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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

Family Heritage Life Insurance Company of America

NAIC Group Code 0290 (Current) 0290 (Prior) NAIC Company Code 77968 Employer's ID Number 34-1626521

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 08/22/1989 Commenced Business 11/17/1989

Statutory Home Office 6001 East Royalton Road, Suite 200 (Street and Number), Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code)

Main Administrative Office 6001 East Royalton Road, Suite 200 (Street and Number)
Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code), 440-922-5200 (Area Code) (Telephone Number)

Mail Address P.O. Box 470608 (Street and Number or P.O. Box), Cleveland, OH, US 44147-3529 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3700 South Stonebridge Drive (Street and Number)
McKinney, TX, US 75070-8080 (City or Town, State, Country and Zip Code), 469-617-4407 (Area Code) (Telephone Number)

Internet Website Address https://home.globelifeinsurance.com/familyheritage

Statutory Statement Contact Brett Turner (Name), 469-617-4407 (Area Code) (Telephone Number)
bxturner@globe.life (E-mail Address), 972-569-3734 (FAX Number)

OFFICERS

President	James Eric "Bo" McPartland	Secretary	Joel Patrick Scarborough
Treasurer	Michael Shane Henrie	Appointed Actuary	Barbara Sue Emig

OTHER

David Kendall Carlson, Divisional Senior Vice President	David Robert Cochrane, Divisional Senior Vice President	Seamus Fitzpatrick, Division Senior Vice President
Robert Edward Hensley #, Divisional Senior Vice President	Tony Michael Martella, Division Senior Vice President	Jeffrey Scott Morris, Divisional Senior Vice President

DIRECTORS OR TRUSTEES

James Eric "Bo" McPartland	Michael Shane Henrie	Joel Patrick Scarborough
Thomas Peter Kalmbach	Jeffrey Scott Morris	Maria Rose Burnett

State of Texas
County of Collin 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.

James Eric "Bo" McPartland President	Michael Shane Henrie Treasurer	Joel Patrick Scarborough Secretary

Subscribed and sworn to before me this 24th day of February, 2022

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

Michelle Batiste
Notary Public
January 12, 2024

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	30,135,980	1.955	30,135,980		30,135,980	1.955
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	7,301,419	0.474	7,301,419		7,301,419	0.474
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	77,014,882	4.997	77,014,882		77,014,882	4.997
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	309,135,665	20.057	309,135,665		309,135,665	20.057
1.06 Industrial and miscellaneous	963,692,044	62.525	963,692,044		963,692,044	62.525
1.07 Hybrid securities	14,970,716	0.971	14,970,716		14,970,716	0.971
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	1,402,250,706	90.979	1,402,250,706	0	1,402,250,706	90.979
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)	585,700	0.038	585,700		585,700	0.038
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	585,700	0.038	585,700	0	585,700	0.038
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	16,537,723	1.073	16,537,723		16,537,723	1.073
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	16,537,723	1.073	16,537,723	0	16,537,723	1.073
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)	(10,970,616)	(0.712)	(10,970,616)		(10,970,616)	(0.712)
6.02 Cash equivalents (Schedule E, Part 2)	18,203,798	1.181	18,203,798		18,203,798	1.181
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	7,233,182	0.469	7,233,182	0	7,233,182	0.469
7. Contract loans	221,560	0.014	221,560		221,560	0.014
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	114,456,360	7.426	114,456,360		114,456,360	7.426
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	1,541,285,231	100.000	1,541,285,231	0	1,541,285,231	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		15,958,231
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	579,492	579,492
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		16,537,723
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		16,537,723
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		16,537,723

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		71,543,928
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	11,452,117	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	34,400,499	45,852,616
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		4,707
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	156,915	
	5.2 Totals, Part 3, Column 9	0	156,915
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		214,085
8.	Deduct amortization of premium and depreciation		2,887,721
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)		114,456,360
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		114,456,360

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,281,666,537
2.	Cost of bonds and stocks acquired, Part 3, Column 7		174,448,403
3.	Accrual of discount		11,383,049
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	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		15,557
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		65,110,358
7.	Deduct amortization of premium		2,128,712
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	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		2,561,930
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,402,836,406
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,402,836,406

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	30,135,980	33,549,367	7,453,462	34,005,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	30,135,980	33,549,367	7,453,462	34,005,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	7,301,419	8,188,236	7,395,475	7,425,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	77,014,882	80,464,236	75,770,877	100,435,000
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	309,135,665	378,020,086	237,730,458	429,160,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	841,527,905	966,089,669	846,837,880	807,494,583
	9.	Canada	30,203,629	35,366,924	30,472,183	28,918,714
	10.	Other Countries	106,931,226	124,989,185	107,761,658	101,326,000
	11.	Totals	978,662,760	1,126,445,778	985,071,721	937,739,297
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,402,250,706	1,626,667,703	1,313,421,993	1,508,764,297
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	585,700	585,700	585,700	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
	23.	Totals	585,700	585,700	585,700	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	585,700	585,700	585,700	
	26.	Total Stocks	585,700	585,700	585,700	
	27.	Total Bonds and Stocks	1,402,836,406	1,627,253,403	1,314,007,693	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	7,942,506	21,885,757	307,717			XXX	30,135,980	2.1	35,091,890	2.7	30,135,980	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	7,942,506	21,885,757	307,717	0	0	XXX	30,135,980	2.1	35,091,890	2.7	30,135,980	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		267,017	2,188,523	1,155,834	3,690,045	XXX	7,301,419	0.5	5,502,785	0.4	7,301,419	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	267,017	2,188,523	1,155,834	3,690,045	XXX	7,301,419	0.5	5,502,785	0.4	7,301,419	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	536,250	1,173,604	5,350,226	16,772,543	53,182,259	XXX	77,014,882	5.5	46,133,537	3.6	77,014,882	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	536,250	1,173,604	5,350,226	16,772,543	53,182,259	XXX	77,014,882	5.5	46,133,537	3.6	77,014,882	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,067,593	11,708,711	90,237,606	116,128,381	89,993,374	XXX	309,135,665	22.0	272,695,941	21.3	309,135,665	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	1,067,593	11,708,711	90,237,606	116,128,381	89,993,374	XXX	309,135,665	22.0	272,695,941	21.3	309,135,665	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	3,146,686	10,361,850	9,782,164	56,004,962	158,378,218	XXX	237,673,880	16.9	229,870,148	17.9	192,060,128	45,613,752
6.2 NAIC 2	11,636,390	35,364,427	65,217,726	132,361,734	421,527,049	XXX	666,107,326	47.5	616,251,706	48.1	533,167,773	132,939,553
6.3 NAIC 3	130,596	538,002	6,763,113	21,741,633	12,871,586	XXX	42,044,930	3.0	55,111,078	4.3	35,959,110	6,085,820
6.4 NAIC 4	59,153	2,632,308	2,969,779	3,204,668	9,000,000	XXX	17,865,908	1.3	6,000,910	0.5	6,174,447	11,691,461
6.5 NAIC 5						XXX	0	0.0	0	0.0		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	14,972,825	48,896,587	84,732,782	213,312,997	601,776,853	XXX	963,692,044	68.7	907,233,842	70.8	767,361,458	196,330,586
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2				5,793,765	9,176,951	XXX	14,970,716	1.1	15,008,542	1.2	11,202,437	3,768,279
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	5,793,765	9,176,951	XXX	14,970,716	1.1	15,008,542	1.2	11,202,437	3,768,279
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) 12,693,035	45,396,939	107,866,236	190,061,720	305,243,896	0	661,261,826	47.2	XXX	XXX	615,648,074	45,613,752
11.2 NAIC 2	(d) 11,636,390	35,364,427	65,217,726	138,155,499	430,704,000	0	681,078,042	48.6	XXX	XXX	544,370,210	136,707,832
11.3 NAIC 3	(d) 130,596	538,002	6,763,113	21,741,633	12,871,586	0	42,044,930	3.0	XXX	XXX	35,959,110	6,085,820
11.4 NAIC 4	(d) 59,153	2,632,308	2,969,779	3,204,668	9,000,000	0	17,865,908	1.3	XXX	XXX	6,174,447	11,691,461
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	24,519,174	83,931,676	182,816,854	353,163,520	757,819,482	0	(b) 1,402,250,706	100.0	XXX	XXX	1,202,151,841	200,098,865
11.8 Line 11.7 as a % of Col. 7	1.7	6.0	13.0	25.2	54.0	0.0	100.0	XXX	XXX	XXX	85.7	14.3
12. Total Bonds Prior Year												
12.1 NAIC 1	9,278,920	48,117,037	79,787,607	182,736,475	269,374,262	0	XXX	XXX	589,294,301	46.0	532,897,786	56,396,515
12.2 NAIC 2	5,121,369	51,947,646	65,405,378	138,344,690	370,441,165	0	XXX	XXX	631,260,248	49.3	498,906,460	132,353,788
12.3 NAIC 3	97,787	3,529,906	10,879,174	23,771,028	16,833,183	0	XXX	XXX	55,111,078	4.3	45,912,522	9,198,556
12.4 NAIC 4	60,000	2,730,000	0	0	3,210,910	0	XXX	XXX	6,000,910	0.5	3,210,910	2,790,000
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	14,558,076	106,324,589	156,072,159	344,852,193	659,859,520	0	XXX	XXX	(b) 1,281,666,537	100.0	1,080,927,678	200,738,859
12.8 Line 12.7 as a % of Col. 9	1.1	8.3	12.2	26.9	51.5	0.0	XXX	XXX	100.0	XXX	84.3	15.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	12,550,079	45,029,830	102,817,621	178,381,299	276,869,245		615,648,074	43.9	532,897,786	41.6	615,648,074	XXX
13.2 NAIC 2	7,007,026	21,922,831	41,899,316	96,760,732	376,780,305		544,370,210	38.8	498,906,460	38.9	544,370,210	XXX
13.3 NAIC 3			6,033,859	17,053,665	12,871,586		35,959,110	2.6	45,912,522	3.6	35,959,110	XXX
13.4 NAIC 4			2,969,779	3,204,668			6,174,447	0.4	3,210,910	0.3	6,174,447	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	19,557,105	66,952,661	153,720,575	295,400,364	666,521,136	0	1,202,151,841	85.7	1,080,927,678	84.3	1,202,151,841	XXX
13.8 Line 13.7 as a % of Col. 7	1.6	5.6	12.8	24.6	55.4	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	1.4	4.8	11.0	21.1	47.5	0.0	85.7	XXX	XXX	XXX	85.7	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	142,956	367,109	5,048,615	11,680,421	28,374,651	0	45,613,752	3.3	56,396,515	4.4	XXX	45,613,752
14.2 NAIC 2	4,629,364	13,441,596	23,318,410	41,394,767	53,923,695	0	136,707,832	9.7	132,353,788	10.3	XXX	136,707,832
14.3 NAIC 3	130,596	538,002	729,254	4,687,968	0	0	6,085,820	0.4	9,198,556	0.7	XXX	6,085,820
14.4 NAIC 4	59,153	2,632,308	0	0	9,000,000	0	11,691,461	0.8	2,790,000	0.2	XXX	11,691,461
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	4,962,069	16,979,015	29,096,279	57,763,156	91,298,346	0	200,098,865	14.3	200,738,859	15.7	XXX	200,098,865
14.8 Line 14.7 as a % of Col. 7	2.5	8.5	14.5	28.9	45.6	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	0.4	1.2	2.1	4.1	6.5	0.0	14.3	XXX	XXX	XXX	XXX	14.3

(a) Includes $ 159,287,560 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 9,000,000 current year of bonds with Z designations and $ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	7,942,506	21,885,757	307,717			XXX	30,135,980	2.1	35,091,890	2.7	30,135,980	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	7,942,506	21,885,757	307,717	0	0	XXX	30,135,980	2.1	35,091,890	2.7	30,135,980	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		267,017	2,188,523	1,155,834	3,690,045	XXX	7,301,419	0.5	5,502,785	0.4	7,301,419	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	267,017	2,188,523	1,155,834	3,690,045	XXX	7,301,419	0.5	5,502,785	0.4	7,301,419	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	536,250	1,173,604	5,350,226	16,772,543	53,182,259	XXX	77,014,882	5.5	46,133,537	3.6	77,014,882	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	536,250	1,173,604	5,350,226	16,772,543	53,182,259	XXX	77,014,882	5.5	46,133,537	3.6	77,014,882	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,067,593	11,708,711	90,237,606	116,128,381	89,993,374	XXX	309,135,665	22.0	272,695,941	21.3	309,135,665	0
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.05 Totals	1,067,593	11,708,711	90,237,606	116,128,381	89,993,374	XXX	309,135,665	22.0	272,695,941	21.3	309,135,665	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	14,820,804	41,368,996	80,850,933	213,312,997	601,776,853	XXX	952,130,583	67.9	888,242,600	69.3	767,361,458	184,769,125
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.04 Other Loan-Backed and Structured Securities	152,021	7,527,591	3,881,849			XXX	11,561,461	0.8	18,991,242	1.5		11,561,461
6.05 Totals	14,972,825	48,896,587	84,732,782	213,312,997	601,776,853	XXX	963,692,044	68.7	907,233,842	70.8	767,361,458	196,330,586
7. Hybrid Securities												
7.01 Issuer Obligations				5,793,765	9,176,951	XXX	14,970,716	1.1	15,008,542	1.2	11,202,437	3,768,279
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	5,793,765	9,176,951	XXX	14,970,716	1.1	15,008,542	1.2	11,202,437	3,768,279
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	24,367,153	76,404,085	178,935,005	353,163,520	757,819,482	XXX	1,390,689,245	99.2	XXX	XXX	1,202,151,841	188,537,404
11.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.04 Other Loan-Backed and Structured Securities	152,021	7,527,591	3,881,849	0	0	XXX	11,561,461	0.8	XXX	XXX	0	11,561,461
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	24,519,174	83,931,676	182,816,854	353,163,520	757,819,482	0	1,402,250,706	100.0	XXX	XXX	1,202,151,841	200,098,865
11.09 Line 11.08 as a % of Col. 7	1.7	6.0	13.0	25.2	54.0	0.0	100.0	XXX	XXX	XXX	85.7	14.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	14,315,629	98,806,312	149,418,205	340,275,629	659,859,520	XXX	XXX	XXX	1,262,675,295	98.5	1,080,927,678	181,747,617
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.04 Other Loan-Backed and Structured Securities	242,447	7,518,277	6,653,954	4,576,564	0	XXX	XXX	XXX	18,991,242	1.5	0	18,991,242
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	14,558,076	106,324,589	156,072,159	344,852,193	659,859,520	0	XXX	XXX	1,281,666,537	100.0	1,080,927,678	200,738,859
12.09 Line 12.08 as a % of Col. 9	1.1	8.3	12.2	26.9	51.5	0.0	XXX	XXX	100.0	XXX	84.3	15.7
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	19,557,105	66,952,661	153,720,575	295,400,364	666,521,136	XXX	1,202,151,841	85.7	1,080,927,678	84.3	1,202,151,841	XXX
13.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
13.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	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	19,557,105	66,952,661	153,720,575	295,400,364	666,521,136	0	1,202,151,841	85.7	1,080,927,678	84.3	1,202,151,841	XXX
13.09 Line 13.08 as a % of Col. 7	1.6	5.6	12.8	24.6	55.4	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	1.4	4.8	11.0	21.1	47.5	0.0	85.7	XXX	XXX	XXX	85.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	4,810,048	9,451,424	25,214,430	57,763,156	91,298,346	XXX	188,537,404	13.4	181,747,617	14.2	XXX	188,537,404
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.04 Other Loan-Backed and Structured Securities	152,021	7,527,591	3,881,849	0	0	XXX	11,561,461	0.8	18,991,242	1.5	XXX	11,561,461
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	4,962,069	16,979,015	29,096,279	57,763,156	91,298,346	0	200,098,865	14.3	200,738,859	15.7	XXX	200,098,865
14.09 Line 14.08 as a % of Col. 7	2.5	8.5	14.5	28.9	45.6	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	0.4	1.2	2.1	4.1	6.5	0.0	14.3	XXX	XXX	XXX	XXX	14.3

Schedule DA - Verification - Short-Term Investments

NONE

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	17,622,743	0	17,622,743	0
2. Cost of cash equivalents acquired	581,055		581,055	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	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)	18,203,798	0	18,203,798	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	18,203,798	0	18,203,798	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

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
011161753		LOS ANGELES	CA		06/06/2018	5.500	4,865,223	0	0	0	0	0	4,763,836	05/23/2018
011161898		PHILADELPHIA	PA		12/21/2017	4.500	11,672,500	0	0	0	0	0	4,777,500	12/12/2017
0599999. Mortgages in good standing - Commercial mortgages-all other							16,537,723	0	0	0	0	0	9,541,336	XXX
0899999. Total Mortgages in good standing							16,537,723	0	0	0	0	0	9,541,336	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							16,537,723	0	0	0	0	0	9,541,336	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ ....40,839 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
011161753	LOS ANGELES	CA		06/06/2018	5.500	0	221,404	4,763,836
011161898	PHILADELPHIA	PA		12/21/2017	4.500	0	358,088	4,777,500
0599999. Mortgages in good standing - Commercial mortgages-all other						0	579,492	9,541,336
0899999. Total Mortgages in good standing						0	579,492	9,541,336
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	579,492	9,541,336

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
NONE																	
0599999 - Totals																	

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
	Global Infrastructure Partners IV-A/B, L.P.		Wilmington	DE	Global Infrastructure GP IV, L.P.		09/10/2019		2,280,823	1,797,169	1,797,169	(162,893)					0	8,222,861	0.050
	Petershill IV LLC		Wilmington	DE	PH IV ADVISORS LLC		12/02/2020		3,039,714	3,121,421	3,121,421	81,707					0	11,960,286	0.500
	Global Transport Income Fund Master Partnership SCSp		Luxembourg	LUX	GTIF (GP) Sàrl		11/02/2021		918,628	918,628	918,628	0					0	9,081,372	0.050
1999999. Joint Venture Interests - Common Stock - Unaffiliated									6,239,165	5,837,218	5,837,218	(81,186)	0	0	0	0	0	29,264,519	XXX
	PIMCO Commercial Real Estate Debt Fund, LP		Wilmington	DE	PIMCO GP XXVI, LLC		01/28/2019		13,224,917	13,872,042	13,872,042	215,723					887,466	8,210,460	1.600
	MetLife Commercial Mortgage Income Fund, LP		Wilmington	DE	MetLife Commercial Mortgage Income Fund GP, LLC		07/01/2020		20,000,000	20,030,014	20,030,014	22,378					651,552	0	0.710
	PIMCO Commercial Real Estate Debt Fund II Onshore Feeder, L.P.		Wilmington	DE	PIMCO GP XLIX, LLC		10/05/2021											10,800,000	1.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									33,224,917	33,902,056	33,902,056	238,101	0	0	0	0	1,539,018	19,010,460	XXX
309588-AE-1	FARMERS EXCH CAP SUBORD 144A		WOODLAND HILLS	CA	STIFEL NICOLAUS & CO	2.	05/25/2017		1,253,340	1,441,370	1,237,113		(3,892)				72,000		0.000
309601-AE-2	FARMERS INS EXCH SURPLUS NT SUBORD 144A		WOODLAND HILLS	CA	CITIGROUP GLOBAL MARKETS INC	2.	10/16/2017		4,000,000	4,605,548	4,000,000		0				189,880		0.000
401378-AB-0	GUARDIAN LIFE INSURANCE CORP SUBORD 144A		NEW YORK	NY	VARIOUS	1.	09/17/2015		4,822,002	6,443,949	4,829,286		1,283				244,969		0.000
575767-AK-4	MASS MUTUAL LIFE INS CO SUBORD 144A		SPRINGFIELD	MA	DEUTSCHE BANK	1.	04/15/2015		4,909,200	6,103,380	4,912,926		630				225,000		0.000
636792-AB-9	NATL LIFE INSURANCE-VRMT SBRD 144A		MONTPELIER	VT	CREDIT SUISSE SECURITIES LLC	1.	07/19/2018		5,000,000	5,991,625	5,000,000		0				262,500		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE SUBORD 144A		COLUMBUS	OH	BANK OF AMERICA MERRILL LYNCH	1.	05/21/2014		3,033,210	3,638,631	3,028,756		(701)				148,500		0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE		NEW YORK	NY	VARIOUS	1.	07/23/2021		7,591,559	7,502,333	7,584,964		(6,595)				130,830		0.000
64952G-AT-5	NEW YORK LIFE INSURANCE SUBORD 144A		NEW YORK	NY	CREDIT SUISSE SECURITIES LLC	1.	04/14/2020		745,417	854,962	745,588		86				28,125		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE SR UNSCD 144A		MILWAUKEE	WI	JP MORGAN SECURITIES LLC	1.	09/20/2019		497,375	551,952	497,449		31				18,125		0.000
69448F-AA-9	PACIFIC LIFE INS CO SUBORD SURPLUS 144A		LINCOLN	NE	VARIOUS	1.	01/14/2019		3,528,800	4,600,468	3,536,482		2,642				172,000		0.000
707567-AC-7	PENN MUTUAL LIFE INS CO SUBORD SER 144A		HARRISBURG	PA	JEFFERIES LLC	1.	03/15/2019		674,865	730,912	660,857		(5,238)				38,125		0.000
707567-AE-3	PENN MUTUAL LIFE INS CO SR UNSCD 144A		HARRISBURG	PA	VARIOUS	1.	04/29/2021		6,628,220	7,028,638	6,627,638		(582)				145,350		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY SUBORD 144A		NEW YORK	NY	STERNE AGEE & LEACH INC	1.	09/18/2014		4,104,200	5,151,260	4,090,363		(2,201)				196,000		0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE INS SUBORD 144A		CINCINNATI	OH	VARIOUS	1.	01/23/2019		6,542,460	8,870,556	6,540,378		(718)				334,750		0.000
95765P-AE-9	WESTERN & SOUTHERN LIFE SUBRD 144A		CINCINNATI	OH	JP MORGAN SECURITIES LLC	1.	04/28/2021		995,270	1,116,256	995,305		35				18,750		0.000
2799999. Surplus Debentures, etc - Unaffiliated									54,325,918	64,631,840	54,287,105	0	(15,220)	0	0	0	2,224,904	0	XXX
	Red Stone Equity Fund 75 LP				RSEP MM, LLC		12/12/2019		10,433,279	9,485,504	8,166,950		(1,391,192)					14,566,721	19.200
	WNC Instiitutional Tax Credit Fund 45, L.P.				WNC Managing Partners 45, LLC		08/13/2018		16,785,282	14,383,802	12,263,030		(1,476,602)					3,214,718	13.340
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									27,218,561	23,869,306	20,429,980	0	(2,867,794)	0	0	0	0	17,781,439	XXX
4899999. Total - Unaffiliated									121,008,561	128,240,420	114,456,359	156,915	(2,883,014)	0	0	0	3,763,922	66,056,418	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									121,008,561	128,240,420	114,456,359	156,915	(2,883,014)	0	0	0	3,763,922	66,056,418	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
	Global Infrastructure Partners IV-A/B, L.P.	Wilmington	DE	Global Infrastructure GP IV, L.P.	09/10/2019		0	1,918,720		0.050
	Petershill IV LLC	Wilmington	DE	PH IV ADVISORS LLC	12/02/2020		0	3,210,299		0.500
	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	GTIF (GP) Sàrl	11/02/2021		918,628	0		0.050
1999999. Joint Venture Interests - Common Stock - Unaffiliated							918,628	5,129,019	0	XXX
	PIMCO Commercial Real Estate Debt Fund, LP	Wilmington	DE	PIMCO GP XXVI, LLC	01/28/2019		0	3,500,000		1.600
	MetLife Commercial Mortgage Income Fund, LP	Wilmington	DE	MetLife Commercial Mortgage Income Fund GP, LLC	07/01/2020		0	12,000,000		0.710
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	15,500,000	0	XXX
64952G-AQ-1	NEW YORK LIFE INSURANCE SUBORD 144A	NEW YORK	NY	VARIOUS	07/23/2021		5,038,219	2,553,340		
707567-AE-3	PENN MUTUAL LIFE INS CO SR UNSCD 144A	HARRISBURG	PA	VARIOUS	04/29/2021		4,500,000	2,128,220		
95765P-AE-9	WESTERN & SOUTHERN LIFE SUBRD 144A	CINCINNATI	OH	JP MORGAN SECURITIES LLC	04/28/2021		995,270			
2799999. Surplus Debentures, etc - Unaffiliated							10,533,489	4,681,560	0	XXX
	Red Stone Equity Fund 75 LP			Red Stone Equity Partners, LLC	12/12/2019			5,993,671		19.200
	WNC Institutional Tax Credit Fund 45, L.P.			WNC Managing Partners 45, LLC	08/13/2018			3,096,249		13.340
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	9,089,920	0	XXX
4899999. Total - Unaffiliated							11,452,117	34,400,499	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							11,452,117	34,400,499	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
	Petershill IV LLC	Wilmington	DE	Capital Distribution	12/02/2020	04/30/2021						0		111,867	111,867			0	
	Petershill IV LLC	Wilmington	DE	Capital Distribution	12/02/2020	09/21/2021						0		102,218	102,218			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	214,085	214,085	0	0	0	0
4899999. Total - Unaffiliated							0	0	0	0	0	0	0	214,085	214,085	0	0	0	0
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							0	0	0	0	0	0	0	214,085	214,085	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Family Heritage Life Insurance Company of America

