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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

ENCOVA LIFE INSURANCE COMPANY

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 66311 Employer's ID Number 31-0717055

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 [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 10/27/1965 Commenced Business 01/24/1967

Statutory Home Office 471 East Broad Street (Street and Number), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)
Columbus, OH, US 43215 (City or Town, State, Country and Zip Code), (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)
Columbus, OH, US 43215 (City or Town, State, Country and Zip Code), (Area Code) (Telephone Number)

Internet Website Address ENCOVA.COM

Statutory Statement Contact Amy E Kuhlman (Name), 614-225-8285 (Area Code) (Telephone Number)
accounting@encova.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

Chief Executive Officer	Thomas Joseph Obrokta Jr	Treasurer	James Christopher Howat
Secretary	Marchelle Elaine Moore	President	Michael Joseph Agan

OTHER

Gregory Arthur Burton, Executive Chair

DIRECTORS OR TRUSTEES

Michael Joseph Agan	Jeffrey Leigh Benintendi	Grady Brendan Campbell
James Christopher Howat	Thomas Joseph Obrokta Jr	Matthew Carl Wilcox

State of Ohio
County of Franklin 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.

Thomas Joseph Obrokta Jr.	Marchelle Elaine Moore	James Christopher Howat
Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this
10th day of February 2022

Deborah Dailey

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

NOTARIAL SEAL STATE OF OHIO

Deborah Dailey
Notary Public, State of Ohio
My Commission Expires 11-26-22

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,644,576	0.286	1,644,576		1,644,576	0.286
1.02 All other governments		0.000	0		0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	11,305,899	1.965	11,305,899		11,305,899	1.967
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	9,378,268	1.630	9,378,268		9,378,268	1.631
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	115,748,308	20.119	115,748,308		115,748,308	20.134
1.06 Industrial and miscellaneous	366,286,377	63.666	366,286,377		366,286,377	63.715
1.07 Hybrid securities		0.000			0	0.000
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds		0.000			0	0.000
1.10 Unaffiliated Bank loans		0.000			0	0.000
1.11 Total long-term bonds	504,363,427	87.666	504,363,427	0	504,363,427	87.733
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			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	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	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)	6,228,961	1.083	6,228,961		6,228,961	1.084
6.02 Cash equivalents (Schedule E, Part 2)	14,620,721	2.541	14,620,721		14,620,721	2.543
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	20,849,682	3.624	20,849,682	0	20,849,682	3.627
7. Contract loans	17,134,974	2.978	16,949,366		16,949,366	2.948
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	32,763,251	5.695	32,507,325		32,507,325	5.655
10. Receivables for securities	213,800	0.037	213,800		213,800	0.037
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	0.000
13. Total invested assets	575,325,135	100.000	574,883,600	0	574,883,600	100.000

Schedule A - Verification - Real Estate

NONE

Schedule B - Verification - Mortgage Loans

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		28,155,726
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	6,341,915	6,341,915
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(244,883)	
	5.2 Totals, Part 3, Column 9	0	(244,883)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		1,489,507
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		32,763,251
12.	Deduct total nonadmitted amounts		255,926
13.	Statement value at end of current period (Line 11 minus Line 12)		32,507,325

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		524,811,142
2.	Cost of bonds and stocks acquired, Part 3, Column 7		40,235,990
3.	Accrual of discount		443,124
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		1,640,367
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		61,761,801
7.	Deduct amortization of premium		1,411,795
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		
	8.3. Part 2, Section 2, Column 16		
	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		
	9.3. Part 2, Section 2, Column 14		
	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		406,400
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		504,363,427
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		504,363,427

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	1,644,576	1,787,837	1,652,307	1,617,265
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	1,644,576	1,787,837	1,652,307	1,617,265
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	11,305,899	14,992,254	11,420,988	10,950,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,378,268	10,676,116	9,411,356	9,200,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	115,748,308	131,764,944	117,392,852	107,532,666
Industrial and Miscellaneous, SVO	8. United States	329,071,617	362,064,103	331,639,887	322,491,882
Identified Funds, Unaffiliated Bank	9. Canada	3,988,425	4,305,775	4,021,026	3,895,000
Loans and Hybrid Securities	10. Other Countries	33,226,336	36,050,191	33,308,372	32,500,248
(unaffiliated)	11. Totals	366,286,377	402,420,069	368,969,285	358,887,130
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	504,363,427	561,641,220	508,846,788	488,187,062
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	504,363,427	561,641,220	508,846,788	

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	399,266	835,078	361,343	48,816	72	XXX	1,644,576	0.3	8,440,657	1.6	1,644,576	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	399,266	835,078	361,343	48,816	72	XXX	1,644,576	0.3	8,440,657	1.6	1,644,576	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	137,043	3,407,854	7,761,001	0	XXX	11,305,899	2.2	11,325,891	2.1	11,305,899	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	137,043	3,407,854	7,761,001	0	XXX	11,305,899	2.2	11,325,891	2.1	11,305,899	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	2,350,000	5,111,844	1,916,424	0	XXX	9,378,268	1.9	9,888,750	1.9	9,378,268	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	2,350,000	5,111,844	1,916,424	0	XXX	9,378,268	1.9	9,888,750	1.9	9,378,268	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	9,870,376	15,459,612	24,140,013	53,603,633	12,674,674	XXX	115,748,308	22.9	137,390,366	25.9	115,748,308	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	9,870,376	15,459,612	24,140,013	53,603,633	12,674,674	XXX	115,748,308	22.9	137,390,366	25.9	115,748,308	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	4,839,364	38,682,149	79,871,179	39,232,522	61,354,223	XXX	223,979,435	44.4	270,747,577	51.0	171,072,784	52,906,651
6.2 NAIC 2	4,282,323	10,756,641	22,844,580	26,591,514	31,723,461	XXX	96,198,519	19.1	52,990,041	10.0	51,215,716	44,982,803
6.3 NAIC 3	3,323,308	15,749,890	12,335,877	4,860,410	2,791,800	XXX	39,061,284	7.7	33,290,502	6.3	22,432,498	16,628,785
6.4 NAIC 4	1,154,294	3,446,459	1,612,620	0	0	XXX	6,213,373	1.2	5,351,203	1.0	1,687,342	4,526,030
6.5 NAIC 5	130,864	369,665	0	0	0	XXX	500,529	0.1	661,988	0.1	500,529	0
6.6 NAIC 6	4,565	116,303	177,155	35,214	0	XXX	333,237	0.1	274,126	0.1	333,237	0
6.7 Totals	13,734,718	69,121,106	116,841,410	70,719,659	95,869,484	XXX	366,286,377	72.6	363,315,436	68.5	247,242,107	119,044,270
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2						XXX	0	0.0	0	0.0		0
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						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						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						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
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						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) 15,109,006	57,463,882	112,892,233	102,562,397	74,028,968	0	362,056,485	71.8	XXX	XXX	309,149,834	52,906,651
11.2 NAIC 2	(d) 4,282,323	10,756,641	22,844,580	26,591,514	31,723,461	0	96,198,519	19.1	XXX	XXX	51,215,716	44,982,803
11.3 NAIC 3	(d) 3,323,308	15,749,890	12,335,877	4,860,410	2,791,800	0	39,061,284	7.7	XXX	XXX	22,432,498	16,628,785
11.4 NAIC 4	(d) 1,154,294	3,446,459	1,612,620	0	0	0	6,213,373	1.2	XXX	XXX	1,687,342	4,526,030
11.5 NAIC 5	(d) 130,864	369,665	0	0	0	0	(c) 500,529	0.1	XXX	XXX	500,529	0
11.6 NAIC 6	(d) 4,565	116,303	177,155	35,214	0	0	(c) 333,237	0.1	XXX	XXX	333,237	0
11.7 Totals	24,004,360	87,902,839	149,862,464	134,049,534	108,544,230	0	(b) 504,363,427	100.0	XXX	XXX	385,319,157	119,044,270
11.8 Line 11.7 as a % of Col. 7	4.8	17.4	29.7	26.6	21.5	0.0	100.0	XXX	XXX	XXX	76.4	23.6
12. Total Bonds Prior Year												
12.1 NAIC 1	16,761,753	81,880,462	147,255,897	87,850,369	104,044,759	0	XXX	XXX	437,793,241	82.5	361,905,655	75,887,586
12.2 NAIC 2	154,884	4,605,445	11,309,992	13,696,259	23,223,461	0	XXX	XXX	52,990,041	10.0	41,668,622	11,321,419
12.3 NAIC 3	858,735	13,731,796	12,114,251	1,453,596	5,132,125	0	XXX	XXX	33,290,502	6.3	20,360,186	12,930,316
12.4 NAIC 4	6,088	4,772,384	488,521	60,875	23,336	0	XXX	XXX	5,351,203	1.0	1,321,291	4,029,912
12.5 NAIC 5	217,528	444,460	0	0	0	0	XXX	XXX	(c) 661,988	0.1	661,988	0
12.6 NAIC 6	6,869	89,026	122,337	55,464	429	0	XXX	XXX	(c) 274,126	0.1	274,126	0
12.7 Totals	18,005,857	105,523,573	171,290,998	103,116,563	132,424,110	0	XXX	XXX	(b) 530,361,101	100.0	426,191,868	104,169,232
12.8 Line 12.7 as a % of Col. 9	3.4	19.9	32.3	19.4	25.0	0.0	XXX	XXX	100.0	XXX	80.4	19.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1	10,769,616	47,257,793	91,756,570	92,438,131	66,927,724	0	309,149,834	61.3	361,905,655	68.2	309,149,834	XXX
13.2 NAIC 2	2,500,433	5,532,025	6,724,404	12,666,555	23,792,299	0	51,215,716	10.2	41,668,622	7.9	51,215,716	XXX
13.3 NAIC 3	2,202,909	7,959,449	5,708,945	3,769,395	2,791,800	0	22,432,498	4.4	20,360,186	3.8	22,432,498	XXX
13.4 NAIC 4	0	1,173,049	514,294	0	0	0	1,687,342	0.3	1,321,291	0.2	1,687,342	XXX
13.5 NAIC 5	130,864	369,665	0	0	0	0	500,529	0.1	661,988	0.1	500,529	XXX
13.6 NAIC 6	4,565	116,303	177,155	35,214	0	0	333,237	0.1	274,126	0.1	333,237	XXX
13.7 Totals	15,608,388	62,408,284	104,881,368	108,909,295	93,511,823	0	385,319,157	76.4	426,191,868	80.4	385,319,157	XXX
13.8 Line 13.7 as a % of Col. 7	4.1	16.2	27.2	28.3	24.3	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	3.1	12.4	20.8	21.6	18.5	0.0	76.4	XXX	XXX	XXX	76.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	4,339,390	10,206,089	21,135,663	10,124,266	7,101,245	0	52,906,651	10.5	75,887,586	14.3	XXX	52,906,651
14.2 NAIC 2	1,781,890	5,224,616	16,120,176	13,924,959	7,931,163	0	44,982,803	8.9	11,321,419	2.1	XXX	44,982,803
14.3 NAIC 3	1,120,399	7,790,441	6,626,931	1,091,014	0	0	16,628,785	3.3	12,930,316	2.4	XXX	16,628,785
14.4 NAIC 4	1,154,294	2,273,410	1,098,326	0	0	0	4,526,030	0.9	4,029,912	0.8	XXX	4,526,030
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	8,395,973	25,494,556	44,981,096	25,140,239	15,032,407	0	119,044,270	23.6	104,169,232	19.6	XXX	119,044,270
14.8 Line 14.7 as a % of Col. 7	7.1	21.4	37.8	21.1	12.6	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	1.7	5.1	8.9	5.0	3.0	0.0	23.6	XXX	XXX	XXX	XXX	23.6

(a) Includes $ 61,103,890 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,000,000 current year of bonds with Z designations and $ 44,093,170 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations						XXX	0	0.0	5,549,958	1.0		0
1.02 Residential Mortgage-Backed Securities	357,565	830,343	361,343	48,816	72	XXX	1,598,140	0.3	2,173,404	0.4	1,598,140	0
1.03 Commercial Mortgage-Backed Securities	41,701	4,735	0	0	0	XXX	46,436	0.0	484,502	0.1	46,436	0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	232,793	0.0		0
1.05 Totals	399,266	835,078	361,343	48,816	72	XXX	1,644,576	0.3	8,440,657	1.6	1,644,576	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	137,043	3,407,854	7,761,001	0	XXX	11,305,899	2.2	11,325,891	2.1	11,305,899	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	137,043	3,407,854	7,761,001	0	XXX	11,305,899	2.2	11,325,891	2.1	11,305,899	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	2,350,000	5,111,844	1,916,424	0	XXX	9,378,268	1.9	9,888,750	1.9	9,378,268	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	0	2,350,000	5,111,844	1,916,424	0	XXX	9,378,268	1.9	9,888,750	1.9	9,378,268	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,690,000	9,379,307	22,543,376	52,124,093	12,669,170	XXX	99,405,947	19.7	106,538,582	20.1	99,405,947	0
5.02 Residential Mortgage-Backed Securities	7,180,376	4,830,305	1,596,637	565,864	5,504	XXX	14,178,684	2.8	28,683,080	5.4	14,178,684	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities	0	1,250,000	0	913,677	0	XXX	2,163,677	0.4	2,168,704	0.4	2,163,677	0
5.05 Totals	9,870,376	15,459,612	24,140,013	53,603,633	12,674,674	XXX	115,748,308	22.9	137,390,366	25.9	115,748,308	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	8,585,685	41,929,423	78,114,269	68,670,508	95,759,921	XXX	293,059,807	58.1	283,814,353	53.5	190,758,062	102,301,745
6.02 Residential Mortgage-Backed Securities	135,429	1,489,500	177,155	35,214	0	XXX	1,837,298	0.4	4,388,994	0.8	833,766	1,003,532
6.03 Commercial Mortgage-Backed Securities	1,050,658	21,541,011	37,048,547	0	0	XXX	59,640,216	11.8	63,362,369	11.9	55,150,305	4,489,910
6.04 Other Loan-Backed and Structured Securities	3,962,946	4,161,172	1,501,439	2,013,937	109,563	XXX	11,749,057	2.3	11,749,720	2.2	499,974	11,249,083
6.05 Totals	13,734,718	69,121,106	116,841,410	70,719,659	95,869,484	XXX	366,286,377	72.6	363,315,436	68.5	247,242,107	119,044,270
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						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						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						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
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						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	11,275,685	53,795,774	109,177,343	130,472,027	108,429,091	XXX	413,149,920	81.9	XXX	XXX	310,848,175	102,301,745
11.02 Residential Mortgage-Backed Securities	7,673,370	7,150,148	2,135,135	649,894	5,576	XXX	17,614,123	3.5	XXX	XXX	16,610,590	1,003,532
11.03 Commercial Mortgage-Backed Securities	1,092,359	21,545,746	37,048,547	0	0	XXX	59,686,651	11.8	XXX	XXX	55,196,741	4,489,910
11.04 Other Loan-Backed and Structured Securities	3,962,946	5,411,172	1,501,439	2,927,613	109,563	XXX	13,912,733	2.8	XXX	XXX	2,663,650	11,249,083
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	24,004,360	87,902,839	149,862,464	134,049,534	108,544,230	0	504,363,427	100.0	XXX	XXX	385,319,157	119,044,270
11.09 Line 11.08 as a % of Col. 7	4.8	17.4	29.7	26.6	21.5	0.0	100.0	XXX	XXX	XXX	76.4	23.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	10,265,372	56,313,887	117,896,950	100,394,007	132,247,318	XXX	XXX	XXX	417,117,535	78.6	332,118,309	84,999,226
12.02 Residential Mortgage-Backed Securities	6,085,316	24,344,387	4,182,471	631,995	1,310	XXX	XXX	XXX	35,245,478	6.6	31,792,598	3,452,880
12.03 Commercial Mortgage-Backed Securities	116,014	16,577,885	47,152,972	0	0	XXX	XXX	XXX	63,846,871	12.0	59,369,384	4,477,487
12.04 Other Loan-Backed and Structured Securities	1,539,156	8,287,413	2,058,605	2,090,561	175,482	XXX	XXX	XXX	14,151,217	2.7	2,911,578	11,239,639
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	18,005,857	105,523,573	171,290,998	103,116,563	132,424,110	0	XXX	XXX	530,361,101	100.0	426,191,868	104,169,232
12.09 Line 12.08 as a % of Col. 9	3.4	19.9	32.3	19.4	25.0	0.0	XXX	XXX	100.0	XXX	80.4	19.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	7,393,343	36,905,175	65,697,686	107,345,725	93,506,247	XXX	310,848,175	61.6	332,118,309	62.6	310,848,175	XXX
13.02 Residential Mortgage-Backed Securities	7,673,370	6,146,616	2,135,135	649,894	5,576	XXX	16,610,590	3.3	31,792,598	6.0	16,610,590	XXX
13.03 Commercial Mortgage-Backed Securities	41,701	18,106,493	37,048,547	0	0	XXX	55,196,741	10.9	59,369,384	11.2	55,196,741	XXX
13.04 Other Loan-Backed and Structured Securities	499,974	1,250,000	0	913,677	0	XXX	2,663,650	0.5	2,911,578	0.5	2,663,650	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	15,608,388	62,408,284	104,881,368	108,909,295	93,511,823	0	385,319,157	76.4	426,191,868	80.4	385,319,157	XXX
13.09 Line 13.08 as a % of Col. 7	4.1	16.2	27.2	28.3	24.3	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	3.1	12.4	20.8	21.6	18.5	0.0	76.4	XXX	XXX	XXX	76.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	3,882,343	16,890,599	43,479,657	23,126,302	14,922,844	XXX	102,301,745	20.3	84,999,226	16.0	XXX	102,301,745
14.02 Residential Mortgage-Backed Securities	0	1,003,532	0	0	0	XXX	1,003,532	0.2	3,452,880	0.7	XXX	1,003,532
14.03 Commercial Mortgage-Backed Securities	1,050,658	3,439,253	0	0	0	XXX	4,489,910	0.9	4,477,487	0.8	XXX	4,489,910
14.04 Other Loan-Backed and Structured Securities	3,462,972	4,161,172	1,501,439	2,013,937	109,563	XXX	11,249,083	2.2	11,239,639	2.1	XXX	11,249,083
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	8,395,973	25,494,556	44,981,096	25,140,239	15,032,407	0	119,044,270	23.6	104,169,232	19.6	XXX	119,044,270
14.09 Line 14.08 as a % of Col. 7	7.1	21.4	37.8	21.1	12.6	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	1.7	5.1	8.9	5.0	3.0	0.0	23.6	XXX	XXX	XXX	XXX	23.6

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	22,857,224	5,549,958	17,307,266	0
2. Cost of cash equivalents acquired	132,918,082	0	132,918,082	0
3. Accrual of discount	31	31	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	3	3	0	0
6. Deduct consideration received on disposals	141,154,619	5,549,992	135,604,627	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,620,721	0	14,620,721	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	14,620,721	0	14,620,721	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

