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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

United Transportation Union Insurance Assocation

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 56413 Employer's ID Number 23-7131460

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

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [ ] Fraternal Benefit Societies [X]

Incorporated/Organized 11/16/1970 Commenced Business 03/10/1971

Statutory Home Office 24950 Country Club Blvd Ste 340 (Street and Number), North Olmsted, OH, US 44070-5333 (City or Town, State, Country and Zip Code)

Main Administrative Office 24950 Country Club Blvd Ste 340 (Street and Number)

North Olmsted, OH, US 44070-5333 (City or Town, State, Country and Zip Code), 216-228-9400 (Area Code) (Telephone Number)

Mail Address 24950 Country Club Blvd Ste 340 (Street and Number or P.O. Box), North Olmsted, OH, US 44070-5333 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 24950 Country Club Blvd Ste 340 (Street and Number)

North Olmsted, OH, US 44070-5333 (City or Town, State, Country and Zip Code), 216-228-9400 (Area Code) (Telephone Number)

Internet Website Address utuia.org

Statutory Statement Contact Jeffery A Becker (Name), 216-228-9400 (Area Code) (Telephone Number)

jbecker@utuia.org (E-mail Address), 216-228-0411 (FAX Number)

OFFICERS

President Kenneth L Laugel Treasurer Jeffery A Becker

Secretary Jeffery A Becker

OTHER

DIRECTORS OR TRUSTEES

Jeremy R Ferguson	Stephen J Vamos III	Gregory Hynes
Troy Johnson	Nicholas J Dicicco Jr	Richard A Kusnic Sr
Patrick Sullivan	Doyle Turner	

State of Ohio
County of United States
SS

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

Kenneth L Laugel	Jeffery A Becker	Jeffery A Becker
President	Secretary	Treasurer

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	9,747,623	4.284	9,747,623	0	9,747,623	4.284
1.02 All other governments	507,850	0.223	507,850	0	507,850	0.223
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,577,487	2.012	4,577,487	0	4,577,487	2.012
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	50,203,715	22.063	50,203,715	0	50,203,715	22.063
1.06 Industrial and miscellaneous	129,176,590	56.770	129,176,590	0	129,176,590	56.770
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	194,213,265	85.351	194,213,265	0	194,213,265	85.351
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	11,955,003	5.254	11,955,003	0	11,955,003	5.254
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	11,955,003	5.254	11,955,003	0	11,955,003	5.254
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	15,583,843	6.849	15,583,843	0	15,583,843	6.849
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	15,583,843	6.849	15,583,843	0	15,583,843	6.849
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	339,798	0.149	339,798	0	339,798	0.149
6.02 Cash equivalents (Schedule E, Part 2)	1,956,882	0.860	1,956,882	0	1,956,882	0.860
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	2,296,680	1.009	2,296,680	0	2,296,680	1.009
7. Contract loans	3,496,593	1.537	3,496,593	0	3,496,593	1.537
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	227,545,384	100.000	227,545,384	0	227,545,384	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		208,254,730
2. Cost of bonds and stocks acquired, Part 3, Column 7		56,407,772
3. Accrual of discount		144,977
4. Unrealized valuation increase (decrease):		
4.1. Part 1, Column 12	0	
4.2. Part 2, Section 1, Column 15	(1)	
4.3. Part 2, Section 2, Column 13	1,811,721	
4.4. Part 4, Column 11	(1,349,845)	461,875
5. Total gain (loss) on disposals, Part 4, Column 19		2,245,240
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		45,847,315
7. Deduct amortization of premium		444,688
8. Total foreign exchange change in book/adjusted carrying value:		
8.1. Part 1, Column 15	0	
8.2. Part 2, Section 1, Column 19	0	
8.3. Part 2, Section 2, Column 16	0	
8.4. Part 4, Column 15	0	0
9. Deduct current year's other than temporary impairment recognized:		
9.1. Part 1, Column 14	0	
9.2. Part 2, Section 1, Column 17	0	
9.3. Part 2, Section 2, Column 14	0	
9.4. Part 4, Column 13	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		529,520
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		221,752,111
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)		221,752,111

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	9,747,623	11,075,369	9,857,755	9,551,029
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	507,850	539,895	549,145	500,000
by governments)	4.	Totals	10,255,473	11,615,264	10,406,900	10,051,029
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	4,577,487	4,862,297	4,594,500	4,563,244
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	50,203,715	53,547,349	50,145,950	48,882,577
Industrial and Miscellaneous, SVO	8.	United States	113,430,780	130,762,894	114,063,272	109,192,878
Identified Funds, Unaffiliated Bank	9.	Canada	4,561,912	5,543,117	4,652,453	4,190,000
Loans and Hybrid Securities	10.	Other Countries	11,183,898	12,291,375	11,186,268	11,036,000
(unaffiliated)	11.	Totals	129,176,590	148,597,386	129,901,992	124,418,878
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	194,213,265	218,622,296	195,049,343	187,915,727
PREFERRED STOCKS	14.	United States	10,610,735	10,683,775	10,644,966	
Industrial and Miscellaneous	15.	Canada	366,436	356,281	369,072	
(unaffiliated)	16.	Other Countries	977,832	971,619	977,832	
	17.	Totals	11,955,003	12,011,674	11,991,870	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	11,955,003	12,011,674	11,991,870	
COMMON STOCKS	20.	United States	15,583,843	15,583,843	9,422,657	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	15,583,843	15,583,843	9,422,657	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	15,583,843	15,583,843	9,422,657	
	26.	Total Stocks	27,538,846	27,595,517	21,414,527	
	27.	Total Bonds and Stocks	221,752,111	246,217,813	216,463,870	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,053,313	1,571,701	327,780	4,287,349	3,464,363	XXX	11,704,506	6.0	52,572,272	26.4	9,747,623	1,956,882
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.7 Totals	2,053,313	1,571,701	327,780	4,287,349	3,464,363	XXX	11,704,506	6.0	52,572,272	26.4	9,747,623	1,956,882
2. All Other Governments												
2.1 NAIC 1	0	507,850	0	0	0	XXX	507,850	0.3		0.0	507,850	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.7 Totals	0	507,850	0	0	0	XXX	507,850	0.3	0	0.0	507,850	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	4,366,333	2.2	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.0	4,366,333	2.2	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	81,456	325,826	3,172,941	997,264	0	XXX	4,577,487	2.3		0.0	4,577,487	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.7 Totals	81,456	325,826	3,172,941	997,264	0	XXX	4,577,487	2.3	0	0.0	4,577,487	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,931,149	7,945,701	15,980,479	14,617,704	6,983,070	XXX	49,458,104	25.2	17,212,930	8.6	49,458,104	0
5.2 NAIC 2	0	0	500,611	245,000	0	XXX	745,611	0.4	1,271,119	0.6	745,611	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.7 Totals	3,931,149	7,945,701	16,481,090	14,862,704	6,983,070	XXX	50,203,715	25.6	18,484,049	9.3	50,203,715	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,858,159	8,240,217	4,694,749	20,720,634	29,144,503	XXX	65,658,262	33.5	65,796,648	33.0	59,739,054	5,919,208
6.2 NAIC 2	1,520,683	10,749,426	3,649,913	14,711,045	30,924,130	XXX	61,555,197	31.4	58,142,357	29.2	57,804,236	3,750,961
6.3 NAIC 3	1,003,862	450,014	499,714	10	0	XXX	1,953,600	1.0	0	0.0	450,897	1,502,703
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	2,792	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	13,234	0.0	0	0
6.6 NAIC 6	7,926	1,605	0	0	0	XXX	9,531	0.0		0.0	9,531	0
6.7 Totals	5,390,630	19,441,262	8,844,376	35,431,690	60,068,633	XXX	129,176,590	65.8	123,955,032	62.2	118,003,719	11,172,872
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		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	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 8,924,077	18,591,295	24,175,949	40,622,950	39,591,937	0	131,906,208	67.2	XXX	XXX	124,030,118	7,876,090
11.2 NAIC 2	(d) 1,520,683	10,749,426	4,150,524	14,956,045	30,924,130	0	62,300,809	31.8	XXX	XXX	58,549,847	3,750,961
11.3 NAIC 3	(d) 1,003,862	450,014	499,714	10	0	0	1,953,600	1.0	XXX	XXX	450,897	1,502,703
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 7,926	1,605	0	0	0	0	(c) 9,531	0.0	XXX	XXX	9,531	0
11.7 Totals	11,456,548	29,792,340	28,826,187	55,579,006	70,516,067	0	(b) 196,170,148	100.0	XXX	XXX	183,040,393	13,129,754
11.8 Line 11.7 as a % of Col. 7	5.8	15.2	14.7	28.3	35.9	0.0	100.0	XXX	XXX	XXX	93.3	6.7
12. Total Bonds Prior Year												
12.1 NAIC 1	20,521,605	14,732,804	13,244,742	39,909,501	51,539,532	0	XXX	XXX	139,948,184	70.2	125,321,674	14,626,510
12.2 NAIC 2	264,981	15,816,381	4,164,937	12,747,727	26,419,450	0	XXX	XXX	59,413,475	29.8	59,413,475	0
12.3 NAIC 3						0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	2,792	0	0	XXX	XXX	2,792	0.0	2,792	0
12.5 NAIC 5	0	0	0	13,234	0	0	XXX	XXX	(c) 13,234	0.0	13,234	0
12.6 NAIC 6						0	XXX	XXX	(c) 0	0.0		0
12.7 Totals	20,786,586	30,549,185	17,409,679	52,673,254	77,958,982	0	XXX	XXX	(b) 199,377,686	100.0	184,751,176	14,626,510
12.8 Line 12.7 as a % of Col. 9	10.4	15.3	8.7	26.4	39.1	0.0	XXX	XXX	100.0	XXX	92.7	7.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	6,869,189	17,132,225	23,166,138	39,782,211	37,080,355	0	124,030,118	63.2	125,321,674	62.9	124,030,118	XXX
13.2 NAIC 2	1,500,019	9,777,353	4,047,207	13,047,738	30,177,530	0	58,549,847	29.8	59,413,475	29.8	58,549,847	XXX
13.3 NAIC 3	629	450,014	244	10	0	0	450,897	0.2	0	0.0	450,897	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	2,792	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	13,234	0.0	0	XXX
13.6 NAIC 6	7,926	1,605	0	0	0	0	9,531	0.0	0	0.0	9,531	XXX
13.7 Totals	8,377,763	27,361,197	27,213,590	52,829,959	67,257,885	0	183,040,393	93.3	184,751,176	92.7	183,040,393	XXX
13.8 Line 13.7 as a % of Col. 7	4.6	14.9	14.9	28.9	36.7	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	4.3	13.9	13.9	26.9	34.3	0.0	93.3	XXX	XXX	XXX	93.3	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	2,054,889	1,459,070	1,009,811	840,739	2,511,582	0	7,876,090	4.0	14,626,510	7.3	XXX	7,876,090
14.2 NAIC 2	20,663	972,073	103,316	1,908,308	746,601	0	3,750,961	1.9	0	0.0	XXX	3,750,961
14.3 NAIC 3	1,003,233	0	499,470	0	0	0	1,502,703	0.8	0	0.0	XXX	1,502,703
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	3,078,785	2,431,143	1,612,597	2,749,047	3,258,183	0	13,129,754	6.7	14,626,510	7.3	XXX	13,129,754
14.8 Line 14.7 as a % of Col. 7	23.4	18.5	12.3	20.9	24.8	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	1.6	1.2	0.8	1.4	1.7	0.0	6.7	XXX	XXX	XXX	XXX	6.7

(a) Includes $ 11,172,872 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,956,882 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,956,882	1,380,371	0	2,645,114	3,464,363	XXX	9,446,730	4.8	27,207,348	13.6	7,489,848	1,956,882
1.02 Residential Mortgage-Backed Securities	96,431	191,330	327,780	1,642,235	0	XXX	2,257,776	1.2	18,416,566	9.2	2,257,775	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	6,948,358	3.5	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.05 Totals	2,053,313	1,571,701	327,780	4,287,349	3,464,363	XXX	11,704,506	6.0	52,572,272	26.4	9,747,623	1,956,882
2. All Other Governments												
2.01 Issuer Obligations	0	507,850	0	0	0	XXX	507,850	0.3		0.0	507,850	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.05 Totals	0	507,850	0	0	0	XXX	507,850	0.3	0	0.0	507,850	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	4,366,333	2.2	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.0	4,366,333	2.2	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	81,456	325,826	3,172,941	997,264	0	XXX	4,577,487	2.3		0.0	4,577,487	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.05 Totals	81,456	325,826	3,172,941	997,264	0	XXX	4,577,487	2.3	0	0.0	4,577,487	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,754,838	2,806,285	5,631,691	6,995,589	6,973,128	XXX	24,161,532	12.3	10,188,341	5.1	24,161,532	0
5.02 Residential Mortgage-Backed Securities	1,214,522	3,352,907	5,277,186	5,130,098	9,942	XXX	14,984,655	7.6	8,295,708	4.2	14,984,655	0
5.03 Commercial Mortgage-Backed Securities	961,789	1,786,509	5,572,213	2,737,017	0	XXX	11,057,528	5.6		0.0	11,057,528	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.05 Totals	3,931,149	7,945,701	16,481,090	14,862,704	6,983,070	XXX	50,203,715	25.6	18,484,049	9.3	50,203,715	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	3,346,458	17,595,481	8,078,344	34,654,310	60,012,600	XXX	123,687,194	63.1	118,933,334	59.7	114,681,783	9,005,411
6.02 Residential Mortgage-Backed Securities	8,555	2,792	244	10	0	XXX	11,601	0.0	3,018,327	1.5	11,601	0
6.03 Commercial Mortgage-Backed Securities	1,469,178	0	0	0	0	XXX	1,469,178	0.7	2,003,371	1.0	1,469,178	0
6.04 Other Loan-Backed and Structured Securities	566,438	1,842,990	765,787	777,369	56,034	XXX	4,008,617	2.0		0.0	1,841,157	2,167,460
6.05 Totals	5,390,630	19,441,262	8,844,376	35,431,690	60,068,633	XXX	129,176,590	65.8	123,955,032	62.2	118,003,719	11,172,872
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		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	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	7,139,635	22,615,812	16,882,977	45,292,277	70,450,092	XXX	162,380,792	82.8	XXX	XXX	151,418,499	10,962,293
11.02 Residential Mortgage-Backed Securities	1,319,508	3,547,029	5,605,210	6,772,343	9,942	XXX	17,254,032	8.8	XXX	XXX	17,254,031	0
11.03 Commercial Mortgage-Backed Securities	2,430,967	1,786,509	5,572,213	2,737,017	0	XXX	12,526,706	6.4	XXX	XXX	12,526,706	0
11.04 Other Loan-Backed and Structured Securities	566,438	1,842,990	765,787	777,369	56,034	XXX	4,008,617	2.0	XXX	XXX	1,841,157	2,167,460
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	11,456,548	29,792,340	28,826,187	55,579,006	70,516,067	0	196,170,148	100.0	XXX	XXX	183,040,393	13,129,754
11.09 Line 11.08 as a % of Col. 7	5.8	15.2	14.7	28.3	35.9	0.0	100.0	XXX	XXX	XXX	93.3	6.7
12. Total Bonds Prior Year												
12.01 Issuer Obligations	19,786,586	27,405,145	13,413,467	37,273,378	62,816,780	XXX	XXX	XXX	160,695,356	80.6	146,068,846	14,626,510
12.02 Residential Mortgage-Backed Securities	1,000,000	2,144,182	3,098,733	13,294,717	10,192,969	XXX	XXX	XXX	29,730,601	14.9	29,730,601	0
12.03 Commercial Mortgage-Backed Securities	0	999,858	897,479	2,105,159	4,949,233	XXX	XXX	XXX	8,951,729	4.5	8,951,729	0
12.04 Other Loan-Backed and Structured Securities						XXX	XXX	XXX	0	0.0	0	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0		0
12.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
12.08 Totals	20,786,586	30,549,185	17,409,679	52,673,254	77,958,982	0	XXX	XXX	199,377,686	100.0	184,751,176	14,626,510
12.09 Line 12.08 as a % of Col. 9	10.4	15.3	8.7	26.4	39.1	0.0	XXX	XXX	100.0	XXX	92.7	7.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	4,158,856	21,374,154	15,760,410	42,877,137	67,247,943	XXX	151,418,499	77.2	146,068,846	73.3	151,418,499	XXX
13.02 Residential Mortgage-Backed Securities	1,319,507	3,547,029	5,605,210	6,772,343	9,942	XXX	17,254,031	8.8	29,730,601	14.9	17,254,031	XXX
13.03 Commercial Mortgage-Backed Securities	2,430,967	1,786,509	5,572,213	2,737,017	0	XXX	12,526,706	6.4	8,951,729	4.5	12,526,706	XXX
13.04 Other Loan-Backed and Structured Securities	468,432	653,505	275,757	443,463	0	XXX	1,841,157	0.9	0	0.0	1,841,157	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	8,377,763	27,361,197	27,213,590	52,829,959	67,257,885	0	183,040,393	93.3	184,751,176	92.7	183,040,393	XXX
13.09 Line 13.08 as a % of Col. 7	4.6	14.9	14.9	28.9	36.7	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	4.3	13.9	13.9	26.9	34.3	0.0	93.3	XXX	XXX	XXX	93.3	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	2,980,778	1,241,659	1,122,567	2,415,140	3,202,149	XXX	10,962,293	5.6	14,626,510	7.3	XXX	10,962,293
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	98,006	1,189,484	490,030	333,906	56,034	XXX	2,167,460	1.1	0	0.0	XXX	2,167,460
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	3,078,785	2,431,143	1,612,597	2,749,047	3,258,183	0	13,129,754	6.7	14,626,510	7.3	XXX	13,129,754
14.09 Line 14.08 as a % of Col. 7	23.4	18.5	12.3	20.9	24.8	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	1.6	1.2	0.8	1.4	1.7	0.0	6.7	XXX	XXX	XXX	XXX	6.7