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-EM-6	US TREASURY BONDS				1.A	532,656	104.2300	521,153	500,000	501,610	0	(2,459)	0	0	7.250	6.710	FA	13,692	36,250	02/13/1997	08/15/2022
912810-EM-6	US TREASURY BONDS	SD			1.A	532,656	104.2300	521,153	500,000	501,610	0	(2,459)	0	0	7.250	6.710	FA	13,692	36,250	02/13/1997	08/15/2022
912810-FF-0	US TREASURY BONDS	SD			1.A	318,797	125.1710	375,516	300,000	307,717	0	(928)	0	0	5.250	4.800	MN	2,045	15,750	12/21/2004	11/15/2028
912828-6R-6	U S TREASURY N/B	SD			1.A	205,112	103.2810	211,727	205,000	205,054	0	(22)	0	0	2.250	2.230	AO	790	4,613	05/09/2019	04/30/2024
912833-LG-3	US TREASURY STRIPS	@			1.A	1,147,090	99.9890	6,999,265	7,000,000	6,939,286	0	470,337	0	0	0.000	7.150	N/A	0	0	05/23/1996	02/15/2022
912833-LL-2	US TREASURY STRIPS	@			1.A	1,294,400	99.5130	7,961,048	8,000,000	7,393,891	0	501,271	0	0	0.000	7.140	N/A	0	0	03/06/1997	02/15/2023
912833-LS-7	US TREASURY STRIPS	@			1.A	1,718,764	97.6840	8,107,847	8,300,000	7,029,869	0	431,444	0	0	0.000	6.430	N/A	0	0	10/04/1999	08/15/2024
912833-LS-7	US TREASURY STRIPS	@SD			1.A	41,416	97.6840	195,370	200,000	169,394	0	10,396	0	0	0.000	6.430	N/A	0	0	10/04/1999	08/15/2024
912833-LW-8	US TREASURY STRIPS	@			1.A	1,570,206	96.1810	8,175,383	8,500,000	6,693,796	0	427,205	0	0	0.000	6.700	N/A	0	0	01/03/2000	08/15/2025
912833-LW-8	US TREASURY STRIPS	@SD			1.A	92,365	96.1810	480,905	500,000	393,753	0	25,130	0	0	0.000	6.700	N/A	0	0	01/03/2000	08/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,453,462	XXX	33,549,367	34,005,000	30,135,980	0	1,859,915	0	0	XXX	XXX	XXX	30,219	92,863	XXX	XXX
0599999. Total - U.S. Government Bonds						7,453,462	XXX	33,549,367	34,005,000	30,135,980	0	1,859,915	0	0	XXX	XXX	XXX	30,219	92,863	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-US-5	CALIFORNIA ST GO UNLTD			2	1.C FE	506,395	107.0440	535,220	500,000	505,411	0	(581)	0	0	3.000	2.850	MS	5,000	15,000	04/17/2020	03/01/2050
20772J-AB-8	CONNECTICUT STATE (TAXABLE)			1	1.D FE	503,725	125.1200	625,600	500,000	502,098	0	(185)	0	0	5.305	5.240	AO	6,631	26,525	10/06/2010	10/01/2030
20772J-AC-6	CONNECTICUT STATE (TAXABLE)			1	1.D FE	495,945	115.6560	578,280	500,000	498,308	0	272	0	0	5.090	5.160	AO	6,363	25,450	10/20/2010	10/01/2030
57582P-WH-9	COMMONWEALTH OF MASSACHUSETTS (TAXABLE)			1	1.B FE	522,829	118.8380	594,190	500,000	512,537	0	(1,230)	0	0	4.500	4.140	FA	9,375	22,500	12/22/2011	08/01/2031
57582R-B2-1	MASSACHUSETTS STATE SER C GO UNLTD			2	1.B FE	25,131	102.7460	25,687	25,000	25,110	0	(12)	0	0	2.750	2.690	MS	229	688	02/20/2020	03/01/2050
57582R-P2-6	MASSACHUSETTS ST SER B GO LTD			2	1.B FE	2,209,125	93.6510	2,341,275	2,500,000	2,210,543	0	1,418	0	0	2.125	2.700	AO	13,281	0	10/08/2021	04/01/2051
605580-4X-4	MISSISSIPPI STATE (TAXABLE)			1	1.C FE	1,254,545	137.1070	1,371,070	1,000,000	1,167,715	0	(10,710)	0	0	5.669	3.910	AO	14,173	56,690	08/03/2012	10/01/2034
68609T-DD-7	OREGON ST GO SER 100U			2	1.B FE	981,250	108.3450	1,083,450	1,000,000	983,069	0	489	0	0	3.700	3.810	JD	3,083	37,000	02/08/2018	12/01/2044
880541-QX-8	TENNESSEE STATE (TAXABLE)			1	1.A FE	400,400	117.4110	469,644	400,000	400,195	0	(23)	0	0	4.182	4.170	FA	6,970	16,728	10/12/2011	08/01/2031
882724-LW-5	STATE OF TEXAS GEN OBLIG UNLTD			2	1.A FE	496,130	112.7640	563,820	500,000	496,433	0	113	0	0	3.750	3.800	FA	7,813	18,750	02/12/2019	08/01/2042
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,395,475	XXX	8,188,236	7,425,000	7,301,419	0	(10,449)	0	0	XXX	XXX	XXX	72,918	219,331	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,395,475	XXX	8,188,236	7,425,000	7,301,419	0	(10,449)	0	0	XXX	XXX	XXX	72,918	219,331	XXX	XXX
013122-XB-7	ALBERTVILLE AL GO LTD SER A			2	1.C FE	346,063	107.4810	376,184	350,000	346,224	0	101	0	0	3.125	3.180	JD	911	10,938	04/22/2020	06/01/2047
054231-PZ-2	AVON OH LOCAL SCH DST SER 2020-1 GO UNL			2	1.C FE	244,723	100.3080	250,770	250,000	244,875	0	109	0	0	2.500	2.590	JD	521	8,003	07/31/2020	12/01/2056
054375-VL-1	AVONDALE MI SCH DIST SER A GO UNLTD			2	1.B FE	226,895	55.7130	278,565	500,000	239,566	0	6,934	0	0	0.050	3.060	MN	42	250	02/04/2020	05/01/2048
059433-HC-9	BAMMEL TX UTILITY DIST GO UNLTD			2	1.C FE	127,960	94.8270	132,758	140,000	127,996	0	36	0	0	2.300	2.750	MS	537	0	10/13/2021	03/01/2049
074437-HP-2	BEAUMONT CA UNIF SCH DIST SER A GO UNLT			2	1.C FE	300,000	101.1760	303,528	300,000	300,000	0	0	0	0	3.124	3.120	FA	1,692	0	10/08/2021	08/01/2044
10607G-AW-0	BRAZORIA CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	438,507	96.4720	434,124	450,000	439,091	0	432	0	0	2.250	2.400	MS	3,375	10,969	07/29/2020	09/01/2042
10607U-BB-4	BRAZORIA CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	322,563	94.9390	308,552	325,000	322,656	0	65	0	0	2.500	2.530	AO	2,031	9,479	07/24/2020	04/01/2049
108443-XE-7	BRIDGESTONE TX MUNI UTILITY DI GO UNLTD			2	1.C FE	1,694,456	62.1950	1,697,924	2,730,000	1,694,456	0	0	0	0	1.000	3.000	MN	1,972	0	12/21/2021	05/01/2050
111664-HK-7	BROCK TX INDEP SCH DIST GO UNLTD	@		2	1.A FE	28,374	68.1030	34,052	50,000	30,018	0	1,029	0	0	0.000	3.520	N/A	0	0	04/29/2020	08/15/2036
117566-CW-7	BRYAN TX GO LTD CTFS			2	1.C FE	984,480	102.9330	1,029,330	1,000,000	985,270	0	366	0	0	2.625	2.700	FA	9,917	38,573	02/06/2020	08/15/2050
12022M-BC-3	BULLHEAD CITY AZ EXCISE TAX REV			2	1.C FE	275,000	100.5050	276,389	275,000	275,000	0	0	0	0	2.700	2.700	JJ	2,578	0	08/20/2021	07/01/2051
124110-FH-5	BUTTE-GLENN CA CMNTY CLG DIST GO UNLTD			2	1.C FE	48,983	106.1710	53,086	50,000	49,038	0	33	0	0	3.000	3.120	FA	625	1,500	04/30/2020	08/01/2044
144393-MV-4	CARPINTERIA CA UNIF SCH DIST GO UNLTD			2	1.D FE	263,355	108.7490	271,873	250,000	262,015	0	(1,194)	0	0	4.000	3.350	FA	4,167	7,028	10/28/2020	08/01/2048
145232-FM-1	CARROLL TX INDEPENDENT SCHOOL DIST GO			2	1.A FE	965,820	108.8870	1,088,870	1,000,000	968,968	0	1,021	0	0	3.500	3.720	FA	13,222	35,000	09/11/2018	02/15/2042
147168-DL-9	CASCADE CA UNION ELEM SCH DIST GO UNLTD	@		2	1.C FE	354,732	54.7000	382,900	700,000	367,522	0	12,790	0	0	0.000	3.690	N/A	0	0	12/17/2020	08/01/2039
152339-RZ-2	CENTINELA VLY CA UNION HIGH SCH GO UNLT			2	1.C FE	98,376	101.6790	101,679	100,000	98,422	0	37	0	0	3.134	3.220	FA	1,306	2,925	10/14/2020	08/01/2050
156753-PY-5	CERES CA UNIF SCH DIST GO UNLTD	@		2	1.C FE	85,573	36.8300	92,075	250,000	91,250	0	3,395	0	0	0.000	3.820	N/A	0	0	04/17/2020	08/01/2048
178882-NK-8	CLACKAMAS & WASHINGTON CNTY OR CAB SER	@		2	1.B FE	642,044	44.1370	662,055	1,500,000	669,758	0	17,221	0	0	0.000	2.610	N/A	0	0	08/06/2020	06/15/2050
180126-WB-6	CLAREMONT CA UNIF SCH DIST SER C GO UNL			2	1.C FE	24,905	105.7970	26,449	25,000	24,908	0	3	0	0	3.000	3.020	FA	313	750	04/23/2020	08/01/2048
186162-JP-9	CLEVELAND HEIGHTS & UNIV HEIGHTS TXBL G	@			1.C FE	299,338	54.3380	298,859	550,000	302,299	0	2,961	0	0	0.000	3.180	N/A	0	0	07/28/2021	12/01/2040
194749-JF-5	COLLIN CNTY TX WC&ID #3 GO UNLTD			2	1.C FE	463,280	92.8660	464,330	500,000	463,547	0	267	0	0	2.125	2.550	MS	3,128	0	09/15/2021	09/15/2044
197558-FT-1	COLUMBIA CNTY OR SCH DIST SER A GO UNLT	@		2	1.B FE	1,846,960	47.9930	1,919,720	4,000,000	1,912,483	0	48,953	0	0	0.000	2.600	N/A	0	0	08/14/2020	06/15/2050
19981F-CB-3	COMAL CNTY TX WTR IMPT DIST 1A GO UNLTD			2	1.C FE	295,827	100.6410	301,923	300,000	295,844	0	17	0	0	2.625	2.700	MS	1,378	0	10/08/2021	09/01/2047
204736-FM-9	COMPTON CA UNIF SCH DIST SER B GO UNLTD	@		2	1.D FE	140,168	58.9700	147,425	250,000	144,761	0	3,900	0	0	0.000	2.750	N/A	0	0	10/22/2020	06/01/2040
208422-JF-3	CONROE TX MUNI MGMT DIST NO 1 GO UNLTD			2	1.C FE	484,358	87.2530	475,529	545,000	484,920	0	563	0	0	2.000	2.650	MS	3,179	0	08/19/2021	09/01/2044

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
214057-HF-1	COOK COUNTY IL SCH DIST GO UNLTD			2	1.C FE	247,718	101.8720	254,680	250,000	247,839	0	91	0	0	2.375	2.430	JD	495	5,938	08/06/2020	12/01/2041
227381-PT-1	CROSBY TEXAS INDPT SCH DIST SCH BLDG GO			2	1.A FE	2,919,690	106.4570	3,193,710	3,000,000	2,938,203	0	2,581	0	0	4.250	4.430	FA	48,167	127,500	07/11/2013	02/15/2038
235218-L6-9	DALLAS TEXAS (TAXABLE)	@			1.D FE	448,450	92.9470	929,475	1,000,000	807,651	0	40,789	0	0	0.000	5.250	N/A	0	0	08/19/2010	02/15/2026
235218-L9-3	DALLAS TEXAS (TAXABLE)	@			1.D FE	378,450	85.9370	859,370	1,000,000	679,473	0	35,885	0	0	0.000	5.500	N/A	0	0	03/15/2011	02/15/2029
245278-FP-6	DEL NORTE CNTY CA UNIF SCH DIST SER E G	@		2	1.C FE	115,015	51.5840	128,960	250,000	123,639	0	3,920	0	0	0.000	3.240	N/A	0	0	10/01/2019	08/01/2043
246199-KN-2	DELAWARE CITY OH SCH DIST GO UNLTD			2	1.C FE	49,967	106.4540	53,227	50,000	49,967	0	0	0	0	3.000	3.000	JD	125	1,500	09/05/2019	12/01/2053
248217-EJ-6	DENAIR CA UNIF SCH DIST GO UNLTD CAP	@			1.F FE	5,039	57.1560	5,716	10,000	5,446	0	188	0	0	0.000	3.540	N/A	0	0	10/15/2019	08/01/2041
262669-HS-6	DU PAGE CNTY IL SCH DIST GO UNLTD			2	1.B FE	343,291	106.7620	373,667	350,000	343,647	0	194	0	0	3.000	3.110	MN	1,750	10,500	12/18/2019	05/01/2045
273290-FW-1	EAST KNOX OH LOCAL SCH DST SER A GO UNL			2	1.C FE	153,422	107.8750	161,813	150,000	152,882	0	(304)	0	0	3.000	2.740	MN	750	4,500	02/19/2020	11/01/2056
273738-HB-3	E MONTGOMERY TX MUNI UTLY SER A GO UNLT			2	1.C FE	985,040	100.7110	1,007,110	1,000,000	985,085	0	45	0	0	2.625	2.700	FA	5,542	0	10/08/2021	08/15/2050
283065-JY-7	EL DORADO CA UNION HIGH SCH DST GO UNLT	@		2	1.C FE	122,968	50.8130	127,033	250,000	127,807	0	4,055	0	0	0.000	3.250	N/A	0	0	10/15/2020	08/01/2041
283734-Q4-6	CITY OF EL PASO TX CTFS GO LTD			2	1.C FE	222,240	115.7490	254,648	220,000	221,650	0	(215)	0	0	4.000	3.870	FA	3,324	8,800	02/07/2019	08/15/2044
297667-CC-9	ETIWANDA CA SCH DIST GO UNLTD SER A	@		2	1.D FE	86,386	49.8510	99,702	200,000	91,353	0	3,115	0	0	0.000	3.500	N/A	0	0	05/07/2020	08/01/2044
306297-Y7-1	FALL RIVER MA GO LTD			2	1.C FE	150,000	101.8770	152,816	150,000	150,000	0	0	0	0	2.750	2.750	JD	344	4,125	01/24/2020	12/01/2048
346788-PW-6	FORT BEND CNTY TX LEVEE SER A GO UNLTD			2	1.C FE	243,658	101.8020	254,505	250,000	243,902	0	154	0	0	2.625	2.750	AO	1,641	6,563	04/16/2020	04/01/2050
346820-VJ-9	FORT BEND CNTY TX WC & ID #2 GO UNLTD			2	1.C FE	988,920	108.8940	1,088,940	1,000,000	989,822	0	308	0	0	3.750	3.820	MS	12,500	37,500	01/24/2019	09/01/2043
34682B-FG-9	FORT BEND TX MUNI UTILITY GO UNLTD			2	1.C FE	272,256	86.1850	258,555	300,000	273,354	0	840	0	0	2.000	2.500	MS	2,000	6,000	08/04/2020	09/01/2045
34682H-TE-6	FORT BEND TX MUNI UTILITY DIST GO UNLTD			2	1.C FE	577,445	96.5610	569,710	590,000	578,027	0	431	0	0	2.375	2.500	JD	1,168	14,013	07/15/2020	12/01/2042
34682H-YT-7	FORT BEND TX MUNI UTY DIST SERB GO UNLT			2	1.C FE	1,882,120	94.3270	1,886,540	2,000,000	1,882,733	0	613	0	0	2.375	2.720	JD	7,521	0	10/04/2021	12/01/2046
34683T-BX-6	FORT BEND TX MUNI UTLY DIST GO UNLTD			2	1.C FE	40,000	101.4120	40,565	40,000	40,000	0	0	0	0	2.500	2.500	MS	333	1,167	08/11/2020	09/01/2041
34686T-CD-6	FORT BEND CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	490,330	100.4780	502,390	500,000	490,348	0	18	0	0	2.750	2.850	MS	1,184	0	10/19/2021	03/01/2050
34988C-BU-1	FOSSIL RIDGE CO MET DIST #3 GO LTD			2	1.C FE	252,388	105.3820	263,455	250,000	252,149	0	(204)	0	0	3.000	2.880	JD	625	8,167	10/22/2020	06/01/2050
35005R-AX-9	FOSTER CITY CA GO UNLTD			2	1.B FE	395,000	96.1570	384,628	400,000	395,181	0	130	0	0	2.250	2.310	FA	3,750	8,900	07/29/2020	08/01/2050
351136-ER-3	FOWLER CA UNIF SCH DIST GEN OLB	@			1.C FE	12,330	66.7080	13,342	20,000	13,537	0	597	0	0	0.000	4.550	N/A	0	0	12/03/2019	08/01/2034
351190-FB-4	FOWLER MI PUBLIC SCH DIST GO UNLTD			2	1.C FE	100,000	102.4920	102,492	100,000	100,000	0	0	0	0	2.750	2.750	MN	458	2,666	10/15/2020	05/01/2050
36423D-EW-0	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	244,241	69.8330	244,416	350,000	244,338	0	98	0	0	1.000	3.040	AO	292	0	12/01/2021	04/01/2042
36423D-EY-6	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	244,670	67.0630	244,780	365,000	244,768	0	97	0	0	1.000	3.090	AO	304	0	12/01/2021	04/01/2044
364478-WL-7	CITY OF GALVESTON TX GO LTD			2	1.D FE	250,000	114.1800	285,450	250,000	250,000	0	0	0	0	4.000	4.000	MN	1,667	10,000	01/29/2019	05/01/2049
381303-ND-4	GOLDEN VLY CA UNIF SCH DIST SER C GO UN			2	1.C FE	244,065	105.8220	264,555	250,000	244,293	0	144	0	0	3.000	3.130	FA	3,125	7,500	04/24/2020	08/01/2047
396694-Z2-0	GREENVILLE TX GO LTD			2	1.C FE	989,690	99.5980	995,980	1,000,000	989,730	0	40	0	0	2.500	2.550	FA	5,347	0	09/15/2021	02/15/2051
397378-KG-4	GREENWOOD TX UTILITY DST GEN OBLG UNLTD			2	1.F FE	173,250	100.4890	175,856	175,000	173,325	0	40	0	0	2.750	2.800	FA	2,005	4,813	01/16/2020	08/01/2049
403136-JY-1	GUNTERSVILLE AL SER B GO UNLTD			2	1.D FE	742,185	100.0030	750,023	750,000	742,225	0	40	0	0	2.500	2.550	FA	4,792	0	09/23/2021	08/01/2051
410360-KK-6	HANFORD CA JT UNION HIGH SCH GO UNLTD	@		2	1.D FE	97,856	53.5530	107,106	200,000	102,089	0	2,995	0	0	0.000	2.990	N/A	0	0	07/09/2020	08/01/2044
41423F-AZ-2	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	145,793	96.5520	144,828	150,000	145,964	0	133	0	0	2.250	2.400	MS	1,125	3,375	08/10/2020	09/01/2045
41423L-EF-9	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	241,703	102.5730	256,433	250,000	242,138	0	220	0	0	3.000	3.190	MS	2,500	7,500	11/12/2019	09/01/2045
41423T-FB-0	HARRIS CNTY TX MUNI UTILITY DIST GO UNL			2	1.C FE	467,160	100.4250	502,125	500,000	468,284	0	990	0	0	2.375	2.740	JD	990	12,865	10/14/2020	12/01/2044
41423T-HC-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	1,599,984	101.2520	1,620,032	1,600,000	1,599,988	0	4	0	0	2.750	2.750	JD	5,989	0	10/14/2021	12/01/2044
414642-JB-5	HARRIS-WALLER CNTY MUNI UTILITY GO UNLT			2	1.C FE	464,255	95.8580	479,290	500,000	464,448	0	193	0	0	2.375	2.900	MS	1,979	0	10/19/2021	09/01/2041
414942-VF-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	321,831	100.0080	325,026	325,000	321,839	0	8	0	0	2.750	2.800	MS	1,490	0	10/19/2021	03/01/2050
414965-KX-0	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	51,535	52.2620	52,262	100,000	51,576	0	41	0	0	0.050	2.950	MS	4	0	11/10/2021	03/01/2045
417123-GP-5	HARTNELL CA CMNTY CLG DST GO UNTLD SER			2	1.C FE	498,995	100.8300	504,150	500,000	499,032	0	26	0	0	2.500	2.510	FA	5,208	12,535	07/15/2020	08/01/2048
421025-DD-6	HAYS CNTY TX DEV DIST #1 GO UNLTD			2	1.C FE	98,544	100.5000	100,500	100,000	98,601	0	40	0	0	2.625	2.700	AO	656	3,063	07/14/2020	04/01/2048
423542-QP-7	HEMET CA UNIF SCH DIST SER B GO UNLTD			2	1.C FE	301,203	100.1440	300,432	300,000	301,035	0	(122)	0	0	2.500	2.440	FA	3,125	7,833	07/31/2020	08/01/2046
43124A-KB-3	HIGHWAY 380 MUNI MGMT DIST #1 GO UNLTD			2	1.C FE	361,116	87.0160	348,064	400,000	362,778	0	1,284	0	0	1.875	2.420	MN	1,250	8,750	08/14/2020	05/01/2045
445047-JQ-7	HUMBLE TX INDEP SCH DIST SER A GO UNLTD			2	1.A FE	494,790	96.5250	482,625	500,000	494,988	0	143	0	0	2.250	2.300	FA	4,250	11,313	07/23/2020	02/15/2049
452641-KV-4	IMPERIAL CA CMNTY CLG DIS SER D GO UNLT	@		2	1.C FE	12,728	54.1270	13,532	25,000	13,134	0	359	0	0	0.000	2.790	N/A	0	0	11/10/2020	08/01/2044
467754-HZ-3	JACKSON CNTY OR SCH DIST CABS SER B GO	@		2	1.B FE	24,402	51.3510	28,243	55,000	26,165	0	851	0	0	0.000	3.330	N/A	0	0	11/20/2019	06/15/2044
483206-4C-9	KALAMAZOO MI FED TXB GO			2	1.D FE	2,907,597	106.4150	3,054,111	2,870,000	2,883,160	0	(4,134)	0	0	4.670	4.500	JD	11,169	134,029	04/16/2015	12/01/2044
486063-WP-1	KATY TX INDEPENDENT SCHOOL DIST GO			2	1.A FE	3,470,495	113.8880	3,986,080	3,500,000	3,472,777	0	699	0	0	4.000	4.050	FA	52,889	140,000	11/01/2018	02/15/2047
48618U-DY-9	KAUFMAN CNTY TX FRESH WTR SPLY GO UNLTD			2	1.C FE	1,337,737	98.8940	1,340,014	1,355,000	1,337,818	0	81	0	0	2.625	2.700	MS	5,928	0	10/06/2021	09/01/2044
494656-G4-7	KING & SNOHOMISH WASHINGTON (TAXABLE)			2	1.B FE	500,500	100.2200	501,100	500,000	500,000	0	0	0	0	5.166	5.120	JD	2,153	25,830	09/15/2010	12/01/2029
49474E-4A-8	KING COUNTY WASHINGTON (TAXABLE)			1	1.A FE	300,300	128.0900	384,270	300,000	300,154	0	(17)	0	0	6.047	6.030	JD	1,512	18,141	11/16/2010	12/01/2030
498062-KT-4	KITSAP COUNTY WASHINGTON (TAXABLE)			1	1.A FE	500,500	121.8120	609,060	500,000	500,272	0	(30)	0	0	5.020	5.010	JD	2,092	25,100	10/15/2010	06/01/2029