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
Joint Venture Interests - Mortgage Loans - Unaffiliated																			
	Voya Commercial Mortgage Lending Fund L.P.		Wilmington	DE	Voya Commercial Mortgage Lending Fund L.P.		10/15/2019		27,868,832	32,507,325	32,507,325	(213,915)					1,852,408	20,000,000	6.119
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									27,868,832	32,507,325	32,507,325	(213,915)	0	0	0	0	1,852,408	20,000,000	XXX
Any Other Class of Assets - Affiliated																			
	Broad Street Brokerage Insurance Agency, LLC		Columbus	OH			12/27/2001		286,894	255,926	255,926	(30,968)							100.000
4799999. Any Other Class of Assets - Affiliated									286,894	255,926	255,926	(30,968)	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									27,868,832	32,507,325	32,507,325	(213,915)	0	0	0	0	1,852,408	20,000,000	XXX
4999999. Total - Affiliated									286,894	255,926	255,926	(30,968)	0	0	0	0	0	0	XXX
5099999 - Totals									28,155,726	32,763,251	32,763,251	(244,883)	0	0	0	0	1,852,408	20,000,000	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 BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Mortgage Loans - Unaffiliated										
	Voya Commercial Mortgage Lending Fund L.P.	Wilmington	DE	Voya Commercial Mortgage Lending Fund L.P.	10/15/2019			6,341,915		6.119
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	6,341,915	0	XXX
4899999. Total - Unaffiliated							0	6,341,915	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							0	6,341,915	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Mortgage Loans - Unaffiliated																			
	Voya Commercial Mortgage Lending Fund L.P.	Wilmington	DE	Voya Commercial Mortgage Lending Fund L.P.	10/15/2019	10/01/2021	27,868,832					0		32,507,325	1,489,507			0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							27,868,832	0	0	0	0	0	0	32,507,325	1,489,507	0	0	0	0
4899999. Total - Unaffiliated							27,868,832	0	0	0	0	0	0	32,507,325	1,489,507	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							27,868,832	0	0	0	0	0	0	32,507,325	1,489,507	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS			4	1.A	180,965	106.1516	187,756	176,875	181,438	0	1,114	0	0	4.000	2.954	MON	590	7,075	07/25/2018	07/20/2048
36200K-NJ-2	GN 603493 - RMBS			4	1.A	154,725	107.8097	162,914	151,113	153,248	0	(6)	0	0	5.500	4.973	MON	693	8,311	01/21/2004	03/15/2033
36200N-AC-5	GN 604903 - RMBS			4	1.A	71,463	115.0143	80,605	70,083	70,849	0	(34)	0	0	5.500	5.125	MON	321	3,855	09/21/2004	01/15/2034
36201S-VT-3	GN 592026 - RMBS			4	1.A	51,278	113.7867	56,986	50,081	50,697	0	43	0	0	5.500	5.074	MON	230	2,754	02/01/2004	06/15/2033
36201Y-LG-9	GN 607027 - RMBS			4	1.A	209,728	107.9483	220,405	204,177	207,308	0	(175)	0	0	5.500	4.971	MON	936	11,230	01/20/2004	01/15/2034
36205X-D5-0	GN 403424 - RMBS			4	1.A	81,355	113.7849	90,408	79,455	80,637	0	(26)	0	0	5.500	4.982	MON	364	4,370	02/01/2004	10/15/2033
3620A2-KL-9	GN 716799 - RMBS			4	1.A	42,129	113.5971	46,155	40,631	42,201	0	50	0	0	5.000	3.936	MON	169	2,032	03/30/2009	04/15/2039
3620AD-NY-4	GN 726807 - RMBS			4	1.A	124,985	113.7117	138,741	122,011	125,241	0	60	0	0	5.000	4.267	MON	508	6,101	08/19/2009	09/15/2039
36241K-V8-8	GN 782439 - RMBS			4	1.A	16,807	115.2195	18,654	16,190	16,818	0	27	0	0	5.000	3.903	MON	67	809	01/08/2009	10/15/2038
36290R-V3-4	GN 615434 - RMBS			4	1.A	64,222	117.6009	74,078	62,991	64,156	0	(33)	0	0	5.500	4.888	MON	289	3,465	12/01/2004	08/15/2033
36290S-P5-4	GN 616144 - RMBS			4	1.A	102,369	116.8153	116,418	99,660	101,272	0	(13)	0	0	5.500	4.943	MON	457	5,481	01/20/2004	12/15/2033
36291B-D5-3	GN 623024 - RMBS			4	1.A	67,290	106.4643	69,743	65,509	66,598	0	(57)	0	0	5.500	4.910	MON	300	3,603	01/20/2004	01/15/2034
36291K-BU-0	GN 630151 - RMBS			4	1.A	31,235	115.0136	35,231	30,632	31,089	0	1	0	0	5.500	5.014	MON	140	1,685	09/14/2004	07/15/2034
36291P-BC-9	GN 633735 - RMBS			4	1.A	278,856	109.5822	300,459	274,186	277,492	0	(22)	0	0	5.500	5.093	MON	1,257	15,080	10/05/2004	10/15/2034
36291T-AQ-1	GN 637315 - RMBS			4	1.A	87,679	111.3673	95,555	85,802	87,401	0	63	0	0	5.500	4.902	MON	393	4,719	12/06/2004	12/15/2034
36295Q-CN-8	GN 676977 - RMBS			4	1.A	41,682	113.6356	45,757	40,267	41,695	0	51	0	0	5.000	3.989	MON	168	2,013	04/17/2009	05/15/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,606,767	XXX	1,739,865	1,569,661	1,598,140	0	1,043	0	0	XXX	XXX	XXX	6,882	82,583	XXX	XXX
38376G-M8-0	GNR 2011-058 C - CMBS			4	1.A	45,540	100.7710	47,972	47,604	46,436	0	662	0	0	3.869	4.001	MON	153	1,745	04/05/2011	08/16/2051
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						45,540	XXX	47,972	47,604	46,436	0	662	0	0	XXX	XXX	XXX	153	1,745	XXX	XXX
0599999. Total - U.S. Government Bonds						1,652,307	XXX	1,787,837	1,617,265	1,644,576	0	1,705	0	0	XXX	XXX	XXX	7,035	84,328	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063A-5G-5	CALIFORNIA ST			1	1.C FE	2,292,436	167.6310	3,687,882	2,200,000	2,273,945	0	(2,114)	0	0	7.550	7.206	AO	41,525	166,100	04/27/2009	04/01/2039
13063B-BU-5	CALIFORNIA ST			1	1.C FE	711,000	158.5980	792,990	500,000	687,250	0	(8,841)	0	0	7.350	4.022	MN	6,125	36,750	03/15/2019	11/01/2039
20772G-F4-5	CONNECTICUT ST			1	1.D FE	2,000,000	130.1220	2,602,440	2,000,000	2,000,000	0	0	0	0	5.850	5.849	MS	34,450	117,000	04/17/2008	03/15/2032
419791-YW-2	HAWAII ST			1	1.C FE	1,910,165	123.9780	2,355,582	1,900,000	1,905,012	0	(566)	0	0	5.510	5.465	FA	43,621	104,690	02/10/2010	02/01/2029
57582P-UE-8	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	2,300,000	134.9840	3,104,632	2,300,000	2,300,000	0	0	0	0	5.456	5.456	JJ	62,744	125,488	12/01/2009	12/01/2039
605580-5X-3	MISSISSIPPI ST			1	1.C FE	1,465,037	127.0800	1,652,040	1,300,000	1,396,621	0	(8,823)	0	0	5.245	4.230	MN	11,364	68,185	01/20/2012	11/01/2034
649791-QC-7	NEW YORK ST			1,2	1.B FE	742,350	106.2250	796,688	750,000	743,071	0	352	0	0	3.110	3.187	FA	8,812	23,325	11/08/2019	02/15/2037
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						11,420,988	XXX	14,992,254	10,950,000	11,305,899	0	(19,992)	0	0	XXX	XXX	XXX	208,641	641,538	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						11,420,988	XXX	14,992,254	10,950,000	11,305,899	0	(19,992)	0	0	XXX	XXX	XXX	208,641	641,538	XXX	XXX
05914F-FF-2	BALTIMORE CNTY MD			1	1.A FE	1,709,928	124.3210	2,113,457	1,700,000	1,704,758	0	(561)	0	0	5.500	5.450	MN	15,583	93,500	10/28/2009	11/01/2028
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1	1.B FE	498,715	109.2950	546,475	500,000	498,814	0	56	0	0	3.338	3.358	AO	4,173	16,690	11/08/2019	10/01/2037
189849-MT-6	COACHELLA VALLEY CALIF UNI SCH DIST			2	1.E FE	500,000	104.0100	520,050	500,000	500,000	0	0	0	0	3.240	3.240	FA	6,750	16,200	10/04/2019	08/01/2037
64966H-YM-6	NEW YORK N Y			1	1.C FE	607,120	138.2800	691,400	500,000	593,497	0	(4,748)	0	0	5.968	4.202	MS	9,947	29,840	01/02/2019	03/01/2036
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	836,963	118.1770	886,328	750,000	824,113	0	(4,416)	0	0	5.269	4.242	JJ	19,759	39,518	12/13/2018	07/01/2034
763261-4U-5	RICHARDSON TEX INDPT SCH DIST			2	1.A FE	500,000	111.1150	555,575	500,000	500,000	0	0	0	0	3.115	3.115	FA	5,884	15,575	01/09/2020	02/15/2039
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	1,900,000	122.2420	2,322,598	1,900,000	1,900,000	0	0	0	0	6.220	6.219	AO	29,545	118,180	05/06/2009	10/01/2028
83412P-CN-0	SOLANO CALIF CMNTY COLLEGE DIST			2	1.C FE	2,350,000	107.0710	2,516,169	2,350,000	2,350,000	0	0	0	0	5.500	5.500	FA	53,854	129,250	06/06/2013	08/01/2040
839278-KF-4	SOUTH PASADENA CALIF UNI SCH DIST			2	1.C FE	508,630	104.8130	524,065	500,000	507,086	0	(814)	0	0	3.404	3.192	FA	7,092	17,020	01/24/2020	08/01/2049
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						9,411,356	XXX	10,676,116	9,200,000	9,378,268	0	(10,482)	0	0	XXX	XXX	XXX	152,586	475,773	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						9,411,356	XXX	10,676,116	9,200,000	9,378,268	0	(10,482)	0	0	XXX	XXX	XXX	152,586	475,773	XXX	XXX
007110-AB-5	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1.F FE	802,125	103.2070	825,656	800,000	800,328	0	(249)	0	0	5.000	4.966	AO	10,000	40,000	03/07/2013	10/01/2047
007110-AD-1	ADMINISTRATORS OF THE TULANE EDL FD LA R			2	1.F FE	379,596	103.2050	412,820	400,000	381,766	0	304	0	0	5.250	5.584	FA	7,933	21,000	06/20/2013	02/15/2048
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1.B FE	1,889,069	163.8700	2,212,245	1,350,000	1,835,090	0	(11,891)	0	0	7.046	4.513	JD	7,927	95,121	01/11/2017	12/01/2044
02765U-CR-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	3,261,975	145.0670	3,626,675	2,500,000	3,183,561	0	(20,029)	0	0	6.053	4.105	FA	57,167	151,325	10/24/2017	02/15/2043
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	1,450,442	148.0800	1,695,516	1,145,000	1,417,998	0	(5,895)	0	0	5.939	4.366	FA	25,689	68,002	10/11/2017	02/15/2047
03255M-QB-6	ANAHEIM CALIF PUB FING AUTH REV			1	1.B FE	2,238,303	138.5720	2,425,010	1,750,000	2,177,423	0	(15,329)	0	0	5.685	3.845	AO	24,872	99,488	10/11/2017	10/01/2040

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
040484-WA-1	ARIZONA BRD REGENTS UNIV ARIZ SYS REV			1	1.D FE	500,000	106.9820	534,910	500,000	500,000	0	0	0	0	3.111	3.111	JD	1,296	15,555	12/18/2019	06/01/2038
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV			1	1.C FE	810,000	108.6340	879,935	810,000	810,000	0	0	0	0	5.086	5.085	MN	5,264	41,197	06/11/2010	11/15/2025
052414-MG-1	AUSTIN TEX ELEC UTIL SYS REV			1	1.C FE	1,214,480	143.1860	1,431,860	1,000,000	1,195,655	0	(6,684)	0	0	5.720	4.207	MN	7,309	57,200	01/18/2019	11/15/2040
130685-C8-1	CALIFORNIA ST PUB WKS BRD LEASE REV			1	1.D FE	4,361,206	144.3250	4,611,184	3,195,000	4,185,606	0	(53,687)	0	0	7.804	4.630	MS	83,113	249,338	12/17/2018	03/01/2035
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV			1	1.C FE	579,359	148.7800	647,193	435,000	550,451	0	(3,655)	0	0	7.550	5.276	MN	4,197	33,409	02/14/2012	05/15/2040
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.F FE	644,780	150.4480	752,240	500,000	631,572	0	(4,771)	0	0	6.395	4.283	JJ	15,988	31,975	02/08/2019	01/01/2040
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE	2,039,354	140.6150	2,341,240	1,665,000	1,971,256	0	(9,195)	0	0	6.899	5.342	JD	9,572	114,868	12/04/2012	12/01/2040
196632-GY-3	COLORADO SPRINGS COLO UTILS REV			1	1.C FE	1,270,000	125.2800	1,591,056	1,270,000	1,270,000	0	0	0	0	5.913	5.912	MN	9,595	75,095	11/06/2009	11/15/2029
20281P-KG-6	COMMONWEALTH FING AUTH PA REV			1	1.E FE	1,750,000	116.2910	2,035,093	1,750,000	1,750,000	0	0	0	0	4.144	4.144	JD	6,043	72,520	10/20/2016	06/01/2038
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV			1	1.D FE	341,739	121.4280	364,284	300,000	322,630	0	(2,323)	0	0	5.740	4.592	JD	1,435	17,220	12/21/2011	12/01/2029
24917D-AG-8	DENVER COLO CITY & CNTY DEDICATED TAX RE			2	1.D FE	300,000	107.2020	321,606	300,000	300,000	0	0	0	0	3.818	3.818	FA	4,773	11,454	03/24/2016	08/01/2032
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	2,565,970	153.2850	3,372,270	2,200,000	2,496,489	0	(9,830)	0	0	6.414	5.243	MN	18,030	141,108	06/13/2013	11/15/2039
25477G-DB-8	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	708,794	124.7110	766,973	615,000	686,478	0	(7,600)	0	0	5.541	3.825	JD	2,840	34,077	12/11/2018	12/01/2029
261172-NW-6	DOWNTOWN SAVANNAH AUTH GA REV			2	1.B FE	991,410	105.4890	1,054,890	1,000,000	992,213	0	181	0	0	4.050	4.101	FA	16,875	40,500	11/18/2016	08/01/2046
29270C-WJ-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	750,000	111.7360	838,020	750,000	750,000	0	0	0	0	5.710	5.710	JJ	21,413	42,825	12/15/2010	07/01/2024
3133XG-AY-0	FEDERAL HOME LOAN BANKS	SD			1.A	546,890	145.4878	727,439	500,000	533,675	0	(1,565)	0	0	5.500	4.849	JJ	12,681	27,500	06/30/2011	07/15/2036
362848-UR-2	GAINESVILLE FLA UTILS SYS REV IAM COML P			1	1.E FE	500,000	118.8260	594,130	500,000	500,000	0	0	0	0	3.875	3.875	AO	4,844	19,375	04/03/2019	10/01/2047
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	1,500,000	101.3080	1,519,620	1,500,000	1,500,000	0	0	0	0	3.216	3.216	AO	12,060	48,240	02/12/2020	10/01/2049
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	750,000	107.0230	802,673	750,000	750,000	0	0	0	0	4.144	4.144	JJ	15,540	31,080	07/13/2017	07/01/2047
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	2,068,803	135.7550	2,715,100	2,000,000	2,048,016	0	(2,570)	0	0	5.851	5.583	JD	9,752	117,020	12/05/2011	12/01/2034
454898-QY-6	INDIANA MUN PWR AGY PWR SUPPLY SYS REV			1	1.E FE	363,591	138.4930	415,479	300,000	353,602	0	(1,672)	0	0	5.594	4.258	JJ	8,391	16,782	04/01/2015	01/01/2042
46613C-WG-6	JEA FLA ELEC SYS REV			1	1.F FE	200,379	128.9550	219,224	170,000	192,570	0	(1,242)	0	0	6.406	4.986	AO	2,723	10,890	09/05/2014	10/01/2034
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV			1	1.C FE	536,345	121.9440	609,720	500,000	531,452	0	(1,702)	0	0	4.596	3.994	MS	7,660	22,980	12/28/2018	09/01/2035
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	1,509,416	122.6140	1,643,028	1,340,000	1,484,178	0	(8,668)	0	0	5.501	4.363	MN	12,286	73,713	12/13/2018	05/01/2034
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS REV			1	1.B FE	376,128	144.1370	432,411	300,000	362,567	0	(2,221)	0	0	5.813	4.178	JD	1,453	17,439	02/10/2015	06/01/2040
544712-2H-4	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			1	1.B FE	1,748,950	131.1230	1,934,064	1,475,000	1,722,651	0	(9,349)	0	0	5.735	4.350	JD	7,049	84,591	01/18/2019	06/01/2039
546540-RN-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.E FE	737,310	101.0280	757,710	750,000	738,221	0	451	0	0	3.280	3.395	JJ	12,300	24,600	12/06/2019	07/01/2040
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.C FE	1,745,000	104.2450	1,819,075	1,745,000	1,745,000	0	0	0	0	3.797	3.798	MS	22,086	71,755	08/25/2016	03/01/2039
574300-JP-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	733,941	123.0050	799,533	650,000	715,573	0	(6,306)	0	0	5.604	4.182	JJ	18,213	36,426	12/13/2018	07/01/2030
575832-TX-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			1	1.D FE	1,900,000	143.0020	2,717,038	1,900,000	1,900,000	0	0	0	0	5.932	5.931	MN	18,785	112,708	12/09/2009	05/01/2040
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	1,000,000	104.4800	1,044,800	1,000,000	1,000,000	0	0	0	0	3.395	3.395	AO	7,167	33,950	11/07/2019	10/15/2040
576051-WJ-1	MASSACHUSETTS ST WTR RES AUTH IAM COML P			2	1.B FE	500,000	107.5850	537,925	500,000	500,000	0	0	0	0	3.104	3.104	FA	6,467	15,520	10/10/2019	08/01/2039
592481-CA-1	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1	1.B FE	488,165	144.2000	555,170	385,000	464,249	0	(3,065)	0	0	5.856	4.175	MN	3,758	22,546	10/22/2012	05/01/2039
59333P-2M-9	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	470,645	107.2070	536,035	500,000	477,700	0	2,409	0	0	3.354	4.030	AO	4,193	16,770	12/14/2018	10/01/2029
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS			1	1.D FE	1,022,168	138.9020	1,111,216	800,000	958,658	0	(8,075)	0	0	6.772	4.779	MS	18,059	54,176	06/07/2012	09/01/2035
60416S-5D-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	315,000	101.6470	320,188	315,000	315,000	0	0	0	0	3.237	3.237	JJ	5,260	11,070	01/24/2020	01/01/2040
60637B-CR-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	0	100.0190	0	0	0	0	0	0	0	2.550	2.550	MON	0	0	03/15/2013	10/01/2034
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	703,410	159.3140	796,570	500,000	686,041	0	(6,275)	0	0	7.102	4.232	JJ	17,755	35,510	02/11/2019	01/01/2041
64972H-RB-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	1,300,590	143.9220	1,439,220	1,000,000	1,262,626	0	(8,736)	0	0	6.828	4.691	JJ	31,485	68,280	03/30/2017	07/15/2040
64986D-ER-2	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1,2	1.A FE	1,250,000	109.1950	1,364,938	1,250,000	1,250,000	0	0	0	0	3.766	3.766	JD	2,092	47,075	04/06/2017	06/15/2033
64990C-ZX-2	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	2,000,000	109.1860	2,183,720	2,000,000	2,000,000	0	0	0	0	4.148	4.148	JJ	41,480	82,960	05/17/2017	07/01/2047
64990F-XE-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.C FE	500,000	105.5440	527,720	500,000	500,000	0	0	0	0	3.190	3.190	FA	6,026	15,950	12/19/2019	02/15/2043
658308-AD-3	NORTH CAROLINA TPK AUTH MONROE CONNECTOR			1	1.B FE	500,000	103.8420	519,210	500,000	500,000	0	0	0	0	4.450	4.450	JJ	11,125	22,250	10/15/2010	01/01/2023
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	500,000	104.4940	522,470	500,000	500,000	0	0	0	0	3.200	3.200	MN	2,044	16,000	01/23/2020	11/15/2044
677561-JU-7	OHIO ST HOSP FAC REV			1	1.C FE	2,000,000	112.8500	2,257,000	2,000,000	2,000,000	0	0	0	0	3.700	3.700	JJ	37,000	74,000	08/09/2017	01/01/2043
67884F-7C-4	OKLAHOMA DEV FIN AUTH LEASE REV			2	1.D FE	1,045,000	107.0880	1,119,070	1,045,000	1,045,000	0	0	0	0	4.100	4.100	JD	3,570	42,845	10/05/2017	12/01/2042
684273-HC-2	ORANGE CNTY CALIF LOC TRANSN AUTH SALES			1	1.B FE	3,884,520	149.2070	4,476,210	3,000,000	3,809,803	0	(25,560)	0	0	6.908	4.745	FA	78,291	207,240	11/29/2018	02/15/2041
696583-HH-9	PALM BEACH FLA REV			2	1.B FE	487,805	103.4910	517,455	500,000	488,912	0	569	0	0	3.000	3.187	JJ	7,500	15,000	12/19/2019	01/01/2037
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1.D FE	942,712	137.2750	1,098,200	800,000	907,326	0	(4,474)	0	0	5.848	4.646	JD	3,899	46,784	06/07/2012	12/01/2037
709223-VZ-1	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.E FE	625,180	141.0210	705,105	500,000	613,357	0	(4,140)	0	0	6.105	4.280	JD	2,544	30,525	01/04/2019	12/01/2039
73358W-AH-7	PORT AUTH N Y & N J				1.E FE	1,000,000	113.2880	1,132,880	1,000,000	1,000,000	0	0	0	0	5.859	5.858	JD	4,883	58,590	06/18/2009	12/01/2024
73358W-RQ-9	PORT AUTH N Y & N J			2	1.E FE	2,308,224	109.4750	2,298,975	2,100,000	2,177,727	0	(28,151)	0	0	5.310	3.790	FA	46,463	111,510	06/22/2017	08/01/2046
73358W-TZ-7	PORT AUTH N Y & N J			2	1.E FE	1,050,000	108.1770	1,135,859	1,050,000	1,050,000	0	0	0	0	4.426	4.426	AO	9,811	46,473	10/08/2014	10/15/2034