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	14,626,510	0	14,626,510	0
2. Cost of cash equivalents acquired	57,556,943	0	57,556,943	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	(4)	0	(4)	0
5. Total gain (loss) on disposals	14	0	14	0
6. Deduct consideration received on disposals	70,226,581	0	70,226,581	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,956,882	0	1,956,882	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,956,882	0	1,956,882	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FT-0	UNITED STATES TREASURY				1.A	1,924,425	137.4380	2,350,190	1,710,000	1,865,432	0	(8,213)	0	0	4.500	3.669	FA	29,065	76,950	11/21/2013	02/15/2036
912810-QK-7	UNITED STATES TREASURY				1.A	773,094	131.8010	1,054,408	800,000	779,681	0	747	0	0	3.875	4.071	FA	11,709	31,000	11/30/2010	08/15/2040
912810-QU-5	UNITED STATES TREASURY				1.A	1,452,366	120.4810	1,608,421	1,335,000	1,429,670	0	(3,491)	0	0	3.125	2.667	FA	15,758	41,719	02/12/2015	02/15/2042
912810-QX-9	UNITED STATES TREASURY				1.A	1,038,923	113.9380	1,105,199	970,000	1,025,597	0	(2,050)	0	0	2.750	2.396	FA	10,076	26,675	01/26/2015	08/15/2042
912810-QY-7	UNITED STATES TREASURY				1.A	1,007,250	113.9690	1,162,484	1,020,000	1,009,096	0	398	0	0	2.750	2.818	MN	3,642	28,050	11/09/2016	11/15/2042
912828-D5-6	UNITED STATES TREASURY				1.A	1,404,946	103.8320	1,422,498	1,370,000	1,380,371	0	(3,796)	0	0	2.375	2.077	FA	12,290	32,538	02/18/2015	08/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,601,004	XXX	8,703,200	7,205,000	7,489,848	0	(16,404)	0	0	XXX	XXX	XXX	82,540	236,931	XXX	XXX
36202D-YY-1	G2 003427 - RMBS			4	1.A	45,853	109.6210	51,290	46,789	45,994	0	(30)	0	0	4.500	4.996	MON	175	2,105	06/11/2009	08/20/2033
36225B-4C-9	GN 781719 - RMBS			4	1.A	73,788	116.1300	81,489	70,170	71,773	0	(1,499)	0	0	6.000	5.193	MON	351	4,210	04/28/2009	02/15/2034
36290S-5M-9	G2 616552 - RMBS			4	1.A	245,391	112.8260	258,450	229,070	235,581	0	(6,701)	0	0	6.500	5.201	MON	1,241	14,890	06/03/2009	08/20/2034
38375G-B7-5	GNR 2012-098 AY - CMO/RMBS			4	1.A	963,594	100.6170	1,006,170	1,000,000	967,549	0	2,568	0	0	2.500	2.790	MON	2,083	25,000	10/22/2019	08/16/2042
38378H-3C-8	GNR 2012-126 BE - CMO/RMBS			4	1.A	928,125	97.4770	974,770	1,000,000	936,879	0	5,968	0	0	2.000	2.588	MON	1,667	20,000	10/24/2019	10/20/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						2,256,751	XXX	2,372,169	2,346,029	2,257,775	0	305	0	0	XXX	XXX	XXX	5,517	66,205	XXX	XXX
0599999. Total - U.S. Government Bonds						9,857,755	XXX	11,075,369	9,551,029	9,747,623	0	(16,099)	0	0	XXX	XXX	XXX	88,057	303,137	XXX	XXX
46513E-FF-4	ISRAEL, STATE OF (GOVERNMENT)		C		1.A FE	549,145	107.9790	539,895	500,000	507,850	0	(4,307)	0	0	5.500	4.535	MS	7,868	27,500	11/13/2009	09/18/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						549,145	XXX	539,895	500,000	507,850	0	(4,307)	0	0	XXX	XXX	XXX	7,868	27,500	XXX	XXX
1099999. Total - All Other Government Bonds						549,145	XXX	539,895	500,000	507,850	0	(4,307)	0	0	XXX	XXX	XXX	7,868	27,500	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST			1	1.E FE	504,560	120.6360	603,180	500,000	502,315	0	(242)	0	0	5.755	5.665	JJ	14,388	28,775	10/02/2009	07/01/2029
564386-SL-5	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	997,140	97.9520	979,520	1,000,000	997,264	0	109	0	0	2.529	2.547	FA	9,554	20,092	11/09/2020	02/15/2041
602245-UM-2	MILWAUKEE CNTY WIS			1	1.C FE	387,800	124.0050	444,241	358,244	372,909	0	(1,639)	0	0	6.840	6.104	JD	2,042	24,504	08/11/2009	12/01/2028
68583R-DQ-2	OREGON CMNTY COLLEGE DISTS			2	1.C FE	675,000	100.3250	677,194	675,000	675,000	0	0	0	0	2.945	2.945	JD	55	6,626	08/12/2021	06/30/2040
748508-B5-6	QUINCY MASS			2	1.C FE	720,000	101.5310	731,023	720,000	720,000	0	0	0	0	2.990	2.990	JD	538	0	12/15/2021	12/15/2039
801139-AP-1	SANTA ANA CALIF PENSION OBLIG			1,2	1.C FE	810,000	100.7950	816,440	810,000	810,000	0	0	0	0	3.098	3.098	FA	7,877	0	08/26/2021	08/01/2044
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	500,000	122.1400	610,700	500,000	500,000	0	0	0	0	6.220	6.218	AO	7,775	31,100	05/06/2009	10/01/2028
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,594,500	XXX	4,862,297	4,563,244	4,577,487	0	(1,772)	0	0	XXX	XXX	XXX	42,229	111,097	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,594,500	XXX	4,862,297	4,563,244	4,577,487	0	(1,772)	0	0	XXX	XXX	XXX	42,229	111,097	XXX	XXX
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	497,493	148.4620	512,194	345,000	494,902	0	(2,591)	0	0	6.053	3.206	FA	7,889	10,441	06/17/2021	02/15/2043
03255L-JM-2	ANAHEIM CALIF PUB FING AUTH LEASE REV			1,2	1.F FE	235,625	97.8980	244,745	250,000	235,782	0	157	0	0	2.614	3.134	JJ	3,431	0	10/27/2021	07/01/2035
03255L-KK-4	ANAHEIM CALIF PUB FING AUTH LEASE REV			1,2	1.F FE	1,125,000	99.6450	1,121,006	1,125,000	1,125,000	0	0	0	0	3.215	3.215	JJ	1,608	0	12/02/2021	07/01/2041
052451-AP-6	AUSTIN TEX RENT CAR SPL FAC REV			2	1.G FE	300,000	104.3280	312,984	300,000	300,000	0	0	0	0	5.460	5.459	MN	2,093	16,380	01/30/2013	11/15/2032
052451-AR-2	AUSTIN TEX RENT CAR SPL FAC REV			2	1.F FE	843,200	104.5780	836,624	800,000	804,838	0	(5,277)	0	0	5.750	5.030	MN	5,878	46,000	04/30/2013	11/15/2042
088006-GG-0	BEVERLY HILLS CALIF PUB FING AUTH LEASE			1	1.B FE	1,000,000	108.8430	1,088,430	1,000,000	1,000,000	0	0	0	0	5.898	5.896	JD	4,915	58,980	07/29/2010	06/01/2025
120827-CV-0	BURBANK GLENDALE PASADENA ARPT AUTH CALI			1	1.F FE	508,825	118.5630	592,815	500,000	505,725	0	(396)	0	0	5.562	5.418	JJ	13,905	27,810	05/04/2012	07/01/2032
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV			2	1.G FE	480,000	100.2680	481,286	480,000	480,000	0	0	0	0	3.267	3.267	JJ	2,831	0	10/26/2021	01/01/2045
19648F-NV-2	COLORADO HEALTH FACS AUTH REV			1	1.E FE	664,404	112.4040	674,424	600,000	664,064	0	(340)	0	0	3.796	3.097	MN	3,796	11,388	10/28/2021	11/01/2044
20281P-DN-9	COMMONWEALTH FING AUTH PA REV			1	1.E FE	500,000	101.9760	509,880	500,000	500,000	0	0	0	0	5.410	5.406	JD	2,254	27,050	04/14/2010	06/01/2022
20281P-NE-8	COMMONWEALTH FING AUTH PA REV			1	1.E FE	1,130,767	102.3970	1,126,367	1,100,000	1,130,516	0	(251)	0	0	2.991	2.811	JD	2,742	14,440	10/01/2021	06/01/2042
31331Q-KY-2	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	1,086,340	121.4700	1,214,700	1,000,000	1,032,598	0	(5,584)	0	0	5.770	5.026	JJ	28,209	57,700	05/07/2009	01/05/2027
38122N-B6-8	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.D FE	90,000	101.7350	91,562	90,000	90,000	0	0	0	0	3.293	3.293	JD	247	445	09/30/2021	06/01/2042
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.G FE	525,000	100.1140	525,599	525,000	525,000	0	0	0	0	3.714	3.714	JD	867	0	12/08/2021	06/01/2041
442348-P3-6	HOUSTON TEX ARPT SYS REV			1	1.G FE	445,975	113.1640	565,820	500,000	473,721	0	3,299	0	0	6.880	8.000	JJ	17,200	34,400	03/20/2009	01/01/2028
45506E-DE-0	INDIANA ST FIN AUTH REV			1	1.E FE	1,100,000	100.9450	1,110,395	1,100,000	1,100,000	0	0	0	0	2.926	2.926	MS	5,633	0	10/15/2021	03/01/2039
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	507,145	123.1920	615,960	500,000	504,764	0	(226)	0	0	5.501	5.394	MN	4,584	27,505	09/25/2006	05/01/2034
491189-FM-3	KENTUCKY ASSET / LIABILITY COMMN GEN FD			1	1.E FE	230,000	101.1660	232,682	230,000	230,000	0	0	0	0	5.339	5.332	AO	3,070	12,280	02/24/2011	04/01/2022
56678P-BN-6	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE			1	1.F FE	1,023,800	102.1030	1,021,030	1,000,000	1,023,758	0	(42)	0	0	3.167	3.045	MS	10,557	0	11/19/2021	09/01/2051
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY			2	1.C FE	220,000	100.9320	222,050	220,000	220,000	0	0	0	0	4.836	4.836	JD	887	10,861	09/14/2012	06/01/2043
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	891,588	101.5600	902,868	889,000	891,577	0	(11)	0	0	3.235	3.220	JJ	4,554	0	11/22/2021	07/01/2052
592098-Z4-2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	1,100,000	100.9260	1,110,186	1,100,000	1,100,000	0	0	0	0	2.942	2.942	JJ	6,922	0	10/08/2021	07/01/2043
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	982,034	136.8920	1,060,913	775,000	979,346	0	(2,687)	0	0	5.175	3.658	MN	5,125	40,106	05/07/2021	11/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	799,275	108.6500	814,875	750,000	799,020	0	(255)	0	0	3.086	2.762	MS	6,815	0	10/01/2021	09/15/2051
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION				2.A FE	501,240	125.6830	628,415	500,000	500,611	0	(86)	0	0	7.425	7.400	FA	14,025	37,125	03/13/2009	02/15/2029
649902-ZP-1	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	1,024,470	112.8290	1,128,290	1,000,000	1,006,727	0	(1,821)	0	0	5.292	5.062	MS	15,582	52,920	09/16/2009	03/15/2025
73358W-AJ-3	PORT AUTH N Y & N J				1.E FE	551,280	129.7380	648,690	500,000	527,975	0	(2,778)	0	0	6.040	5.170	JD	2,517	30,200	06/28/2011	12/01/2029
76912D-BJ-6	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R			2	2.A FE	245,000	99.8250	244,571	245,000	245,000	0	0	0	0	3.027	3.027	JD	1,586	0	10/08/2021	06/01/2034
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL				1.D FE	775,000	101.5940	787,354	775,000	775,000	0	0	0	0	3.118	3.118	JJ	604	0	12/09/2021	01/01/2036
79771F-AT-4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	992,053	100.5580	980,441	975,000	991,786	0	(266)	0	0	3.145	3.048	MN	5,111	15,332	05/07/2021	11/01/2047
798111-HK-9	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR			1,2	1.F FE	900,000	102.7660	924,894	900,000	900,000	0	0	0	0	3.221	3.221	JJ	725	0	12/09/2021	01/15/2035
83755V-R9-7	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	410,000	100.8520	413,493	410,000	410,000	0	0	0	0	3.103	3.103	MN	1,060	0	11/19/2021	11/01/2046
880591-CS-9	TENNESSEE VALLEY AUTHORITY				1.A	1,084,360	145.8070	1,458,070	1,000,000	1,056,449	0	(2,512)	0	0	5.880	5.310	AO	14,700	58,800	10/18/2006	04/01/2036
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A	247,205	144.2690	360,673	250,000	247,869	0	92	0	0	5.250	5.325	MS	3,865	13,125	09/16/2009	09/15/2039
880591-EP-3	TENNESSEE VALLEY AUTHORITY				1.A	487,470	118.5640	592,820	500,000	489,945	0	323	0	0	3.500	3.638	JD	778	17,500	12/18/2012	12/15/2042
91412G-QL-2	UNIVERSITY CALIF REVS			2	1.C FE	300,000	104.6790	314,037	300,000	300,000	0	0	0	0	4.062	4.060	MN	1,557	12,186	02/28/2013	05/15/2033
927781-UZ-5	VIRGINIA COLLEGE BUILDING AUTHORITY			1	1.B FE	498,380	108.9960	544,980	500,000	499,558	0	147	0	0	4.250	4.281	FA	8,854	21,250	10/05/2010	02/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						24,302,928	XXX	26,016,122	23,534,000	24,161,532	0	(21,105)	0	0	XXX	XXX	XXX	216,972	654,224	XXX	XXX
3128M4-JF-1	FH G02662 - RMBS			4	1.A	45,696	113.0930	48,525	42,907	44,604	0	(94)	0	0	7.500	5.963	MON	268	3,218	08/07/2008	07/01/2034
3128M7-LX-2	FH G05442 - RMBS			4	1.A	29,918	101.2300	26,891	26,564	28,054	0	(12)	0	0	8.500	4.576	MON	188	2,258	04/24/2009	07/01/2032
3128M7-VT-0	FH G05726 - RMBS			4	1.A	34,227	113.3940	36,571	32,251	34,852	0	821	0	0	5.000	3.095	MON	134	1,613	06/23/2010	08/01/2039
3128M8-3G-7	FH G06799 - RMBS			4	1.A	228,980	107.9110	241,362	223,667	228,845	0	555	0	0	3.500	2.951	MON	652	7,828	12/12/2011	11/01/2041
3128P7-X9-9	FH C91604 - RMBS			4	1.A	770,139	102.1630	762,551	746,406	759,333	0	(5,736)	0	0	2.500	1.975	MON	1,555	18,660	01/16/2013	01/01/2033
31292H-NC-4	FH C01287 - RMBS			4	1.A	18,781	115.0470	21,289	18,504	18,716	0	21	0	0	6.500	6.091	MON	100	1,203	05/16/2006	01/01/2032
31292S-AQ-3	FH C09015 - RMBS			4	1.A	350,596	105.6490	355,036	336,052	347,244	0	(1,951)	0	0	3.000	2.313	MON	840	10,082	11/06/2012	10/01/2042
31292S-AU-4	FH C09019 - RMBS			4	1.A	395,911	105.6490	398,774	377,451	391,969	0	(2,229)	0	0	3.000	2.211	MON	944	11,324	11/15/2012	12/01/2042
312935-H8-5	FH A88355 - RMBS			4	1.A	65,820	110.6400	72,079	65,148	65,799	0	38	0	0	4.500	4.236	MON	244	2,932	09/24/2009	09/01/2039
