02/01/2027
20281P-JN-3	CMWLTH FING AUTH PA			2	1.E FE	278,300	111.6780	279,195	250,000	260,740		(2,901)			5.000	3.651	JD	1,042	12,500	04/10/2015	06/01/2032
20281P-JP-8	CMWLTH FING AUTH PA			2	1.E FE	277,408	113.2510	283,128	250,000	260,414		(2,810)			5.000	3.691	JD	1,042	12,500	04/10/2015	06/01/2033
207758-KF-9	CONNECTICUT ST SPL TAX OBLIG R			1	1.D FE	400,000	107.7090	430,836	400,000	400,000					5.305	5.305	JD	1,768	21,220	10/29/2009	12/01/2023

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
207758-KF-9	CONNECTICUT ST SPL TAX OBLIG R	SD		1	1.D FE	500,000	107.7090	538,545	500,000	500,000					5.305	5.305	JD	2,210	26,525	10/29/2009	12/01/2023
207758-SD-6	CONNECTICUT ST SPL TAX OBLIG R			2	1.D FE	301,950	111.8400	279,600	250,000	265,353		(5,492)			5.000	2.601	MS	4,167	12,500	10/02/2014	09/01/2026
235241-PK-6	DALLAS TX AREA RAPID TRANSIT S			2	1.C FE	287,643	114.4000	286,000	250,000	262,718		(4,100)			5.000	3.160	JD	1,042	12,500	05/12/2015	12/01/2032
23542J-AY-1	DALLAS TX WTRWKS & SWR SYS REV			2	1.B FE	317,363	119.5130	298,783	250,000	283,085		(6,565)			5.000	2.061	AO	3,125	12,500	07/12/2016	10/01/2035
23542J-RD-9	DALLAS TX WTRWKS & SWR SYS REV			2	1.B FE	500,000	101.5200	507,600	500,000	500,000					2.822	2.822	AO	3,528	14,110	06/10/2020	10/01/2042
249182-FF-8	DENVER CITY & CNTY CO ARPT REV			2	1.E FE	260,483	104.1390	260,348	250,000	251,215		(1,339)			5.000	4.425	MN	1,597	12,500	12/11/2013	11/15/2027
249182-GF-7	DENVER CITY & CNTY CO ARPT REV			2	1.E FE	1,857,853	103.1280	1,804,740	1,750,000	1,764,792		(16,506)			4.000	3.010	MN	8,944	70,000	12/01/2015	11/15/2031
25477G-TX-3	DIST OF COLUMBIA INCOME TAX SE			2	1.B FE	2,000,000	95.1860	1,903,720	2,000,000	2,000,000					2.010	2.010	JD	3,350	40,200	07/10/2020	12/01/2035
29270C-G6-6	ENERGY N W WA ELEC REVENUE			2	1.C FE	1,192,170	115.2560	1,152,560	1,000,000	1,072,845		(19,543)			5.000	2.801	JJ	25,000	50,000	05/26/2015	07/01/2027
349515-VA-1	FORT WORTH TX WTR & SWR REVENU			2	1.B FE	568,430	116.9630	584,815	500,000	541,120		(9,270)			5.000	2.870	FA	9,444	25,000	12/17/2018	02/15/2033
349515-XJ-0	FORT WORTH TX WTR & SWR REVENU			2	1.B FE	606,885	120.3460	601,730	500,000	559,979		(10,849)			5.000	2.491	FA	9,444	25,000	05/23/2017	02/15/2030
349515-XL-5	FORT WORTH TX WTR & SWR REVENU			2	1.B FE	851,013	120.4460	855,167	710,000	789,393		(14,291)			5.000	2.651	FA	13,411	35,500	05/23/2017	02/15/2032
359900-3A-3	FULTON CNTY GA DEV AUTH			2	1.B FE	587,665	101.5690	507,845	500,000	503,334		(9,831)			5.000	2.970	MN	4,167	25,000	03/30/2012	11/01/2025
392274-2G-0	GTR ORLANDO FL AVIATION AUTH A			2	1.D FE	612,440	122.3940	611,970	500,000	589,683		(10,391)			5.000	2.445	AO	6,250	25,000	10/09/2019	10/01/2049
414005-QD-3	HARRIS CNTY TX			2	1.D FE	295,673	102.9270	257,318	250,000	253,940		(6,216)			5.000	2.430	FA	4,722	12,500	10/03/2014	08/15/2026
442435-4B-6	HOUSTON TX UTILITY SYS REVENUE			2	1.C FE	580,770	110.9370	554,685	500,000	521,328		(8,535)			5.000	3.120	MN	3,194	25,000	03/13/2014	05/15/2025
45203H-2A-9	ILLINOIS ST FIN AUTH REVENUE	SD			1.B FE	302,970	124.3920	310,980	250,000	279,859		(3,820)			5.000	3.070	JD	1,042	12,500	05/13/2015	12/01/2028
45470R-DS-2	INDIANA ST FIN AUTH HIGHWAY RE			2	1.B FE	602,505	122.5640	612,820	500,000	562,798		(9,668)			5.000	2.689	JD	2,083	25,000	08/24/2017	06/01/2035
454898-QY-6	INDIANA ST MUNI PWR AGY			1	1.E FE	302,993	138.4930	346,233	250,000	292,575		(1,739)			5.594	4.167	JJ	6,993	13,985	04/01/2015	01/01/2042
48507T-FR-9	KANSAS CITY MO SANTN SWR SYS R			2	1.C FE	271,003	108.1330	270,333	250,000	257,697		(2,420)			4.000	2.921	JJ	5,000	10,000	01/28/2016	01/01/2032
48507T-FS-7	KANSAS CITY MO SANTN SWR SYS R			2	1.C FE	269,985	108.1210	270,303	250,000	257,334		(2,304)			4.000	2.971	JJ	5,000	10,000	01/28/2016	01/01/2033
48542R-ST-2	KANSAS ST DEV FIN AUTH REVENUE			1	1.E FE	500,000	97.4720	487,360	500,000	500,000					2.340	2.340	MN	1,950	2,113	08/18/2021	05/01/2035
516391-BS-7	LANSING MICH BRD WTR & LT UTIL			2	1.D FE	325,688	106.6330	293,241	275,000	283,413		(5,410)			5.000	2.901	JJ	6,875	13,750	03/27/2013	07/01/2026
537445-QF-8	LITTLE ROCK AR SWR REVENUE			2	1.D FE	844,238	114.5940	859,455	750,000	800,903		(14,763)			5.000	2.800	AO	9,375	37,500	12/20/2018	10/01/2033
53746Q-BP-4	LITTLE ROCK AR WTR RECLAMATION			2	1.D FE	500,000	96.6590	483,295	500,000	500,000					1.616	1.616	AO	2,020	516	08/04/2021	10/01/2030
546540-MN-2	LOUISIANA ST UNIV & AGRIC & ME			2	1.F FE	297,865	110.6470	276,618	250,000	263,557		(5,170)			5.000	2.741	JJ	6,250	12,500	09/25/2014	07/01/2026
56042R-K7-6	MAINE HLTH & HGR EDUCTNL FACS			1	1.E FE	508,590	102.7530	513,765	500,000	508,325		(265)			2.685	2.547	JJ	8,279		05/26/2021	07/01/2036
57586E-A5-0	MASSACHUSETTS ST HLTH & EDUCTN			2	1.E FE	577,470	103.4030	517,015	500,000	506,459		(8,384)			5.000	3.240	AO	6,250	25,000	03/29/2012	10/01/2024
576051-RF-5	MASSACHUSETTS ST WTR RESOURCES			2	1.B FE	764,179	122.4940	783,962	640,000	712,273		(11,802)			5.000	2.801	FA	13,333	32,000	05/05/2017	08/01/2032
576051-WJ-1	MASSACHUSETTS ST WTR RESOURCES			2	1.B FE	500,000	107.5850	537,925	500,000	500,000					3.104	3.104	FA	6,467	15,520	10/10/2019	08/01/2039
592030-D9-8	MET GOVT NASHVILLE & DAVIDSONC			2	1.C FE	287,440	113.9080	284,770	250,000	266,085		(4,470)			5.000	2.980	MN	1,597	12,500	12/01/2016	05/15/2028
592098-M3-8	MET GOVT NASHVILLE & DAVIDSONC			2	1.C FE	273,850	107.0850	267,713	250,000	254,334		(2,756)			5.000	3.800	JJ	6,250	12,500	12/05/2013	07/01/2029
592481-FM-2	MET SAINT LOUIS MO SWR DIST WS			2	1.B FE	453,843	106.3180	430,588	405,000	412,942		(5,726)			5.000	3.481	MN	3,375	20,250	12/06/2013	05/01/2027
592481-LJ-2	MET SAINT LOUIS MO SWR DIST WS			1	1.B FE	511,380	103.2860	516,430	500,000	507,431		(2,148)			2.191	1.730	MN	1,826	10,955	02/20/2020	05/01/2025
59259N-3J-0	MET TRANSPRTN AUTH NY DEDICATE			2	1.C FE	316,975	118.8170	297,043	250,000	283,406		(6,446)			5.000	2.100	MN	1,597	12,500	07/13/2016	11/15/2035
59259N-7Z-0	MET TRANSPRTN AUTH NY DEDICATE			2	1.C FE	597,915	122.1320	610,660	500,000	558,314		(9,008)			5.000	2.830	MN	3,194	25,000	05/11/2017	11/15/2031
59259N-8A-4	MET TRANSPRTN AUTH NY DEDICATE			2	1.C FE	594,415	121.9660	609,830	500,000	556,312		(8,677)			5.000	2.900	MN	3,194	25,000	05/11/2017	11/15/2032
592646-4E-0	MET WASHINGTON DC ARPTS AUTH A			2	1.D FE	263,443	103.2620	258,155	250,000	251,349		(1,737)			5.000	4.260	AO	3,125	12,500	12/10/2013	10/01/2027
592646-5B-5	MET WASHINGTON DC ARPTS AUTH A				1.D FE	290,563	107.9530	269,883	250,000	259,368		(5,155)			5.000	2.790	AO	3,125	12,500	06/17/2015	10/01/2023
592646-6S-7	MET WASHINGTON DC ARPTS AUTH A			2	1.D FE	288,528	111.1640	277,910	250,000	262,425		(4,265)			5.000	3.100	AO	3,125	12,500	04/28/2015	10/01/2028
592647-CY-5	MET WASHINGTON DC ARPTS AUTH A			1	1.D FE	564,100	118.5790	592,895	500,000	540,963		(7,882)			5.000	3.130	AO	6,250	25,000	12/18/2018	10/01/2031
59333P-4B-1	MIAMI-DADE CNTY FL AVIATION RE			2	1.F FE	605,535	122.6610	613,305	500,000	584,112		(9,683)			5.000	2.590	AO	6,250	25,000	09/30/2019	10/01/2044
59333P-B5-6	MIAMI-DADE CNTY FL AVIATION RE				1.F FE	299,473	103.4830	258,708	250,000	254,253		(5,546)			5.000	2.691	AO	3,125	12,500	12/03/2012	10/01/2022
59335K-CW-5	MIAMI-DADE CNTY FL SEAPORT REV			2	1.F FE	500,000	97.8280	489,140	500,000	500,000					2.462	2.462	AO	3,625		08/19/2021	10/01/2034
594615-BX-3	MICHIGAN ST BLDG AUTH REVENUE			2	1.D FE	578,685	115.6980	578,490	500,000	538,900		(9,599)			5.000	2.820	AO	5,278	25,000	08/23/2017	04/15/2038
60416Q-FW-9	MINNESOTA ST HSG FIN AGY HOMEO			2	1.A FE	228,637	100.2400	229,185	228,637	228,637					2.700	2.700	MON	514	6,174	04/10/2013	09/01/2041
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO			2	1.A FE	524,653	102.1750	536,064	524,653	524,653					2.875	2.875	MON	1,257	15,088	10/15/2014	11/01/2044
605871-AX-0	MISSOULA MT WTR SYS REVENUE			2	1.E FE	582,865	124.8670	624,335	500,000	560,505		(8,331)			5.000	2.941	JJ	12,500	25,000	03/14/2019	07/01/2038
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU			2	1.C FE	343,866	102.6850	328,592	320,000	324,581		(5,586)			4.000	2.357	JJ	6,400	12,800	05/31/2013	01/01/2031
631060-CC-2	NARRAGANSETT BAY RI COMMISSION			2	1.D FE	290,883	113.9150	284,788	250,000	265,073		(4,605)			5.000	2.940	FA	5,208	12,500	12/17/2015	02/01/2033
644614-2R-9	NEW HAMPSHIRE ST HLTH & EDU FA			2	1.E FE	293,880	113.8470	284,618	250,000	266,660		(4,452)			5.000	2.981	JJ	6,250	12,500	04/29/2015	07/01/2028
644614-2S-7	NEW HAMPSHIRE ST HLTH & EDU FA			2	1.E FE	291,500	113.6770	284,193	250,000	265,804		(4,214)			5.000	3.081	JJ	6,250	12,500	04/29/2015	07/01/2029
64579R-BQ-9	NEW JERSEY INSTITUTE OF TECHNO			2	1.F FE	545,120	108.6220	543,110	500,000	534,195		(5,787)			3.887	2.534	JJ	9,718	19,435	01/30/2020	07/01/2032