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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
508759-HR-1	LAKE COUNTY ILLINOIS	@			1.C FE	13,180	99.2630	24,816	25,000	22,960	0	997	0	0	0.000	4.490	N/A	0	0	07/01/2009	12/01/2023
511012-LW-4	LAKE TAHOE CA UNIF SCH DIST GO UNLTD			5	1.E FE	21,875	106.9750	26,744	25,000	23,283	0	672	0	0	0.000	2.940	FA	0	0	11/12/2019	08/01/2045
51207M-FD-2	LAKES FRESH WTR SUPPLY DIST GO UNLTD			2	1.C FE	885,325	97.3310	880,846	905,000	885,511	0	185	0	0	2.375	2.500	MS	7,165	0	09/08/2021	09/01/2044
513804-KJ-2	LANCASTER CA SCH DIST SER D GO UNLTD	@		2	1.C FE	76,290	55.6190	83,429	150,000	79,957	0	2,407	0	0	0.000	3.070	N/A	0	0	06/05/2020	08/01/2042
515390-NZ-1	LANE CNTY OR SCH DIST SER A GO UNLTD	@		2	1.B FE	2,056,770	44.2310	1,990,395	4,500,000	2,102,717	0	45,947	0	0	0.000	2.600	N/A	0	0	02/22/2021	06/15/2051
516408-KU-4	LANSING MI CMNTY CLG GO LTD			2	1.C FE	252,628	107.0940	267,735	250,000	252,184	0	(264)	0	0	3.000	2.860	MN	1,250	7,500	04/15/2020	05/01/2049
524210-RK-9	LEEDS AL GO UNLTD TXBL			2	1.C FE	249,000	104.7860	261,965	250,000	249,067	0	20	0	0	4.250	4.270	MN	1,771	10,625	02/27/2019	05/01/2048
52908E-UT-8	LEXINGTON-FAYETTE KENTUCKY (TAXABLE)			2	1.C FE	497,720	102.6190	513,095	500,000	498,582	0	110	0	0	4.000	4.030	AO	5,000	20,000	06/06/2012	10/01/2032
538081-PD-6	LIVE OAK CREEK TX MUNI UTILITY GO UNLTD			2	1.C FE	92,210	80.9930	93,142	115,000	92,217	0	6	0	0	1.750	3.020	MS	168	0	11/30/2021	09/01/2043
538081-PE-4	LIVE OAK CREEK TX MUNI UTILITY GO UNLTD			2	1.C FE	94,704	79.7750	95,730	120,000	94,710	0	6	0	0	1.750	3.020	MS	175	0	11/30/2021	09/01/2045
542433-XB-8	LONG BEACH CA UNIF SCH DIST GO UNLTD			2	1.D FE	78,077	105.8580	105,858	100,000	78,745	0	383	0	0	3.000	4.310	FA	1,250	3,000	03/20/2020	08/01/2050
551800-KL-8	LYNWOOD CA UNIF SCH DIST SER E GO UNLTD	@		2	1.C FE	2,789,021	53.5050	2,859,842	5,345,000	2,818,619	0	29,598	0	0	0.000	2.620	N/A	0	0	07/22/2021	08/01/2046
556452-JD-3	MADERA CA UNIF SCH DIST GO UNLTD			2	1.D FE	197,660	99.7420	199,484	200,000	197,739	0	57	0	0	2.375	2.430	FA	1,979	4,710	08/05/2020	08/01/2050
556589-JF-7	MADISON AL WTR & WSTWTR BRD REV			2	1.C FE	123,760	106.9210	133,651	125,000	123,803	0	27	0	0	3.000	3.050	JD	313	3,750	04/16/2020	12/01/2050
560245-KG-6	MAHWAH TWP NJ GO UNLTD			2	1.A FE	106,039	58.8130	111,745	190,000	109,818	0	2,676	0	0	0.050	2.570	JJ	44	91	07/28/2020	01/15/2044
564283-ZL-6	MANSFIELD OH GO LTD			2	1.F FE	404,000	102.4440	409,776	400,000	403,607	0	(340)	0	0	3.000	2.880	JD	1,000	13,300	11/02/2020	12/01/2060
564377-6F-1	MANSFIELD TEXAS (TAXABLE)			2	1.B FE	505,950	100.2500	501,250	500,000	500,000	0	(97)	0	0	4.648	4.480	FA	8,780	23,240	12/22/2011	02/15/2032
567288-RZ-0	MARICOPA COUNTY USD ARIZONA (TAXABLE)			1	1.C FE	1,014,750	135.2560	1,115,862	825,000	930,935	0	(9,995)	0	0	6.409	4.560	JJ	26,437	52,874	09/27/2011	07/01/2030
569203-QG-0	MARION & POLK CNTYS OR SCH DIST GO UNLT	@		2	1.C FE	180,008	51.4660	192,998	375,000	186,509	0	5,472	0	0	0.000	2.990	N/A	0	0	10/09/2020	06/15/2045
581725-DT-2	MCKINLEYVILLE CA UNION SCH DIST GO UNLT	@		2	1.C FE	233,655	52.0070	260,035	500,000	252,627	0	10,170	0	0	0.000	4.150	N/A	0	0	02/05/2020	08/01/2042
581732-LX-0	MCKINNEY TX MUNI UTILITY DIST GO UNLTD			2	1.F FE	175,844	92.9170	185,834	200,000	176,037	0	193	0	0	2.125	2.910	MS	1,771	0	10/08/2021	09/01/2042
586145-WQ-3	MEMPHIS TENNESSEE (TAXABLE)			1	1.C FE	844,508	136.2480	1,130,858	830,000	839,175	0	(620)	0	0	5.942	5.800	JJ	24,659	49,319	07/08/2010	07/01/2032
587635-JL-8	MERCED CA UNION HIGH SCH DIST GO UNLTD	@		2	1.D FE	89,439	32.8420	98,526	300,000	95,081	0	3,622	0	0	0.000	3.920	N/A	0	0	05/22/2020	08/01/2051
59748C-AN-6	MIDLAND CNTY MI WTR SPLY SYS GO LTD			2	1.C FE	157,298	105.3080	157,962	150,000	155,953	0	(974)	0	0	3.000	2.250	MS	1,500	4,738	07/23/2020	09/01/2048
609391-GS-0	MONITEAU PA SCH DIST			2	1.C FE	230,305	107.4170	268,543	250,000	230,885	0	358	0	0	3.000	3.400	MS	2,500	7,500	04/02/2020	03/01/2053
61371P-BZ-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	98,626	100.2330	100,233	100,000	98,673	0	41	0	0	2.625	2.700	AO	656	2,406	10/05/2020	04/01/2046
61371T-HF-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	1,166,000	97.5480	1,219,350	1,250,000	1,166,450	0	450	0	0	2.375	2.760	MS	7,422	0	10/13/2021	09/01/2046
61373F-AZ-0	MONTGOMERY CNTY TX MUNI UTLY GO UNLTD			2	1.C FE	112,833	100.5280	115,607	115,000	112,903	0	63	0	0	2.625	2.730	MS	1,006	2,516	10/28/2020	09/01/2045
622078-CQ-4	MOUNT MORRIS MI CONSOL SCH DIST GO UNLT			2	1.B FE	49,925	101.4730	50,737	50,000	49,931	0	3	0	0	2.375	2.380	MN	198	1,468	08/05/2020	05/01/2044
623040-LW-0	MT SAN ANTONIO CA CMNTY SER D GO UNLTD	@		2	1.C FE	21,956	44.3550	22,178	50,000	22,847	0	752	0	0	0.000	3.370	N/A	0	0	10/21/2020	08/01/2045
662653-DQ-4	NORTH STRABANE TWP PA GO UNLTD			2	1.D FE	2,500,000	100.7260	2,518,150	2,500,000	2,500,000	0	0	0	0	2.800	2.800	MN	8,944	3,306	10/01/2021	11/15/2052
66649T-EA-8	NORTHLAKE TX MUNI MGMT DIST #1 GO UNLTD			2	1.C FE	972,340	96.1970	961,970	1,000,000	972,547	0	207	0	0	2.375	2.560	MS	5,938	0	09/24/2021	03/01/2042
668690-FN-5	NORTON OH CITY SCH DIST CIBS GO UNLTD			2	1.C FE	242,320	100.3950	250,988	250,000	242,577	0	221	0	0	2.625	2.790	MN	1,094	6,526	10/07/2020	11/01/2049
671205-2Z-4	OAK GROVE CA SCH DIST GO UNLTD SER F-2	@		2	1.D FE	705,225	48.4840	727,260	1,500,000	734,410	0	20,140	0	0	0.000	2.800	N/A	0	0	07/14/2020	06/01/2045
671556-PB-8	OAK PARK CA UNIF SCH DIST GO UNLTD	@		1	1.C FE	101,108	52.1660	130,415	250,000	106,613	0	4,932	0	0	0.000	4.790	N/A	0	0	10/29/2020	08/01/2042
675383-TF-0	OCEANSIDE CA UNIF SCH DIST GO UNLTD	@		2	1.D FE	12,513	53.8210	13,455	25,000	12,916	0	357	0	0	0.000	2.820	N/A	0	0	11/10/2020	08/01/2045
681669-FR-3	OMAHA-DOUGLAS NE PBL BLDG SER B GO LTD			2	1.D FE	78,343	108.9690	87,175	80,000	78,417	0	47	0	0	3.000	3.120	MN	400	2,400	04/30/2020	05/01/2045
693735-BC-5	PACHECO CA UNION SCH DST SER C1 GO UNLT	@		2	1.C FE	299,213	58.9980	306,790	520,000	306,174	0	6,961	0	0	0.000	2.450	N/A	0	0	01/13/2021	08/01/2042
696735-SD-2	PALMDALE CA SCH DIST CABS SER C GO UNLT	@		2	1.D FE	253,305	52.4120	262,060	500,000	254,738	0	1,433	0	0	0.000	2.880	N/A	0	0	10/08/2021	08/01/2045
70259W-AZ-3	PASEO DEL ESTE MUNI UTIL DIST GO UNLTD			2	1.C FE	500,000	100.0030	500,015	500,000	500,000	0	0	0	0	2.550	2.550	FA	2,550	0	09/10/2021	08/15/2046
713176-2E-4	PEORIA ILLINOIS (TAXABLE)			2	1.F FE	497,300	100.0000	500,000	500,000	498,300	0	130	0	0	4.750	4.790	JJ	11,875	23,750	04/05/2012	01/01/2032
717095-8D-8	PFLUGERVILLE TX INDEP SCH DIST SER A GO			2	1.A FE	201,568	105.1840	210,368	200,000	201,305	0	(142)	0	0	2.750	2.660	FA	2,078	5,500	01/31/2020	02/15/2045
723627-FA-8	PIONEER CA UNION ELEM SCH DIST GO UNLTD	@		2	1.D FE	73,635	52.9200	79,380	150,000	77,746	0	2,230	0	0	0.000	2.930	N/A	0	0	02/12/2020	08/01/2044
72600P-BT-3	PLACER CA UNION HIGH SCH DIST GO UNLTD			2	1.C FE	145,719	105.7800	158,670	150,000	145,877	0	100	0	0	3.000	3.150	FA	1,875	4,500	04/30/2020	08/01/2049
733590-QX-4	PORT BEAUMONT TX NAV DIST GO UNLTD			2	1.C FE	638,294	100.5160	653,354	650,000	638,816	0	382	0	0	2.250	2.350	MS	4,875	15,153	07/24/2020	03/01/2044
734336-WP-1	PORT HURON MI GO LTD			2	1.C FE	248,585	98.4920	246,230	250,000	248,642	0	49	0	0	3.017	3.050	MS	2,514	7,543	11/17/2020	03/01/2045
734336-WQ-9	PORT HURON MI GO LTD			2	1.C FE	354,375	99.8640	349,524	350,000	353,811	0	(407)	0	0	3.117	2.960	MS	3,637	10,910	08/05/2020	03/01/2049
73474M-QU-2	PORT NECHES-GROVES TX IND SCH DT GO UNL			2	1.A FE	275,000	105.6120	290,433	275,000	275,000	0	0	0	0	2.750	2.750	FA	2,857	7,563	04/23/2020	02/15/2045
76541V-HL-4	RICHMOND VIRGINIA (TAXABLE)			2	1.B FE	500,000	100.2730	501,365	500,000	500,000	0	0	0	0	5.270	5.270	MN	4,392	26,350	11/03/2010	11/01/2029
77427H-DU-6	ROCKWALL CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	146,291	100.4050	150,608	150,000	146,493	0	149	0	0	2.250	2.400	AO	844	3,938	07/29/2020	10/01/2041
777526-PJ-7	ROSEMEAD CA SCH DIST SER B GO UNLTD			2	1.D FE	910,000	100.3250	912,958	910,000	910,000	0	0	0	0	2.550	2.550	FA	6,381	0	09/09/2021	08/01/2050
777849-VB-3	ROSEVILLE CA JT UNION HIGH SCH GO UNLTD	@		2	1.D FE	85,316	52.9170	92,605	175,000	90,126	0	2,610	0	0	0.000	2.960	N/A	0	0	02/06/2020	08/01/2044
794879-GH-3	SALINAS CITY CA ELEM SCH DIST GO UNLTD	@		2	1.C FE	13,538	58.3970	14,599	25,000	13,995	0	330	0	0	0.000	2.400	N/A	0	0	08/06/2020	07/01/2042

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
797355-6Z-2	SAN DIEGO CA UNIF SCH DIST GO SER K2	@		2	1.C FE	956,550	50.0070	1,250,175	2,500,000	1,114,492	0	43,067	0	0	0.000	3.980	N/A	0	0	02/13/2018	07/01/2042
800766-MN-4	SANGAMON CNTY IL SCH DIST #186 GO UNLTD			2	1.C FE	407,131	125.0460	437,661	350,000	398,930	0	(5,016)	0	0	5.000	3.100	JD	1,458	17,500	04/17/2020	06/01/2053
816547-HB-2	SELMA CA UNIF SCH DIST SER D GO UNLTD	@		2	1.C FE	109,480	59.7610	119,522	200,000	115,317	0	3,197	0	0	0.000	2.830	N/A	0	0	02/18/2020	08/01/2041
82622K-CA-7	SIENNA MUNI UTIL DIST #5 TX CO GO UNLTD			2	1.C FE	515,200	95.5410	496,813	520,000	515,237	0	37	0	0	2.500	2.550	MN	3,250	0	09/14/2021	11/01/2046
82622N-BW-4	SIENNA MUNI UTIL DIST #6 TX GO UNLTD			2	1.C FE	514,519	96.4040	510,941	530,000	514,631	0	112	0	0	2.375	2.550	MS	3,147	0	09/22/2021	09/01/2043
826239-FT-7	SIERRA CA JT CMNTY CG DIST GO UNLTD			2	1.C FE	101,883	115.8030	115,803	100,000	101,384	0	(182)	0	0	4.000	3.760	FA	1,667	4,000	02/14/2019	08/01/2053
836809-MV-2	S BUDA TX WC&ID #1 GO UNLTD			2	1.C FE	141,747	97.3390	146,009	150,000	141,802	0	55	0	0	2.375	2.740	FA	623	0	10/07/2021	08/01/2044
845267-A9-4	S W TX INDEP SCH DIST CABS GO UNLTD	@		2	1.A FE	147,480	59.7460	149,365	250,000	148,061	0	581	0	0	0.000	2.500	N/A	0	0	09/23/2021	02/01/2043
882270-UY-5	TEXAS CITY TX INDEP SCH DIST GO UNLTD			2	1.A FE	1,000,750	114.6470	1,146,470	1,000,000	1,000,613	0	(79)	0	0	4.000	3.980	FA	15,111	40,000	10/18/2018	08/15/2048
89440J-BZ-1	TRAVIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	488,805	100.6460	503,230	500,000	488,853	0	48	0	0	2.625	2.760	MS	2,188	0	10/15/2021	09/01/2046
904107-BN-8	UMATILLA CNTY OR SCH DIST SER A GO UNLT	@		2	1.B FE	2,248,365	50.0580	2,377,755	4,750,000	2,296,272	0	47,907	0	0	0.000	2.700	N/A	0	0	03/08/2021	06/15/2046
904121-PM-6	UMATILLA CNTY OR SCH DIST #8 R GO	@		2	1.B FE	347,858	52.0420	390,315	750,000	367,274	0	11,494	0	0	0.000	3.200	N/A	0	0	04/14/2020	06/15/2044
91588C-EU-2	UPPER LAKE CA UNIF SCH DIST SER A GO	@		2	1.C FE	52,639	49.5980	59,518	120,000	56,534	0	1,772	0	0	0.000	3.210	N/A	0	0	10/02/2019	08/01/2044
92823P-ME-3	VIRIDIAN TX MUNI MGMT DIST GO UNLTD			2	1.C FE	122,561	96.0240	120,030	125,000	122,650	0	76	0	0	2.625	2.730	JD	273	3,573	10/30/2020	12/01/2046
939483-HR-7	WASHINGTON OH LOCAL SCH DST SER B GO UN			2	1.C FE	250,000	101.5130	253,783	250,000	250,000	0	0	0	0	2.750	2.750	JD	573	6,875	04/15/2020	12/01/2049
951801-HL-6	WEST CARROLLTON OH CITY SCH DIST GO UNL			2	1.C FE	750,000	102.8050	771,038	750,000	750,000	0	0	0	0	2.800	2.800	JD	1,750	21,000	02/12/2020	12/01/2056
954358-HZ-3	WEST MEMPHIS AR SCH DIST #4 REF GO LTD			2	1.C FE	247,585	103.0710	257,678	250,000	247,730	0	59	0	0	3.000	3.050	FA	3,125	7,500	10/08/2019	02/01/2049
967795-BW-4	WILBARGER CREEK MUNI UTIL DIST GO UNLTD			2	1.C FE	25,000	102.0310	25,508	25,000	25,000	0	0	0	0	2.750	2.750	MS	229	680	01/27/2020	09/01/2042
967795-CZ-6	WILBARGER CREEK MUNI UTIL DIST GO UNLTD			2	1.C FE	83,100	85.4020	85,402	100,000	83,142	0	42	0	0	2.000	3.040	MS	161	0	11/05/2021	09/01/2045
97000W-KA-2	WILLIAMSON CNTY TX MUNI UTLY 12 GO UNLT			2	1.C FE	1,922,140	96.3970	1,927,940	2,000,000	1,922,499	0	357	0	0	2.500	2.710	FA	7,778	0	10/06/2021	08/15/2049
97002Y-BX-6	WILLIAMSON CNTY TX MUNI UTLY 34 GO UNLT			2	1.C FE	148,026	100.6930	151,040	150,000	148,038	0	9	0	0	2.625	2.700	MS	623	0	10/07/2021	09/01/2045
978879-NB-6	WOODBRIDGE TWP NJ BRD OF EDU GO UNLTD			2	1.C FE	24,764	99.2280	24,800	25,000	24,776	0	9	0	0	2.250	2.290	JJ	258	541	08/07/2020	07/15/2045
981306-XQ-1	WORCESTER MA SER B GO LTD			2	1.D FE	194,000	99.2500	198,500	200,000	194,266	0	143	0	0	2.500	2.640	FA	2,080	5,000	02/04/2020	02/01/2050
983068-7F-8	WYLIE TX INDEP SCH DIST GO UNLTD CABS	@		2	1.A FE	118,342	37.8930	142,101	375,000	125,307	0	5,055	0	0	0.000	4.160	N/A	0	0	08/11/2020	08/15/2048
983068-7Z-4	WYLIE TX INDEP SCH DIST GO UNLTD CABS	@		2	1.A FE	937,260	36.7700	1,092,060	2,970,000	992,430	0	40,031	0	0	0.000	4.160	N/A	0	0	08/11/2020	08/15/2048
984657-HZ-2	YAMHILL CNTY OR SCH DIST SER A GO UNLTD	@		2	1.B FE	1,770,360	45.9460	1,837,840	4,000,000	1,810,115	0	39,755	0	0	0.000	2.710	N/A	0	0	02/19/2021	06/15/2051
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						75,770,877	XXX	80,464,236	100,435,000	77,014,882	0	516,676	0	0	XXX	XXX	XXX	464,004	1,237,046	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						75,770,877	XXX	80,464,236	100,435,000	77,014,882	0	516,676	0	0	XXX	XXX	XXX	464,004	1,237,046	XXX	XXX
039063-AR-3	ARCADIA CA PENSION OBLIG REV			2	1.A FE	125,000	102.9050	128,631	125,000	125,000	0	0	0	0	3.173	3.170	JD	331	4,176	10/28/2020	12/01/2040
041189-YP-0	ARKANSAS TECH UNIV SER A REV			2	1.C FE	1,000,000	101.4700	1,014,700	1,000,000	1,000,000	0	0	0	0	3.322	3.320	JJ	16,610	17,902	11/18/2020	01/01/2043
041806-XC-9	ARLINGTON TX HGR EDU FIN CORP EDU REV			2	1.A FE	579,852	104.7230	628,338	600,000	580,624	0	370	0	0	3.000	3.160	FA	6,800	18,000	11/27/2019	08/15/2054
041806-ZS-2	ARLINGTON TX HGR EDU FIN CORP SER A REV			2	1.A FE	905,002	94.8670	877,520	925,000	905,697	0	508	0	0	2.250	2.350	JD	1,734	20,813	07/30/2020	12/01/2050
045142-DL-7	ASHWAUBENON WI CMNTY DEV AUTH CABS REV	@		2	1.C FE	9,082	39.1100	9,778	25,000	9,400	0	281	0	0	0.000	3.060	N/A	0	0	11/09/2020	06/01/2049
067869-GD-3	BARNESVILLE GA WTR & SWR SER A REV			2	1.C FE	400,000	101.5380	406,152	400,000	400,000	0	0	0	0	3.175	3.170	MS	4,233	10,019	10/30/2020	09/01/2046
085495-AV-1	BERNE UNION OH LOCAL SCH DIST COPS REV			2	1.C FE	482,590	101.3430	506,715	500,000	483,188	0	553	0	0	2.625	2.830	JD	1,094	13,125	10/30/2020	12/01/2045
087032-EY-0	BETHEL PA PARK MUNI AUTH SWR REV			2	1.C FE	99,375	102.6030	102,603	100,000	99,390	0	14	0	0	2.700	2.730	MS	900	2,168	10/19/2020	09/01/2049
103627-AE-5	BOYS TOWN VILLAGE NE REV			2	1.B FE	230,590	100.3640	250,910	250,000	231,086	0	432	0	0	2.375	2.760	JJ	2,969	4,371	11/03/2020	07/01/2050
117569-LV-3	BRYAN TX RURAL ELEC SYS SER-A REV			2	1.D FE	482,045	100.3460	501,730	500,000	482,171	0	126	0	0	2.500	2.710	JJ	2,500	0	09/24/2021	07/01/2046
117610-FY-6	BRYAN TX RURAL ELEC SYS REV			2	1.D FE	989,040	100.1770	1,001,770	1,000,000	989,124	0	84	0	0	2.500	2.560	JJ	5,000	0	09/22/2021	07/01/2046
118631-AR-1	BUCKS COUNTY PENNSYLVANIA (TAXABLE)			2	1.A FE	1,071,920	100.2190	1,002,190	1,000,000	1,000,000	0	(8,252)	0	0	4.890	4.000	JD	2,173	48,900	01/31/2012	12/15/2030
139372-RM-0	CAPE CORAL FL WTR & SWR			2	1.E FE	1,022,480	112.1280	1,121,280	1,000,000	1,014,333	0	(2,198)	0	0	4.000	3.720	AO	10,000	40,000	02/05/2018	10/01/2042
14574A-AM-6	CARSON CA PENSN OBLIG TXB REV			2	1.D FE	523,750	104.7290	523,648	500,000	522,606	0	(1,144)	0	0	3.696	3.050	JJ	8,521	9,240	07/12/2021	01/15/2044
161037-Z3-3	CHARLOTTE NC COPS SER A REV			2	1.B FE	99,483	117.0410	117,041	100,000	99,506	0	10	0	0	4.000	4.030	JD	333	4,000	03/23/2020	06/01/2049
17131M-UH-8	CHULA VISTA CA ELEM SCH DIST COPS REV			2	1.C FE	492,565	101.2650	506,325	500,000	492,917	0	189	0	0	2.625	2.700	MS	4,375	13,125	02/04/2020	09/01/2048
18274A-AX-6	CLASSIC CTR AUTH FOR CLARKE CNTY REV			2	1.C FE	502,230	104.1060	520,530	500,000	502,206	0	(24)	0	0	3.000	2.950	MN	1,833	0	11/03/2021	05/01/2061
183834-AP-5	CLAYMONT OH CITY SCH DIST COPS REV			2	1.C FE	199,166	99.8870	199,774	200,000	199,205	0	27	0	0	2.450	2.470	JD	408	6,125	08/12/2020	12/01/2049
187145-NJ-2	CLIFTON TX HGR EDU FIN CORP ED REV			2	1.A FE	1,503,193	98.5400	1,586,494	1,610,000	1,503,784	0	591	0	0	2.375	2.710	FA	9,878	0	10/05/2021	08/15/2051
189344-FP-4	CLOVIS CA UNIF SCH DIST COPS REV			2	1.D FE	972,380	99.3200	993,200	1,000,000	972,471	0	91	0	0	3.300	3.470	JD	2,750	1,375	10/29/2021	06/01/2046
199122-FG-2	COLUMBUS GA HOSP AUTH SER B			2	1.C FE	1,471,388	106.5680	1,699,760	1,595,000	1,480,986	0	2,940	0	0	3.375	3.830	JJ	26,916	53,831	08/03/2018	07/01/2047
20775H-BZ-5	CONNECTICUT ST HSG FIN AUTH SER D-1 REV			2	1.A FE	225,000	103.1770	232,148	225,000	225,000	0	0	0	0	2.750	2.750	MN	791	6,359	10/16/2020	11/15/2055
218091-AC-0	CORALVILLE ROAD USE TAX REV SER A			2	1.C FE	407,744	105.8930	423,572	400,000	406,598	0	(783)	0	0	3.250	3.000	JD	1,083	13,000	07/08/2020	06/01/2050
230593-AA-3	CUMBERLAND CNTY NORTH CAROLINA (TAXABLE			2	1.C FE	500,500	100.3700	501,850	500,000	500,000	0	0	0	0	6.100	6.000	MN	5,083	30,500	01/13/2011	11/01/2025