312946-N9-3	FH A97616 - RMBS			4	1.A	196,420	110.6260	199,237	180,099	196,129	0	1,120	0	0	4.500	2.436	MON	675	8,104	04/30/2013	03/01/2041
3132HM-K2-6	FH Q11213 - RMBS			4	1.A	397,901	105.6590	401,954	380,426	393,913	0	(2,373)	0	0	3.000	2.263	MON	951	11,413	09/20/2012	09/01/2042
3136AB-2B-8	FNR 2013-11 PB - CMO/RMBS			4	1.A	1,392,042	102.0970	1,411,529	1,382,537	1,390,256	0	(1,377)	0	0	2.500	2.438	MON	2,880	34,563	08/21/2019	02/25/2043
3136AE-SM-0	FNR 2013-61 BY - CMO/RMBS			4	1.A	1,075,938	105.2640	1,157,904	1,100,000	1,079,328	0	2,227	0	0	3.000	3.198	MON	2,750	33,000	05/22/2019	06/25/2043
3136AK-HB-2	FNR 2014-37 PB - CMO/RMBS			4	1.A	1,743,000	106.4970	1,703,952	1,600,000	1,719,910	0	(19,113)	0	0	3.500	2.600	MON	4,667	56,000	11/27/2019	07/25/2044
31371K-7E-5	FN 254793 - RMBS			4	1.A	37,890	112.7190	42,602	37,795	37,908	0	42	0	0	5.000	4.852	MON	157	1,890	06/10/2009	07/01/2033
31371K-Y7-0	FN 254634 - RMBS			4	1.A	2,783	109.3380	3,029	2,771	2,764	0	(7)	0	0	5.500	5.330	MON	13	152	10/12/2005	02/01/2023
3137AT-CU-4	FHR 4091 BQ - CMO/RMBS			4	1.A	953,359	98.4080	984,080	1,000,000	963,181	0	7,963	0	0	2.000	2.571	MON	1,667	20,000	10/24/2019	08/15/2042
3137AU-TT-6	FHR 4117 PY - CMO/RMBS			4	1.A	1,098,438	109.0910	1,090,910	1,000,000	1,085,868	0	(8,743)	0	0	3.500	2.705	MON	2,917	35,000	09/25/2019	10/15/2042
3137B4-HD-1	FHR 4247 AK - CMO/RMBS			4	1.A	265,984	104.6640	253,370	242,079	249,234	0	(4,522)	0	0	4.500	2.217	MON	908	10,894	01/23/2014	12/15/2042
31381D-2J-3	FN 458077 - RMBS			4	1.A	31,272	101.4190	29,231	28,822	29,533	0	(502)	0	0	7.000	5.531	MON	168	2,018	05/14/2009	08/01/2027
31385J-DJ-4	FN 545605 - RMBS			4	1.A	37,841	114.2110	39,379	34,479	35,881	0	(1,110)	0	0	7.000	5.538	MON	201	2,414	07/17/2009	05/01/2032
3138EB-PJ-8	FN AK6724 - RMBS			4	1.A	108,822	105.6130	112,487	106,509	108,418	0	28	0	0	3.000	2.599	MON	266	3,195	05/18/2012	03/01/2042
31396Q-LV-9	FNR 2009-50 GX - CMO/RMBS			4	1.A	670,133	116.6660	696,496	597,000	635,395	0	18,095	0	0	5.000	4.042	MON	2,488	29,850	03/19/2012	07/25/2039
31396Y-S2-9	FNR 2008-26 ZK - CMO/RMBS			4	1.A	194,929	111.0120	310,407	279,616	284,305	0	15,255	0	0	5.000	4.499	MON	1,165	13,981	05/06/2011	04/25/2038
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS			4	1.A	517,293	117.2100	789,333	673,435	711,340	0	63,399	0	0	6.500	5.091	MON	3,648	43,773	05/02/2012	05/25/2039
31398W-Y3-2	FHR 3652 CP - CMO/RMBS			4	1.A	1,101,882	128.6500	1,348,463	1,048,164	1,086,111	0	6,685	0	0	5.000	4.687	MON	4,367	52,408	06/16/2011	04/15/2040
31402C-U6-7	FN 725205 - RMBS			4	1.A	37,970	112.6490	42,747	37,947	37,928	0	(17)	0	0	5.000	4.962	MON	158	1,897	02/15/2005	03/01/2034
31403D-T8-2	FN 745875 - RMBS			4	1.A	35,618	113.9310	37,809	33,186	38,578	0	3,225	0	0	6.500	2.376	MON	180	2,157	09/16/2009	09/01/2036
31403U-PF-2	FN 758322 - RMBS			4	1.A	26,138	112.4580	28,141	25,023	26,042	0	64	0	0	5.500	4.139	MON	115	1,376	04/08/2009	12/01/2033
31404V-TS-7	FN 780061 - RMBS			4	1.A	37,329	112.2820	41,934	37,347	37,285	0	(29)	0	0	5.000	4.997	MON	156	1,867	02/15/2005	05/01/2034
31407F-GC-8	FN 829195 - RMBS			4	1.A	5,134	107.0570	5,696	5,320	5,166	0	(4)	0	0	4.500	5.289	MON	20	239	03/22/2006	07/01/2035
31408F-GA-1	FN 849893 - RMBS			4	1.A	2,235	106.2380	2,546	2,396	2,358	0	11	0	0	4.000	5.666	MON	8	96	12/14/2005	11/01/2023
31408G-Y2-7	FN 851329 - RMBS			4	1.A	16,166	112.0980	18,348	16,368	16,175	0	(21)	0	0	5.500	5.791	MON	75	900	03/22/2006	02/01/2036
3140FX-KX-9	FN BF0309 - RMBS			4	1.A	873,064	107.8020	898,502	833,474	871,934	0	169	0	0	3.500	2.669	MON	2,431	29,172	12/04/2019	06/01/2042
31416C-FS-0	FN 995777 - RMBS			4	1.A	208,523	111.0590	212,951	191,746	202,179	0	(1,984)	0	0	7.000	4.960	MON	1,119	13,422	05/08/2009	04/01/2033
31417E-SS-1	FN AB7728 - RMBS			4	1.A	340,709	103.0500	354,311	343,825	341,575	0	611	0	0	2.500	2.617	MON	716	8,596	02/13/2013	01/01/2043
31417F-ML-9	FN AB8462 - RMBS			4	1.A	769,344	100.2480	826,526	824,481	791,759	0	17,447	0	0	2.000	2.699	MON	1,374	16,490	03/12/2013	01/01/2043
31417H-CR-3	FN AB9979 - RMBS			4	1.A	547,970	109.2940	571,996	523,356	545,150	0	442	0	0	4.000	3.125	MON	1,745	20,934	03/04/2014	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31419A-KZ-9	FN AE0311 - RMBS			4	1.A	139,695	107.8450	150,514	139,565	139,636	0	(15)	0	0	3.500	3.453	MON	407	4,885	09/17/2010	08/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						14,805,890	XXX	15,729,461	14,576,718	14,984,655	0	88,377	0	0	XXX	XXX	XXX	43,317	519,803	XXX	XXX
3136AE-GQ-4	FNA 2013-M7 A2 - CMBS			4	1.A	693,335	101.1630	760,517	751,774	745,159	0	3,407	0	0	2.280	3.560	MON	1,428	18,819	01/22/2014	12/27/2022
3136AR-TE-8	FNA 2016-M03 A2 - CMBS			4	1.A	1,000,027	104.2560	1,013,919	972,528	989,961	0	(6,264)	0	0	2.702	2.202	MON	2,190	26,278	12/12/2019	02/25/2026
3136B3-5Z-9	FNA 2019-M04 A2 - CMBS			4	1.A	1,029,948	113.0300	1,130,300	1,000,000	1,023,249	0	(2,898)	0	0	3.610	3.294	MON	3,008	36,100	03/21/2019	02/25/2031
3137FJ-Y6-0	FHMS K-1508 A2 - CMBS			4	1.A	905,906	116.4840	931,872	800,000	887,325	0	(10,154)	0	0	3.900	2.490	MON	2,600	31,200	11/26/2019	12/25/2030
3137FM-TT-9	FHMS K-1512 A3 - CMBS			4	1.A	1,081,250	108.9390	1,089,390	1,000,000	1,070,119	0	(5,384)	0	0	3.059	2.382	MON	2,549	30,590	10/09/2019	04/25/2034
3138LJ-H4-5	FN AN5650 - CMBS/RMBS			4	1.A	945,813	110.8510	1,025,372	925,000	949,286	0	5,615	0	0	3.250	3.332	MON	2,589	30,480	05/31/2019	06/01/2032
3138LJ-ZL-7	FN AN6146 - CMBS/RMBS			4	1.A	647,444	110.0060	731,662	665,111	656,676	0	7,327	0	0	3.130	3.729	MON	1,793	21,107	04/03/2019	07/01/2032
3138LL-MU-6	FN AN7570 - CMBS/RMBS			4	1.A	1,177,640	109.6390	1,243,642	1,134,306	1,176,011	0	2,191	0	0	3.160	2.980	MON	3,087	36,342	07/25/2019	02/01/2033
3138LL-PR-0	FN AN7631 - CMBS/RMBS			4	1.A	634,359	110.2080	716,352	650,000	642,198	0	6,216	0	0	3.160	3.686	MON	1,769	20,825	04/03/2019	12/01/2032
3138LL-Q7-3	FN AN7677 - CMBS/RMBS			4	1.A	1,025,469	108.9580	1,089,580	1,000,000	1,024,379	0	2,188	0	0	3.020	2.919	MON	2,601	30,619	06/13/2019	12/01/2029
3138LL-XS-9	FN AN7888 - CMBS/RMBS			4	1.A	860,315	111.4690	973,279	873,139	861,254	0	(150)	0	0	3.300	3.412	MON	2,481	29,214	04/11/2019	12/01/2034
3138LM-D9-1	FN AN8227 - CMBS/RMBS			4	1.A	1,035,625	109.5880	1,095,880	1,000,000	1,031,912	0	790	0	0	3.130	2.901	MON	2,695	32,952	06/13/2019	02/01/2030
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						11,037,132	XXX	11,801,765	10,771,859	11,057,528	0	2,884	0	0	XXX	XXX	XXX	28,789	344,527	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						50,145,950	XXX	53,547,349	48,882,577	50,203,715	0	70,155	0	0	XXX	XXX	XXX	289,078	1,518,554	XXX	XXX
00037B-AC-6	ABB FINANCE (USA) INC			1	1.G FE	582,876	125.1340	788,344	630,000	590,563	0	1,153	0	0	4.375	4.863	MN	4,058	27,563	11/20/2013	05/08/2042
00108W-AJ-9	AEP TEXAS INC			1,2	2.A FE	743,987	113.6760	846,886	745,000	744,036	0	54	0	0	4.150	4.158	MN	5,153	30,918	04/29/2019	05/01/2049
001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	672,030	136.0400	816,240	600,000	659,724	0	(1,764)	0	0	5.875	5.059	MS	10,379	35,250	11/20/2013	03/15/2041
00185A-AB-0	AON PLC		C	1	2.A FE	631,048	113.9950	626,973	550,000	630,906	0	(142)	0	0	4.250	3.274	JD	1,234	0	12/09/2021	12/12/2042
00206R-DF-6	AT&T INC			1,2	2.B FE	378,003	135.1390	500,014	370,000	376,732	0	(167)	0	0	6.000	5.838	FA	8,387	22,200	03/21/2016	08/15/2040
00206R-HZ-8	AT&T INC			1	2.B FE	1,335,810	137.0010	1,370,010	1,000,000	1,275,767	0	(24,062)	0	0	7.625	4.034	AO	16,097	76,250	06/05/2019	04/15/2031
002824-BE-9	ABBOTT LABORATORIES			1,2	1.F FE	211,779	104.6530	223,957	214,000	213,171	0	425	0	0	3.400	3.612	MN	627	7,276	07/05/2018	11/30/2023
00287Y-BZ-1	ABBVIE INC			1,2	2.B FE	320,034	103.7630	311,289	300,000	314,532	0	(4,954)	0	0	2.600	0.896	MN	867	7,800	11/12/2019	11/21/2024
00774M-AK-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	311,598	106.3460	319,038	300,000	305,216	0	(2,404)	0	0	4.875	3.979	JJ	6,703	14,625	03/27/2019	01/16/2024
00774M-AL-9	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	600,171	108.6220	651,732	600,000	600,210	0	(8)	0	0	4.450	4.441	AO	6,527	26,700	03/27/2019	04/03/2026
00912X-AV-6	AIR LEASE CORP			1,2	2.B FE	557,166	104.8830	613,566	585,000	567,058	0	3,030	0	0	3.625	4.284	AO	5,302	21,206	09/21/2018	04/01/2027
00912X-AW-4	AIR LEASE CORP			1,2	2.B FE	298,800	100.8030	302,409	300,000	299,875	0	247	0	0	2.625	2.709	JJ	3,938	7,875	06/05/2017	07/01/2022
023135-BJ-4	AMAZON.COM INC			1,2	1.D FE	992,610	121.2450	1,212,450	1,000,000	993,213	0	189	0	0	4.050	4.093	FA	14,513	40,500	08/15/2017	08/22/2047
023608-AH-5	AMEREN CORP			1,2	2.B FE	254,916	102.6780	261,829	255,000	254,961	0	24	0	0	2.500	2.506	MS	1,877	6,375	09/11/2019	09/15/2024
02361D-AM-2	AMEREN ILLINOIS CO			1,2	1.F FE	383,223	124.7410	374,223	300,000	383,084	0	(139)	0	0	4.800	3.059	JD	640	7,200	12/09/2021	12/15/2043
026874-CY-1	AMERICAN INTERNATIONAL GROUP INC			1	2.A FE	302,174	106.1800	302,613	285,000	293,163	0	(3,668)	0	0	4.125	2.726	FA	4,441	11,756	06/27/2019	02/15/2024
03027X-AT-7	AMERICAN TOWER CORP			1,2	2.C FE	309,079	104.4170	323,693	310,000	309,608	0	176	0	0	3.375	3.431	MN	1,337	10,463	03/12/2019	05/15/2024
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	723,974	118.7520	855,014	720,000	723,316	0	(74)	0	0	4.300	4.266	JD	2,580	30,960	05/23/2014	12/01/2042
032654-AP-0	ANALOG DEVICES INC			1,2	1.G FE	563,251	118.2880	668,327	565,000	563,604	0	82	0	0	4.500	4.523	JD	1,836	25,425	12/01/2016	12/05/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	1,988,296	126.3940	2,429,293	1,922,000	1,982,314	0	(1,256)	0	0	4.900	4.681	FA	39,241	94,178	04/05/2019	02/01/2046
037833-AT-7	APPLE INC			1	1.B FE	1,450,804	127.6190	1,780,285	1,395,000	1,445,388	0	(1,275)	0	0	4.450	4.199	MN	9,484	62,078	07/31/2017	05/06/2044
04316J-AB-5	ARTHUR J GALLAGHER & CO			1,2	2.B FE	549,261	96.7120	536,752	555,000	549,272	0	11	0	0	3.050	3.103	MS	2,445	0	11/02/2021	03/09/2052
04650N-AB-0	AT&T INC			1	2.B FE	1,830,590	126.6850	2,527,366	1,995,000	1,860,911	0	4,037	0	0	5.350	5.951	MS	35,578	106,733	08/31/2015	09/01/2040
049560-AK-1	ATMOS ENERGY CORP			1,2	1.G FE	753,878	132.5750	841,851	635,000	733,195	0	(3,163)	0	0	5.500	4.317	JD	1,552	34,925	09/17/2014	06/15/2041
05348E-AZ-2	AVALONBAY COMMUNITIES INC			1,2	1.G FE	606,107	118.0580	637,513	540,000	605,126	0	(981)	0	0	3.900	3.192	AO	4,446	10,530	06/01/2021	10/15/2046
05369A-AC-5	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	288,866	102.9370	298,517	290,000	289,689	0	253	0	0	3.875	3.959	MN	1,873	11,238	04/24/2018	05/01/2023
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.B FE	656,991	124.8970	643,220	515,000	656,192	0	(798)	0	0	5.000	3.412	AO	5,078	12,875	10/01/2021	04/20/2048
05578Q-AG-8	BPCE SA		C	2,5	2.B FE	660,000	102.1590	674,249	660,000	660,000	0	0	0	0	3.582	3.582	AO	4,728	0	10/13/2021	10/19/2042
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	625,000	113.6390	710,244	625,000	625,000	0	0	0	0	4.080	4.080	JD	1,133	25,500	12/06/2017	12/15/2047
06051G-EU-9	BANK OF AMERICA CORP				1.F FE	474,545	102.7370	482,864	470,000	470,551	0	(517)	0	0	3.300	3.183	JJ	7,324	15,510	04/23/2013	01/11/2023
06051G-FF-1	BANK OF AMERICA CORP				1.F FE	933,300	106.3050	993,952	935,000	934,567	0	228	0	0	4.000	4.022	AO	9,350	37,400	03/28/2014	04/01/2024
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1.E FE	416,697	104.7730	443,190	423,000	419,738	0	706	0	0	2.800	2.991	MN	1,875	11,844	05/22/2017	05/04/2026
06738E-AE-5	BARCLAYS PLC		C		2.B FE	302,435	105.6200	306,298	290,000	297,905	0	(2,320)	0	0	3.650	2.755	MS	3,087	10,585	01/08/2020	03/16/2025
06738E-AV-7	BARCLAYS PLC		C	1	2.B FE	350,158	129.4780	349,591	270,000	349,674	0	(484)	0	0	4.950	3.223	JJ	6,348	0	10/01/2021	01/10/2047