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
64971W-TV-2	NEW YORK CITY NY TRANSITIONAL			2	1.A FE	291,595	113.9710	284,928	250,000	264,459		(4,410)			5.000	3.021	FA	5,208	12,500	04/21/2015	02/01/2033
649883-B8-7	NEW YORK ST MTGE AGY HOMEOWNER				1.B FE	750,000	100.5220	753,915	750,000	750,000					2.750	2.750	AO	5,156	20,625	10/09/2014	04/01/2022
649883-C2-9	NEW YORK ST MTGE AGY HOMEOWNER				1.B FE	840,000	102.8190	863,680	840,000	840,000					3.000	3.000	AO	6,300	25,200	10/09/2014	04/01/2023
649883-C3-7	NEW YORK ST MTGE AGY HOMEOWNER				1.B FE	545,000	104.0090	566,849	545,000	545,000					3.050	3.050	AO	4,156	16,623	10/09/2014	10/01/2023
649883-C5-2	NEW YORK ST MTGE AGY HOMEOWNER			2	1.B FE	750,000	104.0170	780,128	750,000	750,000					3.150	3.150	AO	5,906	23,625	10/09/2014	10/01/2024
64989K-LJ-3	NEW YORK ST PWR AUTH REVENUE			1	1.C FE	500,000	101.4910	507,455	500,000	500,000					2.818	2.818	MN	1,800	14,090	04/30/2020	11/15/2039
64990B-FJ-7	NEW YORK ST DORM AUTH REVENUES			2	1.D FE	294,818	114.8550	287,138	250,000	266,929		(4,527)			5.000	2.949	JJ	6,250	12,500	04/10/2015	07/01/2032
64990C-4A-6	NEW YORK ST DORM AUTH REVENUES			2	1.D FE	309,122	100.4060	276,117	275,000	275,000		(3,108)			5.000	3.458	AO	3,438	13,750	03/21/2012	10/01/2023
64990C-WB-3	NEW YORK ST DORM AUTH REVENUES			2	1.D FE	605,410	122.3330	611,665	500,000	562,312		(9,908)			5.000	2.649	AO	6,250	25,000	05/11/2017	10/01/2028
64990E-CH-8	NEW YORK ST DORM AUTH ST PERSO			2	1.B FE	468,972	104.3480	417,392	400,000	408,504		(8,670)			5.000	2.730	JD	889	20,000	05/14/2014	12/15/2026
64990E-CK-1	NEW YORK ST DORM AUTH ST PERSO			2	1.B FE	570,335	104.2590	521,295	500,000	508,732		(8,868)			5.000	3.130	JD	1,111	25,000	04/16/2014	12/15/2028
64990E-DG-9	NEW YORK ST DORM AUTH ST PERSO			2	1.B FE	562,525	104.2620	521,310	500,000	507,787		(7,893)			5.000	3.330	JD	1,111	25,000	04/02/2014	12/15/2027
64990H-ML-1	NEW YORK ST DORM AUTH REVENUES			2	1.C FE	590,585	101.8320	519,343	510,000	514,043		(10,673)			5.000	2.840	MN	3,258	25,500	02/06/2014	05/15/2023
650009-G2-3	NEW YORK ST THRUWAY AUTH			2	1.F FE	1,132,550	112.9120	1,129,120	1,000,000	1,068,534		(21,685)			5.000	2.610	JJ	25,000	50,000	12/18/2018	01/01/2029
650035-ZA-9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	293,304	105.1490	268,130	255,000	260,838		(4,687)			5.000	3.050	MS	3,754	12,750	05/06/2014	03/15/2028
682001-CR-1	OMAHA NE PUBLIC PWR DIST ELECR			2	1.C FE	297,918	111.2500	278,125	250,000	264,381		(5,308)			5.000	2.680	FA	5,208	12,500	03/03/2015	02/01/2028
682001-EA-6	OMAHA NE PUBLIC PWR DIST ELECR			2	1.C FE	292,425	111.5670	278,918	250,000	262,973		(4,770)			5.000	2.900	FA	5,208	12,500	04/16/2015	02/01/2032
68607D-SF-3	OREGON ST DEPT OF TRANSPRTN HI			2	1.B FE	303,983	113.1860	282,965	250,000	267,500		(5,811)			5.000	2.460	MN	1,597	12,500	04/07/2015	11/15/2028
686432-AQ-8	ORLANDO FL CONTRACT TOURIST DE			2	1.C FE	282,583	111.2670	278,168	250,000	258,696		(3,508)			5.250	3.680	MN	2,188	13,125	03/28/2014	11/01/2030
686507-GC-2	ORLANDO FL UTILITIES COMMISSIO			2	1.C FE	605,830	113.6740	568,370	500,000	537,636		(10,968)			5.000	2.570	AO	6,250	25,000	04/07/2015	10/01/2028
70917S-S7-9	PENNSYLVANIA ST HGR EDUCTNL FA			2	1.D FE	853,433	119.6080	897,060	750,000	822,187		(11,576)			5.000	3.120	FA	14,167	37,500	03/20/2019	08/15/2042
70917S-S8-7	PENNSYLVANIA ST HGR EDUCTNL FA			2	1.D FE	568,095	119.9560	599,780	500,000	542,190		(6,716)			5.000	3.341	FA	9,444	25,000	11/29/2017	08/15/2047
709223-7M-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	349,851	109.8810	329,643	300,000	311,373		(5,647)			5.500	3.439	JD	1,375	16,500	05/20/2014	12/01/2032
709224-2U-2	PENNSYLVANIA ST TURNPIKE COMMI			2	1.A	417,900	109.0250	457,905	420,000	419,513		236			5.000	5.064	JD	1,750	21,000	12/09/2013	12/01/2043
709224-2V-0	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	129,350	107.8940	140,262	130,000	129,849		73			5.000	5.064	JD	542	6,500	12/09/2013	12/01/2043
709224-CN-7	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	432,988	111.3820	445,528	400,000	410,470		(3,319)			5.000	4.039	JD	1,667	20,000	03/26/2014	12/01/2031
709224-KW-8	PENNSYLVANIA ST TURNPIKE COMMI			2	1.E FE	284,495	114.9860	287,465	250,000	265,018		(3,532)			5.000	3.350	JD	1,042	12,500	01/05/2016	12/01/2040
71781L-BU-2	PHILADELPHIA PA AUTH FOR INDL	@			1.F FE	425,540	92.3610	461,805	500,000	447,581		11,410			0.000	2.599	N/A			01/15/2020	04/15/2026
73358W-UU-6	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	583,835	111.5810	557,905	500,000	526,005		(8,807)			5.000	3.040	AO	5,278	25,000	10/08/2014	10/15/2027
73358W-VW-1	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	285,035	113.6250	284,063	250,000	262,987		(3,626)			5.000	3.340	MN	2,083	12,500	04/28/2015	05/01/2031
735352-QE-9	PORT SAINT LUCIE FL UTILITY RE			2	1.D FE	281,825	115.0580	287,645	250,000	265,851		(3,160)			4.000	2.550	MS	3,333	10,000	08/11/2016	09/01/2030
735352-QG-4	PORT SAINT LUCIE FL UTILITY RE			2	1.D FE	279,485	114.8500	287,125	250,000	264,721		(2,927)			4.000	2.650	MS	3,333	10,000	08/11/2016	09/01/2032
746189-QV-4	PURDUE UNIV IN UNIV REVENUES			1	1.A FE	1,219,820	131.9750	1,319,750	1,000,000	1,169,509		(11,721)			5.334	3.532	JJ	26,670	53,340	06/02/2017	07/01/2035
762196-SG-9	RHODE ISLAND ST HLTH & EDUCTNL			2	1.D FE	878,355	122.5700	919,275	750,000	847,486		(11,642)			5.000	3.020	MN	4,792	37,500	03/22/2019	05/15/2042
76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG			1	1.F FE	500,000	114.2180	571,090	500,000	500,000					3.818	3.818	FA	7,212	19,090	04/23/2020	02/15/2038
794665-FN-4	SALES TAX ASSET RECEIVABLE COR			2	1.B FE	304,503	112.7780	281,945	250,000	266,592		(5,674)			5.000	2.520	AO	2,639	12,500	09/24/2014	10/15/2026
802629-AY-1	SANTA ROSA CA REGL RESOURCES			1	1.C FE	500,000	102.3240	511,620	500,000	500,000					2.625	2.625	FA	5,469	13,125	07/28/2017	08/01/2023
812631-JZ-3	SEATTLE WA DRAIN & WSTWTR REVE			2	1.B FE	302,703	100.7410	251,853	250,000	251,016		(6,033)			5.000	2.531	MS	4,167	12,500	06/21/2012	09/01/2024
812631-KE-8	SEATTLE WA DRAIN & WSTWTR REVE			2	1.B FE	292,403	100.7690	251,923	250,000	250,833		(4,937)			5.000	2.971	MS	4,167	12,500	06/21/2012	09/01/2029
837227-7X-9	SOUTH CENTRAL CT REGL WTR AUTH				1.D FE	500,000	101.2670	506,335	500,000	500,000					2.116	2.116	FA	4,408	10,580	02/06/2020	08/01/2026
837227-P5-0	SOUTH CENTRAL CT REGL WTR AUTH			2	1.D FE	570,580	102.7620	513,810	500,000	504,719		(7,888)			5.000	3.351	FA	10,417	25,000	04/26/2012	08/01/2031
837227-P6-8	SOUTH CENTRAL CT REGL WTR AUTH			2	1.D FE	284,365	102.7450	256,863	250,000	252,302		(3,846)			5.000	3.391	FA	5,208	12,500	04/26/2012	08/01/2032
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	53,970	102.8340	51,417	50,000	50,966		(996)			4.000	2.395	MN	333	2,223	04/08/2014	11/01/2044
864784-HB-2	SUFFOLK CNTY NY WTR AUTH			1	1.A FE	503,645	95.8150	479,075	500,000	503,315		(236)			1.890	1.830	JD	788	9,450	07/30/2020	06/01/2034
882117-2L-7	TEXAS ST A & M UNIV PERM UNIV			2	1.A FE	307,445	115.0280	287,570	250,000	271,496		(5,785)			5.250	2.661	JJ	6,563	13,125	04/14/2015	07/01/2031
88278P-TQ-7	TEXAS ST UNIV SYS FING REVENUE			2	1.C FE	288,848	109.0000	272,500	250,000	259,879		(4,263)			5.000	3.131	MS	3,681	12,500	06/05/2014	03/15/2029
88278P-TR-5	TEXAS ST UNIV SYS FING REVENUE			2	1.C FE	287,043	108.9220	272,305	250,000	259,445		(4,071)			5.000	3.211	MS	3,681	12,500	06/05/2014	03/15/2030
882854-YK-2	TEXAS ST WTR DEV BRD			2	1.A FE	559,615	118.9190	594,595	500,000	538,739		(7,365)			5.000	3.240	AO	5,278	25,000	01/24/2019	10/15/2046
89546R-LG-7	TRI-CNTY OR MET TRANSPRTN DIST			2	1.A FE	573,870	116.2560	581,280	500,000	534,290		(8,720)			5.000	3.010	MS	8,333	25,000	03/08/2017	09/01/2032
89602N-7L-2	TRIBOROUGH NY BRIDGE & TUNNELA			2	1.D FE	579,930	121.4270	607,135	500,000	545,368		(7,637)			5.000	3.151	MN	3,194	25,000	03/09/2017	11/15/2032
89602N-ZJ-6	TRIBOROUGH NY BRIDGE & TUNNEL			2	1.D FE	571,120	103.8100	519,050	500,000	508,106		(9,038)			5.000	3.100	MN	3,194	25,000	04/09/2014	11/15/2027
900680-BB-4	TUSCALOOSA CNTY AL BRD OF EDU			2	1.D FE	583,065	117.6450	588,225	500,000	546,798		(8,402)			5.000	3.001	FA	10,417	25,000	05/25/2017	02/01/2034
913366-EL-0	UNIV OF CALIFORNIA CA RGTS MED			1	1.D FE	294,250	106.1240	265,310	250,000	259,086		(6,415)			5.435	2.718	MN	1,736	13,588	02/23/2016	05/15/2023

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
914072-4K-6	UNIV OF ARKANSAS AR UNIV REVEN			1	1.C FE	1,000,000	103.8640	1,038,640	1,000,000	1,000,000					3.450	3.450	MS	11,500	34,500	10/11/2019	03/01/2042
914716-WV-3	UNIV OF NORTH CAROLINA NC AT C			2	1.E FE	580,440	101.1640	505,820	500,000	502,339		(9,213)			5.000	3.100	AO	6,250	25,000	05/02/2012	04/01/2030
914729-NL-8	UNIV OF N TEXAS TX			2	1.C FE	406,796	101.3560	349,678	345,000	347,062		(7,029)			5.000	2.901	AO	3,642	17,250	05/10/2012	04/15/2027
914729-NM-6	UNIV OF N TEXAS TX			2	1.C FE	292,905	101.3600	253,400	250,000	251,437		(4,897)			5.000	2.980	AO	2,639	12,500	05/10/2012	04/15/2028
914729-NN-4	UNIV OF N TEXAS TX			2	1.C FE	291,045	101.3560	253,390	250,000	251,380		(4,699)			5.000	3.060	AO	2,639	12,500	05/10/2012	04/15/2029
91476P-LA-4	UNIV OK REVENUES			2	1.E FE	275,018	102.1500	255,375	250,000	251,755		(3,418)			5.000	3.571	JJ	6,250	12,500	04/04/2014	07/01/2031
914857-DZ-7	UNIV OF SOUTH CAROLINA SC HGRE			2	1.C FE	641,734	120.4780	632,510	525,000	592,927		(11,803)			5.000	2.401	MN	4,375	26,250	09/08/2017	05/01/2031
917567-GK-9	UTAH ST TRANSIT AUTH SALES TAX			1	1.C FE	500,000	101.5700	507,850	500,000	500,000					2.489	2.489	JD	1,763		10/20/2021	12/15/2035
91802R-AJ-8	UTILITY DEBT SECURITIZATION AU			2	1.A FE	1,090,300	109.3960	1,093,960	1,000,000	1,020,614		(9,957)			5.000	3.895	JD	2,222	50,000	12/12/2013	12/15/2030
91802R-AK-5	UTILITY DEBT SECURITIZATION AU			2	1.A FE	294,430	109.0710	272,678	250,000	260,977		(5,397)			5.000	2.680	JD	556	12,500	04/22/2015	12/15/2031
927781-5B-6	VIRGINIA ST CLG BLDG AUTH EDUC			2	1.B FE	299,928	109.6970	274,243	250,000	261,833		(5,455)			5.000	2.649	FA	5,208	12,500	05/16/2014	02/01/2027
92778V-BL-1	VIRGINIA ST CLG BLDG AUTH EDUC			2	1.B FE	1,493,250	113.9290	1,424,113	1,250,000	1,333,701		(25,686)			5.000	2.721	FA	26,042	62,500	04/15/2015	02/01/2031
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	750,000	106.3720	797,790	750,000	750,000					3.741	3.741	JD	2,338	28,058	05/21/2020	06/01/2050
928172-5T-8	VIRGINIA ST PUBLIC BLDG AUTH P			2	1.B FE	572,430	120.9930	604,965	500,000	561,692		(6,400)			4.000	2.401	FA	8,333	20,000	04/09/2020	08/01/2039
928172-7B-5	VIRGINIA ST PUBLIC BLDG AUTH P			1	1.B FE	532,350	106.8130	534,065	500,000	530,023		(1,399)			3.273	2.818	FA	6,819	16,365	04/28/2020	08/01/2040
92818G-JK-0	VIRGINIA ST RESOURCES AUTH INF				1.A FE	195,000	106.9390	208,531	195,000	195,000					4.970	4.970	MN	1,615	9,692	11/06/2009	11/01/2024
958697-LB-8	WSTRN MN MUNI PWR AGY			1	1.D FE	500,000	108.5440	542,720	500,000	500,000					3.156	3.156	JJ	7,890	15,780	10/17/2019	01/01/2039
977100-CY-0	WISCONSIN ST GEN FUND ANNUAL A			1	1.C FE	481,290	100.5230	502,615	500,000	498,454		4,564			1.899	2.840	MN	1,583	9,495	01/31/2018	05/01/2022
977123-Y7-7	WISCONSIN ST TRANSPRTN REVENUE			1	1.A FE	1,000,000	97.5810	975,810	1,000,000	1,000,000					1.789	1.789	JJ	8,945	16,447	07/10/2020	07/01/2033
97712D-QT-6	WISCONSIN ST HLTH & EDUCTNL FA			2	1.B FE	789,277	113.7560	853,153	750,000	774,911		(5,228)			4.000	3.180	MN	3,833	30,000	02/27/2019	11/15/2034
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						75,540,385	XXX	74,580,936	68,008,290	71,033,398		(805,460)			XXX	XXX	XXX	794,250	2,832,797	XXX	XXX
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323			4	1.A FE		104.2410								4.500	3.358	MON			09/08/2009	09/01/2024
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323	0		4	1.A FE	18,917	104.2410	19,156	18,377	18,579		(199)			4.500	3.358	MON	69	827	09/08/2009	09/01/2024
3128PP-5E-9	FEDERAL HOME LN MTG CORP #J10845			4	1.A FE	21,106	104.2760	21,410	20,532	20,758		(142)			4.500	3.383	MON	77	924	09/15/2009	10/01/2024
3128PQ-PY-1	FEDERAL HOME LN MTG CORP #J11339			4	1.A FE		104.2760								4.500	3.246	MON			12/07/2009	12/01/2024
3128PQ-PY-1	FEDERAL HOME LN MTG CORP #J11339	0		4	1.A FE	100,608	104.2760	100,483	96,362	97,768		(893)			4.500	3.246	MON	361	4,336	12/07/2009	12/01/2024
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769			4	1.A FE		103.5440								2.500	1.490	MON			10/11/2012	10/01/2027
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769	0		4	1.A FE	322,507	103.5440	318,319	307,424	313,174		(2,689)			2.500	1.490	MON	640	7,686	10/11/2012	10/01/2027
3131XJ-F9-8	UMBS - POOL ZL2892			4	1.A FE	69,094	107.2320	72,483	67,594	69,094		(11)			3.500	3.024	MON	197	2,366	04/03/2012	04/01/2042
3131XJ-G2-2	UMBS - POOL ZL2917			4	1.A FE	91,332	107.3230	95,893	89,350	91,242		273			3.500	2.997	MON	261	3,127	04/03/2012	04/01/2042
3131XJ-N6-5	UMBS - POOL ZL3113			4	1.A FE	77,028	105.3170	79,327	75,322	76,439		(746)			3.000	2.587	MON	188	2,260	06/26/2012	05/01/2042
3131XJ-VC-3	UMBS - POOL ZL3311			4	1.A FE	170,268	105.4120	175,507	166,496	168,435		(420)			3.000	2.657	MON	416	4,995	06/26/2012	07/01/2042
3131XK-KC-2	UMBS - POOL ZL3891			4	1.A FE	159,631	105.9850	159,280	150,286	159,281		492			3.500	2.159	MON	438	5,260	09/18/2012	10/01/2042
3131XQ-5Z-5	UMBS - POOL ZL8964			4	1.A FE	169,005	108.0430	173,824	160,885	167,170		(1,536)			3.500	2.487	MON	469	5,631	01/09/2015	01/01/2045
3131XQ-VR-4	UMBS - POOL ZL8724			4	1.A FE		108.0430								3.500	2.618	MON			12/02/2014	11/01/2044
3131XQ-VR-4	UMBS - POOL ZL8724	0		4	1.A FE	345,584	108.0430	359,450	332,692	342,638		(3,516)			3.500	2.618	MON	970	11,644	12/02/2014	11/01/2044
3131XT-VP-2	UMBS - POOL ZM0622			4	1.A FE	242,392	107.9970	245,763	227,565	235,960		(4,715)			4.000	2.276	MON	759	9,103	01/19/2016	12/01/2045
31329J-P2-7	UMBS - POOL ZA1341			4	1.A FE	343,342	105.3490	346,236	328,656	339,088		(2,033)			3.000	2.259	MON	822	9,860	10/19/2012	09/01/2042
31329J-P3-5	UMBS - POOL ZA1342	0		4	1.A FE	351,873	105.3470	354,833	336,822	346,217		(3,237)			3.000	2.247	MON	842	10,105	10/19/2012	10/01/2042
31329J-P4-3	UMBS - POOL ZA1343			4	1.A FE	254,063	107.3020	256,655	239,189	249,258		(2,709)			3.500	2.345	MON	698	8,372	09/18/2012	10/01/2042
31329K-X9-0	UMBS - POOL ZA2504			4	1.A FE	837,885	105.4280	902,686	856,213	838,116		6,785			3.000	3.605	MON	2,141	25,686	08/29/2018	04/01/2038
3132A4-6S-2	UMBS - POOL ZS4481			4	1.A FE	88,112	107.2840	92,478	86,200	88,099		242			3.500	3.010	MON	251	3,017	04/03/2012	04/01/2042
3132A4-7A-0	UMBS - POOL ZS4489			4	1.A FE	77,227	105.3350	79,545	75,517	76,924		(561)			3.000	2.510	MON	189	2,265	06/26/2012	06/01/2042
3132A4-7B-8	UMBS - POOL ZS4490			4	1.A FE		105.3410								3.000	2.544	MON			06/26/2012	07/01/2042
3132A4-7B-8	UMBS - POOL ZS4490	0		4	1.A FE	75,556	105.3410	77,828	73,882	75,266		(391)			3.000	2.544	MON	185	2,216	06/26/2012	07/01/2042
3132A4-B4-9	UMBS - POOL ZS3659			4	1.A FE		105.8180								3.000	2.480	MON			02/28/2013	12/01/2042
3132A4-B4-9	UMBS - POOL ZS3659	0		4	1.A FE	114,562	105.8180	117,500	111,040	113,726		(553)			3.000	2.480	MON	278	3,331	02/28/2013	12/01/2042
3132A4-PW-2	UMBS - POOL ZS4037			4	1.A FE	331,404	108.3550	345,178	318,562	330,163		(1,641)			3.500	2.747	MON	929	11,150	10/21/2014	05/01/2044
3133GE-X4-5	UMBS - POOL QN7899			4	1.A FE	1,649,409	102.5600	1,639,625	1,598,700	1,649,359		(1,417)			2.000	1.328	MON	2,665	5,329	09/30/2021	09/01/2036
3136AC-V5-7	FANNIE MAE 13 15 GP			4	1.A FE	118,266	104.1540	115,423	110,820	115,175		(1,621)			3.500	1.944	MON	323	3,879	01/21/2015	03/25/2042
3136AD-EF-2	FANNIE MAE 13 36 AG			4	1.A FE	71,215	100.5570	70,165	69,776	69,776		(203)			3.000	2.443	MON	174	2,093	08/07/2014	12/25/2036
3136AK-DG-5	FANNIE MAE 14 36 QB			4	1.A FE	506,343	103.1030	510,179	494,822	499,218		(1,599)			3.000	2.407	MON	1,237	14,845	09/25/2014	09/25/2033
3137BA-FZ-0	FREDDIE MAC 4323 VA			4	1.A FE	249,027	100.6870	232,500	230,914	231,611		(4,940)			4.000	2.484	MON	770	9,237	06/18/2014	03/15/2027