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
744434-EC-1	PUBLIC PWR GENERATION AGY NEB REV			1	1.F FE	2,266,731	142.8300	2,642,355	1,850,000	2,211,368	0	(10,506)	0	0	7.242	5.564	JJ	66,989	133,977	12/16/2015	01/01/2041
751100-MQ-8	RALEIGH N C COMB ENTERPRISE SYS REV			1,2	1.A FE	1,670,547	107.5240	1,801,027	1,675,000	1,670,790	0	136	0	0	3.241	3.259	MS	18,096	54,287	11/08/2019	03/01/2043
768874-SG-5	RIVERSIDE CALIF ELEC REV			1	1.D FE	1,458,440	162.8660	1,628,660	1,000,000	1,401,161	0	(13,500)	0	0	7.605	4.432	AO	19,013	76,050	05/24/2017	10/01/2040
786005-PM-4	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1.C FE	1,761,803	141.2540	2,401,318	1,700,000	1,745,221	0	(2,135)	0	0	6.322	6.031	MN	13,733	107,474	06/06/2013	05/15/2036
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1.C FE	878,892	138.6830	970,781	700,000	830,081	0	(6,377)	0	0	6.156	4.398	MN	5,506	43,092	12/04/2012	05/15/2036
796166-CF-1	SAN ANGELO TEX WTRKS & SWR SYS REV			2	1.C FE	1,000,000	100.4750	1,004,750	1,000,000	1,000,000	0	0	0	0	4.261	4.261	FA	16,097	42,610	05/18/2017	02/15/2037
796166-CG-9	SAN ANGELO TEX WTRKS & SWR SYS REV			2	1.C FE	750,000	100.4910	753,683	750,000	750,000	0	0	0	0	4.401	4.401	FA	12,470	33,008	05/18/2017	02/15/2046
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	500,000	103.3180	516,590	500,000	500,000	0	0	0	0	3.303	3.302	MN	2,753	16,515	12/13/2019	11/01/2039
79765R-5F-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			2	1.D FE	501,795	106.1300	530,650	500,000	501,542	0	(169)	0	0	3.523	3.478	MN	2,936	17,615	12/16/2019	11/01/2041
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	2,518,400	136.8770	2,737,540	2,000,000	2,451,399	0	(15,399)	0	0	6.000	4.247	MN	20,000	120,000	04/18/2017	11/01/2040
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV				1.F FE	55,615	115.7570	63,666	55,000	55,312	0	(35)	0	0	6.224	6.123	JJ	1,712	3,423	05/19/2009	01/01/2029
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	1,022,450	102.7010	1,027,010	1,000,000	1,018,500	0	(2,122)	0	0	3.500	3.223	FA	14,583	35,000	02/06/2020	08/01/2043
843375-ZR-0	SOUTHERN MINN MUN PWR AGY PWR SUPPLY SYS			1	1.E FE	602,730	132.1660	660,830	500,000	569,454	0	(4,334)	0	0	5.826	4.330	JJ	14,565	29,130	11/28/2012	01/01/2034
864784-BK-8	SUFFOLK CNTY N Y WTR AUTH WTRWKS REV			1	1.A FE	970,610	135.7850	1,357,850	1,000,000	979,587	0	990	0	0	5.500	5.720	JD	4,583	55,000	11/09/2009	06/01/2035
875287-LG-7	TAMPA FLA UTIL TAX			1	1.D FE	1,466,421	120.8150	1,769,940	1,465,000	1,465,579	0	(83)	0	0	5.750	5.742	AO	21,059	84,238	12/02/2010	10/01/2027
882117-7C-2	TEXAS A & M UNIV PERM UNIV FD			2	1.A FE	483,145	103.8470	519,235	500,000	483,864	0	357	0	0	3.100	3.279	JJ	7,750	15,500	12/18/2019	07/01/2049
88213A-NZ-4	TEXAS A & M UNIV REVS			1,2	1.A FE	1,000,000	115.0110	1,150,110	1,000,000	1,000,000	0	0	0	0	4.077	4.077	MN	5,210	40,770	01/09/2019	05/15/2039
89602N-VL-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1.D FE	542,245	127.8330	639,165	500,000	527,065	0	(1,858)	0	0	5.450	4.805	MN	3,482	27,250	12/12/2011	11/15/2032
91412G-DZ-5	UNIVERSITY CALIF REVS			1	1.D FE	363,660	141.9520	425,856	300,000	354,056	0	(1,256)	0	0	5.946	4.671	MN	2,279	17,838	10/25/2012	05/15/2045
91412G-N4-3	UNIVERSITY CALIF REVS			1	1.D FE	2,500,000	113.1600	2,829,000	2,500,000	2,500,000	0	0	0	0	3.702	3.702	MN	11,826	92,550	06/23/2016	05/15/2039
91412G-QL-2	UNIVERSITY CALIF REVS			2	1.C FE	1,050,000	104.8080	1,100,484	1,050,000	1,050,000	0	0	0	0	4.062	4.062	MN	5,450	42,651	02/28/2013	05/15/2033
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	500,000	106.3170	531,585	500,000	500,000	0	0	0	0	3.504	3.504	MN	2,920	17,520	01/09/2020	11/01/2044
914440-KJ-0	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	70,000	100.3880	70,272	70,000	70,000	0	0	0	0	6.423	6.422	MN	749	4,496	10/15/2009	05/01/2029
914440-LF-7	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	686,880	118.8990	891,743	750,000	718,275	0	3,704	0	0	4.950	5.707	MN	6,188	37,125	12/01/2010	11/01/2028
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	1,768,256	135.8920	2,031,585	1,495,000	1,732,580	0	(8,130)	0	0	5.450	4.219	MN	13,580	81,478	03/30/2017	11/01/2040
914455-KA-7	UNIVERSITY MICH UNIV REVS			1	1.A FE	1,584,612	144.6210	2,241,626	1,550,000	1,577,391	0	(861)	0	0	5.593	5.439	AO	21,673	86,692	03/23/2011	04/01/2040
914716-VS-1	UNIVERSITY N C CHARLOTTE REV			1	1.E FE	865,000	101.1750	875,164	865,000	865,000	0	0	0	0	5.229	5.228	AO	11,308	45,231	11/18/2010	04/01/2022
915200-TT-6	UNIVERSITY VT & ST AGRIC COLLEGE			1	1.D FE	355,563	154.6250	463,875	300,000	347,135	0	(1,060)	0	0	6.428	5.238	AO	4,821	19,284	01/17/2012	10/01/2044
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	500,000	105.5090	527,545	500,000	500,000	0	0	0	0	3.443	3.443	JD	765	17,215	11/07/2019	12/15/2042
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.D FE	500,000	105.2190	526,095	500,000	500,000	0	0	0	0	3.393	3.393	JD	754	16,965	11/07/2019	12/15/2036
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	163,165	103.0370	168,120	163,165	163,165	0	0	0	0	3.500	3.500	MON	95	5,842	11/24/2014	10/25/2037
92818M-D4-9	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1.A FE	20,000	100.2970	20,059	20,000	20,000	0	0	0	0	4.380	4.379	MN	146	876	11/05/2010	11/01/2023
92818M-D5-6	VIRGINIA ST RES AUTH CLEAN WTR REV			2	1.A FE	55,000	100.2930	55,161	55,000	55,000	0	0	0	0	4.630	4.629	MN	424	2,547	11/05/2010	11/01/2024
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	2,500,000	111.3410	2,783,525	2,500,000	2,500,000	0	0	0	0	3.954	3.954	MN	16,475	98,850	01/12/2017	05/01/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						100,890,732	XXX	114,363,706	91,173,165	99,405,947	0	(333,630)	0	0	XXX	XXX	XXX	1,208,008	4,765,495	XXX	XXX
3131WQ-2W-6	FH ZJ0789 - RMBS			4	1.A	132,255	109.0487	144,155	132,193	132,128	0	64	0	0	4.000	3.975	MON	441	5,288	12/07/2010	12/01/2040
3131WQ-5C-7	FH ZJ0843 - RMBS			4	1.A	125,121	109.1713	140,256	128,473	124,615	0	(328)	0	0	4.000	4.761	MON	428	5,139	12/16/2010	12/01/2040
3131WR-K2-0	FH ZJ1213 - RMBS			4	1.A	53,133	108.9862	55,068	50,528	53,917	0	683	0	0	4.000	2.387	MON	168	2,021	10/25/2013	02/01/2041
3131X4-2U-8	FH ZK1687 - RMBS			4	1.A	7,924	103.7255	8,299	8,001	7,956	0	4	0	0	4.000	4.327	MON	27	320	06/04/2009	07/01/2024
3131X4-LN-3	FH ZK1233 - RMBS			4	1.A	7,246	101.7821	7,483	7,352	7,314	0	12	0	0	4.500	4.998	MON	28	331	05/21/2008	06/01/2023
3131X4-LP-8	FH ZK1234 - RMBS			4	1.A	4,315	103.0876	4,638	4,499	4,443	0	13	0	0	4.500	5.820	MON	17	202	06/20/2008	06/01/2023
3131X5-D5-8	FH ZK1924 - RMBS			4	1.A	26,053	105.1657	26,393	25,096	25,313	0	(79)	0	0	4.500	3.525	MON	94	1,129	11/04/2009	10/01/2024
3131XG-2M-9	FH ZL1680 - RMBS			4	1.A	109,051	109.5329	115,094	105,078	109,375	0	860	0	0	4.500	3.490	MON	394	4,728	06/21/2011	07/01/2041
3131XG-JU-3	FH ZL1175 - RMBS			4	1.A	50,301	109.5491	54,344	49,607	50,720	0	241	0	0	4.500	3.924	MON	186	2,232	04/14/2011	04/01/2041
3131XG-NZ-7	FH ZL1308 - RMBS			4	1.A	163,524	109.1132	178,761	163,831	163,051	0	16	0	0	4.000	4.084	MON	546	6,553	05/04/2011	05/01/2041
3131XG-ZE-1	FH ZL1641 - RMBS			4	1.A	210,019	111.8799	226,408	202,367	210,413	0	(550)	0	0	4.500	3.528	MON	759	9,107	06/21/2011	07/01/2041
3131XM-FM-2	FH ZL5572 - RMBS			4	1.A	149,678	109.5803	157,378	143,619	148,790	0	444	0	0	4.000	3.094	MON	479	5,745	02/14/2014	04/01/2043
3131XN-6U-2	FH ZL7183 - RMBS			4	1.A	89,297	107.3838	91,202	84,931	89,969	0	845	0	0	4.000	2.565	MON	283	3,397	10/29/2013	10/01/2043
31329K-XH-2	FH ZA2480 - RMBS			4	1.A	4,124,996	105.3315	4,495,229	4,267,697	4,067,111	0	(45,212)	0	0	3.000	4.245	MON	10,669	128,031	11/30/2018	11/01/2037
3132A1-UC-6	FH ZS1479 - RMBS			4	1.A	29,617	110.8304	35,095	31,665	29,655	0	(111)	0	0	5.000	7.187	MON	132	1,583	06/13/2007	01/01/2035
3132A6-HV-8	FH ZS5644 - RMBS			4	1.A	4,136	102.4250	4,422	4,317	4,266	0	18	0	0	4.500	5.930	MON	16	194	08/19/2008	07/01/2023
31371M-GC-5	FN 255895 - RMBS			4	1.A	64,296	109.6828	77,965	71,082	64,773	0	(626)	0	0	4.500	7.231	MON	267	3,199	07/18/2008	09/01/2035
3137A6-5E-8	FHR 3792 KL - CMO/RMBS			4	1.A	1,398,881	102.9597	1,500,052	1,456,930	1,445,285	0	1,438	0	0	3.500	3.978	MON	4,249	50,993	06/22/2011	01/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137A6-SU-7	FHR 3812 AK - CMO/RMBS			4	1.A	688,832	103.1891	735,389	712,662	707,223	0	485	0	0	3.500	3.943	MON	2,079	24,943	06/22/2011	02/15/2026
3137FK-2W-5	FHR 4849 AV - CMO/RMBS			4	1.A	4,830,687	101.1192	4,746,797	4,694,260	4,705,055	0	(56,423)	0	0	4.000	2.970	MON	15,648	187,770	02/07/2019	03/15/2039
3137FK-LM-6	FHR 4858 EK - CMO/RMBS			4	1.A	1,289,121	104.4316	1,307,436	1,251,954	1,276,426	0	5,613	0	0	4.000	3.156	MON	4,173	50,078	02/07/2019	01/15/2049
3138AE-MZ-3	FN AI1275 - RMBS			4	1.A	34,032	109.5069	36,716	33,529	34,308	0	164	0	0	4.500	3.878	MON	126	1,509	04/14/2011	05/01/2041
3138AK-EK-1	FN AI5537 - RMBS			4	1.A	138,726	109.7172	146,045	133,110	138,108	0	759	0	0	4.500	3.572	MON	499	5,990	06/02/2011	06/01/2041
31393R-TE-0	FHR 2631 DA - CMO/RMBS			4	1.A	23,773	103.4659	24,814	23,982	23,873	0	14	0	0	3.625	3.833	MON	72	869	08/10/2009	06/15/2033
31402C-V7-4	FN 725238 - RMBS			4	1.A	25,877	113.9924	30,546	26,796	25,990	0	(10)	0	0	5.000	5.906	MON	112	1,340	05/11/2007	03/01/2034
31407N-QM-8	FN 835760 - RMBS			4	1.A	13,613	109.6329	15,882	14,487	13,604	0	(95)	0	0	4.500	6.302	MON	54	652	03/01/2008	09/01/2035
3140HL-W9-3	FN BK6971 - RMBS			4	1.A	156,143	106.4545	164,018	154,073	157,685	0	917	0	0	4.000	3.195	MON	514	6,163	12/10/2018	06/01/2048
31410G-CW-1	FN 888485 - RMBS			4	1.A	10,331	109.7873	12,070	10,994	10,397	0	(66)	0	0	4.500	6.086	MON	41	495	03/01/2008	06/01/2037
31412U-AJ-9	FN 934809 - RMBS			4	1.A	15,082	103.6180	15,092	14,566	14,653	0	(34)	0	0	4.500	3.539	MON	55	655	09/18/2009	03/01/2024
31412U-L7-3	FN 935150 - RMBS			4	1.A	16,104	104.1465	16,117	15,476	15,636	0	(47)	0	0	4.500	3.158	MON	58	696	10/06/2009	04/01/2024
31413E-XV-2	FN 943592 - RMBS			4	1.A	29,852	109.7100	34,853	31,768	30,915	0	(35)	0	0	4.500	5.184	MON	119	1,430	03/01/2008	07/01/2037
31414S-NF-6	FN 974790 - RMBS			4	1.A	6,957	102.4942	7,167	6,992	6,968	0	1	0	0	4.500	4.606	MON	26	315	04/09/2008	04/01/2023
31415P-D6-2	FN 984925 - RMBS			4	1.A	2,335	102.1302	2,416	2,366	2,353	0	2	0	0	4.500	4.901	MON	9	106	05/21/2008	06/01/2023
31416T-JN-0	FN AA9268 - RMBS			4	1.A	19,665	104.2803	20,685	19,836	19,742	0	9	0	0	4.000	4.220	MON	66	793	05/28/2009	07/01/2024
31418C-WW-0	FN MA3360 - RMBS			4	1.A	256,503	105.7461	270,060	255,386	256,654	0	448	0	0	3.500	3.314	MON	745	8,938	05/10/2018	05/01/2038
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						14,307,476	XXX	14,908,343	14,339,502	14,178,684	0	(90,561)	0	0	XXX	XXX	XXX	43,578	522,936	XXX	XXX
196711-LZ-6	COLORADO ST CTFS PARTN			1	1.D FE	944,644	143.2250	1,102,833	770,000	913,677	0	(5,027)	0	0	6.450	4.865	MS	14,624	49,665	12/18/2014	09/15/2039
702528-JD-3	PASCO CNTY FLA SCH BRD CTFS PARTN			1,2	1.E FE	1,250,000	111.2050	1,390,063	1,250,000	1,250,000	0	0	0	0	5.000	5.000	JD	5,208	62,500	11/21/2014	12/01/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,194,644	XXX	2,492,895	2,020,000	2,163,677	0	(5,027)	0	0	XXX	XXX	XXX	19,832	112,165	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						117,392,852	XXX	131,764,944	107,532,666	115,748,308	0	(429,218)	0	0	XXX	XXX	XXX	1,271,418	5,400,597	XXX	XXX
00176@-AA-4	AMF FLORENCE LLC				2.C PL	1,868,987	98.4100	1,839,270	1,868,987	1,868,987	0	0	0	0	3.210	3.210	N/A	56,993	54,495	10/05/2020	12/31/2035
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	2,610,675	116.1579	2,903,948	2,500,000	2,600,392	0	(2,442)	0	0	3.950	3.701	AO	22,219	98,750	06/15/2017	04/10/2047
010392-FG-8	ALABAMA POWER CO			1	1.G FE	995,380	112.2426	1,122,426	1,000,000	996,341	0	116	0	0	4.100	4.127	JJ	18,906	41,000	01/10/2012	01/15/2042
010392-FJ-2	ALABAMA POWER CO			1	1.G FE	1,495,500	112.7520	1,691,280	1,500,000	1,496,364	0	111	0	0	3.850	3.867	JD	4,813	57,750	11/27/2012	12/01/2042
010392-FS-2	ALABAMA POWER CO			1,2	1.G FE	2,160,990	121.0284	2,723,139	2,250,000	2,165,849	0	1,611	0	0	4.300	4.544	JJ	44,613	96,750	11/29/2018	07/15/2048
013822-AE-1	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	1,122,778	106.8750	1,164,938	1,090,000	1,115,741	0	(6,513)	0	0	5.500	4.570	JD	2,664	57,063	11/16/2021	12/15/2027
019736-AG-2	ALLISON TRANSMISSION INC			1,2	3.B FE	1,089,992	97.0000	1,057,300	1,090,000	1,089,970	0	(13)	0	0	3.750	3.750	JJ	17,145	27,192	11/16/2021	01/30/2031
025816-CN-7	AMERICAN EXPRESS CO			2	1.G FE	5,106,141	106.8768	5,076,648	4,750,000	5,100,865	0	(5,276)	0	0	3.300	1.818	MN	25,254	0	12/02/2021	05/03/2027
02665W-BP-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	483,585	103.7720	518,860	500,000	492,824	0	3,194	0	0	2.900	3.608	FA	5,438	14,500	01/02/2019	02/16/2024
03028P-K*-6	AMERICAN TRANSMISSION COMPANY LLC				1.F FE	1,000,000	107.1100	1,071,100	1,000,000	1,000,000	0	0	0	0	3.220	3.221	AO	6,798	32,200	04/09/2020	07/09/2030
030981-AK-0	AMERIGAS PARTNERS LP			1,2	3.C FE	1,140,023	107.2500	1,169,025	1,090,000	1,129,604	0	(9,706)	0	0	5.500	4.222	MN	6,828	57,063	11/16/2021	05/20/2025
035229-CJ-0	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	2,541,920	135.6743	2,713,486	2,000,000	2,290,687	0	(20,243)	0	0	6.800	5.020	FA	56,667	136,000	06/23/2003	08/20/2032
037411-AY-1	APACHE CORP			1,2	3.A FE	2,410,700	115.2500	2,305,000	2,000,000	2,322,652	0	(10,632)	0	0	5.250	4.049	FA	43,750	105,000	02/28/2012	02/01/2042
040555-CN-2	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	1,899,523	117.6327	2,058,572	1,750,000	1,883,113	0	(4,514)	0	0	4.500	3.936	AO	19,688	78,750	01/11/2018	04/01/2042
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	2,379,580	125.7995	2,515,990	2,000,000	2,293,441	0	(10,381)	0	0	5.125	4.003	MS	30,181	102,500	03/01/2012	09/15/2040
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	1,490,760	107.7876	1,616,814	1,500,000	1,495,204	0	1,015	0	0	3.500	3.581	AO	10,500	52,500	05/10/2017	04/19/2026
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	1,424,115	108.3601	1,625,402	1,500,000	1,446,389	0	7,237	0	0	3.705	4.359	AO	10,343	55,575	10/10/2018	04/24/2028
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	1,663,953	107.6503	1,883,880	1,750,000	1,687,322	0	8,163	0	0	3.593	4.226	JJ	27,946	62,878	01/07/2019	07/21/2028
081331-AC-4	BELVOIR LAND LLC				1.D FE	1,478,445	114.7465	1,721,198	1,500,000	1,487,891	0	972	0	0	5.170	5.252	JD	3,447	77,550	04/29/2005	12/15/2035
100743-AK-9	BOSTON GAS CO			1,2	2.A FE	960,340	104.0155	1,040,155	1,000,000	972,530	0	4,353	0	0	3.150	3.699	FA	13,125	31,500	02/06/2019	08/01/2027
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	4,748,535	112.8496	5,078,232	4,500,000	4,681,326	0	(23,983)	0	0	4.234	3.544	MN	29,109	190,530	02/04/2019	11/06/2028
114259-AP-9	BROOKLYN UNION GAS CO			1,2	2.A FE	773,715	116.6252	874,689	750,000	772,251	0	(533)	0	0	4.504	4.303	MS	10,416	33,780	01/30/2019	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	2.A FE	1,519,245	113.9711	1,709,567	1,500,000	1,518,053	0	(385)	0	0	4.273	4.196	MS	18,872	64,095	07/18/2018	03/15/2048
115637-AL-4	BROWN-FORMAN CORP			1,2	1.G FE	1,892,160	112.0702	2,241,404	2,000,000	1,912,037	0	2,606	0	0	3.750	4.063	JJ	34,583	75,000	03/11/2013	01/15/2043
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	1,493,295	106.5453	1,598,180	1,500,000	1,496,682	0	936	0	0	3.500	3.572	AO	11,083	52,500	03/22/2018	04/15/2025
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	1,031,300	121.8927	1,218,927	1,000,000	1,027,493	0	(856)	0	0	4.375	4.172	MS	14,583	43,750	03/06/2017	09/01/2042
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	1,496,175	120.4942	1,807,413	1,500,000	1,496,373	0	75	0	0	4.050	4.065	JD	2,700	60,750	02/26/2018	06/15/2048
126408-HK-2	CSX CORP			1,2	2.A FE	1,494,960	121.9929	1,829,894	1,500,000	1,495,328	0	95	0	0	4.300	4.320	MS	21,500	64,500	02/15/2018	03/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12656*-AT-9	CSLB HOLDINGS INC.				1.G PL	1,000,000	102.0700	1,020,700	1,000,000	1,000,000	0	0	0	0	2.830	2.830	N/A	2,673	28,300	05/06/2020	05/27/2035
126650-CN-8	CVS HEALTH CORP			1,2	2.B FE	1,494,525	130.8050	1,962,075	1,500,000	1,495,116	0	105	0	0	5.125	5.149	JJ	34,380	76,875	07/13/2015	07/20/2045
12737#-AA-9	CSFV CORE II, LLC				1.G PL	1,000,000	102.1600	1,021,600	1,000,000	1,000,000	0	0	0	0	2.770	2.770	N/A	6,925	13,850	03/04/2021	04/01/2031
130789-#A-8	California Water Services Company Nts du				1.D FE	1,000,000	100.5600	1,005,600	1,000,000	1,000,000	0	0	0	0	2.870	2.870	N/A	3,986	14,350	02/11/2021	05/11/2051
14313*-AB-9	CARMAX AUTO SUPERSTORES, INC.				2.B FE	1,100,240	109.3200	1,093,200	1,000,000	1,082,703	0	(17,537)	0	0	4.170	2.154	AO	28,263	20,850	11/18/2020	04/27/2026
147528-G#-4	CASEY'S GENERAL STORES, INC.				2.B PL	1,000,000	103.7500	1,037,500	1,000,000	1,000,000	0	0	0	0	2.850	2.850	N/A	11,400	28,500	03/03/2020	08/07/2030
156700-BB-1	LUMEN TECHNOLOGIES INC			1,2	3.C FE	1,129,357	104.1250	1,134,963	1,090,000	1,120,399	0	(8,492)	0	0	5.125	4.113	FA	21,104	51,250	11/16/2021	12/15/2026
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	1,115,759	106.7500	1,163,575	1,090,000	1,113,406	0	(2,473)	0	0	4.500	4.063	AO	12,263	45,900	11/16/2021	10/01/2029
16829@-AE-3	CHICK-FIL-A INC 1.9 29OCT28				2.B FE	1,000,000	99.5300	995,300	1,000,000	1,000,000	0	0	0	0	1.900	1.900	N/A	3,272	19,000	10/16/2020	10/29/2028
172967-FT-3	CITIGROUP INC				2.A FE	1,266,213	100.0501	1,250,626	1,250,000	1,250,072	0	(2,007)	0	0	4.500	4.334	JJ	26,094	56,250	03/21/2012	01/14/2022
19416Q-EK-2	COLGATE-PALMOLIVE CO			1,2	1.D FE	993,180	121.9963	1,219,963	1,000,000	993,778	0	143	0	0	3.700	3.738	FA	15,417	37,000	07/24/2017	08/01/2047
199575-AV-3	OHIO POWER CO			1	1.G FE	1,175,970	131.9226	1,319,226	1,000,000	1,138,814	0	(7,170)	0	0	5.850	4.486	AO	14,625	58,500	03/31/2016	10/01/2035
20030N-BP-5	COMCAST CORP			1,2	1.G FE	1,104,360	118.3750	1,183,750	1,000,000	1,083,841	0	(4,924)	0	0	4.400	3.593	FA	16,622	44,000	07/24/2017	08/15/2035
20030N-BQ-3	COMCAST CORP			1,2	1.G FE	3,243,793	123.8201	4,024,153	3,250,000	3,244,410	0	129	0	0	4.600	4.612	FA	56,478	149,500	06/11/2015	08/15/2045
208251-AE-8	CONOCOPHILLIPS CO			1	1.G FE	2,555,000	131.3483	2,626,966	2,000,000	2,233,095	0	(25,921)	0	0	6.950	5.020	AO	29,344	139,000	06/17/2003	04/15/2029
20826F-AC-0	CONOCOPHILLIPS CO			1,2	1.G FE	969,120	120.1820	1,201,820	1,000,000	973,015	0	666	0	0	4.300	4.490	MN	5,494	43,000	06/19/2015	11/15/2044
210518-DC-7	CONSUMERS ENERGY CO			1,2	1.E FE	1,528,250	111.0469	1,665,704	1,500,000	1,520,637	0	(2,734)	0	0	3.800	3.564	MN	7,283	57,000	02/06/2019	11/15/2028
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP			1,2	1.D FE	500,000	107.1871	535,936	500,000	500,000	0	0	0	0	3.304	3.304	MN	2,753	16,520	01/21/2020	11/01/2049
224044-CF-2	COX COMMUNICATIONS INC			1,2	2.B FE	883,410	118.1230	1,181,230	1,000,000	908,420	0	4,570	0	0	4.800	5.809	FA	20,000	48,000	08/31/2015	02/01/2035
23636T-AA-8	DANONE SA		C	1	2.A FE	1,442,025	100.9870	1,514,805	1,500,000	1,496,412	0	7,724	0	0	3.000	3.537	JD	2,000	45,000	01/28/2014	06/15/2022
23918K-AS-7	DAVITA INC			1,2	4.A FE	566,213	102.3750	568,181	555,000	565,071	0	(1,006)	0	0	4.625	4.339	JD	2,139	24,443	09/20/2021	06/01/2030
24715@-AW-4	DELOITTE TOUCHE TOHMATSU LLC				1.F FE	1,000,000	104.6300	1,046,300	1,000,000	1,000,000	0	0	0	0	3.760	3.760	MN	5,640	37,600	04/23/2020	05/07/2035
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	459,805	101.9858	509,929	500,000	493,514	0	4,701	0	0	2.625	3.638	AO	2,260	13,125	11/13/2013	04/29/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1.G FE	650,091	104.1050	676,683	650,000	650,051	0	(22)	0	0	3.500	3.496	MS	6,509	22,750	12/10/2018	09/18/2023
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	3,716,975	121.7500	4,261,250	3,500,000	3,680,539	0	(5,744)	0	0	4.250	3.881	MN	20,660	148,750	02/05/2019	05/11/2042
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	983,510	118.9222	1,189,222	1,000,000	985,665	0	582	0	0	5.000	5.134	MS	14,028	50,000	02/12/2018	09/20/2037
25746U-DG-1	DOMINION ENERGY INC			1,2	2.B FE	989,950	106.4088	1,064,088	1,000,000	991,465	0	879	0	0	3.375	3.495	AO	8,438	33,750	03/31/2020	04/01/2030
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	998,310	117.9509	1,179,509	1,000,000	998,668	0	42	0	0	4.250	4.260	JD	1,889	42,500	12/05/2011	12/15/2041
26442E-AG-5	DUKE ENERGY OHIO INC			1,2	1.F FE	1,497,180	120.7527	1,811,291	1,500,000	1,497,373	0	50	0	0	4.300	4.311	FA	26,875	64,500	01/03/2019	02/01/2049
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.C FE	3,496,608	119.6871	4,189,049	3,500,000	3,496,931	0	69	0	0	3.920	3.925	JD	11,433	137,200	07/13/2017	06/01/2047
27731#-AM-7	EASTGROUP PROPERTIES, INC.				2.B	1,000,000	98.5700	985,700	1,000,000	1,000,000	0	0	0	0	2.710	2.710	N/A	5,796	27,100	07/14/2020	10/14/2032
27889*-AL-3	ECOM ATLANTIC, INC.				1.G PL	2,000,000	106.8900	2,137,800	2,000,000	2,000,000	0	0	0	0	4.030	4.030	N/A	35,822	40,300	10/29/2020	01/21/2031
29103D-AM-8	EMERA US FINANCE LP			1,2	2.C FE	3,607,380	118.4871	3,554,613	3,000,000	3,579,149	0	(15,142)	0	0	4.750	3.547	JD	6,333	142,500	02/05/2020	06/15/2046
29261A-AA-8	ENCOMPASS HEALTH CORP			1,2	4.A FE	572,971	102.8750	570,956	555,000	570,507	0	(2,173)	0	0	4.500	3.894	FA	10,406	21,420	09/20/2021	02/01/2028
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	557,977	97.7500	542,513	555,000	557,836	0	(134)	0	0	4.375	4.322	MS	6,138	22,859	09/20/2021	03/31/2029
29336T-AC-4	ENLINK MIDSTREAM LLC			1,2	3.A FE	1,104,959	103.8750	1,132,238	1,090,000	1,103,578	0	(1,346)	0	0	5.625	5.359	JJ	28,272	33,800	11/16/2021	01/15/2028
29736R-AG-5	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	1,385,588	126.6215	1,582,769	1,250,000	1,368,923	0	(3,221)	0	0	4.375	3.753	JD	2,431	54,688	05/05/2016	06/15/2045
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3.A FE	1,138,961	106.1250	1,156,763	1,090,000	1,122,864	0	(12,369)	0	0	5.125	3.621	MN	7,138	52,916	11/16/2021	05/15/2024
30306V-A#-6	FLNG LIQUEFACTION 3 LLC				2.C FE	1,937,400	100.3100	1,943,406	1,937,400	1,937,400	0	0	0	0	3.080	3.081	N/A	49,465	18,565	02/19/2021	06/30/2039
31428X-BG-0	FEDEX CORP			1,2	2.B FE	1,493,415	120.2146	1,803,219	1,500,000	1,494,109	0	131	0	0	4.550	4.577	AO	17,063	68,250	03/21/2016	04/01/2046
32055R-C@-4	FIRST INDUSTRIAL, L.P.				2.B FE	1,000,000	99.8100	998,100	1,000,000	1,000,000	0	0	0	0	2.840	2.840	MS	8,204	28,400	06/17/2020	09/17/2032
337932-AJ-6	FIRSTENERGY CORP			1,2	3.A FE	1,807,725	118.9522	1,784,283	1,500,000	1,793,245	0	(7,071)	0	0	5.350	3.874	JJ	37,004	76,500	02/05/2020	07/15/2047
337932-AM-9	FIRSTENERGY CORP			1,2	3.A FE	998,490	97.1889	971,889	1,000,000	998,555	0	30	0	0	3.400	3.408	MS	11,333	34,000	02/18/2020	03/01/2050
341081-EU-7	FLORIDA POWER & LIGHT CO			1	1.E FE	2,107,683	129.6282	2,268,494	1,750,000	1,996,033	0	(13,257)	0	0	5.400	4.050	MS	31,500	94,500	12/14/2011	09/01/2035
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	1,491,900	120.1544	1,802,316	1,500,000	1,492,790	0	154	0	0	3.950	3.980	MS	19,750	59,250	02/26/2018	03/01/2048
34490@-AC-8	NFL TRUST 20-XI				1.F FE	1,000,000	105.9500	1,059,500	1,000,000	1,000,000	0	0	0	0	2.970	3.013	OCT	7,260	30,113	07/20/2020	10/05/2027
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE	1,092,267	104.2634	1,136,471	1,090,000	1,092,194	0	(73)	0	0	3.625	3.599	JD	1,537	18,878	11/16/2021	06/17/2031
35086@-AE-1	FOUR CORNERS OPERATING PARTNERSHIP, LP				2.C FE	1,000,000	101.8000	1,018,000	1,000,000	1,000,000	0	0	0	0	3.150	3.150	N/A	1,925	31,588	03/10/2020	06/09/2029
35671D-CC-7	FREEPORT-MCMORAN INC			1,2	3.A FE	1,116,299	104.5000	1,139,050	1,090,000	1,107,928	0	(7,895)	0	0	5.000	3.983	MS	18,167	50,000	11/16/2021	09/01/2027
36168Q-AK-0	GFL ENVIRONMENTAL INC		C	1,2	3.C FE	1,101,629	101.5000	1,106,350	1,090,000	1,099,683	0	(1,744)	0	0	3.750	3.460	FA	17,031	33,238	11/16/2021	08/01/2025
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	1,294,975	100.2941	1,253,676	1,250,000	1,250,362	0	(5,692)	0	0	5.750	5.275	JJ	31,345	71,875	03/21/2012	01/24/2022
38822#-AH-5	GRANT THORNTON LLP				2.B FE	1,000,000	98.4800	984,800	1,000,000	1,000,000	0	0	0	0	3.210	3.210	AO	6,242	31,476	08/26/2020	10/29/2032
389286-AA-3	GRAY ESCROW II INC			1,2	4.B FE	552,520	102.7500	565,125	550,000	552,493	0	(27)	0	0	5.375	5.315	MN	4,270	0	10/27/2021	11/15/2031