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	505,000	96.5080	487,365	505,000	505,000	0	0	0	0	1.777	1.777	MN	1,147	7,329	01/14/2021	11/15/2030
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	1,154,400	140.4860	1,404,860	1,000,000	1,120,361	0	(4,125)	0	0	5.750	4.749	JJ	26,514	57,500	11/28/2011	01/15/2040
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL CENTER INC			1,2	1.G FE	295,000	98.5840	290,823	295,000	295,000	0	0	0	0	3.080	3.080	JJ	1,136	0	11/02/2021	07/01/2051
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	662,656	130.2810	657,919	505,000	661,512	0	(1,144)	0	0	5.000	3.078	JD	1,122	12,625	10/01/2021	06/15/2044
09659T-2C-4	BNP PARIBAS SA		C		2.A FE	660,257	95.5520	664,086	695,000	660,587	0	330	0	0	2.824	3.172	JJ	8,450	0	10/01/2021	01/26/2041
097023-AG-0	BOEING CO				2.C FE	1,001,506	146.5900	1,055,448	720,000	876,387	0	(11,474)	0	0	8.625	5.715	MN	7,935	62,100	03/22/2006	11/15/2031
101137-AT-4	BOSTON SCIENTIFIC CORP			1,2	2.B FE	596,640	119.6110	717,666	600,000	597,230	0	139	0	0	4.550	4.589	MS	9,100	27,300	02/21/2019	03/01/2039
101137-AV-9	BOSTON SCIENTIFIC CORP			1,2	2.B FE	280,185	104.5710	292,799	280,000	280,140	0	(43)	0	0	3.450	3.426	MS	3,220	9,660	02/21/2019	03/01/2024
10922N-AH-6	BRIGHTHOUSE FINANCIAL INC			1,2	2.B FE	214,841	98.6310	212,057	215,000	214,843	0	2	0	0	3.850	3.854	JD	897	0	11/10/2021	12/22/2051
11271L-AB-8	BROOKFIELD FINANCE INC		C	1,2	1.G FE	230,177	122.8010	276,302	225,000	229,831	0	(83)	0	0	4.700	4.557	MS	2,967	10,575	01/11/2018	09/20/2047
120568-AY-6	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	300,206	101.5730	304,719	300,000	300,038	0	(32)	0	0	3.000	2.982	MS	2,400	9,000	09/19/2017	09/25/2022
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	995,850	121.6900	1,216,900	1,000,000	997,048	0	148	0	0	4.400	4.422	MS	12,956	44,000	02/28/2012	03/15/2042
124857-AF-0	VIACOMCBS INC			1,2	2.B FE	670,529	132.9230	784,246	590,000	656,872	0	(2,074)	0	0	5.900	4.965	AO	7,349	34,810	06/06/2014	10/15/2040
125523-AF-7	CIGNA CORP			1,2	2.A FE	157,916	103.9910	164,306	158,000	157,970	0	21	0	0	3.750	3.763	JJ	2,732	6,416	09/06/2018	07/15/2023
125523-AK-6	CIGNA CORP			1,2	2.A FE	563,729	129.2130	730,053	565,000	563,908	0	33	0	0	4.900	4.913	JD	1,230	27,685	09/06/2018	12/15/2048
126408-HB-2	CSX CORP			1,2	2.A FE	298,481	105.1840	299,774	285,000	292,066	0	(2,604)	0	0	3.400	2.405	FA	4,038	9,690	06/27/2019	08/01/2024
126650-CN-8	CVS HEALTH CORP			1,2	2.B FE	1,195,663	129.9860	1,553,333	1,195,000	1,195,590	0	24	0	0	5.125	5.121	JJ	27,390	61,244	07/14/2015	07/20/2045
133434-AB-6	CAMERON LNG LLC			1,2	1.G FE	507,057	104.3800	527,119	505,000	506,833	0	(106)	0	0	3.302	3.268	JJ	7,689	16,675	12/05/2019	01/15/2035
136375-BE-1	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	606,850	144.0440	720,220	500,000	573,605	0	(5,060)	0	0	6.712	5.251	JJ	15,475	33,560	09/23/2009	07/15/2036
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD		C	1	2.B FE	656,167	130.2660	696,923	535,000	644,132	0	(4,868)	0	0	6.500	4.612	FA	13,137	34,775	06/13/2019	02/15/2037
14040H-BF-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	299,649	105.3960	300,379	285,000	292,795	0	(3,233)	0	0	3.750	2.523	AO	1,989	10,688	11/05/2019	04/24/2024
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.B FE	377,126	108.9260	408,473	375,000	375,920	0	(201)	0	0	4.200	4.130	AO	2,713	15,750	10/27/2015	10/29/2025
14149Y-BM-9	CARDINAL HEALTH INC			1,2	2.B FE	665,000	112.6920	749,402	665,000	665,000	0	0	0	0	4.368	4.368	JD	1,291	29,047	06/01/2017	06/15/2047
141781-BQ-6	CARGILL INC			1,2	1.F FE	519,761	95.5900	497,068	520,000	519,781	0	20	0	0	1.700	1.705	FA	3,659	4,420	01/28/2021	02/02/2031
149123-BN-0	CATERPILLAR INC			1	1.F FE	1,018,053	141.0960	1,410,960	1,000,000	1,012,707	0	(454)	0	0	6.050	5.919	FA	22,856	60,500	10/18/2006	08/15/2036
150890-AJ-3	CELANESE US HOLDINGS LLC			1,2	2.C FE	300,838	104.4470	313,341	300,000	300,519	0	(188)	0	0	3.500	3.423	MN	1,546	10,500	04/29/2019	05/08/2024
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	584,986	125.4080	739,907	590,000	585,733	0	147	0	0	4.500	4.552	AO	6,638	26,550	03/12/2014	04/01/2044
15953P-AN-9	CHAPMAN UNIVERSITY			1,2	1.F FE	565,000	95.4590	539,343	565,000	565,000	0	0	0	0	2.996	2.996	AO	4,232	2,304	08/05/2021	04/01/2051
166756-AP-1	CHEVRON USA INC			1,2	1.D FE	299,521	107.0210	305,010	285,000	293,666	0	(2,852)	0	0	3.900	2.790	MN	1,420	11,115	11/26/2019	11/15/2024
17275R-AF-9	CISCO SYSTEMS INC			1	1.E FE	707,923	139.2390	800,624	575,000	695,643	0	(4,546)	0	0	5.500	3.873	JJ	14,583	31,625	03/14/2019	01/15/2040
172967-FT-3	CITIGROUP INC				1.G FE	467,725	100.1170	500,585	500,000	499,857	0	4,004	0	0	4.500	5.331	JJ	10,438	22,500	11/21/2011	01/14/2022
172967-HT-1	CITIGROUP INC				1.G FE	769,353	106.0890	800,972	755,000	759,142	0	(1,582)	0	0	3.750	3.515	JD	1,180	28,313	10/30/2014	06/16/2024
172967-LG-4	CITIGROUP INC			1,2	1.G FE	301,122	100.5420	301,626	300,000	300,086	0	(253)	0	0	2.750	2.658	AO	1,513	8,250	10/23/2017	04/25/2022
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC			1,2	3.B FE	499,450	99.7500	498,750	500,000	499,470	0	20	0	0	3.750	3.764	FA	7,083	0	11/02/2021	02/15/2031
20030N-AM-3	COMCAST CORP			1	1.G FE	1,086,090	145.2800	1,452,800	1,000,000	1,064,018	0	(2,469)	0	0	6.450	5.810	MS	18,992	64,500	07/26/2010	03/15/2037
20030N-CL-3	COMCAST CORP			1,2	1.G FE	781,689	121.3380	946,436	780,000	781,784	0	(20)	0	0	4.600	4.580	AO	7,575	35,880	10/02/2018	10/15/2038
200340-AQ-0	COMERICA INC				2.A FE	683,341	107.8880	728,244	675,000	678,702	0	(723)	0	0	3.800	3.668	JJ	11,329	25,650	04/10/2015	07/22/2026
202795-HK-9	COMMONWEALTH EDISON CO			1	1.F FE	479,595	137.0640	685,320	500,000	485,745	0	670	0	0	5.900	6.205	MS	8,686	29,500	03/16/2007	03/15/2036
205887-CA-8	CONAGRA BRANDS INC			1,2	2.C FE	299,850	106.4090	319,227	300,000	300,062	0	9	0	0	4.300	4.291	MN	2,150	12,900	10/15/2018	05/01/2024
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	582,671	126.3590	739,200	585,000	583,448	0	101	0	0	5.300	5.324	MN	5,168	31,005	10/15/2018	11/01/2038
209111-GC-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	245,000	100.2080	245,510	245,000	245,000	0	0	0	0	3.200	3.200	JD	632	0	11/29/2021	12/01/2051
225313-AN-5	CREDIT AGRICOLE SA		C		2.A FE	381,024	95.6840	382,736	400,000	381,089	0	65	0	0	2.811	3.143	JJ	5,310	0	11/30/2021	01/11/2041
22535W-AD-9	CREDIT AGRICOLE SA (LONDON BRANCH)		C		1.G FE	269,012	104.6030	282,428	270,000	269,586	0	151	0	0	3.250	3.309	AO	2,121	8,775	09/27/2017	10/04/2024
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	339,406	126.6120	341,852	270,000	338,942	0	(464)	0	0	4.875	3.299	MN	1,682	6,581	10/01/2021	05/15/2045
225433-AT-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	297,054	103.6050	310,815	300,000	299,092	0	620	0	0	3.800	4.019	JD	665	11,400	06/28/2018	06/09/2023
235851-AR-3	DANAHER CORP			1,2	2.A FE	553,801	122.9170	682,189	555,000	553,943	0	57	0	0	4.375	4.388	MS	7,149	24,281	09/10/2015	09/15/2045
244199-BD-6	DEERE & CO				1.F FE	997,690	123.8720	1,238,720	1,000,000	998,813	0	207	0	0	5.375	5.394	AO	11,198	53,750	10/13/2009	10/16/2029
250847-EK-2	DTE ELECTRIC CO			1,2	1.E FE	729,146	112.3150	819,900	730,000	729,289	0	34	0	0	3.950	3.957	JD	1,282	28,835	05/27/2015	06/15/2042
25466A-AK-7	DISCOVER BANK			2	2.B FE	301,632	102.3920	307,176	300,000	300,496	0	(424)	0	0	3.350	3.195	FA	4,048	10,050	04/09/2019	02/06/2023
25468P-CR-5	DIS 4.125 12/01/41 MTN			1	1.G FE	988,290	118.6980	1,186,980	1,000,000	990,933	0	317	0	0	4.125	4.193	JD	3,438	41,250	11/29/2011	12/01/2041
260543-CE-1	DOW CHEMICAL CO			1,2	2.B FE	984,100	127.8490	1,278,490	1,000,000	987,011	0	427	0	0	5.250	5.357	MN	6,708	52,500	11/17/2011	11/15/2041
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	565,000	128.8530	728,019	565,000	565,000	0	0	0	0	5.319	5.318	MN	3,840	30,052	11/14/2018	11/15/2038
26138E-AT-6	KEURIG DR PEPPER INC			1,2	2.B FE	608,250	118.6140	759,130	640,000	609,911	0	695	0	0	4.500	4.834	MN	3,680	28,800	05/30/2019	11/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26138E-AW-9	KEURIG DR PEPPER INC			1,2	2.B FE	299,761	103.6210	305,682	295,000	297,164	0	(1,058)	0	0	3.130	2.742	JD	410	9,234	06/27/2019	12/15/2023
26441C-AN-5	DUKE ENERGY CORP			1,2	2.B FE	298,491	105.0130	304,538	290,000	294,068	0	(1,676)	0	0	3.750	3.109	AO	2,296	10,875	04/22/2019	04/15/2024
26442C-AH-7	DUKE ENERGY CAROLINAS LLC			1	1.F FE	842,142	131.6320	921,424	700,000	829,285	0	(4,818)	0	0	5.300	3.872	FA	14,016	37,100	04/02/2019	02/15/2040
26884U-AG-4	EPR PROPERTIES			1,2	2.C FE	203,900	98.9340	202,815	205,000	203,917	0	18	0	0	3.600	3.664	MN	1,312	0	10/25/2021	11/15/2031
29250N-AQ-8	ENBRIDGE INC		C	1,2	2.A FE	300,134	100.9870	302,961	300,000	300,016	0	(26)	0	0	2.900	2.890	JJ	4,012	8,700	06/28/2017	07/15/2022
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	492,025	128.3820	641,910	500,000	493,613	0	237	0	0	5.500	5.611	MS	8,097	27,500	09/06/2011	09/15/2040
29366M-AA-6	ENTERGY ARKANSAS LLC			1,2	1.F FE	616,323	118.5860	735,233	620,000	616,915	0	94	0	0	4.200	4.231	AO	6,510	26,040	03/13/2019	04/01/2049
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	958,085	123.3110	1,177,620	955,000	957,693	0	(4)	0	0	5.100	5.079	FA	18,400	48,705	02/11/2014	02/15/2045
30034W-AA-4	EVERGY INC			1,2	2.B FE	299,478	102.5590	307,677	300,000	299,719	0	111	0	0	2.450	2.486	MS	2,164	7,350	09/05/2019	09/15/2024
30161M-AG-8	EXELON GENERATION COMPANY LLC			1	2.B FE	499,315	124.8840	624,420	500,000	499,455	0	77	0	0	6.250	6.260	AO	7,813	31,250	09/16/2009	10/01/2039
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE	901,288	116.6900	1,038,541	890,000	900,812	0	(212)	0	0	4.114	4.032	MS	12,205	35,175	02/26/2021	03/01/2046
303250-AF-1	FAIR ISAAC CORP			1,2	3.B FE	563,492	102.7930	570,501	555,000	563,460	0	(32)	0	0	4.000	3.732	JD	987	0	12/20/2021	06/15/2028
316773-CX-6	FIFTH THIRD BANCORP			2	2.A FE	239,749	104.7610	251,426	240,000	239,915	0	47	0	0	3.650	3.668	JJ	3,796	8,760	01/23/2019	01/25/2024
361841-AR-0	GLP CAPITAL LP			1,2	2.C FE	124,220	100.5390	125,674	125,000	124,224	0	4	0	0	3.250	3.323	JJ	203	0	12/07/2021	01/15/2032
370334-CE-2	GENERAL MILLS INC			1,2	2.B FE	299,349	104.6370	313,911	300,000	299,787	0	142	0	0	3.700	3.741	AO	2,282	11,100	04/03/2018	10/17/2023
370334-CJ-1	GENERAL MILLS INC			1,2	2.B FE	608,829	128.0050	780,831	610,000	608,902	0	61	0	0	4.700	4.712	AO	5,893	28,670	04/03/2018	04/17/2048
37045V-AE-0	GENERAL MOTORS CO			1	2.C FE	298,636	106.2290	308,064	290,000	293,109	0	(1,643)	0	0	4.875	4.232	AO	3,495	14,138	06/27/2018	10/02/2023
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE	897,586	126.2250	1,129,714	895,000	897,506	0	1	0	0	4.800	4.779	AO	10,740	42,960	10/10/2018	04/01/2044
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	676,603	146.3260	775,528	530,000	660,029	0	(5,375)	0	0	6.375	4.276	MN	4,317	33,788	10/12/2018	05/15/2038
38141G-RD-8	GOLDMAN SACHS GROUP INC				1.F FE	498,630	102.9850	514,925	500,000	499,832	0	161	0	0	3.625	3.658	JJ	8,005	18,125	01/18/2013	01/22/2023
404280-CC-1	HSBC HOLDINGS PLC		C	2,5	1.G FE	930,000	108.4750	1,008,818	930,000	930,000	0	0	0	0	3.973	3.973	MN	4,003	36,949	05/15/2019	05/22/2030
40434C-AD-7	HSBC USA INC				1.E FE	461,916	105.4740	479,907	455,000	456,962	0	(748)	0	0	3.500	3.317	JD	354	15,925	08/20/2014	06/23/2024
406216-BE-0	HALLIBURTON CO			1,2	2.A FE	725,672	114.8780	775,427	675,000	718,132	0	(1,171)	0	0	4.750	4.293	FA	13,359	32,063	10/09/2014	08/01/2043
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	673,196	109.4550	662,203	605,000	673,074	0	(122)	0	0	3.600	2.998	FA	7,986	0	11/30/2021	08/19/2049
437076-AS-1	HOME DEPOT INC			1	1.F FE	925,140	141.6410	1,097,718	775,000	906,298	0	(6,133)	0	0	5.875	4.325	JD	1,897	45,531	10/10/2018	12/16/2036
438516-AR-7	HONEYWELL INTERNATIONAL INC			1	1.F FE	498,145	135.9980	679,990	500,000	498,960	0	95	0	0	5.700	5.722	MS	8,392	28,500	03/22/2006	03/15/2036
452308-AQ-2	ILLINOIS TOOL WORKS INC			1,2	1.F FE	545,320	131.9390	633,307	480,000	550,571	0	(2,355)	0	0	4.875	3.807	MS	6,890	23,400	03/14/2019	09/15/2041
458140-AK-6	INTEL CORP			1	1.E FE	500,668	129.1430	639,258	495,000	499,732	0	(108)	0	0	4.800	4.725	AO	5,940	23,760	02/24/2014	10/01/2041
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.B FE	500,697	128.5360	645,251	502,000	500,765	0	61	0	0	5.000	5.017	MS	6,624	25,100	09/24/2018	09/26/2048
46051M-AF-9	INTERNATIONAL TRANSMISSION CO			1,2	1.F FE	662,781	123.7660	649,772	525,000	662,554	0	(227)	0	0	4.625	2.973	FA	9,173	0	12/09/2021	08/15/2043
46625H-HV-5	JPMORGAN CHASE & CO				1.F FE	990,870	136.0300	1,360,300	1,000,000	992,737	0	308	0	0	5.500	5.563	AO	11,611	55,000	10/14/2010	10/15/2040
472319-AE-2	JEFFERIES GROUP LLC			1	2.B FE	497,775	121.8330	609,165	500,000	499,243	0	142	0	0	6.450	6.484	JD	2,060	32,250	06/04/2007	06/08/2027
478160-BV-5	JOHNSON & JOHNSON			1,2	1.A FE	876,398	117.4740	1,033,771	880,000	876,827	0	114	0	0	3.700	3.723	MS	10,853	32,560	02/26/2016	03/01/2046
48255B-AA-4	KKR GROUP FINANCE CO X LLC			1,2	1.F FE	558,186	99.6530	558,057	560,000	558,188	0	3	0	0	3.250	3.267	JD	1,163	0	12/01/2021	12/15/2051
485134-BS-8	EVERGY METRO INC			1,2	1.F FE	571,861	118.5290	681,542	575,000	572,575	0	78	0	0	4.125	4.151	AO	5,930	23,719	03/18/2019	04/01/2049
48666K-AX-7	KB HOME			1,2	3.B FE	449,114	117.2500	445,550	380,000	448,827	0	(287)	0	0	6.875	3.226	JD	1,161	0	12/21/2021	06/15/2027
501044-CT-6	KROGER CO			1,2	2.B FE	702,234	130.7010	836,486	640,000	693,269	0	(1,404)	0	0	5.150	4.541	FA	13,733	32,960	10/09/2014	08/01/2043
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC			1,2	2.B FE	675,000	99.3310	670,484	675,000	675,000	0	0	0	0	3.797	3.797	JD	1,780	0	12/08/2021	12/31/2057
50540R-AV-4	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	299,307	102.4460	307,338	300,000	299,593	0	141	0	0	2.300	2.348	JD	575	6,900	11/18/2019	12/01/2024
53079E-BH-6	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	484,442	118.5980	575,200	485,000	484,866	0	12	0	0	4.500	4.502	JD	970	21,825	06/04/2019	06/15/2049
532457-BR-8	ELI LILLY AND CO			1,2	1.F FE	552,480	121.0620	684,000	565,000	553,248	0	283	0	0	3.950	4.082	MN	2,852	22,318	01/15/2019	05/15/2047
548661-DS-3	LOWE'S COMPANIES INC			1,2	2.A FE	726,766	125.3350	911,185	727,000	726,950	0	47	0	0	4.550	4.550	AO	7,902	33,079	04/03/2019	04/05/2049
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	557,420	120.4300	650,322	540,000	554,947	0	(336)	0	0	5.150	4.941	AO	5,871	27,810	02/25/2014	10/15/2043
570535-AT-1	MARKEL CORP			1,2	2.B FE	512,780	127.1950	655,054	515,000	513,210	0	58	0	0	5.000	5.023	MN	2,933	25,750	05/15/2019	05/20/2049
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	543,261	117.1010	638,200	545,000	543,385	0	43	0	0	4.250	4.269	JD	1,029	23,163	12/06/2017	12/15/2047
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO			1	1.D FE	654,832	98.4830	649,988	660,000	654,840	0	8	0	0	3.200	3.235	JD	2,229	0	11/18/2021	12/01/2061
579780-AL-1	MCCORMICK & COMPANY INC			1,2	2.B FE	300,847	101.0360	303,108	300,000	300,115	0	(170)	0	0	2.700	2.637	FA	3,060	8,100	08/10/2017	08/15/2022
579780-AP-2	MCCORMICK & COMPANY INC			1,2	2.B FE	501,270	119.6840	598,420	500,000	501,170	0	(5)	0	0	4.200	4.185	FA	7,933	21,000	08/10/2017	08/15/2047
58013M-FC-3	MCDONALD'S CORP			1,2	2.A FE	812,188	121.9700	987,957	810,000	812,049	0	0	0	0	4.450	4.433	MS	12,015	36,045	03/15/2018	03/01/2047
58013M-FE-9	MCDONALD'S CORP			1,2	2.A FE	300,193	102.9430	308,829	300,000	300,062	0	(24)	0	0	3.350	3.333	AO	2,513	10,050	03/15/2018	04/01/2023
582839-AG-1	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	519,590	128.8020	669,770	520,000	519,656	0	28	0	0	4.600	4.605	JD	1,993	23,920	05/07/2014	06/01/2044
585055-BU-9	MEDTRONIC INC			1	1.G FE	141,701	130.9640	174,182	133,000	140,840	0	(189)	0	0	4.625	4.224	MS	1,811	6,151	03/21/2017	03/15/2045
59156R-BL-1	METLIFE INC			1	1.G FE	647,395	129.8530	649,265	500,000	647,062	0	(333)	0	0	4.721	2.952	MJSD	1,049	5,901	12/09/2021	12/15/2044

