PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2021

of the Condition and Affairs of the

NATIONWIDE GENERAL INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) | NAIC Company Code..... 23760 | Employer's ID Number..... 31-4425763

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

Incorporated/Organized..... August 22, 1957 | Commenced Business..... September 3, 1958

Statutory Home Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	ONE WEST NATIONWIDE BLVD. .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-7111 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-14-301 .. COLUMBUS .. OH .. US .. 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-9724 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	ANDREA D IACOBONI *(Name)*	614-249-9724 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRESIDENT & COO	2. DENISE LYNN SKINGLE	SVP & SECRETARY
3. ELIZABETH HUAN SONG KITTO	VP & TREASURER		

OTHER

PAMELA ANN BIESECKER — SVP-HEAD OF TAXATION

DIRECTORS OR TRUSTEES

MARK ALLEN BERVEN, GARY ANTHONY DOUGLAS, OSCAR GUERRERO, ELIZABETH MARGARET RICZKO, ERIC EUGENE SMITH

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

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

(Signature)	(Signature)	(Signature)
MARK ALLEN BERVEN	DENISE LYNN SKINGLE	ELIZABETH HUAN SONG KITTO
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER
(Title)	(Title)	(Title)

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

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 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	58,967,477	13.1	58,967,478		58,967,478	13.1
1.02 All Other Governments		0.0			0	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed		0.0			0	0.0
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	6,719,608	1.5	6,719,608		6,719,608	1.5
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed	85,228,685	19.0	85,228,685		85,228,685	19.0
1.06 Industrial and Miscellaneous	268,396,585	59.8	268,396,588		268,396,588	59.8
1.07 Hybrid Securities		0.0			0	0.0
1.08 Parent, Subsidiaries and Affiliates		0.0			0	0.0
1.09 SVO Identified Funds		0.0			0	0.0
1.10 Unaffiliated Bank Loans		0.0			0	0.0
1.11 Total Long-Term Bonds	419,312,355	93.4	419,312,359	0	419,312,359	93.4
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated)		0.0			0	0.0
2.02 Parent, Subsidiaries and Affiliates		0.0			0	0.0
2.03 Total Preferred Stock	0	0.0	0	0	0	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated)		0.0			0	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated)		0.0			0	0.0
3.03 Parent, Subsidiaries and Affiliates Publicly Traded		0.0			0	0.0
3.04 Parent, Subsidiaries and Affiliates Other		0.0			0	0.0
3.05 Mutual Funds		0.0			0	0.0
3.06 Unit Investment Trusts		0.0			0	0.0
3.07 Closed-End Funds		0.0			0	0.0
3.08 Total Common Stocks	0	0.0	0	0	0	0.0
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages		0.0			0	0.0
4.02 Residential Mortgages		0.0			0	0.0
4.03 Commercial Mortgages		0.0			0	0.0
4.04 Mezzanine Real Estate Loans		0.0			0	0.0
4.05 Total Valuation Allowance		0.0			0	0.0
4.06 Total Mortgage Loans	0	0.0	0	0	0	0.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company		0.0			0	0.0
5.02 Properties Held for Production of Income		0.0			0	0.0
5.03 Properties Held for Sale		0.0			0	0.0
5.04 Total Real Estate	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1)	50,015	0.0	50,015		50,015	0.0
6.02 Cash Equivalents (Schedule E, Part 2)	23,252,158	5.2	23,252,158		23,252,158	5.2
6.03 Short-Term Investments (Schedule DA)		0.0			0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments	23,302,173	5.2	23,302,173	0	23,302,173	5.2
7. Contract Loans		0.0			0	0.0
8. Derivatives (Schedule DB)		0.0			0	0.0
9. Other Invested Assets (Schedule BA)	6,413,669	1.4	6,413,669		6,413,669	1.4
10. Receivables for Securities		0.0			0	0.0
11. Securities Lending (Schedule DL, Part 1)		0.0		XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11)		0.0			0	0.0
13. Total Invested Assets	449,028,197	100.0	449,028,201	0	449,028,201	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		6,050,897
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,209,704	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	991,700	2,201,404
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		1,838,629
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,413,672
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		6,413,672

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		344,545,819
2.	Cost of bonds and stocks acquired, Part 3, Column 7		147,643,857
3.	Accrual of discount		595,454
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	734,917	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		734,917
5.	Total gain (loss) on disposals, Part 4, Column 19		(242,934)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		72,874,784
7.	Deduct amortization of premium		2,168,152
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2		1,078,191
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		419,312,368
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		419,312,368

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	58,967,478	61,000,770	57,520,759	55,973,122
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	58,967,478	61,000,770	57,520,759	55,973,122
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	6,719,608	7,329,713	6,947,856	6,125,000
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	85,228,685	89,447,621	86,321,274	82,319,731
Industrial and Miscellaneous,	8. United States	244,082,487	256,645,103	246,054,216	240,500,128
SVO Identified Funds, Unaffiliated Bank Loans	9. Canada	8,149,105	8,220,187	8,122,531	8,109,141
and Hybrid Securities (Unaffiliated)	10. Other Countries	16,164,997	16,894,204	16,068,552	15,704,904
	11. Totals	268,396,589	281,759,494	270,245,299	264,314,173
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	419,312,360	439,537,598	421,035,188	408,732,026
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	419,312,360	439,537,598	421,035,188	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	3,178,415	42,530,640	10,334,647	2,923,775		XXX	58,967,477	14.1	58,556,911	17.0	58,967,478	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	3,178,415	42,530,640	10,334,647	2,923,775	0	XXX	58,967,477	14.1	58,556,911	17.0	58,967,478	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0		0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1			5,719,608	1,000,000		XXX	6,719,608	1.6	5,015,790	1.5	6,719,608	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	5,719,608	1,000,000	0	XXX	6,719,608	1.6	5,015,790	1.5	6,719,608	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	9,963,188	35,781,056	21,067,343	15,626,999	2,790,099	XXX	85,228,685	20.3	65,250,579	18.9	85,228,685	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	9,963,188	35,781,056	21,067,343	15,626,999	2,790,099	XXX	85,228,685	20.3	65,250,579	18.9	85,228,685	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	11,427,792	56,084,745	24,657,480	6,250,714	3,736,628	XXX	102,157,359	24.4	94,758,035	27.5	59,086,159	43,071,200
6.2 NAIC 2	6,803,189	70,374,327	53,487,399	8,275,225	6,750,052	XXX	145,690,192	34.7	97,344,528	28.3	122,069,152	23,621,039
6.3 NAIC 3		13,156,837	4,641,205			XXX	17,798,042	4.2	20,369,978	5.9	12,109,504	5,688,539
6.4 NAIC 4	620,295	740,930	1,389,770			XXX	2,750,995	0.7		0.0	149,032	2,601,963
6.5 NAIC 5						XXX	0	0.0	3,250,000	0.9		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	18,851,276	140,356,839	84,175,854	14,525,939	10,486,680	XXX	268,396,588	64.0	215,722,541	62.6	193,413,847	74,982,741
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Unaffiliated Bank Loans**												
10.1 NAIC 1						XXX	0	0.0		0.0		
10.2 NAIC 2						XXX	0	0.0		0.0		
10.3 NAIC 3						XXX	0	0.0		0.0		
10.4 NAIC 4						XXX	0	0.0		0.0		
10.5 NAIC 5						XXX	0	0.0		0.0		
10.6 NAIC 6						XXX	0	0.0		0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 24,569,395	134,396,441	61,779,078	25,801,488	6,526,727	0	253,073,129	60.4	XXX	XXX	210,001,930	43,071,200
11.2 NAIC 2	(d) 6,803,189	70,374,327	53,487,399	8,275,225	6,750,052	0	145,690,192	34.7	XXX	XXX	122,069,152	23,621,039
11.3 NAIC 3	(d) 0	13,156,837	4,641,205	0	0	0	17,798,042	4.2	XXX	XXX	12,109,504	5,688,539
11.4 NAIC 4	(d) 620,295	740,930	1,389,770	0	0	0	2,750,995	0.7	XXX	XXX	149,032	2,601,963
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	31,992,879	218,668,535	121,297,452	34,076,713	13,276,779	0	(b) 419,312,358	100.0	XXX	XXX	344,329,618	74,982,741
11.8 Line 11.7 as a % of Col. 7	7.6	52.1	28.9	8.1	3.2	0.0	100.0	XXX	XXX	XXX	82.1	17.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	27,496,643	117,323,692	59,976,719	11,898,747	6,885,514		XXX	XXX	223,581,315	64.9	182,167,215	41,414,100
12.2 NAIC 2	2,303,351	38,683,817	56,357,360				XXX	XXX	97,344,528	28.3	89,845,849	7,498,679
12.3 NAIC 3		9,922,228	10,447,750				XXX	XXX	20,369,978	5.9	16,030,895	4,339,082
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5		3,250,000					XXX	XXX	(c) 3,250,000	0.9		3,250,000
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	29,799,994	169,179,737	126,781,829	11,898,747	6,885,514	0	XXX	XXX	(b) 344,545,821	100.0	288,043,959	56,501,861
12.8 Line 12.7 as a % of Col. 9	8.6	49.1	36.8	3.5	2.0	0.0	XXX	XXX	100.0	XXX	83.6	16.4
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	23,159,723	113,933,254	42,052,287	24,329,940	6,526,727		210,001,931	50.1	182,167,215	52.9	210,001,931	XXX
13.2 NAIC 2	6,498,235	62,798,543	40,442,401	5,777,970	6,552,003		122,069,152	29.1	89,845,849	26.1	122,069,152	XXX
13.3 NAIC 3		8,165,082	3,944,422				12,109,504	2.9	16,030,895	4.7	12,109,504	XXX
13.4 NAIC 4			149,032				149,032	0.0	0	0.0	149,032	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	29,657,958	184,896,879	86,588,142	30,107,910	13,078,730	0	344,329,619	82.1	288,043,959	83.6	344,329,619	XXX
13.8 Line 13.7 as a % of Col. 7	8.6	53.7	25.1	8.7	3.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.1	44.1	20.7	7.2	3.1	0.0	82.1	XXX	XXX	XXX	82.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	1,409,672	20,463,188	19,726,791	1,471,549			43,071,200	10.3	41,414,100	12.0	XXX	43,071,200
14.2 NAIC 2	304,954	7,575,783	13,044,998	2,497,255	198,049		23,621,039	5.6	7,498,679	2.2	XXX	23,621,039
14.3 NAIC 3		4,991,755	696,783				5,688,538	1.4	4,339,082	1.3	XXX	5,688,538
14.4 NAIC 4	620,295	740,930	1,240,738				2,601,963	0.6	0	0.0	XXX	2,601,963
14.5 NAIC 5							0	0.0	3,250,000	0.9	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	2,334,921	33,771,656	34,709,310	3,968,804	198,049	0	74,982,740	17.9	56,501,861	16.4	XXX	74,982,740
14.8 Line 14.7 as a % of Col. 7	3.1	45.0	46.3	5.3	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.6	8.1	8.3	0.9	0.0	0.0	17.9	XXX	XXX	XXX	XXX	17.9

(a) Includes $.....74,982,740 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $.....0 current year of bonds with Z designations and $.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $.....0 current year of bonds with 5GI designations, $.....0 prior year of bonds with 5GI designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....0; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.01 Issuer Obligations	2,995,399	42,304,092	10,334,647	2,923,775		XXX	58,557,913	14.0	57,890,505	16.8	58,557,913	
1.02 Residential Mortgage-Backed Securities	183,015	226,549				XXX	409,564	0.1	666,406	0.2	409,564	
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.05 Totals	3,178,414	42,530,641	10,334,647	2,923,775	0	XXX	58,967,477	14.1	58,556,911	17.0	58,967,477	0
2. **All Other Governments**												
2.01 Issuer Obligations						XXX	0	0.0		0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.01 Issuer Obligations						XXX	0	0.0		0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.01 Issuer Obligations			5,719,608	1,000,000		XXX	6,719,608	1.6	5,015,790	1.5	6,719,608	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.05 Totals	0	0	5,719,608	1,000,000	0	XXX	6,719,608	1.6	5,015,790	1.5	6,719,608	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.01 Issuer Obligations		14,195,915	10,101,520	7,794,314		XXX	32,091,749	7.7	23,817,556	6.9	32,091,749	
5.02 Residential Mortgage-Backed Securities	9,963,188	21,585,141	10,965,823	7,832,686	2,790,099	XXX	53,136,937	12.7	41,433,022	12.0	53,136,936	
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.05 Totals	9,963,188	35,781,056	21,067,343	15,627,000	2,790,099	XXX	85,228,686	20.3	65,250,578	18.9	85,228,685	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.01 Issuer Obligations	8,593,453	116,187,697	65,659,878	12,744,834	10,486,680	XXX	213,672,542	51.0	158,023,485	45.9	175,708,490	37,964,052
6.02 Residential Mortgage-Backed Securities	1,502,064	3,440,895	1,125,494	34,843		XXX	6,103,296	1.5	9,359,701	2.7	4,051,883	2,051,413
6.03 Commercial Mortgage-Backed Securities	2,322,143	10,227,201				XXX	12,549,344	3.0	20,716,774	6.0	5,934,623	6,614,722
6.04 Other Loan-Backed and Structured Securities	6,433,616	10,501,047	17,390,481	1,746,262		XXX	36,071,406	8.6	27,622,580	8.0	7,718,851	28,352,555
6.05 Totals	18,851,276	140,356,840	84,175,853	14,525,939	10,486,680	XXX	268,396,588	64.0	215,722,540	62.6	193,413,847	74,982,742
7. **Hybrid Securities**												
7.01 Issuer Obligations						XXX	0	0.0		0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.01 Issuer Obligations						XXX	0	0.0		0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0		0.0		
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
10. **Unaffiliated Bank Loans**												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0		0.0		
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0		0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. **Total Bonds Current Year**												
11.01 Issuer Obligations	11,588,852	172,687,704	91,815,653	24,462,923	10,486,680	XXX	311,041,812	74.2	XXX	XXX	273,077,760	37,964,052
11.02 Residential Mortgage-Backed Securities	11,648,267	25,252,585	12,091,317	7,867,529	2,790,099	XXX	59,649,797	14.2	XXX	XXX	57,598,383	2,051,413
11.03 Commercial Mortgage-Backed Securities	2,322,143	10,227,201	0	0	0	XXX	12,549,344	3.0	XXX	XXX	5,934,623	6,614,722
11.04 Other Loan-Backed and Structured Securities	6,433,616	10,501,047	17,390,481	1,746,262	0	XXX	36,071,406	8.6	XXX	XXX	7,718,851	28,352,555
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	31,992,878	218,668,537	121,297,451	34,076,714	13,276,779	0	419,312,359	100.0	XXX	XXX	344,329,617	74,982,742
11.09 Line 11.08 as a % of Col. 7	7.6	52.1	28.9	8.1	3.2	0.0	100.0	XXX	XXX	XXX	82.1	17.9
12. **Total Bonds Prior Year**												
12.01 Issuer Obligations	7,974,235	114,720,695	113,401,780	2,955,446	5,695,180	XXX	XXX	XXX	244,747,336	71.0	219,246,976	25,500,361
12.02 Residential Mortgage-Backed Securities	10,583,345	20,502,704	12,262,324	6,920,422	1,190,334	XXX	XXX	XXX	51,459,129	14.9	48,618,975	2,840,154
12.03 Commercial Mortgage-Backed Securities	7,281,401	13,435,373				XXX	XXX	XXX	20,716,774	6.0	11,433,640	9,283,134
12.04 Other Loan-Backed and Structured Securities	3,961,013	20,520,963	1,117,724	2,022,880		XXX	XXX	XXX	27,622,580	8.0	8,744,369	18,878,211
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		
12.08 Totals	29,799,994	169,179,735	126,781,828	11,898,748	6,885,514	0	XXX	XXX	344,545,819	100.0	288,043,960	56,501,860
12.09 Line 12.08 as a % of Col. 9	8.6	49.1	36.8	3.5	2.0	0.0	XXX	XXX	100.0	XXX	83.6	16.4
13. **Total Publicly Traded Bonds**												
13.01 Issuer Obligations	10,968,557	155,281,872	74,573,032	21,965,669	10,288,631	XXX	273,077,761	65.1	219,246,976	63.6	273,077,761	XXX
13.02 Residential Mortgage-Backed Securities	11,358,080	24,379,003	11,203,673	7,867,528	2,790,099	XXX	57,598,383	13.7	48,618,975	14.1	57,598,383	XXX
13.03 Commercial Mortgage-Backed Securities	1,902,482	4,032,141				XXX	5,934,623	1.4	11,433,640	3.3	5,934,623	XXX
13.04 Other Loan-Backed and Structured Securities	5,428,838	1,203,862	811,438	274,713		XXX	7,718,851	1.8	8,744,369	2.5	7,718,851	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	29,657,957	184,896,878	86,588,143	30,107,910	13,078,730	0	344,329,618	82.1	288,043,960	83.6	344,329,618	XXX
13.09 Line 13.08 as a % of Col. 7	8.6	53.7	25.1	8.7	3.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.1	44.1	20.7	7.2	3.1	0.0	82.1	XXX	XXX	XXX	82.1	XXX
14. **Total Privately Placed Bonds**												
14.01 Issuer Obligations	620,295	17,405,831	17,242,622	2,497,255	198,049	XXX	37,964,052	9.1	25,500,361	7.4	XXX	37,964,052
14.02 Residential Mortgage-Backed Securities	290,186	873,582	887,645			XXX	2,051,413	0.5	2,840,154	0.8	XXX	2,051,413
14.03 Commercial Mortgage-Backed Securities	419,661	6,195,060				XXX	6,614,721	1.6	9,283,134	2.7	XXX	6,614,721
14.04 Other Loan-Backed and Structured Securities	1,004,778	9,297,185	16,579,043	1,471,549		XXX	28,352,555	6.8	18,878,211	5.5	XXX	28,352,555
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	2,334,920	33,771,658	34,709,310	3,968,804	198,049	0	74,982,741	17.9	56,501,860	16.4	XXX	74,982,741
14.09 Line 14.08 as a % of Col. 7	3.1	45.0	46.3	5.3	0.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.6	8.1	8.3	0.9	0.0	0.0	17.9	XXX	XXX	XXX	XXX	17.9