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
404119-CA-5	HCA INC			1,2	3.A FE	1,103,589	105.2500	1,147,225	1,090,000	1,102,935	0	(921)	0	0	3.500	3.326	MS	12,717	35,000	11/16/2021	09/01/2030
404280-BK-4	HSBC HOLDINGS PLC		D	2,5	1.G FE	1,000,000	108.1321	1,081,321	1,000,000	1,000,000	0	0	0	0	4.041	4.041	MS	12,123	40,410	03/06/2017	03/13/2028
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	991,040	134.2635	1,342,635	1,000,000	991,583	0	94	0	0	4.500	4.548	JJ	22,500	45,000	04/06/2017	07/01/2057
41242*-BR-2	HARDWOOD FUNDING, LLC				1.G FE	1,000,000	103.5500	1,035,500	1,000,000	1,000,000	0	0	0	0	2.600	2.600	N/A	25,567	26,000	02/01/2020	06/07/2027
41975*-AU-9	HAWAII ELECTRIC LIGHT COMPANY, INC.				2.A	1,000,000	102.4800	1,024,800	1,000,000	1,000,000	0	0	0	0	3.280	3.280	N/A	15,124	15,124	10/14/2020	01/15/2041
419866-J*-0	HAWAIIAN ELECTRIC COMPANY, INC.				2.A	1,000,000	113.6500	1,136,500	1,000,000	1,000,000	0	0	0	0	3.960	3.960	N/A	6,600	39,600	04/28/2020	05/01/2050
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	2,044,460	124.8156	2,496,312	2,000,000	2,040,610	0	(918)	0	0	4.350	4.217	MS	22,233	87,000	05/16/2017	03/29/2047
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	1,091,113	99.1250	1,080,463	1,090,000	1,091,014	0	(99)	0	0	3.625	3.614	FA	14,927	20,211	11/16/2021	02/15/2032
438516-AR-7	HONEYWELL INTERNATIONAL INC			1	1.F FE	903,998	136.8340	1,026,255	750,000	859,262	0	(5,478)	0	0	5.700	4.317	MS	12,588	42,750	03/16/2012	03/15/2036
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4.B FE	615,712	111.7500	620,213	555,000	602,542	0	(8,185)	0	0	6.625	4.530	FA	15,320	31,535	09/20/2021	08/01/2026
45031U-CJ-8	ISTAR INC			1,2	3.B FE	1,095,811	103.8750	1,132,238	1,090,000	1,094,981	0	(964)	0	0	5.500	5.229	FA	22,648	60,753	11/16/2021	02/15/2026
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	1,116,462	102.5000	1,117,250	1,090,000	1,112,279	0	(3,461)	0	0	5.250	4.770	MN	7,312	54,206	11/16/2021	05/15/2027
452308-AQ-2	ILLINOIS TOOL WORKS INC			1,2	1.E FE	2,270,860	129.9890	2,599,780	2,000,000	2,199,143	0	(6,699)	0	0	4.875	4.120	MS	28,708	97,500	03/01/2012	09/15/2041
459200-HP-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	736,733	103.9177	779,383	750,000	745,214	0	2,879	0	0	3.375	3.794	FA	10,547	25,313	12/10/2018	08/01/2023
461127-F*-8	INTERTEK FINANCE PLC		C		2.A	1,000,000	100.6300	1,006,300	1,000,000	1,000,000	0	0	0	0	2.080	2.080	N/A	1,676	20,800	06/18/2020	12/02/2025
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	1,107,195	102.8750	1,121,338	1,090,000	1,106,070	0	(1,125)	0	0	4.875	4.629	MS	15,646	25,350	11/16/2021	09/15/2029
46647P-AM-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,434,375	107.3288	2,683,220	2,500,000	2,451,082	0	5,955	0	0	3.509	3.829	JJ	38,502	87,725	02/05/2019	01/23/2029
478160-AL-8	JOHNSON & JOHNSON				1.A FE	411,600	128.1510	512,604	400,000	406,376	0	(414)	0	0	4.950	4.767	MN	2,530	19,800	06/23/2003	05/15/2033
478160-AL-8	JOHNSON & JOHNSON	SD			1.A FE	1,646,400	128.1510	2,050,416	1,600,000	1,625,548	0	(1,660)	0	0	4.950	4.766	MN	10,120	79,200	06/23/2003	05/15/2033
48121@-AH-4	JRD HLDGS LLC 2.63 18NOV30				2.B PL	1,000,000	101.3600	1,013,600	1,000,000	1,000,000	0	0	0	0	2.630	2.630	N/A	3,141	26,300	10/28/2020	11/18/2030
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	2,228,648	123.6521	2,782,172	2,250,000	2,230,484	0	425	0	0	4.150	4.206	MN	15,563	93,375	04/25/2017	05/01/2047
48666K-AY-5	KB HOME			1,2	3.B FE	1,146,854	108.7500	1,185,375	1,090,000	1,140,341	0	(4,978)	0	0	4.800	4.059	MN	6,685	49,560	11/16/2021	11/15/2029
494368-BG-7	KIMBERLY-CLARK CORP			1	1.F FE	1,237,800	136.0387	1,360,387	1,000,000	1,184,582	0	(6,365)	0	0	5.300	3.921	MS	17,667	53,000	02/14/2012	03/01/2041
494550-AT-3	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	920,390	125.1499	1,251,499	1,000,000	936,326	0	2,968	0	0	5.800	6.527	MS	17,078	58,000	09/02/2015	03/15/2035
49456B-AQ-4	KINDER MORGAN INC			1,2	2.B FE	997,590	123.0282	1,230,282	1,000,000	997,733	0	40	0	0	5.200	5.216	MS	17,333	52,000	02/22/2018	03/01/2048
50076Q-AR-7	KRAFT HEINZ FOODS CO				3.A FE	1,494,738	146.9457	1,836,821	1,250,000	1,446,744	0	(6,852)	0	0	6.875	5.447	JJ	37,001	85,938	06/25/2013	01/26/2039
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC				2.A PL	1,000,000	103.4900	1,034,900	1,000,000	1,000,000	0	0	0	0	3.360	3.359	JD	16,893	16,800	02/01/2020	06/30/2045
50512#-AG-7	LA STADIUM FINANCE COMPANY, LLC				2.A PL	1,000,000	111.0200	1,110,200	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	10,111	40,000	04/01/2020	03/31/2030
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.B FE	1,093,858	102.2500	1,114,525	1,090,000	1,093,648	0	(210)	0	0	4.750	4.696	JD	2,301	24,737	11/16/2021	06/15/2029
53621@-AU-0	LION INDUSTRIAL PROPERTIES LP				2.A	1,000,000	101.9900	1,019,900	1,000,000	1,000,000	0	0	0	0	2.820	2.820	N/A	1,567	28,200	05/21/2020	06/11/2030
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	4.A FE	521,160	107.2500	514,800	480,000	514,294	0	(5,352)	0	0	5.500	3.922	AO	5,573	24,200	06/28/2021	04/15/2027
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PARTNERS			1,2	3.C FE	1,178,504	113.2500	1,194,788	1,055,000	1,151,450	0	(15,862)	0	0	5.750	3.668	FA	25,276	52,038	11/16/2021	02/01/2027
56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST				1.F FE	1,000,000	109.4100	1,094,100	1,000,000	1,000,000	0	0	0	0	3.350	3.350	JD	1,954	33,500	04/17/2020	12/10/2029
58013M-EN-0	MCDONALD'S CORP			1	2.A FE	697,703	111.2339	834,254	750,000	708,475	0	1,307	0	0	3.700	4.107	FA	10,483	27,750	03/27/2012	02/15/2042
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	1,598,010	122.6913	1,840,370	1,500,000	1,579,407	0	(4,328)	0	0	4.700	4.181	JD	4,308	70,500	05/09/2017	12/09/2035
58174#-AF-1	MCKINSEY & COMPANY, INC.				1.E PL	1,000,000	97.5900	975,900	1,000,000	1,000,000	0	0	0	0	2.700	2.700	N/A	1,500	27,000	05/22/2020	06/11/2027
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	999,580	109.2115	1,092,115	1,000,000	999,824	0	41	0	0	4.125	4.130	MN	5,271	41,250	10/29/2015	11/15/2025
585055-BT-2	MEDTRONIC INC			1	1.G FE	748,070	123.1533	881,778	716,000	741,543	0	(1,442)	0	0	4.375	4.024	MS	9,223	31,325	02/02/2017	03/15/2035
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1.D FE	305,796	133.4722	400,417	300,000	304,748	0	(133)	0	0	5.000	4.877	JJ	7,500	15,000	01/06/2012	07/01/2042
59217G-AX-7	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	673,218	102.4033	716,823	700,000	696,446	0	3,350	0	0	3.000	3.509	JJ	9,975	21,000	03/19/2014	01/10/2023
595620-AU-9	MIDAMERICAN ENERGY CO			1,2	1.E FE	1,490,850	123.3258	1,849,887	1,500,000	1,491,326	0	163	0	0	4.250	4.286	JJ	29,396	63,750	01/07/2019	07/15/2049
604059-AE-5	3M CO			1	1.E FE	3,059,375	125.4427	3,136,068	2,500,000	2,704,776	0	(28,144)	0	0	6.375	4.814	FA	60,208	159,375	06/19/2003	02/15/2028
629377-CH-3	NRG ENERGY INC			1,2	3.A FE	1,150,423	106.2500	1,158,125	1,090,000	1,137,890	0	(9,266)	0	0	5.250	4.074	JD	2,543	54,469	11/16/2021	06/15/2029
63636#-AE-6	National Hockey League Nts due 2026				2.A PL	1,000,000	103.5200	1,035,200	1,000,000	1,000,000	0	0	0	0	2.820	2.820	N/A	27,808	26,555	12/15/2020	01/06/2026
63938C-AK-4	NAVIENT CORP			1,2	3.C FE	1,092,688	102.0000	1,111,800	1,090,000	1,092,844	0	(94)	0	0	5.000	4.925	MS	16,047	50,000	11/16/2021	03/15/2027
64110L-AS-5	NETFLIX INC			1	3.A FE	1,162,782	114.0000	1,202,700	1,055,000	1,147,413	0	(10,668)	0	0	4.875	3.305	AO	10,858	45,825	11/16/2021	04/15/2028
644188-BF-0	NEW ENGLAND POWER CO			1,2	2.A FE	1,489,890	109.1230	1,636,845	1,500,000	1,490,686	0	207	0	0	3.800	3.838	JD	4,117	57,000	11/30/2017	12/05/2047
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL			1	1.C FE	200,000	122.0955	244,191	200,000	200,000	0	0	0	0	4.024	4.024	FA	3,353	8,048	01/29/2015	08/01/2045
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL	SD		1	1.C FE	100,000	122.0955	122,096	100,000	100,000	0	0	0	0	4.024	4.024	FA	1,677	4,024	01/29/2015	08/01/2045
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL	SD		1	1.C FE	2,499,900	130.4621	3,261,553	2,500,000	2,500,008	0	0	0	0	4.063	4.063	FA	42,323	101,575	06/21/2016	08/01/2056
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	1,125,127	103.8750	1,132,238	1,090,000	1,114,090	0	(8,332)	0	0	4.250	3.235	JJ	21,361	39,950	11/16/2021	07/15/2024
654106-AD-5	NIKE INC			1,2	1.E FE	2,492,725	114.7939	2,869,848	2,500,000	2,494,105	0	180	0	0	3.625	3.641	MN	15,104	90,625	04/23/2013	05/01/2043
65473P-AJ-4	NISOURCE INC			1,2	2.B FE	996,310	107.7658	1,077,658	1,000,000	996,865	0	317	0	0	3.600	3.644	MN	6,000	36,000	04/07/2020	05/01/2030