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
234588-BJ-9	DALLAS CNTY AL WTR & SWR AUTH REV			2	1.C FE	51,700	103.7680	51,884	50,000	51,526	0	(153)	0	0	3.250	2.850	MS	542	1,625	11/05/2020	09/01/2050
235036-6Z-8	DALLAS-FORT WORTH TX INTL ARPT SER C RE			2	1.E FE	400,000	102.4890	409,956	400,000	400,000	0	0	0	0	3.089	3.080	MN	2,059	12,356	07/31/2020	11/01/2040
235839-DZ-7	DANA POINT CA CMNTY FACS DIST SER B REV			2	1.C FE	275,000	100.3020	275,831	275,000	275,000	0	0	0	0	2.898	2.890	MS	2,657	8,235	08/06/2020	09/01/2041
24379R-DE-0	DEER CREEK PA DRAIN BASIN ALLEGHENY REV			2	1.C FE	490,420	100.4650	502,325	500,000	490,440	0	20	0	0	2.625	2.710	JD	1,385	0	11/10/2021	12/01/2056
249176-DF-2	DENVER CO CITY & CNTY WSTWTR			2	1.A FE	3,884,520	110.5830	4,423,320	4,000,000	3,893,346	0	2,447	0	0	3.500	3.660	MN	23,333	140,000	02/08/2018	11/01/2047
254768-UX-0	DISTRICT OF COLUMBIA HSG FIN SER A-1 RE			2	1.C FE	250,000	99.8580	249,645	250,000	250,000	0	0	0	0	2.500	2.500	MS	1,944	0	09/03/2021	03/01/2042
260888-AQ-5	DOWNEY CA PENSN OBLIG TXB REV			2	1.C FE	758,224	98.6890	789,512	800,000	759,291	0	1,067	0	0	2.995	3.330	JD	1,997	18,502	04/08/2021	06/01/2044
289770-AU-3	ELMORE CNTY AL BRD OF EDU REV			2	1.D FE	24,529	106.4130	26,603	25,000	24,559	0	15	0	0	3.000	3.110	FA	313	750	12/17/2019	08/01/2044
295542-SW-5	ERIE CITY PA WTR AUTH REVENUE			1	1.C FE	253,440	107.3690	268,423	250,000	253,372	0	(52)	0	0	3.456	3.380	JD	720	8,640	10/07/2020	06/01/2060
296122-WT-7	ESCAMBIA CNTY FL HSG FIN AUTH SF MTG RE			2	1.A FE	75,000	106.2420	79,682	75,000	75,000	0	0	0	0	3.200	3.200	AO	600	2,400	10/31/2019	10/01/2044
312902-LX-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,752,000	87.2240	3,925,094	4,500,000	3,009,240	0	148,320	0	0	0.000	5.110	N/A	0	0	04/27/2011	12/17/2029
3133XG-6E-9	FEDERAL HOME LOAN BANK				1.A	3,233,400	119.3470	3,580,428	3,000,000	3,081,504	0	(15,966)	0	0	5.750	5.060	JD	9,104	172,500	07/06/2009	06/12/2026
3133XG-6E-9	FEDERAL HOME LOAN BANK	SD			1.A	2,155,600	119.3470	2,386,952	2,000,000	2,054,336	0	(10,644)	0	0	5.750	5.060	JD	6,069	115,000	07/06/2009	06/12/2026
3134A3-2N-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	969,837	90.8210	2,081,633	2,292,000	1,680,730	0	81,949	0	0	0.000	5.060	N/A	0	0	12/23/2010	03/15/2028
3134A3-2P-0	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,109,106	89.8890	2,427,022	2,700,000	1,929,274	0	94,319	0	0	0.000	5.070	N/A	0	0	12/14/2010	09/15/2028
3134A3-2Q-8	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	961,584	88.7950	2,123,998	2,392,000	1,668,526	0	81,355	0	0	0.000	5.060	N/A	0	0	12/21/2010	03/15/2029
3134A3-2R-6	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,696,874	87.6850	3,641,587	4,153,000	2,879,380	0	133,659	0	0	0.000	4.810	N/A	0	0	11/15/2010	09/15/2029
3134A4-AB-0	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	5,868,237	85.0600	12,888,412	15,152,000	9,873,402	0	448,744	0	0	0.000	4.700	N/A	0	0	11/10/2010	03/15/2031
3134A4-CL-6	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,318,599	88.3040	2,722,425	3,083,000	2,179,885	0	95,888	0	0	0.000	4.540	N/A	0	0	10/27/2010	09/15/2029
3134A4-CN-2	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,079,910	85.7670	2,573,031	3,000,000	1,905,846	0	96,779	0	0	0.000	5.270	N/A	0	0	02/02/2011	09/15/2030
3134A4-CP-7	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	818,119	85.0600	1,737,792	2,043,000	1,354,616	0	59,135	0	0	0.000	4.510	N/A	0	0	09/13/2010	03/15/2031
3134A4-KY-9	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	12,797,700	82.1090	29,099,678	35,440,000	21,485,581	0	995,678	0	0	0.000	4.790	N/A	0	0	03/16/2012	07/15/2032
3134A4-NP-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	1,192,800	88.7980	2,663,961	3,000,000	2,050,728	0	100,914	0	0	0.000	5.110	N/A	0	0	04/04/2011	07/15/2029
3134A4-NT-7	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	493,830	84.1910	909,269	1,080,000	733,310	0	29,166	0	0	0.000	4.100	N/A	0	0	04/03/2012	07/15/2031
3134A4-NU-4	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	3,912,991	83.1090	7,811,490	9,399,000	6,054,433	0	258,911	0	0	0.000	4.390	N/A	0	0	03/30/2012	01/15/2032
3134A4-NV-2	FEDERAL HOME LOAN MTG CORP - STRIPPED	@			1.A	3,169,006	82.1090	7,266,708	8,850,000	5,274,231	0	252,517	0	0	0.000	4.950	N/A	0	0	04/05/2012	07/15/2032
31358C-5B-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	903,257	87.1080	1,622,824	1,863,000	1,342,258	0	53,259	0	0	0.000	4.090	N/A	0	0	03/16/2012	02/06/2030
31358C-5C-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	883,565	86.0740	1,603,560	1,863,000	1,314,253	0	52,271	0	0	0.000	4.100	N/A	0	0	03/16/2012	08/06/2030
31358C-5D-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	862,606	85.1520	1,586,382	1,863,000	1,285,549	0	51,372	0	0	0.000	4.120	N/A	0	0	03/16/2012	02/06/2031
31358C-5E-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	843,604	84.0970	1,566,744	1,863,000	1,258,426	0	50,406	0	0	0.000	4.130	N/A	0	0	03/16/2012	08/06/2031
31358C-5F-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	824,918	82.8940	1,544,323	1,863,000	1,231,739	0	49,454	0	0	0.000	4.140	N/A	0	0	03/16/2012	02/06/2032
31358C-5G-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	808,188	81.7970	1,523,880	1,863,000	1,206,759	0	48,451	0	0	0.000	4.140	N/A	0	0	03/16/2012	08/06/2032
31358C-5H-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	790,191	80.8360	1,505,978	1,863,000	1,181,010	0	47,527	0	0	0.000	4.150	N/A	0	0	03/16/2012	02/06/2033
31358C-5J-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	774,114	79.7890	1,486,478	1,863,000	1,156,991	0	46,562	0	0	0.000	4.150	N/A	0	0	03/16/2012	08/06/2033
31358C-5K-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	758,390	77.3000	1,440,106	1,863,000	1,133,481	0	45,615	0	0	0.000	4.150	N/A	0	0	03/16/2012	02/06/2034
31358C-5L-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	741,344	77.2310	1,438,815	1,863,000	1,109,068	0	44,737	0	0	0.000	4.160	N/A	0	0	03/16/2012	08/06/2034
31358C-5M-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	724,614	76.0240	1,416,335	1,863,000	1,085,078	0	43,871	0	0	0.000	4.170	N/A	0	0	03/16/2012	02/06/2035
31358C-5N-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	708,182	74.8620	1,394,683	1,863,000	1,061,494	0	43,018	0	0	0.000	4.180	N/A	0	0	03/16/2012	08/06/2035
31358C-5P-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	687,317	73.8470	1,375,779	1,863,000	1,034,048	0	42,293	0	0	0.000	4.220	N/A	0	0	03/19/2012	02/06/2036
31358C-5Q-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	673,102	72.9360	1,358,813	1,863,000	1,012,669	0	41,419	0	0	0.000	4.220	N/A	0	0	03/19/2012	08/06/2036
31358C-5R-3	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	659,204	71.8680	1,338,918	1,863,000	991,754	0	40,563	0	0	0.000	4.220	N/A	0	0	03/19/2012	02/06/2037
31358C-5S-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	645,585	71.3180	1,328,666	1,863,000	971,263	0	39,725	0	0	0.000	4.210	N/A	0	0	03/19/2012	08/06/2037
31358D-DC-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	388,472	88.8230	877,578	988,000	678,601	0	33,712	0	0	0.000	5.160	N/A	0	0	01/19/2011	05/15/2029
31358D-DR-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,124,265	86.5850	7,359,734	8,500,000	5,497,511	0	278,804	0	0	0.000	5.270	N/A	0	0	03/30/2011	05/15/2030
31358D-DS-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	5,878,300	85.7160	13,714,624	16,000,000	10,229,610	0	502,949	0	0	0.000	5.100	N/A	0	0	01/07/2011	11/15/2030
31358D-JP-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,026,975	71.3770	7,937,189	11,120,000	5,209,360	0	248,110	0	0	0.000	4.940	N/A	0	0	11/10/2010	07/15/2037
31359Y-CZ-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,497,253	89.6040	7,857,445	8,769,000	6,118,106	0	305,015	0	0	0.000	5.180	N/A	0	0	01/21/2011	01/15/2029
31359Y-DB-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,147,560	87.3160	2,619,504	3,000,000	1,998,112	0	98,504	0	0	0.000	5.120	N/A	0	0	01/11/2011	01/15/2030
31359Y-QG-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,207,683	85.2710	4,279,751	5,019,000	3,395,821	0	143,314	0	0	0.000	4.330	N/A	0	0	03/19/2012	01/15/2031
31359Y-QJ-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,126,621	83.1450	2,676,450	3,219,000	1,947,087	0	95,050	0	0	0.000	5.060	N/A	0	0	03/02/2011	01/15/2032
31359Y-QK-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,378,013	82.0570	3,215,841	3,919,000	2,332,738	0	112,025	0	0	0.000	4.980	N/A	0	0	06/29/2011	07/15/2032
31359Y-QL-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,467,438	80.9210	5,942,875	7,344,000	4,217,301	0	206,649	0	0	0.000	5.080	N/A	0	0	06/14/2011	01/15/2033
31359Y-QM-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,126,267	79.9200	6,129,895	7,670,000	4,732,508	0	193,355	0	0	0.000	4.190	N/A	0	0	03/14/2012	07/15/2033

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Family Heritage Life Insurance Company of America

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
31359Y-QN-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,480,736	79.1060	3,559,811	4,500,000	2,488,128	0	119,499	0	0	0.000	4.980	N/A	0	0	06/14/2011	01/15/2034
31359Y-QP-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	1,786,881	77.4550	4,174,857	5,390,000	2,981,518	0	137,384	0	0	0.000	4.770	N/A	0	0	06/15/2011	07/15/2034
31359Y-QQ-3	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,104,630	76.1970	5,054,955	6,634,000	3,541,298	0	166,390	0	0	0.000	4.870	N/A	0	0	06/14/2011	01/15/2035
31359Y-QR-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	846,394	74.8100	2,081,968	2,783,000	1,448,564	0	68,204	0	0	0.000	4.880	N/A	0	0	11/05/2010	07/15/2035
31359Y-QS-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	858,554	73.9670	2,025,222	2,738,000	1,432,271	0	64,575	0	0	0.000	4.660	N/A	0	0	02/29/2012	01/15/2036
31359Y-QT-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	3,510,971	73.0250	7,304,771	10,003,000	5,408,082	0	223,374	0	0	0.000	4.230	N/A	0	0	02/16/2012	07/15/2036
31359Y-QU-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,294,429	71.9550	4,900,142	6,810,000	3,569,518	0	149,597	0	0	0.000	4.300	N/A	0	0	01/20/2012	01/15/2037
31364E-BA-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,132,450	90.7510	4,537,560	5,000,000	3,674,375	0	177,330	0	0	0.000	5.000	N/A	0	0	12/20/2010	03/23/2028
3136F1-EQ-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	7,115,318	84.9740	16,145,174	19,000,000	12,019,693	0	582,867	0	0	0.000	5.030	N/A	0	0	06/28/2011	03/17/2031
3136F3-LA-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@			1.A	2,597,461	79.7860	5,472,556	6,859,000	4,126,521	0	174,496	0	0	0.000	4.350	N/A	0	0	03/14/2012	10/03/2033
338430-DN-8	FLAGSTAFF AZ COPS SER A REV			2	1.D FE	325,000	101.1640	328,783	325,000	325,000	0	0	0	0	3.007	3.000	MN	1,629	9,773	07/24/2020	05/01/2040
34074M-TK-7	FLORIDA ST HSG FIN CORP SER 1 REV			2	1.A FE	142,960	102.7390	143,835	140,000	142,295	0	(315)	0	0	3.300	3.020	JJ	2,310	4,620	11/06/2019	07/01/2049
343137-GE-9	FLORIDA ST TURNPIKE AUTH TURNP REV SER			2	1.C FE	51,034	108.2610	54,131	50,000	50,842	0	(100)	0	0	3.000	2.740	JJ	750	1,500	01/14/2020	07/01/2049
347658-YC-4	FORT LAUDERDALE FL WTR & SWR			2	1.B FE	3,890,000	109.3960	4,375,840	4,000,000	3,898,219	0	2,227	0	0	3.500	3.650	MS	46,667	140,000	02/06/2018	09/01/2048
365273-CE-9	GARDEN GROVE CA PUB FING AUTH SER A REV			2	1.B FE	242,248	101.3860	253,465	250,000	242,472	0	193	0	0	2.500	2.650	JD	278	6,979	10/23/2020	12/15/2050
37353P-DD-8	GEORGIA ST HSG & FIN AUTH SER A REV			2	1.A FE	696,323	107.5200	693,504	645,000	685,499	0	(5,723)	0	0	3.700	2.630	JD	1,989	23,865	01/29/2020	06/01/2049
382900-EY-0	GOODYEAR AZ WTR & SWR REV			2	1.D FE	760,838	107.5350	806,513	750,000	759,034	0	(1,067)	0	0	3.000	2.820	JJ	11,250	22,500	04/14/2020	07/01/2049
392274-2K-1	GTR ORLANDO FL AVIATION AUTH SER A REV			2	1.D FE	887,013	106.5570	959,013	900,000	887,518	0	230	0	0	3.250	3.320	AO	7,313	29,250	09/20/2019	10/01/2054
40179P-AA-3	GUILFORD COUNTY NORTH CAROLINA (TAXABLE			2	1.B FE	518,860	100.6670	503,335	500,000	500,568	0	(2,228)	0	0	4.564	4.100	AO	5,705	22,820	03/29/2012	04/01/2032
407835-AR-8	HAMILTON OH NONTAX REV			2	1.C FE	80,134	101.8310	81,465	80,000	80,111	0	(20)	0	0	3.331	3.300	JJ	1,332	2,102	11/09/2020	01/01/2045
424898-FA-7	HENDERSON CNTY NC LTD OBLG REV			2	1.C FE	30,103	110.4190	33,126	30,000	30,089	0	(9)	0	0	3.000	2.960	JD	75	900	04/30/2020	06/01/2040
44244C-TB-3	HOUSTON TX UTIL SYS SER D REV			2	1.C FE	987,910	115.9440	1,159,440	1,000,000	988,691	0	258	0	0	4.000	4.070	MN	5,111	40,000	10/30/2018	11/15/2048
45202B-DJ-2	ILLINOIS ST HSG DEV AUTH MF SER A REV			2	1.A FE	750,000	106.1400	796,050	750,000	750,000	0	0	0	0	3.400	3.400	JJ	12,750	25,500	12/05/2019	01/01/2063
45462T-KM-3	INDIANA BOND BANK REV			2	1.D FE	147,843	107.2420	160,863	150,000	148,019	0	87	0	0	3.000	3.100	JJ	2,075	4,500	11/07/2019	01/15/2039
454702-CE-9	INDIANA CNTY PA MUNI SVCS SER 2022 REV			2	1.C FE	488,565	100.4940	502,470	500,000	488,565	0	0	0	0	2.750	2.920	AO	0	0	10/15/2021	10/01/2042
45528S-4Y-9	INDIANAPOLIS BOND BANK INDIANA (TAXABLE			1	1.C FE	1,197,950	119.5730	1,195,730	1,000,000	1,081,204	0	(14,451)	0	0	5.854	4.030	JJ	26,993	58,540	06/19/2012	01/15/2030
45528U-ZM-6	INDIANAPOLIS IN LOCAL PUBLIC REV SER A			2	1.B FE	993,290	111.5960	1,115,960	1,000,000	993,545	0	112	0	0	3.840	3.870	FA	16,000	38,400	03/22/2019	02/01/2054
48504N-DF-3	KANSAS CITY MO INDL DEV AUTH ARPT REV			2	1.F FE	542,530	114.9200	574,600	500,000	537,821	0	(4,049)	0	0	4.000	2.950	MS	6,667	16,778	10/29/2020	03/01/2050
485428-ZY-5	KANSAS DEV FINANCE AUTHORITY (TAXABLE)			1	1.D FE	1,180,000	123.1920	1,231,920	1,000,000	1,104,239	0	(9,397)	0	0	5.501	4.100	MN	9,168	55,010	06/13/2012	05/01/2034
48542R-KU-7	KANSAS DEVMNT FINANCE AUTH SER P REV			2	1.D FE	746,490	100.6060	754,545	750,000	746,633	0	109	0	0	2.375	2.400	JD	1,484	17,813	07/29/2020	06/01/2045
491207-5G-7	KENTUCKY ST BOND CORP FING SER F REV			2	1.D FE	250,000	105.7670	264,418	250,000	250,000	0	0	0	0	3.000	3.000	FA	3,125	5,250	10/30/2020	02/01/2050
514349-DU-0	LANCASTER PA INDL DEV AUTH SER A REV			2	1.E FE	50,088	102.9960	51,498	50,000	50,047	0	(18)	0	0	3.000	2.960	JJ	750	1,500	09/10/2019	07/01/2049
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	173,728	102.2310	178,904	175,000	173,758	0	27	0	0	3.232	3.270	JD	471	5,656	10/27/2020	12/01/2050
54627D-DR-9	LOUISIANA ST HSG CORP SF MTGE REV SER A			2	1.A FE	205,000	108.5130	222,452	205,000	205,000	0	0	0	0	3.800	3.800	JD	649	7,790	03/08/2019	06/01/2044
546395-V5-0	LOUISIANA ST PUBLIC FACS AUTH REV SER A			2	1.C FE	331,945	107.4270	349,139	325,000	331,054	0	(631)	0	0	3.000	2.750	JD	813	9,750	07/24/2020	06/01/2050
546462-EV-0	LOUISIANA ST ENERGY & PWR AUTH TXBL REV			2	1.C FE	500,000	101.2090	506,045	500,000	500,000	0	0	0	0	3.245	3.240	JD	1,352	4,011	08/19/2021	06/01/2044
546589-P5-5	LOUISVILLE & JEFFERSON CNTY KY SER A RE			2	1.D FE	899,868	98.3960	910,168	925,000	900,674	0	583	0	0	2.375	2.500	MN	2,807	21,969	07/16/2020	05/15/2050
55646F-AW-0	MADERA CNTY CA PUBLIC FING AUTH REV			2	1.C FE	302,100	100.6830	302,049	300,000	301,852	0	(183)	0	0	2.500	2.420	AO	1,875	8,771	08/07/2020	10/01/2045
55658F-AW-5	MADISON AL BRD OF EDU SPL TAX REV			2	1.D FE	1,014,930	105.8000	1,058,000	1,000,000	1,012,281	0	(1,434)	0	0	3.000	2.810	FA	12,500	30,000	01/22/2020	02/01/2049
560459-5F-2	MAINE MUNICIPAL BOND BANK (TAXABLE)			1	1.E FE	533,010	124.4790	622,395	500,000	517,001	0	(1,900)	0	0	5.666	5.090	MN	4,722	28,330	05/16/2011	11/01/2034
56052F-QN-8	MAINE ST HSG AUTH MTGE PURCH SER E REV			2	1.B FE	500,000	104.8280	524,140	500,000	500,000	0	0	0	0	3.100	3.100	MN	1,981	15,500	09/27/2019	11/15/2044
56052F-TN-5	MAINE ST HSG AUTH MTGE PURCH SER F REV			2	1.B FE	750,000	98.8550	741,413	750,000	750,000	0	0	0	0	2.250	2.250	MN	2,156	20,016	08/06/2020	11/15/2045
56052F-TP-0	MAINE ST HSG AUTH MTGE PURCH SER F REV			2	1.B FE	950,000	99.4310	944,595	950,000	950,000	0	0	0	0	2.400	2.400	MN	2,913	27,043	08/06/2020	11/15/2050
561851-KT-2	MANATEE CNTY FL PUBLIC UTILITI REV			2	1.B FE	904,100	111.1810	1,111,810	1,000,000	909,967	0	1,912	0	0	3.625	4.200	AO	9,063	36,250	10/22/2018	10/01/2048
572716-KP-2	MARSHALL UNIV WV SER A REV			2	1.D FE	550,000	106.0620	583,341	550,000	550,000	0	0	0	0	3.000	3.000	MN	2,750	16,500	04/20/2020	05/01/2046
574140-R7-6	MARYLAND NAT CAP PK MONT CNTY (TAXABLE)			2	1.A FE	89,149	103.1780	92,860	90,000	89,492	0	41	0	0	4.000	4.060	JD	300	3,600	03/28/2012	12/01/2031
574140-R8-4	MARYLAND NAT CAP PK MONT CNTY (TAXABLE)			2	1.A FE	172,569	103.1780	180,562	175,000	173,476	0	109	0	0	4.000	4.090	JD	583	7,000	03/28/2012	12/01/2032
57419T-CF-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG RE			2	1.C FE	200,000	108.1160	216,232	200,000	200,000	0	0	0	0	3.600	3.600	JJ	3,600	7,200	07/24/2019	07/01/2061
574486-FS-0	MARYSVILLE OH WTR SYS MTGE REV			2	1.D FE	145,133	104.9120	157,368	150,000	145,312	0	112	0	0	3.000	3.170	JD	375	4,500	04/30/2020	12/01/2049
57586N-6S-5	MASSACHUSETTS ST HSG FIN AGY SER C-1 RE			2	1.C FE	375,000	104.1370	390,514	375,000	375,000	0	0	0	0	3.350	3.350	JD	1,047	12,563	11/21/2019	06/01/2062
57587A-Y9-3	MASSACHUSETTS ST HSG FIN AGY SER B-1 RE			2	1.C FE	990,000	104.4660	1,034,213	990,000	990,000	0	0	0	0	3.300	3.300	JD	2,723	32,670	10/24/2019	12/01/2056
57587G-GY-5	MASSACHUSETTS ST HSG FIN AGY SER A1 REV			2	1.C FE	4,042,978	100.0770	4,048,115	4,045,000	4,042,989	0	12	0	0	2.650	2.650	JD	8,933	46,748	07/13/2021	12/01/2061
576000-KV-4	MASSACHUSETTS SCH BLDG AUTH (TAXABLE)			1	1.B FE	642,750	138.2110	691,055	500,000	599,386	0	(5,403)	0	0	5.715	3.840	FA	10,795	28,575	08/16/2012	08/15/2039