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
3137BB-N9-7	FREDDIE MAC 4358 DA			4	1.A FE	9,085	100.4570	8,927	8,886	8,891		(57)			3.000	2.363	MON	22	267	08/11/2014	06/15/2040
3138EM-EQ-0	UMBS - POOL AL4642			4	1.A FE	52,093	104.6160	52,182	49,880	50,984		(613)			3.000	1.719	MON	125	1,496	09/17/2015	11/01/2027
3138EN-2N-8	UMBS - POOL AL6180			4	1.A FE	270,024	109.7270	276,018	251,550	264,089		(4,403)			4.000	2.348	MON	839	10,062	12/17/2014	01/01/2045
3138EN-2N-8	UMBS - POOL AL6180	0		4	1.A FE	778,386	109.7270	795,667	725,134	761,279		(12,713)			4.000	2.348	MON	2,417	29,005	12/17/2014	01/01/2045
3138EN-EB-1	UMBS - POOL AL5529			4	1.A FE	623,528	108.3770	630,537	581,802	623,528		(610)			4.000	2.499	MON	1,939	23,272	01/29/2016	06/01/2044
3138EN-MF-3	UMBS - POOL AL5757			4	1.A FE	418,657	107.3070	433,077	403,586	414,272		(887)			3.500	2.733	MON	1,177	14,126	10/23/2014	09/01/2044
3138EP-WS-9	UMBS - POOL AL6956			4	1.A FE	251,971	107.3250	260,065	242,316	251,212		(477)			3.500	2.726	MON	707	8,481	08/10/2015	06/01/2045
3138ER-2D-1	UMBS - POOL AL9771			4	1.A FE	1,206,547	108.2390	1,236,952	1,142,800	1,182,916		(20,516)			4.000	2.693	MON	3,809	45,712	01/26/2017	02/01/2047
3138M9-PE-5	UMBS - POOL AP5820			4	1.A FE	171,658	105.0520	171,284	163,047	168,144		(3,398)			3.000	2.126	MON	408	4,891	11/07/2012	11/01/2042
3138W1-GD-3	UMBS - POOL AR3795			4	1.A FE		107.1870								3.000	2.605	MON			02/21/2013	02/01/2043
3138W1-GD-3	UMBS - POOL AR3795	0		4	1.A FE	351,889	107.1870	366,361	341,795	348,894		(660)			3.000	2.605	MON	854	10,254	02/21/2013	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676			4	1.A FE		106.7680								3.000	2.428	MON			02/28/2013	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676	0		4	1.A FE	999,856	106.7680	1,029,559	964,298	992,119		(7,136)			3.000	2.428	MON	2,411	28,929	02/28/2013	02/01/2043
3138WB-XQ-3	UMBS - POOL AS2486			4	1.A FE	116,377	109.8580	119,695	108,954	114,711		(2,334)			4.000	2.494	MON	363	4,358	11/13/2014	05/01/2044
3138WE-KE-8	UMBS - POOL AS4792			4	1.A FE		107.3090								3.500	3.329	MON			01/14/2019	04/01/2045
3138WE-KE-8	UMBS - POOL AS4792	0		4	1.A FE	223,466	107.3090	238,680	222,423	223,466		(383)			3.500	3.329	MON	649	7,785	01/14/2019	04/01/2045
3138X0-YU-6	UMBS - POOL AU1622			4	1.A FE	952,831	107.8860	1,036,717	960,938	952,831		977			3.500	3.656	MON	2,803	33,633	09/26/2018	07/01/2043
3138YW-H4-2	UMBS - POOL AZ4750			4	1.A FE	283,563	108.1540	292,952	270,866	281,674		(1,122)			3.500	2.500	MON	790	9,480	10/06/2015	10/01/2045
31398S-CH-4	FANNIE MAE 10 122 AC			4	1.A FE	39,828	103.3420	39,322	38,050	38,218		(422)			3.500	2.341	MON	111	1,332	11/22/2010	08/25/2022
3140GS-PD-8	UMBS - POOL BH4019			4	1.A FE		107.3920								4.000	2.411	MON			11/27/2017	09/01/2047
3140GS-PD-8	UMBS - POOL BH4019	0		4	1.A FE	349,803	107.3920	357,773	333,146	348,006		(5,396)			4.000	2.411	MON	1,110	13,326	11/27/2017	09/01/2047
3140J6-GJ-0	UMBS - POOL BM2000			4	1.A FE	882,459	106.1790	909,453	856,529	882,459		(15,989)			3.500	2.369	MON	2,498	29,979	07/16/2019	05/01/2047
3140K3-J2-9	UMBS - POOL BO7480	0		4	1.A FE	1,972,486	104.2870	1,995,320	1,913,294	1,972,486		(30,824)			3.000	2.060	MON	4,783	57,399	02/10/2020	12/01/2049
3140KN-KN-7	UMBS - POOL BQ3000			4	1.A FE	1,751,646	99.8150	1,687,241	1,690,370	1,749,612		(8,812)			2.000	1.460	MON	2,817	33,807	10/08/2020	10/01/2050
3140QF-S2-6	UMBS - POOL CA7736			4	1.A FE	6,956,149	102.3080	6,740,718	6,588,627	6,956,149		(93,716)			2.500	1.160	MON	13,726	164,716	12/09/2020	11/01/2050
3140X7-2G-3	UMBS - POOL FM4374			4	1.A FE	3,722,829	99.8150	3,600,617	3,607,283	3,722,829		(18,421)			2.000	1.563	MON	6,012	72,146	09/23/2020	09/01/2050
31416R-AJ-2	UMBS - POOL AA7208			4	1.A FE		103.5740								4.000	3.653	MON			05/04/2009	06/01/2024
31416R-AJ-2	UMBS - POOL AA7208	0		4	1.A FE	30,674	103.5740	31,451	30,366	30,391		(58)			4.000	3.653	MON	101	1,215	05/04/2009	06/01/2024
31417S-CT-5	UMBS - POOL AC5481	0		4	1.A FE	42,256	104.2140	42,134	40,430	41,069		(614)			4.500	2.887	MON	152	1,819	12/07/2009	11/01/2024
31417U-V5-1	UMBS - POOL AC7835			4	1.A FE		104.2490								4.500	3.125	MON			12/10/2009	12/01/2024
31417U-V5-1	UMBS - POOL AC7835	0		4	1.A FE	83,175	104.2490	82,938	79,558	80,612		(705)			4.500	3.125	MON	298	3,580	12/10/2009	12/01/2024
31417U-WF-8	UMBS - POOL AC7845			4	1.A FE		104.7540								4.500	3.064	MON			12/10/2009	01/01/2025
31417U-WF-8	UMBS - POOL AC7845	0		4	1.A FE	69,142	104.7540	69,279	66,135	67,097		(781)			4.500	3.064	MON	248	2,976	12/10/2009	01/01/2025
31418C-YN-8	UMBS - POOL MA3416			4	1.A FE	398,245	107.3640	411,266	383,057	398,137		(11,906)			4.500	2.511	MON	1,436	17,238	08/27/2018	07/01/2048
31418D-XG-2	UMBS - POOL MA4278			4	1.A FE	2,345,040	100.4560	2,281,907	2,271,546	2,327,911		(9,669)			1.500	1.011	MON	2,841	28,582	02/02/2021	03/01/2036
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						32,209,419	XXX	32,159,818	30,980,664	32,036,520		(279,625)			XXX	XXX	XXX	71,795	829,410	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						107,749,804	XXX	106,740,754	98,988,954	103,069,918		(1,085,085)			XXX	XXX	XXX	866,045	3,662,207	XXX	XXX
00287Y-BZ-1	ABBVIE INC			1	2.B FE	749,333	103.4600	775,952	750,000	749,604		130			2.600	2.619	MN	2,167	19,500	11/12/2019	11/21/2024
00774M-AX-3	AERCAP IRELAND CAP/GLOBA		D	1	2.C FE	747,180	101.7020	762,762	750,000	747,203		23			3.300	3.344	JJ	4,263		10/21/2021	01/30/2032
015271-AW-9	ALEXANDRIA REAL ESTATE E			1	2.A FE	969,040	96.0950	960,948	1,000,000	969,457		417			2.000	2.333	MN	2,389	10,000	11/02/2021	05/18/2032
025816-CA-5	AMERICAN EXPRESS CO			2	1.G FE	748,335	109.9430	824,570	750,000	749,025		229			4.200	4.237	MN	4,813	31,500	11/01/2018	11/06/2025
05724B-AA-7	BAKER HUGHES LLC/CO-OBL			1	1.G FE	500,000	114.6940	573,469	500,000	500,000					4.486	4.486	MN	3,738	22,430	04/28/2020	05/01/2030
06051G-GK-9	BANK OF AMERICA CORP			1	1.G FE	2,906,430	100.6650	3,019,962	3,000,000	2,990,761		28,805			2.881	3.881	AO	16,086	86,430	12/13/2018	04/24/2023
06051G-HV-4	BANK OF AMERICA CORP			1	1.G FE	500,000	105.3880	526,938	500,000	500,000					3.194	3.194	JJ	7,009	15,970	07/18/2019	07/23/2030
10373Q-AD-2	BP CAP MARKETS AMERICA			1	1.F FE	500,000	105.4440	527,222	500,000	500,000					3.790	3.790	FA	7,633	18,950	11/01/2018	02/06/2024
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1	1.F FE	1,578,915	104.5990	1,568,981	1,500,000	1,573,638		(5,277)			2.900	0.899	JJ	18,729		10/22/2021	07/26/2024
13645R-BD-5	CANADIAN PACIFIC RAILWAY		A	2	2.B FE	499,340	99.8580	499,291	500,000	499,357		17			1.350	1.395	JD	544		11/17/2021	12/02/2024
14040H-CJ-2	CAPITAL ONE FINANCIAL CO			2	2.A FE	500,000	99.8530	499,264	500,000	500,000					2.618	2.618	MN	2,145		10/28/2021	11/02/2032
172967-ME-8	CITIGROUP INC			1	2.A FE	534,235	110.3590	551,795	500,000	526,607		(3,235)			3.980	3.150	MS	5,583	19,900	07/31/2019	03/20/2030
191098-AK-8	COCA COLA BOTTL CO CONSL			1	2.B FE	499,875	107.7020	538,510	500,000	499,946		13			3.800	3.803	MN	1,900	19,000	11/20/2015	11/25/2025
20030N-CR-0	COMCAST CORP			1	1.G FE	1,999,880	106.2880	2,125,764	2,000,000	1,999,956		18			3.700	3.701	AO	15,622	74,000	10/02/2018	04/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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
22160K-AP-0	COSTCO WHOLESALE CORP			1	1.D FE	1,497,375	96.8560	1,452,833	1,500,000	1,497,791		247			1.600	1.619	AO	4,733	24,000	04/16/2020	04/20/2030
224044-CG-0	COX COMMUNICATIONS INC			1	2.B FE	748,733	106.2330	796,750	750,000	749,352		125			3.350	3.370	MS	7,398	25,125	09/08/2016	09/15/2026
25179M-AV-5	DEVON ENERGY CORPORATION			1	2.C FE	499,775	114.3750	571,875	500,000	499,895		23			5.850	5.856	JD	1,300	29,250	12/10/2015	12/15/2025
26442C-AQ-7	DUKE ENERGY CAROLINAS			1	1.F FE	485,075	101.6250	508,125	500,000	496,142		3,094			2.500	3.158	MS	3,681	12,500	04/05/2018	03/15/2023
26442U-AF-1	DUKE ENERGY PROGRESS LLC			1	1.F FE	1,249,913	103.7370	1,296,715	1,250,000	1,249,978		13			3.375	3.376	MS	14,063	42,188	08/06/2018	09/01/2023
278642-AS-2	EBAY INC			1	2.A FE	499,775	101.9280	509,642	500,000	499,958		38			2.750	2.758	JJ	5,767	13,750	05/30/2017	01/30/2023
341081-FK-8	FLORIDA POWER & LIGHT CO			1	1.D FE	528,340	104.2910	521,457	500,000	525,544		(2,796)			3.250	0.566	JD	1,354	8,125	10/13/2021	06/01/2024
369550-BD-9	GENERAL DYNAMICS CORP			1	1.G FE	996,160	103.5340	1,035,335	1,000,000	998,884		782			3.375	3.459	MN	4,313	33,750	05/08/2018	05/15/2023
37310P-AE-1	GEORGETOWN UNIVERSITY			1	1.G FE	500,000	98.9490	494,744	500,000	500,000					2.247	2.247	AO	2,809	11,235	02/19/2020	04/01/2030
38141G-RD-8	GOLDMAN SACHS GROUP INC				2.A FE	1,023,370	102.9080	1,029,079	1,000,000	1,003,828		(3,500)			3.625	3.254	JJ	16,010	36,250	12/08/2015	01/22/2023
404280-BX-6	HSBC HOLDINGS PLC		D	2	1.G FE	1,500,000	107.9340	1,619,003	1,500,000	1,500,000					4.292	4.292	MS	19,493	64,380	09/05/2018	09/12/2026
437076-BN-1	HOME DEPOT INC			1	1.F FE	494,520	103.0850	515,423	500,000	497,269		544			2.125	2.248	MS	3,128	10,625	09/06/2016	09/15/2026
46625H-RS-1	JPMORGAN CHASE & CO			1	1.F FE	1,948,420	106.2100	2,124,204	2,000,000	1,973,172		5,469			3.200	3.528	JD	2,844	64,000	03/01/2017	06/15/2026
46647P-CR-5	JPMORGAN CHASE & CO			1	1.F FE	500,000	100.3530	501,766	500,000	500,000					2.545	2.545	MN	1,873		11/01/2021	11/08/2032
491674-BM-8	KENTUCKY UTILITIES CO			1	1.F FE	497,545	105.2780	526,392	500,000	497,622		50			3.300	3.326	JD	1,375	16,500	05/19/2020	06/01/2050
58013M-FB-5	MCDONALDS CORP			1	2.A FE	771,308	108.0710	810,533	750,000	761,892		(2,199)			3.500	3.150	MS	8,750	26,250	06/15/2017	03/01/2027
649322-AG-9	NY & PRESBYTERIAN HOSPIT			1	1.C FE	500,000	96.9010	484,504	500,000	500,000					1.651	1.651	FA	3,440	7,842	08/12/2020	08/01/2030
678858-BT-7	OKLAHOMA G&E CO			1	1.G FE	748,583	109.6280	822,207	750,000	749,001		130			3.800	3.823	FA	10,767	28,500	08/14/2018	08/15/2028
68902V-AH-0	OTIS WORLDWIDE CORP			1	2.B FE	499,995	101.8060	509,028	500,000	500,000					2.056	2.056	AO	2,456	10,280	02/19/2020	04/05/2025
693304-AT-4	PECO ENERGY CO			1	1.E FE	728,925	105.9020	794,264	750,000	738,227		2,852			3.150	3.597	AO	4,988	23,625	08/08/2018	10/15/2025
74456Q-BW-5	PUBLIC SERVICE ELECTRIC			1	1.F FE	998,230	103.4930	1,034,931	1,000,000	999,375		359			3.250	3.289	MS	10,833	32,500	09/05/2018	09/01/2023
747525-AR-4	QUALCOMM INC			1	1.F FE	998,390	101.9120	1,019,123	1,000,000	999,683		285			2.600	2.630	JJ	10,906	26,000	05/19/2017	01/30/2023
801060-AC-8	SANOFI		D	1	1.E FE	499,135	103.6510	518,253	500,000	499,731		176			3.375	3.413	JD	563	16,875	06/12/2018	06/19/2023
857477-BD-4	STATE STREET CORP			2	1.E FE	2,215,220	113.7200	2,274,400	2,000,000	2,164,037		(21,171)			4.141	2.828	JD	6,442	82,820	07/10/2019	12/03/2029
857477-BQ-5	STATE STREET CORP			2	1.E FE	750,000	100.1070	750,805	750,000	750,000					1.684	1.684	MN	1,509		11/15/2021	11/18/2027
904764-BG-1	UNILEVER CAPITAL CORP			1	1.E FE	496,390	104.5660	522,830	500,000	498,487		657			3.250	3.395	MS	5,146	16,250	09/04/2018	03/07/2024
911312-BJ-4	UNITED PARCEL SERVICE				1.G FE	1,000,000	100.2970	1,002,974	1,000,000	1,000,000					0.664	0.664	JAJO	1,484	6,612	11/09/2017	04/01/2023
911312-BR-6	UNITED PARCEL SERVICE			1	1.G FE	2,996,460	109.1920	3,275,757	3,000,000	2,997,332		321			3.400	3.414	MS	30,033	102,000	03/13/2019	03/15/2029
91159H-HN-3	US BANCORP			2	1.F FE	496,340	103.6390	518,195	500,000	498,221		365			2.375	2.458	JJ	5,245	11,875	07/19/2016	07/22/2026
92343V-GM-0	VERIZON COMMUNICATIONS			1	2.A FE	755,000	98.7750	745,751	755,000	755,000					2.355	2.355	MS	4,988		09/20/2021	03/15/2032
92556V-AB-2	VIATRIS INC			1	2.C FE	498,898	99.4890	497,438	500,000	499,225		214			1.650	1.696	JD	203	8,249	06/17/2020	06/22/2025
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						41,154,438	XXX	42,839,764	41,005,000	41,205,200		7,218			XXX	XXX	XXX	290,515	1,109,036	XXX	XXX
00971A-AA-0	AJAX MORTGAGE LOAN TRUST 21-A A1			2,4	1.A FE	384,808	99.3100	382,163	384,817	384,808		(69)			1.065	1.066	MON	68	3,711	01/22/2021	09/25/2065
03464K-AA-6	ANGEL OAK MORTGAGE TRUST 19-5 A1			2,4	1.A	312,380	100.0070	312,405	312,383	312,380		3			2.593	2.506	MON	675	8,100	10/17/2019	10/25/2049
042858-AA-8	ARROYO MORTGAGE TRUST 19-2 A1			2,4	1.A	530,202	101.5110	538,214	530,203	530,203		2			3.347	3.267	MON	1,479	17,749	05/16/2019	04/25/2049
07336L-AB-9	OCEANVIEW MORTGAGE TRUST 21-2 A2			2,4	1.A	723,506	99.8580	704,856	705,859	723,506		(1,078)			2.500	2.127	MON	1,471	7,353	07/26/2021	06/25/2051
17328P-AQ-6	CITIGROUP MORTGAGE LOAN TRUST 20-EXP2 A3			2,4	1.A	663,639	100.6710	651,601	647,255	663,639		(11,793)			2.500	1.423	MON	1,348	16,181	10/28/2020	08/25/2050
17328P-AX-1	CITIGROUP MORTGAGE LOAN TRUST 20-EXP2 A4			2,4	1.A	219,865	100.6710	217,200	215,752	219,865		(2,961)			2.500	1.665	MON	449	5,394	10/28/2020	08/25/2050
31574X-AB-4	ELLINGTON FINANCIAL MORTGAGE T 21-1 A2			2,4	1.A	287,035	98.1680	281,034	286,278	286,278		3			1.003	0.980	MON	239	2,399	02/18/2021	02/25/2066
33851K-AG-1	FLAGSTAR MORTGAGE TRUST 20-2 A4			2,4	1.A	267,405	101.2740	264,227	260,902	267,405		(5,978)			3.000	2.095	MON	652	7,827	09/11/2020	08/25/2050
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5			2,4	1.A	728,459	100.6780	715,291	710,475	727,901		(1,524)			2.500	1.993	MON	1,480	8,881	06/11/2021	06/01/2051
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3			2,4	1.A	2,710,014	99.8850	2,662,387	2,665,451	2,710,014		(1,397)			2.500	2.073	MON	5,553	22,212	08/20/2021	09/25/2051
33852H-AP-7	FLAGSTAR MORTGAGE TRUST 21-8INV A18			2,4	1.A	492,124	98.9560	479,567	484,627	492,124		(235)			2.500	2.101	MON	1,010	4,039	08/20/2021	09/25/2051
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES 20-NQM1 A1			2,4	1.A	1,089,023	99.6600	1,085,346	1,089,045	1,089,045		37			1.382	1.333	MON	1,254	15,051	08/26/2020	09/27/2060
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2			2,4	1.A	255,353	99.8450	254,958	255,355	255,353		1			2.879	2.787	MON	613	7,352	11/26/2019	11/25/2059
552747-AA-5	MFRA TRUST 21-INV1 A1			2,4	1.A FE	328,418	98.4660	323,344	328,382	328,375		3			0.852	0.827	MON	233	2,562	01/27/2021	01/25/2056
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A			2,4	1.A	206,213	102.4190	207,435	202,536	205,281		(397)			3.750	2.976	MON	633	7,595	04/26/2019	04/25/2058
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A			2,4	1.A	418,503	99.9920	403,345	403,377	418,503		(3,283)			2.500	1.893	MON	840	10,084	12/11/2020	12/25/2050
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 21-2 A3			2,4	1.A	1,613,536	99.8670	1,589,536	1,591,651	1,613,536		(2,095)			2.500	2.286	MON	3,316	23,212	05/21/2021	05/25/2051
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1			2,4	1.A	474,322	105.1240	486,705	462,980	473,503		(453)			4.250	3.398	MON	1,640	19,670	04/09/2019	12/25/2057
67647L-AA-9	OCEANVIEW MORTGAGE TRUST 21-1 A1			2,4	1.A	1,174,328	99.8620	1,150,949	1,152,538	1,174,328		(1,780)			2.500	2.222	MON	2,401	19,209	04/14/2021	05/25/2051
67647L-AU-5	OCEANVIEW MORTGAGE TRUST 21-1 A19			2,4	1.A	466,850	98.9170	456,021	461,015	466,850		(477)			2.500	2.306	MON	960	7,684	04/14/2021	05/25/2051