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
654730-BG-7	NISOURCE INC			1,2	2.B FE	1,997,840	112.5687	2,251,374	2,000,000	1,998,046	0	42	0	0	3.950	3.956	MS	19,969	79,000	09/05/2017	03/30/2048
655844-BH-0	NORFOLK SOUTHERN CORP			1	2.A FE	2,403,140	125.7802	2,515,604	2,000,000	2,375,449	0	(12,995)	0	0	4.837	3.511	AO	24,185	96,740	10/24/2019	10/01/2041
655844-BY-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	1,493,115	119.7077	1,795,616	1,500,000	1,493,627	0	212	0	0	4.150	4.159	FA	21,269	62,250	02/13/2018	02/28/2048
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,742,983	115.3912	2,019,346	1,750,000	1,744,091	0	575	0	0	4.400	4.449	MN	12,833	77,000	03/19/2020	05/01/2030
667274-AC-8	NORTHWELL HEALTHCARE INC			1,2	1.G FE	4,533,750	119.2496	5,366,232	4,500,000	4,530,970	0	(696)	0	0	4.260	4.215	MN	31,950	191,700	10/18/2017	11/01/2047
668074-H*-1	NORTHWESTERN CORPORATION				1.G FE	1,000,000	106.1000	1,061,000	1,000,000	1,000,000	0	0	0	0	3.210	3.210	MN	4,102	32,100	04/14/2020	05/15/2030
674003-B#-4	OAKTREE CAPITAL MANAGEMENT, L.P.				1.G FE	1,000,000	111.0800	1,110,800	1,000,000	1,000,000	0	0	0	0	3.640	3.640	JJ	16,077	36,400	05/01/2020	07/22/2030
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE	747,615	114.3683	857,762	750,000	747,820	0	49	0	0	3.850	3.868	FA	10,908	28,875	08/08/2017	08/15/2047
68235P-AF-5	ONE GAS INC			1,2	2.A FE	4,180,640	124.5132	4,980,528	4,000,000	4,167,346	0	(4,598)	0	0	4.658	4.357	FA	77,633	186,320	12/04/2018	02/01/2044
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	539,772	98.5000	546,675	555,000	540,491	0	719	0	0	4.000	4.360	AO	4,687	11,100	09/20/2021	10/15/2030
68622T-AA-9	ORGANON & CO			1,2	3.B FE	1,107,075	101.8750	1,110,438	1,090,000	1,106,880	0	(194)	0	0	4.125	4.023	AO	7,619	23,389	11/16/2021	04/30/2028
693304-AS-6	PECO ENERGY CO			1,2	1.E FE	2,011,440	119.2376	2,384,752	2,000,000	2,010,718	0	(290)	0	0	4.150	4.113	AO	20,750	83,000	02/05/2019	10/01/2044
69351U-AN-3	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	2,405,400	128.2968	2,565,936	2,000,000	2,315,920	0	(10,893)	0	0	5.200	4.006	JJ	47,956	104,000	03/06/2012	07/15/2041
69352P-AM-5	PPL CAPITAL FUNDING INC			1,2	2.B FE	740,940	117.2547	879,410	750,000	741,678	0	181	0	0	4.000	4.070	MS	8,833	30,000	09/06/2017	09/15/2047
69353R-FG-8	PNC BANK NA			2	1.F FE	704,393	107.0644	802,983	750,000	718,765	0	4,701	0	0	3.100	3.908	AO	4,263	23,250	10/23/2018	10/25/2027
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	500,000	106.2830	531,415	500,000	500,000	0	0	0	0	3.192	3.192	JJ	7,980	15,960	01/22/2020	07/01/2049
705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE, INC.				1.D FE	1,000,000	97.1800	971,800	1,000,000	1,000,000	0	0	0	0	2.340	2.340	N/A	20,085	13,195	02/09/2021	09/15/2051
713448-DV-7	PEPSICO INC			1,2	1.E FE	995,670	123.7441	1,237,441	1,000,000	996,054	0	88	0	0	4.000	4.025	MN	6,556	40,000	04/27/2017	05/02/2047
720186-AG-0	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	999,520	120.5112	1,205,112	1,000,000	999,596	0	11	0	0	4.650	4.653	FA	19,375	46,500	07/29/2013	08/01/2043
736508-R@-3	PORTLAND GENERAL ELECTRIC COMPANY				1.F FE	1,000,000	106.5000	1,065,000	1,000,000	1,000,000	0	0	0	0	3.150	3.150	JJ	14,525	31,500	04/08/2020	07/15/2030
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	580,450	105.0000	582,750	555,000	576,621	0	(3,167)	0	0	5.500	4.629	JD	1,357	29,068	09/20/2021	12/15/2029
740816-AH-6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	645,659	136.0953	728,110	535,000	635,649	0	(3,735)	0	0	4.875	3.500	AO	5,506	26,081	03/25/2019	10/15/2040
74151#-AN-8	PRICEWATERHOUSECOOPERS LLP				1.D YE	1,000,000	102.5100	1,025,100	1,000,000	1,000,000	0	0	0	0	3.430	3.430	N/A	10,290	34,872	06/09/2020	09/13/2030
74340*-AT-1	PROLOGIS TARGETED US LOGISTICS FUND LP,				2.B FE	1,000,000	101.3200	1,013,200	1,000,000	1,000,000	0	0	0	0	2.750	2.750	N/A	12,681	27,958	05/28/2020	07/15/2032
74340*-AX-2	PROLOGIS TARGETED US LOGISTICS FUND LP,				1.G PL	1,000,000	98.4700	984,700	1,000,000	1,000,000	0	0	0	0	2.320	2.320	N/A	5,864	12,567	03/02/2021	03/30/2031
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.E FE	868,350	127.3960	955,470	750,000	831,993	0	(4,441)	0	0	5.250	4.182	JJ	19,688	39,375	03/22/2012	07/01/2035
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	999,270	112.5175	1,125,175	1,000,000	999,326	0	16	0	0	3.600	3.604	JD	3,000	36,000	12/04/2017	12/01/2047
74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,245,250	110.3683	1,379,604	1,250,000	1,246,788	0	442	0	0	3.700	3.746	MN	7,708	46,250	05/02/2018	05/01/2028
75625Q-AB-5	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	1,614,944	103.9888	1,663,821	1,600,000	1,602,645	0	(1,686)	0	0	3.625	3.511	MS	16,111	58,000	09/26/2013	09/21/2023
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	586,595	104.5000	579,975	555,000	579,521	0	(5,355)	0	0	5.500	4.103	MS	7,716	28,738	09/20/2021	09/30/2027
797440-BQ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	746,108	115.3241	864,931	750,000	746,874	0	95	0	0	4.300	4.331	AO	8,062	32,250	03/19/2012	04/01/2042
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		C	1	1.E FE	2,508,503	135.6643	3,052,447	2,250,000	2,459,775	0	(7,125)	0	0	5.500	4.731	MS	33,000	123,750	12/11/2013	03/25/2040
82415@-AD-7	SHERMAN FINANCIAL GROUP LLC				2.B PL	2,000,000	99.7100	1,994,200	2,000,000	2,000,000	0	0	0	0	4.470	4.470	N/A	19,370	89,400	10/05/2020	10/13/2027
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	521,220	123.6590	618,295	500,000	519,348	0	(441)	0	0	4.200	3.956	MS	6,125	21,000	05/22/2017	03/16/2047
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	1,102,952	100.5000	1,095,450	1,090,000	1,102,196	0	(756)	0	0	4.000	3.815	JJ	23,011	0	11/16/2021	07/15/2028
83416M-A*-6	SLR SENIOR INVESTMENT CORP.				2.B FE	1,000,000	104.8800	1,048,800	1,000,000	1,000,000	0	0	0	0	3.900	3.900	MS	9,858	39,000	03/16/2020	03/31/2025
842400-FT-5	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE	1,004,750	104.2674	1,042,674	1,000,000	1,003,691	0	(126)	0	0	3.900	3.873	JD	3,250	39,000	11/21/2011	12/01/2041
843830-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE, INC.				2.B FE	1,000,000	106.8400	1,068,400	1,000,000	1,000,000	0	0	0	0	3.790	3.790	JJ	17,581	37,900	05/13/2020	07/14/2030
845467-AT-6	SOUTHWESTERN ENERGY CO			1,2	3.B FE	105,000	105.2500	110,513	105,000	105,000	0	0	0	0	4.750	4.749	FA	125	0	12/08/2021	02/01/2032
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	498,825	106.6041	533,021	500,000	499,701	0	126	0	0	4.750	4.779	MS	6,993	23,750	09/16/2013	03/15/2024
85172F-AM-1	ONEMAIN FINANCE CORP			1	3.B FE	1,258,810	111.2500	1,214,850	1,092,000	1,224,199	0	(34,611)	0	0	6.875	2.888	MS	22,105	68,750	11/16/2021	03/15/2025
85771P-AE-2	EQUINOR ASA		C	1	1.D FE	2,224,320	119.9100	2,398,200	2,000,000	2,176,965	0	(5,987)	0	0	4.250	3.622	MN	8,972	85,000	11/14/2012	11/23/2041
86614R-AN-7	SUMMIT MATERIALS LLC			1,2	4.A FE	584,124	104.2500	578,588	555,000	579,225	0	(4,899)	0	0	5.250	3.968	JJ	13,436	13,965	09/20/2021	01/15/2029
86765L-AT-4	SUNOCO LP			1,2	3.C FE	1,123,588	101.0000	1,100,900	1,090,000	1,121,063	0	(2,526)	0	0	4.500	4.095	MN	6,268	45,354	11/16/2021	05/15/2029
87054#-AA-6	W; SWEETWATER ROYALTIES L 5.32 30SEP40				2.B PL	985,290	124.7500	1,229,150	985,290	985,290	0	0	0	0	5.320	5.321	N/A	35,091	50,111	08/19/2020	09/30/2040
87264A-CC-7	T-MOBILE USA INC			1,2	3.A FE	1,094,612	100.1391	1,091,516	1,090,000	1,094,103	0	(509)	0	0	2.250	2.149	FA	9,265	13,715	11/16/2021	02/15/2026
87612E-BF-2	TARGET CORP			1	1.F FE	994,200	117.6692	1,176,692	1,000,000	994,883	0	129	0	0	3.625	3.657	AO	7,653	36,250	04/04/2016	04/15/2046
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	1,134,330	109.8750	1,197,638	1,090,000	1,130,660	0	(3,289)	0	0	5.125	4.558	FA	23,276	47,842	11/16/2021	08/01/2030
89153V-AG-4	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	1,012,590	104.9739	1,049,739	1,000,000	1,002,962	0	(1,378)	0	0	3.700	3.548	JJ	17,061	37,000	02/11/2014	01/15/2024
89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE	1,000,000	108.7826	1,087,826	1,000,000	1,000,000	0	0	0	0	3.455	3.455	FA	12,668	34,550	02/11/2019	02/19/2029
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,496,385	106.4408	1,596,612	1,500,000	1,498,199	0	510	0	0	3.400	3.439	AO	10,908	51,000	04/10/2018	04/14/2025
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,499,595	104.6603	1,569,905	1,500,000	1,499,828	0	81	0	0	3.350	3.356	JJ	24,148	50,250	01/03/2019	01/08/2024
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2.A FE	1,379,625	130.4600	1,630,750	1,250,000	1,348,251	0	(4,633)	0	0	5.850	5.067	MS	21,531	73,125	12/10/2013	03/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	592,315	103.7500	575,813	555,000	574,774	0	(10,546)	0	0	6.250	3.915	MS	10,214	31,938	09/20/2021	03/15/2026
904764-AH-0	UNILEVER CAPITAL CORP			1	1.E FE	1,225,734	134.2094	1,516,566	1,130,000	1,184,520	0	(3,627)	0	0	5.900	5.310	MN	8,519	66,670	05/25/2005	11/15/2032
904764-AH-0	UNILEVER CAPITAL CORP	SD		1	1.E FE	130,166	134.2094	161,051	120,000	125,796	0	(386)	0	0	5.900	5.309	MN	905	7,080	05/25/2005	11/15/2032
907818-EN-4	UNION PACIFIC CORP			1,2	2.A FE	3,142,890	118.1258	3,543,774	3,000,000	3,129,780	0	(3,140)	0	0	4.000	3.731	AO	25,333	120,000	06/27/2017	04/15/2047
911312-AN-6	UNITED PARCEL SERVICE INC			1,2	1.G FE	1,166,060	130.6568	1,306,568	1,000,000	1,127,171	0	(4,665)	0	0	4.875	3.899	MN	6,229	48,750	02/23/2012	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	1,486,845	113.1870	1,697,805	1,500,000	1,488,293	0	294	0	0	3.400	3.447	MN	6,517	51,000	10/19/2016	11/15/2046
911312-BY-1	UNITED PARCEL SERVICE INC			1,2	1.G FE	996,230	117.5972	1,175,972	1,000,000	996,789	0	315	0	0	4.450	4.497	AO	11,125	44,500	03/19/2020	04/01/2030
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	1,151,263	105.0000	1,144,500	1,090,000	1,135,666	0	(13,959)	0	0	4.875	3.071	JJ	24,502	36,075	11/16/2021	01/15/2028
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,275,213	129.6616	1,620,770	1,250,000	1,266,020	0	(812)	0	0	5.400	5.265	MN	11,250	67,500	05/26/2005	05/01/2035
913017-BK-4	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	933,090	137.7457	1,033,093	750,000	881,060	0	(6,396)	0	0	6.050	4.400	JD	3,781	45,375	03/14/2012	06/01/2036
913017-CJ-6	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,491,435	111.8845	1,678,268	1,500,000	1,492,316	0	184	0	0	3.750	3.782	MN	9,375	56,250	10/27/2016	11/01/2046
91324P-CQ-3	UNITEDHEALTH GROUP INC			1	1.G FE	1,116,030	124.3966	1,243,966	1,000,000	1,093,230	0	(5,206)	0	0	4.625	3.741	JJ	21,326	46,250	04/18/2017	07/15/2035
91324P-DQ-2	UNITEDHEALTH GROUP INC			1,2	1.G FE	3,535,445	128.3678	4,557,057	3,550,000	3,536,193	0	260	0	0	4.450	4.475	JD	7,021	157,975	12/13/2018	12/15/2048
92203#-AX-6	THE VANGUARD GROUP, INC.				1.G FE	1,000,000	98.5400	985,400	1,000,000	1,000,000	0	0	0	0	3.050	3.050	FA	10,929	30,754	07/31/2020	08/22/2050
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,495,395	105.6491	1,584,737	1,500,000	1,496,116	0	407	0	0	3.150	3.186	MS	12,994	47,250	03/17/2020	03/22/2030
92838@-AA-1	VISTA RIDGE LLC AND CENTRAL TEXAS REGION				1.F PL	981,504	99.5100	976,695	981,504	981,504	0	0	0	0	2.570	2.570	N/A	13,803	18,918	11/19/2020	10/14/2049
949746-SH-5	WELLS FARGO & CO				2.A FE	3,833,080	105.0777	4,203,108	4,000,000	3,908,240	0	17,230	0	0	3.000	3.523	AO	22,667	120,000	05/09/2017	10/23/2026
958102-AM-7	WESTERN DIGITAL CORP			1,2	2.C FE	1,129,085	109.2500	1,190,825	1,090,000	1,124,084	0	(6,436)	0	0	4.750	3.832	FA	19,559	47,500	11/16/2021	02/15/2026
95984*-AA-8	WESTERN VISTA SOLAR HL				2.C PL	981,904	101.0200	991,920	981,904	981,904	0	0	0	0	3.460	3.461	N/A	22,744	26,613	10/19/2020	03/31/2040
97314@-AB-1	WIND ENERGY TRANSMISSION TEXAS, LLC				1.F PL	977,778	98.2900	961,058	977,778	977,778	0	0	0	0	2.680	2.680	N/A	8,335	21,400	10/28/2020	12/07/2040
976656-CE-6	WISCONSIN ELECTRIC POWER CO			1,2	1.G FE	1,792,836	107.9255	1,942,659	1,800,000	1,794,254	0	180	0	0	3.650	3.672	JD	2,920	65,700	12/05/2012	12/15/2042
98389B-AY-6	XCEL ENERGY INC			1,2	2.A FE	1,495,050	107.3506	1,610,259	1,500,000	1,495,866	0	417	0	0	3.400	3.438	JD	4,250	51,000	03/27/2020	06/01/2030
C4862#-AE-2	ISLAND TIMBERLANDS FINANCE CORP.		C		2.A PL	1,000,000	102.2000	1,022,000	1,000,000	1,000,000	0	0	0	0	2.530	2.530	MS	8,433	25,591	06/23/2020	08/27/2027
F0405#-AH-4	ARTS ET TECHNIQUE DU PROGRES		C		1.G Z	2,000,000	114.9800	2,299,600	2,000,000	2,000,000	0	0	0	0	3.970	3.970	N/A	14,116	79,400	09/25/2020	10/27/2035
F7754#-AA-1	SAFRAN SA		C		2.A	1,000,000	105.5300	1,055,300	1,000,000	1,000,000	0	0	0	0	3.100	3.100	N/A	172	31,000	06/18/2020	06/29/2030
G2037*-AK-2	CHANEL LIMITED		C		1.D FE	1,000,000	102.2900	1,022,900	1,000,000	1,000,000	0	0	0	0	2.550	2.550	AO	5,525	25,500	10/02/2020	10/13/2032
G6363#-AL-1	NAC AVIATION 29 DESIGNATED ACTIVITY COMP		C		1.G Z	1,000,000	80.0000	800,000	1,000,000	1,000,000	0	0	0	0	4.120	4.120	N/A	14,191	30,242	02/27/2020	02/27/2027
G8090*-AB-3	First Omega Shipping Inc SPV		C		2.C	1,000,000	110.6700	1,106,700	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MS	12,767	38,300	03/13/2020	03/01/2032
G8655*-AB-0	TPG PARTNER HOLDINGS, L.P.				1.D PL	1,000,000	99.2900	992,900	1,000,000	1,000,000	0	0	0	0	3.470	3.470	N/A	8,771	36,724	08/28/2020	09/30/2035
L9082*-AR-0	TRAFIGURA FUNDING S.A.		C		2.A PL	1,000,000	106.5900	1,065,900	1,000,000	1,000,000	0	0	0	0	4.170	4.170	MS	11,120	41,700	02/27/2020	03/25/2027
N4281@-CJ-2	KONINKLIJKE VOPAK N.V.		C		1.G Z	1,000,000	108.8100	1,088,100	1,000,000	1,000,000	0	0	0	0	4.070	4.070	N/A	8,140	49,518	10/01/2020	12/19/2028
Q3079#-AG-3	DALRYMPLE BAY FINANCE PTY LTD		C		2.B FE	2,000,000	114.6800	2,293,600	2,000,000	2,000,000	0	0	0	0	4.352	4.352	JD	7,012	87,040	09/23/2020	12/02/2032
Q3393*-AM-3	ELECTRANET PTY LTD		C		2.B	2,137,760	107.1900	2,143,800	2,000,000	2,124,813	0	(12,947)	0	0	3.540	2.350	N/A	26,157	35,400	03/16/2021	08/18/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						295,251,829	XXX	323,886,801	285,895,864	293,059,807	0	(462,403)	0	0	XXX	XXX	XXX	3,311,362	11,148,405	XXX	XXX
52523K-AG-9	LXS 2006-17 F41 - RMBS			4	5.A FE	314,186	98.2033	651,261	663,176	500,529	0	(3,737)	0	0	6.230	21.375	MON	3,443	32,647	10/04/2006	11/25/2036
73316P-CL-2	POPLR 2005-2 M2 - RMBS			4	6. FE	360,269	67.0413	505,089	753,400	333,237	0	58,587	0	0	5.717	9.609	MON	3,589	22,544	08/21/2006	04/25/2035
89173F-AB-6	TPMT 2017-1 A2 - RMBS			4	1.A FE	1,006,563	102.7286	1,027,286	1,000,000	1,003,532	0	(2,383)	0	0	3.500	3.323	MON	2,917	35,000	04/06/2020	10/25/2056
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,681,018	XXX	2,183,636	2,416,576	1,837,298	0	52,467	0	0	XXX	XXX	XXX	9,949	90,191	XXX	XXX
05526Q-AA-4	BAMLL 2015-200P A - CMBS			4	1.A FE	973,398	104.1250	1,041,250	1,000,000	985,987	0	3,543	0	0	3.218	3.662	MON	2,682	32,180	05/09/2018	04/15/2033
06035R-AU-0	BANK 2018-BNK14 AS - CMBS			4	1.A FE	2,832,475	113.1090	3,110,498	2,750,000	2,807,685	0	(8,002)	0	0	4.481	4.127	MON	10,269	123,228	09/18/2018	09/17/2060
065403-BF-3	BANK 2019-BNK17 AS - CMBS			4	1.B FE	1,802,357	110.0100	1,925,175	1,750,000	1,789,091	0	(4,991)	0	0	3.976	3.626	MON	5,798	69,580	03/21/2019	04/17/2052
065405-AF-9	BANK 2019-BNK16 AS - CMBS			4	1.A FE	1,029,953	112.3980	1,123,980	1,000,000	1,022,031	0	(2,871)	0	0	4.267	3.913	MON	3,556	42,670	02/01/2019	02/16/2052
06540T-AC-4	BANK 2018-BNK11 A2 - CMBS			4	1.A FE	1,009,998	108.8020	1,088,020	1,000,000	1,006,154	0	(992)	0	0	3.784	3.672	MON	3,153	37,840	04/13/2018	03/17/2061
08162T-BA-0	BMARK 2018-B7 A3 - CMBS			4	1.A FE	1,009,958	111.5290	1,115,290	1,000,000	1,006,414	0	(827)	0	0	4.241	4.121	MON	3,534	42,410	11/09/2018	05/16/2053
08162V-AG-3	BMARK 2019-B10 AM - CMBS			4	1.D FE	1,802,462	110.3750	1,931,563	1,750,000	1,789,242	0	(5,009)	0	0	3.979	3.628	MON	5,803	69,633	03/21/2019	03/17/2062
12508G-AX-4	CCUBS 2017-C1 AS - CMBS			4	1.D FE	1,029,928	107.9520	1,079,520	1,000,000	1,018,347	0	(2,991)	0	0	3.907	3.558	MON	3,256	39,070	11/21/2017	11/18/2050
12626L-BP-6	COMM 2013-CCRE11 B - CMBS			4	1.D FE	2,532,568	105.1245	2,365,302	2,250,000	2,313,914	0	(38,370)	0	0	5.111	3.413	MON	9,584	116,566	04/19/2016	08/12/2050
17322A-AD-4	CGCMT 2014-GC19 A4 - CMBS			4	1.A FE	2,018,326	104.7490	2,042,606	1,950,000	1,961,067	0	(6,086)	0	0	4.023	3.708	MON	6,538	78,449	04/09/2014	03/12/2047
17322A-AG-7	CGCMT 2014-GC19 B - CMBS			4	1.A FE	308,998	104.6700	314,010	300,000	301,962	0	(1,037)	0	0	4.805	4.459	MON	1,201	14,415	02/28/2014	03/12/2047
23312L-AT-5	DBJPM 2016-C1 AM - CMBS			4	1.A FE	2,059,980	104.9370	2,098,740	2,000,000	2,026,449	0	(6,330)	0	0	3.539	3.193	MON	5,898	70,780	03/31/2016	05/12/2049