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
57868Y-AN-6	MAYWOOD CA PENSN OBLIG REV			2	1.C FE	2,000,000	100.3830	2,007,670	2,000,000	2,000,000	0	0	0	0	3.614	3.610	JD	402	0	12/17/2021	06/01/2051
59261A-XU-6	METRO TRANS AUTH NY SER A; SUBSER A-3			2	1.F FE	1,016,150	114.1260	1,141,265	1,000,000	1,011,922	0	(1,492)	0	0	4.000	3.800	MN	5,111	40,000	02/01/2019	11/15/2046
594654-GC-3	MICHIGAN ST HSG DEV AUTH SER B REV			2	1.C FE	1,265,000	104.2450	1,318,699	1,265,000	1,265,000	0	0	0	0	3.150	3.150	JD	3,321	39,848	10/09/2019	06/01/2050
59465M-6P-5	MICHIGAN ST HSG DEV AUTH SER A-1 REV			2	1.C FE	500,000	107.3000	536,500	500,000	500,000	0	0	0	0	3.600	3.600	AO	4,500	18,000	07/11/2019	10/01/2060
60416S-4D-9	MINNESOTA ST HSG FIN AGY SER B REV			2	1.B FE	460,000	103.7290	477,153	460,000	460,000	0	0	0	0	2.800	2.800	JJ	6,440	12,880	01/24/2020	01/01/2044
60535Q-WG-1	MISSISSIPPI ST HOME CORP SER B REV			2	1.A FE	100,000	100.5940	100,594	100,000	100,000	0	0	0	0	2.250	2.250	JD	188	2,250	07/28/2020	12/01/2045
60629Q-AT-4	MISSOURI ST STHRN ST UNIV AUXI REV			2	1.C FE	153,579	106.0690	159,104	150,000	152,950	0	(336)	0	0	3.125	2.840	AO	1,172	4,688	02/06/2020	10/01/2049
60636Y-HM-6	MISSOURI HSG DEV COMMN (TAXABLE)			2	1.B FE	50,050	100.9570	50,479	50,000	50,000	0	0	0	0	4.156	4.150	JJ	1,039	2,078	10/17/2012	07/01/2033
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV			2	1.B FE	150,000	105.1290	157,694	150,000	150,000	0	0	0	0	3.850	3.850	MN	963	5,775	03/01/2019	11/01/2044
612194-BR-0	MONTCLAIR CA PUBLIC FING AUTH SER A REV			2	1.C FE	980,150	101.2270	1,012,270	1,000,000	980,242	0	92	0	0	2.750	2.860	AO	4,889	0	10/14/2021	04/01/2051
613209-EB-7	MONTGOMERY CNTY AL PUBLIC BLDG AUTH REV			2	1.D FE	254,558	116.1080	290,270	250,000	253,363	0	(436)	0	0	4.000	3.760	MS	3,333	10,000	02/27/2019	03/01/2048
613347-JB-0	MONTGOMERY CNTY MD HSG OPPNTY SER A1 RE			2	1.A FE	500,000	106.4590	532,295	500,000	500,000	0	0	0	0	3.450	3.450	JJ	8,625	17,250	09/26/2019	07/01/2064
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACSSER B REV			2	1.C FE	1,600,000	102.2130	1,635,408	1,600,000	1,600,000	0	0	0	0	3.272	3.270	MN	10,325	0	10/07/2021	05/01/2051
641279-MU-5	NEVADA ST HSG DIV SF MTGE SER A REV			2	1.B FE	46,040	104.1370	46,862	45,000	45,816	0	(107)	0	0	3.400	3.100	AO	383	1,530	11/07/2019	10/01/2049
641494-HS-1	NEVADA ST SYS OF HGR EDU COPS SER A REV			2	1.D FE	202,460	103.5530	207,106	200,000	202,008	0	(237)	0	0	3.000	2.850	JJ	3,000	6,000	01/10/2020	07/01/2050
642577-VX-5	NEW BRAUNFELS TX UTILITY REV			2	1.E FE	50,978	106.9240	53,462	50,000	50,797	0	(111)	0	0	3.000	2.730	JJ	750	1,500	04/15/2020	07/01/2045
64469M-EY-3	NEW HAMPSHIRE ST HSG FIN AUTHM SER 2 RE			2	1.A FE	150,000	105.7440	158,616	150,000	150,000	0	0	0	0	3.350	3.350	JJ	2,513	5,025	10/04/2019	07/01/2061
64542W-BK-5	NEW HOPE TX CULTURAL EDU FACS FIN REV			2	1.C FE	1,000,000	109.2560	1,092,560	1,000,000	1,000,000	0	0	0	0	4.232	4.230	AO	10,580	42,320	11/03/2016	04/01/2048
645790-PF-7	NEW JERSEY ST HLTH CARE FACS REV			2	1.D FE	1,958,680	97.9550	1,959,110	2,000,000	1,958,917	0	237	0	0	2.500	2.600	JJ	14,722	0	09/23/2021	07/01/2051
646108-D5-6	NEW JERSEY ST HSG & MTGE FIN A SER A RE			2	1.D FE	50,000	105.6010	52,801	50,000	50,000	0	0	0	0	3.150	3.150	MN	263	1,575	12/04/2019	05/01/2053
64613A-CV-2	NEW JERSEY ST HSG & MTGE FIN SER E REV			2	1.C FE	800,000	101.2460	809,968	800,000	800,000	0	0	0	0	2.400	2.400	AO	4,800	19,200	07/29/2020	10/01/2045
647201-JH-6	NEW MEXICO ST MTGE FIN AUTH SER F REV			2	1.A FE	475,000	104.8390	497,985	475,000	475,000	0	0	0	0	3.100	3.100	JJ	7,363	14,725	10/03/2019	07/01/2049
647370-JS-5	NEW MEXICO ST HOSP EQUIPMENT REV SER A			2	1.C FE	250,625	105.8740	264,685	250,000	250,511	0	(59)	0	0	3.000	2.960	FA	3,125	7,500	01/16/2020	08/01/2048
649451-HA-2	NEW YORK ST CONVENTION CENTER SER B REV	@		1	1.F FE	74,230	39.8680	79,737	200,000	78,242	0	2,138	0	0	0.000	2.790	N/A	0	0	02/05/2020	11/15/2055
64966W-ED-5	NEW YORK CITY NY HSG DEV CORP SER A REV			2	1.C FE	2,500,000	101.1680	2,529,213	2,500,000	2,500,000	0	0	0	0	2.800	2.800	FA	29,167	70,000	02/05/2020	02/01/2050
64971X-WS-3	NEW YORK CITY NY TRANSITIONAL SER D1 RE			2	1.A FE	509,970	105.8270	529,135	500,000	508,950	0	(884)	0	0	3.000	2.770	MN	2,500	14,833	10/29/2020	11/01/2050
64972C-7K-3	NEW YORK CITY HSG DEV CORP MUN REV			2	1.C FE	504,895	108.5490	542,745	500,000	503,189	0	(608)	0	0	4.050	3.900	MN	3,375	20,250	01/08/2019	11/01/2048
64972E-DD-8	NEW YORK CITY HSG DEV CORP REV			2	1.C FE	185,000	109.0550	201,753	185,000	185,000	0	0	0	0	3.950	3.950	MN	1,218	7,308	02/07/2019	11/01/2049
64972F-7H-3	NEW YORK CITY NY MUNI WTR FIN SER FF RE			2	1.B FE	995,000	101.5030	1,015,035	1,000,000	995,403	0	116	0	0	4.000	4.030	JD	1,778	40,000	10/10/2018	06/15/2045
64985T-CY-5	NEW YORK ST URBAN DEV CORP SALES TX REV			2	1.B FE	974,890	100.9870	1,009,870	1,000,000	974,992	0	102	0	0	2.625	2.750	MS	5,104	0	10/15/2021	03/15/2051
64987D-S6-2	NEW YORK ST HSG FIN AGY SER P REV			2	1.C FE	100,000	103.6630	103,663	100,000	100,000	0	0	0	0	3.150	3.150	MN	525	3,150	12/04/2019	11/01/2054
64987J-DP-3	NEW YORK ST HSG FIN AGY SER B-2 REV			2	1.C FE	350,000	101.1130	353,896	350,000	350,000	0	0	0	0	2.850	2.850	MN	1,663	9,504	10/16/2020	11/01/2055
64987J-QZ-7	NEW YORK ST HSG FIN AGY SER J1 REV			2	1.C FE	1,000,000	102.0940	1,020,945	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MN	1,250	0	12/02/2021	11/01/2061
64987J-RA-1	NEW YORK ST HSG FIN AGY SER J1 REV			2	1.C FE	1,500,000	101.6270	1,524,405	1,500,000	1,500,000	0	0	0	0	3.100	3.100	MN	1,938	0	12/02/2021	05/01/2066
64989K-LG-9	NEW YORK ST PWR AUTH SER A REV			2	1.C FE	169,180	108.9420	196,096	180,000	169,404	0	138	0	0	3.250	3.530	MN	748	5,850	04/30/2020	11/15/2060
649902-2E-2	NEW YORK STATE DORM AUTH (TAXABLE)			1	1.B FE	564,625	120.2180	601,090	500,000	533,051	0	(3,797)	0	0	5.289	4.220	MS	7,787	26,445	01/10/2012	03/15/2033
64990F-PX-6	NEW YORK STATE DORM AUTH SER D REV			2	1.C FE	150,779	105.7880	158,683	150,000	150,646	0	(70)	0	0	3.000	2.940	FA	1,700	4,500	12/19/2019	02/15/2049
650010-CT-6	NEW YORK ST THRUWAY AUTH GEN REV SER B			2	1.F FE	23,884	104.7140	26,179	25,000	23,930	0	21	0	0	3.000	3.220	JJ	375	750	11/12/2019	01/01/2053
654531-CC-4	NIPOMO CA CMNTY SVCS DIST SPEC ASSESS			2	1.C FE	123,253	100.2510	125,314	125,000	123,332	0	58	0	0	2.375	2.450	MS	981	3,076	08/06/2020	09/02/2045
654531-CD-2	NIPOMO CA CMNTY SVCS DIST SPEC ASSESS			2	1.C FE	72,872	99.3290	74,497	75,000	72,945	0	54	0	0	2.375	2.510	MS	589	1,846	08/06/2020	09/02/2050
65821F-HS-8	NORTH CAROLINA HOUSING FIN REV SER 42			2	1.B FE	87,471	104.2020	98,992	95,000	87,917	0	253	0	0	2.850	3.370	JJ	1,354	2,708	03/19/2020	01/01/2043
658308-AA-9	NORTH CAROLINA TURNPIKE AUTH (TAXABLE)			1	1.B FE	800,632	119.3630	954,904	800,000	800,295	0	(37)	0	0	5.318	5.310	JJ	21,272	42,544	11/03/2010	01/01/2031
65830V-AP-5	NORTH CAROLINA TURNPIKE AUTHORITY REV	@		2	1.B FE	116,998	49.4900	123,725	250,000	120,809	0	3,244	0	0	0.000	2.740	N/A	0	0	10/23/2020	01/01/2046
658542-BH-7	NORTH CENTRL REGL WTR DIST ND SER A REV			2	1.C FE	100,000	105.4760	105,476	100,000	100,000	0	0	0	0	3.125	3.120	MS	1,042	3,125	04/24/2020	09/01/2051
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY SER C REV			2	1.B FE	370,000	106.5540	394,250	370,000	370,000	0	0	0	0	3.350	3.350	JJ	6,198	12,395	05/22/2019	07/01/2042
65944R-KX-9	N FORT BEND TX WTR AUTH WTR SER A REV			2	1.E FE	97,515	105.7780	105,778	100,000	97,604	0	41	0	0	3.000	3.110	JD	133	3,000	09/09/2019	12/15/2058
661735-BR-0	NORTH PRAIRIE RURAL WTR DIST SER A REV			2	1.C FE	100,000	105.7850	105,785	100,000	100,000	0	0	0	0	3.000	3.000	MS	1,000	3,000	04/29/2020	09/01/2049
662835-A7-2	NORTH TEXAS MUNICIPAL WTR DIST REGLW			2	1.C FE	1,982,380	111.9930	2,239,860	2,000,000	1,983,723	0	399	0	0	3.750	3.800	JD	6,250	75,000	02/23/2018	06/01/2047
662842-SU-8	N TEXAS ST MUNI WTR DIST UPPER REV			2	1.B FE	2,323,464	98.0320	2,352,768	2,400,000	2,323,987	0	523	0	0	2.375	2.530	JD	14,567	0	09/10/2021	06/01/2051
66286P-DT-4	N TEXAS MUNI WTR DIST MUSTANG CK REV			2	1.C FE	250,000	107.0130	267,533	250,000	250,000	0	0	0	0	3.000	3.000	JD	625	11,208	04/24/2020	06/01/2050
667549-AY-5	NORTHWEST JASPER IN REGL WATR DIST REV			2	1.C FE	197,914	100.8360	201,672	200,000	197,984	0	53	0	0	2.500	2.550	JJ	2,500	4,347	08/05/2020	07/01/2050
67756Q-ZV-2	OHIO ST HSG FIN AGY RSDL MTGER SER B RE			2	1.A FE	194,364	105.8400	201,096	190,000	193,414	0	(455)	0	0	3.350	3.050	MS	2,122	6,365	11/07/2019	09/01/2049
677659-V6-8	OHIO STATE WATER DEVELOPMENT (TAXABLE)			1	1.A FE	520,785	119.1890	566,148	475,000	497,000	0	(2,884)	0	0	4.817	4.000	JD	1,907	22,881	03/21/2012	12/01/2030

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
67886M-TC-3	OKLAHOMA ST HSG FIN AGY SER A REV			2	1.A FE	55,211	103.6310	56,997	55,000	55,174	0	(22)	0	0	3.000	2.950	MS	550	1,650	04/22/2020	09/01/2040
67908P-AZ-9	OKLAHOMA STATE (TAXABLE)			1	1.D FE	1,000,000	121.9150	1,219,150	1,000,000	1,000,000	0	0	0	0	5.610	5.610	JJ	28,050	56,100	07/21/2010	07/01/2030
679191-JJ-6	OKLAHOMA ST UNIV AGRIC & MECH SER B REV			2	1.D FE	150,000	108.4310	162,647	150,000	150,000	0	0	0	0	3.000	3.000	MS	1,500	5,850	04/15/2020	09/01/2050
68608W-AB-8	OREGON STATE UNIVERSITY REV TXB			2	1.D FE	5,030,200	105.5030	5,275,150	5,000,000	5,011,262	0	(3,167)	0	0	4.340	4.260	AO	54,250	217,000	04/23/2015	04/01/2044
70227R-BE-9	PASADENA CA PENSION OBLIG SER A REV			2	1.A FE	650,000	102.9610	669,247	650,000	650,000	0	0	0	0	3.237	3.230	MN	3,507	21,041	02/06/2020	05/01/2045
706716-CJ-4	PENDER CNTY NC LTD OBLIG REV			2	1.D FE	52,380	107.6820	53,841	50,000	52,119	0	(223)	0	0	3.000	2.440	JD	125	1,633	10/22/2020	06/01/2045
70869P-NC-7	PENNSYLVANIA ST ECON DEV FIN AUTH REV			1	1.E FE	500,000	100.4410	502,205	500,000	500,000	0	0	0	0	3.143	3.140	JD	698	9,909	04/13/2021	06/15/2042
70870E-DQ-9	PENNSYLVANIA ST ECON DEV FING AUTH REV	@			1.C FE	352,916	39.2060	372,457	950,000	369,426	0	11,643	0	0	0.000	3.220	N/A	0	0	07/23/2020	07/01/2053
70879Q-DW-0	PENNSYLVANIA ST HSG FIN AGY SF REV			2	1.B FE	250,000	105.5780	263,945	250,000	250,000	0	0	0	0	3.400	3.400	AO	2,125	8,500	05/23/2019	10/01/2049
709144-JC-4	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)			2	1.E FE	428,362	101.1380	439,950	435,000	433,121	0	604	0	0	5.250	5.400	AO	5,709	22,838	09/24/2010	04/01/2027
70917S-6X-6	PENNSYLVANIA ST HGR EDUCTNL FACS REV			2	1.D FE	47,993	107.1970	53,599	50,000	48,092	0	49	0	0	3.000	3.220	FA	567	1,500	11/14/2019	08/15/2047
713580-AL-2	PERALTA CA CMNTY CLG DIST LTD TXBL REV			2,5	1.D FE	1,629,360	56.3550	1,690,650	3,000,000	1,643,993	0	14,633	0	0	0.000	3.440	FA	0	0	09/23/2021	08/05/2049
71883M-QB-3	PHOENIX AZ CIVIC IMPT CORP SER B REV			2	1.F FE	246,253	104.9160	262,290	250,000	246,433	0	87	0	0	3.250	3.330	JJ	4,063	8,125	11/07/2019	07/01/2049
73208P-BT-7	POMONA CA PENSION OBLG SER BJ REV			2	1.E FE	40,000	105.4890	42,196	40,000	40,000	0	0	0	0	3.816	3.810	FA	636	1,446	08/14/2020	08/01/2046
73358W-4E-1	PORT AUTH OF NEW YORK & NEW JERSEY REV			2	1.E FE	990,780	106.0450	1,060,450	1,000,000	990,943	0	91	0	0	3.500	3.540	MN	5,833	35,000	11/20/2019	11/01/2067
73358W-5V-2	PORT AUTH OF NEW YORK & NEW JERSEY REV			2	1.E FE	166,266	113.5180	170,277	150,000	164,214	0	(1,433)	0	0	4.000	2.740	JJ	2,767	5,883	07/17/2020	07/15/2060
746189-QU-6	PURDUE UNIVERSITY INDIANA (TAXABLE)			1	1.A FE	500,500	120.4770	602,385	500,000	500,258	0	(33)	0	0	5.184	5.170	JJ	12,960	25,920	11/05/2010	07/01/2030
757696-BE-8	REDONDO BEACH CA CMTY FIN AUTH SER A RE			2	1.C FE	499,520	99.2740	496,370	500,000	499,520	0	0	0	0	3.068	3.070	MN	2,557	4,517	08/11/2021	05/01/2049
76221T-LD-9	RHODE ISLAND ST HSG & MTG FIN SER 1B RE			2	1.C FE	1,000,000	106.8870	1,068,870	1,000,000	1,000,000	0	0	0	0	3.400	3.400	AO	8,500	34,000	10/03/2019	10/01/2059
762243-X9-9	RHODE ISLAND STATE (TAXABLE)			2	1.B FE	500,000	100.3680	501,840	500,000	500,000	0	0	0	0	6.386	6.380	MN	4,080	31,930	11/16/2010	05/15/2029
771902-HF-3	ROCHESTER MN HLTH CARE FACS REV			2	1.C FE	1,000,760	113.9420	1,139,420	1,000,000	1,000,562	0	(76)	0	0	4.000	3.980	MN	5,111	40,000	09/19/2018	11/15/2048
77345Q-AC-8	ROCKINGHAM CNTY VA ECON DEV SER A REV			2	1.C FE	971,190	99.0790	990,790	1,000,000	971,325	0	135	0	0	2.625	2.770	MN	4,375	1,240	10/13/2021	11/01/2050
777857-AP-8	ROSEVILLE CA JT UNION HIGH SCH COPS REV			2	1.C FE	403,516	101.1650	404,660	400,000	402,934	0	(417)	0	0	2.625	2.500	JD	875	10,500	08/07/2020	06/01/2050
791526-RU-2	SAINT LOUIS CNTY MO SPL OBLG SER B REV			2	1.C FE	241,720	100.4310	251,078	250,000	241,984	0	190	0	0	2.700	2.860	JD	563	6,750	07/29/2020	12/01/2050
796247-DC-5	SAN ANTONIO TX EDU FACS CORP REV			2	1.D FE	2,167,264	100.7680	2,216,896	2,200,000	2,167,783	0	519	0	0	3.242	3.320	JD	5,944	71,324	04/20/2021	06/01/2050
79730C-KQ-6	SAN DIEGO CA PUBLIC FACS FING SER A REV			2	1.C FE	49,327	107.3080	53,654	50,000	49,351	0	16	0	0	3.000	3.070	FA	625	1,500	05/01/2020	08/01/2049
79758U-AS-0	SAN FERNANDO CALIF PENSION TXB SER A RE			2	1.C FE	1,250,000	98.8100	1,235,125	1,250,000	1,250,000	0	0	0	0	3.000	3.000	JJ	13,750	0	08/06/2021	01/01/2046
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SER C RE			2	1.E FE	501,900	104.2940	521,470	500,000	501,791	0	(109)	0	0	3.345	3.300	MN	2,788	8,827	04/09/2021	05/01/2051
812636-MJ-4	SEATTLE WA HSG AUTH SER A REV			2	1.C FE	102,009	102.1450	102,145	100,000	101,790	0	(187)	0	0	3.000	2.760	JD	250	3,000	10/23/2020	06/01/2052
837123-JM-1	SOUTH CAROLINA ST PORTS AUTH SER A REV			2	1.E FE	992,751	107.7210	1,093,368	1,015,000	993,401	0	313	0	0	3.250	3.350	JJ	16,494	32,988	09/18/2019	07/01/2059
850714-GV-2	SPRINGFIELD IL WATER SER B REV			2	1.C FE	254,063	104.1440	260,360	250,000	253,615	0	(392)	0	0	3.000	2.800	MS	2,500	6,021	10/29/2020	03/01/2041
864784-GM-9	SUFFOLK CNTY NY WTR AUTH REV SER B			2	1.A FE	198,000	109.1390	218,278	200,000	198,092	0	55	0	0	3.000	3.050	JD	500	6,000	04/28/2020	06/01/2045
86754E-AV-8	SUNNYVALE CA FING AUTH LEASE REV			2	1.B FE	119,729	100.5960	125,745	125,000	119,853	0	110	0	0	2.500	2.700	AO	781	2,769	10/23/2020	04/01/2052
874461-GL-4	TALLAHASSEE FLORIDA (TAXABLE)			1	1.B FE	566,250	120.0290	600,145	500,000	534,101	0	(3,975)	0	0	5.068	3.970	AO	6,335	25,340	06/20/2012	10/01/2030
880461-C9-7	TENNESSEE HSG DEV AGY RSDL FIN ISS 3 RE			2	1.B FE	115,000	102.4690	117,839	115,000	115,000	0	0	0	0	2.950	2.950	JJ	1,696	3,393	09/05/2019	07/01/2049
88059E-N7-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	734,215	73.2640	1,394,216	1,903,000	1,087,492	0	42,741	0	0	0.000	4.050	N/A	0	0	03/13/2012	12/15/2035
88059E-N9-1	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	709,191	70.7510	1,346,409	1,903,000	1,052,435	0	40,868	0	0	0.000	4.000	N/A	0	0	01/10/2012	12/15/2036
88059E-P2-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	697,868	69.6090	1,324,667	1,903,000	1,030,252	0	40,102	0	0	0.000	4.000	N/A	0	0	03/08/2012	06/15/2037
88059E-P3-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	684,148	68.5850	1,305,188	1,903,000	1,009,998	0	39,314	0	0	0.000	4.010	N/A	0	0	03/08/2012	12/15/2037
88059E-V3-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	561,973	83.0840	1,032,734	1,243,000	833,081	0	32,821	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2031
88059E-V4-3	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	550,798	81.7380	1,016,006	1,243,000	816,510	0	32,167	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2032
88059E-V5-0	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	539,835	80.7350	1,003,537	1,243,000	800,261	0	31,528	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2032
88059E-V6-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	810,031	79.6060	1,514,917	1,903,000	1,200,804	0	47,308	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2033
88059E-V7-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	793,913	78.3920	1,491,805	1,903,000	1,176,911	0	46,366	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2033
88059E-V8-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	787,861	77.1070	1,467,360	1,903,000	1,161,989	0	45,121	0	0	0.000	3.990	N/A	0	0	03/08/2012	06/15/2034
88059E-V9-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	772,409	75.7880	1,442,251	1,903,000	1,139,201	0	44,236	0	0	0.000	4.000	N/A	0	0	03/08/2012	12/15/2034
88059E-W2-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	749,097	74.3350	1,414,608	1,903,000	1,109,525	0	43,606	0	0	0.000	4.050	N/A	0	0	03/13/2012	06/15/2035
88059E-YA-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	546,601	83.0840	1,004,486	1,209,000	810,293	0	31,923	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2031
88059E-YB-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	535,732	81.7380	988,215	1,209,000	794,176	0	31,288	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2032
88059E-YC-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	525,069	80.7350	976,080	1,209,000	778,372	0	30,665	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2032
88059E-YD-0	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	514,623	79.6060	962,446	1,209,000	762,886	0	30,055	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2033
88059E-YE-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	504,383	78.2080	945,542	1,209,000	747,707	0	29,457	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2033
88059E-YF-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	500,538	77.1070	932,232	1,209,000	738,226	0	28,666	0	0	0.000	3.990	N/A	0	0	03/08/2012	06/15/2034

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
88059E-YG-3	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	490,721	75.7880	916,281	1,209,000	723,749	0	28,104	0	0	0.000	4.000	N/A	0	0	03/08/2012	12/15/2034
88059E-YH-1	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	475,911	74.2400	897,565	1,209,000	704,895	0	27,704	0	0	0.000	4.050	N/A	0	0	03/13/2012	06/15/2035
88059F-BA-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@			1.A	405,919	68.3790	690,632	1,010,000	567,202	0	20,042	0	0	0.000	3.630	N/A	0	0	09/12/2012	01/15/2038
882750-PL-0	TEXAS ST DEPT OF HSG & CMNTY SER A REV			2	1.B FE	390,000	105.1530	410,097	390,000	390,000	0	0	0	0	3.950	3.950	JJ	7,703	15,405	02/06/2019	01/01/2050
88275F-RC-5	TEXAS ST DEPT OF HSG & CMNTY AFFS SER A			2	1.B FE	256,740	107.5220	268,805	250,000	255,178	0	(681)	0	0	3.750	3.400	MS	3,125	9,375	07/17/2019	09/01/2049
882854-J7-8	TEXAS ST WTR DEV BRD- SER A; REVENUE			2	1.A FE	1,991,680	114.5620	2,291,240	2,000,000	1,992,257	0	185	0	0	4.000	4.020	AO	16,889	80,000	10/09/2018	04/15/2048
89602H-BX-4	TRIBOROUGH NY BRIDGE & TUNNEL SER C3 RE			2	1.B FE	975,360	100.9250	1,009,255	1,000,000	975,499	0	139	0	0	2.500	2.620	MN	3,194	3,125	09/24/2021	05/15/2051
914302-GW-8	UNIV OF HOUSTON TX UNIV REV SER A			2	1.C FE	1,839,060	107.8630	1,941,534	1,800,000	1,832,541	0	(3,530)	0	0	3.000	2.750	FA	20,400	54,000	01/23/2020	02/15/2050
91514A-GX-7	UNIV OF TEXAS TX UNIV SER B			2	1.A FE	3,409,404	110.1120	3,903,470	3,545,000	3,422,255	0	3,466	0	0	3.375	3.600	FA	45,199	119,644	02/05/2018	08/15/2044
915455-MN-6	UPPER ALLEGHENY PA JT SANTN AU SER A RE			2	1.C FE	9,768	108.0590	10,806	10,000	9,779	0	6	0	0	3.000	3.120	MS	100	300	10/17/2019	09/01/2049
91754T-ZF-3	UTAH ST CHRT SCH FIN AUTH CHRT REV			2	1.C FE	122,400	100.4610	125,576	125,000	122,554	0	87	0	0	2.625	2.740	AO	693	3,281	02/20/2020	04/15/2045
92812Q-4B-0	VIRGINIA HOUSING DEV AUTH (TAXABLE)			2	1.B FE	1,015,000	100.6610	1,006,610	1,000,000	1,000,476	0	(1,864)	0	0	4.422	4.220	AO	11,055	44,220	10/09/2012	10/01/2042
92812V-RB-4	VIRGINIA ST HSG DEV AUTH REV				1.B FE	488,740	107.3070	536,535	500,000	489,331	0	199	0	0	3.800	3.920	MS	6,333	19,000	01/07/2019	03/01/2053
92812V-VD-5	VIRGINIA ST HSG DEV AUTH REV SER A			2	1.B FE	250,000	109.0800	272,700	250,000	250,000	0	0	0	0	3.875	3.870	MS	3,229	9,688	02/27/2019	09/01/2049
928172-WG-6	VIRGINIA STATE (TAXABLE)			1	1.B FE	487,113	124.9770	587,392	470,000	478,791	0	(985)	0	0	5.900	5.570	FA	11,554	27,730	11/10/2010	08/01/2030
92818A-EY-8	VIRGINIA RESOURCES AUTHORITY (TAXABLE)			1	1.A FE	505,000	117.6710	588,355	500,000	502,657	0	(278)	0	0	4.353	4.270	MN	3,622	21,765	11/18/2011	11/01/2031
92818G-JN-4	VIRGINIA RESOURCES AUTHORITY (TAXABLE)			1	1.C FE	599,966	125.9330	604,478	480,000	547,439	0	(6,576)	0	0	6.000	4.020	MN	4,800	28,800	08/07/2012	11/01/2039
95182U-DJ-9	WEST CENTRL IN CONSERVANCY DIST REV			2	1.C FE	300,335	60.4530	302,265	500,000	302,230	0	1,895	0	0	0.050	2.730	JJ	60	0	09/24/2021	01/01/2042
95308R-RH-4	W HARRIS CNTY TX REGL WTR AUTH SYS REV			2	1.E FE	74,063	105.8070	79,355	75,000	74,096	0	16	0	0	3.000	3.050	JD	100	2,250	09/04/2019	12/15/2058
976595-GN-2	WISCONSIN CENTER DIST SER D CABS REV	@		2	1.E FE	46,607	44.5590	51,243	115,000	48,274	0	1,600	0	0	0.000	3.400	N/A	0	0	11/17/2020	12/15/2045
976904-2L-5	WISCONSIN ST HSG & ECON DEV ATH SERC RE			2	1.D FE	1,000,000	100.3250	1,003,250	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MN	1,330	0	12/02/2021	05/01/2059
976904-U7-5	WISCONSIN ST HSG & ECON DEV AUTH REV			2	1.D FE	50,000	105.8470	52,920	50,000	50,000	0	0	0	0	3.375	3.370	MN	281	1,680	11/15/2019	05/01/2057
97712D-4S-2	WISCONSIN ST HLTH & EDUCTNL FACS REV			2	1.E FE	98,703	108.0790	108,080	100,000	98,799	0	40	0	0	3.125	3.200	JD	139	3,125	11/26/2019	12/15/2044
98322Q-UF-2	WYOMING ST CMNTY DEV AUTH HSG SER 3 REV			2	1.B FE	50,000	102.5540	51,275	50,000	50,000	0	0	0	0	2.875	2.870	JD	120	1,438	09/06/2019	12/01/2044
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						237,730,458	XXX	378,020,086	429,160,000	309,135,665	0	8,380,881	0	0	XXX	XXX	XXX	961,332	3,502,628	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						237,730,458	XXX	378,020,086	429,160,000	309,135,665	0	8,380,881	0	0	XXX	XXX	XXX	961,332	3,502,628	XXX	XXX
001192-AK-9	AGL CAPITAL CORP SR UNSCD			2	2.A FE	2,988,540	114.1850	3,425,574	3,000,000	2,990,523	0	261	0	0	4.400	4.420	JD	11,000	132,000	05/13/2013	06/01/2043
00206R-BK-7	AT&T INC SR UNSCD			2	2.B FE	2,835,710	112.7290	3,381,882	3,000,000	2,858,311	0	3,252	0	0	4.350	4.680	JD	5,800	130,500	09/24/2014	06/15/2045
00206R-JD-5	AT&T INC SR UNSCD			1	2.B FE	3,553,950	133.4710	4,004,130	3,000,000	3,511,311	0	(17,296)	0	0	6.200	4.780	MS	54,767	186,000	06/05/2019	03/15/2040
00287Y-CB-3	ABBVIE INC SR UNSCD			2	2.B FE	248,926	119.5240	298,811	250,000	248,949	0	19	0	0	4.250	4.270	MN	1,181	10,625	11/17/2020	11/21/2049
00287Y-DA-4	ABBVIE INC SR UNSCD			2	2.B FE	3,475,502	125.7450	3,772,362	3,000,000	3,460,778	0	(13,226)	0	0	4.850	3.810	JD	6,467	145,500	11/17/2020	06/15/2044
00287Y-DB-2	ABBVIE INC SR UNSCD			2	2.B FE	1,124,843	124.5570	1,249,315	1,003,000	1,121,342	0	(3,139)	0	0	4.750	3.950	MS	14,028	47,643	11/17/2020	03/15/2045
00507V-AN-9	ACTIVISION BLIZZARD INC SR UNSCD			2	2.A FE	2,987,240	120.0890	3,602,694	3,000,000	2,987,740	0	214	0	0	4.500	4.520	JD	6,000	135,000	07/26/2018	06/15/2047
012725-AD-9	ALBEMARLE CORP SR UNSCD			2	2.C FE	4,170,890	129.9580	5,198,320	4,000,000	4,163,786	0	(3,858)	0	0	5.450	5.130	JD	18,167	218,000	04/16/2020	12/01/2044
015271-AX-7	ALEXANDRIA REAL ESTATE SR UNSCD			2	2.A FE	2,493,150	98.8560	2,471,405	2,500,000	2,493,204	0	54	0	0	3.000	3.010	MN	8,958	56,250	02/03/2021	05/18/2051
017175-AF-7	ALLEGHANY CORP SR UNSCD			2	2.A FE	996,760	99.1110	991,115	1,000,000	996,786	0	26	0	0	3.250	3.260	FA	12,458	0	08/10/2021	08/15/2051
020002-AY-7	ALLSTATE CORP SR UNSCD			1	1.G FE	803,221	117.9980	933,366	791,000	801,651	0	(300)	0	0	5.200	5.090	JJ	18,966	41,132	12/14/2015	01/15/2042
02079K-AG-2	ALPHABET INC SR UNSCD			2	1.C FE	506,045	89.2860	446,431	500,000	505,908	0	(98)	0	0	2.250	2.200	FA	4,250	11,563	08/04/2020	08/15/2060
023135-BM-7	AMAZON.COM INC SR UNSCD			2	1.E FE	4,959,100	128.1920	6,409,625	5,000,000	4,960,773	0	460	0	0	4.250	4.290	FA	76,146	212,500	08/15/2017	08/22/2057
025932-87-2	AMERICAN FINANCIAL GROUP SUBORD PFD			2	2.C FE	3,800,000	116.4130	4,423,705	3,800,000	3,800,000	0	0	0	0	5.625	5.620	MJSD	17,813	213,750	05/21/2020	06/01/2060
025932-AL-8	AMERICAN FINANCIAL GROUP CORP SR UNSCD			2	2.A FE	4,624,766	119.1090	5,152,668	4,326,000	4,618,068	0	(7,941)	0	0	4.500	4.030	JD	8,652	194,670	01/05/2021	06/15/2047
025932-AP-9	AMERICAN FINANCIAL GROUP SR UNSCD			2	2.A FE	4,976,443	119.4760	5,675,148	4,750,000	4,943,817	0	(19,577)	0	0	5.250	4.630	AO	61,651	249,375	04/17/2020	04/02/2030
030288-AB-0	AMERICAN TRANSMISSION SYST SR UNSCD 144			2	2.B FE	2,970,210	128.2220	3,846,684	3,000,000	2,973,882	0	605	0	0	5.000	5.060	MS	50,000	150,000	09/25/2014	09/01/2044
03040W-AJ-4	AMERICAN WATER CAP CORP SR UNSCD			2	2.A FE	4,990,900	119.2830	5,964,190	5,000,000	4,992,479	0	218	0	0	4.300	4.310	JD	17,917	215,000	12/12/2012	12/01/2042
031162-BH-2	AMGEN INC SR UNSCD			2	2.A FE	2,280,120	135.2120	2,704,256	2,000,000	2,247,336	0	(7,362)	0	0	5.650	4.680	JD	5,022	113,000	02/08/2017	06/15/2042
031162-DC-1	AMGEN INC SR UNSCD			2	2.A FE	2,981,640	97.3990	2,921,994	3,000,000	2,981,751	0	111	0	0	3.000	3.030	JJ	35,500	0	08/05/2021	01/15/2052
035229-CN-1	ANHEUSER-BUSCH COS LLC SR UNSCD			1	2.B FE	6,109,550	139.4390	6,971,970	5,000,000	5,970,411	0	(25,517)	0	0	6.500	5.000	FA	135,417	325,000	10/15/2015	02/01/2043
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SR UNSCD			2	2.B FE	444,970	119.9100	599,551	500,000	447,539	0	895	0	0	4.439	5.160	AO	5,240	22,195	01/08/2019	10/06/2048
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SR UNSCD			2	2.B FE	1,494,675	145.1900	2,177,861	1,500,000	1,494,785	0	39	0	0	5.800	5.820	JJ	38,183	87,000	01/10/2019	01/23/2059
035240-AG-5	ANHEUSER BUSCH INBEV WOR SR UNSCD			1	2.B FE	3,165,780	125.3470	3,760,410	3,000,000	3,145,771	0	(4,368)	0	0	4.950	4.570	JJ	68,475	148,500	12/19/2016	01/15/2042
03765H-AC-5	APOLLO MGMT HOLDIN SR UNSCD 144A			2	1.G FE	237,473	131.9720	329,932	250,000	238,050	0	206	0	0	5.000	5.340	MS	3,681	12,500	02/13/2019	03/15/2048
037833-EA-4	APPLE INC SR UNSCD			2	1.B FE	2,225,993	94.2010	2,119,536	2,250,000	2,226,469	0	351	0	0	2.550	2.590	FA	20,878	57,375	08/13/2020	08/20/2060