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20			2,4	1.A	1,666,509	98.9530	1,635,010	1,652,310	1,666,509		(821)			2.500	2.350	MON	3,442	20,654	06/18/2021	06/25/2051
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1			2,4	1.A	476,130	99.8750	467,788	468,373	476,130		(511)			2.500	2.260	MON	976	4,879	07/09/2021	06/25/2051
67647V-AU-3	OCEANVIEW MORTGAGE TRUST 21-3 A19			2,4	1.A	1,183,739	98.9350	1,158,467	1,170,932	1,183,739		(843)			2.500	2.333	MON	2,439	12,197	07/09/2021	06/25/2051
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20			2,4	1.A	1,682,162	98.9370	1,642,216	1,659,858	1,682,162		(1,189)			2.500	2.132	MON	3,458	13,832	08/20/2021	07/25/2051
81747C-AU-5	SEQUOIA MORTGAGE TRUST 19-CH2 A19			2,4	1.A	66,193	99.8720	64,444	64,526	66,193		(2,532)			4.500	2.199	MON	242	2,899	07/16/2019	08/25/2049
81748J-AU-9	SEQUOIA MORTGAGE TRUST 19-4 A19			2,4	1.A	145,273	101.1310	143,464	141,860	145,273		(3,984)			3.500	2.361	MON	414	4,965	11/06/2020	11/25/2049
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1			4	1.A	3,077,661	99.8470	3,041,593	3,046,247	3,077,661		(2,046)			2.500	2.331	MON	6,346	38,078	06/21/2021	07/25/2051
86358R-XZ-5	STRUCTURED ASSET SECURITIES 02 AL1 A3			2,4	5.A FE	18,613	87.4950	17,515	20,018	17,515	(864)	42			3.450	0.132	MON	58	689	04/24/2002	02/25/2032
89175M-AA-1	TOWD POINT MORTGAGE TRUST 18-3 A1			2,4	1.A	499,815	103.3520	489,184	473,320	499,458		(6,173)			3.750	1.747	MON	1,479	11,833	04/01/2021	05/25/2058
89175V-AA-1	TOWD POINT MORTGAGE TRUST 18-2 A1			2,4	1.A	424,609	102.6290	418,384	407,665	423,390		(6,442)			3.250	1.266	MON	1,104	9,937	03/03/2021	03/25/2058
89176V-AL-6	TOWD POINT MORTGAGE TRUST 18-5 A1B			2,4	1.A	1,029,102	101.2170	1,012,172	1,000,000	1,020,813		(2,767)			3.250	2.810	MON	2,708	32,500	09/17/2019	07/25/2058
89178B-AB-0	TOWD POINT MORTGAGE TRUST 19-4 A2			2,4	1.A	4,063,702	104.5400	4,181,597	4,000,000	4,051,191		(6,489)			3.250	3.054	MON	10,833	130,000	11/04/2019	10/25/2059
89178W-BB-3	TOWD POINT MORTGAGE TRUST 20-1 A2A			2,4	1.A	3,095,190	104.3540	3,130,611	3,000,000	3,076,964		(10,462)			3.100	2.697	MON	7,750	93,000	01/24/2020	01/25/2060
89180D-AA-4	TOWD POINT ASSET FUNDING LLC 21-HE1 A1			2,4	1.A	287,173	99.3460	285,294	287,173	287,173		1			0.918	0.878	MON	220	2,197	02/22/2021	02/25/2063
92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1			2,4	1.A FE	819,286	99.6000	816,023	819,298	819,286		4			1.545	1.501	MON	1,055	12,658	07/24/2020	08/25/2055
95003K-AB-8	WELLS FARGO MORTGAGE BACKED SE 21-INV1 A			2,4	1.A	2,711,537	99.8670	2,691,536	2,695,116	2,711,539		(329)			2.500	2.318	MON	5,617	11,229	10/21/2021	08/25/2051
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						34,592,677	XXX	34,361,882	34,057,577	34,547,893	(864)	(78,012)			XXX	XXX	XXX	74,455	617,812	XXX	XXX
05492P-AA-6	BANC OF AMERICA MERRILL LYNCH 19-BPR ANM			4	1.A FE	750,059	101.9270	764,453	750,000	750,000		(33)			3.112	3.101	MON	1,945	23,340	08/14/2020	11/05/2032
065403-BF-3	BANK 19-BN17 AS			2,4	1.A	1,802,357	110.0100	1,925,175	1,750,000	1,789,091		(4,991)			3.976	3.599	MON	5,798	69,580	03/21/2019	04/15/2052
065404-BB-0	BANK 18-BN10 A5			2,4	1.A	3,530,898	109.5290	3,833,515	3,500,000	3,518,321		(3,428)			3.688	3.564	MON	10,757	129,080	02/16/2018	02/15/2061
08162V-AG-3	BENCHMARK MORTGAGE TRUST 19-B10 AM			2,4	1.A	1,287,473	110.3750	1,379,688	1,250,000	1,278,030		(3,578)			3.979	3.601	MON	4,145	49,737	03/21/2019	03/15/2062
12515H-BB-0	CD COMMERCIAL MORTGAGE TRUST 17-CD5 AS			2,4	1.A	772,464	107.2740	804,555	750,000	763,019		(2,280)			3.684	3.312	MON	2,303	27,630	07/24/2017	08/15/2050
12592L-BH-4	COMM MORTGAGE TRUST 14 CR20 A3			2,4	1.A	1,828,172	103.4960	1,873,415	1,810,133	1,814,440		(2,568)			3.326	3.193	MON	5,017	61,544	10/22/2014	11/10/2047
12626L-AE-2	COMM MORTGAGE TRUST 13 CR11 A4			2,4	1.A	787,383	104.5420	784,065	750,000	756,764		(4,367)			4.258	3.628	MON	2,661	31,935	01/24/2014	08/10/2050
40441L-AA-4	HGI CRE CLO LTD 21-FL1 A			2,4	1.A FE	500,000	99.8070	499,036	500,000	500,000					1.158	1.170	MON	257	3,336	05/06/2021	06/16/2036
465968-AD-7	JP MORGAN CHASE COMMERCIAL MOR 17-JP7 A4			2,4	1.A	1,005,156	105.8090	1,058,090	1,000,000	1,002,632		(650)			3.195	3.116	MON	2,662	31,946	11/30/2017	09/15/2050
90276E-AH-0	UBS COMMERCIAL MORTGAGE TRUST 17-C1 AS			2,4	1.A	2,059,990	106.9490	2,138,980	2,000,000	2,033,724		(6,118)			3.724	3.351	MON	6,207	74,480	05/31/2017	06/15/2050
92890N-AU-3	WF-RBS COMMERCIAL MORTGAGE TR 12 C10 A3			2,4	1.A FM	1,002,578	100.9370	1,009,370	1,000,000	1,000,000					2.875	2.818	MON	2,396	28,750	08/26/2015	12/15/2045
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TR 14 C21 A4			2,4	1.A	638,823	103.8950	657,150	632,514	633,712		(715)			3.410	3.270	MON	1,797	21,569	07/18/2014	08/15/2047
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG 16-C36 A4			2,4	1.A	1,011,485	103.6090	1,036,090	1,000,000	1,005,853		(1,359)			3.065	2.906	MON	2,554	30,651	08/23/2017	11/15/2059
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						16,976,838	XXX	17,763,582	16,692,647	16,845,586		(30,087)			XXX	XXX	XXX	48,499	583,578	XXX	XXX
01748R-AL-9	ALLEGRO CLO LTD 17-1A AR			2,4	1.A FE	2,000,000	99.9220	1,998,439	2,000,000	2,000,000					1.072	1.093	JAJO	4,468	12,278	03/09/2021	10/16/2030
036011-AG-9	ANNISA CLO LTD 16-2A AR			2,4	1.A FE	3,000,000	100.0000	2,999,987	3,000,000	3,000,000					1.232	1.931	JAJO	7,492	39,269	06/29/2018	07/20/2031
04016L-AS-6	ARES CLO LTD 17-42A BR			2,4	1.C FE	1,500,000	99.9630	1,499,445	1,500,000	1,500,000					1.628	1.656	JAJO	4,817	12,664	04/07/2021	01/22/2028
04016N-AM-5	ARES CLO LTD 17-44A A1R			2,4	1.A FE	2,000,000	100.0260	2,000,511	2,000,000	2,000,000					1.204	1.222	JAJO	5,216	11,479	03/31/2021	04/15/2034
05682Q-AQ-9	BAIN CAPITAL CREDIT CLO LIMIT 17-1A A1R			2,4	1.A FE	2,500,000	99.7840	2,494,611	2,500,000	2,500,000					1.102	1.119	JAJO	5,584	11,822	05/04/2021	07/20/2030
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1			2,4	1.D FE	723,241	98.3820	711,676	723,379	723,259		6			1.530	1.534	MON	492	8,209	03/10/2021	03/15/2061
12530M-AG-0	CF HIPPOLYTA ISSUER LLC 21-1A B1			2,4	1.G FE	482,235	98.0210	472,709	482,253	482,237		(11)			1.980	1.981	MON	424	7,082	03/10/2021	03/15/2061
12547D-AA-4	CIFC FUNDING LTD 21-4A A			2,4	1.A FE	2,000,000	99.8050	1,996,104	2,000,000	2,000,000					1.174	1.188	JAJO	5,086	6,901	05/18/2021	07/15/2033
12549B-AY-4	CIFC FUNDING LTD 13-2A A1L2			2,4	1.A FE	1,250,000	99.9200	1,249,000	1,250,000	1,250,000					1.190	1.206	JAJO	3,098	7,342	04/13/2021	10/18/2030
12553D-AJ-6	CIFC FUNDING LTD 19-1A AR			2,4	1.A FE	1,750,000	99.9000	1,748,257	1,750,000	1,750,000					1.232	1.253	JAJO	4,370	11,219	04/01/2021	04/20/2032
14313F-AD-1	CARMAX AUTO OWNER TRUST 18-3 A3			2,4	1.A FE	166,035	100.2740	166,513	166,057	166,056		(416)			3.130	3.135	MON	231	5,198	07/18/2018	06/15/2023
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A			2,4	1.A FE	745,725	99.6960	743,632	745,900	745,725		(127)			1.200	1.205	MON	149	6,887	03/10/2021	03/25/2052
21872N-AA-8	COLONY AMERICAN FINANCE LTD 19-3 A			2,4	1.A FE	755,776	102.2590	772,869	755,795	755,776		5			2.705	2.680	MON	1,704	33,970	11/05/2019	10/15/2052
21873A-AA-5	COLONY AMERICAN FINANCE LTD 20-4 A			2,4	1.A FE	462,054	97.2700	449,450	462,065	462,054		1			1.174	1.164	MON	452	5,671	12/09/2020	12/15/2052
24703N-AB-5	DELL EQUIPMENT FINANCE TRUST 20-1 A2			2,4	1.A FE	78,924	100.1000	79,012	78,933	78,932		(202)			2.260	2.270	MON	45	1,784	04/21/2020	06/22/2022
26251L-AC-8	DRYDEN SENIOR LOAN FUND 18-64A A			2,4	1.A FE	250,000	99.9220	249,806	250,000	250,000					1.092	1.865	JAJO	569	2,935	03/20/2018	04/18/2031
26251N-AB-6	DRYDEN SENIOR LOAN FUND 18-60A A			2,4	1.A FE	2,000,000	99.9500	1,999,000	2,000,000	2,000,000					1.174	1.851	JAJO	5,086	25,282	07/16/2018	07/15/2031
33767J-AA-0	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR2 A			4	1.A FE	3,988,590	97.4570	3,887,191	3,988,622	3,988,590		(11)			1.266	1.255	MON	4,208	50,496	10/02/2020	10/19/2037
33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A			4	1.A FE	499,156	97.9580	488,973	499,166	499,156					1.339	1.327	MON	557	6,684	07/31/2020	08/17/2037