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
36250S-AE-9	GSMS 2018-GS10 A5 - CMBS			4	1.A FE	3,604,879	112.8590	3,950,065	3,500,000	3,571,504	0	(10,213)	0	0	4.155	3.806	MON	12,119	145,425	07/18/2018	07/12/2051
36252S-AZ-0	GSMS 2019-GC38 AS - CMBS			4	1.C FE	1,802,360	111.1940	1,945,895	1,750,000	1,788,762	0	(4,954)	0	0	4.158	3.812	MON	6,064	72,765	02/13/2019	02/12/2052
36253P-AG-7	GSMS 2017-GS6 AS - CMBS			4	1.C FE	4,377,479	106.9040	4,543,420	4,250,000	4,322,162	0	(12,801)	0	0	3.638	3.296	MON	12,885	154,615	05/19/2017	05/12/2050
46361T-AG-7	ICOT 2013-IRV B - CMBS			4	1.A FE	1,400,391	102.0810	1,531,215	1,500,000	1,482,252	0	11,796	0	0	3.173	4.101	MON	2,776	48,259	01/10/2014	05/15/2048
46361T-AJ-1	ICOT 2013-IRV C - CMBS			4	1.A FE	965,004	101.6760	1,016,760	1,000,000	971,014	0	348	0	0	3.173	3.336	MON	1,851	32,172	05/07/2013	05/15/2048
46638U-AK-2	JPMCC 2012-C8 B - CMBS			4	1.B FE	1,076,242	100.6060	1,056,363	1,050,000	1,050,658	0	(3,263)	0	0	3.977	3.693	MON	3,480	41,755	09/27/2012	10/17/2045
46639N-AV-3	JPMBB 2013-C12 B - CMBS			4	1.D FE	1,795,538	101.9890	1,835,802	1,800,000	1,797,217	0	266	0	0	4.098	4.197	MON	6,147	74,812	06/14/2013	07/17/2045
46645U-AY-3	JPMCC 2016-JP4 B - CMBS			4	1.D FE	5,149,980	105.7900	5,289,500	5,000,000	5,077,648	0	(15,472)	0	0	4.053	3.702	MON	16,886	202,630	12/05/2016	12/17/2049
61691R-AH-9	MSC 2018-H4 AS - CMBS			4	1.D FE	3,347,277	113.8600	3,700,450	3,250,000	3,320,577	0	(9,253)	0	0	4.621	4.268	MON	12,515	150,183	12/14/2018	12/15/2051
90276Y-AH-6	UBSCM 2019-C16 AS - CMBS			4	1.C FE	1,029,999	109.4280	1,094,280	1,000,000	1,022,451	0	(2,872)	0	0	3.887	3.536	MON	3,239	38,872	03/27/2019	04/17/2052
90278L-BB-4	UBSCM 2018-C15 AS - CMBS			4	1.C FE	4,634,998	112.4950	5,062,275	4,500,000	4,598,019	0	(12,833)	0	0	4.672	4.317	MON	17,519	210,231	12/18/2018	12/15/2051
90353K-BB-4	UBSCM 2018-C13 AS - CMBS			4	1.C FE	1,029,997	113.2490	1,132,490	1,000,000	1,021,094	0	(2,894)	0	0	4.585	4.230	MON	3,821	45,853	09/21/2018	10/17/2051
92890P-AH-7	WFRBS 2013-C14 B - CMBS			4	1.F FE	514,972	101.6770	508,385	500,000	501,996	0	(1,593)	0	0	3.841	3.456	MON	1,600	19,205	05/22/2013	06/15/2046
92938V-AT-2	WFRBS 2014-C19 B - CMBS			4	1.D FE	617,966	103.7850	622,710	600,000	604,096	0	(2,198)	0	0	4.723	4.350	MON	2,361	28,338	03/10/2014	03/15/2047
95000A-AZ-0	WFCM 2015-P2 B - CMBS			4	1.E FE	2,317,478	105.7820	2,380,095	2,250,000	2,277,833	0	(7,240)	0	0	4.255	3.903	MON	7,978	95,737	12/08/2015	12/17/2048
95001R-AW-9	WFCM 2018-C48 A4 - CMBS			4	1.A FE	5,049,955	110.8800	5,544,000	5,000,000	5,032,781	0	(4,755)	0	0	4.037	3.917	MON	16,821	201,850	12/07/2018	01/17/2052
95001W-BE-7	WFCM 2019-C49 AS - CMBS			4	1.A FE	3,195,922	111.8060	3,469,340	3,103,000	3,171,809	0	(8,847)	0	0	4.244	3.892	MON	10,974	131,691	02/21/2019	03/15/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						60,320,837	XXX	63,918,998	58,803,000	59,640,216	0	(160,741)	0	0	XXX	XXX	XXX	200,309	2,431,214	XXX	XXX
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	1,391,908	130.2500	1,812,960	1,391,908	1,391,908	0	0	0	0	5.524	5.524	JD	3,417	76,889	04/13/2005	06/15/2050
05377R-CR-3	AESOP 2017-1 B - ABS			4	1.F FE	2,249,065	101.2201	2,277,452	2,250,000	2,250,127	0	410	0	0	3.410	3.446	MON	2,344	76,725	03/08/2017	09/20/2023
05588U-AA-0	HGVGI 19A A - RMBS			4	1.F FE	254,843	102.8858	262,264	254,908	254,854	0	4	0	0	3.280	3.282	MON	139	8,361	04/03/2019	09/26/2033
12510H-AD-2	CAUTO 2020-1 A4 - ABS			4	1.E FE	498,457	101.8817	507,923	498,542	498,488	0	16	0	0	3.190	3.215	MON	707	15,904	01/15/2020	02/15/2050
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	982,500	106.3683	1,045,068	982,500	982,500	0	0	0	0	3.668	3.668	JAJO	6,607	36,038	11/06/2019	10/25/2049
26113*-AA-7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/			1,2	1.F PL	350,000	99.0200	346,570	350,000	350,000	0	0	0	0	3.650	3.650	FA	4,578	6,388	02/05/2021	02/22/2041
26113@-AA-5	DYAL CAP PARTNERS IV A SER A SR NT 3.65			1,2	1.F PL	650,000	99.0200	643,630	650,000	650,000	0	0	0	0	3.650	3.650	FA	8,501	11,863	02/05/2021	02/22/2041
26746*-AA-2	DYAL III ISSUER B - ABS			1,2	1.G PL	364,932	104.5100	381,390	364,932	364,932	0	0	0	0	4.400	4.400	JD	714	16,012	06/12/2020	06/15/2040
26746@-AA-0	DYAL III ISSUER A - ABS			1,2	1.G PL	635,068	104.5100	663,710	635,068	635,068	0	0	0	0	4.400	4.400	JD	1,242	27,865	06/12/2020	06/15/2040
43284B-AA-0	HGVT 18A A - RMBS			4	1.A FE	407,488	102.6213	418,179	407,497	407,492	0	1	0	0	3.540	3.567	MON	240	14,425	09/11/2018	02/25/2032
55037L-AA-2	LUNRR 2020-1 A - ABS		C	4	2.B FE	820,240	96.6739	792,966	820,248	820,243	0	0	0	0	3.376	3.376	MON	1,231	27,692	02/18/2020	02/15/2045
82652K-AA-2	SRFC 171 A - RMBS			4	1.F FE	100,212	99.9991	100,218	100,219	100,213	0	2	0	0	2.910	2.932	MON	89	2,916	03/13/2017	03/20/2034
82652N-AA-6	SRFC 193 A - RMBS			4	1.A FE	350,040	100.5930	352,122	350,046	350,041	0	1	0	0	2.340	2.352	MON	250	8,299	10/17/2019	08/20/2036
88576N-AB-4	HENDR 2006-1 A2 - RMBS			4	1.B FE	998,003	107.3295	1,077,979	1,004,364	1,008,057	0	(472)	0	0	5.560	5.512	MON	2,482	55,843	03/14/2006	03/15/2047
92211M-AE-3	VDC 2018-2 A2 - ABS			4	1.G FE	1,163,000	102.5352	1,242,171	1,211,458	1,185,161	0	12,810	0	0	4.196	5.491	MON	2,259	50,833	03/19/2020	11/16/2043
92347Y-AC-8	VZOT 2019-A B - RMBS			4	1.A FE	499,847	101.2063	506,032	500,000	499,974	0	44	0	0	3.020	3.048	MON	461	15,100	03/05/2019	09/20/2023
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						11,715,602	XXX	12,430,634	11,771,690	11,749,057	0	12,815	0	0	XXX	XXX	XXX	35,263	451,153	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						368,969,285	XXX	402,420,069	358,887,130	366,286,377	0	(557,862)	0	0	XXX	XXX	XXX	3,556,883	14,120,962	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						416,974,904	XXX	463,918,877	397,219,028	413,149,920	0	(826,507)	0	0	XXX	XXX	XXX	4,880,597	17,031,210	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						17,595,260	XXX	18,831,844	18,325,739	17,614,123	0	(37,051)	0	0	XXX	XXX	XXX	60,409	695,710	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						60,366,377	XXX	63,966,970	58,850,604	59,686,651	0	(160,080)	0	0	XXX	XXX	XXX	200,462	2,432,958	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						13,910,246	XXX	14,923,529	13,791,690	13,912,733	0	7,788	0	0	XXX	XXX	XXX	55,095	563,318	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						508,846,788	XXX	561,641,220	488,187,062	504,363,427	0	(1,015,849)	0	0	XXX	XXX	XXX	5,196,563	20,723,197	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 56,037,209	1B $ 22,568,190	1C $ 57,861,008	1D $ 64,846,655	1E $ 46,860,224	1F $ 40,834,010	1G $ 73,049,190
1B	2A $ 52,857,836	2B $ 30,863,495	2C $ 12,477,188				
1C	3A $ 17,699,930	3B $ 10,195,107	3C $ 11,166,247				
1D	4A $ 2,803,871	4B $ 3,409,502	4C $ 0				
1E	5A $ 500,529	5B $ 0	5C $ 0				
1F	6 $ 333,237						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
013822-AE-1	ALCOA NEDERLAND HOLDING BV	C	11/16/2021	Various		270,051	250,000	2,332
019736-AG-2	ALLISON TRANSMISSION INC		11/16/2021	Various		247,719	250,000	2,929
025816-CN-7	AMERICAN EXPRESS CO		12/02/2021	Various		5,106,141	4,750,000	12,627
030981-AK-0	AMERIGAS PARTNERS LP		11/16/2021	Various		276,627	250,000	3,287
12737#-AA-9	CSFV CORE II, LLC		03/04/2021	Northern Trust Co		1,000,000	1,000,000	0
130789-#A-8	California Water Services Company Nts du		02/11/2021	Northern Trust Co		1,000,000	1,000,000	0
156700-BB-1	LUMEN TECHNOLOGIES INC		11/16/2021	Various		263,182	250,000	4,528
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		11/16/2021	Various		268,100	250,000	3,433
23918K-AS-7	DAVITA INC		09/20/2021	Various		140,593	135,000	1,222
26113*-AA-7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/		02/05/2021	Northern Trust Co		350,000	350,000	0
26113@-AA-5	DYAL CAP PARTNERS IV A SER A SR NT 3.65		02/05/2021	Northern Trust Co		650,000	650,000	0
29261A-AA-8	ENCOMPASS HEALTH CORP		09/20/2021	Various		141,287	135,000	852
29272W-AD-1	ENERGIZER HOLDINGS INC		09/20/2021	Various		136,908	135,000	1,894
29336T-AC-4	ENLINK MIDSTREAM LLC		11/16/2021	Various		257,316	250,000	3,641
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LTD	C	11/16/2021	Various		271,325	250,000	2,985
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		02/19/2021	Northern Trust Co		2,000,000	2,000,000	0
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC		11/16/2021	Various		1,092,267	1,090,000	522
35671D-CC-7	FREEPORT-MCMORAN INC		11/16/2021	Various		265,640	250,000	3,856
36168Q-AK-0	GFL ENVIRONMENTAL INC	C	11/16/2021	Various		257,016	250,000	1,423
389286-AA-3	GRAY ESCROW II INC		10/27/2021	Various		552,520	550,000	0
404119-CA-5	HCA INC		11/16/2021	Various		263,521	250,000	2,699
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC		11/16/2021	Various		1,091,113	1,090,000	1,285
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		09/20/2021	Various		152,644	135,000	1,254
45031U-CJ-8	ISTAR INC		11/16/2021	Various		259,202	250,000	4,560
451102-BZ-9	ICAHN ENTERPRISES LP		11/16/2021	Various		261,918	250,000	3,057
46284V-AF-8	IRON MOUNTAIN INC		11/16/2021	Various		1,107,195	1,090,000	2,977
48666K-AY-5	KB HOME		11/16/2021	Various		274,869	250,000	2,795
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LLLP		11/16/2021	Various		1,093,858	1,090,000	712
552953-CF-6	MGM RESORTS INTERNATIONAL		06/28/2021	Various		218,236	200,000	2,651
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PARTNERS		11/16/2021	Various		281,815	250,000	2,540
629377-CH-3	NRG ENERGY INC		11/16/2021	Various		272,030	250,000	2,226
63938C-AK-4	NAVIENT CORP		11/16/2021	Various		257,316	250,000	3,370
64110L-AS-5	NETFLIX INC		11/16/2021	Various		337,602	290,000	3,256
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		11/16/2021	Various		265,276	250,000	2,085
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C	09/20/2021	Various		636,269	655,000	6,246
68622T-AA-9	ORGANON & CO		11/16/2021	Various		1,107,075	1,090,000	1,137
705322-A@-4	Pedernales Electric Cooperative, Inc. Nt		02/09/2021	Northern Trust Co		1,000,000	1,000,000	0
73316P-CL-2	POPLR 2005-2 M2 - RMBS		11/01/2021	Direct		4,060	4,060	0
737446-AP-9	POST HOLDINGS INC		09/20/2021	Various		146,236	135,000	1,165
74340*-AX-2	PROLOGIS TARGETED US LOGISTICS FUND LP,		03/02/2021	Northern Trust Co		1,000,000	1,000,000	0
78466C-AC-0	SS&C TECHNOLOGIES INC		09/20/2021	Various		143,602	135,000	2,382
82967N-BJ-6	SIRIUS XM RADIO INC		11/16/2021	Various		1,102,952	1,090,000	623
845467-AT-6	SOUTHWESTERN ENERGY CO		12/08/2021	J P MORGAN SECURITIES		105,000	105,000	0
85172F-AM-1	ONEMAIN FINANCE CORP		11/16/2021	Various		1,258,810	1,092,000	24,582
86614R-AN-7	SUMMIT MATERIALS LLC		09/20/2021	Various		584,124	555,000	2,472
86765L-AR-8	SUNOCO LP		04/19/2021	Various		1,016,385	985,000	8,859
86765L-AT-4	SUNOCO LP		11/16/2021	Various		107,204	105,000	1,524
87264A-CC-7	T-MOBILE USA INC		11/16/2021	Various		1,094,612	1,090,000	8,047
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		11/16/2021	Various		274,418	250,000	1,178
893647-BE-6	TRANSDIGM INC		09/20/2021	Various		142,904	135,000	2,339
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		11/16/2021	Various		690,452	650,000	6,455
958102-AM-7	WESTERN DIGITAL CORP		11/16/2021	Various		278,656	250,000	4,310
Q3393*-AM-3	ELECTRANET PTY LTD	C	03/16/2021	SEAPORT GROUP SECURITIES, LLC		2,137,760	2,000,000	16,913
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						33,513,803	32,266,060	169,232
8399997. Total - Bonds - Part 3						33,513,803	32,266,060	169,232
8399998. Total - Bonds - Part 5						6,722,187	6,440,000	48,434
8399999. Total - Bonds						40,235,990	38,706,060	217,666
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						40,235,990	XXX	217,666