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
037833-EG-1	APPLE INC SR UNSCD			2	1.B FE	8,732,040	99.4180	9,444,767	9,500,000	8,740,255	0	8,215	0	0	2.800	3.150	FA	105,661	133,000	03/04/2021	02/08/2061
03820C-A#-2	APPLIED INDSTRL TECHNOLOGIES INC SR N -			1	2.C	999,000	100.8970	1,008,970	1,000,000	999,921	0	234	0	0	3.190	3.200	JJ	15,950	31,900	07/01/2014	07/01/2022
03938J-AA-7	ARCH CAPITAL GRP US INC SR UNSCD			1	2.A FE	3,308,880	130.6810	3,920,454	3,000,000	3,264,641	0	(7,010)	0	0	5.144	4.500	MN	25,720	154,320	10/01/2014	11/01/2043
039483-AS-1	ARCHER DANIELS SR UNSCD			1	1.F FE	1,312,480	135.8950	1,358,952	1,000,000	1,233,550	0	(21,036)	0	0	7.000	3.910	FA	29,167	70,000	01/09/2018	02/01/2031
039483-BH-4	ARCHER DANIELS MIDLAND SR UNSCD			1	1.F FE	1,936,020	120.6240	2,412,486	2,000,000	1,947,444	0	1,503	0	0	4.016	4.200	AO	16,733	80,320	02/26/2013	04/16/2043
04010L-AV-5	ARES CAPITAL CORP SR UNSCD			2	2.C FE	2,988,630	105.9180	3,177,546	3,000,000	2,994,643	0	1,547	0	0	4.250	4.310	MS	42,500	127,500	01/08/2018	03/01/2025
04317@-AN-8	ARTHUR J GALLAGHER & COMPANY - P			1	2.B PL	3,000,000	106.5700	3,197,127	3,000,000	3,000,000	0	0	0	0	4.310	4.310	JD	2,514	129,300	06/24/2014	06/24/2025
04472*-AP-6	ASHLEY FURNITURE INDUSTRIES LLC - P			1	2.B	10,000,000	103.5420	10,354,290	10,000,000	10,000,000	0	0	0	0	3.280	3.280	JAJO	64,689	82,000	07/20/2021	07/20/2036
04621X-AD-0	ASSURANT INC SR UNSCD NTE				2.B FE	2,499,315	130.4690	2,737,246	2,098,000	2,405,469	0	(17,936)	0	0	6.750	5.110	FA	53,499	141,615	06/04/2020	02/15/2034
049560-AL-9	ATMOS ENERGY CORP SR UNSCD			2	1.E FE	2,994,360	115.6970	3,470,919	3,000,000	2,995,404	0	135	0	0	4.150	4.160	JJ	57,408	124,500	01/08/2013	01/15/2043
05348E-AZ-2	AVALONBAY COMMUNITIES SER MTN SR UNSCD			2	1.G FE	982,600	118.3020	1,183,021	1,000,000	984,368	0	364	0	0	3.900	4.000	AO	8,233	39,000	10/06/2016	10/15/2046
05379B-AM-9	AVISTA CORP SECURED 1ST MORTG			1	1.G FE	1,231,560	128.3770	1,283,774	1,000,000	1,194,972	0	(8,932)	0	0	5.700	4.000	JJ	28,500	57,000	08/09/2017	07/01/2037
05971J-AA-0	BANCORP SOUTH SUBORD			2,5	2.B FE	4,475,000	103.6120	4,662,545	4,500,000	4,477,874	0	1,578	0	0	4.125	4.180	MN	21,141	185,625	06/11/2020	11/20/2029
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	2,013,120	102.7370	2,054,758	2,000,000	2,001,605	0	(1,512)	0	0	3.300	3.220	JJ	31,167	66,000	05/15/2013	01/11/2023
06051G-FG-9	BANK OF AMERICA CORP SR UNSCD				1.G FE	3,225,570	129.8810	3,896,448	3,000,000	3,193,838	0	(5,043)	0	0	4.875	4.410	AO	36,563	146,250	10/17/2014	04/01/2044
066836-AC-1	BAPTIST HLTH SFL OBL GR SER 2021 SR SCD			2	1.E FE	1,497,000	95.9430	1,439,145	1,500,000	1,497,085	0	85	0	0	3.115	3.120	MN	18,301	0	08/25/2021	11/15/2071
06849R-AC-6	BARRICK NA FINANCE LLC SR UNSCD			1	2.A FE	106,230	147.8430	110,883	75,000	103,988	0	(1,172)	0	0	7.500	4.240	MS	1,656	5,625	01/15/2020	09/15/2038
07177M-AN-3	BAXALTA INC SR UNSCD			2	2.B FE	677,740	132.8980	842,575	634,000	673,083	0	(917)	0	0	5.250	4.800	JD	740	33,285	04/06/2016	06/23/2045
071813-AX-7	BAXTER INTERNATIONAL INC SR UNSCD			1	2.B FE	586,745	137.2560	686,283	500,000	577,919	0	(3,191)	0	0	6.250	4.830	JD	2,604	31,250	02/01/2019	12/01/2037
07274N-BH-5	BAYER US FINANCE II LLC SR UNSCD 144A			2	2.B FE	4,198,520	118.2180	4,433,183	3,750,000	4,198,383	0	(571)	0	0	4.700	4.090	JJ	81,271	11,750	10/13/2021	07/15/2064
075887-AV-1	BECTON DICKINSON SR UNSCD			1	2.C FE	1,270,570	133.3570	1,333,576	1,000,000	1,227,247	0	(8,783)	0	0	6.000	4.150	MN	7,667	60,000	08/03/2016	05/15/2039
084423-87-0	BERKLEY (WR) CORPORATION SUBORD PFD			2	2.C FE	1,250,000	102.1200	1,276,500	1,250,000	1,250,000	0	0	0	0	4.125	4.120	MJSD	13,034	32,943	02/03/2021	03/30/2061
084423-AP-7	BERKLEY (WR) CORP SR UNSCD			1	2.A FE	1,155,170	132.6820	1,326,826	1,000,000	1,125,839	0	(5,438)	0	0	6.250	5.050	FA	23,611	62,500	11/10/2015	02/15/2037
084423-AT-9	BERKLEY (WR) CORPORATION SR UNSCD			1	2.A FE	2,971,950	124.8950	3,746,865	3,000,000	2,975,775	0	584	0	0	4.750	4.800	FA	59,375	142,500	09/25/2014	08/01/2044
084664-BU-4	BERKSHIRE HATHAWAY FINANCE CORP SR UNSC			1	1.C FE	2,070,520	122.0040	2,440,090	2,000,000	2,057,452	0	(1,758)	0	0	4.400	4.180	MN	11,244	88,000	04/09/2013	05/15/2042
09062X-AD-5	BIOGEN INC SR UNSCD			2	1.G FE	4,424,600	130.1220	5,204,888	4,000,000	4,378,586	0	(9,160)	0	0	5.200	4.530	MS	61,244	208,000	10/06/2016	09/15/2045
092113-AN-9	BLACK HILLS CORP SR UNSCD			2	2.A FE	1,989,100	113.6580	2,273,170	2,000,000	1,990,253	0	220	0	0	4.200	4.230	MS	24,733	84,000	08/10/2016	09/15/2046
09256B-AE-7	BLACKSTONE HOLDINGS FINA SR UNSCD 144A			1	1.E FE	8,119,300	146.5030	10,255,210	7,000,000	8,028,427	0	(27,708)	0	0	6.250	5.090	FA	165,278	437,500	06/28/2018	08/15/2042
09256B-AK-3	BLACKSTONE HOLDINGS SR UNSCD 144A			2	1.E FE	976,920	116.7710	1,167,715	1,000,000	978,736	0	456	0	0	4.000	4.130	AO	9,889	40,000	10/02/2017	10/02/2047
097023-AN-5	BOEING CO SR UNSCD				2.C FE	223,336	140.5520	233,317	166,000	222,407	0	(929)	0	0	6.875	4.420	AO	2,409	5,706	05/18/2021	10/15/2043
097023-CR-4	BOEING CO SR UNSCD				2.C FE	247,663	104.0170	260,044	250,000	247,723	0	26	0	0	3.950	3.990	FA	4,115	9,875	07/29/2019	08/01/2059
097023-CX-1	BOEING CO SR UNSCD			2	2.C FE	3,799,390	138.5390	4,848,869	3,500,000	3,797,341	0	(2,049)	0	0	5.930	5.380	MN	34,592	177,900	04/29/2021	05/01/2060
110122-DF-2	BRISTOL-MYERS SQUIBB CO SR UNSCD			1	1.F FE	2,527,018	138.7800	2,775,606	2,000,000	2,501,110	0	(17,965)	0	0	5.700	3.810	AO	24,067	114,000	07/15/2020	10/15/2040
110122-DG-0	BRISTOL-MYERS SQUIBB CO SR UNSCD			1	1.F FE	4,660,576	134.9600	5,101,522	3,780,000	4,624,424	0	(25,027)	0	0	5.250	3.730	FA	74,970	198,450	07/15/2020	08/15/2043
114259-AP-9	BROOKLYN UNION GAS CO SR UNSCD 144A			2	2.A FE	4,390,920	116.6340	4,665,376	4,000,000	4,346,039	0	(8,712)	0	0	4.504	3.930	MS	55,549	180,160	05/06/2016	03/10/2046
118230-AM-3	BUCKEYE PARTNERS LP SR UNSCD			2	3.B FE	2,781,375	98.3120	2,541,378	2,585,000	2,764,565	0	(4,446)	0	0	5.850	5.300	MN	19,323	151,223	12/01/2017	11/15/2043
12189L-AG-6	BURLINGTN NORTH SANTE FE SR UNSCD			2	1.D FE	1,106,520	128.6490	1,286,492	1,000,000	1,088,784	0	(2,937)	0	0	4.950	4.260	MS	14,575	49,500	03/06/2015	09/15/2041
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			2	1.D FE	2,046,840	121.6740	2,433,490	2,000,000	2,037,989	0	(1,174)	0	0	4.375	4.230	MS	29,167	87,500	02/26/2013	09/01/2042
12542R-K#-6	CHS INC SR UNSCD - P			1	2.C	3,800,000	116.9290	4,443,325	3,800,000	3,800,000	0	0	0	0	5.400	5.400	JJ	88,920	205,200	01/25/2016	01/25/2036
12626P-AN-3	CRH AMERICA INC SR UNSCD 144A			2	2.A FE	2,152,300	130.3920	2,607,840	2,000,000	2,137,320	0	(3,319)	0	0	5.125	4.630	MN	12,243	102,500	01/11/2017	05/18/2045
126408-GK-3	CSX CORP SR UNSCD			1	2.A FE	1,430,851	140.1270	1,524,592	1,088,000	1,366,022	0	(13,018)	0	0	6.150	3.910	MN	11,152	66,912	07/29/2016	05/01/2037
126408-GS-6	CSX CORP SR UNSCD			1	2.A FE	1,697,182	143.0980	1,871,723	1,308,000	1,647,693	0	(12,136)	0	0	6.220	4.170	AO	13,786	81,358	08/11/2017	04/30/2040
126650-CM-0	CVS HEALTH CORP SR UNSCD			2	2.B FE	2,953,290	122.4350	3,673,071	3,000,000	2,963,685	0	1,837	0	0	4.875	4.990	JJ	65,406	146,250	07/13/2015	07/20/2035
12692@-AA-4	CVSR HOLDCO LLC SR SCD -P			1	3.C PL	2,535,331	100.1630	2,539,463	2,535,331	2,535,331	0	0	0	0	4.680	4.680	MS	29,993	118,653	07/15/2016	03/31/2037
134429-AZ-2	CAMPBELL SOUP CO SR UNSCD			1	2.C FE	3,938,350	107.3520	5,367,640	5,000,000	4,018,547	0	25,562	0	0	3.800	5.390	FA	78,639	190,000	08/30/2018	08/02/2042
134429-BH-1	CAMPBELL SOUP CO SR UNSCD			2	2.C FE	995,270	124.8750	1,248,759	1,000,000	995,563	0	83	0	0	4.800	4.830	MS	14,133	48,000	03/12/2018	03/15/2048
141781-BC-7	CARGILL INC SR UNSCD 144A			1	1.F FE	1,960,840	113.2090	2,264,196	2,000,000	1,968,051	0	943	0	0	4.100	4.210	MN	13,667	82,000	03/01/2013	11/01/2042
14310F-AA-0	CARLYLE HOLDINGS II FIN SR UNSCD 144A			1	2.A FE	1,782,227	130.4990	1,926,177	1,476,000	1,769,813	0	(7,985)	0	0	5.625	4.190	MS	20,987	83,025	02/19/2021	03/30/2043
14314C-AA-3	CARLYLE FINANCE LLC SR UNSCD 144A			2	2.A FE	1,998,280	135.5940	2,711,880	2,000,000	1,998,364	0	26	0	0	5.650	5.650	MS	33,272	113,000	09/14/2018	09/15/2048
149123-CB-5	CATERPILLAR INC SR UNSCD			1	1.F FE	2,860,170	117.1160	3,513,489	3,000,000	2,886,102	0	3,470	0	0	3.803	4.070	FA	43,101	114,090	05/13/2013	08/15/2042
15189W-AD-2	CENTERPOINT ENERGY RESOU SR UNSCD			1	2.A FE	2,452,416	138.4000	2,560,415	1,850,000	2,362,265	0	(22,378)	0	0	6.625	4.210	MN	20,427	122,563	09/01/2017	11/01/2037
161175-BA-1	CHARTER COMM OPT LLC/CAP SR SCD			2	2.C FE	3,424,188	136.7720	4,014,258	2,935,000	3,387,040	0	(9,636)	0	0	6.484	5.320	AO	35,947	190,305	11/06/2017	10/23/2045
161175-BC-7	CHARTER COMM OPT LLC/CAP SR SECURED			2	2.C FE	1,258,430	143.2640	1,432,640	1,000,000	1,252,510	0	(2,775)	0	0	6.834	5.220	AO	12,909	68,340	10/16/2019	10/23/2055

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
161175-BN-3	CHARTER COMM OPT LLC/CAP SR SCD 1ST LIE			2	2.C FE	915,691	125.0990	893,213	714,000	913,708	0	(1,983)	0	0	5.750	4.000	AO	10,264	20,528	07/14/2021	04/01/2048
161175-CC-6	CHARTER COMM OPT LLC/CAP SR SCD			2	2.C FE	999,060	103.6850	1,036,850	1,000,000	999,064	0	4	0	0	4.400	4.400	JD	3,667	21,878	05/18/2021	12/01/2061
166756-AU-0	CHEVRON USA INC SR UNSCD			2	1.D FE	4,145,580	137.8520	4,135,569	3,000,000	4,109,212	0	(36,368)	0	0	5.250	2.910	MN	20,125	157,500	01/06/2021	11/15/2043
171340-AL-6	CHURCH & DWIGHT CO INC SR UNSCD			2	2.A FE	1,859,020	117.4370	2,348,754	2,000,000	1,869,040	0	2,737	0	0	3.950	4.370	FA	32,917	79,000	02/12/2018	08/01/2047
172062-AE-1	CINCINNATI FINL GROUP SR UNSCD			1	1.G FE	2,733,025	136.0720	3,041,227	2,235,000	2,607,569	0	(21,197)	0	0	6.125	4.410	MN	22,816	136,894	04/23/2015	11/01/2034
185508-AG-3	CLECO POWER LLC SR UNSCD			1	2.A FE	1,843,809	136.4010	2,011,924	1,475,000	1,801,697	0	(11,032)	0	0	6.000	4.280	JD	7,375	88,500	12/04/2017	12/01/2040
20030N-BB-6	COMCAST CORP SR UNSCD			1	1.G FE	1,334,360	147.9970	1,479,979	1,000,000	1,285,531	0	(10,366)	0	0	6.400	4.140	MS	21,333	64,000	11/10/2016	03/01/2040
205887-CD-2	CONAGRA BRANDS INC SR UNSCD			2	2.C FE	995,830	126.5730	1,265,734	1,000,000	996,254	0	135	0	0	5.300	5.330	MN	8,833	53,000	10/15/2018	11/01/2038
207597-EF-8	CONNECTICUT LIGHT AND POWER COMPANY			2	1.E FE	2,987,190	101.3250	3,039,771	3,000,000	2,998,472	0	1,433	0	0	2.500	2.550	JJ	34,583	75,000	05/15/2013	01/15/2023
209111-EQ-2	CONS EDISON CO OF NY SR UNSCD SER 06-E			1	2.A FE	1,137,130	129.2670	1,292,673	1,000,000	1,121,587	0	(5,585)	0	0	5.700	4.560	JD	4,750	57,000	01/29/2019	12/01/2036
220062-AA-1	GONZAGA UNIVERSITY SER 16-A SECURED			1	1.F FE	2,000,000	111.4150	2,228,302	2,000,000	2,000,000	0	0	0	0	4.158	4.150	AO	20,790	83,160	10/13/2016	04/01/2046
23311V-AF-4	DCP MIDSTREAM OPERATING SR UNSCD			2	3.A FE	2,970,180	123.2000	3,696,000	3,000,000	2,974,025	0	572	0	0	5.600	5.660	AO	42,000	168,000	03/10/2014	04/01/2044
260543-CE-1	DOW CHEMICAL CO SR UNSCD			2	2.B FE	972,390	128.3820	1,283,827	1,000,000	976,860	0	635	0	0	5.250	5.440	MN	6,708	52,500	08/22/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO SR UNSCD			2	2.B FE	1,570,743	118.5120	1,943,612	1,640,000	1,582,663	0	1,602	0	0	4.375	4.630	MN	9,168	71,750	03/20/2013	11/15/2042
260543-CR-2	DOW CHEMICAL CORP SR UNSCD			2	2.B FE	3,500,000	140.6160	4,921,581	3,500,000	3,500,000	0	0	0	0	5.550	5.540	MN	16,727	194,250	11/18/2019	11/30/2048
260543-DD-2	DOW CHEMICAL CO SR UNSCD			2	2.B FE	1,488,900	108.3890	1,625,837	1,500,000	1,489,327	0	284	0	0	3.600	3.640	MN	6,900	65,850	08/17/2020	11/15/2050
26138E-AJ-8	DR PEPPER SNAPPLE GROUP SR UNSCD			1	2.B FE	3,791,880	168.6650	5,059,950	3,000,000	3,701,680	0	(26,512)	0	0	7.450	5.290	MN	37,250	223,500	05/08/2018	05/01/2038
26138E-AT-6	DR PEPPER SNAPPLE SR UNSCD			2	2.B FE	1,000,000	118.8660	1,188,667	1,000,000	1,000,000	0	0	0	0	4.500	4.500	MN	5,750	45,000	03/24/2017	11/15/2045
26860#-AA-8	EIF PIO PICO LLC SR SCD -P			1	1.G PL	2,644,926	106.9970	2,829,992	2,644,926	2,644,926	0	0	0	0	4.170	4.170	JD	55,453	110,293	02/11/2015	12/31/2041
26882P-BE-1	ERAC USA FINANCE LLC SR UNSCD 144A				2.A FE	7,401,840	147.1790	8,830,752	6,000,000	7,247,890	0	(50,600)	0	0	7.000	5.070	AO	88,667	420,000	10/15/2018	10/15/2037
26884A-BH-5	ERP OPERATING LP SR UNSCD			2	1.G FE	3,967,520	120.0440	4,801,784	4,000,000	3,970,215	0	655	0	0	4.000	4.040	FA	66,667	160,000	08/01/2017	08/01/2047
26884L-AF-6	EQT CORP SR UNSCD			2	3.A FE	4,201,805	106.9380	4,812,210	4,500,000	4,288,109	0	31,262	0	0	3.900	4.840	AO	43,875	175,500	07/15/2019	10/01/2027
26884T-AH-5	ERAC USA FINANCE LLC (144A)			1	2.A FE	2,016,080	102.0190	2,040,396	2,000,000	2,001,542	0	(1,904)	0	0	3.300	3.200	AO	13,933	66,000	05/20/2013	10/15/2022
277432-AL-4	EASTMAN CHEMICAL CO SR UNSCD			2	2.C FE	3,128,860	120.2270	3,606,825	3,000,000	3,105,522	0	(3,153)	0	0	4.800	4.530	MS	48,000	144,000	05/29/2013	09/01/2042
278062-AD-6	EATON CORP			1	2.A FE	3,101,850	114.8640	3,445,935	3,000,000	3,065,462	0	(4,816)	0	0	4.000	3.750	MN	19,667	120,000	04/23/2013	11/02/2032
278062-AE-4	EATON CORP SR UNSCD			1	2.A FE	5,171,550	117.2340	5,861,720	5,000,000	5,138,930	0	(4,231)	0	0	4.150	3.950	MN	34,007	207,500	12/28/2012	11/02/2042
278865-AM-2	ECOLAB INC SR UNSCD			1	1.G FE	3,029,778	140.3840	3,760,895	2,679,000	2,982,259	0	(9,112)	0	0	5.500	4.620	JD	9,414	147,345	03/02/2016	12/08/2041
28370T-AD-1	KINDER MORGAN ENER PART SR UNSCD			1	2.B FE	1,430,977	146.6600	1,651,398	1,126,000	1,401,374	0	(8,230)	0	0	7.500	5.410	MN	10,791	84,450	02/06/2018	11/15/2040
292480-AL-4	ENABLE MIDSTREAM PARTNER SR UNSCD			2	2.C FE	986,580	111.0920	1,110,922	1,000,000	990,377	0	1,248	0	0	4.950	5.120	MN	6,325	49,500	10/23/2018	05/15/2028
292505-AD-6	ENCANA CORP SR UNSCD			1	3.A FE	3,513,611	128.7260	3,944,192	3,064,000	3,449,282	0	(21,253)	0	0	6.500	5.130	FA	75,238	199,160	10/11/2018	08/15/2034
29250R-AW-6	ENBRIDGE ENERGY PARTNERS SR UNSCD			2	2.A FE	2,989,620	113.9670	3,419,025	3,000,000	2,995,383	0	1,058	0	0	5.875	5.920	AO	37,208	176,250	10/01/2015	10/15/2025
29273R-AR-0	ENERGY TRANSFER LP SR UNSCD			2	2.C FE	512,415	128.6350	643,179	500,000	511,614	0	(295)	0	0	6.500	6.290	FA	13,542	32,500	01/07/2019	02/01/2042
29278N-AE-3	ENERGY TRANSFER OPERATNG SR UNSCD			2	2.C FE	269,788	124.8000	312,001	250,000	268,979	0	(327)	0	0	6.000	5.450	JD	667	15,000	05/15/2019	06/15/2048
29279F-AA-7	ENERGY TRANSFER OPERATNG SR UNSCD			2	2.C FE	292,933	130.5720	326,431	250,000	291,664	0	(717)	0	0	6.250	5.100	AO	3,299	15,625	02/27/2020	04/15/2049
29364D-AT-7	ENTERGY ARKANSAS INC SECURED 1ST MTG			2	1.F FE	1,985,760	109.7830	2,195,672	2,000,000	1,987,525	0	285	0	0	4.950	4.990	JD	4,400	99,000	12/03/2014	12/15/2044
29364N-10-8	ENTERGY MISSISSIPPI INC 1ST MTG SCD			2	1.F FE	1,000,000	101.3030	1,013,033	1,000,000	1,000,000	0	0	0	0	4.900	4.900	JAJO	12,250	49,000	09/08/2016	10/01/2066
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	2,042,060	102.3410	2,046,832	2,000,000	2,004,835	0	(4,850)	0	0	3.350	3.090	MS	19,728	67,000	05/15/2013	03/15/2023
294429-AG-0	EQUIFAX INC SR UNSCD			1	2.B FE	2,883,105	142.2830	3,241,218	2,278,000	2,789,641	0	(21,606)	0	0	7.000	4.910	JJ	79,730	159,460	03/31/2017	07/01/2037
29736R-AF-7	ESTEE LAUDER CO INC SR UNSCD			1	1.E FE	1,670,357	112.5490	2,034,893	1,808,000	1,686,715	0	3,645	0	0	3.700	4.180	FA	25,272	66,896	02/22/2017	08/15/2042
299808-AH-8	EVEREST REINSURANCE HLDG SR UNSCD			2	1.G FE	494,220	104.8690	524,346	500,000	494,360	0	113	0	0	3.500	3.560	AO	3,694	17,889	10/05/2020	10/15/2050
30231G-AZ-5	EXXON MOBIL CORP SR UNSCD			2	1.D FE	250,000	101.3570	253,393	250,000	250,000	0	0	0	0	3.095	3.090	FA	2,902	7,738	08/13/2019	08/16/2049
302491-AV-7	FMC CORPORATION SR UNSCD			2	2.C FE	99,949	120.2430	120,244	100,000	99,952	0	1	0	0	4.500	4.500	AO	1,125	4,500	09/17/2019	10/01/2049
30251B-AB-4	FMR LLC SR UNSCD 144A			1	1.E FE	3,992,141	145.1260	4,426,361	3,050,000	3,852,110	0	(29,265)	0	0	6.450	4.320	MN	25,137	196,725	10/07/2016	11/15/2039
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SR SCD -P			1	2.B FE	3,875,067	112.5840	4,362,705	3,875,067	3,875,067	0	0	0	0	4.790	4.790	MS	46,920	185,616	02/08/2017	03/31/2038
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SR SCD 144A -P			1	2.C FE	2,891,700	116.2990	3,363,030	2,891,700	2,891,700	0	0	0	0	5.550	5.550	MS	40,568	160,489	07/03/2018	03/31/2039
313747-AX-5	FEDERAL REALTY INVESTMENT SR UNSCD			2	2.A FE	884,250	105.6070	1,056,076	1,000,000	894,682	0	2,368	0	0	3.625	4.320	FA	15,104	36,250	03/29/2017	08/01/2046
31428X-AT-3	FEDEX CORP SR UNSCD			1	2.B FE	1,874,720	110.0320	2,200,658	2,000,000	1,897,772	0	3,059	0	0	3.875	4.250	FA	32,292	77,500	03/07/2013	08/01/2042
31428X-BD-7	FEDEX CORP SR UNSCD			1	2.B FE	1,511,528	116.7720	1,520,371	1,302,000	1,510,466	0	(1,062)	0	0	4.500	3.740	FA	24,413	19,553	08/05/2021	02/01/2065
31428X-CA-2	FEDEX CORP SR UNSCD			2	2.B FE	495,250	133.7770	668,888	500,000	495,409	0	68	0	0	5.250	5.310	MN	3,354	26,250	04/03/2020	05/15/2050
320209-AB-5	FIRST FINANCIAL BANCORP SUBORD			2,5	2.B FE	5,200,000	106.2950	5,527,386	5,200,000	5,200,000	0	0	0	0	5.250	5.250	MN	34,883	273,000	04/24/2020	05/15/2030
33616C-AB-6	FIRST REPUBLIC BANK SUBORD			2	2.A FE	2,934,720	120.7460	3,622,404	3,000,000	2,941,075	0	1,290	0	0	4.375	4.500	FA	54,688	131,250	09/12/2016	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUBORD			2	2.A FE	1,968,740	124.7710	2,495,422	2,000,000	1,971,359	0	586	0	0	4.625	4.720	FA	35,458	92,500	02/06/2017	02/13/2047
341081-FH-5	FLORIDA PWR & LIGHT SECD NTE			2	1.E FE	1,993,240	113.5280	2,270,563	2,000,000	1,994,559	0	167	0	0	3.800	3.810	JD	3,378	76,000	01/03/2013	12/15/2042