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	64,242,944			64,242,944
2. Cost of cash equivalents acquired	246,390,337			246,390,337
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	287,381,123			287,381,123
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	23,252,158	0	0	23,252,158
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	23,252,158	0	0	23,252,158

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	EC Riverwalk 3 LLC		New Orleans	LA	Enhanced Capital State HTC Fund LLC		12/29/2017		2,517,268	667,072	667,072	-	(930,544)	-		-	-	-	0.290
	Model Tobacco Development Group LLC		Vienna	VA	Model Tobacco Master Tenant LLC		10/27/2020		1,048,251	258,867	258,867	-	(644,621)	-		-	-	-	0.090
2199999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated									3,565,519	925,939	925,939	0	(1,575,165)	0	0	0	0	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Alliant Tax Credit Fund 110 LP State		Calabasas	CA	Alliant GP 110 LLC		11/15/2021		1,209,704	1,209,704	1,209,704	-	-	-		-	-	2,359,648	99.990
	Nationwide State Tax Credit Fund III RBC Tax Credit Fund 104 LLC		Cleveland	OH	RBC Tax Credit IV LLC		10/30/2019		4,770,180	4,278,025	4,278,025	-	(253,190)	-		-	-	-	30.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									5,979,884	5,487,729	5,487,729	0	(253,190)	0	0	0	0	2,359,648	XXX
4899999. Subtotal - Unaffiliated									9,545,403	6,413,668	6,413,668	0	(1,828,355)	0	0	0	0	2,359,648	XXX
5099999. Totals									9,545,403	6,413,668	6,413,668	0	(1,828,355)	0	0	0	0	2,359,648	XXX

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated										
	Caritas Center LLC	Richmond	VA	CARITAS Structure Inc.	04/09/2019.			7,965		13.900
	Dominion Arms SP LLC	Norfolk	VA	Dominion Arms SP MM LLC	12/12/2018.			1,994		34.330
	EC Riverwalk 3 LLC	New Orleans	LA	Enhanced Capital State HTC Fund LLC	12/29/2017.			970,437		0.290
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC	10/27/2020.			10,989		0.090
219999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	991,385	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 110 LP State	Calabasas	CA	Alliant GP 110 LLC	11/15/2021.		1,209,704			99.990
	Twain GA LIHTC Master Fund I LLC	St Louis	MO	Twain LIHTC Manager Corp	12/26/2019.			315		30.000
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							1,209,704	315	0	XXX
4899999. Subtotal - Unaffiliated							1,209,704	991,700	0	XXX
5099999. Totals							1,209,704	991,700	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
	Caritas Center LLC	Richmond	VA.	Fully Amortized	04/09/2019.	12/31/2021.	-	-	(7,965)	-	-	(7,965)	-	-	-	-	-	0	-
	Dominion Arms SP LLC	Norfolk	VA.	Fully Amortized	12/12/2018.	12/31/2021.	-	-	(1,994)	-	-	(1,994)	-	-	-	-	-	0	-
	Laurel Hill Venture LLC	Madison	WI.	Distribution	12/15/2015.	12/31/2021.	-	-	-	-	-	0	-	-	-	-	-	0	1,884
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated							0	0	(9,959)	0	0	(9,959)	0	0	0	0	0	0	1,884
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Twain GA LIHTC Master Fund I LLC	St Louis	MO.	Fully Amortized	12/26/2019.	12/31/2021.	-	-	(315)	-	-	(315)	-	-	-	-	-	0	-
4199999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	(315)	0	0	(315)	0	0	0	0	0	0	0
4899999. Subtotal - Unaffiliated							0	0	(10,274)	0	0	(10,274)	0	0	0	0	0	0	1,884
5099999. Totals							0	0	(10,274)	0	0	(10,274)	0	0	0	0	0	0	1,884