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
594918-BT-0	MICROSOFT CORP			1,2	1.A FE	2,058,507	119.2720	2,468,930	2,070,000	2,059,691	0	310	0	0	3.700	3.731	FA	30,423	76,590	07/31/2017	08/08/2046
617482-V9-2	MORGAN STANLEY				1.F FE	988,670	151.4960	1,514,960	1,000,000	990,296	0	279	0	0	6.375	6.461	JJ	27,802	63,750	07/19/2012	07/24/2042
61945C-AF-0	MOSAIC CO			1,2	2.C FE	299,828	101.9330	305,799	300,000	299,975	0	47	0	0	3.250	3.260	MN	1,246	9,750	11/09/2017	11/15/2022
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	658,865	125.2010	657,305	525,000	658,125	0	(740)	0	0	4.800	3.357	AO	5,320	12,600	10/01/2021	10/15/2048
637432-NR-2	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	557,228	125.3380	701,893	560,000	557,766	0	73	0	0	4.400	4.426	MN	4,107	24,640	10/24/2018	11/01/2048
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC			1,2	1.F FE	581,411	116.7230	641,977	550,000	581,008	0	(402)	0	0	3.900	3.579	MN	1,847	21,450	05/10/2021	11/30/2049
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	456,614	118.9390	547,119	460,000	457,120	0	74	0	0	4.100	4.138	MN	2,410	18,860	04/29/2019	05/15/2049
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.A FE	297,759	103.4340	310,302	300,000	299,265	0	453	0	0	3.250	3.410	FA	4,063	9,750	06/28/2018	08/01/2023
66989H-AH-1	NOVARTIS CAPITAL CORP			1	1.D FE	672,649	127.8430	811,803	635,000	669,968	0	(925)	0	0	4.400	4.024	MN	4,269	27,940	01/15/2019	05/06/2044
670346-AQ-8	NUCOR CORP			1,2	2.A FE	541,131	125.5840	684,433	545,000	541,383	0	101	0	0	4.400	4.443	MN	3,997	23,980	04/23/2018	05/01/2048
67077M-AG-3	NUTRIEN LTD		C	1	2.B FE	1,008,890	136.1740	1,361,740	1,000,000	1,007,153	0	(157)	0	0	5.625	5.563	JD	4,688	56,250	04/10/2018	12/01/2040
67077M-AS-7	NUTRIEN LTD		C	1,2	2.B FE	634,040	132.8450	836,924	630,000	633,639	0	(65)	0	0	5.250	5.207	JJ	15,251	33,075	04/10/2018	01/15/2045
677050-AL-0	OGLETHORPE POWER CORP			1,2	2.A FE	672,899	107.1750	653,768	610,000	672,771	0	(128)	0	0	4.250	3.609	AO	6,481	0	12/01/2021	04/01/2046
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	634,378	120.5340	765,391	635,000	634,386	0	38	0	0	4.100	4.106	MN	3,327	26,035	08/07/2018	11/15/2048
68268N-AP-8	ONEOK PARTNERS LP			1,2	2.B FE	608,719	108.9050	664,321	610,000	609,526	0	178	0	0	4.900	4.927	MS	8,801	29,890	03/17/2015	03/15/2025
68389X-AH-8	ORACLE CORP			1	2.A FE	1,378,141	132.5440	1,497,747	1,130,000	1,332,401	0	(7,359)	0	0	6.125	4.622	JJ	33,260	69,213	10/10/2018	07/08/2039
69352P-AH-6	PPL CAPITAL FUNDING INC			1,2	2.B FE	712,670	124.7500	879,488	705,000	711,696	0	(154)	0	0	4.700	4.630	JD	2,761	33,135	11/23/2015	06/01/2043
695114-BX-5	PACIFICORP			1	1.E FE	1,055,380	128.5330	1,285,330	1,000,000	1,037,072	0	(1,921)	0	0	5.900	5.489	FA	22,289	59,000	09/15/2009	08/15/2034
713448-DV-7	PEPSICO INC			1,2	1.E FE	960,822	123.3560	1,190,385	965,000	961,194	0	128	0	0	4.000	4.025	MN	6,326	38,600	04/27/2017	05/02/2047
718546-AL-8	PHILLIPS 66			1,2	2.A FE	680,616	126.0750	819,488	650,000	678,156	0	(655)	0	0	4.875	4.568	MN	4,049	31,688	02/27/2018	11/15/2044
718549-AE-8	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	285,211	121.7450	346,973	285,000	285,189	0	17	0	0	4.900	4.895	AO	3,491	13,965	10/12/2016	10/01/2046
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP			1,2	2.C FE	660,442	106.3410	701,851	660,000	660,451	0	3	0	0	4.700	4.695	JD	1,379	31,020	05/09/2014	06/15/2044
740189-AP-0	PRECISION CASTPARTS CORP			1,2	1.C FE	512,663	123.5600	586,910	475,000	510,281	0	(902)	0	0	4.375	3.889	JD	924	20,781	04/09/2019	06/15/2045
74432Q-CD-5	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	592,160	123.6280	618,140	500,000	590,805	0	(1,355)	0	0	4.418	3.370	MS	5,768	11,045	05/10/2021	03/27/2048
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	829,414	110.5650	989,557	895,000	840,356	0	1,710	0	0	3.600	4.038	MS	9,487	32,220	07/23/2014	09/15/2042
74456Q-AV-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	819,516	134.6340	834,731	620,000	781,484	0	(6,240)	0	0	5.500	3.543	MS	11,367	34,100	04/08/2015	03/01/2040
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	500,000	139.1260	695,630	500,000	500,000	0	0	0	0	6.724	6.724	JD	1,494	33,620	06/26/2006	06/15/2036
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,236,790	123.1760	1,231,760	1,000,000	1,228,204	0	(8,117)	0	0	4.700	3.151	JD	2,089	47,000	11/29/2011	12/15/2041
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	737,119	121.5080	697,456	574,000	732,615	0	(4,251)	0	0	4.350	2.815	AO	5,271	24,969	03/29/2017	04/15/2047
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	637,349	110.3570	706,285	640,000	638,802	0	256	0	0	4.125	4.169	AO	5,573	26,400	09/16/2014	10/15/2026
775109-AZ-4	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	366,145	130.9710	438,753	335,000	361,844	0	(660)	0	0	5.450	4.850	AO	4,564	18,258	09/23/2014	10/01/2043
78355H-KH-1	RYDER SYSTEM INC			1,2	2.B FE	299,382	103.7060	311,118	300,000	299,816	0	138	0	0	3.750	3.794	JD	688	11,250	06/14/2018	06/09/2023
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	731,531	118.9430	743,394	625,000	729,414	0	(2,117)	0	0	4.150	3.196	MN	3,314	25,938	02/26/2021	05/15/2048
808513-BW-4	CHARLES SCHWAB CORP			1,2	1.F FE	284,407	107.1650	305,420	285,000	284,663	0	70	0	0	3.300	3.325	AO	2,351	9,405	04/24/2017	04/01/2027
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	1,853,117	116.2880	2,199,006	1,891,000	1,857,210	0	875	0	0	4.000	4.117	MN	10,716	75,640	05/10/2016	05/10/2046
83368R-AV-4	SOCIETE GENERALE SA		C		2.B FE	299,889	102.5200	307,560	300,000	299,934	0	25	0	0	2.625	2.633	JJ	3,478	7,875	01/16/2020	01/22/2025
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	799,440	110.2610	882,088	800,000	799,498	0	51	0	0	4.000	4.004	AO	8,000	32,000	03/21/2017	04/01/2047
855244-AH-2	STARBUCKS CORP			1,2	2.A FE	330,665	117.1920	389,077	332,000	330,834	0	35	0	0	4.300	4.324	JD	634	14,276	06/01/2015	06/15/2045
857477-AL-7	STATE STREET CORP				1.F FE	499,190	103.1110	515,555	500,000	499,923	0	66	0	0	3.100	3.112	MN	1,981	15,500	05/08/2013	05/15/2023
85771P-AQ-5	EQUINOR ASA		C	1	1.D FE	874,491	129.4370	1,139,046	880,000	875,328	0	171	0	0	4.800	4.840	MN	6,219	42,240	11/20/2013	11/08/2043
867229-AE-6	SUNCOR ENERGY INC		C	1	2.A FE	850,050	136.7360	909,294	665,000	811,693	0	(5,867)	0	0	6.500	4.577	JD	1,921	43,225	06/13/2014	06/15/2038
86765B-AM-1	ENERGY TRANSFER LP			1,2	2.C FE	605,321	106.8710	646,570	605,000	605,314	0	5	0	0	4.950	4.946	JJ	13,809	29,948	10/24/2014	01/15/2043
882389-CC-1	TEXAS EASTERN TRANSMISSION LP			1	1.G FE	576,167	135.4060	595,786	440,000	532,202	0	(6,710)	0	0	7.000	4.483	JJ	14,202	30,800	06/13/2014	07/15/2032
882508-BD-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	527,647	124.7500	661,175	530,000	527,809	0	67	0	0	4.150	4.176	MN	2,810	21,995	04/30/2018	05/15/2048
902494-BD-4	TYSON FOODS INC			1,2	2.B FE	561,700	123.9230	700,165	565,000	561,964	0	82	0	0	4.550	4.586	JD	2,071	25,708	05/23/2017	06/02/2047
913017-BP-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	498,535	140.8090	704,045	500,000	499,159	0	45	0	0	6.125	6.141	JJ	14,122	30,625	05/13/2008	07/15/2038
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	624,179	114.7850	723,146	630,000	624,650	0	148	0	0	3.750	3.802	AO	4,988	23,625	10/18/2017	10/15/2047
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	2,225,761	128.7030	2,619,106	2,035,000	2,215,225	0	(3,966)	0	0	4.862	4.277	FA	35,729	98,942	04/15/2019	08/21/2046
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	995,560	112.9790	1,129,790	1,000,000	995,935	0	136	0	0	3.800	3.825	MS	11,189	38,000	09/11/2017	09/15/2047
92826C-AJ-1	VISA INC			1,2	1.D FE	806,622	116.3740	942,629	810,000	806,910	0	104	0	0	3.650	3.673	MS	8,705	29,565	09/06/2017	09/15/2047
92857W-BH-2	VODAFONE GROUP PLC		C	1	2.B FE	297,459	105.2740	315,822	300,000	299,022	0	457	0	0	3.750	3.918	JJ	5,156	11,250	05/23/2018	01/16/2024
92857W-BM-1	VODAFONE GROUP PLC		C	1	2.B FE	929,149	130.2500	1,211,325	930,000	929,196	0	59	0	0	5.250	5.256	MN	4,204	48,825	05/24/2018	05/30/2048
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	299,685	105.2100	315,630	300,000	299,797	0	75	0	0	3.350	3.371	MN	1,340	10,050	05/06/2020	05/13/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-BF-9	WALMART INC				1.C FE	648,045	142.5700	712,850	500,000	577,705	0	(7,488)	0	0	7.550	5.181	FA	14,261	37,750	09/17/2009	02/15/2030
94973V-BF-3	ANTHEM INC			1	2.B FE	664,234	132.0170	673,287	510,000	663,109	0	(1,125)	0	0	5.100	3.192	JJ	11,994	0	10/01/2021	01/15/2044
949746-JM-4	WELLS FARGO & CO				1.E FE	559,089	130.7010	705,785	540,000	554,902	0	(755)	0	0	5.375	5.084	FA	11,610	29,025	08/31/2015	02/07/2035
94974B-FY-1	WELLS FARGO & CO				1.G FE	852,057	108.9950	926,458	850,000	850,888	0	(157)	0	0	4.100	4.074	JD	2,711	34,850	06/17/2014	06/03/2026
95040Q-AG-9	WELLTOWER INC			1,2	2.A FE	300,647	105.1700	299,735	285,000	292,948	0	(3,476)	0	0	3.625	2.318	MS	3,042	10,331	10/10/2019	03/15/2024
96926J-AC-1	WILLIAM CARTER CO			1,2	3.B FE	439,833	103.3750	439,344	425,000	439,774	0	(59)	0	0	5.625	4.859	MS	7,039	0	12/21/2021	03/15/2027
983024-AN-0	WYETH LLC			1	1.F FE	1,144,397	140.8320	1,295,654	920,000	1,119,230	0	(9,271)	0	0	5.950	4.034	AO	13,685	54,740	03/13/2019	04/01/2037
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						124,392,468	XXX	143,012,545	118,921,000	123,687,194	0	(173,176)	0	0	XXX	XXX	XXX	1,324,396	4,948,095	XXX	XXX
294751-AV-4	EQABS 2002-3 M1 - RMBS			4	6. FE	9,406	101.1520	9,636	9,526	9,531	0	210	0	0	5.441	5.406	MON	43	469	06/23/2005	11/25/2032
929227-ZC-3	WAMU 2002-AR18 A - CMO/RMBS			4	3.B FE	2,064	103.1510	2,140	2,074	2,070	0	9	0	0	2.574	3.053	MON	4	53	10/08/2004	01/25/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						11,469	XXX	11,775	11,600	11,601	0	219	0	0	XXX	XXX	XXX	48	522	XXX	XXX
61760V-AQ-6	MSC 2012-C4 AS - CMBS			4	1.A FE	471,578	100.0650	470,819	470,513	469,863	0	(583)	0	0	3.773	3.757	MON	1,479	17,752	03/20/2012	03/17/2045
90269G-AE-1	UBSCM 2012-C1 AS - CMBS			4	1.A FE	1,014,964	100.0220	1,000,220	1,000,000	999,315	0	(4,198)	0	0	4.171	4.006	MON	3,476	41,710	04/24/2012	05/12/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,486,542	XXX	1,471,039	1,470,513	1,469,178	0	(4,781)	0	0	XXX	XXX	XXX	4,955	59,462	XXX	XXX
00120L-AA-6	AGL 16 A - CDO		C	4	1.A FE	1,200,000	100.0000	1,200,000	1,200,000	1,200,000	0	0	0	0	1.348	1.367	JAJO	135	0	12/06/2021	01/22/2035
15200W-AC-9	CNP IV A3 - ABS			4	1.A FE	686,954	103.0800	708,118	686,959	686,968	0	404	0	0	3.028	3.026	AO	4,392	20,803	01/11/2012	10/15/2025
26444B-AC-8	DUK A A3 - ABS			4	1.A FE	764,982	102.1860	781,723	765,000	764,985	0	3	0	0	2.799	2.799	JJ	2,201	0	11/17/2021	07/01/2043
44148J-AA-7	HWIRE 2021-1 A2 - ABS			4	1.F FE	170,000	99.4740	169,106	170,000	170,000	0	0	0	0	2.311	2.311	MON	458	0	11/09/2021	11/20/2051
71710T-AC-2	PCG 2021-A A3 - ABS			4	1.A FE	229,989	99.4560	228,749	230,000	229,992	0	2	0	0	2.822	2.822	JJ	883	0	11/04/2021	07/15/2048
80286J-AA-3	SREV 19A A - ABS			4	1.A FE	795,781	103.3740	826,992	800,000	797,460	0	1,365	0	0	2.510	2.638	MON	335	20,080	12/12/2019	01/26/2032
90783W-AA-1	UNP 2006-1 1 - ABS			4	1.D FE	163,806	114.3670	187,339	163,806	159,213	0	(4,593)	0	0	5.866	6.870	JJ	4,778	9,609	07/20/2006	07/02/2030
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,011,512	XXX	4,102,027	4,015,765	4,008,617	0	(2,819)	0	0	XXX	XXX	XXX	13,181	50,491	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						129,901,992	XXX	148,597,386	124,418,878	129,176,590	0	(180,557)	0	0	XXX	XXX	XXX	1,342,580	5,058,571	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						161,440,045	XXX	183,134,060	154,723,244	160,423,910	0	(216,765)	0	0	XXX	XXX	XXX	1,674,005	5,977,846	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						17,074,111	XXX	18,113,406	16,934,347	17,254,031	0	88,901	0	0	XXX	XXX	XXX	48,882	586,531	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						12,523,674	XXX	13,272,804	12,242,371	12,526,706	0	(1,897)	0	0	XXX	XXX	XXX	33,745	403,989	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						4,011,512	XXX	4,102,027	4,015,765	4,008,617	0	(2,819)	0	0	XXX	XXX	XXX	13,181	50,491	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						195,049,343	XXX	218,622,296	187,915,727	194,213,265	0	(132,581)	0	0	XXX	XXX	XXX	1,769,812	7,018,858	XXX	XXX