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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
34959J-AH-1	FORTIVE CORP SR UNSCD			2	2.B FE	3,432,495	118.7750	3,878,010	3,265,000	3,415,046	0	(3,682)	0	0	4.300	4.000	JD	6,240	140,395	10/25/2016	06/15/2046
354613-AM-3	FRANKLIN RESOURCES INC SR UNSCD			2	1.F FE	2,473,055	97.3040	2,432,623	2,500,000	2,473,271	0	216	0	0	2.950	3.000	FA	28,476	0	08/06/2021	08/12/2051
360271-AM-2	FULTON FINANCIAL CORP SUBORD			2,5	2.A FE	1,645,000	100.6000	1,760,512	1,750,000	1,654,057	0	5,302	0	0	3.750	4.290	MS	19,323	65,625	04/08/2020	03/15/2035
361448-AU-7	GATX CORPORATION SR UNSCD			2	2.B FE	2,995,860	125.9890	3,779,682	3,000,000	2,996,472	0	83	0	0	5.200	5.200	MS	45,933	156,000	02/27/2014	03/15/2044
370334-BP-8	GENERAL MILLS INC SR UNSCD			2	2.B FE	3,014,730	117.5870	3,527,634	3,000,000	3,012,009	0	(364)	0	0	4.150	4.120	FA	47,071	124,500	01/28/2013	02/15/2043
372546-AU-5	GEORGE WASHINGTON UNIVERSITY UNSCD			1	1.E FE	1,113,880	136.3000	1,363,008	1,000,000	1,102,220	0	(2,485)	0	0	4.868	4.180	MS	14,334	48,680	11/10/2016	09/15/2045
375558-BK-8	GILEAD SCIENCES INC SR UNSCD			2	2.A FE	992,830	118.0410	1,180,414	1,000,000	993,504	0	143	0	0	4.150	4.190	MS	13,833	41,500	09/15/2016	03/01/2047
38141G-FD-1	GOLDMAN SACHS GROUP INC SUBORD			1	2.B FE	1,153,700	141.8410	1,418,418	1,000,000	1,138,426	0	(5,449)	0	0	6.750	5.430	AO	16,875	67,500	01/09/2019	10/01/2037
38239K-AA-6	GOODMAN US FIN FOUR SR UNSCD 144A			2	2.A FE	5,488,068	116.0470	6,170,262	5,317,000	5,463,178	0	(6,692)	0	0	4.500	4.250	AO	50,512	239,265	02/09/2018	10/15/2037
402740-AE-4	GULFSTREAM NATURAL GAS SR UNSCD 144A			2	2.B FE	4,505,120	133.9700	5,358,816	4,000,000	4,460,904	0	(10,148)	0	0	5.950	5.090	AO	50,244	238,000	03/10/2017	10/15/2045
406216-BK-6	HALLIBURTON CO SR UNSCD			2	2.A FE	2,999,070	119.9770	3,599,337	3,000,000	2,999,176	0	18	0	0	5.000	5.000	MN	19,167	150,000	11/05/2015	11/15/2045
416515-BB-9	HARTFORD FINL SVCS GRP SR UNSCD			1	2.A FE	2,976,000	118.0450	3,541,356	3,000,000	2,980,130	0	558	0	0	4.300	4.340	AO	27,233	129,000	04/15/2013	04/15/2043
418056-AS-6	HASBRO INC SR UNSCD			1	2.C FE	260,230	138.2520	345,632	250,000	259,470	0	(281)	0	0	6.350	6.000	MS	4,674	15,875	01/14/2019	03/15/2040
42217K-BB-1	HEALTH CARE REIT INC SR UNSCD			2	2.A FE	3,133,340	123.4660	3,704,004	3,000,000	3,113,230	0	(3,136)	0	0	5.125	4.830	MS	45,271	153,750	10/03/2014	03/15/2043
42307T-AH-1	KRAFT HEINZ FOODS CO SR UNSCD 144A			1	3.A FE	3,590,139	151.9450	4,641,929	3,055,000	3,550,489	0	(16,130)	0	0	7.125	5.650	FA	90,695	217,669	05/29/2019	08/01/2039
432748-AB-7	HILLTOP HOLDINGS INC SR UNSCD			2	2.A FE	3,000,000	103.4420	3,103,266	3,000,000	3,000,000	0	0	0	0	5.000	5.000	AO	31,667	150,000	04/06/2015	04/15/2025
432748-AE-1	HILLTOP HOLDINGS INC SUBORD			2,5	2.A FE	3,970,000	110.5660	4,389,494	3,970,000	3,970,000	0	0	0	0	6.125	6.120	MN	31,071	243,163	05/07/2020	05/15/2035
44106M-AW-2	HOSPITALITY PROP TRUST SR UNSCD			2	4.A FE	1,979,080	96.9740	1,939,490	2,000,000	1,988,138	0	1,981	0	0	4.950	5.080	FA	37,400	99,000	01/10/2017	02/15/2027
44106M-AY-8	HOSPITALITY PROP TRUST SR UNSCD			2	4.A FE	974,940	92.0890	920,890	1,000,000	981,641	0	1,823	0	0	4.375	4.640	FA	16,528	43,750	01/30/2018	02/15/2030
450636-AC-9	ITR CONCESSION CO LLC SR SCD 144A			2	2.B FE	3,000,000	113.0680	3,392,046	3,000,000	3,000,000	0	0	0	0	5.183	5.180	JJ	71,698	155,490	07/23/2015	07/15/2035
45138L-BC-6	IDAHO POWER CO SCD 1ST MTG			2	1.E FE	1,994,820	109.3730	2,187,460	2,000,000	1,995,745	0	125	0	0	4.000	4.010	AO	20,000	80,000	04/03/2013	04/01/2043
452308-AQ-2	ILLINOIS TOOL WORKS INC SR UNSCD			2	1.E FE	2,203,540	130.9070	2,618,140	2,000,000	2,162,972	0	(5,401)	0	0	4.875	4.250	MS	28,708	97,500	03/08/2013	09/15/2041
45685E-AJ-5	VOYA FINANCIAL INC SR UNSCD			1	2.B FE	2,252,140	136.3550	2,727,114	2,000,000	2,225,069	0	(5,826)	0	0	5.700	4.850	JJ	52,567	114,000	11/02/2016	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO SR UNSCD			1	2.B FE	4,545,760	141.3240	5,652,968	4,000,000	4,505,535	0	(13,255)	0	0	5.750	4.800	JD	10,222	230,000	10/10/2018	06/15/2043
458140-BN-9	INTEL CORP SR UNSCD			2	1.E FE	690,785	140.1780	700,894	500,000	689,802	0	(983)	0	0	4.950	3.200	MS	6,600	12,375	08/10/2021	03/25/2060
45866F-AQ-7	INTERCONTINENTALEXCHANGE SR UNSCD			2	1.G FE	494,920	98.4850	492,427	500,000	495,019	0	70	0	0	3.000	3.040	MS	4,417	16,042	08/17/2020	09/15/2060
459200-KC-4	IBM CORP SR UNSCD			1	1.G FE	985,810	121.2240	1,212,241	1,000,000	986,456	0	254	0	0	4.250	4.330	MN	5,431	42,500	05/08/2019	05/15/2049
459506-AE-1	INTL FLAVOR & FRAGRANCES SR UNSCD			2	2.B FE	3,110,850	116.5580	3,496,755	3,000,000	3,101,821	0	(2,297)	0	0	4.375	4.150	JD	10,938	131,250	09/12/2017	06/01/2047
460146-CH-4	INTERNATIONAL PAPER COMPANY SR UNSCD			2	2.B FE	2,152,920	138.2010	2,764,020	2,000,000	2,128,135	0	(3,654)	0	0	6.000	5.460	MN	15,333	120,000	10/15/2013	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SR UNSCD			2	2.B FE	982,670	126.4710	1,264,715	1,000,000	985,004	0	360	0	0	4.800	4.910	JD	2,133	48,000	09/24/2014	06/15/2044
46051M-AF-9	INTL TRANSMISSION SCD 1ST MTG			2	1.F FE	1,979,160	123.8390	2,476,784	2,000,000	1,982,451	0	461	0	0	4.625	4.690	FA	34,944	92,500	08/15/2013	08/15/2043
46625H-JH-4	JPMORGAN CHASE & CO SR UNSCD				1.F FE	3,064,350	102.7260	3,081,798	3,000,000	3,007,974	0	(7,256)	0	0	3.200	2.940	JJ	41,600	96,000	04/22/2013	01/25/2023
46625H-JM-3	JPMORGAN CHASE CO SUBORD				1.G FE	1,185,700	139.9080	1,399,080	1,000,000	1,164,549	0	(4,465)	0	0	5.625	4.430	FA	21,094	56,250	10/14/2016	08/16/2043
485134-BN-9	KANSAS CITY POWER AND LIGHT COMPANY			2	1.F FE	3,032,190	102.2380	3,067,149	3,000,000	3,003,729	0	(3,704)	0	0	3.150	3.020	MS	27,825	94,500	05/15/2013	03/15/2023
487836-AT-5	KELLOGG COMPANY SR UNSCD SER B			1	2.B FE	3,117,885	140.7360	3,518,423	2,500,000	2,930,733	0	(35,678)	0	0	7.450	5.090	AO	46,563	186,250	01/26/2016	04/01/2031
49337W-AC-4	KEYSPAN CORP SR UNSCD			1	2.B FE	1,373,970	133.8380	1,338,385	1,000,000	1,279,788	0	(25,558)	0	0	8.000	4.190	MN	10,222	80,000	01/31/2018	11/15/2030
49446R-AM-1	KIMCO REALTY CORP SR UNSCD			2	2.A FE	4,826,668	114.8490	5,558,711	4,840,000	4,827,912	0	(34)	0	0	4.250	4.250	AO	51,425	205,700	10/04/2016	04/01/2045
494550-BN-5	KINDER MORGAN ENERGY PARTNRS LP SR UNSC			2	2.B FE	1,848,877	116.3980	2,298,868	1,975,000	1,868,073	0	2,760	0	0	5.000	5.440	FA	37,306	98,750	08/02/2013	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP			2	2.B FE	2,018,440	116.6280	2,332,576	2,000,000	2,015,431	0	(422)	0	0	5.000	4.940	MS	33,333	100,000	03/20/2013	03/01/2043
49836M-AA-6	KKR REIGN I LTD SCD 144A			5	4.A Z	9,000,000	100.2530	9,022,842	9,000,000	9,000,000	0	0	0	0	5.000	5.000	MN	38,750	450,000	06/19/2019	05/30/2049
50075N-AR-5	MONDELEZ INTERNATIONAL SR UNSCD				2.A FE	4,962,800	141.2520	5,650,100	4,000,000	4,787,668	0	(32,232)	0	0	7.000	5.140	FA	108,889	280,000	10/20/2015	08/11/2037
50076Q-AN-6	KRAFT HEINZ FOODS CO SR UNSCD				3.A FE	8,714,830	141.6790	9,917,593	7,000,000	8,463,274	0	(50,503)	0	0	6.500	4.750	FA	179,472	455,000	02/07/2017	02/09/2040
50077L-AM-8	KRAFT HEINZ FOODS CO SR UNSCD			2	3.A FE	1,189,140	127.1590	1,271,591	1,000,000	1,168,071	0	(4,338)	0	0	5.200	4.060	JJ	23,978	52,000	09/08/2016	07/15/2045
502175-B#-8	LTC PROPERTIES INC SR NOTE - P			1	2.C	3,567,858	104.9300	3,747,529	3,571,429	3,570,347	0	394	0	0	4.500	4.510	JAJO	27,232	160,714	08/21/2014	07/31/2026
50249A-AD-5	LYB INT FINANCE III SR UNSCD			2	2.B FE	1,987,460	115.3770	2,307,558	2,000,000	1,987,854	0	219	0	0	4.200	4.230	MN	14,000	84,000	04/15/2020	05/01/2050
50540R-AS-1	LABORATORY CORP OF AMERICA SR UNSCD			2	2.B FE	3,068,250	121.6700	3,650,109	3,000,000	3,059,269	0	(1,478)	0	0	4.700	4.550	FA	58,750	141,000	01/22/2015	02/01/2045
505588-BK-8	LACLEDE GAS CO SCD			2	1.F FE	1,987,460	114.9100	2,298,200	2,000,000	1,989,445	0	278	0	0	4.625	4.660	FA	34,944	92,500	08/06/2013	08/15/2043
505597-AD-6	LACLEDE GROUP INC SR UNSCD			2	2.B FE	3,474,850	116.3540	3,836,191	3,297,000	3,451,948	0	(4,111)	0	0	4.700	4.360	FA	58,540	154,959	10/25/2016	08/15/2044
524901-AR-6	LEGG MASON INC SR UNSCD			1	1.F FE	1,391,250	137.4700	1,374,706	1,000,000	1,375,538	0	(11,537)	0	0	5.625	3.230	JJ	25,938	56,250	08/13/2020	01/15/2044
529043-AE-1	LEXINGTON REALTY TRUST SR UNSCD			2	2.B FE	1,240,413	99.3600	1,242,010	1,250,000	1,241,555	0	851	0	0	2.700	2.780	MS	9,938	35,344	08/14/2020	09/15/2030
53079E-BF-0	LIBERTY MUTUAL GROUP INC SR UNSCD 144A				2.B FE	2,998,800	123.4950	3,704,868	3,000,000	2,999,169	0	20	0	0	4.850	4.850	FA	60,625	145,500	10/06/2014	08/01/2044
53079E-BK-9	LIBERTY MUTUAL GROUP INC SR UNSCD 144A			2	2.B FE	509,485	110.0900	561,462	510,000	509,498	0	6	0	0	3.950	3.950	MN	2,574	20,145	05/07/2020	05/15/2060
539830-AW-9	LOCKHEED MARTIN CORP SR UNSCD			1	1.G FE	814,656	138.7910	978,481	705,000	797,741	0	(3,129)	0	0	5.720	4.640	JD	3,361	40,326	12/08/2015	06/01/2040

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
539830-BL-2	LOCKHEED MARTIN CORP SR UNSCD			2	1.G FE	517,440	130.0970	650,485	500,000	515,507	0	(357)	0	0	4.700	4.480	MN	3,003	23,500	12/08/2015	05/15/2046
548661-CP-0	LOWE'S COMPANIES INC SR UNSCD			1	2.A FE	1,530,360	140.5810	1,701,035	1,210,000	1,490,938	0	(12,021)	0	0	6.650	4.560	MS	23,692	80,465	07/09/2018	09/15/2037
548661-CX-3	LOWES COS INC SR UNSCD			2	2.A FE	2,107,040	122.3600	2,447,204	2,000,000	2,086,660	0	(2,726)	0	0	4.650	4.320	AO	19,633	93,000	03/01/2013	04/15/2042
55336V-AT-7	MPLX LP SR UNSCD			2	2.B FE	1,470,465	127.6770	1,915,160	1,500,000	1,471,613	0	437	0	0	5.500	5.630	FA	31,167	82,500	11/07/2018	02/15/2049
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS SR UNSCD			2	2.A FE	1,987,480	103.7990	2,075,988	2,000,000	1,989,796	0	299	0	0	4.200	4.230	JD	7,000	84,000	04/18/2013	12/01/2042
56585A-AF-9	MARATHON PETRO CORP CO GTD SR UNSCD			2	2.B FE	1,200,260	137.4070	1,374,079	1,000,000	1,177,961	0	(5,652)	0	0	6.500	5.020	MS	21,667	65,000	09/19/2017	03/01/2041
570535-AP-9	MARKEL CORP SR UNSCD			1	2.B FE	3,002,100	121.4180	3,642,546	3,000,000	3,002,341	0	(100)	0	0	5.000	4.990	MS	37,917	150,000	09/24/2014	03/30/2043
570535-AT-1	MARKEL CORPORATION SR UNSCD			2	2.B FE	995,690	127.7670	1,277,678	1,000,000	995,864	0	69	0	0	5.000	5.020	MN	5,694	50,000	05/15/2019	05/20/2049
571748-BJ-0	MARSH & MCLENNAN COS INC SR UNSCD			2	2.A FE	1,997,860	134.4610	2,689,232	2,000,000	1,998,205	0	31	0	0	4.900	4.900	MS	28,856	98,000	01/08/2019	03/15/2049
574599-BM-7	MASCO CORPORATION SR UNSCD			2	2.B FE	1,043,990	120.2590	1,202,590	1,000,000	1,041,920	0	(938)	0	0	4.500	4.220	MN	5,750	45,000	08/29/2019	05/15/2047
577081-AW-2	MATTEL INC SR UNSCD			2	4.A FE	3,243,690	119.1870	3,575,625	3,000,000	3,204,668	0	(6,242)	0	0	5.450	4.900	MN	27,250	163,500	09/24/2014	11/01/2041
579780-AP-2	MCCORMICK & CO SR UNSCD			2	2.B FE	4,355,427	119.9070	5,156,010	4,300,000	4,350,810	0	(1,136)	0	0	4.200	4.120	FA	68,227	180,600	08/09/2017	08/15/2047
58013M-FH-2	MCDONALDS CORP SER MTN SR UNSCD			2	2.A FE	1,459,838	123.2690	1,540,870	1,250,000	1,455,970	0	(3,868)	0	0	4.450	3.480	MS	18,542	27,813	03/05/2021	09/01/2048
58013M-FR-0	MCDONALD'S CORP SER MTN SR UNSCD			2	2.A FE	1,165,270	121.1660	1,211,664	1,000,000	1,162,358	0	(2,912)	0	0	4.200	3.300	AO	10,500	42,000	03/01/2021	04/01/2050
58155Q-AE-3	MCKESSON CORP SR UNSCD			2	2.B FE	3,462,654	137.6600	4,171,122	3,030,000	3,400,443	0	(11,810)	0	0	6.000	4.980	MS	60,600	181,800	01/14/2016	03/01/2041
582839-AF-3	MEAD JOHNSON NUTRITION CO SR UNSCD			1	1.G FE	3,314,310	142.4060	4,272,201	3,000,000	3,265,593	0	(8,933)	0	0	5.900	5.130	MN	29,500	177,000	10/13/2015	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION CO SR UNSCD			2	1.G FE	2,003,760	129.4660	2,589,328	2,000,000	2,003,297	0	(86)	0	0	4.600	4.580	JD	7,667	92,000	05/27/2014	06/01/2044
585055-BU-9	MEDTRONIC INC SR UNSCD			1	1.G FE	5,069,850	131.3780	6,568,920	5,000,000	5,060,561	0	(1,450)	0	0	4.625	4.540	MS	68,090	231,250	12/02/2014	03/15/2045
58933Y-AW-5	MERCK & CO INC SR UNSCD			2	1.E FE	246,728	121.6350	304,089	250,000	246,895	0	62	0	0	4.000	4.070	MS	3,167	10,000	03/05/2019	03/07/2049
59156R-BG-2	METLIFE INC SR UNSCD			1	1.G FE	2,981,280	130.1820	3,905,475	3,000,000	2,984,035	0	400	0	0	4.875	4.910	MN	19,500	146,250	11/07/2013	11/13/2043
59156R-BL-1	METLIFE INC SR UNSCD			1	1.G FE	2,175,240	129.9930	2,599,866	2,000,000	2,150,917	0	(3,834)	0	0	4.721	4.200	MJSD	4,196	94,420	10/14/2014	12/15/2044
594918-CD-4	MICROSOFT CORP SR UNSCD			2	1.A FE	925,290	99.6870	996,872	1,000,000	926,178	0	888	0	0	2.675	3.000	JD	2,229	26,750	02/23/2021	06/01/2060
595112-BU-6	MICRON TECHNOLOGY INC SR UNSCD			2	2.C FE	1,743,720	101.4800	1,775,909	1,750,000	1,743,740	0	20	0	0	3.477	3.490	MN	10,141	0	10/19/2021	11/01/2051
59523U-AU-1	MID AMERICA APARTMENTS SR UNSCD			2	2.A FE	3,445,870	98.3090	3,440,843	3,500,000	3,446,323	0	453	0	0	2.875	2.950	MS	36,896	0	08/06/2021	09/15/2051
605417-BZ-6	MISSISSIPPI POWER CO SR UNSCD			1	2.A FE	1,819,620	115.2350	2,304,700	2,000,000	1,850,177	0	4,300	0	0	4.250	4.830	MS	25,028	85,000	08/02/2013	03/15/2042
60871R-AH-3	MOLSON COORS BREWING CO SR UNSCD			2	2.C FE	945,690	111.2240	1,112,242	1,000,000	949,719	0	1,098	0	0	4.200	4.540	JJ	19,367	42,000	02/14/2018	07/15/2046
615369-AE-5	MOODY'S CORP SR UNSCD			1	2.A FE	5,277,010	135.8850	6,794,250	5,000,000	5,249,563	0	(6,411)	0	0	5.250	4.870	JJ	121,042	262,500	10/17/2017	07/15/2044
615369-AU-9	MOODYS CORPORATION SR UNSCD			2	2.A FE	2,900,284	88.3500	2,584,249	2,925,000	2,900,777	0	362	0	0	2.550	2.580	FA	27,556	74,588	08/04/2020	08/18/2060
61945C-AE-3	MOSAIC CO SR UNSCD			2	2.C FE	3,036,390	132.5880	3,977,643	3,000,000	3,031,328	0	(752)	0	0	5.625	5.540	MN	21,563	168,750	11/07/2013	11/15/2043
627496-AA-0	MUSEUM OF MODERN ART SER 2021 SR UNSCD			2	1.C FE	500,000	107.8870	539,439	500,000	500,000	0	0	0	0	3.220	3.220	JJ	8,050	3,175	04/13/2021	07/01/2051
62974*-AA-0	NWP ACQUIRECO LLC SR SCD -P			1	2.B PL	5,000,000	104.8550	5,242,750	5,000,000	5,000,000	0	0	0	0	4.560	4.560	MJSD	57,633	228,000	03/09/2017	03/31/2027
637417-AM-8	NATIONAL RETAIL PROP INC SR UNSCD			2	2.A FE	232,750	125.4260	301,023	240,000	232,957	0	123	0	0	4.800	5.000	AO	2,432	11,520	05/20/2020	10/15/2048
637417-AR-7	NATIONAL RETAIL PROP INC SR UNSCD			2	2.A FE	1,953,680	94.2630	1,885,268	2,000,000	1,953,942	0	262	0	0	3.000	3.110	AO	16,167	0	09/15/2021	04/15/2052
637432-MS-1	NATIONAL RURAL UTILITIES COOP FIN CORP			2	1.E FE	3,006,210	113.2270	3,396,819	3,000,000	3,004,031	0	(309)	0	0	4.023	4.000	MN	20,115	120,690	06/11/2013	11/01/2032
637432-NT-8	NATIONAL RURAL UTIL COOP SCD			2	1.E FE	1,004,610	125.0530	1,250,531	1,000,000	1,004,433	0	(88)	0	0	4.300	4.270	MS	12,661	43,000	01/29/2019	03/15/2049
638612-AM-3	NATIONWIDE FINANCIAL SER SR UNSCD 144A			2	1.F FE	203,471	116.8780	222,069	190,000	203,083	0	(281)	0	0	3.900	3.500	MN	638	7,410	07/31/2020	11/30/2049
63861Q-AZ-1	NATIONWIDE HEALTH PPTYS SR UNSCD				2.A FE	1,220,620	123.3280	1,233,288	1,000,000	1,187,718	0	(7,586)	0	0	6.900	5.140	AO	17,250	69,000	03/22/2017	10/01/2037
63861Q-BD-9	NATIONWIDE HEALTH PPTYS SR UNSCD				2.A FE	2,521,340	120.1870	2,403,742	2,000,000	2,455,208	0	(18,062)	0	0	6.590	4.600	AO	32,950	131,800	01/29/2018	07/07/2038
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SR UNSCD			1	1.G FE	4,876,140	142.8930	5,715,744	4,000,000	4,766,072	0	(24,724)	0	0	5.950	4.450	AO	59,500	238,000	02/22/2017	04/01/2041
64128X-AE-0	NEUBERGER BERMAN GRP/FIN 144A SR UNSCD			2	2.B FE	300,875	118.9820	297,457	250,000	300,832	0	(43)	0	0	4.875	3.560	AO	2,573	0	12/20/2021	04/15/2045
651229-AX-4	NEWELL RUBBERMAID INC SR UNSCD			2	3.A FE	3,000,000	123.0620	3,691,875	3,000,000	3,000,000	0	0	0	0	5.875	5.870	AO	44,063	176,250	03/18/2016	04/01/2036
651229-AY-2	NEWELL RUBBERMAID INC SR UNSCD			2	3.A FE	1,221,800	127.6520	1,276,520	1,000,000	1,200,146	0	(4,572)	0	0	6.000	4.600	AO	15,000	60,000	10/12/2016	04/01/2046
65339K-CB-4	NEXTERA ENERGY CAPITAL JR SUBRD			2,5	2.B FE	5,000,000	101.7550	5,087,765	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MS	8,972	0	12/09/2021	03/15/2082
654730-AZ-6	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	1,465,325	131.6820	1,653,927	1,256,000	1,441,058	0	(5,697)	0	0	5.800	4.640	FA	30,353	72,848	05/05/2017	02/01/2042
654730-BC-6	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	1,991,500	122.8670	2,457,354	2,000,000	1,992,704	0	182	0	0	4.800	4.820	FA	36,267	96,000	04/09/2013	02/15/2044
654730-BD-4	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	3,123,177	135.3950	3,621,824	2,675,000	3,078,361	0	(10,044)	0	0	5.650	4.570	FA	62,974	151,138	04/03/2018	02/01/2045
655664-AL-4	NORDSTROM INC SR UNSCD			1	3.A FE	2,155,197	108.1250	2,163,581	2,001,000	2,141,110	0	(4,945)	0	0	7.000	6.300	JJ	64,588	140,070	11/30/2018	01/15/2038
655664-AR-1	NORDSTROM INC SR UNSCD			2	3.A FE	1,771,760	93.2500	1,865,000	2,000,000	1,785,582	0	4,661	0	0	5.000	5.870	JJ	46,111	100,000	11/30/2018	01/15/2044
655844-BM-9	NORFOLK SOUTHERN SR UNSCD			2	2.A FE	1,899,500	114.3310	2,286,620	2,000,000	1,917,814	0	2,430	0	0	3.950	4.250	AO	19,750	79,000	03/06/2013	10/01/2042
66988A-AJ-3	NOVANT HEALTH INC UNSCD			2	1.D FE	3,078,510	107.5960	3,227,889	3,000,000	3,077,989	0	(521)	0	0	3.318	3.200	MN	16,590	54,194	05/26/2021	11/01/2061
677050-AQ-9	OGLETHORPE POWER CORP SER WI			2	2.B FE	739,114	107.6270	807,208	750,000	739,282	0	168	0	0	3.750	3.830	FA	11,719	14,063	05/05/2021	08/01/2050
67740Q-AG-1	OHIO NATL FINL SVCS 144A			1	2.C FE	4,882,527	118.3080	5,353,442	4,525,000	4,835,597	0	(24,667)	0	0	6.625	5.660	MN	49,964	299,781	01/14/2020	05/01/2031
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPANY LLC			2	1.F FE	1,759,190	123.9980	2,138,971	1,725,000	1,752,672	0	(885)	0	0	4.550	4.420	JD	6,541	78,488	02/26/2013	12/01/2041