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912810 QD 3	U S Treasury Bd				1.A	2,985,648	139.641	3,102,814	2,222,000	2,923,775		(31,671)			4.375	2.224	MN	12,622	97,213	01/09/2020.	11/15/2039.
912828 5J 5	U S Treasury Nt	SD			1.A	995,238	106.984	1,069,844	1,000,000	997,269		662			3.000	3.076	AO	5,138	30,000	11/01/2018.	10/31/2025.
912828 N7 1	U S Treasury 01/15/2026 TIPS				1.A	11,296,158	127.995	14,079,455	11,000,000	12,901,605	753,986	(20,721)			0.625	0.435	JJ	36,969	76,434	11/29/2018.	01/15/2026.
912828 P7 9	U S Treasury Nt	SD			1.A	1,345,048	101.180	1,365,926	1,350,000	1,349,122		744			1.500	1.557	FA	6,881	20,250	05/04/2016.	02/28/2023.
912828 W5 5	U S Treasury Nt	SD			1.A	2,910,117	100.273	3,008,202	3,000,000	2,995,399		28,385			1.875	2.846	FA	19,113	56,250	11/29/2018.	02/28/2022.
912828 W7 1	U S Treasury Nt				1.A	27,165,694	102.922	27,788,913	27,000,000	27,056,096		(24,192)			2.125	2.030	MS	146,590	573,750	04/17/2017.	03/31/2024.
912828 YS 3	U S Treasury Nt				1.A	5,046,504	102.625	5,131,250	5,000,000	5,038,063		(4,494)			1.750	1.646	MN	11,361	87,500	02/05/2020.	11/15/2029.
912828 Z9 4	U S Treasury Nt				1.A	5,357,442	100.641	5,032,030	5,000,000	5,296,584		(35,291)			1.500	0.746	FA	28,329	75,000	04/08/2020.	02/15/2030.
0199999. U.S. Government - Issuer Obligations						57,101,849	XXX	60,578,434	55,572,000	58,557,913	753,986	(86,578)	0	0	XXX	XXX	XXX	267,003	1,016,397	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB			4	1.A	418,909	105.289	422,336	401,122	409,564		(3,259)			6.500	4.444	MON	2,173	26,073	11/29/2018.	06/15/2024.
0299999. U.S. Government - Residential Mortgage-Backed Securities						418,909	XXX	422,336	401,122	409,564	0	(3,259)	0	0	XXX	XXX	XXX	2,173	26,073	XXX	XXX
0599999. Total - U.S. Government						57,520,758	XXX	61,000,770	55,973,122	58,967,477	753,986	(89,837)	0	0	XXX	XXX	XXX	269,176	1,042,470	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
111746 JE 4	Brockton MA Txbl				1.E FE	430,000	101.699	437,306	430,000	430,000					2.408	2.408	MN	1,208		10/21/2021.	11/01/2030.
111746 JF 1	Brockton MA Txbl				1.E FE	350,000	102.293	358,024	350,000	350,000					2.558	2.558	MN	1,045		10/21/2021.	11/01/2031.
111746 JG 9	Brockton MA Txbl			2	1.E FE	650,000	102.898	668,834	650,000	650,000					2.708	2.708	MN	2,054		10/21/2021.	11/01/2032.
111746 JH 7	Brockton MA Txbl			2	1.E FE	350,000	103.462	362,116	350,000	350,000					2.858	2.858	MN	1,167		10/21/2021.	11/01/2033.
137087 LP 5	Canal Winchester OH Loc SD GO Ref				1.D FE	5,167,856	126.661	5,503,433	4,345,000	4,939,608		(76,182)			5.250	3.041	JD	19,009	228,113	11/29/2018.	12/01/2028.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						6,947,856	XXX	7,329,713	6,125,000	6,719,608	0	(76,182)	0	0	XXX	XXX	XXX	24,483	228,113	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						6,947,856	XXX	7,329,713	6,125,000	6,719,608	0	(76,182)	0	0	XXX	XXX	XXX	24,483	228,113	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
010268 AZ 3	Alabama Fed Aid HW Fin AuthRev Spl Oblig			2	1.B FE	1,133,690	119.939	1,199,394	1,000,000	1,084,125		(16,549)			5.000	3.051	MS	16,667	50,000	11/29/2018.	09/01/2035.
010268 CX 6	Alabama Fed Aid HW Fin AuthRev Txbl Ser			2	1.C FE	700,000	101.022	707,151	700,000	700,000					2.650	2.650	MS	3,968		10/07/2021.	09/01/2037.
114894 WD 6	Broward Cnty FL Arpt Sys Rev Amt-Ser A			2	1.F FE	4,359,280	114.821	4,592,824	4,000,000	4,207,452		(50,954)			5.000	3.510	AO	50,000	200,000	11/29/2018.	10/01/2032.
155498 ML 9	Central TX Regional Mob Auth Txbl Ref Se			2	1.G FE	400,000	102.935	411,741	400,000	400,000					2.674	2.674	JJ	1,931		10/07/2021.	01/01/2033.
155498 MM 7	Central TX Regional Mob Auth Txbl Ref Se			2	1.G FE	425,000	102.777	436,804	425,000	425,000					2.774	2.774	JJ	2,129		10/07/2021.	01/01/2034.
167562 NW 3	Chicago IL Midway Arpt Rev AMT Ref 2nd L			2	1.G FE	4,663,116	107.980	4,702,546	4,355,000	4,482,622		(60,592)			5.000	3.471	JJ	108,875	217,750	11/29/2018.	01/01/2033.
167593 A4 4	Chicago IL O'Hare Int Arpt Rev Ref-Gen-S			2	1.F FE	3,859,100	119.688	4,189,070	3,500,000	3,733,889		(42,064)			5.000	3.530	JJ	87,500	175,000	11/29/2018.	01/01/2035.
235036 8J 2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref F			1	1.E FE	595,000	102.497	609,858	595,000	595,000					2.691	2.691	MN	2,268		10/28/2021.	11/01/2034.
305734 AB 1	Fairview Health Services Sr Nt			1	1.F FE	1,092,166	98.652	1,085,173	1,100,000	1,092,293		127			2.558	2.653	MON	1,251	4,846	10/22/2021.	11/15/2031.
407287 MF 5	Hamilton Cnty OH Sales Tax Rev Ref Ser A			2	1.D FE	4,488,641	115.337	4,959,495	4,300,000	4,421,716		(22,413)			4.000	3.370	JD	14,333	172,000	11/29/2018.	12/01/2031.
542690 W9 9	Long Island Pwr Auth NY El Rev Bld Amer			1	1.F FE	5,735,550	139.101	6,955,035	5,000,000	5,674,314		(20,866)			5.850	4.774	MN	48,750	292,500	11/29/2018.	05/01/2041.
575579 LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A				1.C FE	5,700,500	127.575	6,378,765	5,000,000	5,275,338		(33,381)			5.250	4.271	JJ	131,250	131,250	01/28/2021.	07/01/2028.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						33,152,043	XXX	36,227,856	30,375,000	32,091,749	0	(246,692)	0	0	XXX	XXX	XXX	468,922	1,243,346	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3132CW AU 8	FHLMC Pool #B0019			4	1.A	2,095,010	105.753	2,136,093	2,019,895	2,091,922		(1,078)			3.500	1.513	MON	5,891	70,696	10/24/2019.	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068			4	1.A	5,208,330	100.456	5,115,987	5,092,748	5,202,896		(2,980)			1.500	0.835	MON	6,366	76,391	08/19/2020.	10/25/2035.
3132DW A6 0	FHLMC Pool #SD8129				1.A	8,437,510	102.134	8,182,549	8,011,582	8,432,247		(5,263)			2.500	1.158	MON	16,691	183,599	01/20/2021.	02/25/2051.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138M4 D8 2	FNMA Pool #AP1026			4	1.A	357,662	105.368	391,801	371,841	358,232		106			3.000	3.853	MON	930	11,155	11/29/2018.	07/25/2042.
3138W9 LM 0	FNMA Pool #AS0331			4	1.A	1,188,877	105.298	1,303,119	1,237,548	1,190,947		335			3.000	3.779	MON	3,094	37,127	11/29/2018.	08/25/2043.
3138X0 Y2 8	FNMA Pool #AU1628			4	1.A	1,841,808	105.298	2,018,970	1,917,380	1,845,021		546			3.000	3.786	MON	4,793	57,521	11/29/2018.	07/25/2043.
3138YY DT 7	FNMA Pool #AZ6413			4	1.A	843,088	105.058	927,472	882,819	844,117		105			3.000	4.107	MON	2,207	26,484	11/29/2018.	11/25/2045.
3140KD G4 6	FNMA Pool #BP5618			4	1.A	2,503,902	102.123	2,458,536	2,407,417	2,502,242		(441)			2.500	1.282	MON	5,015	60,185	06/18/2020.	06/25/2050.
3140QD 6N 9	FNMA Pool #CA6276			4	1.A	1,716,467	99.962	1,677,807	1,678,440	1,715,768		(181)			2.000	1.552	MON	2,797	33,569	06/18/2020.	07/25/2050.
31416X YZ 7	FNMA Pool #AB2527			4	1.A	2,320,968	109.017	2,511,994	2,304,227	2,318,801		1			4.000	3.765	MON	7,681	92,169	06/28/2011.	03/25/2041.
31418B TJ 5	FNMA Pool #MA2352			4	1.A	2,022,962	106.761	2,080,895	1,949,110	2,018,909		124			3.500	2.410	MON	5,685	68,219	07/31/2015.	08/01/2045.
31418D 2L 5	FNMA Pool #MA4378				1.A	9,752,940	99.810	9,667,913	9,686,346	9,751,940		(1,000)			2.000	1.927	MON	16,144	96,863	06/21/2021.	07/25/2051.
31418D CA 8	FNMA Pool #MA3664			4	1.A	2,920,446	106.538	3,002,554	2,818,284	2,916,233		(749)			4.000	1.542	MON	9,394	112,731	07/10/2019.	05/25/2049.
31418D CB 6	FNMA Pool #MA3665			4	1.A	1,287,376	107.067	1,317,232	1,230,283	1,285,860		(277)			4.500	1.916	MON	4,614	55,363	06/14/2019.	05/25/2049.
31418D WR 9	FNMA Pool #MA4255			4	1.A	9,334,745	99.962	9,044,693	9,048,104	9,329,803		(4,942)			2.000	1.567	MON	15,080	165,882	01/20/2021.	02/25/2051.
31419B CT 0	FNMA Pool #AE0981			4	1.A	960,909	107.251	999,505	931,931	957,600		(14)			3.500	2.717	MON	2,718	32,618	09/23/2011.	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795			4	1.A	376,231	107.251	382,645	356,776	374,398		18			3.500	2.156	MON	1,041	12,487	01/06/2015.	11/25/2040.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						53,169,231	XXX	53,219,765	51,944,731	53,136,936	0	(15,690)	0	0	XXX	XXX	XXX	110,141	1,193,059	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						86,321,274	XXX	89,447,621	82,319,731	85,228,685	0	(262,382)	0	0	XXX	XXX	XXX	579,063	2,436,405	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R LJ 9	AT&T Inc Sr Nt			1	2.B FE	197,993	100.700	211,470	210,000	198,049		56			3.550	3.853	MS	2,195	3,728	09/09/2021.	09/15/2055.
00287Y AQ 2	Abbvie Inc Sr Nt			1	2.B FE	5,086,950	106.289	5,314,435	5,000,000	5,035,054		(9,673)			3.600	3.378	MN	23,500	180,000	03/01/2016.	05/14/2025.
00287Y AY 5	Abbvie Inc Sr Nt			1	2.B FE	1,840,258	105.817	2,116,340	2,000,000	1,900,180		20,274			3.200	4.471	MN	8,356	64,000	11/29/2018.	05/14/2026.
015271 AT 6	Alexandria Real Estate Equity Sr Nt			1	2.A FE	142,237	103.615	139,880	135,000	141,861		(376)			2.750	2.034	JD	165	1,856	07/14/2021.	12/15/2029.
015271 AV 1	Alexandria Real Estate Equity Sr Nt			1	2.A FE	184,442	94.051	188,103	200,000	185,198		756			1.875	2.650	FA	1,563	1,875	04/29/2021.	02/01/2033.
01882Y AB 2	Alliant Energy Finance Sr Nt			1	2.B FE	5,043,800	110.818	5,540,900	5,000,000	5,032,233		(4,276)			4.250	4.135	JD	9,444	212,500	02/14/2019.	06/15/2028.
024836 AF 5	American Campus CMNTYS Sr Nt			1	2.B FE	336,841	102.344	337,734	330,000	336,359		(482)			2.850	2.577	FA	3,919	4,703	04/26/2021.	02/01/2030.
03027X AY 6	American Tower Corp Sr Nt			1	2.C FE	413,096	107.514	430,054	400,000	412,915		(181)			3.700	3.515	AO	3,124	7,400	04/29/2021.	10/15/2049.
03040W AK 1	American Water Cap Corp Sr Nt			1	2.A FE	4,980,050	105.357	5,267,855	5,000,000	4,995,068		2,146			3.850	3.898	MS	64,167	192,500	11/08/2013.	03/01/2024.
031162 CJ 7	Amgen Inc Sr Nt			1	2.A FE	6,995,730	104.273	7,299,082	7,000,000	6,997,884		424			2.600	2.607	FA	66,733	182,000	08/10/2016.	08/19/2026.
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt			1	2.B FE	324,373	138.681	346,703	250,000	323,214		(1,158)			5.550	3.791	JJ	6,090	6,938	03/31/2021.	01/23/2049.
036752 AP 8	Anthem Inc Sr Nt			1	2.B FE	572,786	102.411	588,862	575,000	572,941		155			2.550	2.594	MS	4,317	7,250	03/08/2021.	03/15/2031.
036752 AS 2	Anthem Inc Sr Nt			1	2.B FE	274,004	111.479	306,566	275,000	274,018		14			3.600	3.620	MS	2,915	4,895	03/08/2021.	03/15/2051.
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA			1	1.G FE	273,941	102.294	281,308	275,000	274,019		78			2.700	2.744	AO	1,856	4,125	03/09/2021.	04/01/2031.
04273W AC 5	Arrow Electronics Inc Sr Nt			1	2.C FE	558,816	100.930	565,210	560,000	558,819		3			2.950	2.974	FA	1,377		11/16/2021.	02/15/2032.
045054 AL 7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	1,436,065	106.300	1,381,896	1,300,000	1,420,758		(15,307)			4.250	1.616	MN	9,208	38,250	09/15/2021.	11/01/2029.
045054 AP 8	Ashtead Capital Inc Sr Nt			1	2.C FE	344,120	97.583	336,663	345,000	344,150		30			2.450	2.479	FA	3,264		08/03/2021.	08/12/2031.
058498 AV 8	Ball Corp Sr Nt			1	3.A FE	3,144,000	110.050	3,521,590	3,200,000	3,165,392		7,204			4.875	5.165	MS	45,933	156,000	11/29/2018.	03/15/2026.
06050T JZ 6	Bank of America NA Sub Bk Nt				1.G FE	3,012,302	136.842	4,173,666	3,050,000	3,021,442		1,080			6.000	6.097	AO	38,633	183,000	01/28/2021.	10/15/2036.
07274N AL 7	Bayer US Finance II LLC Sr Nt			1	2.B FE	506,640	111.936	492,520	440,000	503,624		(3,016)			4.375	2.055	JD	856	9,625	09/15/2021.	12/15/2028.
084659 AV 3	Berkshire Hathaway Energy Sr Nt			1	1.G FE	571,395	111.156	555,781	500,000	569,176		(2,219)			3.700	1.889	JJ	8,531		09/15/2021.	07/15/2030.
084659 AX 9	Berkshire Hathaway Energy Sr Nt			1	1.G FE	235,590	122.414	244,828	200,000	235,090		(500)			4.250	3.292	AO	1,794	4,250	04/28/2021.	10/15/2050.
097023 BK 0	Boeing Co Sr Nt			1	2.C FE	128,599	100.754	130,980	130,000	128,657		58			3.300	3.398	MS	1,430	2,145	04/26/2021.	03/01/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
097023 CJ 2	Boeing Co Sr Nt			1	2.C FE	469,290	104.698	481,613	460,000	468,903		(387)			3.600	3.403	MN	2,760	14,760	05/24/2021.	05/01/2034.