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

Line Number							
1A	1A $ 48,206,881	1B $ 4,750,693	1C $ 6,906,256	1D $ 10,077,711	1E $ 13,006,843	1F $ 27,644,942	1G $ 19,356,000
1B	2A $ 28,648,660	2B $ 27,614,828	2C $ 6,037,320				
1C	3A $ 0	3B $ 1,953,600	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 9,531						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
00206R-30-0	AT&T INC			14,203.000	25.00	0.000	364,064	26.070	370,272	373,231	3,166	12,851	0	0	(7,085)	0	(7,085)	0	2.B FE	10/13/2021
003057-20-5	ABERDEEN INCOME CREDIT STRATEGIES FUND			13,954.000	25.00	0.000	372,092	26.870	374,944	372,092	0	4,579	0	0	0	0	0	0	2.A FE	10/13/2021
00775V-10-4	AEGON FUNDING COMPANY LLC			14,109.000	25.00	0.000	357,388	26.790	377,980	357,388	0	12,868	0	0	0	0	0	0	2.B FE	10/01/2021
020002-83-8	ALLSTATE CORP			13,707.000	25.00	0.000	365,716	27.120	371,734	365,716	4,369	10,466	0	0	0	0	0	0	2.B FE	10/01/2021
03939A-10-7	ARCH CAPITAL GROUP LTD		C	14,450.000	25.00	0.000	371,267	25.720	371,654	371,267	0	13,776	0	0	0	0	0	0	2.B FE	10/08/2021
05461T-30-5	AXIS CAPITAL HOLDINGS LTD		C	9,235.000	25.00	0.000	230,081	25.280	233,461	230,081	3,175	11,741	0	0	0	0	0	0	2.C FE	03/18/2021
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC		C	14,548.000	25.00	0.000	366,436	24.490	356,281	369,072	114	6,704	0	0	(2,636)	0	(2,636)	0	2.C FE	10/01/2021
117043-60-4	BRUNSWICK CORP			13,431.000	25.00	0.000	352,244	27.470	368,950	360,590	(832)	13,348	0	0	(6,127)	0	(6,127)	0	2.B FE	10/01/2021
125896-84-5	CMS ENERGY CORP			13,823.000	25.00	0.000	367,216	26.900	371,839	375,804	1,692	13,678	0	0	(6,131)	0	(6,131)	0	2.C FE	10/01/2021
14040H-78-2	CAPITAL ONE FINANCIAL CORP			14,372.000	25.00	26.020	343,471	26.020	373,959	343,471	0	12,093	0	0	0	0	0	0	3.A FE	10/08/2021
14314C-10-5	CARLYLE FINANCE LLC			14,553.000	25.00	0.000	368,466	25.300	368,191	369,637	2,150	7,272	0	0	(1,171)	0	(1,171)	0	2.C FE	10/08/2021
229899-30-7	CULLEN/FROST BANKERS INC			15,193.000	25.00	0.000	399,934	26.100	396,537	399,934	0	6,843	0	0	0	0	0	0	2.C FE	10/08/2021
313148-83-5	FEDERAL AGRICULTURAL MORTGAGE CORP			14,413.000	25.00	0.000	377,701	24.780	357,154	377,701	4,391	0	0	0	0	0	0	0	1.E FE	10/01/2021
33616C-72-0	FIRST REPUBLIC BANK			15,461.000	25.00	0.000	378,583	24.500	378,795	378,583	0	4,252	0	0	0	0	0	0	2.C FE	10/08/2021
362397-84-6	GABELLI EQUITY TRUST INC			14,163.000	25.00	0.000	375,570	26.440	374,470	375,570	0	11,985	0	0	0	0	0	0	1.E FE	10/01/2021
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC			13,544.000	25.00	0.000	369,999	26.920	364,604	369,999	0	13,778	0	0	0	0	0	0	2.C FE	10/08/2021
43010E-50-3	HIGHLAND INCOME FUND			14,542.000	25.00	0.000	378,559	25.940	377,219	378,559	0	14,052	0	0	0	0	0	0	1.E FE	10/01/2021
48128B-64-8	JPMORGAN CHASE & CO			13,465.000	25.00	0.000	372,124	27.250	366,921	372,124	0	13,783	0	0	0	0	0	0	2.B FE	10/01/2021
59156R-87-6	METLIFE INC			15,004.000	25.00	0.000	401,249	26.400	396,106	401,249	0	13,611	0	0	0	0	0	0	2.B FE	10/13/2021
61762V-86-1	MORGAN STANLEY			16,268.000	25.00	0.000	406,882	25.230	410,442	406,882	0	0	0	0	0	0	0	0	2.C FE	10/20/2021
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			13,572.000	25.00	0.000	373,191	27.290	370,380	373,191	0	4,665	0	0	0	0	0	0	2.A FE	10/13/2021
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			13,364.000	25.00	0.000	370,835	27.770	371,118	374,433	1,573	12,709	0	0	(3,598)	0	(3,598)	0	2.B FE	10/01/2021
665859-85-6	NORTHERN TRUST CORP			13,548.000	25.00	0.000	358,222	27.110	367,286	358,222	3,980	8,841	0	0	0	0	0	0	2.A FE	10/01/2021
69360J-59-4	PS BUSINESS PARKS INC			14,311.000	25.00	0.000	368,184	25.790	369,081	368,184	0	12,780	0	0	0	0	0	0	2.B FE	10/08/2021
744320-88-8	PRUDENTIAL FINANCIAL INC			14,441.000	25.00	0.000	367,839	26.040	376,044	367,839	0	10,214	0	0	0	0	0	0	2.A FE	10/01/2021
74460W-66-9	PUBLIC STORAGE			14,509.000	25.00	0.000	375,678	25.660	372,301	375,678	0	8,157	0	0	0	0	0	0	2.A FE	10/13/2021
75968N-30-9	RENAISSANCERE HOLDINGS LTD		C	13,888.000	25.00	0.000	376,484	26.390	366,504	376,484	0	8,962	0	0	0	0	0	0	2.B FE	10/01/2021
76882G-20-6	RIVERNORTH/DOUBLELINE STRATEGIC OPPORTUN			14,966.000	25.00	0.000	365,216	24.663	369,106	365,216	0	9,765	0	0	0	0	0	0	1.E FE	10/01/2021
808513-60-0	CHARLES SCHWAB CORP			7,743.000	25.00	0.000	201,419	25.480	197,292	201,419	0	11,522	0	0	0	0	0	0	2.B FE	09/15/2020
842587-88-3	SOUTHERN CO			14,571.000	25.00	0.000	362,351	26.000	378,846	365,712	3,230	10,620	0	0	(3,361)	0	(3,361)	0	2.C FE	10/01/2021
89832Q-69-5	TRUIST FINANCIAL CORP			14,098.000	25.00	0.000	371,860	26.590	374,866	371,860	0	11,608	0	0	0	0	0	0	2.B FE	10/01/2021
902973-75-9	US BANCORP			13,819.000	25.00	0.000	373,847	26.520	366,480	373,847	4,750	10,990	0	0	0	0	0	0	2.A FE	10/13/2021
94988U-15-1	WELLS FARGO & CO			14,341.000	25.00	0.000	370,835	25.860	370,858	370,835	0	11,275	0	0	0	0	0	0	2.B FE	10/13/2021
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							11,955,003	XXX	12,011,674	11,991,870	31,758	329,789	0	(1)	(30,109)	0	(30,110)	0	XXX	XXX
8999999 - Total Preferred Stocks							11,955,003	XXX	12,011,674	11,991,870	31,758	329,789	0	(1)	(30,109)	0	(30,110)	0	XXX	XXX

1.

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

Line Number							
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 1,497,046	1F $ 0	1G $ 0
1B	2A $ 2,220,867	2B $ 4,643,670	2C $ 3,249,949				
1C	3A $ 343,471	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00143W-87-5	INVESCO DEV MKT Y			27,715.026	1,303,161	47.020	1,303,161	1,176,424	0	4,560	0	(141,035)	0	(141,035)	0	12/20/2021	
04314H-10-5	ARTISAN:SMALL CAP INV			7,071.072	296,278	41.900	296,278	209,865	0	32,101	0	(61,063)	0	(61,063)	0	11/23/2021	
233203-37-1	DFA INTL CORE EQTY I			83,807.985	1,349,309	16.100	1,349,309	1,266,646	0	29,958	0	62,413	0	62,413	0	12/20/2021	
256206-10-3	DODGE & COX INTL STOCK			30,998.563	1,465,922	47.290	1,465,922	1,232,488	0	32,397	0	62,232	0	62,232	0	12/21/2021	
543916-68-8	LORD ABBETT SH DUR I			0.000	0	4.150	0	0	3	0	0	0	0	0	0	11/30/2021	
922031-83-6	VANGUARD SH-TM INV ADM			0.000	0	10.810	0	0	2	0	0	0	0	0	0	11/30/2021	
922040-10-0	VANGUARD INSTL INDX INST			24,790.707	10,059,821	405.790	10,059,821	5,218,075	0	213,672	0	1,742,178	0	1,742,178	0	12/30/2021	
922908-64-5	VANGUARD MD-CP I ADM			2,536.575	800,188	315.460	800,188	224,556	0	8,850	0	115,988	0	115,988	0	12/27/2021	
92647K-77-0	VICTORY:INTEGRITY SCV Y			7,677.297	309,165	40.270	309,165	94,602	0	1,552	0	31,008	0	31,008	0	12/23/2021	
9499999. Subtotal - Mutual Funds					15,583,843	XXX	15,583,843	9,422,657	5	323,090	0	1,811,721	0	1,811,721	0	XXX	XXX
9799999 - Total Common Stocks					15,583,843	XXX	15,583,843	9,422,657	5	323,090	0	1,811,721	0	1,811,721	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					27,538,846	XXX	27,595,517	21,414,527	31,763	652,879	0	1,811,720	0	1,781,611	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying 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 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
602245-UM-2	MILWAUKEE CNTY WIS		12/01/2021	Unknown		0	0	0
68583R-DQ-2	OREGON CMNTY COLLEGE DISTS		08/12/2021	Piper Jaffray		675,000	675,000	0
748508-B5-6	QUINCY MASS		12/15/2021	SAMUEL A . RAMIREZ & CO. INC.		720,000	720,000	0
801139-AP-1	SANTA ANA CALIF PENSION OBLIG		08/26/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		810,000	810,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,205,000	2,205,000	0
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV		06/17/2021	BARCLAYS CAPITAL INC FIXED INC		497,493	345,000	7,309
03255L-JM-2	ANAHEIM CALIF PUB FING AUTH LEASE REV		10/27/2021	PERSHING LLC		235,625	250,000	2,269
03255L-KK-4	ANAHEIM CALIF PUB FING AUTH LEASE REV		12/02/2021	GOLDMAN SACHS & CO.		1,125,000	1,125,000	0
155498-MR-6	CENTRAL TEX REGL MOBILITY AUTH REV		10/26/2021	Jefferies LLC		480,000	480,000	0
19648F-NV-2	COLORADO HEALTH FACS AUTH REV		10/28/2021	UBS Financial Services LLC		664,404	600,000	11,198
20281P-NE-8	COMMONWEALTH FING AUTH PA REV		10/01/2021	FUNB-FUNDS II		1,130,767	1,100,000	9,322
38122N-B6-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		09/30/2021	U.S. Bank		90,000	90,000	0
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF		12/08/2021	Jefferies LLC		525,000	525,000	0
45506E-DE-0	INDIANA ST FIN AUTH REV		10/15/2021	J.P. MORGAN SECURITIES LLC		1,100,000	1,100,000	0
56678P-BN-6	MARICOPA CNTY ARIZ INDL DEV AUTH HOSP RE		11/19/2021	RBC CAPITAL MARKETS, LLC		1,023,800	1,000,000	7,214
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN		11/22/2021	J.P. MORGAN SECURITIES LLC		891,588	889,000	674
592098-Z4-2	METROPOLITAN GOVT NASHVILLE & DAVIDSON C		10/08/2021	UBS Financial Services LLC		1,100,000	1,100,000	0
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV		05/07/2021	Morgan Stanley		982,034	775,000	19,608
60636A-MS-9	MISSOURI ST HEALTH & EDL FACS AUTH EDL F		10/01/2021	RAYMOND JAMES/FI		799,275	750,000	1,286
76912D-BJ-6	RIVERSIDE CNTY CALIF TRANSN COMMN TOLL R		10/08/2021	BOFA SECURITIES, INC		245,000	245,000	0
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL		12/09/2021	LOOP CAPITAL MARKETS LLC		775,000	775,000	0
79771F-AT-4	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		05/07/2021	Morgan Stanley		992,053	975,000	852
798111-HK-9	SAN JOAQUIN HILLS CALIF TRANSN CORRIDOR		12/09/2021	GOLDMAN SACHS & CO.		900,000	900,000	0
83755V-R9-7	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		11/19/2021	KEYBANC CAPITAL MARKETS INC		410,000	410,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						13,967,038	13,434,000	59,731
00120L-AA-6	AGL 16 A - CDO	C	12/06/2021	MIZUHO SECURITIES USA INC.		1,200,000	1,200,000	0
00185A-AB-0	AON PLC	C	12/09/2021	STIFEL, NICOLAUS & CO., INC.		631,048	550,000	65
00206R-30-0	AT&T INC		03/18/2021	CAP INSTITUTIONAL SERVICES INC		160,459	154,850	0
02361D-AM-2	AMEREN ILLINOIS CO		12/09/2021	Jefferies LLC		383,223	300,000	7,120
04316J-AB-5	ARTHUR J GALLAGHER & CO		11/02/2021	BOFA SECURITIES, INC		549,261	555,000	0
05348E-AZ-2	AVALONBAY COMMUNITIES INC		06/01/2021	U.S. Bank		606,107	540,000	2,808
054561-AM-7	EQUITABLE HOLDINGS INC		10/01/2021	Morgan Stanley		656,991	515,000	11,802
05561Q-30-0	BOK FINANCIAL CORP		01/01/2021	Reclassification		196,498	193,850	0
05578Q-AG-8	BPCE SA	C	10/13/2021	U.S. Bank		660,000	660,000	0
06738E-AV-7	BARCLAYS PLC	C	10/01/2021	BARCLAYS CAPITAL INC FIXED INC		350,158	270,000	3,156
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS		01/14/2021	CITIGROUP GLOBAL MARKETS INC.		505,000	505,000	0
084423-60-7	W R BERKLEY CORP		01/01/2021	CAP INSTITUTIONAL SERVICES INC		(2,477)	0	0
08661U-AB-2	BETH ISRAEL DEACONESS MEDICAL CENTER INC		11/02/2021	GOLDMAN SACHS & CO.		295,000	295,000	0
09256B-AG-2	BLACKSTONE HOLDINGS FINANCE CO LLC		10/01/2021	GOLDMAN, SACHS & CO.		662,656	505,000	7,715
09659T-2C-4	BNP PARIBAS SA	C	10/01/2021	CREDIT SUISSE SECURITIES (USA)		660,257	695,000	3,762
10922N-AH-6	BRIGHTHOUSE FINANCIAL INC		11/10/2021	BOFA SECURITIES, INC		214,841	215,000	0
117043-60-4	BRUNSWICK CORP		03/18/2021	CAP INSTITUTIONAL SERVICES INC		189,152	184,650	0
141781-BQ-6	CARGILL INC		01/28/2021	CITIGROUP GLOBAL MARKETS INC.		519,761	520,000	0
15953P-AN-9	CHAPMAN UNIVERSITY		08/05/2021	FUNB-FUNDS II		565,000	565,000	0
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC		11/02/2021	MORGAN STANLEY & CO. LLC		499,450	500,000	4,115
209111-GC-1	CONSOLIDATED EDISON COMPANY OF NEW YORK		11/29/2021	BARCLAYS CAPITAL INC.		245,000	245,000	0
225313-AN-5	CREDIT AGRICOLE SA	C	11/30/2021	GOLDMAN SACHS & CO.		381,024	400,000	4,404
225433-AF-8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	10/01/2021	RBC CAPITAL MARKETS, LLC		339,406	270,000	5,119
26444B-AC-8	DUK A A3 - ABS		11/17/2021	RBC CAPITAL MARKETS, LLC		764,982	765,000	0
26884U-AG-4	EPR PROPERTIES		10/25/2021	Various		203,900	205,000	0
278642-20-2	EBAY INC		01/01/2021	Reclassification		201,076	193,725	0
30231G-AW-2	EXXON MOBIL CORP		02/26/2021	MERRILL LYNCH PROFESSIONAL CLEARING, JC		78,601	70,000	8
303250-AF-1	FAIR ISAAC CORP		12/20/2021	WELLS FARGO SECURITIES, LLC		563,492	555,000	432
361841-AR-0	GLP CAPITAL LP		12/07/2021	WELLS FARGO SECURITIES, LLC		124,220	125,000	0
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC		11/30/2021	MORGAN STANLEY & CO. LLC		673,196	605,000	6,232
44148J-AA-7	HWIRE 2021-1 A2 - ABS		11/09/2021	MORGAN STANLEY & CO. LLC		170,000	170,000	0
46051M-AF-9	INTERNATIONAL TRANSMISSION CO		12/09/2021	J.P. MORGAN SECURITIES LLC		662,781	525,000	7,959
48255B-AA-4	KKR GROUP FINANCE CO X LLC		12/01/2021	MORGAN STANLEY & CO. LLC		558,186	560,000	0
48666K-AX-7	KB HOME		12/21/2021	MARKETAXESS CORPORATION		449,114	380,000	581
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC		12/08/2021	BOFA SECURITIES, INC		675,000	675,000	0
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		11/18/2021	CREDIT SUISSE SECURITIES (USA)		654,832	660,000	0
59156R-BL-1	METLIFE INC		12/09/2021	MARKETAXESS CORPORATION		647,395	500,000	5,770
637417-AM-8	NATIONAL RETAIL PROPERTIES INC		10/01/2021	CHASE SECURITIES INC		658,865	525,000	11,900
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC		05/10/2021	MLPFS INC FIXED INCOME		581,411	550,000	9,653