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34528F-AE-8	FORD CREDIT AUTO OWNER TRUST 18-A A4			2,4	1.A FE	591,515	100.0000	591,665	591,665	591,660		(363)			3.160	3.167	MON	831	18,697	05/15/2018	10/15/2023
36255J-AD-6	GM FINANCIAL SECURITIZED TERM 18-3 A3			2,4	1.A FE	101,699	100.1830	101,909	101,723	101,722		(286)			3.020	3.029	MON	128	3,072	07/11/2018	05/16/2023
36319T-AQ-9	GALAXY CLO LTD 17-23A B1R			2,4	1.C FE	500,000	99.8260	499,129	500,000	500,000					1.474	1.500	JAJO	1,392	4,644	02/25/2021	04/24/2029
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A			4	1.A FE	476,514	97.1730	463,047	476,518	476,514		(9)			1.698	1.688	MON	674	2,954	07/09/2021	09/19/2029
43731Q-AC-2	HOME PARTNERS OF AMERICA TRUST 19-1 B			2,4	1.B FE	442,140	99.7550	441,070	442,153	442,140		1			3.157	3.136	MON	1,163	13,958	07/24/2019	09/17/2039
55446M-AA-5	MACH I 19-1 A			4	1.G FE	389,021	100.1900	389,772	389,034	389,024		(61)			3.474	3.475	MON	601	13,515	10/04/2019	10/15/2039
55818H-BQ-0	MADISON PARK FUNDING LTD 12-10A AR3			2,4	1.A FE	1,958,644	100.0000	1,958,642	1,958,644	1,958,644					1.142	1.170	JAJO	4,534	17,123	01/15/2021	01/20/2029
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A			2,4	1.A FE	473,554	98.3550	465,832	473,623	473,554		(40)			0.840	0.844	MON	177	3,503	01/19/2021	05/15/2069
63943B-AA-1	NAVTR 2021-1 A			4	1.F FE	746,061	99.2730	740,670	746,094	746,062		(4)			2.771	2.772	MON	919	2,584	11/05/2021	11/15/2046
65478D-AE-7	NISSAN AUTO RECEIVABLES OWNER 18-A A4			2,4	1.A FE	555,883	100.3910	558,192	556,019	556,011		(674)			2.890	2.897	MON	714	16,069	02/21/2018	06/17/2024
67590A-BT-8	OCTAGON INVESTMENT PARTNERS XI 12-1A A2R			2,4	1.B FE	1,500,000	100.0000	1,499,997	1,500,000	1,500,000					1.624	1.650	JAJO	5,277	14,898	03/02/2021	07/15/2029
68269M-AA-2	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A1			2,4	1.A FE	2,999,210	98.5220	2,955,674	3,000,000	2,999,290		81			1.550	1.555	MON	2,196	25,575	05/17/2021	06/16/2036
68269M-AC-8	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A B			2,4	1.C FE	1,249,322	98.0980	1,226,228	1,250,000	1,249,380		58			1.950	1.959	MON	1,151	13,406	05/17/2021	06/16/2036
78472J-AE-3	SPS SERVICER ADVANCE RECEIVABL 20-T2 A			2,4	1.A FE	3,999,234	99.1510	3,966,038	4,000,000	3,999,406		147			1.830	1.834	MON	3,253	73,200	10/23/2020	11/15/2055
827304-AA-4	PROJECT SILVER 19-1 A			2,4	2.A FE	904,726	97.0640	878,169	904,729	904,727		(28)			3.967	3.967	MON	1,595	35,889	06/27/2019	07/15/2044
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LL 20-1A A2			2,4	1.G FE	750,000	97.4190	730,643	750,000	750,000					1.893	1.893	MON	237	14,158	08/24/2020	08/25/2045
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2			2,4	1.A FE	479,202	104.4960	500,752	479,209	479,204		(17)			3.650	3.650	MON	534	17,491	11/06/2019	11/20/2049
88432C-BB-1	WIND RIVER CLO LTD 14-1A ARR			2,4	1.A FE	987,436	99.9500	995,407	995,902	991,945		1,636			1.172	1.322	JAJO	2,432	12,498	11/26/2018	07/18/2031
89612L-AB-2	TRICON AMERICAN HOMES 19-SFR1 B			4	1.B FE	499,979	101.6160	508,080	500,000	499,979					2.999	2.977	MON	1,250	14,995	09/16/2019	03/17/2038
92212K-AA-4	VANTAGE DATA CENTERS LLC 19-1A A2			2,4	1.G FE	976,667	101.9010	995,231	976,667	976,667					3.188	3.188	MON	1,384	31,136	07/30/2019	07/15/2044
92916X-AJ-6	VOYA CLO LTD 13-3A A1RR			2,4	1.A FE	2,491,392	99.6730	2,483,244	2,491,392	2,491,392					1.272	1.919	JAJO	6,603	33,784	08/30/2018	10/18/2031
94354K-AA-8	WAVE USA 19-1 A			4	2.A FE	885,134	98.4490	871,437	885,169	885,142		(59)			3.597	3.598	MON	1,415	31,840	09/30/2019	09/15/2044
98162H-AC-4	WORLD OMNI AUTOMOBILE LEASE SE 20-A A3			2,4	1.A FE	999,907	100.5590	1,005,590	1,000,000	999,980		39			1.700	1.704	MON	756	17,000	02/04/2020	01/17/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						51,108,976	XXX	50,833,603	51,120,711	51,114,228		(334)			XXX	XXX	XXX	93,264	699,161	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						143,832,929	XXX	145,798,831	142,875,935	143,712,907	(864)	(101,215)			XXX	XXX	XXX	506,733	3,009,587	XXX	XXX
064058-AH-3	BANK OF NY MELLON CORP			2	2.A FE	438,750	107.2690	455,892	425,000	435,499		(2,600)			4.700	3.970	MS	5,604	19,975	09/25/2020	12/20/2049
172967-MG-3	CITIGROUP INC			2	3.A FE	754,815	103.2500	774,375	750,000	752,977		(1,022)			5.000	4.839	MS	11,354	37,500	02/27/2020	09/30/2049
25746U-DD-8	DOMINION ENERGY INC			2	2.C FE	746,250	103.3000	774,750	750,000	747,582		742			4.650	4.768	JD	1,550	34,875	03/09/2020	12/02/2049
26441C-BG-9	DUKE ENERGY CORP			2	2.C FE	512,694	104.0000	520,000	500,000	507,271		(2,481)			4.875	4.300	MS	7,109	24,375	09/30/2019	03/16/2168
290876-AD-3	EMERA INC		A	2	3.A FE	532,250	115.2500	576,250	500,000	517,306		(3,310)			6.750	5.856	JD	1,500	33,750	12/06/2016	06/15/2076
29250N-AN-5	ENBRIDGE INC		A	2	2.C FE	632,880	107.7500	646,500	600,000	620,286		(3,436)			6.000	5.228	JJ	16,600	36,000	01/17/2018	01/15/2077
38144G-AE-1	GOLDMAN SACHS GROUP INC			2	3.A FE	777,969	99.5800	771,745	775,000	771,745	(5,859)	(365)			3.800	3.716	MN	4,172	15,870	04/22/2021	05/01/2049
48128B-AF-8	JPMORGAN CHASE & CO			2	2.B FE	509,425	102.8500	514,250	500,000	505,616		(2,012)			5.000	4.532	FA	10,417	25,000	02/27/2020	07/31/2049
59156R-CA-4	METLIFE INC			2	2.B FE	761,250	102.0000	739,500	725,000	756,817		(4,433)			3.850	2.600	MS	8,219	13,956	06/14/2021	03/15/2169
65473P-AG-0	NISOURCE INC			2	3.A FE	600,350	103.3500	620,100	600,000	600,112		(72)			5.650	5.636	JD	1,507	33,900	06/07/2018	06/15/2049
693475-BC-8	PNC FINANCIAL SERVICES			2	2.B FE	750,000	97.7500	733,125	750,000	750,000					3.400	3.400	MJSD	1,133	6,517	09/08/2021	05/01/2049
808513-AE-5	CHARLES SCHWAB CORP			2	2.B FE	288,875	100.0000	250,000	250,000	250,767		(9,109)			7.000	3.257	FA	7,292	17,500	07/26/2017	12/29/2049
808513-BD-6	CHARLES SCHWAB CORP			2	2.B FE	200,000	109.0000	218,000	200,000	200,000					5.375	5.375	MJSD	896	10,750	04/27/2020	12/29/2049
89356B-AB-4	TRANSCANADA TRUST		A	2	2.C FE	530,500	109.0000	545,000	500,000	516,242		(3,046)			5.875	5.078	FA	11,097	29,375	10/13/2016	08/15/2076
89832Q-AF-6	TRUIST FINANCIAL CORP			2	2.B FE	411,188	112.1800	420,675	375,000	408,756		(2,433)			5.100	3.868	MS	6,375	9,563	03/26/2021	03/01/2070
902973-BC-9	US BANCORP			2	2.A FE	249,687	100.0000	250,000	250,000	249,696		9			3.700	3.727	JAJO	1,670		10/21/2021	01/15/2099
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						8,696,883	XXX	8,810,162	8,450,000	8,590,672	(5,859)	(33,568)			XXX	XXX	XXX	96,495	348,906	XXX	XXX
4899999. Total - Hybrid Securities						8,696,883	XXX	8,810,162	8,450,000	8,590,672	(5,859)	(33,568)			XXX	XXX	XXX	96,495	348,906	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						165,249,324	XXX	166,132,451	153,308,290	158,565,294	(5,859)	(1,251,906)			XXX	XXX	XXX	1,538,169	5,763,456	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						69,423,364	XXX	69,247,953	67,596,124	69,202,075	(864)	(381,324)			XXX	XXX	XXX	154,918	1,551,241	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						16,976,838	XXX	17,763,582	16,692,647	16,845,586		(30,087)			XXX	XXX	XXX	48,499	583,578	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						51,108,976	XXX	50,833,603	51,120,711	51,114,228		(334)			XXX	XXX	XXX	93,264	699,161	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
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						302,758,502	XXX	303,977,589	288,717,772	295,727,183	(6,723)	(1,663,651)			XXX	XXX	XXX	1,834,850	8,597,436	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 140,109,814	1B ...$ 41,406,811	1C ...$ 25,901,078	1D ...$ 23,081,680	1E ...$ 13,302,139	1F ...$ 14,683,394	1G ...$ 17,082,887
1B	2A ...$ 7,491,806	2B ...$ 5,870,215	2C ...$ 4,137,704				
1C	3A ...$ 2,642,140	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$ 17,515	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
060505-19-5	BANK OF AMERICA CORP 5.875%			15,000.000	25.00	0.000	394,950	26.330	394,950	411,850	5,508	11,016		(16,900)			(16,900)		2.C FE	06/15/2021
060505-22-9	BANK OF AMERICA CORP 6.00%			15,000.000	25.00	0.000	398,400	26.560	398,400	381,850		22,500		(18,450)			(18,450)		2.C FE	03/16/2020
14040H-78-2	CAPITAL ONE FINANCIAL CO 4.800%			23,000.000	25.00	26.020	598,460	26.020	598,460	429,550		27,600		168,910			168,910		3.A FE	04/07/2020
808513-60-0	CHARLES SCHWAB CORP 5.95%			4,000.000	25.00	0.000	101,920	25.480	101,920	102,720		5,952		(2,240)			(2,240)		2.B FE	01/30/2017
48128B-64-8	JPMORGAN CHASE & CO 6.00%			10,000.000	25.00	0.000	272,500	27.250	272,500	272,450		11,250		50			50		2.B FE	02/18/2021
59156R-87-6	METLIFE INC 5.625%			141.000	25.00	0.000	3,722	26.400	3,722	3,333		198		(264)			(264)		2.B FE	03/12/2020
61762V-20-0	MORGAN STANLEY 7.125%			20,000.000	25.00	0.000	553,000	27.650	553,000	582,000	8,906	35,625		(35,200)			(35,200)		2.C FE	11/02/2016
89832Q-69-5	TRUIST FINANCIAL CORP 4.75%			15,000.000	25.00	0.000	398,850	26.590	398,850	384,300		17,813		(16,200)			(16,200)		2.B FE	08/12/2020
94988U-12-8	WELLS FARGO & COMPANY 4.700%			24,000.000	25.00	0.000	621,600	25.900	621,600	602,530		28,200		(3,360)			(3,360)		2.B FE	10/27/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							3,343,402	XXX	3,343,402	3,170,583	14,414	160,154		76,346			76,346		XXX	XXX
125896-84-5	CMS ENERGY CORP 5.875% 03/01/79			30,000.000	25.00	0.000	745,086	26.910	807,300	745,086		44,063							2.C FE	03/12/2020
29364D-10-0	ENTERGY ARKANSAS INC 4.875% 09/01/66			20,000.000	25.00	0.000	439,117	25.580	511,600	439,117		24,375							1.F FE	01/09/2017
744320-80-5	PRUDENTIAL FINANCIAL INC 5.625% 08/15/58			20,000.000	25.00	0.000	500,000	27.160	543,200	500,000		28,125							2.B FE	08/06/2018
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,684,203	XXX	1,862,100	1,684,203		96,563							XXX	XXX
8999999 - Total Preferred Stocks							5,027,605	XXX	5,205,502	4,854,786	14,414	256,717		76,346			76,346		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$ 439,117	1G ...$
1B	2A ...$	2B ...$ 1,898,592	2C ...$ 2,091,436				
1C	3A ...$ 598,460	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
31337#-10-5	FEDERAL HOME LOAN BANK - CINCINNATI	0		7,389.000	738,900	100.000	738,900	738,900		14,768						04/08/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					738,900	XXX	738,900	738,900		14,768						XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF			9,200.000	4,388,308	476.990	4,388,308	1,313,484		52,691		934,720		934,720		12/14/2012	1.
464287-10-1	ISHARES S&P100 INDEX FUND			19,500.000	4,273,035	219.130	4,273,035	818,351		45,112		926,055		926,055		12/22/2008	1.
78462F-10-3	SPDR S&P 500 ETF TRUST			5,500.000	2,612,280	474.960	2,612,280	781,770	9,000	31,140		555,940		555,940		12/14/2012	1.
922908-76-9	VANGUARD US TOTAL STOCK MKT			56,000.000	13,520,640	241.440	13,520,640	2,397,780		164,097		2,620,800		2,620,800		12/22/2008	1.
9499999. Subtotal - Mutual Funds					24,794,263	XXX	24,794,263	5,311,385	9,000	293,040		5,037,515		5,037,515		XXX	XXX
9799999 - Total Common Stocks					25,533,163	XXX	25,533,163	6,050,285	9,000	307,808		5,037,515		5,037,515		XXX	XXX
9899999 - Total Preferred and Common Stocks					30,560,768	XXX	30,738,665	10,905,071	23,414	564,525		5,113,861		5,113,861		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
68583R-DD-1	OREGON ST CMNTY CLG DISTS		08/12/2021	PIPER SANDLER & CO.		500,000	500,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						500,000	500,000	
521841-E3-6	LEANDER TX INDEP SCH DIST		05/26/2021	RAYMOND JAMES & ASSOCIATES INC.		408,100	500,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						408,100	500,000	
051595-CE-4	AURORA CO WTR REVENUE		08/20/2021	MORGAN STANLEY & CO. LLC		800,000	800,000	
13032U-VH-8	CALIFORNIA ST HLTH FACS FING A		10/20/2021	CITIGROUP GLOBAL MARKETS INC.		520,230	500,000	5,295
3133GE-X4-5	UMBS - POOL QN7899		09/30/2021	WELLS FARGO SECURITIES LLC		1,694,157	1,642,072	1,642
31418D-XG-2	UMBS - POOL MA4278		02/02/2021	NOMURA SECURITIES INTERNATIONAL INC.		4,101,875	4,000,000	2,500
48542R-ST-2	KANSAS ST DEV FIN AUTH REVENUE		08/18/2021	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	
537460-BP-4	LITTLE ROCK AR WTR RECLAMATION		08/04/2021	CREWS & ASSOCIATES INC.		500,000	500,000	
56042R-K7-6	MAINE HLTH & HGR EDUCTNL FACS		05/26/2021	RAYMOND JAMES & ASSOCIATES INC.		508,590	500,000	336
59335K-CW-5	MIAMI-DADE CNTY FL SEAPORT REV		08/19/2021	WELLS FARGO SECURITIES LLC		500,000	500,000	
917567-GK-9	UTAH ST TRANSIT AUTH SALES TAX		10/20/2021	WELLS FARGO SECURITIES LLC		500,000	500,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						9,624,852	9,442,072	9,773
00971A-AA-0	AJAX MORTGAGE LOAN TRUST 21-A A1		01/22/2021	NOMURA SECURITIES INTERNATIONAL INC.		499,990	500,000	
015271-AW-9	ALEXANDRIA REAL ESTATE E		11/02/2021	MIZUHO SECURITIES USA LLC		969,040	1,000,000	9,222
01748R-AL-9	ALLEGRO CLO LTD 17-1A AR		03/09/2021	GOLDMAN SACHS & CO. LLC		2,000,000	2,000,000	
04016L-AS-6	ARES CLO LTD 17-42A BR		04/07/2021	J.P. MORGAN SECURITIES LLC		1,500,000	1,500,000	
04016N-AM-5	ARES CLO LTD 17-44A A1R		03/31/2021	GOLDMAN SACHS & CO. LLC		2,000,000	2,000,000	
05682Q-AQ-9	BAIN CAPITAL CREDIT CLO LIMIT 17-1A A1R		05/04/2021	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000	
07336L-AB-9	OCEANVIEW MORTGAGE TRUST 21-2 A2		07/26/2021	BOFA SECURITIES INC.		768,750	750,000	1,510
110122-CM-8	BRISTOL-MYERS SQUIBB CO		10/22/2021	MORGAN STANLEY & CO. LLC		1,578,915	1,500,000	10,875
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1		03/10/2021	GOLDMAN SACHS & CO. LLC		749,857	750,000	
12530M-AG-0	CF HIPPOLYTA ISSUER LLC 21-1A B1		03/10/2021	GOLDMAN SACHS & CO. LLC		499,981	500,000	
12547D-AA-4	CIFC FUNDING LTD 21-4A A		05/18/2021	RBC CAPITAL MARKETS LLC		2,000,000	2,000,000	
12549B-AY-4	CIFC FUNDING LTD 13-2A A1L2		04/13/2021	J.P. MORGAN SECURITIES LLC		1,250,000	1,250,000	
12553D-AJ-6	CIFC FUNDING LTD 19-1A AR		04/01/2021	MORGAN STANLEY & CO. LLC		1,750,000	1,750,000	
14040H-CJ-2	CAPITAL ONE FINANCIAL CO		10/28/2021	CITIGROUP GLOBAL MARKETS INC.		500,000	500,000	
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A		03/10/2021	GOLDMAN SACHS & CO. LLC		999,766	1,000,000	
31574X-AB-4	ELLINGTON FINANCIAL MORTGAGE T 21-1 A2		02/18/2021	CREDIT SUISSE SECURITIES (USA) LLC		499,996	500,000	320
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5		06/11/2021	BOFA SECURITIES INC.		768,984	750,000	1,250
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		08/20/2021	BOFA SECURITIES INC.		2,795,977	2,750,000	4,965
33852H-AP-7	FLAGSTAR MORTGAGE TRUST 21-8INV A18		08/20/2021	BOFA SECURITIES INC.		507,734	500,000	903
341081-FK-8	FLORIDA POWER & LIGHT CO		10/13/2021	STIFEL NICOLAUS & COMPANY INCORPORATED		528,340	500,000	6,049
36319T-AQ-9	GALAXY CLO LTD 17-23A B1R		02/25/2021	MORGAN STANLEY & CO. LLC		500,000	500,000	
40441L-AA-4	HGI CRE CLO LTD 21-FL1 A		05/06/2021	GOLDMAN SACHS & CO. LLC		500,000	500,000	
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		07/09/2021	CITIGROUP GLOBAL MARKETS INC.		499,996	500,000	
46647P-CR-5	JPMORGAN CHASE & CO		11/01/2021	J.P. MORGAN SECURITIES LLC		500,000	500,000	
552747-AA-5	MFRA TRUST 21-INV1 A1		01/27/2021	WELLS FARGO SECURITIES LLC		499,989	500,000	391
55818H-BQ-0	MADISON PARK FUNDING LTD 12-10A AR3		01/15/2021	BOFA SECURITIES INC.		2,000,000	2,000,000	
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 21-2 A3		05/21/2021	MORGAN STANLEY & CO. LLC		1,774,063	1,750,000	3,160
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A		01/19/2021	BARCLAYS CAPITAL INC.		749,891	750,000	
63943B-AA-1	NAVTR 2021-1 A		11/05/2021	MIZUHO SECURITIES USA LLC		749,967	750,000	
67590A-BT-8	OCTAGON INVESTMENT PARTNERS XI 12-1A A2R		03/02/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,500,000	1,500,000	
67647L-AA-9	OCEANVIEW MORTGAGE TRUST 21-1 A1		04/14/2021	WELLS FARGO SECURITIES LLC		1,273,633	1,250,000	1,823
67647L-AU-5	OCEANVIEW MORTGAGE TRUST 21-1 A19		04/14/2021	WELLS FARGO SECURITIES LLC		506,328	500,000	729
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20		06/18/2021	WELLS FARGO SECURITIES LLC		1,765,039	1,750,000	3,281
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1		07/09/2021	WELLS FARGO SECURITIES LLC		508,281	500,000	764
67647V-AU-3	OCEANVIEW MORTGAGE TRUST 21-3 A19		07/09/2021	WELLS FARGO SECURITIES LLC		1,263,672	1,250,000	1,910
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		08/20/2021	GOLDMAN SACHS & CO. LLC		1,773,516	1,750,000	3,160
68269M-AA-2	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A1		05/17/2021	BARCLAYS CAPITAL INC.		2,999,210	3,000,000	
68269M-AC-8	ONEMAIN FINANCIAL ISSUANCE TRU 21-1A B		05/17/2021	BARCLAYS CAPITAL INC.		1,249,322	1,250,000	
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		06/21/2021	WELLS FARGO SECURITIES LLC		3,283,516	3,250,000	6,319
857477-BQ-5	STATE STREET CORP		11/15/2021	MORGAN STANLEY & CO. LLC		750,000	750,000	
86358R-XZ-5	STRUCTURED ASSET SECURITIES 02 AL1 A3		10/25/2021	CAPITALIZED INTEREST			45	
89175M-AA-1	TOWD POINT MORTGAGE TRUST 18-3 A1		04/01/2021	BOFA SECURITIES INC.		626,558	593,345	309
89175V-AA-1	TOWD POINT MORTGAGE TRUST 18-2 A1		03/03/2021	MORGAN STANLEY & CO. LLC		587,971	564,508	204
89180D-AA-4	TOWD POINT ASSET FUNDING LLC 21-HE1 A1		02/22/2021	J.P. MORGAN SECURITIES LLC		499,999	500,000	319
92343V-GM-0	VERIZON COMMUNICATIONS		09/20/2021	EXCHANGE		755,580	755,580	
95003K-AB-8	WELLS FARGO MORTGAGE BACKED SE 21-INV1 A		10/21/2021	WELLS FARGO SECURITIES LLC		2,766,758	2,750,000	4,965
13645R-BD-5	CANADIAN PACIFIC RAILWAY	A	11/17/2021	GOLDMAN SACHS & CO. LLC		499,340	500,000	
00774M-AX-3	AERCAP IRELAND CAP/GLOBA	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC.		747,178	750,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						55,797,137	55,413,478	62,428
38144G-AE-1	GOLDMAN SACHS GROUP INC		04/22/2021	VARIOUS		777,969	775,000	