097023 CU 7	Boeing Co Sr Nt			1	2.C FE	206,512	112.953	203,316	180,000	203,619		(2,893)			5.040	2.329	MN	1,512	9,072	04/26/2021.	05/01/2027.
097023 CV 5	Boeing Co Sr Nt				2.C FE	646,060	128.866	676,544	525,000	642,869		(3,191)			5.705	3.969	MN	4,992	29,951	03/31/2021.	05/01/2040.
097023 CW 3	Boeing Co Sr Nt			1	2.C FE	675,531	135.774	719,600	530,000	673,576		(1,955)			5.805	4.154	MN	5,128	30,767	04/27/2021.	05/01/2050.
097023 CY 9	Boeing Co Sr Nt			1	2.C FE	619,528	116.801	619,046	530,000	613,393		(6,135)			5.150	2.948	MN	4,549	27,295	04/26/2021.	05/01/2030.
10373Q BG 4	BP Cap Mkts America Sr Nt			1	1.F FE	366,144	98.438	393,750	400,000	366,667		523			3.000	3.466	FA	4,233	6,000	03/31/2021.	02/24/2050.
110122 CR 7	Bristol-Myers Squibb Co Sr Nt			1	1.F FE	296,865	124.033	310,081	250,000	296,094		(771)			4.250	3.229	AO	1,918	10,625	03/31/2021.	10/26/2049.
11135F AQ 4	Broadcom Inc Sr Unsecured Nt			1	2.C FE	1,098,630	111.053	1,110,527	1,000,000	1,096,676		(1,954)			4.150	2.876	MN	5,303	20,750	10/18/2021.	11/15/2030.
11135F BK 6	Broadcom Inc Sr Nt			1	2.C FE	282,645	104.501	287,379	275,000	282,529		(116)			3.419	3.124	AO	1,985		10/15/2021.	04/15/2033.
11135F BL 4	Broadcom Inc Sr Unsecured Nt			1	2.C FE	1,026,360	104.428	1,044,282	1,000,000	1,026,011		(349)			3.469	3.207	AO	7,323		10/19/2021.	04/15/2034.
11135F BQ 3	Broadcom Inc Sr Unsecured Nt			1	2.C FE	784,032	100.500	803,998	800,000	784,185		153			3.187	3.357	MN	3,258	3,187	10/19/2021.	11/15/2036.
1248EP CN 1	CCO Holdings LLC Sr Nt			1	3.B FE	650,924	103.067	648,293	629,000	647,645	(1,774)	(1,505)			4.500	3.984	MN	4,718	14,153	05/13/2021.	05/01/2032.
125523 CM 0	Cigna Corp Sr Nt			1	2.B FE	849,014	100.544	854,621	850,000	849,091		77			2.375	2.388	MS	5,944	10,767	03/01/2021.	03/15/2031.
125523 CQ 1	Cigna Corp Sr Nt			1	2.B FE	278,800	105.475	295,331	280,000	278,822		22			3.400	3.423	MS	2,803	5,077	03/02/2021.	03/15/2051.
126307 BF 3	CSC Holdings Inc Sr Nt			1	3.C FE	125,760	93.631	122,657	131,000	122,657	(3,467)	364			3.375	3.863	FA	1,670	2,211	03/03/2021.	02/15/2031.
131347 CM 6	Calpine Corp 1st Lein HY Nt			1	3.A FE	519,375	103.350	516,750	500,000	515,992		(3,383)			4.500	3.550	FA	8,500	11,250	03/04/2021.	02/15/2028.
14448C AR 5	Carrier Global Corp Sr Nt			1	2.C FE	202,334	104.632	209,264	200,000	202,273		(61)			3.377	3.292	AO	1,613	3,377	04/22/2021.	04/05/2040.
14448C AS 3	Carrier Global Corp Sr Nt			1	2.C FE	660,320	106.740	704,484	660,000	660,321		1			3.577	3.574	AO	5,640	11,804	04/22/2021.	04/05/2050.
159864 AG 2	Charles River Laboratories Sr Nt			1	3.B FE	274,000	101.508	278,131	274,000	274,000					3.750	3.750	MS	3,025	4,909	03/08/2021.	03/15/2029.
159864 AJ 6	Charles River Laboratories Sr Nt			1	3.B FE	171,000	102.433	175,160	171,000	171,000					4.000	4.000	MS	2,014	3,268	03/08/2021.	03/15/2031.
171484 AE 8	Churchhill Downs Inc St Nt			1	4.A FE	744,433	104.047	750,176	721,000	740,930		(3,502)			4.750	4.002	JJ	15,792	17,124	03/10/2021.	01/15/2028.
171484 AG 3	Churchhill Downs Inc Sr Nt			1	4.A FE	367,655	103.877	365,648	352,000	363,069		(4,586)			5.500	3.770	AO	4,840	19,360	03/04/2021.	04/01/2027.
17308C C5 3	Citigroup Funding Inc Sr Nt			1	2.A FE	3,027,030	104.005	3,120,147	3,000,000	3,022,600		(2,349)			2.976	2.868	MN	13,888	89,280	01/28/2021.	11/05/2030.
174610 AJ 4	Citizens Financial Group Sub Nt			1	2.B FE	3,000,000	107.701	3,231,039	3,000,000	3,000,000					4.350	4.350	FA	54,375	130,500	07/28/2015.	08/01/2025.
205887 CD 2	ConAgra Foods Inc Sr Nt			1	2.C FE	163,552	126.815	164,860	130,000	162,546		(1,006)			5.300	3.304	MN	1,148	6,890	04/27/2021.	11/01/2038.
212015 AN 1	Continental Resources Inc Sr Nt			1	2.C FE	652,963	104.380	652,378	625,000	652,087		(876)			3.800	1.954	JD	1,979		12/01/2021.	06/01/2024.
22003B AM 8	Corporate Office Prop LP Sr Nt			1	2.C FE	843,868	99.595	846,556	850,000	844,315		447			2.750	2.832	AO	4,935	13,895	03/04/2021.	04/15/2031.
22003B AP 1	Corporate Office Prop LP Sr Nt			1	2.C FE	597,156	98.242	589,450	600,000	597,178		22			2.900	2.947	JD	2,127		11/02/2021.	12/01/2033.
22822V AQ 4	Crown Castle Intl Corp Sr Nt			1	2.C FE	133,904	113.292	141,615	125,000	133,780		(124)			4.150	3.743	JJ	2,594	2,594	03/31/2021.	07/01/2050.
23338V AB 2	DTE Electric Co Sr Nt			1	1.F FE	1,997,152	104.889	2,097,770	2,000,000	1,999,579		180			3.650	3.660	MS	21,494	73,000	11/29/2018.	03/15/2024.
233853 AD 2	Daimler Trucks Finance NA Sr Nt			1	2.A FE	1,224,682	100.849	1,235,404	1,225,000	1,224,687		5			1.625	1.634	JD	940		12/02/2021.	12/13/2024.
251526 CB 3	Deutsche Bank AG NY Branch Sr Non Prefer			2	2.B FE	1,299,517	105.783	1,295,842	1,225,000	1,297,759		(1,758)			3.961	1.848	MN	4,717		12/02/2021.	11/26/2025.
25179M AV 5	Devon Energy Corp Sr Nt			1	2.C FE	590,500	114.385	587,940	514,000	589,132		(1,368)			5.850	1.756	JD	1,336	15,035	12/03/2021.	12/15/2025.
25278X AN 9	Diamondback Energy Inc Sr Nt			1	2.C FE	542,635	106.084	530,422	500,000	541,221		(1,414)			3.500	2.320	JD	1,458	8,750	09/15/2021.	12/01/2029.
25470D AT 6	Discovery Communications Sr Nt			1	2.C FE	296,453	123.956	309,890	250,000	295,688		(765)			5.200	4.038	MS	3,647	6,500	03/31/2021.	09/20/2047.
25470D BJ 7	Discovery Communications Sr Nt			1	2.C FE	363,902	107.036	363,922	340,000	362,290		(1,612)			3.625	2.720	MN	1,575	12,325	04/29/2021.	05/15/2030.
25746U DG 1	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	230,992	106.618	223,897	210,000	229,960		(1,031)			3.375	2.079	AO	1,772	3,544	07/15/2021.	04/01/2030.
260543 CG 6	Dow Chemical Co Sr Nt			1	2.B FE	137,054	119.603	143,523	120,000	136,714		(340)			4.375	3.420	MN	671	2,625	05/20/2021.	11/15/2042.
260543 DD 2	Dow Chemical Co Sr Nt			1	2.B FE	398,646	108.707	423,957	390,000	398,537		(109)			3.600	3.478	MN	1,794	17,121	04/29/2021.	11/15/2050.
26441Y BA 4	Duke-Weeks Realty LP Sr Nt			1	2.A FE	935,333	106.836	1,068,362	1,000,000	954,748		6,553			3.375	4.243	JD	1,500	33,750	11/29/2018.	12/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29278N AF 0	Energy Transfer Partners Sr Nt Ser 10Y			1	2.C FE	2,414,785	112.862	2,821,553	2,500,000	2,437,850		7,856			4.950	5.412	JD	5,500	123,750	11/29/2018.	06/15/2028.
29364W BA 5	Entergy Louisiana LLC Sec Nt			1	1.F FE	165,880	114.380	160,131	140,000	164,969		(911)			4.000	2.162	MS	1,649	2,800	07/15/2021.	03/15/2033.
29366M AC 2	Entergy Arkansas LLC 1st Mtg Bd			1	1.F FE	135,517	106.212	138,076	130,000	135,456		(62)			3.350	3.133	JD	194	3,085	04/27/2021.	06/15/2052.
29379V BH 5	Enterprise Products Operations Sr Nt			1	2.A FE	3,985,400	107.451	4,298,044	4,000,000	3,993,644		1,401			3.700	3.742	FA	55,911	148,000	05/04/2015.	02/15/2026.
30034W AB 2	Evergy Inc Sr Nt			1	2.B FE	447,854	102.705	431,363	420,000	446,383		(1,471)			2.900	1.989	MS	3,586	6,090	07/16/2021.	09/15/2029.
30040W AB 4	Eversource Energy Sr Nt			1	2.A FE	1,891,382	105.324	2,106,478	2,000,000	1,933,502		14,184			3.350	4.222	MS	19,728	67,000	11/29/2018.	03/15/2026.
30040W AL 2	Eversource Energy Sr Nt			1	2.A FE	273,939	100.571	276,570	275,000	274,015		77			2.550	2.594	MS	2,065	3,584	03/08/2021.	03/15/2031.
30231G AW 2	Exxon Mobil Corp Sr Nt			1	1.D FE	717,152	117.265	762,221	650,000	715,848		(1,303)			4.114	3.482	MS	8,914	13,371	03/31/2021.	03/01/2046.
30231G BK 7	Exxon Mobil Corp Sr Nt			1	1.D FE	733,250	109.862	714,100	650,000	729,687		(3,563)			3.482	1.821	MS	6,413	11,317	09/15/2021.	03/19/2030.
31428X BP 0	Fedex Corp Sr Nt			1	2.B FE	9,337,270	108.081	10,808,140	10,000,000	9,531,785		65,610			3.400	4.278	FA	128,444	340,000	11/29/2018.	02/15/2028.
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	546,585	97.989	538,942	550,000	546,840		256			2.250	2.320	MS	4,125	6,153	02/23/2021.	03/01/2031.
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt			1	2.B FE	521,824	100.797	529,184	525,000	521,920		96			3.100	3.141	MS	5,425	8,092	02/23/2021.	03/01/2041.
337358 BH 7	First Union Corp Sub Bk Nt				2.B FE	6,729,000	123.952	6,197,595	5,000,000	5,684,261		(132,532)			7.574	4.256	FA	157,792	378,700	08/24/2012.	08/01/2026.
33834D AA 2	Five Corners Funding Trust Sr Nt			1	1.G FE	320,082	103.785	311,356	300,000	319,445		(637)			2.850	1.982	MN	1,093	4,275	09/15/2021.	05/15/2030.
35137L AK 1	Fox Corp Sr Nt			1	2.B FE	320,050	136.472	341,181	250,000	318,979		(1,071)			5.576	3.899	JJ	6,041	6,970	03/31/2021.	01/25/2049.
361448 AU 7	GATX Corp Sr Nt			1	2.B FE	267,084	127.096	266,902	210,000	265,678		(1,406)			5.200	3.476	MS	3,215	10,920	02/22/2021.	03/15/2044.
369550 AX 6	General Dynamics Corp Sr Nt			2	1.G FE	6,694,975	102.882	7,201,719	7,000,000	6,845,765		30,987			2.125	2.634	FA	56,194	148,750	11/09/2016.	08/15/2026.
37045V AU 4	General Motors Co Sr Nt			1	2.C FE	1,988,880	122.921	1,966,738	1,600,000	1,945,898		(42,982)			6.800	2.612	AO	27,200	54,400	03/30/2021.	10/01/2027.
37045X CY 0	General Motors Co Sr Nt			1	2.C FE	1,078,105	106.747	1,072,809	1,005,000	1,073,766		(4,339)			3.600	2.667	JD	1,005	29,880	07/15/2021.	06/21/2030.
37045X DE 3	General Motors Finl Co Sr Nt			1	2.C FE	373,405	97.275	379,371	390,000	374,454		1,048			2.350	2.854	JJ	4,404	4,583	04/21/2021.	01/08/2031.
37331N AK 7	Georgia-Pacific LLC Sr Nt			1	1.G FE	216,989	100.632	211,328	210,000	216,644		(345)			2.300	1.873	AO	818	2,415	07/15/2021.	04/30/2030.
37940X AA 0	Global Payments Inc Sr Nt			1	2.C FE	893,464	102.862	894,895	870,000	892,758		(706)			2.650	1.762	FA	8,710		11/23/2021.	02/15/2025.
37940X AC 6	Global Payments Inc Sr Nt			1	2.C FE	142,035	115.301	149,891	130,000	141,887		(149)			4.150	3.618	FA	2,038	2,698	05/20/2021.	08/15/2049.
37940X AF 9	Global Payments Inc Sr Nt			1	2.C FE	799,440	100.045	800,359	800,000	799,459		19			1.500	1.522	MN	1,300		11/16/2021.	11/15/2024.
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo			1	1.F FE	350,000	98.609	345,132	350,000	350,000					2.383	2.383	JJ	3,707		07/14/2021.	07/21/2032.
38148L AE 6	Goldman Sachs Group Inc Sr Nt				2.A FE	2,990,340	106.748	3,202,434	3,000,000	2,996,313		1,001			3.750	3.789	MN	12,188	112,500	05/19/2015.	05/22/2025.
404121 AJ 4	HCA INC Sr Nt			1	3.A FE	2,940,000	116.851	3,505,533	3,000,000	2,955,763		5,283			5.625	5.896	MS	56,250	168,750	11/29/2018.	09/01/2028.
40434L AG 0	HP Inc Sr Nt			1	2.B FE	351,516	98.796	345,784	350,000	351,458		(58)			2.650	2.599	JD	361	4,663	07/16/2021.	06/17/2031.
446413 AL 0	Huntington Ingalls Industries Sr Nt			1	2.C FE	1,252,683	106.106	1,326,325	1,250,000	1,251,773		(271)			3.483	3.456	JD	3,628	43,538	06/14/2018.	12/01/2027.
446413 AT 3	Huntington Ingalls Industries Sr Nt			1	2.C FE	146,575	111.508	144,960	130,000	145,447		(1,128)			4.200	2.563	MN	910	2,730	04/30/2021.	05/01/2030.
44891A BL 0	Hyundai Capital America Sr Nt			1	2.A FE	663,377	125.601	660,659	526,000	653,105		(10,272)			6.375	2.966	AO	7,731	30,313	05/06/2021.	04/08/2030.
44891A BP 1	Hyundai Capital America Sr Nt			1	2.A FE	629,606	99.671	622,945	625,000	629,109		(497)			2.375	2.250	AO	3,134	15,957	04/06/2021.	10/15/2027.
45475Q AR 4	Indiana Gas Co MT Nt				2.A FE	1,721,829	127.939	1,919,082	1,500,000	1,670,894		(17,423)			7.080	5.272	MS	31,270	106,200	11/29/2018.	10/05/2029.
458140 BM 1	Intel Corp Sr Nt			1	1.E FE	508,256	133.423	533,693	400,000	506,707		(1,550)			4.750	3.278	MS	5,067	9,500	04/29/2021.	03/25/2050.
459200 KA 8	International Bus Machs Corp Sr Nt			1	1.G FE	335,778	108.779	326,337	300,000	334,546		(1,232)			3.500	1.823	MN	1,342	5,250	09/16/2021.	05/15/2029.
459200 KC 4	International Bus Machs Corp Sr Nt			1	1.G FE	463,296	121.656	486,625	400,000	462,289		(1,007)			4.250	3.374	MN	2,172	17,000	03/31/2021.	05/15/2049.
46188B AB 8	Invitation Homes OP Sr Nt			1	2.C FE	998,710	99.039	990,392	1,000,000	998,735		25			2.300	2.320	MN	3,578		11/01/2021.	11/15/2028.
46625H JY 7	JPMorgan Chase & Co Sub Nt				1.G FE	4,901,115	106.442	5,322,120	5,000,000	4,951,162		16,811			3.875	4.264	MS	59,740	193,750	11/29/2018.	09/10/2024.
49271V AM 2	Keurig Dr Pepper Inc Sr Nt			1	2.B FE	278,947	104.328	292,119	280,000	278,964		17			3.350	3.370	MS	2,762	4,690	03/01/2021.	03/15/2051.