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
677050-AL-0	OGLETHORPE POWER CORP		12/01/2021	Various		672,899	610,000	4,405
71710T-AC-2	PCG 2021-A A3 - ABS		11/04/2021	GOLDMAN SACHS & CO.		229,989	230,000	0
744320-88-8	PRUDENTIAL FINANCIAL INC		03/18/2021	CAP INSTITUTIONAL SERVICES INC		155,139	153,450	0
74432Q-CD-5	PRUDENTIAL FINANCIAL INC		05/10/2021	WELLS FARGO SECURITIES LLC		592,160	500,000	2,761
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO		02/26/2021	GOLDMAN, SACHS & CO.		731,531	625,000	7,709
94973V-BF-3	ANTHEM INC		10/01/2021	U.S. Bank		664,234	510,000	5,780
96926J-AC-1	WILLIAM CARTER CO		12/21/2021	MARKETAXESS CORPORATION		439,833	425,000	6,508
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,620,648	19,955,525	119,761
125896-84-5	CMS ENERGY CORP		03/18/2021	CAP INSTITUTIONAL SERVICES INC		159,975	149,475	0
233331-86-7	DTE ENERGY CO		01/01/2021	Reclassification		162,815	157,725	0
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		03/18/2021	CAP INSTITUTIONAL SERVICES INC		156,017	139,450	0
842587-88-3	SOUTHERN CO		03/18/2021	CAP INSTITUTIONAL SERVICES INC		121,392	120,000	0
4899999. Subtotal - Bonds - Hybrid Securities						600,200	566,650	0
8399997. Total - Bonds - Part 3						38,392,886	36,161,175	179,492
8399998. Total - Bonds - Part 5						2,578,436	2,462,000	3,856
8399999. Total - Bonds						40,971,322	38,623,175	183,348
00206R-30-0	AT&T INC		10/13/2021	Various	8,009.000	210,690	0.00	0
003057-20-5	ABERDEEN INCOME CREDIT STRATEGIES FUND		10/13/2021	U.S. Bank	13,954.000	372,092	0.00	0
020002-83-8	ALLSTATE CORP		10/01/2021	CAP INSTITUTIONAL SERVICES INC	7,573.000	205,785	0.00	0
03939A-10-7	ARCH CAPITAL GROUP LTD	C	10/08/2021	Various	6,842.000	176,622	0.00	0
05461T-30-5	AXIS CAPITAL HOLDINGS LTD	C	03/18/2021	CAP INSTITUTIONAL SERVICES INC	2,784.000	71,787	0.00	0
084423-60-7	W R BERKLEY CORP		01/01/2021	CAP INSTITUTIONAL SERVICES INC	0.000	163,680	0.00	0
11259P-10-9	BROOKFIELD BRP HOLDINGS (CANADA) INC	C	10/01/2021	CAP INSTITUTIONAL SERVICES INC	14,548.000	369,072	0.00	50
117043-60-4	BRUNSWICK CORP		10/01/2021	CAP INSTITUTIONAL SERVICES INC	6,045.000	169,219	0.00	0
125896-84-5	CMS ENERGY CORP		10/01/2021	CAP INSTITUTIONAL SERVICES INC	7,844.000	213,372	0.00	0
14040H-78-2	CAPITAL ONE FINANCIAL CORP		10/08/2021	Various	7,541.000	192,569	0.00	0
14314C-10-5	CARLYLE FINANCE LLC		10/08/2021	Various	14,553.000	369,637	0.00	457
229899-30-7	CULLEN/FROST BANKERS INC		10/08/2021	Various	15,193.000	399,934	0.00	0
313148-83-5	FEDERAL AGRICULTURAL MORTGAGE CORP		10/01/2021	CAP INSTITUTIONAL SERVICES INC	14,413.000	377,701	0.00	0
33616C-72-0	FIRST REPUBLIC BANK		10/08/2021	Various	15,461.000	378,583	0.00	0
362397-84-6	GABELLI EQUITY TRUST INC		10/01/2021	CAP INSTITUTIONAL SERVICES INC	8,323.000	219,015	0.00	0
416518-60-3	HARTFORD FINANCIAL SERVICES GROUP INC		10/08/2021	Various	7,604.000	209,953	0.00	0
43010E-50-3	HIGHLAND INCOME FUND		10/01/2021	CAP INSTITUTIONAL SERVICES INC	14,542.000	378,559	0.00	0
48128B-64-8	JPMORGAN CHASE & CO		10/01/2021	CAP INSTITUTIONAL SERVICES INC	7,533.000	208,392	0.00	0
59156R-87-6	METLIFE INC		10/13/2021	Various	9,049.000	243,086	0.00	0
61762V-86-1	MORGAN STANLEY		10/20/2021	CAP INSTITUTIONAL SERVICES INC	16,268.000	406,882	0.00	0
665859-85-6	NORTHERN TRUST CORP		10/01/2021	CAP INSTITUTIONAL SERVICES INC	7,510.000	204,361	0.00	0
69360J-59-4	PS BUSINESS PARKS INC		10/08/2021	Various	8,075.000	209,857	0.00	0
744320-88-8	PRUDENTIAL FINANCIAL INC		10/01/2021	CAP INSTITUTIONAL SERVICES INC	8,303.000	212,700	0.00	0
74460W-66-9	PUBLIC STORAGE		10/13/2021	Various	12,605.000	325,393	0.00	0
75968N-30-9	RENAISSANCERE HOLDINGS LTD	C	10/01/2021	CAP INSTITUTIONAL SERVICES INC	10,205.000	276,195	0.00	0
76882G-20-6	RIVERNORTH/DOUBLELINE STRATEGIC OPPORTUN		10/01/2021	CAP INSTITUTIONAL SERVICES INC	14,966.000	365,216	0.00	0
89832Q-69-5	TRUIST FINANCIAL CORP		10/01/2021	CAP INSTITUTIONAL SERVICES INC	14,098.000	371,860	0.00	0
902973-75-9	US BANCORP		10/13/2021	Various	7,977.000	216,235	0.00	0
94988U-15-1	WELLS FARGO & CO		10/13/2021	Various	9,541.000	244,543	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,762,990	XXX	507
00775V-10-4	AEGON FUNDING COMPANY LLC		10/01/2021	CAP INSTITUTIONAL SERVICES INC	6,339.000	167,317	0.00	0
637432-10-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		10/13/2021	U.S. Bank	13,572.000	373,191	0.00	0
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		10/01/2021	CAP INSTITUTIONAL SERVICES INC	7,786.000	218,416	0.00	0
744320-88-8	PRUDENTIAL FINANCIAL INC		03/18/2021	CAP INSTITUTIONAL SERVICES INC	(6,138.000)	(155,139)	0.00	0
842587-88-3	SOUTHERN CO		10/01/2021	CAP INSTITUTIONAL SERVICES INC	9,771.000	244,320	0.00	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						848,104	XXX	0
8999997. Total - Preferred Stocks - Part 3						8,611,093	XXX	507
8999998. Total - Preferred Stocks - Part 5						152,676	XXX	0
8999999. Total - Preferred Stocks						8,763,769	XXX	507
00143W-87-5	INVESCO DEV MKT Y		12/20/2021	Various	13,604.636	689,854		0
04314H-10-5	ARTISAN:SMALL CAP INV		11/23/2021	U.S. Bank	1,066.816	46,140		0
233203-37-1	DFA INTL CORE EQTY I		12/20/2021	Various	40,451.296	655,203		0
256206-10-3	DODGE & COX INTL STOCK		12/21/2021	Various	13,920.910	657,397		0
543916-68-8	LORD ABBETT SH DUR I		11/30/2021	U.S. Bank	1.210	5		0
922031-83-6	VANGUARD SH-TM INV ADM		11/30/2021	U.S. Bank	0.331	4		0
922040-10-0	VANGUARD INSTL INDX INST		12/30/2021	Various	1,320.629	504,358		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
922908-64-5	VANGUARD MD-CP I ADM		12/27/2021	Various	35.958	10,498		0
92647K-77-0	VICTORY:INTEGRITY SCV Y		12/23/2021	U.S. Bank	1,701.943	65,940		0
9499999. Subtotal - Common Stocks - Mutual Funds						2,629,399	XXX	0
9799997. Total - Common Stocks - Part 3						2,629,399	XXX	0
9799998. Total - Common Stocks - Part 5						4,043,282	XXX	0
9799999. Total - Common Stocks						6,672,681	XXX	0
9899999. Total - Preferred and Common Stocks						15,436,450	XXX	507
9999999 - Totals						56,407,772	XXX	183,855

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202D-YY-1	G2 003427 - RMBS		12/01/2021	Paydown		16,022	16,022	15,702	15,760	0	262	0	262	0	16,022	0	0	0	368	08/20/2033
36225B-4C-9	GN 781719 - RMBS		12/01/2021	Paydown		22,269	22,269	23,418	23,254	0	(984)	0	(984)	0	22,269	0	0	0	609	02/15/2034
36290S-5M-9	G2 616552 - RMBS		12/01/2021	Paydown		35,272	35,272	37,785	37,306	0	(2,035)	0	(2,035)	0	35,272	0	0	0	1,190	08/20/2034
912810-FB-9	UNITED STATES TREASURY		12/06/2021	BOFA SECURITIES, INC		1,882,059	1,470,000	1,943,047	1,729,086	0	(31,800)	0	(31,800)	0	1,697,286	0	184,774	184,774	95,509	11/15/2027
912828-RR-3	UNITED STATES TREASURY		11/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,006,094	1,000,581	0	(581)	0	(581)	0	1,000,000	0	0	0	20,000	11/15/2021
0599999. Subtotal - Bonds - U.S. Governments						2,955,623	2,543,564	3,026,046	2,805,988	0	(35,138)	0	(35,138)	0	2,770,850	0	184,774	184,774	117,676	XXX
748148-PD-9	QUEBEC, PROVINCE OF	C	11/02/2021	TORONTO DOMINION SECURITIES		1,139,896	1,000,000	1,219,130	1,053,338	0	(13,595)	0	(13,595)	0	1,039,743	0	100,153	100,153	88,073	02/09/2024
1099999. Subtotal - Bonds - All Other Governments						1,139,896	1,000,000	1,219,130	1,053,338	0	(13,595)	0	(13,595)	0	1,039,743	0	100,153	100,153	88,073	XXX
213185-EW-7	COOK CNTY ILL		12/20/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	30,393	11/15/2027
602245-UM-2	MILWAUKEE CNTY WIS		12/01/2021	Paydown		16,331	16,331	17,678	17,074	0	(743)	0	(743)	0	16,331	0	0	0	1,117	12/01/2028
63165T-FX-8	NASSAU CNTY N Y		03/19/2021	Call @ 100.00		500,000	500,000	508,250	500,000	0	0	0	0	0	500,000	0	0	0	17,267	10/01/2035
64966H-HA-1	NEW YORK N Y		03/01/2021	Maturity @ 100.00		225,000	225,000	249,620	225,000	0	0	0	0	0	225,000	0	0	0	7,302	03/01/2021
891381-H4-0	TORRANCE CALIF UNI SCH DIST		08/01/2021	Maturity @ 100.00		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	41,400	08/01/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,991,331	1,991,331	2,025,548	1,992,074	0	(743)	0	(743)	0	1,991,331	0	0	0	97,479	XXX
114894-HA-9	BROWARD CNTY FLA ARPT SYS REV		10/01/2021	Maturity @ 100.00		117,400	117,400	131,875	117,400	0	0	0	0	0	117,400	0	0	0	8,101	10/01/2021
287259-BC-8	ELK GROVE CALIF FIN AUTH LEASE REV		08/26/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	85,476	03/01/2040
3128M4-JF-1	FH G02662 - RMBS		12/01/2021	Paydown		11,299	11,299	12,033	11,771	0	(472)	0	(472)	0	11,299	0	0	0	472	07/01/2034
3128M7-LX-2	FH G05442 - RMBS		12/01/2021	Paydown		11,290	11,290	12,716	11,929	0	(638)	0	(638)	0	11,290	0	0	0	485	07/01/2032
3128M7-VT-0	FH G05726 - RMBS		12/01/2021	Paydown		15,240	15,240	16,173	16,081	0	(841)	0	(841)	0	15,240	0	0	0	270	08/01/2039
3128M8-3G-7	FH G06799 - RMBS		12/01/2021	Paydown		127,393	127,393	130,418	130,026	0	(2,633)	0	(2,633)	0	127,393	0	0	0	2,193	11/01/2041
3128P7-X9-9	FH C91604 - RMBS		12/01/2021	Paydown		359,480	359,480	370,911	368,468	0	(8,988)	0	(8,988)	0	359,480	0	0	0	4,335	01/01/2033
31292H-NC-4	FH C01287 - RMBS		12/01/2021	Paydown		5,648	5,648	5,733	5,706	0	(58)	0	(58)	0	5,648	0	0	0	175	01/01/2032
31292S-AQ-3	FH C09015 - RMBS		12/01/2021	Paydown		180,828	180,827	188,654	187,899	0	(7,072)	0	(7,072)	0	180,828	0	0	0	2,435	10/01/2042
31292S-AU-4	FH C09019 - RMBS		12/01/2021	Paydown		202,691	202,691	212,604	211,684	0	(8,993)	0	(8,993)	0	202,691	0	0	0	2,862	12/01/2042
312935-H8-5	FH A88355 - RMBS		12/01/2021	Paydown		26,559	26,559	26,833	26,809	0	(250)	0	(250)	0	26,559	0	0	0	524	09/01/2039
312946-N9-3	FH A97616 - RMBS		12/01/2021	Paydown		62,664	62,664	68,343	67,852	0	(5,188)	0	(5,188)	0	62,664	0	0	0	1,668	03/01/2041
3132HM-K2-6	FH Q11213 - RMBS		12/01/2021	Paydown		224,555	224,555	234,871	233,917	0	(9,362)	0	(9,362)	0	224,555	0	0	0	2,946	09/01/2042
3133XH-RJ-3	FEDERAL HOME LOAN BANKS		12/10/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	50,000	12/10/2021
3136AE-GQ-4	FNA 2013-M7 A2 - CMBS		12/01/2021	Paydown		493,166	493,166	454,830	486,591	0	6,575	0	6,575	0	493,166	0	0	0	8,640	12/27/2022
3136AR-TE-8	FNA 2016-M03 A2 - CMBS		12/01/2021	Paydown		11,185	11,185	11,501	11,457	0	(273)	0	(273)	0	11,185	0	0	0	166	02/25/2026
31371K-7E-5	FN 254793 - RMBS		12/01/2021	Paydown		13,169	13,169	13,203	13,194	0	(25)	0	(25)	0	13,169	0	0	0	336	07/01/2033
31371K-Y7-0	FN 254634 - RMBS		12/01/2021	Paydown		4,422	4,422	4,443	4,422	0	0	0	0	0	4,422	0	0	0	123	02/01/2023
3137B4-HD-1	FHR 4247 AK - CMO/RMBS		12/01/2021	Paydown		129,437	129,437	142,219	135,681	0	(6,244)	0	(6,244)	0	129,437	0	0	0	3,057	12/15/2042
3137FX-QW-1	FHMS K-1518 A2 - CMBS		11/02/2021	J.P. MORGAN SECURITIES LLC		970,586	1,000,000	1,029,872	1,029,656	0	(1,611)	0	(1,611)	0	1,028,045	0	(57,459)	(57,459)	17,205	10/25/2035
31381D-2J-3	FN 458077 - RMBS		12/01/2021	Paydown		7,393	7,393	8,022	7,704	0	(311)	0	(311)	0	7,393	0	0	0	282	08/01/2027
31385J-DJ-4	FN 545605 - RMBS		12/01/2021	Paydown		9,633	9,633	10,572	10,335	0	(702)	0	(702)	0	9,633	0	0	0	354	05/01/2032
3138EB-PJ-8	FN AK6724 - RMBS		12/01/2021	Paydown		64,986	64,986	66,397	66,134	0	(1,148)	0	(1,148)	0	64,986	0	0	0	870	03/01/2042
3138LL-MU-6	FN AN7570 - CMBS/RMBS		12/01/2021	Paydown		15,694	15,694	16,294	16,241	0	(547)	0	(547)	0	15,694	0	0	0	311	02/01/2033
3138LL-XS-9	FN AN7888 - CMBS/RMBS		12/01/2021	Paydown		11,221	11,221	11,056	11,070	0	151	0	151	0	11,221	0	0	0	204	12/01/2034
31396Y-S2-9	FNR 2008-26 ZK - CMO/RMBS		12/01/2021	Paydown		88,955	88,955	62,013	85,593	0	3,361	0	3,361	0	88,955	0	0	0	2,352	04/25/2038
31397N-WX-9	FNR 2009-30 Z - CMO/RMBS		12/01/2021	Paydown		187,650	187,650	144,142	180,546	0	7,104	0	7,104	0	187,650	0	0	0	8,457	05/25/2039
31402C-U6-7	FN 725205 - RMBS		12/01/2021	Paydown		11,322	11,322	11,329	11,321	0	1	0	1	0	11,322	0	0	0	291	03/01/2034
31403D-T8-2	FN 745875 - RMBS		12/01/2021	Paydown		11,297	11,297	12,125	12,035	0	(738)	0	(738)	0	11,297	0	0	0	381	09/01/2036
31403U-PF-2	FN 758322 - RMBS		12/01/2021	Paydown		15,498	15,498	16,188	16,090	0	(591)	0	(591)	0	15,498	0	0	0	389	12/01/2033
31404V-TS-7	FN 780061 - RMBS		12/01/2021	Paydown		8,009	8,009	8,005	8,001	0	7	0	7	0	8,009	0	0	0	239	05/01/2034
31407F-GC-8	FN 829195 - RMBS		12/01/2021	Paydown		264	264	255	257	0	7	0	7	0	264	0	0	0	7	07/01/2035
31408F-GA-1	FN 849893 - RMBS		12/01/2021	Paydown		7,401	7,401	6,901	7,247	0	154	0	154	0	7,401	0	0	0	176	11/01/2023
31408G-Y2-7	FN 851329 - RMBS		12/01/2021	Paydown		7,209	7,209	7,120	7,134	0	76	0	76	0	7,209	0	0	0	145	02/01/2036
3140FX-KX-9	FN BF0309 - RMBS		12/01/2021	Paydown		119,267	119,267	124,932	124,746	0	(5,479)	0	(5,479)	0	119,267	0	0	0	2,255	06/01/2042
3140HY-2D-9	FN BL7071 - CMBS/RMBS		10/29/2021	MIZUHO SECURITIES USA INC.		1,257,841	1,283,000	1,319,636	1,319,296	0	(2,395)	0	(2,395)	0	1,316,901	0	(59,060)	(59,060)	22,872	06/01/2035
3140HY-W5-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		10/29/2021	Various		1,120,860	1,092,833	1,170,271	1,169,773	0	(4,241)	0	(4,241)	0	1,165,532	0	(44,672)	(44,672)	24,117	06/01/2040
31416C-FS-0	FN 995777 - RMBS		12/01/2021	Paydown		30,771	30,771	33,464	32,764	0	(1,993)	0	(1,993)	0	30,771	0	0	0	1,132	04/01/2033
31417E-SS-1	FN AB7728 - RMBS		12/01/2021	Paydown		130,595	130,595	129,412	129,509	0	1,087	0	1,087	0	130,595	0	0	0	1,623	01/01/2043
31417F-ML-9	FN AB8462 - RMBS		12/01/2021	Paydown		35,999	35,999	33,591	33,808	0	2,191	0	2,191	0	35,999	0	0	0	396	01/01/2043