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
59156R-CA-4	METLIFE INC		06/14/2021	MORGAN STANLEY & CO. LLC		761,250	725,000	6,893
693475-BC-8	PNC FINANCIAL SERVICES		09/08/2021	CITIGROUP GLOBAL MARKETS INC.		750,000	750,000	
89832Q-AF-6	TRUIST FINANCIAL CORP		03/26/2021	VARIOUS		411,188	375,000	1,519
902973-BC-9	US BANCORP		10/21/2021	CREDIT SUISSE SECURITIES (USA) LLC		249,687	250,000	
4899999. Subtotal - Bonds - Hybrid Securities						2,950,094	2,875,000	8,412
8399997. Total - Bonds - Part 3						69,280,183	68,730,550	80,613
8399998. Total - Bonds - Part 5						3,499,835	3,500,000	
8399999. Total - Bonds						72,780,018	72,230,550	80,613
060505-19-5	BANK OF AMERICA CORP 5.875%		06/15/2021	VARIOUS	15,000.000	411,850	25.00	
48128B-64-8	JPMORGAN CHASE & CO 6.00%		02/18/2021	VARIOUS	10,000.000	272,450	25.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						684,300	XXX	
8999997. Total - Preferred Stocks - Part 3						684,300	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						684,300	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						684,300	XXX	
9999999 - Totals						73,464,318	XXX	80,613

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
36179T-4P-7	GOVERNMENT NATL MTG ASSOC II #MA5330		12/01/2021	MBS PAYDOWN 100.0000		1,490,506	1,490,506	1,526,065	1,496,088		(5,582)		(5,582)		1,490,506				28,302	07/20/2048
36179T-7L-3	GOVERNMENT NATL MTG ASSOC II #MA5399		12/01/2021	MBS PAYDOWN 100.0000		358,244	358,244	369,859	360,601		(2,356)		(2,356)		358,244				7,676	08/20/2048
36179T-Z5-7	GOVERNMENT NATL MTG ASSOC II #MA5264		12/01/2021	MBS PAYDOWN 100.0000		610,955	610,955	624,750	613,040		(2,085)		(2,085)		610,955				11,379	06/20/2048
3620AU-TE-4	GOVERNMENT NATL MTG ASSOC #740449		12/01/2021	MBS PAYDOWN 100.0000		76,156	76,156	79,226	76,523		(368)		(368)		76,156				1,673	11/15/2040
3620AW-TA-8	GOVERNMENT NATL MTG ASSOC #742245		12/01/2021	MBS PAYDOWN 100.0000		29,142	29,142	29,146	29,142						29,142				363	01/15/2041
3620C6-YU-3	GOVERNMENT NATL MTG ASSOC #750523		12/01/2021	MBS PAYDOWN 100.0000		81,657	81,657	84,948	82,238		(582)		(582)		81,657				903	11/15/2040
36230P-M6-4	GOVERNMENT NATL MTG ASSOC #754881		12/01/2021	MBS PAYDOWN 100.0000		37,016	37,016	38,066	37,036		(20)		(20)		37,016				142	12/15/2040
36230P-NJ-5	GOVERNMENT NATL MTG ASSOC #754893		12/01/2021	MBS PAYDOWN 100.0000		57,260	57,260	58,884	57,240		20		20		57,260				958	12/15/2040
38376T-BF-8	GOVERNMENT NATIONAL MORTGAGE A 10 12 DA		12/01/2021	MBS PAYDOWN 100.0000		9,040	9,040	9,352	9,087		(46)		(46)		9,040				227	01/16/2040
0599999. Subtotal - Bonds - U.S. Governments						2,749,976	2,749,976	2,820,296	2,760,995		(11,019)		(11,019)		2,749,976				51,623	XXX
384721-FZ-4	GRAHAM TX INDEP SCH DIST		02/15/2021	MATURITY 100.0000		225,000	225,000	277,799	225,889		(889)		(889)		225,000				5,625	02/15/2021
66702R-CN-0	NORTHSIDE TX INDEP SCH DIST		08/16/2021	SECURITY CALLED AT 100.0000		275,000	275,000	322,740	278,615		(3,615)		(3,615)		275,000				13,750	08/15/2028
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						500,000	500,000	600,539	504,504		(4,504)		(4,504)		500,000				19,375	XXX
161036-HH-4	CHARLOTTE NC ARPT REVENUE		05/06/2021	SECURITY CALLED AT 100.0000		400,000	400,000	408,228	400,000						400,000				18,639	07/01/2023
19668Q-FE-0	COLORADO ST BLDG EXCELLENT SCH		03/15/2021	PREREFUNDED		325,000	325,000	356,275	325,812		(812)		(812)		325,000				8,125	03/15/2026
235036-XF-2	DALLAS-FORT WORTH TX INTERNATI		11/10/2021	SECURITY CALLED AT 100.0000		825,000	825,000	940,475	836,625		(11,625)		(11,625)		825,000				42,281	11/01/2026
3128MM-LD-3	FEDERAL HOME LN MTG CORP #G18323		12/01/2021	MBS PAYDOWN 100.0000		13,910	13,910	14,319	13,978		(68)		(68)		13,910				305	09/01/2024
3128PP-5E-9	FEDERAL HOME LN MTG CORP #J10845		12/01/2021	MBS PAYDOWN 100.0000		7,218	7,218	7,420	7,241		(23)		(23)		7,218				177	10/01/2024
3128PQ-PY-1	FEDERAL HOME LN MTG CORP #J11339		12/01/2021	MBS PAYDOWN 100.0000		34,053	34,053	35,553	34,209		(156)		(156)		34,053				811	12/01/2024
31306X-2A-0	FEDERAL HOME LN MTG CORP #J20769		12/01/2021	MBS PAYDOWN 100.0000		122,969	122,969	129,002	123,437		(469)		(469)		122,969				1,563	10/01/2027
3131XJ-F9-8	UMBS - POOL ZL2892		12/01/2021	MBS PAYDOWN 100.0000		72,904	72,904	74,521	73,053		(149)		(149)		72,904				1,258	04/01/2042
3131XJ-G2-2	UMBS - POOL ZL2917		12/01/2021	MBS PAYDOWN 100.0000		40,823	40,823	41,729	40,873		(50)		(50)		40,823				597	04/01/2042
3131XJ-N6-5	UMBS - POOL ZL3113		12/01/2021	MBS PAYDOWN 100.0000		76,651	76,651	78,388	76,890		(239)		(239)		76,651				928	05/01/2042
3131XJ-VC-3	UMBS - POOL ZL3311		12/01/2021	MBS PAYDOWN 100.0000		63,138	63,138	64,569	63,104		34		34		63,138				833	07/01/2042
3131XK-KC-2	UMBS - POOL ZL3891		12/01/2021	MBS PAYDOWN 100.0000		91,604	91,604	97,301	92,038		(434)		(434)		91,604				1,325	10/01/2042
3131XQ-5Z-5	UMBS - POOL ZL8964		12/01/2021	MBS PAYDOWN 100.0000		91,929	91,929	96,569	92,412		(483)		(483)		91,929				1,451	01/01/2045
3131XQ-VR-4	UMBS - POOL ZL8724		12/01/2021	MBS PAYDOWN 100.0000		188,007	188,007	195,292	188,781		(774)		(774)		188,007				3,024	11/01/2044
3131XT-VP-2	UMBS - POOL ZM0622		12/01/2021	MBS PAYDOWN 100.0000		126,788	126,788	135,049	127,700		(912)		(912)		126,788				2,471	12/01/2045
31329J-P2-7	UMBS - POOL ZA1341		12/01/2021	MBS PAYDOWN 100.0000		178,511	178,511	186,488	179,062		(552)		(552)		178,511				2,405	09/01/2042
31329J-P3-5	UMBS - POOL ZA1342		12/01/2021	MBS PAYDOWN 100.0000		181,242	181,242	189,341	181,831		(590)		(590)		181,242				2,441	10/01/2042
31329J-P4-3	UMBS - POOL ZA1343		12/01/2021	MBS PAYDOWN 100.0000		123,874	123,874	131,577	124,587		(713)		(713)		123,874				1,971	10/01/2042
31329K-X9-0	UMBS - POOL ZA2504		12/01/2021	MBS PAYDOWN 100.0000		374,297	374,297	366,284	373,102		1,195		1,195		374,297				5,968	04/01/2038
3132A4-6S-2	UMBS - POOL ZS4481		12/01/2021	MBS PAYDOWN 100.0000		55,050	55,050	56,272	55,144		(94)		(94)		55,050				853	04/01/2042
3132A4-7A-0	UMBS - POOL ZS4489		12/01/2021	MBS PAYDOWN 100.0000		51,214	51,214	52,374	51,344		(130)		(130)		51,214				676	06/01/2042
3132A4-7B-8	UMBS - POOL ZS4490		12/01/2021	MBS PAYDOWN 100.0000		52,125	52,125	53,306	52,236		(111)		(111)		52,125				676	07/01/2042
3132A4-B4-9	UMBS - POOL ZS3659		12/01/2021	MBS PAYDOWN 100.0000		30,410	30,410	31,375	30,471		(60)		(60)		30,410				453	12/01/2042
3132A4-PW-2	UMBS - POOL ZS4037		12/01/2021	MBS PAYDOWN 100.0000		100,601	100,601	104,657	100,892		(291)		(291)		100,601				1,796	05/01/2044
3133GE-X4-5	UMBS - POOL QN7899		12/01/2021	MBS PAYDOWN 100.0000		43,372	43,372	44,748			(8)		(8)		43,372				121	09/01/2036
3136AC-V5-7	FANNIE MAE 13 15 GP		12/01/2021	MBS PAYDOWN 100.0000		31,409	31,409	33,519	31,613		(204)		(204)		31,409				579	03/25/2042
3136AD-EF-2	FANNIE MAE 13 36 AG		12/01/2021	MBS PAYDOWN 100.0000		153,968	153,968	157,143	154,202		(234)		(234)		153,968				2,452	12/25/2036
3136AK-DG-5	FANNIE MAE 14 36 QB		12/01/2021	MBS PAYDOWN 100.0000		254,648	254,648	260,577	255,082		(434)		(434)		254,648				3,816	09/25/2033
3137B3-6H-6	FHLMC MULTIFAMILY STRUCTURED P K029 A1		10/01/2021	MBS PAYDOWN 100.0000		343,215	343,215	350,076	343,578		(363)		(363)		343,215				7,985	10/25/2022
3137BA-FZ-0	FREDDIE MAC 4323 VA		12/01/2021	MBS PAYDOWN 100.0000		178,945	178,945	192,981	181,453		(2,509)		(2,509)		178,945				5,978	03/15/2027
3137BB-N9-7	FREDDIE MAC 4358 DA		12/01/2021	MBS PAYDOWN 100.0000		36,885	36,885	37,709	36,976		(91)		(91)		36,885				514	06/15/2040
3138EM-EQ-0	UMBS - POOL AL4642		12/01/2021	MBS PAYDOWN 100.0000		23,475	23,475	24,517	23,597		(121)		(121)		23,475				345	11/01/2027
3138EN-2N-8	UMBS - POOL AL6180		12/01/2021	MBS PAYDOWN 100.0000		461,354	461,354	495,235	464,588		(3,234)		(3,234)		461,354				9,566	01/01/2045
3138EN-EB-1	UMBS - POOL AL5529		12/01/2021	MBS PAYDOWN 100.0000		297,958	297,958	319,327	299,822		(1,865)		(1,865)		297,958				6,181	06/01/2044
3138EN-MF-3	UMBS - POOL AL5757		12/01/2021	MBS PAYDOWN 100.0000		178,158	178,158	184,811	178,523		(364)		(364)		178,158				3,051	09/01/2044
3138EP-WS-9	UMBS - POOL AL6956		12/01/2021	MBS PAYDOWN 100.0000		104,137	104,137	108,286	104,506		(369)		(369)		104,137				1,632	06/01/2045
3138ER-2D-1	UMBS - POOL AL9771		12/01/2021	MBS PAYDOWN 100.0000		647,468	647,468	683,584	651,082		(3,614)		(3,614)		647,468				15,061	02/01/2047
3138M9-PE-5	UMBS - POOL AP5820		12/01/2021	MBS PAYDOWN 100.0000		219,324	219,324	230,907	220,426		(1,102)		(1,102)		219,324				4,482	11/01/2042
3138W1-GD-3	UMBS - POOL AR3795		12/01/2021	MBS PAYDOWN 100.0000		80,252	80,252	82,622	80,312		(60)		(60)		80,252				1,227	02/01/2043
3138W4-M2-4	UMBS - POOL AR6676		12/01/2021	MBS PAYDOWN 100.0000		291,219	291,219	301,958	292,165		(945)		(945)		291,219				5,038	02/01/2043
3138WB-XQ-3	UMBS - POOL AS2486		12/01/2021	MBS PAYDOWN 100.0000		56,799	56,799	60,668	57,247		(448)		(448)		56,799				1,107	05/01/2044