SCHEDULE D - PART 1

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

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49446R AN 9	Kimco Realty Corp Sr Nt			1	2.A FE	2,433,680	101.810	2,545,255	2,500,000	2,485,070		17,319			3.400	4.139	MN	14,167	85,000	11/29/2018.	11/01/2022.
50540R AS 1	Laboratory Corp of America Sr Nt			1	2.B FE	138,954	122.418	146,902	120,000	138,654		(300)			4.700	3.693	FA	2,350	2,820	05/20/2021.	02/01/2045.
529043 AE 1	Lexington Realty Trust Sr Nt			1	2.B FE	1,037,146	99.711	1,036,001	1,039,000	1,037,334		188			2.700	2.721	MS	8,260	10,603	10/26/2021.	09/15/2030.
53227J AC 8	Life Storage LP Sr Nt			1	2.B FE	280,533	98.431	277,575	282,000	280,604		71			2.200	2.262	AO	1,310	3,102	07/14/2021.	10/15/2030.
539830 BE 8	Lockheed Martin Corp Sr Nt			1	1.G FE	2,991,420	104.735	3,142,038	3,000,000	2,997,027		885			2.900	2.933	MS	29,000	87,000	02/12/2015.	03/01/2025.
552953 CF 6	MGM Mirage Sr Nt			1	4.A FE	151,949	107.218	149,032	139,000	149,032	(1,270)	(1,646)			5.500	3.715	AO	1,614	7,645	03/05/2021.	04/15/2027.
565849 AE 6	Marathon Oil Corp Nt			1	2.C FE	311,723	132.612	331,530	250,000	309,803		(1,919)			6.600	4.468	AO	4,125	8,250	03/31/2021.	10/01/2037.
565849 AP 1	Marathon Oil Corp Sr Nt			2	2.C FE	526,230	109.751	520,221	474,000	520,732		(5,498)			4.400	2.404	JJ	9,617	10,428	04/28/2021.	07/15/2027.
573284 AV 8	Martin Marietta Materials Inc Sr Nt			1	2.B FE	143,492	100.790	141,106	140,000	143,318		(174)			2.500	2.174	MS	1,031	1,750	07/14/2021.	03/15/2030.
59217G CK 3	Met Life Global Funding I Secured Nt				1.D FE	931,785	106.395	1,063,953	1,000,000	953,169		7,183			3.000	3.923	MS	8,500	30,000	11/29/2018.	09/19/2027.
595112 BS 1	Micron Technology Inc Sr Unsecured Nt			1	2.C FE	800,000	100.557	804,455	800,000	800,000					2.703	2.703	AO	3,604		10/18/2021.	04/15/2032.
61746B DZ 6	Morgan Stanley Sr Nt			1	1.G FE	2,173,547	108.435	2,439,792	2,250,000	2,203,694		10,168			3.875	4.433	JJ	37,297	87,188	11/29/2018.	01/27/2026.
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt			1	1.F FE	173,215	105.199	178,838	170,000	173,147		(68)			3.217	3.089	AO	1,048	2,734	05/24/2021.	04/22/2042.
61945C AE 3	Mosaic Co Sr Nt				2.C FE	159,429	133.400	166,751	125,000	158,715		(713)			5.625	3.798	MN	898	7,031	04/06/2021.	11/15/2043.
62912X AF 1	NGPL Pipeco LLC Sr Nt			2	2.C FE	773,098	111.291	765,683	688,000	770,713		(2,385)			4.875	2.368	FA	12,671		11/16/2021.	08/15/2027.
62928C AA 0	NGPL Pipeco LLC Sr Nt				2.C FE	981,526	101.908	993,606	975,000	981,229		(296)			3.250	3.172	JJ	19,981		05/27/2021.	07/15/2031.
637417 AL 0	National Retail Properties Inc Sr Nt			1	2.A FE	411,262	112.823	403,906	358,000	409,154		(2,109)			4.300	1.960	AO	3,250	7,697	09/20/2021.	10/15/2028.
637417 AQ 9	National Retail Properties Inc Sr Nt			1	2.A FE	273,884	104.015	291,242	280,000	273,987		102			3.500	3.620	AO	2,069	5,853	03/15/2021.	04/15/2051.
641062 AE 4	Nestle Holdings Inc. Sr Nt			1	1.D FE	5,936,724	107.244	6,434,610	6,000,000	5,963,622		8,953			3.500	3.676	MS	56,583	210,000	11/29/2018.	09/24/2025.
651229 AV 8	Newell Rubbermaid Inc Sr Nt			1	3.A FE	4,998,450	103.154	5,157,685	5,000,000	4,999,690		231			4.350	4.355	AO	54,375	217,500	03/18/2016.	04/01/2023.
651290 AR 9	Newfield Exploration Co Sr Nt			1	2.C FE	1,379,000	110.990	1,387,376	1,250,000	1,376,658		(2,342)			5.375	2.527	JJ	33,594		12/02/2021.	01/01/2026.
651639 AP 1	Newmont Mining Corp Sr Nt			1	2.A FE	496,066	125.974	503,895	400,000	493,867		(2,199)			4.875	3.252	MS	5,742	9,750	05/20/2021.	03/15/2042.
65480C AC 9	Nissan Motor Acc Co Sr Nt			1	2.C FE	499,880	97.595	487,974	500,000	499,887		7			1.850	1.855	MS	2,698		09/13/2021.	09/16/2026.
65480C AD 7	Nissan Motor Acc Co Sr Nt			1	2.C FE	268,898	97.668	262,726	269,000	268,902		4			2.450	2.456	MS	1,922		09/13/2021.	09/15/2028.
68217F AA 0	Omnicom Group Inc Sr Nt			1	2.A FE	3,267,579	107.442	3,760,481	3,500,000	3,355,582		29,789			3.600	4.674	AO	26,600	126,000	11/29/2018.	04/15/2026.
682680 AV 5	ONEOK Inc Sr Nt			1	2.C FE	358,452	121.513	394,916	325,000	357,989		(463)			5.200	4.532	JJ	7,793	8,450	03/31/2021.	07/15/2048.
682680 AW 3	ONEOK Inc Sr Nt			1	2.C FE	711,008	109.812	691,818	630,000	704,525		(6,483)			4.350	2.486	MS	8,069	21,315	07/14/2021.	03/15/2029.
68389X CE 3	Oracle Corp Sr Nt			1	2.A FE	549,148	100.596	553,278	550,000	549,205		58			2.875	2.893	MS	4,217	7,950	03/22/2021.	03/25/2031.
69370C AC 4	PTC Inc Sr Nt			1	3.C FE	35,020	101.788	34,608	34,000	34,608	(256)	(156)			4.000	3.335	FA	514	680	03/05/2021.	02/15/2028.
707569 AS 8	Penn National Gaming Inc Sr Nt			1	4.C FE	262,500	102.890	257,226	250,000	257,226	(43)	(5,231)			5.625	3.016	JJ	6,484	7,031	02/24/2021.	01/15/2027.
713448 CY 2	Pepsico Inc Sr Nt			1	1.E FE	4,503,010	107.280	4,827,600	4,500,000	4,501,437		(405)			3.500	3.490	JJ	71,750	157,500	01/19/2016.	07/17/2025.
718172 AT 6	Philip Morris Intl Inc Sr Nt				1.F FE	1,429,970	101.252	1,518,783	1,500,000	1,487,268		19,272			2.500	3.855	FA	13,438	37,500	11/29/2018.	08/22/2022.
737446 AR 5	Post Holdings Inc Sr Nt			1	4.B FE	1,250,000	99.259	1,240,738	1,250,000	1,240,738	(9,263)				4.500	4.500	MS	16,563	28,906	02/25/2021.	09/15/2031.
75513E CH 2	Raytheon Tech Corp Sr Nt			1	2.A FE	1,905,700	107.872	2,157,440	2,000,000	1,920,047		13,521			3.500	4.368	MS	20,611	70,000	12/10/2020.	03/15/2027.
756109 BL 7	Realty Income Corp Sr Nt			1	1.G FE	370,323	104.170	364,595	350,000	370,088		(235)			2.850	2.244	JD	443	4,988	11/10/2021.	12/15/2032.
76131V AB 9	Retail PPTYS Of America Sr Nt			1	2.C FE	391,887	110.857	392,435	354,000	391,565		(321)			4.750	3.301	MS	4,951		12/10/2021.	09/15/2030.
845743 BP 7	Southwestern Pub Svc Co 1st Mtg Bd			1	1.G FE	1,961,734	104.197	2,083,932	2,000,000	1,982,124		6,841			3.300	3.684	JD	2,933	66,000	11/29/2018.	06/15/2024.
84861T AC 2	Spirit Realty LP Sr Nt			1	2.B FE	827,543	110.255	826,916	750,000	826,363		(1,179)			4.450	2.046	MS	9,827		12/02/2021.	09/15/2026.
84861T AD 0	Spirit Realty LP Sr Nt			1	2.B FE	695,138	109.953	687,206	625,000	688,436		(6,701)			4.000	2.470	JJ	11,528	12,500	02/22/2021.	07/15/2029.
84861T AH 1	Spirit Realty LP Sr Nt			1	2.B FE	417,329	97.757	410,581	420,000	417,625		297			2.100	2.198	MS	2,597	4,704	02/22/2021.	03/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84861T AJ 7	Spirit Realty LP Sr Nt			1	2.B FE	546,392	99.311	546,211	550,000	546,624		232			2.700	2.770	FA	5,610	6,683	02/22/2021	02/15/2032
87264A BT 1	T-Mobile USA Inc Sr Nt			1	3.A FE	340,325	98.733	345,564	350,000	341,014		689			2.875	3.202	FA	3,801	5,898	03/11/2021	02/15/2031
880349 AT 2	Tenneco Automotive Inc 1st Lien			1	3.C FE	199,170	98.570	196,154	199,000	196,154	(2,996)	(21)			5.125	5.105	AO	2,153	5,893	03/04/2021	04/15/2029
89788K AA 4	Truist Bank Sub Nt			2	1.F FE	358,477	99.944	349,804	350,000	358,056		(421)			2.250	1.936	MS	2,406	3,938	07/15/2021	03/11/2030
90265E AP 5	UDR Inc Sr Nt			1	2.A FE	377,444	113.167	373,452	330,000	373,505		(3,939)			4.400	2.300	JJ	6,252	7,260	04/27/2021	01/26/2029
907818 FT 0	Union Pacific Corp Sr Nt			1	1.G FE	129,962	106.780	138,814	130,000	129,963		1			3.200	3.202	MN	474	2,080	05/17/2021	05/20/2041
913017 CH 0	United Technologies Corp Sr Nt			2	2.A FE	5,522,608	104.638	5,859,734	5,600,000	5,559,802		7,666			2.650	2.810	MN	24,733	148,400	11/09/2016	11/01/2026
91324P EF 5	UnitedHealth Group Inc Sr Nt			1	1.F FE	645,808	108.612	705,981	650,000	645,857		50			3.250	3.284	MN	2,699	10,328	05/17/2021	05/15/2051
91913Y AW 0	Valero Energy Corp Sr Nt			1	2.B FE	1,156,101	109.151	1,135,169	1,040,000	1,151,865		(4,236)			4.000	2.326	AO	10,400	20,800	09/17/2021	04/01/2029
91914J AB 8	Valero Energy Corp Sr Nt			1	2.B FE	221,369	110.957	216,366	195,000	220,221		(1,148)			4.500	2.172	MS	2,584		09/16/2021	03/15/2028
92277G AU 1	Ventas Realty LP Sr Nt			1	2.A FE	528,465	103.973	519,865	500,000	527,538		(927)			3.000	2.226	JJ	6,917		09/15/2021	01/15/2030
92553P AU 6	Viacom Inc Sr Nt			1	2.B FE	515,972	135.559	542,235	400,000	513,532		(2,440)			5.850	3.898	MS	7,800	11,700	03/31/2021	09/01/2043
92840V AE 2	Vistra Operations Co LLC 1st Lien				2.C FE	827,517	107.294	826,164	770,000	825,038		(2,479)			4.300	3.224	JJ	15,267	5,805	09/15/2021	07/15/2029
92840V AG 7	Vistra Operations Co LLC 1st Lein			1	2.C FE	590,367	103.861	592,008	570,000	588,152		(2,215)			3.700	2.998	JJ	8,846	10,545	05/05/2021	01/30/2027
92936U AF 6	WP Carey Inc Sr Nt			1	2.B FE	84,147	110.665	82,999	75,000	83,834		(313)			3.850	2.099	JJ	1,331		09/16/2021	07/15/2029
92936U AG 4	WP Carey Inc Sr Nt			1	2.B FE	354,323	99.236	347,325	350,000	354,135		(188)			2.400	2.252	FA	3,500	4,200	07/15/2021	02/01/2031
94974B FN 5	Wells Fargo & Co Sub Nt				2.B FE	3,994,864	104.915	4,196,592	4,000,000	3,998,195		1,055			4.125	4.154	FA	62,333	165,000	11/29/2018	08/15/2023
94974B FY 1	Wells Fargo & Co Sr Nt				2.B FE	1,936,970	109.070	2,181,402	2,000,000	1,960,344		7,920			4.100	4.601	JD	6,378	82,000	11/29/2018	06/03/2026
96950F AL 8	Williams Partners LP Sr Nt			1	2.B FE	3,478,860	105.436	3,690,250	3,500,000	3,495,290		2,361			4.500	4.576	MN	20,125	157,500	11/12/2013	11/15/2023
11271L AH 5	Brookfield Fin Inc Sr Nt		A	1	1.G FE	1,616,224	101.081	1,617,291	1,600,000	1,615,917		(307)			2.724	2.600	AO	9,201		10/19/2021	04/15/2031
136385 AC 5	Canadian Natural Resources Sr Nt		A		2.C FE	161,432	133.368	160,042	120,000	159,313		(2,119)			7.200	3.333	JJ	3,984	4,320	05/05/2021	01/15/2032
136385 BA 8	Canadian Natural Resources Sr Nt		A	1	2.B FE	201,964	102.321	204,643	200,000	201,840		(124)			2.950	2.825	JJ	2,721	2,950	04/29/2021	07/15/2030
67077M AJ 7	Nutrien Ltd Sr Nt		A	1	2.B FE	4,005,717	101.249	4,049,976	4,000,000	4,000,820		(1,376)			3.150	3.114	AO	31,500	126,000	04/10/2018	10/01/2022
00973R AF 0	Aker BP ASA Nt		D	1	2.C FE	538,961	106.097	530,483	500,000	537,313		(1,649)			3.750	2.681	JJ	8,646	3,750	09/15/2021	01/15/2030
05578Q AE 3	BPCE SA Sub Nt		D		2.B FE	739,720	110.488	718,171	650,000	734,154		(5,565)			4.875	1.702	AO	7,922	15,844	09/15/2021	04/01/2026
067316 AG 4	Bacardi LTD Sr Nt		D	1	2.C FE	301,233	123.559	308,898	250,000	299,530		(1,702)			5.150	3.511	MN	1,645	12,875	03/31/2021	05/15/2038
06738E AE 5	Barclays Plc Sr Nt		D		2.B FE	1,327,325	105.766	1,322,073	1,250,000	1,325,670		(1,655)			3.650	1.701	MS	13,307		12/02/2021	03/16/2025
21684A AD 8	Rabobank Nederland Sub Nt		C		2.A FE	518,348	133.676	534,704	400,000	516,033		(2,315)			5.250	3.444	FA	8,575	10,500	03/31/2021	08/04/2045
225313 AK 1	Credit Agricole SA Sub Nt		D	2	2.A FE	229,627	106.735	224,144	210,000	228,337		(1,290)			4.000	2.433	JJ	3,990		07/14/2021	01/10/2033
22535W AH 0	Credit Agricole SA Sr Nt		D	2	1.G FE	495,975	97.184	485,921	500,000	496,187		212			1.247	1.403	JJ	2,685		09/15/2021	01/26/2027
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float		D	1	2.A FE	402,857	101.772	407,089	400,000	402,705		(153)			3.091	3.007	MN	1,614	6,182	05/24/2021	05/14/2032
404280 CT 4	HSBC Holdings PLC Sr Nt Fix to Float		D	1	1.G FE	260,000	100.625	261,625	260,000	260,000					2.804	2.804	MN	749	3,645	05/17/2021	05/24/2032
44962L AC 1	IHS Markit Ltd Sr Nt		D	1	3.A FE	4,270,778	108.219	4,913,134	4,540,000	4,374,128		35,045			4.000	4.983	MS	60,533	181,600	11/29/2018	03/01/2026
456837 AV 5	ING Groep NV Sr Nt		D	2	1.G FE	507,075	99.323	496,616	500,000	506,634		(441)			1.726	1.403	AO	2,158	4,315	09/15/2021	04/01/2027
62947Q AX 6	NXP BV Sr Nt		D	1	2.B FE	1,245,475	113.005	1,243,053	1,100,000	1,241,886		(3,589)			5.350	1.978	MS	19,617		11/22/2021	03/01/2026
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt		D		2.B FE	408,594	100.312	411,280	410,000	408,674		80			2.500	2.539	MN	1,424	5,125	05/04/2021	05/11/2031
654744 AC 5	Nissan Motor Co Sr Nt		D	1	2.C FE	1,224,416	107.983	1,214,807	1,125,000	1,213,409		(11,007)			4.345	2.804	MS	14,121	24,441	03/30/2021	09/17/2027
822582 BQ 4	Shell International Finance Sr Nt		D	1	1.D FE	373,388	116.907	385,794	330,000	372,620		(768)			4.000	3.230	MN	1,870	13,200	04/27/2021	05/10/2046
82620K BE 2	Siemens Financieringsmat Sr Nt		D	1	1.E FE	274,632	99.822	274,509	275,000	274,658		27			2.150	2.165	MS	1,807	2,956	03/02/2021	03/11/2031