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179T-4P-7	G2 MA5330 - RMBS		12/01/2021	Paydown		198,734	198,734	203,330	202,610	0	(3,876)	0	(3,876)	0	198,734	0	0	0	3,774	07/20/2048
36200K-NJ-2	GN 603493 - RMBS		12/01/2021	Paydown		57,152	57,152	58,518	57,962	0	(810)	0	(810)	0	57,152	0	0	0	2,037	03/15/2033
36200N-AC-5	GN 604903 - RMBS		12/01/2021	Paydown		5,388	5,388	5,494	5,450	0	(62)	0	(62)	0	5,388	0	0	0	170	01/15/2034
36201S-VT-3	GN 592026 - RMBS		12/01/2021	Paydown		48,921	48,921	50,091	49,481	0	(560)	0	(560)	0	48,921	0	0	0	449	06/15/2033
36201Y-LG-9	GN 607027 - RMBS		12/01/2021	Paydown		14,200	14,200	14,586	14,430	0	(230)	0	(230)	0	14,200	0	0	0	428	01/15/2034
36205X-D5-0	GN 403424 - RMBS		12/01/2021	Paydown		15,064	15,064	15,424	15,293	0	(229)	0	(229)	0	15,064	0	0	0	516	10/15/2033
3620A2-KL-9	GN 716799 - RMBS		12/01/2021	Paydown		15,024	15,024	15,578	15,586	0	(562)	0	(562)	0	15,024	0	0	0	406	04/15/2039
3620AD-NY-4	GN 726807 - RMBS		12/01/2021	Paydown		30,537	30,537	31,282	31,331	0	(793)	0	(793)	0	30,537	0	0	0	776	09/15/2039
36241K-V8-8	GN 782439 - RMBS		12/01/2021	Paydown		9,631	9,631	9,998	9,988	0	(357)	0	(357)	0	9,631	0	0	0	290	10/15/2038
36290R-V3-4	GN 615434 - RMBS		12/01/2021	Paydown		3,702	3,702	3,774	3,773	0	(70)	0	(70)	0	3,702	0	0	0	111	08/15/2033
36290S-P5-4	GN 616144 - RMBS		12/01/2021	Paydown		28,420	28,420	29,193	28,884	0	(463)	0	(463)	0	28,420	0	0	0	670	12/15/2033
36291B-D5-3	GN 623024 - RMBS		12/01/2021	Paydown		4,806	4,806	4,937	4,890	0	(84)	0	(84)	0	4,806	0	0	0	145	01/15/2034
36291K-BU-0	GN 630151 - RMBS		12/01/2021	Paydown		3,701	3,701	3,774	3,756	0	(55)	0	(55)	0	3,701	0	0	0	96	07/15/2034
36291P-BC-9	GN 633735 - RMBS		12/01/2021	Paydown		69,381	69,382	70,563	70,224	0	(842)	0	(842)	0	69,382	0	0	0	779	10/15/2034
36291T-AQ-1	GN 637315 - RMBS		12/01/2021	Paydown		44,776	44,776	45,755	45,577	0	(802)	0	(802)	0	44,776	0	0	0	1,192	12/15/2034
36295Q-CN-8	GN 676977 - RMBS		12/01/2021	Paydown		16,508	16,508	17,088	17,073	0	(565)	0	(565)	0	16,508	0	0	0	407	05/15/2038
38376G-M8-0	GNR 2011-058 C - CMBS		12/01/2021	Paydown		456,272	456,272	436,488	438,728	0	17,544	0	17,544	0	456,272	0	0	0	8,528	08/16/2051
64908Q-AA-9	NEW VALLEY GENERATION V - ABS		01/15/2021	Maturity @ 100.00		232,798	232,796	232,117	232,793	0	3	0	3	0	232,796	0	2	2	5,737	01/15/2021
0599999. Subtotal - Bonds - U.S. Governments						1,255,017	1,255,015	1,247,991	1,247,828	0	7,187	0	7,187	0	1,255,015	0	2	2	26,511	XXX
68609T-NP-9	OREGON ST		04/19/2021	PERSHING DIV OF DLJ SEC LNDING		522,390	500,000	500,000	500,000	0	0	0	0	0	500,000	0	22,390	22,390	7,050	11/01/2038
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						522,390	500,000	500,000	500,000	0	0	0	0	0	500,000	0	22,390	22,390	7,050	XXX
040654-YD-1	ARIZONA ST TRANSN BRD HWY REV		02/02/2021	PERSHING DIV OF DLJ SEC LNDING		545,280	500,000	509,500	508,788	0	(76)	0	(76)	0	508,712	0	36,568	36,568	9,366	07/01/2038
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV		09/15/2021	Call @ 100.00		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	9,663	11/15/2025
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		04/16/2021	Call @ 100.00		15,000	15,000	19,978	19,107	0	(46)	0	(46)	0	19,061	0	(4,061)	(4,061)	0	05/15/2040
16772P-BC-9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		12/01/2021	Call @ 100.00		300,000	300,000	312,453	301,399	0	(1,399)	0	(1,399)	0	300,000	0	0	0	15,750	12/01/2036
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV		02/02/2021	J P MORGAN SECURITIES		535,000	500,000	500,920	500,896	0	(4)	0	(4)	0	500,893	0	34,107	34,107	3,867	11/01/2038
3131WQ-2W-6	FH ZJ0789 - RMBS		12/01/2021	Paydown		115,459	115,459	115,513	115,347	0	112	0	112	0	115,459	0	0	0	2,601	12/01/2040
3131WQ-5C-7	FH ZJ0843 - RMBS		12/01/2021	Paydown		43,878	43,878	42,733	42,673	0	1,205	0	1,205	0	43,878	0	0	0	804	12/01/2040
3131WR-K2-0	FH ZJ1213 - RMBS		12/01/2021	Paydown		31,092	31,092	32,695	32,757	0	(1,665)	0	(1,665)	0	31,092	0	0	0	575	02/01/2041
3131X4-2U-8	FH ZK1687 - RMBS		12/01/2021	Paydown		9,681	9,681	9,589	9,622	0	60	0	60	0	9,681	0	0	0	168	07/01/2024
3131X4-LN-3	FH ZK1233 - RMBS		12/01/2021	Paydown		10,080	10,080	9,935	10,010	0	70	0	70	0	10,080	0	0	0	248	06/01/2023
3131X4-LP-8	FH ZK1234 - RMBS		12/01/2021	Paydown		15,501	15,501	14,867	15,265	0	236	0	236	0	15,501	0	0	0	332	06/01/2023
3131X5-D5-8	FH ZK1924 - RMBS		12/01/2021	Paydown		12,894	12,894	13,386	13,046	0	(152)	0	(152)	0	12,894	0	0	0	324	10/01/2024
3131XG-2M-9	FH ZL1680 - RMBS		12/01/2021	Paydown		63,406	63,406	65,803	65,480	0	(2,074)	0	(2,074)	0	63,406	0	0	0	1,503	07/01/2041
3131XG-JU-3	FH ZL1175 - RMBS		12/01/2021	Paydown		30,202	30,202	30,624	30,733	0	(531)	0	(531)	0	30,202	0	0	0	601	04/01/2041
3131XG-NZ-7	FH ZL1308 - RMBS		12/01/2021	Paydown		5,750	5,750	5,739	5,722	0	28	0	28	0	5,750	0	0	0	126	05/01/2041
3131XG-ZE-1	FH ZL1641 - RMBS		12/01/2021	Paydown		6,991	6,991	7,255	7,288	0	(297)	0	(297)	0	6,991	0	0	0	177	07/01/2041
3131XM-FM-2	FH ZL5572 - RMBS		12/01/2021	Paydown		45,243	45,243	47,152	46,732	0	(1,489)	0	(1,489)	0	45,243	0	0	0	1,144	04/01/2043
3131XN-6U-2	FH ZL7183 - RMBS		12/01/2021	Paydown		42,676	42,676	44,870	44,783	0	(2,107)	0	(2,107)	0	42,676	0	0	0	713	10/01/2043
31329K-XH-2	FH ZA2480 - RMBS		12/01/2021	Paydown		3,373,534	3,373,534	3,260,732	3,250,713	0	122,821	0	122,821	0	3,373,534	0	0	0	46,598	11/01/2037
3132A1-UC-6	FH ZS1479 - RMBS		12/01/2021	Paydown		10,098	10,098	9,445	9,492	0	606	0	606	0	10,098	0	0	0	241	01/01/2035
3132A5-U5-2	FH ZS5104 - RMBS		06/01/2021	Paydown		37	37	35	36	0	0	0	0	0	37	0	0	0	0	06/01/2021
3132A5-WA-9	FH ZS5141 - RMBS		06/01/2021	Paydown		45	45	44	45	0	0	0	0	0	45	0	0	0	0	06/01/2021
3132A5-XA-8	FH ZS5173 - RMBS		07/01/2021	Paydown		318	318	305	316	0	2	0	2	0	318	0	0	0	3	09/01/2021
3132A6-HV-8	FH ZS5644 - RMBS		12/01/2021	Paydown		6,157	6,157	5,899	6,058	0	99	0	99	0	6,157	0	0	0	138	07/01/2023
31371J-3J-1	FN 253801 - RMBS		04/26/2021	Paydown		737	737	769	736	0	1	0	1	0	737	0	0	0	7	05/01/2021
31371M-GC-5	FN 255895 - RMBS		12/01/2021	Paydown		21,594	21,594	19,533	19,868	0	1,727	0	1,727	0	21,594	0	0	0	471	09/01/2035
3137A6-5E-8	FHR 3792 KL - CMO/RMBS		12/01/2021	Paydown		1,041,827	1,041,827	1,000,317	1,032,472	0	9,356	0	9,356	0	1,041,827	0	0	0	18,990	01/15/2026
3137A6-SU-7	FHR 3812 AK - CMO/RMBS		12/01/2021	Paydown		437,383	437,383	422,758	433,747	0	3,636	0	3,636	0	437,383	0	0	0	7,869	02/15/2026
3137FG-PN-9	FHR 4809 VH - CMO/RMBS		08/18/2021	BMO CAPITAL MARKETS		5,057,813	5,000,000	5,140,625	5,068,950	0	(43,405)	0	(43,405)	0	5,025,545	0	32,267	32,267	143,889	10/15/2038
3137FK-2W-5	FHR 4849 AV - CMO/RMBS		12/01/2021	Paydown		2,355,740	2,355,740	2,424,204	2,389,472	0	(33,732)	0	(33,732)	0	2,355,740	0	0	0	86,321	03/15/2039
3137FK-LM-6	FHR 4858 EK - CMO/RMBS		12/01/2021	Paydown		1,198,046	1,198,046	1,233,613	1,216,092	0	(18,046)	0	(18,046)	0	1,198,046	0	0	0	24,698	01/15/2049
3138AE-MZ-3	FN AI1275 - RMBS		12/01/2021	Paydown		48,862	48,862	49,595	49,759	0	(896)	0	(896)	0	48,862	0	0	0	1,298	05/01/2041
3138AK-EK-1	FN AI5537 - RMBS		12/01/2021	Paydown		40,078	40,078	41,769	41,354	0	(1,276)	0	(1,276)	0	40,078	0	0	0	510	06/01/2041
31393R-TE-0	FHR 2631 DA - CMO/RMBS		12/01/2021	Paydown		14,512	14,512	14,385	14,436	0	75	0	75	0	14,512	0	0	0	281	06/15/2033