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ 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 Contractual Maturity Date
3138WE-KE-8	UMBS - POOL AS4792		12/01/2021	MBS PAYDOWN 100.0000		96,862	96,862	97,316	96,933		(71)		(71)		96,862				1,630	04/01/2045
3138X0-YU-6	UMBS - POOL AU1622		12/01/2021	MBS PAYDOWN 100.0000		365,313	365,313	362,231	365,060		253		253		365,313				5,611	07/01/2043
3138YW-H4-2	UMBS - POOL AZ4750		12/01/2021	MBS PAYDOWN 100.0000		142,563	142,563	149,246	143,163		(599)		(599)		142,563				2,395	10/01/2045
31398S-CH-4	FANNIE MAE 10 122 AC		12/01/2021	MBS PAYDOWN 100.0000		19,856	19,856	20,783	19,942		(86)		(86)		19,856				315	08/25/2022
3140GS-PD-8	UMBS - POOL BH4019		12/01/2021	MBS PAYDOWN 100.0000		316,534	316,534	332,361	319,078		(2,544)		(2,544)		316,534				5,886	09/01/2047
3140J6-GJ-0	UMBS - POOL BM2000		12/01/2021	MBS PAYDOWN 100.0000		705,398	705,398	726,753	710,764		(5,366)		(5,366)		705,398				11,125	05/01/2047
3140K3-J2-9	UMBS - POOL B07480		12/01/2021	MBS PAYDOWN 100.0000		1,268,786	1,268,786	1,308,039	1,277,136		(8,350)		(8,350)		1,268,786				18,494	12/01/2049
3140KN-KN-7	UMBS - POOL BQ3000		12/01/2021	MBS PAYDOWN 100.0000		198,270	198,270	205,458	198,680		(410)		(410)		198,270				2,357	10/01/2050
3140QF-S2-6	UMBS - POOL CA7736		12/01/2021	MBS PAYDOWN 100.0000		1,886,128	1,886,128	1,991,338	1,897,623		(11,495)		(11,495)		1,886,128				30,111	11/01/2050
3140X7-2G-3	UMBS - POOL FM4374		12/01/2021	MBS PAYDOWN 100.0000		623,413	623,413	643,382	624,960		(1,547)		(1,547)		623,413				7,110	09/01/2050
31416R-AJ-2	UMBS - POOL AA7208		12/01/2021	MBS PAYDOWN 100.0000		25,254	25,254	25,510	25,280		(26)		(26)		25,254				584	06/01/2024
31417S-CT-5	UMBS - POOL AC5481		12/01/2021	MBS PAYDOWN 100.0000		30,135	30,135	31,496	30,343		(208)		(208)		30,135				675	11/01/2024
31417U-V5-1	UMBS - POOL AC7835		12/01/2021	MBS PAYDOWN 100.0000		33,467	33,467	34,988	33,613		(146)		(146)		33,467				806	12/01/2024
31417U-WF-8	UMBS - POOL AC7845		12/01/2021	MBS PAYDOWN 100.0000		28,676	28,676	29,980	28,831		(155)		(155)		28,676				747	01/01/2025
31418C-YN-8	UMBS - POOL MA3416		12/01/2021	MBS PAYDOWN 100.0000		429,949	429,949	446,996	435,197		(5,248)		(5,248)		429,949				8,831	07/01/2048
31418D-XG-2	UMBS - POOL MA4278		12/15/2021	VARIOUS		1,730,268	1,728,453	1,756,835			(5,389)		(5,389)		1,758,902		(28,634)	(28,634)	19,903	03/01/2036
49151E-8R-7	KENTUCKY ST PROPERTY & BLDGS C		08/01/2021	PREREFUNDED		500,000	500,000	558,545	505,098		(5,098)		(5,098)		500,000				25,000	08/01/2025
546589-RS-3	LOUISVILLE & JEFFERSON CNTY KY		11/15/2021	SECURITY CALLED AT 100.0000		425,000	425,000	467,963	429,439		(4,439)		(4,439)		425,000				21,250	05/15/2028
592030-L2-4	MET GOVT NASHVILLE & DAVIDSON		05/15/2021	PREREFUNDED		800,000	800,000	909,208	804,950		(4,950)		(4,950)		800,000				20,000	05/15/2026
592030-L7-3	MET GOVT NASHVILLE & DAVIDSON		05/15/2021	SECURITY CALLED AT 100.0000		450,000	450,000	511,430	452,784		(2,784)		(2,784)		450,000				11,250	05/15/2026
60416Q-FW-9	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2021	SINKING FUND REDEMPTION 100.0000		77,874	77,874	77,874	77,874						77,874				991	09/01/2041
60416Q-GB-4	MINNESOTA ST HSG FIN AGY HOMEO		12/01/2021	SINKING FUND REDEMPTION 100.0000		309,365	309,365	309,365	309,365						309,365				3,801	11/01/2044
613349-2F-5	MONTGOMERY CNTY MD HSG OPPORTU		07/01/2021	SINKING FUND REDEMPTION 100.0000		125,000	125,000	134,323	125,565		(565)		(565)		125,000				3,700	01/01/2031
646136-F3-0	NEW JERSEY ST TRANSPRTN TRUST		06/15/2021	SECURITY CALLED AT 100.0000		750,000	750,000	833,573	763,721		(4,208)		(4,208)		759,512		(9,512)	(9,512)	19,688	06/15/2025
64971Q-JE-4	NEW YORK CITY NY TRANSITIONALF		11/01/2021	SECURITY CALLED AT 100.0000		700,000	700,000	835,163	713,167		(13,167)		(13,167)		700,000				35,000	11/01/2023
64990C-3X-7	NEW YORK ST DORM AUTH REVENUES		10/01/2021	PREREFUNDED		225,000	225,000	249,226	227,177		(2,177)		(2,177)		225,000				11,250	10/01/2023
64990E-N5-2	NEW YORK ST DORM AUTH ST PERSO		02/15/2021	MATURITY 100.0000		40,000	40,000	50,100	40,159		(159)		(159)		40,000				1,000	02/15/2021
65825P-DY-3	NORTH CAROLINA ST CAPITAL IMPT		05/01/2021	PREREFUNDED		1,750,000	1,750,000	1,938,248	1,757,787		(7,787)		(7,787)		1,750,000				43,750	05/01/2028
68607D-NB-7	OREGON ST DEPT OF TRANSPRTN HI		11/15/2021	MATURITY 100.0000		265,000	265,000	268,244	265,315		(315)		(315)		265,000				12,542	11/15/2021
708796-E9-4	PENNSYLVANIA ST HSG FIN AGY SF		10/01/2021	SECURITY CALLED AT 100.0000		765,000	765,000	765,000	765,000						765,000				22,950	04/01/2022
709223-X5-5	PENNSYLVANIA ST TURNPIKE COMMI		12/01/2021	PREREFUNDED		500,000	500,000	571,860	507,882		(7,882)		(7,882)		500,000				25,000	12/01/2028
786005-YM-4	SACRAMENTO CA MUNI UTILITY DIS		08/16/2021	PREREFUNDED		65,000	65,000	81,448	66,259		(1,259)		(1,259)		65,000				3,250	08/15/2022
83756C-FR-1	SOUTH DAKOTA HSG DEV AUTH		08/04/2021	SINKING FUND REDEMPTION 100.0000		30,000	30,000	32,382	30,160		(160)		(160)		30,000				398	11/01/2044
92818G-JK-0	VIRGINIA ST RESOURCES AUTH INF		11/01/2021	SINKING FUND REDEMPTION 100.0000		35,001	35,000	34,997	35,000						35,001				1,738	11/01/2024
3199999. Subtotal - Bonds - U.S. Special Revenues						22,743,016	22,741,200	24,206,693	21,103,299		(129,808)		(129,808)		22,781,162		(38,146)	(38,146)	549,300	XXX
00971A-AA-0	AJAX MORTGAGE LOAN TRUST 21-A A1		12/25/2021	MBS PAYDOWN 100.0000		115,183	115,183	115,181			72		72		115,183				622	09/25/2065
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST 18-2 A3		08/15/2021	MBS PAYDOWN 100.0000		335,460	335,460	335,399	335,451		9		9		335,460				3,462	11/15/2022
03464K-AA-6	ANGEL OAK MORTGAGE TRUST 19-5 A1		12/01/2021	MBS PAYDOWN 100.0000		372,662	372,662	372,658	372,660		1		1		372,662				4,832	10/25/2049
042858-AA-8	ARROYO MORTGAGE TRUST 19-2 A1		12/01/2021	MBS PAYDOWN 100.0000		447,152	447,152	447,150	447,151						447,152				7,797	04/25/2049
07336L-AB-9	OCEANVIEW MORTGAGE TRUST 21-2 A2		12/01/2021	MBS PAYDOWN 100.0000		44,141	44,141	45,244			(26)		(26)		44,141				296	06/25/2051
12530M-AE-5	CF HIPPOLYTA ISSUER LLC 21-1A A1		12/15/2021	MBS PAYDOWN 100.0000		26,621	26,621	26,616			16		16		26,621				243	03/15/2061
12530M-AG-0	CF HIPPOLYTA ISSUER LLC 21-1A B1		12/15/2021	MBS PAYDOWN 100.0000		17,747	17,747	17,747			13		13		17,747				210	03/15/2061
125523-AE-0	CIGNA CORP		03/18/2021	SECURITY CALLED AT 101.6097		508,049	500,000	500,000	500,000						500,000				16,596	09/17/2021
12592L-BH-4	COMM MORTGAGE TRUST 14 CR20 A3		11/01/2021	MBS PAYDOWN 100.0000		189,867	189,867	191,759	189,962		(95)		(95)		189,867				2,431	11/10/2047
126650-CV-0	CVS HEALTH CORP		12/28/2021	SECURITY CALLED AT 103.4300		775,725	750,000	743,280	746,899		1,373		1,373		748,273		1,728	1,728	61,877	03/09/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
14313F-AD-1	CARMAX AUTO OWNER TRUST 18-3 A3		12/15/2021	MBS PAYDOWN 100.0000		983,566	983,566	983,432	983,115		451		451		983,566				15,753	06/15/2023
14315G-AC-9	CARLYLE GLOBAL MARKET STRATEGI 20-2A A1B		11/23/2021	SECURITY CALLED AT 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				67,971	10/25/2031
172967-KV-2	CITIGROUP INC		08/02/2021	MATURITY 100.0000		1,000,000	1,000,000	999,300	999,914		86		86		1,000,000				23,500	08/02/2021
17305E-FM-2	CITIBANK CREDIT CARD ISSUANCE 14 A1 A1		01/21/2021	MBS PAYDOWN 100.0000		1,250,000	1,250,000	1,249,373	1,249,995		5		5		1,250,000				18,000	01/23/2023
17328P-AQ-6	CITIGROUP MORTGAGE LOAN TRUST 20-EXP2 A3		12/01/2021	MBS PAYDOWN 100.0000		654,582	654,582	671,151	659,358		(4,776)		(4,776)		654,582				7,566	08/25/2050
17328P-AX-1	CITIGROUP MORTGAGE LOAN TRUST 20-EXP2 A4		12/01/2021	MBS PAYDOWN 100.0000		218,194	218,194	222,353	219,393		(1,199)		(1,199)		218,194				2,522	08/25/2050
19329L-AN-7	COLE PARK CLO LIMITED 15-1A AR		03/10/2021	VARIOUS		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				14,225	10/20/2028
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST 21-AGS A		12/25/2021	MBS PAYDOWN 100.0000		254,100	254,100	254,041			186		186		254,100				1,223	03/25/2052
21688A-AF-9	COOPERAT RABOBANK UA/NY	D	01/19/2021	MATURITY 100.0000		250,000	250,000	249,440	249,994		6		6		250,000				3,125	01/19/2021
21872N-AA-8	COLONY AMERICAN FINANCE LTD 19-3 A		12/01/2021	MBS PAYDOWN 100.0000		217,583	217,583	217,578	217,583						217,583				4,760	10/15/2052
21873A-AA-5	COLONY AMERICAN FINANCE LTD 20-4 A		12/01/2021	MBS PAYDOWN 100.0000		37,935	37,935	37,934	37,935						37,935				292	12/15/2052
224044-BW-6	COX COMMUNICATIONS INC		06/01/2021	SECURITY CALLED AT 104.4585		522,292	500,000	456,095	486,417		2,791		2,791		489,208		10,792	10,792	29,695	12/15/2022
24381N-AA-6	DEEPHAVEN RESIDENTIAL MORTGAGE 19-3A A1		07/01/2021	MBS PAYDOWN 100.0000		1,012,006	1,012,006	1,012,003	1,012,003		2		2		1,012,006				14,289	07/25/2059
24703N-AB-5	DELL EQUIPMENT FINANCE TRUST 20-1 A2		12/22/2021	MBS PAYDOWN 100.0000		421,067	421,067	421,017	420,837		230		230		421,067				4,903	06/22/2022
26250J-AS-9	DRYDEN SENIOR LOAN FUND 12-25A ARR		10/19/2021	VARIOUS		1,682,830	1,682,830	1,682,830	1,682,830						1,682,830				17,017	10/15/2027
29273R-AQ-2	ENERGY TRANSFER PARTNERS		11/01/2021	SECURITY CALLED AT 100.0000		1,000,000	1,000,000	1,010,460	1,001,690		(1,690)		(1,690)		1,000,000				65,000	02/01/2022
31574X-AB-4	ELLINGTON FINANCIAL MORTGAGE T 21-1 A2		12/01/2021	MBS PAYDOWN 100.0000		213,722	213,722	212,961			1		1		213,722				1,046	02/25/2066
33767J-AA-0	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR2 A		09/17/2021	MBS PAYDOWN 100.0000		11,378	11,378	11,378	11,372		6		6		11,378				52	10/19/2037
33767M-AA-3	FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR1 A		11/01/2021	MBS PAYDOWN 100.0000		834	834	834	834						834				6	08/17/2037
33851K-AG-1	FLAGSTAR MORTGAGE TRUST 20-2 A4		12/01/2021	MBS PAYDOWN 100.0000		374,572	374,572	383,907	377,930		(3,358)		(3,358)		374,572				4,795	08/25/2050
33852F-AE-6	FLAGSTAR MORTGAGE TRUST 21-4 A5		12/01/2021	MBS PAYDOWN 100.0000		39,525	39,525	40,525			(35)		(35)		39,525				332	06/01/2051
33852H-AB-8	FLAGSTAR MORTGAGE TRUST 21-8INV A3		12/01/2021	MBS PAYDOWN 100.0000		84,549	84,549	85,963			(16)		(16)		84,549				451	09/25/2051
33852H-AP-7	FLAGSTAR MORTGAGE TRUST 21-8INV A18		12/01/2021	MBS PAYDOWN 100.0000		15,373	15,373	15,610			(3)		(3)		15,373				82	09/25/2051
34528F-AE-8	FORD CREDIT AUTO OWNER TRUST 18-A A4		12/15/2021	MBS PAYDOWN 100.0000		408,335	408,335	408,232	407,904		431		431		408,335				11,566	10/15/2023
36255J-AD-6	GM FINANCIAL SECURITIZED TERM 18-3 A3		12/16/2021	MBS PAYDOWN 100.0000		730,331	730,331	730,160	730,003		327		327		730,331				11,037	05/16/2023
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES 20-NQM1 A1		12/01/2021	MBS PAYDOWN 100.0000		1,294,851	1,294,851	1,294,824	1,294,844		7		7		1,294,851				7,867	09/27/2060
369550-BE-7	GENERAL DYNAMICS CORP		05/11/2021	MATURITY 100.0000		1,000,000	1,000,000	993,050	999,129		871		871		1,000,000				15,000	05/11/2021
437300-AA-4	HOME PARTNERS OF AMERICA TRUST 21-1 A		12/01/2021	MBS PAYDOWN 100.0000		23,482	23,482	23,482			9		9		23,482				73	09/19/2029
43731Q-AC-2	HOME PARTNERS OF AMERICA TRUST 19-1 B		12/01/2021	MBS PAYDOWN 100.0000		33,208	33,208	33,207	33,208						33,208				548	09/17/2039
43800K-AB-3	HOMEWARD OPPORTUNITIES FUND I 19-3 A2		12/01/2021	MBS PAYDOWN 100.0000		362,314	362,314	362,312	362,313		1		1		362,314				7,955	11/25/2059
552747-AA-5	MFRA TRUST 21-INV1 A1		12/01/2021	VARIOUS		171,618	171,618	171,571			1		1		171,618				855	01/25/2056
55446M-AA-5	MACH I 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		50,668	50,668	50,666	50,604		64		64		50,668				731	10/15/2039
55818H-BE-7	MADISON PARK FUNDING LTD 12-10A AR2		01/29/2021	VARIOUS		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				7,913	01/20/2029
55818H-BQ-0	MADISON PARK FUNDING LTD 12-10A AR3		10/20/2021	MBS PAYDOWN 100.0000		41,356	41,356	41,356							41,356				187	01/20/2029
59166E-AB-1	METLIFE SECURITIZATION TRUST 19-1A A1A		12/01/2021	MBS PAYDOWN 100.0000		133,125	133,125	135,542	133,446		(321)		(321)		133,125				2,575	04/25/2058
61747W-AF-6	MORGAN STANLEY		01/25/2021	MATURITY 100.0000		250,000	250,000	260,728	250,094		(94)		(94)		250,000				7,188	01/25/2021
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 20-1 A2A		12/01/2021	MBS PAYDOWN 100.0000		96,623	96,623	100,247	96,964		(340)		(340)		96,623				1,460	12/25/2050
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MOR 21-2 A3		12/01/2021	VARIOUS		158,349	158,349	160,526			(82)		(82)		158,349				1,480	05/25/2051
63942B-AA-2	NAVIENT STUDENT LOAN TRUST 21-A A		12/15/2021	MBS PAYDOWN 100.0000		276,377	276,377	276,337			80		80		276,377				1,134	05/15/2069
63943B-AA-1	NAVTR 2021-1 A		12/15/2021	MBS PAYDOWN 100.0000		3,906	3,906	3,906			4		4		3,906				14	11/15/2046
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN 19-2A A1		12/01/2021	MBS PAYDOWN 100.0000		197,636	197,636	202,478	198,268		(631)		(631)		197,636				4,137	12/25/2057
65478D-AE-7	NISSAN AUTO RECEIVABLES OWNER 18-A A4		12/15/2021	MBS PAYDOWN 100.0000		1,068,981	1,068,981	1,068,721	1,068,226		755		755		1,068,981				21,714	06/17/2024
67647L-AA-9	OCEANVIEW MORTGAGE TRUST 21-1 A1		12/01/2021	MBS PAYDOWN 100.0000		97,462	97,462	99,305			(63)		(63)		97,462				1,092	05/25/2051
67647L-AU-5	OCEANVIEW MORTGAGE TRUST 21-1 A19		12/01/2021	MBS PAYDOWN 100.0000		38,985	38,985	39,478			(17)		(17)		38,985				437	05/25/2051
67647T-AV-6	OCEANVIEW MORTGAGE TRUST 21-1 A20		12/01/2021	MBS PAYDOWN 100.0000		97,690	97,690	98,530			(18)		(18)		97,690				767	06/25/2051
67647V-AA-7	OCEANVIEW MORTGAGE TRUST 21-3 A1		12/01/2021	MBS PAYDOWN 100.0000		31,627	31,627	32,151			(13)		(13)		31,627				215	06/25/2051
67647V-AU-3	OCEANVIEW MORTGAGE TRUST 21-3 A19		12/01/2021	MBS PAYDOWN 100.0000		79,068	79,068	79,933			(22)		(22)		79,068				538	06/25/2051
67647W-AV-9	OCEANVIEW MORTGAGE TRUST 21-3 A20		12/01/2021	MBS PAYDOWN 100.0000		90,142	90,142	91,353			(23)		(23)		90,142				456	07/25/2051
81747C-AU-5	SEQUOIA MORTGAGE TRUST 19-CH2 A19		12/01/2021	MBS PAYDOWN 100.0000		203,044	203,044	208,288	205,756		(2,712)		(2,712)		203,044				3,949	08/25/2049
81748J-AU-9	SEQUOIA MORTGAGE TRUST 19-4 A19		12/01/2021	MBS PAYDOWN 100.0000		309,302	309,302	316,745	312,761		(3,459)		(3,459)		309,302				4,476	11/25/2049
81748X-AA-2	SEQUOIA MORTGAGE TRUST 21-5 A1		12/01/2021	MBS PAYDOWN 100.0000		203,753	203,753	205,855			(55)		(55)		203,753				1,661	07/25/2051
827304-AA-4	PROJECT SILVER 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		19,219	19,219	19,219	19,190		29		29		19,219				210	07/15/2044
828807-DF-1	SIMON PROPERTY GROUP LP		01/06/2021	CITIGROUP GLOBAL MARKETS INC.		1,041,550	1,000,000	989,300	990,542		19		19		990,561		50,989	50,989	7,826	09/13/2029
85211X-AA-1	SPRUCE HILL MORTGAGE LOAN TRUS 19-SH1 A1		08/01/2021	VARIOUS		522,915	522,915	522,909	522,909		6		6		522,915				11,625	04/29/2049