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
902133 AT 4	Tyco Electronics Group Sr Nt		D	1	1.G FE	1,941,256	107.618	2,152,357	2,000,000	1,964,364		7,771			3.700	4.175	FA	27,956	74,000	11/29/2018.	02/15/2026.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					213,943,324	XXX	226,370,541	210,139,000	213,672,547	(19,069)	(35,559)	0	0	XXX	XXX	XXX	2,180,102	6,517,838	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202			4	1.A	92,736	100.000	92,738	92,738	92,738		73			2.466	2.305	MON	191	2,287	01/17/2020.	12/25/2059.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			4	1.A FM	14,184	99.960	14,183	14,188	14,188		1			0.423	0.443	MON	1	1,039	11/29/2018.	09/25/2034.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR			4	1.D FM	1,447,605	103.787	1,637,755	1,577,995	1,447,605					2.722	5.798	MON	3,579	43,059	11/29/2018.	09/25/2035.
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-			4	1.A	1,980,844	105.032	2,012,612	1,916,198	1,958,675		(5,173)			4.000	3.417	MON	6,387	76,632	10/10/2017.	08/27/2057.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C			4	1.A	2,585,464	104.122	2,708,530	2,601,307	2,590,089		2,763			3.678	3.829	MON	7,972	96,741	01/24/2019.	03/25/2058.
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					6,120,833	XXX	6,465,818	6,202,426	6,103,295	0	(2,336)	0	0	XXX	XXX	XXX	18,130	219,758	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19			4	1.A	421,951	102.540	420,069	409,664	411,076		(986)			3.584	3.116	MON	1,224	14,674	04/29/2014.	04/15/2047.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8			4	1.A	634,771	100.814	646,306	641,091	639,212		1,447			2.699	3.176	MON	1,442	24,260	11/29/2018.	12/15/2048.
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24			4	1.A	3,715,396	103.538	3,734,986	3,607,364	3,630,056		(8,391)			3.479	3.022	MON	10,458	125,500	07/24/2015.	08/15/2047.
74824D AA 8	Queens Center Mtg Tr CMBS Ser 2013-QCA C			4	1.A	6,327,403	103.133	6,198,281	6,010,000	6,195,060		(60,203)			3.275	2.202	MON	16,402	196,827	10/07/2019.	01/11/2037.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1.A FE	1,855,504	0.687	252,410		419,661		(563,465)			1.575	5.137	MON	48,250	625,804	11/29/2018.	12/10/2045.
92939K AE 8	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4	1.A	1,250,293	104.967	1,322,588	1,260,000	1,254,279		1,341			3.607	3.756	MON	3,787	45,448	11/29/2018.	11/15/2047.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					14,205,318	XXX	12,574,640	11,928,119	12,549,344	0	(630,257)	0	0	XXX	XXX	XXX	81,563	1,032,513	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
04016N AM 5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R				1.A FE	1,400,000	99.628	1,394,782	1,400,000	1,400,000					1.204	1.206	JAJO	3,651	8,035	03/31/2021.	04/15/2034.
04016N AR 4	Ares CLO Ltd CLO Ser 2017-44A Cl A3R1				1.C FE	650,000	100.000	649,998	650,000	650,000					1.774	1.778	JAJO	2,498	5,470	03/31/2021.	04/15/2034.
04016N AT 0	Ares CLO Ltd CLO Ser 2017-44A Cl BR				1.F FE	200,000	99.643	199,285	200,000	200,000					2.124	2.129	JAJO	920	2,012	03/31/2021.	04/15/2034.
04018E AA 9	Ares CLO Ser 2021-59A Cl A				1.A FE	2,250,000	99.346	2,235,294	2,250,000	2,250,000					1.165	1.166	JAJO	4,949	14,329	03/09/2021.	04/25/2034.
04018E AC 5	Ares CLO Ser 2021-59A B1				1.C FE	1,000,000	98.950	989,498	1,000,000	1,000,000					1.535	1.537	JAJO	2,899	8,352	03/09/2021.	04/25/2034.
05522R DB 1	Bank of America Credit Card Tr LBASS Ser			4	1.A FE	4,998,773	100.819	5,040,945	5,000,000	4,999,732		422			1.740	1.755	MON	3,867	87,000	09/06/2019.	01/15/2025.
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser			4	1.A	1,281,567	100.132	1,293,056	1,291,352	1,287,349		1,805			3.500	3.818	MON	377	44,869	11/29/2018.	01/25/2055.
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR				1.A FE	8,000,000	99.875	7,990,014	8,000,000	8,000,000					1.212	1.213	JAJO	19,653	49,819	03/24/2021.	04/20/2034.
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser			1	2.C FE	147,620	103.462	144,427	139,594	145,884		(1,736)			4.150	1.911	AO	1,287	2,897	04/23/2021.	04/11/2024.
34532R AA 4	Ford Credit Auto Owner Tr LBASS Ser 2018			4	1.A FE	3,572,066	105.217	3,877,254	3,685,000	3,625,755		18,066			3.190	3.780	MON	5,225	117,552	11/29/2018.	07/15/2031.
46090X AA 9	Invesco CLO Ser 2021-1A Cl A1				1.A FE	1,450,000	99.289	1,439,695	1,450,000	1,450,000					1.130	1.132	JAJO	3,550	7,881	03/19/2021.	04/15/2034.
46090X AE 1	Invesco CLO Ser 2021-1A Cl B				1.C FE	600,000	99.305	595,829	600,000	600,000					1.680	1.683	JAJO	2,184	4,828	03/19/2021.	04/15/2034.
46090X AG 6	Invesco CLO SER 2021-1A Cl C				1.F FE	200,000	98.520	197,039	200,000	200,000					1.930	1.934	JAJO	836	1,847	03/19/2021.	04/15/2034.
75973F AA 9	Renew LBASS Ser 2018-1 Cl A			4	1.A FE	2,258,872	104.094	2,356,527	2,263,839	2,259,535		235			3.950	4.008	MON	2,732	81,970	11/29/2018.	09/20/2053.
76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR			4	1.A FE	950,000	99.633	946,518	950,000	950,000					1.182	1.184	JAJO	2,340	6,855	03/01/2021.	01/18/2034.
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR			4	1.C FE	500,000	98.308	491,539	500,000	500,000					1.472	1.475	JAJO	1,534	4,470	03/01/2021.	01/18/2034.
76761R BC 2	Riserva CLO Ltd CLO Ser 2016-3A Cl CRR			4	1.F FE	250,000	98.547	246,368	250,000	250,000					1.922	1.927	JAJO	1,001	2,904	03/01/2021.	01/18/2034.
90931G AA 7	United Airlines Inc 2020-1 A PPT				1.G FE	1,383,229	109.311	1,362,619	1,246,554	1,378,074		(5,155)			5.875	2.488	JAJO	15,461		12/03/2021.	10/15/2027.
92338B AN 5	Verde CLO Ltd CLO Ser 2019-1A Cl AR				1.A FE	200,000	99.929	199,858	200,000	200,000					1.224	1.225	JAJO	530	1,276	04/13/2021.	04/15/2032.
92338B AQ 8	Verde CLO Ltd CLO Ser 2019-1A Cl BR				1.C FE	150,000	99.720	149,579	150,000	150,000					1.724	1.727	JAJO	560	1,338	04/13/2021.	04/15/2032.
92338B AS 4	Verde CLO Ltd CLO Ser 2019-1A Cl CR				1.F FE	200,000	99.999	199,999	200,000	200,000					2.124	2.129	JAJO	920	2,191	04/13/2021.	04/15/2032.
9497EU AJ 6	Wells Fargo Home Eq Tr RMBS Ser 2006-1 C			4	1.A FM	170,461	99.957	171,973	172,047	172,013		300			0.382	0.683	MON	9	909	12/12/2017.	05/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt			4	1.C FE	1,017,157	93.007	978,616	1,052,195	1,023,147		2,048			0.611	1.022	MJSD.	161	6,013	11/29/2018.	06/23/2035.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B		A	1	2.C FE	2,137,193	99.959	2,188,235	2,189,141	2,171,214		12,275			3.875	4.643	MS	24,978	84,829	11/29/2018.	03/15/2023.
11042C AA 8	British Airways PTC Ser 2021-1 A PPT		C		1.F FE	1,008,893	100.462	1,009,543	1,004,904	1,008,701		(192)			2.900	2.855	MJSD.	1,295	11,090	07/21/2021.	09/15/2035.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						35,975,831	XXX	36,348,490	36,044,626	36,071,404	0	28,068	0	0	XXX	XXX	XXX	103,417	558,736	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						270,245,306	XXX	281,759,489	264,314,171	268,396,590	(19,069)	(640,084)	0	0	XXX	XXX	XXX	2,383,212	8,328,845	XXX	XXX
Totals																					
7699999. Total - Issuer Obligations						311,145,072	XXX	330,506,544	302,211,000	311,041,817	734,917	(445,011)	0	0	XXX	XXX	XXX	2,940,510	9,005,694	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						59,708,973	XXX	60,107,919	58,548,279	59,649,795	0	(21,285)	0	0	XXX	XXX	XXX	130,444	1,438,890	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						14,205,318	XXX	12,574,640	11,928,119	12,549,344	0	(630,257)	0	0	XXX	XXX	XXX	81,563	1,032,513	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						35,975,831	XXX	36,348,490	36,044,626	36,071,404	0	28,068	0	0	XXX	XXX	XXX	103,417	558,736	XXX	XXX
8399999. Grand Total - Bonds						421,035,194	XXX	439,537,593	408,732,024	419,312,360	734,917	(1,068,485)	0	0	XXX	XXX	XXX	3,255,934	12,035,833	XXX	XXX

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A.	1A 155,903,831	1B 1,084,125	1C 9,898,485	1D 19,543,875	1E 7,657,802	1F 22,543,742	1G 36,441,272
1B.	2A 46,767,460	2B 62,082,241	2C 36,840,489				
1C.	3A 16,351,979	3B 1,092,645	3C 353,419				
1D.	4A 1,253,031	4B 1,240,738	4C 257,226				
1E.	5A 0	5B 0	5C 0				
1F.	6 0						

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States								
111746 JE 4	Brockton MA Txbl 2.408% 11/01/30		10/21/2021	Stifel Nicolaus & Co Inc		430,000	430,000	
111746 JF 1	Brockton MA Txbl 2.558% 11/01/31		10/21/2021	Stifel Nicolaus & Co Inc		350,000	350,000	
111746 JG 9	Brockton MA Txbl 2.708% 11/01/32		10/21/2021	Stifel Nicolaus & Co Inc		650,000	650,000	
111746 JH 7	Brockton MA Txbl 2.858% 11/01/33		10/21/2021	Stifel Nicolaus & Co Inc		350,000	350,000	
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,780,000	1,780,000	0
Bonds - U.S. Special Revenue and Special Assessment								
010268 CX 6	Alabama Fed Aid HW Fin AuthRev Txbl Ser		10/07/2021	Bank of America BISD Dealer		700,000	700,000	
155498 ML 9	Central TX Regional Mob Auth Txbl Ref Se		10/07/2021	Jefferies & Company Inc		400,000	400,000	
155498 MM 7	Central TX Regional Mob Auth Txbl Ref Se		10/07/2021	Jefferies & Company Inc		425,000	425,000	
235036 8J 2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref F		10/28/2021	Barclays Capital Inc		595,000	595,000	
305734 AB 1	Fairview Health Services Sr Nt		10/22/2021	Citigroup		1,092,166	1,100,000	625
3132DW A6 0	FHLMC Pool #SD8129 2.500% 02/25/51		01/20/2021	Morgan Stanley & Co LLC		8,437,510	8,011,582	11,127
31418D 2L 5	FNMA Pool #MA4378 2.000% 07/25/51		06/21/2021	JP Morgan Securities LLC		9,752,940	9,686,346	11,301
31418D WR 9	FNMA Pool #MA4255 2.000% 02/25/51		01/20/2021	JP Morgan Securities LLC		9,334,745	9,048,104	10,053
575579 LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A		01/28/2021	Nationwide Indemnity		5,308,720	5,000,000	19,688
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					36,046,081	34,966,032	52,794
Bonds - Industrial and Miscellaneous								
00206R LJ 9	AT&T Inc Sr Nt 3.550% 09/15/55		09/09/2021	Tax Free Exchange		197,993	210,000	3,603
015271 AT 6	Alexandria Real Estate Equity Sr Nt		07/14/2021	Suntrust Robinson Humprey Inc		142,237	135,000	320
015271 AV 1	Alexandria Real Estate Equity Sr Nt		04/29/2021	Wells Fargo Securities LLC		184,442	200,000	958
024836 AF 5	American Campus CMNTYS Sr Nt		04/26/2021	Goldman Sachs & Company		336,841	330,000	2,273
03027X AY 6	American Tower Corp Sr Nt		04/29/2021	JP Morgan Securities LLC		413,096	400,000	740
03523T BV 9	Anheuser-Busch InBev WldwdInc Sr Nt		03/31/2021	Goldman Sachs & Company		324,373	250,000	2,775
036752 AP 8	Anthem Inc Sr Nt 2.550% 03/15/31		03/08/2021	Barclays Capital Inc		572,786	575,000	
036752 AS 2	Anthem Inc Sr Nt 3.600% 03/15/51		03/08/2021	Various		274,004	275,000	
037735 CZ 8	Appalachian Pwr Co Sr Nt Ser AA		03/09/2021	JP Morgan Securities LLC		273,941	275,000	
04016N AM 5	Ares CLO Ltd CLO Ser 2017-44A Cl A1R		03/31/2021	Goldman Sachs & Company		1,400,000	1,400,000	
04016N AR 4	Ares CLO Ltd CLO Ser 2017-44A Cl A3R1		03/31/2021	Goldman Sachs & Company		650,000	650,000	
04016N AT 0	Ares CLO Ltd CLO Ser 2017-44A Cl BR		03/31/2021	Goldman Sachs & Company		200,000	200,000	
04018E AA 9	Ares CLO Ser 2021-59A Cl A		03/09/2021	Natixis		2,250,000	2,250,000	
04018E AC 5	Ares CLO Ser 2021-59A B1		03/09/2021	Natixis		1,000,000	1,000,000	
04273W AC 5	Arrow Electronics Inc Sr Nt		11/16/2021	Various		558,816	560,000	
045054 AL 7	Ashtead Capital Inc Sr Sec Nt		09/15/2021	Various		1,436,065	1,300,000	19,397
045054 AP 8	Ashtead Capital Inc Sr Nt		08/03/2021	JP Morgan Securities LLC		344,120	345,000	
06050T JZ 6	Bank of America NA Sub Bk Nt		01/28/2021	Nationwide Indemnity		3,020,362	3,050,000	52,358
07274N AL 7	Bayer US Finance II LLC Sr Nt		09/15/2021	Various		506,640	440,000	3,933
084659 AV 3	Berkshire Hathaway Energy Sr Nt		09/15/2021	Jefferies & Company Inc		571,395	500,000	3,186
084659 AX 9	Berkshire Hathaway Energy Sr Nt		04/28/2021	Jefferies & Company Inc		235,590	200,000	354
097023 BK 0	Boeing Co Sr Nt 3.300% 03/01/35		04/26/2021	Citigroup		128,599	130,000	679
097023 CJ 2	Boeing Co Sr Nt 3.600% 05/01/34		05/24/2021	Various		469,290	460,000	6,258
097023 CU 7	Boeing Co Sr Nt 5.040% 05/01/27		04/26/2021	Credit Suisse Securities LLC		206,512	180,000	4,460
097023 CV 5	Boeing Co Sr Nt 5.705% 05/01/40		03/31/2021	Goldman Sachs & Company		646,060	525,000	12,812
097023 CW 3	Boeing Co Sr Nt 5.805% 05/01/50		04/27/2021	Goldman Sachs & Company		675,531	530,000	13,648
097023 CY 9	Boeing Co Sr Nt 5.150% 05/01/30		04/26/2021	Wells Fargo Securities LLC		619,528	530,000	13,420
10373Q BG 4	BP Cap Mkts America Sr Nt		03/31/2021	Goldman Sachs & Company		366,144	400,000	1,367

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
110122 CR 7	Bristol-Myers Squibb Co Sr Nt		03/31/2021	Bank of America BISD Dealer		296,865	250,000	4,693
11135F AQ 4	Broadcom Inc Sr Unsecured Nt		10/18/2021	JP Morgan Securities LLC		1,098,630	1,000,000	17,868
11135F BK 6	Broadcom Inc Sr Nt 3.419% 04/15/33		10/15/2021	Mizuho Securities USA Inc		282,645	275,000	104
11135F BL 4	Broadcom Inc Sr Unsecured Nt		10/19/2021	Deutsche Bank Capital		1,026,360	1,000,000	578
11135F BQ 3	Broadcom Inc Sr Unsecured Nt		10/19/2021	Deutsche Bank Capital		784,032	800,000	1,487
1248EP CN 1	CCO Holdings LLC Sr Nt		05/13/2021	Tax Free Exchange		650,924	629,000	944
125523 CM 0	Cigna Corp Sr Nt 2.375% 03/15/31		03/01/2021	Citigroup		849,014	850,000	
125523 CQ 1	Cigna Corp Sr Nt 3.400% 03/15/51		03/02/2021	Various		278,800	280,000	5
126307 BF 3	CSC Holdings Inc Sr Nt		03/03/2021	JP Morgan Securities LLC		125,760	131,000	246
131347 CM 6	Calpine Corp 1st Lein HY Nt		03/04/2021	Various		519,375	500,000	1,063
14448C AR 5	Carrier Global Corp Sr Nt		04/22/2021	Barclays Capital Inc		202,334	200,000	394
14448C AS 3	Carrier Global Corp Sr Nt		04/22/2021	Various		660,320	660,000	543
15032T BE 5	Cedar Funding Ltd CLO Ser 2013-1A Cl ARR		03/24/2021	Jefferies & Company Inc		8,000,000	8,000,000	
159864 AG 2	Charles River Laboratories Sr Nt		03/08/2021	JP Morgan Securities LLC		274,000	274,000	
159864 AJ 6	Charles River Laboratories Sr Nt		03/08/2021	JP Morgan Securities LLC		171,000	171,000	
171484 AE 8	Churchhill Downs Inc St Nt		03/10/2021	JP Morgan Securities LLC		744,433	721,000	5,898
171484 AG 3	Churchhill Downs Inc Sr Nt		03/04/2021	Various		367,655	352,000	8,176
17308C C5 3	Citigroup Funding Inc Sr Nt		01/28/2021	Nationwide Indemnity		3,024,949	3,000,000	20,584
205887 CD 2	ConAgra Foods Inc Sr Nt		04/27/2021	Jefferies & Company Inc		163,552	130,000	3,407
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser		04/23/2021	Jefferies & Company Inc		147,620	139,594	257
212015 AN 1	Continental Resources Inc Sr Nt		12/01/2021	Barclays Capital Inc		652,963	625,000	132
22003B AM 8	Corporate Office Prop LP Sr Nt		03/04/2021	Various		843,868	850,000	
22003B AP 1	Corporate Office Prop LP Sr Nt		11/02/2021	Wells Fargo Securities LLC		597,156	600,000	
22822V AQ 4	Crown Castle Intl Corp Sr Nt		03/31/2021	Barclays Capital Inc		133,904	125,000	1,355
233853 AD 2	Daimler Trucks Finance NA Sr Nt		12/02/2021	JP Morgan Securities LLC		1,224,682	1,225,000	
251526 CB 3	Deutsche Bank AG NY Branch Sr Non Prefer		12/02/2021	Goldman Sachs & Company		1,299,517	1,225,000	1,348
25179M AV 5	Devon Energy Corp Sr Nt		12/03/2021	Various		590,500	514,000	14,344
25278X AN 9	Diamondback Energy Inc Sr Nt		09/15/2021	Barclays Capital Inc		542,635	500,000	5,153
25470D AT 6	Discovery Communications Sr Nt		03/31/2021	Goldman Sachs & Company		296,453	250,000	542
25470D BJ 7	Discovery Communications Sr Nt		04/29/2021	Bank of America BISD Dealer		363,902	340,000	5,752
25746U DG 1	Dominion Resources Inc Sr Nt Ser C		07/15/2021	Citigroup		230,992	210,000	2,126
260543 CG 6	Dow Chemical Co Sr Nt 4.375% 11/15/42		05/20/2021	Jefferies & Company Inc		137,054	120,000	131
260543 DD 2	Dow Chemical Co Sr Nt 3.600% 11/15/50		04/29/2021	Citigroup		398,646	390,000	9,633
29364W BA 5	Entergy Louisiana LLC Sec Nt		07/15/2021	Bank of America BISD Dealer		165,880	140,000	1,929
29366M AC 2	Entergy Arkansas LLC 1st Mtg Bd		04/27/2021	BNP Paribas Securities Corp		135,517	130,000	351
30034W AB 2	Evergy Inc Sr Nt 2.900% 09/15/29		07/16/2021	Deutsche Bank Capital		447,854	420,000	4,229
30040W AL 2	Eversource Energy Sr Nt		03/08/2021	Citigroup		273,939	275,000	
30231G AW 2	Exxon Mobil Corp Sr Nt		03/31/2021	Barclays Capital Inc		717,152	650,000	2,526
30231G BK 7	Exxon Mobil Corp Sr Nt		09/15/2021	Various		733,250	650,000	9,092
31620M BT 2	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		546,585	550,000	
31620M BU 9	Fidelity Natl Info Serv Inc Sr Nt		02/23/2021	JP Morgan Securities LLC		521,824	525,000	
33834D AA 2	Five Corners Funding Trust Sr Nt		09/15/2021	Wells Fargo Securities LLC		320,082	300,000	2,898
35137L AK 1	Fox Corp Sr Nt 5.576% 01/25/49		03/31/2021	JP Morgan Securities LLC		320,050	250,000	2,711
361448 AU 7	GATX Corp Sr Nt 5.200% 03/15/44		02/22/2021	Morgan Stanley & Co LLC		267,084	210,000	4,823
37045V AU 4	General Motors Co Sr Nt		03/30/2021	JP Morgan Securities LLC		1,988,880	1,600,000	