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
31402C-V7-4	FN 725238 - RMBS		12/01/2021	Paydown		7,758	7,758	7,492	7,527	0	231	0	231	0	7,758	0	0	0	204	03/01/2034
31407N-QM-8	FN 835760 - RMBS		12/01/2021	Paydown		5,096	5,096	4,789	4,818	0	277	0	277	0	5,096	0	0	0	112	09/01/2035
3140HL-W9-3	FN BK6971 - RMBS		12/01/2021	Paydown		142,010	142,010	143,919	144,494	0	(2,484)	0	(2,484)	0	142,010	0	0	0	3,016	06/01/2048
31410G-CW-1	FN 888485 - RMBS		12/01/2021	Paydown		4,881	4,934	4,637	4,696	0	239	0	239	0	4,934	0	(54)	(54)	107	06/01/2037
31412U-AJ-9	FN 934809 - RMBS		12/01/2021	Paydown		16,876	16,876	17,474	17,016	0	(141)	0	(141)	0	16,876	0	0	0	358	03/01/2024
31412U-L7-3	FN 935150 - RMBS		12/01/2021	Paydown		17,947	17,947	18,676	18,188	0	(240)	0	(240)	0	17,947	0	0	0	387	04/01/2024
31413E-XV-2	FN 943592 - RMBS		12/01/2021	Paydown		1,270	1,270	1,193	1,237	0	33	0	33	0	1,270	0	0	0	31	07/01/2037
31414S-NF-6	FN 974790 - RMBS		12/01/2021	Paydown		8,895	8,895	8,851	8,863	0	33	0	33	0	8,895	0	0	0	221	04/01/2023
31415P-D6-2	FN 984925 - RMBS		12/01/2021	Paydown		5,000	5,000	4,934	4,969	0	31	0	31	0	5,000	0	0	0	114	06/01/2023
31416T-JN-0	FN AA9268 - RMBS		12/01/2021	Paydown		11,435	11,435	11,337	11,376	0	59	0	59	0	11,435	0	0	0	239	07/01/2024
31418C-WW-0	FN MA3360 - RMBS		12/01/2021	Paydown		216,949	216,949	217,898	217,646	0	(697)	0	(697)	0	216,949	0	0	0	3,359	05/01/2038
56052E-5X-2	MAINE ST HSG AUTH MTG PUR		04/12/2021	Call @ 100.00		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,177	11/15/2027
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		12/20/2021	Call @ 100.00		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	10,155	03/01/2039
60416S-5D-8	MINNESOTA ST HSG FIN AGY		12/03/2021	Call @ 100.00		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	2,891	01/01/2040
60637B-CR-9	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		03/22/2021	Various		389,688	389,688	389,688	389,688	0	0	0	0	0	389,688	0	0	0	2,948	10/01/2034
64971Q-RM-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		11/01/2021	Call @ 100.00		900,000	900,000	949,590	905,009	0	(5,009)	0	(5,009)	0	900,000	0	0	0	45,000	11/01/2038
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		04/19/2021	NATL FINANCIAL SERVICES CORP (NFS)		717,740	500,000	726,475	720,312	0	(1,989)	0	(1,989)	0	718,323	0	(583)	(583)	12,968	11/15/2043
650009-S6-1	NEW YORK ST TWY AUTH GEN REV		02/02/2021	WELLS FARGO BANK, N.A./SIG		1,070,720	1,000,000	1,045,470	1,042,126	0	(387)	0	(387)	0	1,041,739	0	28,981	28,981	20,708	01/01/2042
67760H-NH-0	OHIO ST TPK COMMN TPK REV		05/04/2021	FTN FINANCIAL		1,007,980	1,000,000	1,005,800	1,005,358	0	(176)	0	(176)	0	1,005,183	0	2,797	2,797	23,171	02/15/2048
744434-EC-1	PUBLIC PWR GENERATION AGY NEB REV		01/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	1,811	01/01/2041
802498-UV-5	SANTA MONICA-MALIBU UNI SCH DIST CALIF		04/19/2021	STIFEL NICOLAUS & COMPANY		522,595	500,000	500,000	500,000	0	0	0	0	0	500,000	0	22,595	22,595	10,631	08/01/2036
837151-VD-8	SOUTH CAROLINA ST PUB SVC AUTH REV		01/01/2021	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	156	01/01/2029
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/01/2021	Redemption @ 100.00		56,323	56,323	56,323	56,323	0	0	0	0	0	56,323	0	0	0	828	10/25/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						21,388,076	20,931,002	21,371,583	21,212,841	0	22,617	0	22,617	0	21,235,457	0	152,619	152,619	519,865	XXX
00164V-AE-3	AMC NETWORKS INC		06/11/2021	Citigroup (SSB)		861,500	840,000	861,967	858,735	0	(1,971)	0	(1,971)	0	856,765	0	4,735	4,735	34,749	08/01/2025
00176@-AA-4	AMF FLORENCE LLC		12/31/2021	Call @ 100.00		123,943	123,943	123,943	123,943	0	0	0	0	0	123,943	0	0	0	3,069	12/31/2035
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP		12/02/2021	Various		5,106,141	4,750,000	4,548,735	4,597,297	0	19,861	0	19,861	0	4,617,158	0	488,983	488,983	181,252	05/03/2027
04248N-AA-1	ARMYHW 2005 1A - RMBS		12/15/2021	Paydown		19,291	19,291	19,291	19,291	0	0	0	0	0	19,291	0	0	0	803	06/15/2050
05508W-AB-1	B&G FOODS INC		05/11/2021	PERSHING DIV OF DLJ SEC LNDING		432,726	420,000	432,379	431,815	0	(631)	0	(631)	0	431,184	0	1,542	1,542	14,578	09/15/2027
05588U-AA-0	HGVGI 19A A - RMBS		12/25/2021	Paydown		80,450	80,450	80,430	80,432	0	18	0	18	0	80,450	0	0	0	1,352	09/26/2033
12189P-AF-9	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		01/02/2021	Maturity @ 100.00		10,150	10,150	12,177	10,151	0	(1)	0	(1)	0	10,150	0	0	0	384	01/02/2021
1248EP-CB-7	CCO HOLDINGS LLC		06/17/2021	Various		913,551	840,000	904,303	896,947	0	(4,430)	0	(4,430)	0	892,517	0	21,034	21,034	24,897	06/01/2029
12510H-AD-2	CAUTO 2020-1 A4 - ABS		12/15/2021	Paydown		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	21	02/15/2050
12514M-BF-1	CD 2016-CD1 B - CMBS		11/02/2021	CREDIT SUISSE SECURITIES		2,563,281	2,500,000	2,574,897	2,543,886	0	(6,603)	0	(6,603)	0	2,537,283	0	25,998	25,998	71,156	08/12/2049
23312V-AJ-5	DBJPM 2016-C3 B - CMBS		04/21/2021	BARCLAYS CAPITAL INC		1,037,656	1,000,000	1,029,932	1,017,526	0	(941)	0	(941)	0	1,016,585	0	21,071	21,071	12,875	08/12/2049
25468P-CL-8	TWDC ENTERPRISES 18 CORP		06/01/2021	Maturity @ 100.00		500,000	500,000	499,665	499,984	0	16	0	16	0	500,000	0	0	0	9,375	06/01/2021
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	206	10/25/2049
284157-AA-2	EHGVT 2014-A A - RMBS		08/25/2021	Paydown		48,857	48,857	48,856	48,856	0	0	0	0	0	48,857	0	0	0	632	02/25/2027
30306V-A#-6	FLNG LIQUEFACTION 3 LLC		12/31/2021	Paydown		62,600	62,600	62,600	0	0	0	0	0	0	62,600	0	0	0	600	06/30/2039
31428X-BY-1	FEDEX CORP		04/30/2021	Call @ 111.43		1,114,287	1,000,000	997,240	997,645	0	164	0	164	0	997,809	0	116,479	116,479	17,417	05/15/2025
410345-AN-2	HANESBRANDS INC		01/21/2021	Citigroup (SSB)		893,550	840,000	852,293	851,426	0	(262)	0	(262)	0	851,164	0	42,386	42,386	8,779	05/15/2025
43284B-AA-0	HGVT 18A A - RMBS		12/25/2021	Paydown		172,800	172,800	172,796	172,797	0	3	0	3	0	172,800	0	0	0	3,195	02/25/2032
46284V-AC-5	IRON MOUNTAIN INC		03/26/2021	Jefferies		860,042	840,000	849,734	849,455	0	(375)	0	(375)	0	849,080	0	10,963	10,963	22,181	09/15/2027
50077L-BC-9	KRAFT HEINZ FOODS CO		04/09/2021	Citigroup (SSB)		919,800	840,000	910,575	909,308	0	(2,972)	0	(2,972)	0	906,337	0	13,463	13,463	13,382	05/15/2027
501673-AA-5	LAAF 1 AR - ABS		12/15/2021	Paydown		56,683	56,683	56,683	56,683	0	0	0	0	0	56,683	0	0	0	4,340	12/15/2026
52523K-AG-9	LXS 2006-17 F41 - RMBS		12/01/2021	Paydown		207,425	207,425	98,270	157,722	0	49,703	0	49,703	0	207,425	0	0	0	6,362	11/25/2036
55037L-AA-2	LUNRR 2020-1 A - ABS	C	12/15/2021	Paydown		77,110	77,110	77,109	77,110	0	1	0	1	0	77,110	0	0	0	1,375	02/15/2045
552953-CF-6	MGM RESORTS INTERNATIONAL		07/21/2021	Citigroup (SSB)		606,200	560,000	578,737	576,150	0	(1,325)	0	(1,325)	0	574,825	0	31,375	31,375	23,784	04/15/2027
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PARTNERS		11/17/2021	SUNTRUST ROBINSON HUMPHREY INC		39,913	35,000	39,256	38,562	0	(489)	0	(489)	0	38,073	0	1,840	1,840	2,616	02/01/2027
64110L-AS-5	NETFLIX INC		11/17/2021	Various		86,225	75,000	79,347	78,781	0	(306)	0	(306)	0	78,475	0	7,751	7,751	3,254	04/15/2028

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 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
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		01/29/2021	MARKETAXESS CORPORATION		1,223,800	1,000,000	1,163,280	1,160,075	0	(327)	0	(327)	0	1,159,748	0	64,052	64,052	6,439	06/01/2049
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	06/16/2021	Citigroup (SSB)		424,725	420,000	425,495	425,139	0	(310)	0	(310)	0	424,828	0	(103)	(103)	10,872	01/15/2028
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C	06/29/2021	MARKETAXESS CORPORATION		96,738	100,000	96,497	0	0	6	0	6	0	96,503	0	235	235	844	10/15/2030
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER INC		05/11/2021	US BANCORP INVESTMENTS INC.		455,910	420,000	441,372	435,921	0	(2,111)	0	(2,111)	0	433,810	0	22,100	22,100	18,369	08/15/2023
69351U-AW-3	PPL ELECTRIC UTILITIES CORP		02/03/2021	MARKETAXESS CORPORATION		1,038,160	1,000,000	1,005,200	1,005,128	0	(11)	0	(11)	0	1,005,117	0	33,043	33,043	10,333	10/01/2049
73316P-CL-2	POPLR 2005-2 M2 - RMBS		12/01/2021	Paydown		0	9,784	4,654	3,536	0	6,248	0	6,248	0	9,784	0	(9,784)	(9,784)	90	04/25/2035
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST &		01/01/2021	Various		51,978	51,978	68,636	51,978	0	0	0	0	0	51,978	0	0	0	2,433	01/01/2021
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP		02/03/2021	J P MORGAN SECURITIES		1,293,650	1,000,000	1,123,630	1,099,528	0	(302)	0	(302)	0	1,099,227	0	194,423	194,423	14,896	10/15/2040
81211K-AY-6	SEALED AIR CORP		03/24/2021	US BANCORP INVESTMENTS INC.		851,843	840,000	854,846	854,244	0	(444)	0	(444)	0	853,799	0	(1,957)	(1,957)	10,436	12/01/2027
82652K-AA-2	SRFC 171 A - RMBS		12/20/2021	Paydown		53,432	53,432	53,429	53,428	0	4	0	4	0	53,432	0	0	0	789	03/20/2034
82652N-AA-6	SRFC 193 A - RMBS		12/20/2021	Paydown		222,455	222,455	222,451	222,451	0	3	0	3	0	222,455	0	0	0	2,519	08/20/2036
82967N-BA-5	SIRIUS XM RADIO INC		06/08/2021	RBC CAPITAL MARKETS		877,800	840,000	864,521	861,028	0	(2,737)	0	(2,737)	0	858,291	0	19,509	19,509	36,050	08/01/2027
85172F-AR-0	ONEMAIN FINANCE CORP		01/20/2021	BANC OF AMERICA/FIXED INCOME		939,900	840,000	864,605	863,444	0	(128)	0	(128)	0	863,316	0	76,584	76,584	7,901	11/15/2029
85572V-AA-8	STARR 2019-2 A - ABS	C	10/15/2021	Paydown		145,088	145,088	145,086	145,086	0	2	0	2	0	145,088	0	0	0	3,949	11/15/2044
87054#-AA-6	W; SWEETWATER ROYALTIES L 5.32 30SEP40		09/30/2021	Call @ 100.00		14,710	14,710	14,710	14,710	0	0	0	0	0	14,710	0	0	0	389	09/30/2040
88033G-CY-4	TENET HEALTHCARE CORP		10/27/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.		431,999	420,000	430,242	429,988	0	(1,571)	0	(1,571)	0	428,417	0	3,582	3,582	27,186	01/01/2026
883556-CG-5	THERMO FISHER SCIENTIFIC INC		12/02/2021	Call @ 100.00		2,406,400	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	513,329	03/25/2030
88576N-AB-4	HENDR 2006-1 A2 - RMBS		12/15/2021	Paydown		105,910	105,910	105,239	106,349	0	(439)	0	(439)	0	105,910	0	0	0	3,063	03/15/2047
89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS		03/15/2021	Various		2,588,389	2,426,170	2,449,691	2,446,965	0	(1,816)	0	(1,816)	0	2,445,149	0	143,240	143,240	(35,801)	10/27/2059
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		02/03/2021	MORGAN STANLEY & COMPANY		429,700	400,000	409,000	407,659	0	(87)	0	(87)	0	407,573	0	22,127	22,127	10,779	01/15/2028
92211M-AE-3	VDC 2018-2 A2 - ABS		12/15/2021	Paydown		12,500	12,500	12,000	12,096	0	404	0	404	0	12,500	0	0	0	284	11/16/2043
92838@-AA-1	VISTA RIDGE LLC AND CENTRAL TEXAS REGION		09/30/2021	Redemption @ 100.00		18,496	18,496	18,496	18,496	0	0	0	0	0	18,496	0	0	0	232	10/14/2049
95984*-AA-8	WESTERN VISTA SOLAR HL		08/02/2021	Call @ 100.00		18,096	18,096	18,096	18,096	0	0	0	0	0	18,096	0	0	0	215	03/31/2040
97314@-AB-1	WIND ENERGY TRANSMISSION TEXAS, LLC		12/30/2021	Various		22,213	22,222	22,222	22,222	0	0	0	0	0	22,222	0	(10)	(10)	384	12/07/2040
98212B-AL-7	WPX ENERGY INC		03/15/2021	Various		881,580	840,000	834,864	835,095	0	100	0	100	0	835,196	0	46,384	46,384	25,788	01/15/2030
983130-AV-7	WYNN LAS VEGAS LLC		06/23/2021	MORGAN STANLEY & COMPANY		450,534	420,000	433,105	429,991	0	(1,145)	0	(1,145)	0	428,846	0	21,688	21,688	18,865	03/01/2025
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						31,858,935	29,548,897	30,001,328	29,825,903	0	44,801	0	44,801	0	30,029,801	0	1,422,734	1,422,734	1,153,266	XXX
8399997. Total - Bonds - Part 4						55,024,419	52,234,915	53,120,902	52,786,571	0	74,606	0	74,606	0	53,020,274	0	1,597,745	1,597,745	1,706,693	XXX
8399998. Total - Bonds - Part 5						6,737,383	6,440,000	6,722,187		0	(27,426)	0	(27,426)	0	6,694,761	0	42,622	42,622	128,875	XXX
8399999. Total - Bonds						61,761,801	58,674,915	59,843,089	52,786,571	0	47,179	0	47,179	0	59,715,035	0	1,640,367	1,640,367	1,835,568	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						61,761,801	XXX	59,843,089	52,786,571	0	47,179	0	47,179	0	59,715,035	0	1,640,367	1,640,367	1,835,568	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00109L-AA-1	ADT SECURITY CORP		07/15/2021	DEUTSCHE BANK SECURITIES, INC.	07/16/2021	RBC CAPITAL MARKETS	165,000	165,000	165,413	165,000	0	0	0	0	0	0	413	413	0	0
00164V-AE-3	AMC NETWORKS INC		04/19/2021	Various	06/11/2021	Citigroup (SSB)	145,000	149,672	148,625	148,780	0	(892)	0	(892)	0	0	(155)	(155)	2,564	311
05508W-AB-1	B&G FOODS INC		04/19/2021	Various	05/11/2021	PERSHING DIV OF DLJ SEC LNDING	82,000	87,156	84,485	86,701	0	(455)	0	(455)	0	0	(2,216)	(2,216)	2,531	1,482
1248EP-CB-7	CCO HOLDINGS LLC		04/19/2021	MORGAN STANLEY & COMPANY	06/17/2021	GOLDMAN	145,000	158,263	157,528	157,332	0	(930)	0	(930)	0	0	196	196	4,330	1,651
143658-BQ-4	CARNIVAL CORP		07/21/2021	Citigroup (SSB)	07/29/2021	WELLS FARGO SECURITIES LLC	145,000	145,000	145,000	145,000	0	0	0	0	0	0	0	0	97	0
46284V-AC-5	IRON MOUNTAIN INC		02/02/2021	MARKETAXESS CORPORATION	03/26/2021	Jefferies	120,000	125,852	122,863	125,582	0	(271)	0	(271)	0	0	(2,718)	(2,718)	3,169	2,259
50077L-BC-9	KRAFT HEINZ FOODS CO		02/02/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	04/09/2021	Citigroup (SSB)	120,000	132,282	131,400	131,918	0	(364)	0	(364)	0	0	(518)	(518)	1,912	1,020
577081-BE-1	MATTEL INC		04/19/2021	Various	06/22/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	985,000	991,226	1,021,662	990,927	0	(299)	0	(299)	0	0	30,734	30,734	8,773	75
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	C	06/16/2021	Various	06/23/2021	Various	985,000	989,335	994,340	989,335	0	0	0	0	0	0	5,006	5,006	11,769	11,769
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	C	04/19/2021	Various	06/16/2021	Citigroup (SSB)	82,000	84,116	82,923	84,035	0	(80)	0	(80)	0	0	(1,113)	(1,113)	2,123	900
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER INC		04/19/2021	Various	05/11/2021	US BANCORP INVESTMENTS INC.	82,000	88,506	89,011	87,915	0	(591)	0	(591)	0	0	1,096	1,096	3,234	2,060
69888X-AA-7	PAR PHARMACEUTICAL INC		06/28/2021	Various	08/26/2021	GOLDMAN	532,000	572,793	541,310	566,968	0	(5,825)	0	(5,825)	0	0	(25,658)	(25,658)	34,889	13,163
81211K-AY-6	SEALED AIR CORP		02/02/2021	MARKETAXESS CORPORATION	03/24/2021	US BANCORP INVESTMENTS INC.	120,000	127,985	121,620	127,832	0	(152)	0	(152)	0	0	(6,212)	(6,212)	1,533	840
82967N-BA-5	SIRIUS XM RADIO INC		04/19/2021	Various	06/08/2021	RBC CAPITAL MARKETS	145,000	153,244	151,525	152,266	0	(977)	0	(977)	0	0	(741)	(741)	2,598	328
852234-AL-7	SQUARE INC		05/18/2021	GOLDMAN	06/09/2021	MORGAN STANLEY & COMPANY	250,000	250,000	253,125	250,000	0	0	0	0	0	0	3,125	3,125	401	0
88033G-CY-4	TENET HEALTHCARE CORP		09/20/2021	Various	10/27/2021	MERRILL LYNCH PIERCE FENNER & SMITH INC.	135,000	140,760	138,857	139,303	0	(1,456)	0	(1,456)	0	0	(447)	(447)	4,887	1,471
98212B-AL-7	WPX ENERGY INC		02/02/2021	Citigroup (SSB)	03/15/2021	HSBC SECURITIES	120,000	128,736	126,300	128,571	0	(165)	0	(165)	0	0	(2,271)	(2,271)	930	285
983130-AV-7	WYNN LAS VEGAS LLC		04/19/2021	Various	06/23/2021	MORGAN STANLEY & COMPANY	82,000	85,444	87,961	85,160	0	(283)	0	(283)	0	0	2,801	2,801	3,353	1,728
C9716#-AH-2	WASTE CONNECTIONS, INC.	C	03/16/2021	SEAPORT GROUP SECURITIES, LLC	09/17/2021	Call @ 108.67	2,000,000	2,146,820	2,173,436	2,132,134	0	(14,686)	0	(14,686)	0	0	41,302	41,302	39,783	9,093
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							6,440,000	6,722,187	6,737,383	6,694,761	0	(27,426)	0	(27,426)	0	0	42,622	42,622	128,875	48,434
8399998. Total - Bonds							6,440,000	6,722,187	6,737,383	6,694,761	0	(27,426)	0	(27,426)	0	0	42,622	42,622	128,875	48,434
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								6,722,187	6,737,383	6,694,761	0	(27,426)	0	(27,426)	0	0	42,622	42,622	128,875	48,434

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
9999999 - Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year Fair Value $ 1,225,931 Book/Adjusted Carrying Value $ 1,225,931
3. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BNY MELLON	Pittsburgh, PA		0.000	0	0	402	XXX
Huntington National Bank	Columbus, OH					6,228,559	XXX
							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	6,228,961	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	6,228,961	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	6,228,961	XXX

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

1. January	5,295,469	4. April	1,466,029	7. July	2,315,283	10. October	479,547
2. February	2,665,461	5. May	355,008	8. August	247,980	11. November	5,772,751
3. March	306,525	6. June	(21,167,232)	9. September	(14,326)	12. December	6,228,961

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
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						0	0	0
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						0	0	0
94975H-29-6	ALLSPRING:TRS+ MM I	SD	06/02/2021	0.010		500,000	0	32
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						500,000	0	32
X9USDF-II-N	FIDELITY		12/29/2021	0.000		5,081,433	0	217
316175-10-8	FIDELITY IMM:GOVT I		12/21/2021	0.010		9,039,288	83	73
8699999. Subtotal - All Other Money Market Mutual Funds						14,120,721	83	290
9999999 - Total Cash Equivalents						14,620,721	83	322

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 E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Life Insurance			100,000	122,096
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance			160,103	218,232
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Life Insurance			125,886	161,141
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Life Insurance	1,625,548	2,050,416		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance			500,007	500,007
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	1,625,548	2,050,416	885,995	1,001,475
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0