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
86212X-AB-6	STORE MASTER FUNDING LLC 19-1 A2		12/20/2021	MBS PAYDOWN 100.0000		9,642	9,642	9,642	9,624		18		18		9,642				180	11/20/2049
86358R-XZ-5	STRUCTURED ASSET SECURITIES 02 AL1 A3		12/01/2021	MBS PAYDOWN 0.0000		8,343	8,579	7,991	8,267		76		76		8,343				164	02/25/2032
89152U-AF-9	TOTAL CAPITAL SA	D	01/28/2021	MATURITY 100.0000		500,000	500,000	514,565	500,399		(399)		(399)		500,000				10,313	01/28/2021
89175M-AA-1	TOWD POINT MORTGAGE TRUST 18-3 A1		12/01/2021	MBS PAYDOWN 100.0000		120,025	120,025	126,744			(902)		(902)		120,025				1,558	05/25/2058
89175V-AA-1	TOWD POINT MORTGAGE TRUST 18-2 A1		12/01/2021	MBS PAYDOWN 100.0000		156,843	156,843	163,362			(1,296)		(1,296)		156,843				2,120	03/25/2058
89180D-AA-4	TOWD POINT ASSET FUNDING LLC 21-HE1 A1		12/01/2021	MBS PAYDOWN 100.0000		212,827	212,827	212,826							212,827				834	02/25/2063
92212K-AA-4	VANTAGE DATA CENTERS LLC 19-1A A2		12/15/2021	MBS PAYDOWN 100.0000		10,000	10,000	10,000	10,000						10,000				173	07/15/2044
92343V-GM-0	VERIZON COMMUNICATIONS		09/20/2021	CASH IN LIEU FRACTIONAL SHARES		580	580	580							580					03/15/2032
92837K-AA-9	VISIO 2020-1 TRUST 20-1 A1		12/01/2021	MBS PAYDOWN 100.0000		345,517	345,517	345,512	345,516		1		1		345,517				3,143	08/25/2055
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TR 14 C21 A4		12/01/2021	MBS PAYDOWN 100.0000		117,182	117,182	118,351	117,244		(62)		(62)		117,182				2,826	08/15/2047
931427-AF-5	WALGREENS BOOTS ALLIANCE		09/20/2021	SECURITY CALLED AT 100.0000		500,000	500,000	517,895	503,144		(3,144)		(3,144)		500,000				13,750	11/18/2021
94354K-AA-8	WAVE USA 19-1 A		12/15/2021	MBS PAYDOWN 100.0000		50,586	50,586	50,584	50,518		68		68		50,586				963	09/15/2044
949746-SA-0	WELLS FARGO & COMPANY		07/26/2021	MATURITY 100.0000		750,000	750,000	742,283	748,900		1,100		1,100		750,000				15,750	07/26/2021
94974B-EV-8	WELLS FARGO & COMPANY		04/01/2021	MATURITY 100.0000		350,000	350,000	345,748	349,868		132		132		350,000				8,050	04/01/2021
95003K-AB-8	WELLS FARGO MORTGAGE BACKED SE 21-INV1 A		12/01/2021	MBS PAYDOWN 100.0000		54,885	54,886	55,219			(2)		(2)		54,884				183	08/25/2051
976656-CD-8	WISC ELEC POWER		06/16/2021	SECURITY CALLED AT 100.0000		1,250,000	1,250,000	1,257,540	1,250,638		(637)		(637)		1,249,999		1	1	27,756	09/15/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						35,549,062	35,451,683	35,512,472	32,773,602		(16,243)		(16,243)		35,429,486		63,510	63,510	619,420	XXX
29273V-AJ-9	ENERGY TRANSFER LP		09/16/2021	BARCLAYS CAPITAL INC.		244,688	250,000	246,250	211,446	35,662	233		35,895		247,342		(2,655)	(2,655)	18,173	12/30/2049
38144G-AB-7	GOLDMAN SACHS GROUP INC		04/22/2021	CREDIT SUISSE SECURITIES (USA) LLC		509,675	475,000	464,055	465,310		644		644		465,954		43,721	43,721	16,720	02/10/2049
48128B-AF-8	JPMORGAN CHASE & CO		02/18/2021	VARIOUS		264,156	250,000	251,875	251,388		(45)		(45)		251,342		12,814	12,814	6,806	07/31/2049
59156R-BP-2	METLIFE INC		06/15/2021	SECURITY CALLED AT 100.0000		167,000	167,000	164,495	167,000						167,000				3,187	12/29/2049
89832Q-AD-1	TRUIST FINANCIAL CORP		03/26/2021	VARIOUS		391,500	375,000	375,844	375,824		(53)		(53)		375,772		15,729	15,729	10,429	06/15/2049
4899999. Subtotal - Bonds - Hybrid Securities						1,577,019	1,517,000	1,502,519	1,470,968	35,662	779		36,441		1,507,410		69,609	69,609	55,315	XXX
8399997. Total - Bonds - Part 4						63,119,073	62,959,859	64,642,519	58,613,368	35,662	(160,795)		(125,133)		62,968,034		94,973	94,973	1,295,033	XXX
8399998. Total - Bonds - Part 5						3,461,598	3,500,000	3,499,835			16		16		3,499,851		(38,254)	(38,254)	7,057	XXX
8399999. Total - Bonds						66,580,671	66,459,859	68,142,354	58,613,368	35,662	(160,779)		(125,117)		66,467,885		56,719	56,719	1,302,090	XXX
06055H-40-0	BANK OF AMERICA CORP 4.375%		06/15/2021	VARIOUS	15,000.000	382,098	25.00	375,750	398,250	(22,500)			(22,500)		375,750		6,348	6,348	8,386	
38148B-50-4	GOLDMAN SACHS GROUP INC 6.3%		04/19/2021	WELLS FARGO SECURITIES LLC	12,000.000	304,798	25.00	309,360	309,360						309,360		(4,562)	(4,562)	4,725	
59156R-85-0	METLIFE INC 4.750%		06/14/2021	JANNEY MONTGOMERY SCOTT LLC	29,000.000	772,776	25.00	620,980	788,800	(167,820)			(167,820)		620,980		151,796	151,796	17,219	
902973-15-5	US BANCORP FLT		09/16/2021	WELLS FARGO SECURITIES LLC	5,000.000	124,999	25.00	112,750	123,850	(11,100)			(11,100)		112,750		12,249	12,249	3,318	
902973-83-3	US BANCORP 6.5%		10/21/2021	WELLS FARGO SECURITIES LLC	10,000.000	253,500	25.00	279,800	266,600	13,200			13,200		279,800		(26,300)	(26,300)	16,249	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,838,171	XXX	1,698,640	1,886,860	(188,220)			(188,220)		1,698,640		139,531	139,531	49,897	XXX
8999997. Total - Preferred Stocks - Part 4						1,838,171	XXX	1,698,640	1,886,860	(188,220)			(188,220)		1,698,640		139,531	139,531	49,897	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						1,838,171	XXX	1,698,640	1,886,860	(188,220)			(188,220)		1,698,640		139,531	139,531	49,897	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						1,838,171	XXX	1,698,640	1,886,860	(188,220)			(188,220)		1,698,640		139,531	139,531	49,897	XXX
9999999 - Totals						68,418,842	XXX	69,840,994	60,500,228	(152,558)	(160,779)		(313,337)		68,166,525		196,250	196,250	1,351,987	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
59217G-EP-0	MET LIFE GLOB FUNDING I		09/21/2021	GOLDMAN SACHS & CO. LLC	12/15/2021	MORGAN STANLEY & CO. LLC	1,000,000	999,880	983,090	999,889		9		9			(16,799)	(16,799)	1,536	
641062-AU-8	NESTLE HOLDINGS INC		09/07/2021	J.P. MORGAN SECURITIES LLC	12/15/2021	MORGAN STANLEY & CO. LLC	1,750,000	1,750,000	1,722,928	1,750,000							(27,073)	(27,073)	2,740	
92343V-GF-5	VERIZON COMMUNICATIONS		03/11/2021	CITIGROUP GLOBAL MARKETS INC.	09/20/2021	EXCHANGE	750,000	749,955	755,580	749,962		7		7			5,618	5,618	2,781	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,500,000	3,499,835	3,461,598	3,499,851		16		16			(38,254)	(38,254)	7,057	
8399998. Total - Bonds							3,500,000	3,499,835	3,461,598	3,499,851		16		16			(38,254)	(38,254)	7,057	
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								3,499,835	3,461,598	3,499,851		16		16			(38,254)	(38,254)	7,057	

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		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Citizens Bank	Providence, Rhode Island	SD	0.000	26,535		13,263	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, Ohio					13,098	XXX
Fifth Third Bank	Cincinnati, Ohio	SD		142		1	XXX
Fifth Third Bank	Cincinnati, Ohio						XXX
Fifth Third Bank	Columbus, Ohio			34,157		25,410,361	XXX
Park National Bank, N.A.	Bucyrus, Ohio		0.025	1,128		(6,913,392)	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	61,962		18,523,331	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	61,962		18,523,331	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	61,962		18,523,331	XXX

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

1. January	17,639,230	4. April	14,700,621	7. July	10,192,271	10. October	13,956,812
2. February	17,732,206	5. May	12,521,017	8. August	11,891,453	11. November	16,734,963
3. March	17,231,952	6. June	10,801,249	9. September	18,961,855	12. December	18,523,331

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								
60934N-87-2	FEDERATED TREASURY OBLIGA-SS		12/17/2021	0.000		20,319,382	98	
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						20,319,382	98	
9999999 - Total Cash Equivalents						20,319,382	98	

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						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA						
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						
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	FOR THE BENEFIT OF ALL POLICYHOLDERS	500,000	538,545		
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC						
35.	North Dakota ND						
36.	Ohio OH	B	FOR THE BENEFIT OF ALL POLICYHOLDERS	257,582	280,973		
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	FOR THE BENEFIT OF VA POLICYHOLDERS			279,859	310,980
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	757,582	819,518	279,859	310,980
	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				