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31417H-CR-3	FN AB9979 - RMBS		12/01/2021	Paydown		198,963	198,963	208,320	207,080	0	(8,118)	0	(8,118)	0	198,963	0	0	0	4,275	07/01/2043
31419A-KZ-9	FN AE0311 - RMBS		12/01/2021	Paydown		69,294	69,294	69,359	69,337	0	(43)	0	(43)	0	69,294	0	0	0	1,122	08/01/2040
45201L-VF-9	ILLINOIS HSG DEV AUTH		09/13/2021	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	2,930	07/01/2033
491189-FM-3	KENTUCKY ASSET / LIABILITY COMMN GEN FD		04/01/2021	Call @ 100.00		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	12,680	04/01/2022
57586N-MV-0	MASSACHUSETTS ST HSG FIN AGY		03/01/2021	Call @ 100.00		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	20	06/01/2043
594614-6B-0	MICHIGAN ST BLDG AUTH REV		10/15/2021	Call @ 100.00		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	27,743	10/15/2031
658203-L3-6	NORTH CAROLINA MUN PWR AGY NO 1 CATAWBA		01/01/2021	Maturity @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	13,705	01/01/2021
71884A-VC-0	PHOENIX ARIZ CIVIC IMPT CORP EXCISE TAX		07/01/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	53,150	07/01/2031
3199999. Subtotal - Bonds - U.S. Special Revenues						10,877,134	10,903,681	11,036,634	11,096,565	0	(58,240)	0	(58,240)	0	11,038,325	0	(161,191)	(161,191)	373,946	XXX
032654-AM-7	ANALOG DEVICES INC		10/20/2021	Call @ 100.00		325,553	310,000	301,255	305,044	0	1,314	0	1,314	0	306,358	0	3,642	3,642	24,029	12/05/2023
06051G-FZ-7	BANK OF AMERICA CORP		10/21/2021	Call @ 100.00		305,000	305,000	302,249	303,960	0	466	0	466	0	304,426	0	574	574	7,634	10/21/2022
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		10/29/2021	J.P. MORGAN SECURITIES LLC		1,290,697	951,000	1,379,362	1,373,577	0	(10,429)	0	(10,429)	0	1,363,148	0	(72,450)	(72,450)	57,720	08/15/2045
125523-AF-7	CIGNA CORP		03/18/2021	Call @ 107.68		152,904	142,000	141,925	141,955	0	5	0	5	0	141,960	0	10,945	10,945	3,104	07/15/2023
14149Y-BF-4	CARDINAL HEALTH INC		09/15/2021	Various		305,361	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	10,632	06/15/2022
15189T-AR-8	CENTERPOINT ENERGY INC		12/30/2021	Call @ 100.00		303,852	300,000	300,162	300,054	0	(27)	0	(27)	0	300,027	0	(27)	(27)	13,831	09/01/2022
15200W-AC-9	CNP IV A3 - ABS		10/15/2021	Paydown		212,610	212,610	212,609	212,488	0	122	0	122	0	212,610	0	0	0	4,848	10/15/2025
278642-20-2	EBAY INC		03/01/2021	Call @ 25.00		193,725	193,725	201,076	0	0	(1,863)	0	(1,863)	0	199,213	0	(5,488)	(5,488)	3,875	02/01/2056
294751-AV-4	EQABS 2002-3 M1 - RMBS		12/01/2021	Paydown		4,000	4,000	3,949	3,914	0	86	0	86	0	4,000	0	0	0	143	11/25/2032
369604-BF-9	GENERAL ELECTRIC CO		12/01/2021	TENDER/PURCHASE OFFER		610,610	500,000	497,185	497,863	0	82	0	82	0	497,945	0	2,055	2,055	134,214	10/09/2042
36962G-3P-7	GENERAL ELECTRIC CO		12/01/2021	TENDER/PURCHASE OFFER		707,405	500,000	496,410	497,165	0	106	0	106	0	497,271	0	2,729	2,729	247,959	01/14/2038
446150-AK-0	HUNTINGTON BANCSHARES INC		12/14/2021	Call @ 100.00		310,000	310,000	297,978	306,331	0	3,368	0	3,368	0	309,699	0	301	301	10,101	01/14/2022
61760V-AQ-6	MSC 2012-C4 AS - CMBS		12/01/2021	Paydown		529,487	529,487	530,687	529,412	0	75	0	75	0	529,487	0	0	0	19,978	03/17/2045
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/22/2021	Call @ 100.00		297,181	285,000	301,105	299,156	0	(3,092)	0	(3,092)	0	296,064	0	(11,064)	(11,064)	21,129	05/01/2025
67077M-AC-2	NUTRIEN LTD	C	12/16/2021	Call @ 100.00		327,177	310,000	300,722	304,101	0	1,706	0	1,706	0	305,807	0	4,193	4,193	31,255	03/15/2024
69352P-AF-0	PPL CAPITAL FUNDING INC		07/15/2021	Call @ 100.00		321,696	305,000	299,452	302,134	0	621	0	621	0	302,755	0	2,245	2,245	23,148	06/01/2023
74340X-BE-0	PROLOGIS LP		03/08/2021	Various		629,804	560,000	555,385	557,533	0	97	0	97	0	557,630	0	2,370	2,370	77,212	11/01/2025
75513E-CE-9	RAYTHEON TECHNOLOGIES CORP		08/26/2021	Call @ 100.00		313,776	310,000	318,832	318,425	0	(4,538)	0	(4,538)	0	313,887	0	(3,887)	(3,887)	11,998	03/15/2022
7591EP-AP-5	REGIONS FINANCIAL CORP		08/23/2021	Call @ 100.00		319,392	300,000	300,384	300,226	0	(39)	0	(39)	0	300,187	0	(187)	(187)	31,077	08/14/2023
816851-AU-3	SEMPRA ENERGY		12/03/2021	Call @ 100.00		313,830	295,000	299,401	297,479	0	(741)	0	(741)	0	296,738	0	(1,738)	(1,738)	30,843	12/01/2023
857477-AG-8	STATE STREET CORP		03/07/2021	Maturity @ 100.00		800,000	800,000	797,240	799,944	0	56	0	56	0	800,000	0	0	0	17,500	03/07/2021
867914-BM-4	TRUIST FINANCIAL CORP		12/27/2021	Call @ 100.00		305,000	305,000	303,472	304,647	0	326	0	326	0	304,973	0	27	27	11,666	01/27/2022
90783W-AA-1	UNP 2006-1 1 - ABS		07/02/2021	Paydown		36,556	36,556	36,556	36,556	0	0	0	0	0	36,556	0	0	0	1,075	07/02/2030
91159H-HA-1	U.S. BANCORP		04/23/2021	Call @ 100.00		1,000,000	1,000,000	996,190	999,810	0	149	0	149	0	999,959	0	41	41	17,073	05/24/2021
913017-AS-8	RAYTHEON TECHNOLOGIES CORP		03/01/2021	Maturity @ 100.00		500,000	500,000	642,100	502,360	0	(2,360)	0	(2,360)	0	500,000	0	0	0	21,875	03/01/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/28/2021	Various		308,885	280,000	299,004	290,360	0	(1,483)	0	(1,483)	0	288,877	0	(8,877)	(8,877)	39,019	09/15/2023
929227-ZC-3	WAMU 2002-AR18 A - CMO/RMBS		12/01/2021	Paydown		735	735	731	730	0	4	0	4	0	735	0	0	0	8	01/25/2033
94974B-EV-8	WELLS FARGO & CO		04/01/2021	Maturity @ 100.00		265,000	265,000	264,451	264,981	0	19	0	19	0	265,000	0	0	0	6,095	04/01/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,990,235	10,110,113	10,679,872	10,350,205	0	(15,968)	0	(15,968)	0	10,535,312	0	(74,598)	(74,598)	879,041	XXX
8399997. Total - Bonds - Part 4						27,954,220	26,548,689	27,987,230	27,298,170	0	(123,684)	0	(123,684)	0	27,375,562	0	49,138	49,138	1,556,215	XXX
8399998. Total - Bonds - Part 5						2,497,391	2,462,000	2,578,436	0	0	(4,231)	0	(4,231)	0	2,574,205	0	(76,814)	(76,814)	51,364	XXX
8399999. Total - Bonds						30,451,611	29,010,689	30,565,666	27,298,170	0	(127,915)	0	(127,915)	0	29,949,767	0	(27,676)	(27,676)	1,607,579	XXX
00206R-30-0	AT&T INC		01/01/2021	Reclassification	0.000	160,459	0.00	162,541	162,540	(2,081)	0	0	(2,081)	0	160,459	0	0	0	0	
084423-60-7	W R BERKLEY CORP		06/01/2021	Call @ 25.00	6,391.000	320,978	0.00	163,680	324,883	(2,477)	(1,535)	0	(4,012)	0	320,871	0	107	107	4,594	
117043-60-4	BRUNSWICK CORP		01/01/2021	Reclassification	0.000	189,152	0.00	191,370	191,370	(2,218)	0	0	(2,218)	0	189,152	0	0	0	0	
125896-84-5	CMS ENERGY CORP		01/01/2021	Reclassification	0.000	159,975	0.00	162,432	162,433	(2,458)	0	0	(2,458)	0	159,975	0	0	0	0	
233331-86-7	DTE ENERGY CO		01/01/2021	Reclassification	0.000	162,815	0.00	166,057	166,057	(3,242)	0	0	(3,242)	0	162,815	0	0	0	0	
48251W-30-2	KKR & CO INC		09/15/2021	Call @ 25.00	4,719.000	117,975	0.00	121,852	121,852	0	0	0	0	0	121,852	0	(3,877)	(3,877)	5,751	
637417-87-4	NATIONAL RETAIL PROPERTIES INC		10/16/2021	Call @ 25.00	6,370.000	159,250	0.00	155,226	155,226	0	0	0	0	0	155,226	0	4,024	4,024	6,924	
74460W-75-0	PUBLIC STORAGE		06/30/2021	Call @ 25.00	4,867.000	121,675	0.00	125,229	125,229	0	0	0	0	0	125,229	0	(3,554)	(3,554)	3,118	
89832Q-84-4	TRUIST FINANCIAL CORP		01/20/2021	CAP INSTITUTIONAL SERVICES INC	4,936.000	125,751	0.00	123,930	123,930	0	0	0	0	0	123,930	0	1,821	1,821	0	
G68603-14-4	PARTNERRE LTD	C	05/03/2021	Call @ 25.00	6,397.000	159,925	0.00	166,471	166,471	0	0	0	0	0	166,471	0	(6,546)	(6,546)	4,928	
G7498P-11-9	RENAISSANCERE HOLDINGS LTD	C	08/11/2021	Call @ 25.00	4,937.000	123,425	0.00	123,889	123,889	0	0	0	0	0	123,889	0	(464)	(464)	4,607	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,801,380	XXX	1,662,677	1,823,880	(12,476)	(1,535)	0	(14,012)	0	1,809,869	0	(8,489)	(8,489)	29,921	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05561Q-30-0	BOK FINANCIAL CORP		08/23/2021	Call @ 25.00	7,754.000	390,348	0.00	392,996	392,996	0	(44)	0	(44)	0	392,952	0	(2,604)	(2,604)	6,744	
233331-86-7	DTE ENERGY CO		12/15/2021	Call @ 25.00	6,309.000	157,725	0.00	166,057	162,815	0	(5,090)	0	(5,090)	0	157,725	0	0	0	9,464	
278642-20-2	EBAY INC		01/01/2021	Reclassification	0.000	201,076	0.00	201,076	201,076	0	0	0	0	0	201,076	0	0	0	0	
65339K-86-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		01/01/2021	Reclassification	0.000	156,017	0.00	156,017	156,017	0	0	0	0	0	156,017	0	0	0	0	
842587-88-3	SOUTHERN CO		01/01/2021	Reclassification	0.000	121,392	0.00	121,392	121,392	0	0	0	0	0	121,392	0	0	0	0	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,026,558	XXX	1,037,538	1,034,296	0	(5,134)	0	(5,134)	0	1,029,162	0	(2,604)	(2,604)	16,207	XXX
8999997. Total - Preferred Stocks - Part 4						2,827,938	XXX	2,700,215	2,858,177	(12,476)	(6,670)	0	(19,146)	0	2,839,031	0	(11,093)	(11,093)	46,128	XXX
8999998. Total - Preferred Stocks - Part 5						148,700	XXX	152,676	0	0	(2,435)	0	(2,435)	0	150,240	0	(1,540)	(1,540)	5,594	XXX
8999999. Total - Preferred Stocks						2,976,638	XXX	2,852,891	2,858,177	(12,476)	(9,105)	0	(21,581)	0	2,989,271	0	(12,633)	(12,633)	51,723	XXX
00143W-87-5	INVESCO DEV MKT Y		12/14/2021	US BANK	2,652.989	205,333		91,483	141,829	(50,346)	0	0	(50,346)	0	91,483	0	113,850	113,850	0	
04314H-10-5	ARTISAN:SMALL CAP INV		12/20/2021	Various	4,594.030	200,000		133,958	219,406	(99,487)	0	0	(99,487)	0	133,958	0	66,042	66,042	14,039	
233203-37-1	DFA INTL CORE EQTY I		06/21/2021	US BANK	9,179.927	150,000		129,487	133,520	(4,278)	0	0	(4,278)	0	129,487	0	20,513	20,513	246	
256206-10-3	DODGE & COX INTL STOCK		06/21/2021	US BANK	3,032.141	150,000		102,108	132,505	(30,397)	0	0	(30,397)	0	102,108	0	47,892	47,892	0	
411511-30-6	HARBOR:INTERNATL INST		01/01/2021	Unknown	2.690	102		102	102	0	0	0	0	0	102	0	0	0	0	
543916-68-8	LORD ABBETT SH DUR I		12/20/2021	U.S. Bank	1.210	5		5	0	0	0	0	0	0	5	0	0	0	0	
589509-20-7	MERGER FUND INST		09/24/2021	US BANK	71,217.954	1,236,088		1,210,039	1,235,631	(25,592)	0	0	(25,592)	0	1,210,039	0	26,049	26,049	0	
744336-87-6	PGIM GLBL REAL EST R6		09/24/2021	US BANK	53,742.014	1,429,228		1,290,490	1,212,783	77,707	0	0	77,707	0	1,290,490	0	138,738	138,738	8,981	
922031-83-6	VANGUARD SH-TM INV ADM		12/20/2021	U.S. Bank	0.331	4		4	0	0	0	0	0	0	4	0	0	0	0	
922040-10-0	VANGUARD INSTL INDX INST		12/30/2021	US BANK	6,556.142	2,754,832		1,338,674	2,144,118	(846,171)	0	0	(846,171)	0	1,338,674	0	1,416,158	1,416,158	35,854	
922908-64-5	VANGUARD MD-CP I ADM		12/20/2021	Various	1,275.064	375,000		110,869	341,959	(232,738)	0	0	(232,738)	0	110,869	0	264,131	264,131	1,647	
92647K-77-0	VICTORY:INTEGRITY SCV Y		12/20/2021	Various	4,951.408	264,389		52,508	159,117	(126,067)	0	0	(126,067)	0	52,508	0	211,881	211,881	0	
94988A-69-2	WELLSFARGO:ABS RET R6		09/24/2021	US BANK	147,850.410	1,616,576		1,630,509	1,630,509	0	0	0	0	0	1,630,509	0	(13,933)	(13,933)	0	
9499999. Subtotal - Common Stocks - Mutual Funds						8,381,556	XXX	6,090,236	7,351,478	(1,337,369)	0	0	(1,337,369)	0	6,090,236	0	2,291,320	2,291,320	60,766	XXX
9799997. Total - Common Stocks - Part 4						8,381,556	XXX	6,090,236	7,351,478	(1,337,369)	0	0	(1,337,369)	0	6,090,236	0	2,291,320	2,291,320	60,766	XXX
9799998. Total - Common Stocks - Part 5						4,037,511	XXX	4,043,282	0	0	0	0	0	0	4,043,282	0	(5,771)	(5,771)	34,310	XXX
9799999. Total - Common Stocks						12,419,067	XXX	10,133,517	7,351,478	(1,337,369)	0	0	(1,337,369)	0	10,133,517	0	2,285,550	2,285,550	95,076	XXX
9899999. Total - Preferred and Common Stocks						15,395,705	XXX	12,986,409	10,209,655	(1,349,845)	(9,105)	0	(1,358,950)	0	13,122,788	0	2,272,916	2,272,916	146,799	XXX
9999999 - Totals						45,847,315	XXX	43,552,074	37,507,824	(1,349,845)	(137,020)	0	(1,486,865)	0	43,072,555	0	2,245,240	2,245,240	1,754,378	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
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	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3136B6-3A-9	FNR 2019-62 PY - CMO/RMBS		01/21/2021	CITIGROUP GLOBAL MARKETS INC.	11/30/2021	J.P. MORGAN SECURITIES LLC	1,462,000	1,561,256	1,524,021	1,558,486	0	(2,771)	0	(2,771)	0	0	(34,465)	(34,465)	33,606	2,538
3199999. Subtotal - Bonds - U.S. Special Revenues							1,462,000	1,561,256	1,524,021	1,558,486	0	(2,771)	0	(2,771)	0	0	(34,465)	(34,465)	33,606	2,538
06654D-AD-9	BANNER HEALTH		01/22/2021	CITIGROUP GLOBAL MARKETS INC.	12/06/2021	GOLDMAN SACHS & CO.	1,000,000	1,017,180	973,370	1,015,719	0	(1,461)	0	(1,461)	0	0	(42,349)	(42,349)	17,758	1,317
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,000,000	1,017,180	973,370	1,015,719	0	(1,461)	0	(1,461)	0	0	(42,349)	(42,349)	17,758	1,317
8399998. Total - Bonds							2,462,000	2,578,436	2,497,391	2,574,205	0	(4,231)	0	(4,231)	0	0	(76,814)	(76,814)	51,364	3,856
637417-87-4	NATIONAL RETAIL PROPERTIES INC		03/22/2021	CAP INSTITUTIONAL SERVICES INC	10/16/2021	Call @ 25.00	3,022.000	77,090	75,550	77,090	0	0	0	0	0	0	(1,540)	(1,540)	2,303	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								77,090	75,550	77,090	0	0	0	0	0	0	(1,540)	(1,540)	2,303	0
233331-86-7	DTE ENERGY CO		03/18/2021	CAP INSTITUTIONAL SERVICES INC	12/15/2021	Call @ 25.00	2,926.000	75,585	73,150	73,150	0	(2,435)	0	(2,435)	0	0	0	0	3,292	0
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								75,585	73,150	73,150	0	(2,435)	0	(2,435)	0	0	0	0	3,292	0
8999998. Total - Preferred Stocks								152,676	148,700	150,240	0	(2,435)	0	(2,435)	0	0	(1,540)	(1,540)	5,594	0
543916-68-8	LORD ABBETT SH DUR I		10/31/2021	Various	12/20/2021	Various	349,477.930	1,467,801	1,464,289	1,467,801	0	0	0	0	0	0	(3,512)	(3,512)	17,806	0
744336-87-6	PGIM GLBL REAL EST R6		07/16/2021	US BANK	09/24/2021	US BANK	341.866	8,993	9,095	8,993	0	0	0	0	0	0	103	103	12	0
922031-71-1	VANGUARD ULTRA ST BD ADM		09/01/2021	US BANK	09/24/2021	US BANK	27,367.480	551,181	551,181	551,181	0	0	0	0	0	0	0	0	1,181	0
922031-83-6	VANGUARD SH-TM INV ADM		10/31/2021	Various	12/20/2021	Various	184,169.534	2,015,307	2,012,946	2,015,307	0	0	0	0	0	0	(2,361)	(2,361)	15,311	0
9499999. Subtotal - Common Stocks - Mutual Funds								4,043,282	4,037,511	4,043,282	0	0	0	0	0	0	(5,771)	(5,771)	34,310	0
9799998. Total - Common Stocks								4,043,282	4,037,511	4,043,282	0	0	0	0	0	0	(5,771)	(5,771)	34,310	0
9899999. Total - Preferred and Common Stocks								4,195,957	4,186,211	4,193,522	0	(2,435)	0	(2,435)	0	0	(7,311)	(7,311)	39,904	0
9999999 - Totals								6,774,394	6,683,602	6,767,727	0	(6,667)	0	(6,667)	0	0	(84,125)	(84,125)	91,268	3,856

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

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 *
US Bank St Paul, MN					339,798	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	339,798	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	339,798	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	0	0	339,798	XXX

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

1. January		4. April		7. July		10. October	
2. February		5. May		8. August		11. November	
3. March		6. June		9. September		12. December	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	First Amer Prime Oblid Fund Cl Y		12/01/2021			1,956,882		1,101
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,956,882	0	1,101
0599999. Total - U.S. Government Bonds						1,956,882	0	1,101
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						1,956,882	0	1,101
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						1,956,882	0	1,101
9999999 - Total Cash Equivalents						1,956,882	0	1,101

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 1,956,882	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0				
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0				
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0				
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0				
1F	6 ...$ 0						

Schedule E - Part 3 - Special Deposits

N O N E