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
37045X CY 0	General Motors Co Sr Nt		07/15/2021	Various		1,078,105	1,005,000	8,863
37045X DE 3	General Motors Finl Co Sr Nt		04/21/2021	Various		373,405	390,000	2,626
37331N AK 7	Georgia-Pacific LLC Sr Nt		07/15/2021	Morgan Stanley & Co LLC		216,989	210,000	1,060
37940X AA 0	Global Payments Inc Sr Nt		11/23/2021	Suntrust Robinson Humprey Inc		893,464	870,000	6,468
37940X AC 6	Global Payments Inc Sr Nt		05/20/2021	JP Morgan Securities LLC		142,035	130,000	1,484
37940X AF 9	Global Payments Inc Sr Nt		11/16/2021	Bank of America BISD Dealer		799,440	800,000	
38141G YJ 7	Goldman Sachs Group Inc Sr Nt Fix to Flo		07/14/2021	Goldman Sachs & Company		350,000	350,000	
40434L AG 0	HP Inc Sr Nt 2.650% 06/17/31		07/16/2021	Morgan Stanley & Co LLC		351,516	350,000	876
446413 AT 3	Huntington Ingalls Industries Sr Nt		04/30/2021	MarketAxess		146,575	130,000	46
44891A BL 0	Hyundai Capital America Sr Nt		05/06/2021	Various		663,377	526,000	13,352
44891A BP 1	Hyundai Capital America Sr Nt		04/06/2021	Goldman Sachs & Company		629,606	625,000	8,247
458140 BM 1	Intel Corp Sr Nt 4.750% 03/25/50		04/29/2021	Citigroup		508,256	400,000	2,006
459200 KA 8	International Bus Machs Corp Sr Nt		09/16/2021	Goldman Sachs & Company		335,778	300,000	3,646
459200 KC 4	International Bus Machs Corp Sr Nt		03/31/2021	Us Bancorp Investments Inc		463,296	400,000	6,611
46090X AA 9	Invesco CLO Ser 2021-1A Cl A1		03/19/2021	Morgan Stanley & Co LLC		1,450,000	1,450,000	
46090X AE 1	Invesco CLO Ser 2021-1A Cl B		03/19/2021	Morgan Stanley & Co LLC		600,000	600,000	
46090X AG 6	Invesco CLO SER 2021-1A Cl C		03/19/2021	Morgan Stanley & Co LLC		200,000	200,000	
46188B AB 8	Invitation Homes OP Sr Nt		11/01/2021	Wells Fargo Securities LLC		998,710	1,000,000	
49271V AM 2	Keurig Dr Pepper Inc Sr Nt		03/01/2021	Goldman Sachs & Company		278,947	280,000	
50540R AS 1	Laboratory Corp of America Sr Nt		05/20/2021	BNP Paribas Securities Corp		138,954	120,000	1,770
529043 AE 1	Lexington Realty Trust Sr Nt		10/26/2021	Various		1,037,146	1,039,000	7,598
53227J AC 8	Life Storage LP Sr Nt 2.200% 10/15/30		07/14/2021	Various		280,533	282,000	1,553
552953 CF 6	MGM Mirage Sr Nt 5.500% 04/15/27		03/05/2021	Various		151,949	139,000	3,015
565849 AE 6	Marathon Oil Corp Nt 6.600% 10/01/37		03/31/2021	Morgan Stanley & Co LLC		311,723	250,000	183
565849 AP 1	Marathon Oil Corp Sr Nt		04/28/2021	Citigroup		526,230	474,000	6,083
573284 AV 8	Martin Marietta Materials Inc Sr Nt		07/14/2021	Citigroup		143,492	140,000	1,176
595112 BS 1	Micron Technology Inc Sr Unsecured Nt		10/18/2021	Wells Fargo Securities LLC		800,000	800,000	
61772B AC 7	Morgan Stanley Sr Nt Fix to Flt		05/24/2021	UBS Financial Services Inc		173,215	170,000	517
61945C AE 3	Mosaic Co Sr Nt 5.625% 11/15/43		04/06/2021	Stifel Nicolaus & Co Inc		159,429	125,000	2,793
62912X AF 1	NGPL Pipeco LLC Sr Nt 4.875% 08/15/27		11/16/2021	Barclays Capital Inc		773,098	688,000	7,566
62928C AA 0	NGPL Pipeco LLC Sr Nt 3.250% 07/15/31		05/27/2021	Various		981,526	975,000	124
637417 AL 0	National Retail Properties Inc Sr Nt		09/20/2021	Various		411,262	358,000	6,559
637417 AQ 9	National Retail Properties Inc Sr Nt		03/15/2021	Various		273,884	280,000	71
651290 AR 9	Newfield Exploration Co Sr Nt		12/02/2021	Various		1,379,000	1,250,000	28,648
651639 AP 1	Newmont Mining Corp Sr Nt		05/20/2021	Various		496,066	400,000	2,823
65480C AC 9	Nissan Motor Acc Co Sr Nt		09/13/2021	Citigroup		499,880	500,000	
65480C AD 7	Nissan Motor Acc Co Sr Nt		09/13/2021	Citigroup		268,898	269,000	
682680 AV 5	ONEOK Inc Sr Nt 5.200% 07/15/48		03/31/2021	Barclays Capital Inc		358,452	325,000	3,756
682680 AW 3	ONEOK Inc Sr Nt 4.350% 03/15/29		07/14/2021	Various		711,008	630,000	10,776
68389X CE 3	Oracle Corp Sr Nt 2.875% 03/25/31		03/22/2021	Bank of America BISD Dealer		549,148	550,000	
69370C AC 4	PTC Inc Sr Nt 4.000% 02/15/28		03/05/2021	MarketAxess		35,020	34,000	91
707569 AS 8	Penn National Gaming Inc Sr Nt		02/24/2021	Morgan Stanley & Co LLC		262,500	250,000	1,602
737446 AR 5	Post Holdings Inc Sr Nt		02/25/2021	Various		1,250,000	1,250,000	
756109 BL 7	Realty Income Corp Sr Nt		11/10/2021	Tax Free Exchange		370,323	350,000	4,018
76131V AB 9	Retail PPTYS Of America Sr Nt		12/10/2021	Various		391,887	354,000	3,592

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76761R AY 5	Riserva CLO Ltd CLO Ser 2016-3A Cl ARR		03/01/2021	Goldman Sachs & Company		950,000	950,000	
76761R BA 6	Riserva CLO Ltd CLO Ser 2016-3A Cl BRR		03/01/2021	Goldman Sachs & Company		500,000	500,000	
76761R BC 2	Riserva CLO Ltd CLO Ser 2016-3A Cl CRR		03/01/2021	Goldman Sachs & Company		250,000	250,000	
84861T AC 2	Spirit Realty LP Sr Nt		12/02/2021	Barclays Capital Inc		827,543	750,000	7,509
84861T AD 0	Spirit Realty LP Sr Nt		02/22/2021	Citigroup		695,138	625,000	2,708
84861T AH 1	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		417,329	420,000	
84861T AJ 7	Spirit Realty LP Sr Nt		02/22/2021	Bank of America BISD Dealer		546,392	550,000	
87264A BT 1	T-Mobile USA Inc Sr Nt		03/11/2021	Deutsche Bank Capital		340,325	350,000	1,610
880349 AT 2	Tenneco Automotive Inc 1st Lien		03/04/2021	Barclays Capital Inc		199,170	199,000	
89788K AA 4	Truist Bank Sub Nt 2.250% 03/11/30		07/15/2021	Suntrust Robinson Humprey Inc		358,477	350,000	2,800
90265E AP 5	UDR Inc Sr Nt 4.400% 01/26/29		04/27/2021	Various		377,444	330,000	3,736
907818 FT 0	Union Pacific Corp Sr Nt		05/17/2021	Citigroup		129,962	130,000	
90931G AA 7	United Airlines Inc 2020-1 A PPT		12/03/2021	Various		1,383,229	1,246,554	6,002
91324P EF 5	UnitedHealth Group Inc Sr Nt		05/17/2021	Citigroup		645,808	650,000	
91913Y AW 0	Valero Energy Corp Sr Nt		09/17/2021	Various		1,156,101	1,040,000	19,308
91914J AB 8	Valero Energy Corp Sr Nt		09/16/2021	Suntrust Robinson Humprey Inc		221,369	195,000	79
92277G AU 1	Ventas Realty LP Sr Nt		09/15/2021	Barclays Capital Inc		528,465	500,000	2,583
92338B AN 5	Verde CLO Ltd CLO Ser 2019-1A Cl AR		04/13/2021	Goldman Sachs & Company		200,000	200,000	
92338B AQ 8	Verde CLO Ltd CLO Ser 2019-1A Cl BR		04/13/2021	Goldman Sachs & Company		150,000	150,000	
92338B AS 4	Verde CLO Ltd CLO Ser 2019-1A Cl CR		04/13/2021	Goldman Sachs & Company		200,000	200,000	
92553P AU 6	Viacom Inc Sr Nt 5.850% 09/01/43		03/31/2021	RBC Capital Markets LLC		515,972	400,000	2,210
92840V AE 2	Vistra Operations Co LLC 1st Lien		09/15/2021	Various		827,517	770,000	7,420
92840V AG 7	Vistra Operations Co LLC 1st Lein		05/05/2021	Various		590,367	570,000	5,552
92936U AF 6	WP Carey Inc Sr Nt 3.850% 07/15/29		09/16/2021	MarketAxess		84,147	75,000	521
92936U AG 4	WP Carey Inc Sr Nt 2.400% 02/01/31		07/15/2021	Citigroup		354,323	350,000	3,920
11271L AH 5	Brookfield Fin Inc Sr Nt	A	10/19/2021	Goldman Sachs & Company		1,616,224	1,600,000	726
136385 AC 5	Canadian Natural Resources Sr Nt	A	05/05/2021	Barclays Capital Inc		161,432	120,000	2,688
136385 BA 8	Canadian Natural Resources Sr Nt	A	04/29/2021	Barclays Capital Inc		201,964	200,000	1,770
00973R AF 0	Aker BP ASA Nt 3.750% 01/15/30	D	09/15/2021	Various		538,961	500,000	4,695
05578Q AE 3	BPCE SA Sub Nt 4.875% 04/01/26	D	09/15/2021	Bank of America BISD Dealer		739,720	650,000	14,611
067316 AG 4	Bacardi LTD Sr Nt 5.150% 05/15/38	D	03/31/2021	Credit Suisse Securities LLC		301,233	250,000	5,007
06738E AE 5	Barclays Plc Sr Nt 3.650% 03/16/25	D	12/02/2021	Barclays Capital Inc		1,327,325	1,250,000	10,139
11042C AA 8	British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various		1,008,893	1,004,904	
21684A AD 8	Rabobank Nederland Sub Nt	C	03/31/2021	BNP Paribas Securities Corp		518,348	400,000	3,558
225313 AK 1	Credit Agricole SA Sub Nt	D	07/14/2021	JP Morgan Securities LLC		229,627	210,000	140
22535W AH 0	Credit Agricole SA Sr Nt	D	09/15/2021	Credit Agricole USA was Calyon		495,975	500,000	883
225401 AU 2	Credit Suisse Group Sr Nt Fix to Float	D	05/24/2021	Various		402,857	400,000	93
404280 CT 4	HSBC Holdings PLC Sr Nt Fix to Float	D	05/17/2021	HSBC Securities USA Inc		260,000	260,000	
456837 AV 5	ING Groep NV Sr Nt 1.726% 04/01/27	D	09/15/2021	Goldman Sachs & Company		507,075	500,000	3,979
62947Q AX 6	NXP BV Sr Nt 5.350% 03/01/26	D	11/22/2021	Wells Fargo Securities LLC		1,245,475	1,100,000	13,568
62954H AG 3	NXP BV/NXP FDG/NXP USA Sr Nt	D	05/04/2021	Citigroup		408,594	410,000	
654744 AC 5	Nissan Motor Co Sr Nt 4.345% 09/17/27	D	03/30/2021	Mizuho Securities USA Inc		1,224,416	1,125,000	1,901
822582 BQ 4	Shell International Finance Sr Nt	D	04/27/2021	Goldman Sachs & Company		373,388	330,000	6,197
82620K BE 2	Siemens Financieringsmat Sr Nt	D	03/02/2021	Morgan Stanley & Co LLC		274,632	275,000	
3899999. Total - Bonds - Industrial and Miscellaneous						98,922,341	94,190,052	563,375

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8399997.	Total - Bonds - Part 3					136,748,422	130,936,084	616,169
8399998.	Total - Bonds - Summary Item from Part 5					10,895,435	10,369,539	71,393
8399999.	Total - Bonds					147,643,857	141,305,623	687,562
9999999.	Total - Bonds, Preferred and Common Stocks					147,643,857	XXX	687,562

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
911760 EJ 1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		12/01/2021.	Paydown		246,395	246,395	257,321	253,582		(7,188)		(7,188)		246,395			0	8,404	06/15/2024.
0599999.	Total - Bonds - U.S. Government					246,395	246,395	257,321	253,582	0	(7,188)	0	(7,188)	0	246,395	0	0	0	8,404	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3132CW AU 8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2021.	Paydown		1,559,726	1,559,726	1,617,729	1,616,177		(56,451)		(56,451)		1,559,726			0	24,557	06/25/2034.
3132D5 6D 9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2021.	Paydown		1,721,275	1,721,275	1,760,340	1,759,511		(38,236)		(38,236)		1,721,275			0	15,097	10/25/2035.
3138M4 D8 2	FNMA Pool #AP1026 3.000% 07/25/42		12/01/2021.	Paydown		233,781	233,781	224,866	225,158		8,623		8,623		233,781			0	3,219	07/25/2042.
3138W9 LM 0	FNMA Pool #AS0331 3.000% 08/25/43		12/01/2021.	Paydown		591,759	591,759	568,486	569,315		22,444		22,444		591,759			0	8,778	08/25/2043.
3138X0 Y2 8	FNMA Pool #AU1628 3.000% 07/25/43		12/01/2021.	Paydown		929,546	929,546	892,909	894,202		35,345		35,345		929,546			0	12,943	07/25/2043.
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45		12/01/2021.	Paydown		460,152	460,152	439,444	439,925		20,228		20,228		460,152			0	6,893	11/25/2045.
3140KD G4 6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2021.	Paydown		1,017,311	1,017,311	1,058,083	1,057,568		(40,257)		(40,257)		1,017,311			0	11,039	06/25/2050.
3140QD 6N 9	FNMA Pool #CA6276 2.000% 07/25/50		12/01/2021.	Paydown		431,350	431,350	441,123	440,990		(9,640)		(9,640)		431,350			0	5,367	07/25/2050.
31416X YZ 7	FNMA Pool #AB2527 4.000% 03/25/41		12/01/2021.	Paydown		1,785,422	1,785,422	1,798,395	1,796,715		(11,293)		(11,293)		1,785,422			0	34,085	03/25/2041.
31418B TJ 5	FNMA Pool #MA2352 3.500% 08/01/45		12/01/2021.	Paydown		1,390,212	1,390,212	1,442,888	1,439,909		(49,696)		(49,696)		1,390,212			0	23,233	08/01/2045.
31418D CA 8	FNMA Pool #MA3664 4.000% 05/25/49		12/01/2021.	Paydown		3,439,180	3,439,180	3,563,850	3,559,623		(120,444)		(120,444)		3,439,180			0	62,750	05/25/2049.
31418D CB 6	FNMA Pool #MA3665 4.500% 05/25/49		12/01/2021.	Paydown		1,048,465	1,048,465	1,097,121	1,096,064		(47,599)		(47,599)		1,048,465			0	22,085	05/25/2049.
31419B CT 0	FNMA Pool #AE0981 3.500% 03/25/41		12/01/2021.	Paydown		570,356	570,356	588,091	586,074		(15,718)		(15,718)		570,356			0	9,113	03/25/2041.
31419L 3D 3	FNMA Pool #AE9795 3.500% 11/25/40		12/01/2021.	Paydown		309,109	309,109	325,965	324,360		(15,252)		(15,252)		309,109			0	4,864	11/25/2040.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					15,487,644	15,487,644	15,819,290	15,805,591	0	(317,946)	0	(317,946)	0	15,487,644	0	0	0	244,023	XXX
Bonds - Industrial and Miscellaneous																				
018522 H# 2	Allete Inc 1st Mtg Bd 3.020% 09/15/21		09/15/2021.	Maturity		6,000,000	6,000,000	5,900,344	5,974,114		25,886		25,886		6,000,000			0	181,200	09/15/2021.
03464R AA 1	Angel Oak Mortgage Trust RMBS Series 202		12/01/2021.	Paydown		116,740	116,740	116,738	116,648		92		92		116,740			0	1,416	12/25/2059.
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS		09/01/2021.	Paydown		3,000,000	3,000,000	3,024,858	3,005,321		(5,321)		(5,321)		3,000,000			0	91,006	09/05/2032.
07331Y AA 8	Bayview Opport Mast Fund Trust RMBS Ser		12/28/2021.	Paydown		569,658	569,658	565,341	567,095		2,562		2,562		569,658			0	10,718	01/25/2055.
15032T AS 5	Cedar Funding Ltd CLO Ser 2013-1A A1R		04/22/2021.	Various		8,000,000	8,000,000	8,004,058	8,002,335		(257)		(257)		8,002,078		(2,078)	(2,078)	43,047	06/09/2030.
21036P AK 4	Constellation Brands Inc Sr Nt		02/04/2021.	Call 100.7668		2,015,335	2,000,000	2,000,808	2,000,121		(34)		(34)		2,000,087		(87)	(87)	34,710	05/01/2021.
233331 AV 9	DTE Energy Co Sr Nt 3.300% 06/15/22		07/07/2021.	Call 102.3300		5,116,500	5,000,000	5,135,976	5,035,015		(12,212)		(12,212)		5,022,802		(22,802)	(22,802)	209,083	06/15/2022.
46641W AW 7	JPMBB Comm Mtg Sec Tr CMBS Ser 2014-C19		12/01/2021.	Paydown		212,326	212,326	218,694	213,568		(226)		(226)		213,342		(1,016)	(1,016)	4,007	04/15/2047.
542514 GW 8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		12/27/2021.	Paydown		1,063,928	1,063,928	1,063,577	1,063,847		81		81		1,063,928			0	66,369	09/25/2034.
61748H LC 3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR		12/01/2021.	Paydown		466,794	466,800	428,228	428,228				0		428,228		38,566	38,566	6,988	09/25/2035.
61761Q AC 7	Morgan Stanley BAML Tr CMBS Ser 2013-C8		12/01/2021.	Paydown		1,280,270	1,280,270	1,267,650	1,273,630		6,641		6,641		1,280,270			0	29,267	12/15/2048.
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP		04/01/2021.	Paydown		2,000,000	2,000,000	1,990,004	1,996,100		3,900		3,900		2,000,000			0	22,868	07/13/2029.
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24		12/01/2021.	Paydown		991,366	991,366	1,021,055	999,908		(8,542)		(8,542)		991,366			0	18,728	08/15/2047.
626717 AF 9	Murphy Oil Corp Sr Nt 4.950% 12/01/22		04/04/2021.	Call 107.3982		5,369,910	5,000,000	4,852,790	4,922,769		9,848		9,848		4,932,617		67,383	67,383	454,472	12/01/2022.
64830B AA 5	New Residential Mtg Ln Tr RMBS Ser 2017-		12/01/2021.	Paydown		650,810	650,810	672,766	666,993		(16,184)		(16,184)		650,810			0	14,040	08/27/2057.
75973F AA 9	Renew LBASS Ser 2018-1 Cl A		12/20/2021.	Paydown		695,473	695,473	693,947	694,078		1,394		1,394		695,473			0	14,401	09/20/2053.
89177B AA 3	Towd Point Mortgage Tr RMBS Ser 2019-1 C		12/01/2021.	Paydown		983,640	983,640	977,649	978,353		5,287		5,287		983,640			0	20,042	03/25/2058.
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-		12/01/2021.	Paydown				91,810	48,645		(48,645)		(48,645)					0	16,204	12/10/2045.
90290M AB 7	US Foods Inc Sr Nt 5.875% 06/15/24		02/04/2021.	Call 101.4690		3,297,743	3,250,000	3,250,000	3,250,000				0		3,250,000			0	73,731	06/15/2024.
9497EU AJ 6	Wells Fargo Home Eq Tr RMBS Ser 2006-1 C		12/27/2021.	Paydown		2,415,203	2,415,203	2,392,938	2,410,514		4,689		4,689		2,415,203			0	6,774	05/25/2036.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt		12/23/2021.	Paydown		146,049	146,049	141,185	141,732		4,316		4,316		146,049			0	818	06/23/2035.
009090 AB 7	Air Canada LBASS EETC Ser 2015-1B	A	09/15/2021.	Redemption 100.0000		307,472	307,472	300,175	303,230		4,242		4,242		307,472			0	8,936	03/15/2023.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
902133 AM 9	Tyco Electronics Group Sr Nt	D	11/03/2021.	Call 100.0000		1,500,000	1,500,000	1,491,194	1,496,886		2,392		2,392		1,499,277		723	723	65,625	02/03/2022.
3899999.	Total - Bonds - Industrial and Miscellaneous					46,199,217	45,649,735	45,601,785	45,589,130	0	(20,091)	0	(20,091)	0	45,569,040	0	80,689	80,689	1,394,450	XXX
8399997.	Total - Bonds - Part 4					61,933,256	61,383,774	61,678,396	61,648,303	0	(345,225)	0	(345,225)	0	61,303,079	0	80,689	80,689	1,646,877	XXX
8399998.	Total - Bonds - Summary Item from Part 5					10,941,528	10,369,539	10,895,435			(158,983)		(158,983)		10,736,448		(323,623)	(323,623)	851,827	XXX
8399999.	Total - Bonds					72,874,784	71,753,313	72,573,831	61,648,303	0	(504,208)	0	(504,208)	0	72,039,527	0	(242,934)	(242,934)	2,498,704	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					72,874,784	XXX	72,573,831	61,648,303	0	(504,208)	0	(504,208)	0	72,039,527	0	(242,934)	(242,934)	2,498,704	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3132DW A6 0	FHLMC Pool #SD8129 2.500% 02/25/51		01/20/2021	Morgan Stanley & Co LLC	12/01/2021	Paydown	1,988,418	2,094,131	1,988,418	1,988,418		(105,712)		(105,712)				0	31,471	2,762
31418D 2L 5	FNMA Pool #MA4378 2.000% 07/25/51		06/21/2021	JP Morgan Securities LLC	12/01/2021	Paydown	313,654	315,810	313,654	313,654		(2,156)		(2,156)				0	2,064	366
31418D WR 9	FNMA Pool #MA4255 2.000% 02/25/51		01/20/2021	JP Morgan Securities LLC	12/01/2021	Paydown	951,896	982,052	951,896	951,896		(30,156)		(30,156)				0	11,757	1,058
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						3,253,969	3,391,993	3,253,968	3,253,968	0	(138,024)	0	(138,024)	0	0	0	0	45,292	4,186
Bonds - Industrial and Miscellaneous																				
00206R MD 1	AT&T Inc Sr Nt 3.550% 09/15/55		05/20/2021	Morgan Stanley & Co LLC	09/09/2021	Tax Free Exchange	210,000	197,936	197,993	197,993		58		58				0	3,603	1,429
1248EP CJ 0	CCO Holdings LLC Sr Nt		03/05/2021	Various	05/13/2021	Tax Free Exchange	629,000	651,365	650,924	650,924		(441)		(441)				0	15,096	9,420
210795 PZ 7	Continental Airlines Inc LBASS EETC Ser		04/23/2021	Jefferies & Company Inc	10/11/2021	Paydown	5,906	6,246	5,906	5,906		(340)		(340)				0	123	11
233050 AF 0	B		01/28/2021	Nationwide Indemnity	02/01/2021	Paydown	2,000,000	2,000,000	2,000,000	2,000,000				0				0	9,118	8,207
369604 BX 0	General Electric Co Sr Nt		03/31/2021	Goldman Sachs & Company	12/01/2021	Call 118.5750	1,300,000	1,437,748	1,541,475	1,434,264		(3,484)		(3,484)			(134,264)	(134,264)	366,329	23,635
369604 BY 8	General Electric Co Sr Nt		03/31/2021	Goldman Sachs & Company	12/01/2021	Call 128.6440	400,000	444,252	514,576	443,682		(570)		(570)			(43,682)	(43,682)	153,426	7,443
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A		04/22/2021	Jefferies & Company Inc	11/04/2021	Call 120.0000	531,136	603,503	637,363	598,752		(4,751)		(4,751)			(67,616)	(67,616)	131,144	4,461
41983P AA 7	Hawaiian Airlines PTC Ser 2020-1A		04/22/2021	Jefferies & Company Inc	09/15/2021	Redemption 100.0000	34,432	39,124	34,432	34,432		(4,691)		(4,691)				0	1,270	289
49271V AN 0	Keurig Dr Pepper Sr Nt		03/01/2021	JP Morgan Securities LLC	11/16/2021	JP Morgan Securities LLC	560,000	558,258	550,519	558,364		106		106			(7,845)	(7,845)	8,505	
50077L BF 2	Kraft Heinz Foods Co Sr Nt		07/19/2021	JP Morgan Securities LLC	12/06/2021	Call 112.3010	540,000	616,275	606,425	613,551		(2,724)		(2,724)			(73,551)	(73,551)	100,157	8,925
92340L AG 4	Vereit Operating Partner Sr Nt		07/14/2021	Citigroup	11/10/2021	Tax Free Exchange	350,000	370,846	370,673	370,323		(523)		(523)			350	350	4,018	859
00973R AE 3	Aker BP ASA Nt 3.000% 01/15/25	D	03/24/2021	Barclays Capital Inc	11/16/2021	Morgan Stanley & Co LLC	300,000	311,442	312,057	309,519		(1,923)		(1,923)			2,538	2,538	7,575	1,775
00973R AG 8	Aker BP ASA Sr Nt 2.875% 01/15/26	D	02/18/2021	Barclays Capital Inc	11/16/2021	Barclays Capital Inc	255,000	266,350	265,121	264,674		(1,676)		(1,676)			447	447	6,170	753
11042C AA 8	British Airways PTC Ser 2021-1 A PPT	C	07/21/2021	Various	12/15/2021	Redemption 100.0000	96	97	96	96				0				0	1	
3899999.	Total - Bonds - Industrial and Miscellaneous						7,115,570	7,503,442	7,687,560	7,482,480	0	(20,959)	0	(20,959)	0	0	(323,623)	(323,623)	806,535	67,207
8399998.	Total - Bonds						10,369,539	10,895,435	10,941,528	10,736,448	0	(158,983)	0	(158,983)	0	0	(323,623)	(323,623)	851,827	71,393
9999999.	Total - Bonds, Preferred and Common Stocks							10,895,435	10,941,528	10,736,448	0	(158,983)	0	(158,983)	0	0	(323,623)	(323,623)	851,827	71,393

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, NY					50,015	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	50,015	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	50,015	XXX
0599999. Total Cash		XXX	XXX	0	0	50,015	XXX

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

1. January	75,552	4. April	649,120	7. July	15,241	10. October	4,019
2. February	240,972	5. May	235,205	8. August	90,145	11. November	62,642
3. March	352,838	6. June	43,914	9. September	5,527	12. December	50,015

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Qualified Cash Pools Under SSAP No. 2R								
	Nationwide Cash Management Co.		12/31/2021	0.030		23,252,158		236
8799999. Total - Qualified Cash Pools Under SSAP No. 2R						23,252,158	0	236
9999999. Total - Cash Equivalents						23,252,158	0	236

Line Nuber

1A.
1B.
1C.
1D.
1E.
1F.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Multiple			174,642	180,512
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	Workers compensation			164,747	165,451
9. District of Columbia DC						
10. Florida FL	B	For protection of state's ph's			209,678	210,574
11. Georgia GA	B	For protection of state's ph's			89,906	90,699
12. Hawaii HI						
13. Idaho ID	B	For protection of state's ph's			299,540	300,820
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Multiple			149,590	160,477
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Multiple			299,181	320,953
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of all ph's	349,463	350,957		
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			309,154	331,652
35. North Dakota ND						
36. Ohio OH	B	Multiple	713,912	717,045	1,284,164	1,300,159
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			129,645	139,080
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,063,375	1,068,002	3,110,247	3,200,377

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0