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
682441-AB-6	ONEAMERICA FINL PARTNERS SR UNSCD 144A			2	1.G FE	993,080	107.9530	1,079,534	1,000,000	993,262	0	134	0	0	4.250	4.290	AO	8,972	45,333	09/21/2020	10/15/2050
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	1,092,600	130.5750	1,305,753	1,000,000	1,072,176	0	(3,001)	0	0	6.650	5.910	AO	16,625	66,500	08/02/2013	10/01/2036
68389X-AW-5	ORACLE CORP SR UNSCD			2	2.A FE	1,082,560	112.3070	1,123,075	1,000,000	1,072,732	0	(2,029)	0	0	4.500	4.000	JJ	21,625	45,000	09/13/2016	07/08/2044
68389X-BY-0	ORACLE CORP SR UNSCD			2	2.A FE	6,891,805	99.0170	6,436,164	6,500,000	6,887,798	0	(4,007)	0	0	3.850	3.550	AO	62,563	250,250	03/04/2021	04/01/2060
68389X-CB-9	ORACLE CORP SR UNSCD			2	2.A FE	1,497,060	104.3480	1,565,229	1,500,000	1,497,085	0	25	0	0	4.100	4.110	MS	16,400	30,921	03/22/2021	03/25/2061
693506-BE-6	PPG INDUSTRIES INC SR UNSCD				2.A FE	1,162,790	130.1530	1,301,530	1,000,000	1,141,982	0	(4,755)	0	0	5.500	4.380	MN	7,028	55,000	03/28/2017	11/15/2040
69352P-AJ-2	PPL CAPITAL FUNDING INC SR UNSCD			2	2.B FE	2,315,140	129.8540	2,597,090	2,000,000	2,276,701	0	(7,851)	0	0	5.000	4.030	MS	29,444	100,000	08/26/2016	03/15/2044
694476-AD-4	PACIFIC LIFE CORP SR UNSCD 144A			1	1.G FE	3,768,765	126.9290	4,442,533	3,500,000	3,736,024	0	(6,508)	0	0	5.125	4.620	JJ	75,238	179,375	05/19/2016	01/30/2043
698900-AG-2	PANCANADIAN PETROLEUM BD			1	3.A FE	1,803,555	129.7300	1,945,962	1,500,000	1,745,750	0	(18,876)	0	0	7.200	5.060	MN	18,000	108,000	10/03/2018	11/01/2031
70152R-AA-7	PARKVIEW HEALTH SYSTEM SER 2020 UNSCD			1	1.D FE	763,193	103.2680	774,516	750,000	762,547	0	(336)	0	0	3.452	3.350	MN	4,315	25,890	02/11/2020	11/01/2050
720186-AG-0	PIEDMONT NATURAL GAS SR UNSCD			2	2.A FE	4,697,744	120.0890	5,644,221	4,700,000	4,698,103	0	50	0	0	4.650	4.650	FA	91,063	218,550	07/29/2013	08/01/2043
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP LP			2	2.B FE	2,988,030	102.5080	3,075,252	3,000,000	2,998,066	0	1,310	0	0	3.400	3.440	JD	8,500	102,000	05/06/2013	06/01/2023
724060-AA-6	PIPELINE FDG CO LLC SR SCD 144A			1	2.B FE	4,305,462	124.7890	4,336,026	3,474,669	4,081,426	0	(73,967)	0	0	7.500	4.520	JJ	120,166	260,600	11/08/2017	01/15/2030
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE SR UNSCD			2	2.C FE	1,939,320	100.9530	2,019,066	2,000,000	1,950,072	0	1,400	0	0	4.300	4.480	JJ	36,072	86,000	02/26/2013	01/31/2043
740189-AH-8	PRECISION CASTPARTS CORP SR UNSCD			2	1.C FE	4,969,150	115.2630	5,763,190	5,000,000	4,975,111	0	749	0	0	3.900	3.930	JJ	89,917	195,000	12/17/2012	01/15/2043
74251V-AJ-1	PRINCIPAL FINANCIAL GRP SR UNSCD			1	1.G FE	3,022,480	121.0090	3,630,282	3,000,000	3,018,888	0	(530)	0	0	4.350	4.300	MN	16,675	130,500	10/17/2014	05/15/2043
74340X-BP-5	PROLOGIS LP SR UNSCD			2	1.G FE	247,340	102.5620	256,407	250,000	247,455	0	56	0	0	3.000	3.050	AO	1,583	7,500	02/03/2020	04/15/2050
744320-88-8	PRUDENTIAL FINANCIAL INC JR SUBORD			2	2.A FE	1,000,000	104.2400	1,042,400	1,000,000	1,000,000	0	0	0	0	4.125	4.120	MJSD	3,438	41,250	08/18/2020	09/01/2060
74432Q-AH-8	PRUDENTIAL FINANCIAL INC SR UNSCD				1.G FE	2,425,815	127.2650	2,704,383	2,125,000	2,340,589	0	(11,546)	0	0	5.400	4.390	JD	5,738	114,750	04/22/2013	06/13/2035
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SR UNSCD			1	1.G FE	1,140,250	140.2080	1,402,086	1,000,000	1,121,118	0	(3,713)	0	0	6.200	5.180	MN	7,922	62,000	02/24/2016	11/15/2040
74456Q-BB-1	PUBLIC SVC ELEC & GAS SCD MTN			2	1.E FE	4,968,150	113.1660	5,658,300	5,000,000	4,974,206	0	788	0	0	3.800	3.830	JJ	95,000	190,000	01/07/2013	01/01/2043
749685-AU-7	RPM INTERNATIONAL INC SR UNSCD			2	2.C FE	4,897,400	127.9560	6,397,825	5,000,000	4,907,528	0	1,930	0	0	5.250	5.380	JD	21,875	262,500	01/24/2017	06/01/2045
749685-AW-3	RPM INTERNATIONAL INC SR UNSCD			2	2.C FE	1,687,960	114.3230	2,286,464	2,000,000	1,703,012	0	5,204	0	0	4.250	5.300	JJ	39,194	85,000	12/17/2018	01/15/2048
754730-AF-6	RAYMOND JAMES FINANCIAL SR UNSCD			1	2.A FE	2,054,020	127.9210	2,558,428	2,000,000	2,049,680	0	(1,048)	0	0	4.950	4.770	JJ	45,650	99,000	05/05/2017	07/15/2046
756109-AG-9	REALTY INCOME CORP SR UNSCD			1	1.G FE	1,455,265	131.5220	1,604,577	1,220,000	1,414,201	0	(10,744)	0	0	5.875	4.280	MS	21,104	71,675	11/29/2017	03/15/2035
756109-AT-1	REALTY INCOME CORP SR UNSCD			2	1.G FE	1,999,360	129.4800	2,589,616	2,000,000	1,999,413	0	12	0	0	4.650	4.650	MS	27,383	93,000	03/08/2017	03/15/2047
75884R-AW-3	REGENCY CENTERS LP SR UNSCD			2	2.A FE	2,973,300	117.9310	3,537,930	3,000,000	2,975,673	0	519	0	0	4.400	4.450	FA	55,000	132,000	01/17/2017	02/01/2047
75913M-AA-7	REGIONS BANK SUBORDINATED				2.B FE	3,689,220	139.9370	4,198,131	3,000,000	3,571,150	0	(24,605)	0	0	6.450	4.700	JD	99,438	193,500	09/07/2016	06/26/2037
76131V-AA-1	RETAIL PROPERTIES OF AME SR UNSCD			2	2.C FE	1,881,440	104.9130	2,098,278	2,000,000	1,940,026	0	16,848	0	0	4.000	5.020	MS	23,556	80,000	04/12/2018	03/15/2025
773903-AE-9	ROCKWELL AUTOMATION SR UNSCD			1	1.G FE	1,269,080	140.0340	1,400,347	1,000,000	1,226,219	0	(9,753)	0	0	6.250	4.270	JD	5,208	62,500	03/23/2017	12/01/2037
78408L-AA-5	SC JOHNSON SON INC UNSCD 144A			2	1.G FE	1,724,180	116.1550	2,323,110	2,000,000	1,766,842	0	6,086	0	0	4.000	4.880	MN	10,222	80,000	09/20/2013	05/15/2043
78408L-AC-1	JOHNSON (S.C.) & SON INC SR UNSCD 144A			2	1.G FE	3,031,890	121.8400	3,655,206	3,000,000	3,027,359	0	(724)	0	0	4.350	4.280	MS	32,988	130,500	10/22/2014	09/30/2044
78409V-AB-0	S&P GLOBAL INC SR UNSCD			1	1.G FE	5,603,145	143.3490	6,737,445	4,700,000	5,466,624	0	(31,554)	0	0	6.550	5.030	MN	39,336	307,850	02/08/2018	11/15/2037
80282K-AP-1	SANTANDER HOLDINGS USA SR UNSCD			2	2.A FE	944,050	109.6480	1,096,483	1,000,000	961,776	0	5,822	0	0	4.400	5.200	JJ	20,533	44,000	10/15/2018	07/13/2027
816300-AH-0	SELECTIVE INSURANCE GROUP SR UNSCD			2	2.B FE	980,300	131.8460	1,318,465	1,000,000	981,099	0	296	0	0	5.375	5.510	MS	17,917	53,750	02/27/2019	03/01/2049
824348-AQ-9	SHERWIN-WILLIAMS CO SR UNSCD			2	2.B FE	4,970,500	113.8800	5,694,025	5,000,000	4,976,127	0	714	0	0	4.000	4.030	JD	8,889	200,000	12/13/2012	12/15/2042
824348-BH-8	SHERWIN-WILLIAMS CO SR UNSCD			2	2.B FE	2,858,250	114.7360	3,442,086	3,000,000	2,871,247	0	3,038	0	0	4.400	4.700	FA	55,000	132,000	06/02/2017	02/01/2045
82669G-CK-8	SIGNATURE BANK NEW YORK SUBRD			2,4,5	2.B FE	1,000,000	105.5610	1,055,616	1,000,000	1,000,000	0	0	0	0	4.000	4.000	AO	8,444	41,000	10/01/2020	10/15/2030
828807-CL-9	SIMON PROPERTY GRP LP SR UNSCD			2	1.G FE	5,273,450	122.9930	6,149,650	5,000,000	5,228,137	0	(7,165)	0	0	4.750	4.400	MS	69,931	237,500	10/17/2014	03/15/2042
832696-AP-3	JM SMUCKER CO SR UNSCD			1	2.B FE	2,949,300	121.2620	3,637,872	3,000,000	2,955,687	0	1,070	0	0	4.375	4.470	MS	38,646	131,250	03/12/2015	03/15/2045
84756N-AG-4	SPECTRA ENERGY PARTNERS SR UNSCD			2	2.A FE	1,910,436	115.2250	2,752,740	2,389,000	1,955,387	0	8,517	0	0	4.500	5.950	MS	31,654	107,505	12/03/2015	03/15/2045
84861T-AC-2	SPIRIT REALTY LP SR UNSCD			2	2.B FE	2,981,340	109.9290	3,297,891	3,000,000	2,990,305	0	1,811	0	0	4.450	4.520	MS	39,308	133,500	08/11/2016	09/15/2026
85917A-AB-6	STERLING BANCORP DE SUBORD			2,5	2.B FE	25,000	103.1700	25,793	25,000	25,000	0	0	0	0	4.000	4.000	JD	503	1,000	12/12/2019	12/30/2029
86765B-AQ-2	SUNOCO LOGISTICS PARTNER SR UNSCD			2	2.C FE	3,973,240	114.8320	4,593,280	4,000,000	3,976,258	0	498	0	0	5.350	5.390	MN	27,344	214,000	11/12/2014	05/15/2045
871829-AY-3	SYSCO CORPORATION SR UNSCD			2	2.B FE	3,083,850	122.9230	3,687,699	3,000,000	3,074,797	0	(1,752)	0	0	4.850	4.670	AO	36,375	145,500	02/23/2016	10/01/2045
87227R-QE-7	TCF NATIONAL BANK SER BKNT SUBORD			2,5	2.A FE	1,750,000	107.0260	1,872,955	1,750,000	1,750,000	0	0	0	0	5.500	5.500	MN	14,705	96,250	05/01/2020	05/06/2030
87264A-AZ-8	T-MOBILE USA INC SR SCD			2	2.C FE	74,688	116.9190	87,689	75,000	74,694	0	6	0	0	4.500	4.520	AO	713	1,688	05/21/2021	04/15/2050
87264A-BY-0	T-MOBILE USA INC SR SCD			2	2.C FE	7,596,176	99.8050	7,485,443	7,500,000	7,595,724	0	(451)	0	0	3.600	3.530	MN	34,500	135,000	07/12/2021	11/15/2060
87264A-CN-3	T-MOBILE USA INC BCLASS 144A			2	2.C FE	1,009,390	99.4980	994,989	1,000,000	1,009,386	0	(4)	0	0	3.600	3.550	MN	4,600	18,000	08/13/2021	11/15/2060
87305Q-CM-1	TTX CO SR UNSCD 144A			2	1.F FE	1,997,920	121.2790	2,425,590	2,000,000	1,998,179	0	42	0	0	4.200	4.200	JJ	42,000	84,000	06/13/2016	07/01/2046
883556-BG-6	THERMO FISHER SCIENTIFIC SR UNSCD			2	2.A FE	4,774,990	138.2250	5,529,012	4,000,000	4,693,652	0	(19,733)	0	0	5.300	4.080	FA	88,333	212,000	10/17/2017	02/01/2044
88732J-AU-2	TIME WARNER CABLE LLC SR SCD			1	2.C FE	1,052,640	135.9290	1,359,292	1,000,000	1,048,325	0	(1,490)	0	0	6.750	6.290	JD	3,000	67,500	11/01/2018	06/15/2039
902494-AY-9	TYSON FOODS INC SR UNSCD			2	2.B FE	5,432,340	129.9420	6,497,100	5,000,000	5,380,781	0	(10,081)	0	0	5.150	4.590	FA	97,278	257,500	10/05/2016	08/15/2044

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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
907818-DM-7	UNION PACIFIC CORP			2	2.A FE	3,065,670	101.7410	3,052,233	3,000,000	3,006,235	0	(7,629)	0	0	2.950	2.680	JJ	40,808	88,500	05/15/2013	01/15/2023
90985F-AG-1	UNITED COMMUNITY BANK JR SUBORD			2	2.B FE	2,000,000	102.1200	2,042,404	2,000,000	2,000,000	0	0	0	0	4.500	4.500	JJ	37,750	90,000	01/10/2018	01/30/2028
90985F-AH-9	UNITED COMMUNITY BANK SR UNSCD			2,5	2.A FE	1,000,000	106.4580	1,064,582	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	2,222	50,000	06/12/2020	06/15/2030
913017-BT-5	UNITED TECH CORP SR UNSCD			1	2.A FE	5,575,150	124.9220	6,246,100	5,000,000	5,461,071	0	(14,651)	0	0	4.500	3.840	JD	18,750	225,000	12/13/2012	06/01/2042
91913Y-AB-6	VALERO ENERGY CORP NOTE SR UNSCD			1	2.B	4,621,608	141.5830	4,874,723	3,443,000	4,359,587	0	(85,762)	0	0	8.750	4.870	JD	13,389	301,263	10/05/2018	06/15/2030
92277G-AB-3	VENTAS REALTY LP SR UNSCD			2	2.A FE	564,035	134.6810	606,066	450,000	557,768	0	(3,165)	0	0	5.700	4.010	MS	6,484	25,650	12/18/2019	09/30/2043
92343V-BG-8	VERIZON COMM INC SR UNSCD			2	2.A FE	2,659,110	111.4910	3,344,730	3,000,000	2,718,495	0	7,973	0	0	3.850	4.550	MN	19,250	115,500	03/07/2013	11/01/2042
927804-FL-3	VIRGINIA ELC & PWR SR UNSCD			2	2.A FE	4,980,000	115.0630	5,753,165	5,000,000	4,983,762	0	483	0	0	4.000	4.020	JJ	92,222	200,000	01/03/2013	01/15/2043
929089-AC-4	VOYA FINANCIAL INC SR UNSCD			1	2.B FE	998,730	125.1850	1,251,853	1,000,000	998,854	0	24	0	0	4.800	4.800	JD	2,133	48,000	06/06/2016	06/15/2046
929160-AG-4	VULCAN MATERIALS CO SR UNSCD			1	2.B FE	1,336,349	140.8130	1,417,994	1,007,000	1,288,678	0	(11,744)	0	0	7.150	4.640	MN	6,200	72,001	08/08/2017	11/30/2037
92924F-AB-2	WGL HOLDINGS INC SR UNSCD			2	3.A FE	1,984,520	123.6500	2,473,010	2,000,000	1,986,576	0	325	0	0	4.600	4.640	MN	15,333	92,000	10/22/2014	11/01/2044
931427-AC-2	WALGREENS BOOTS ALLIANCE SR UNSCD			2	2.B FE	5,535,470	120.2570	6,012,865	5,000,000	5,474,235	0	(12,670)	0	0	4.800	4.140	MN	28,667	240,000	10/06/2016	11/18/2044
94106L-BC-2	WASTE MANAGEMENT INC SR UNSCD			2	2.A FE	3,085,500	119.7760	3,832,835	3,200,000	3,100,263	0	2,469	0	0	4.100	4.310	MS	43,733	131,200	05/11/2015	03/01/2045
94974B-FJ-4	WELLS FARGO & COMPANY SUBORD				2.B FE	2,044,840	102.8490	2,056,998	2,000,000	2,005,832	0	(5,054)	0	0	3.450	3.180	FA	26,450	69,000	04/15/2013	02/13/2023
94974B-FP-0	WELLS FARGO & CO SUBORD				2.B FE	1,026,870	132.0030	1,320,039	1,000,000	1,023,212	0	(562)	0	0	5.375	5.190	MN	8,809	53,750	01/28/2014	11/02/2043
94974B-GQ-7	WELLS FARGO & COMPANY SUBORD				2.B FE	1,984,760	125.9990	2,519,994	2,000,000	1,986,355	0	294	0	0	4.900	4.940	MN	11,978	98,000	11/09/2015	11/17/2045
95763P-EF-4	WESTERN ALLIANCE BANK SER BKNT SUBORD			2,5	1.G PL	2,500,000	108.6050	2,715,133	2,500,000	2,500,000	0	0	0	0	5.250	5.250	JD	10,938	131,250	05/20/2020	06/01/2030
960413-AS-1	WESTLAKE CHEMICAL CORP SR UNSCD			2	2.B FE	4,873,890	126.2870	6,314,380	5,000,000	4,880,274	0	2,367	0	0	5.000	5.170	FA	94,444	250,000	05/10/2019	08/15/2046
960413-BA-9	WESTLAKE CHEMICAL CORP SR UNSCD			2	2.B FE	2,907,660	95.9880	2,879,652	3,000,000	2,908,045	0	385	0	0	3.375	3.510	FA	37,125	0	08/05/2021	08/15/2061
962166-BR-4	WEYERHAEUSER CO SR UNSCD			1	2.B FE	3,597,210	140.7370	4,222,125	3,000,000	3,435,568	0	(31,109)	0	0	7.375	5.490	MS	65,146	221,250	01/26/2016	03/15/2032
963320-AV-8	WHIRLPOOL CORP SR UNSCD			2	2.B FE	2,129,000	119.7560	2,395,134	2,000,000	2,115,546	0	(2,796)	0	0	4.500	4.110	JD	7,500	90,000	09/13/2016	06/01/2046
96332H-CG-2	WHIRLPOOL CORP SER MTN SR UNSCD			1	2.B FE	568,620	124.4030	622,020	500,000	561,882	0	(1,774)	0	0	5.150	4.250	MS	8,583	25,750	12/05/2017	03/01/2043
96812W-AA-3	WILDLIFE CONSERVATION SER 2020 UNSCD			2	1.E FE	1,640,678	100.8050	1,663,289	1,650,000	1,640,919	0	183	0	0	3.414	3.440	FA	23,471	54,453	08/14/2020	08/01/2050
969457-BV-1	WILLIAMS COMPANIES INC SR UNSCD			2	2.B FE	7,405,750	129.2910	9,050,384	7,000,000	7,379,233	0	(8,924)	0	0	5.750	5.320	JD	7,826	402,500	10/09/2018	06/24/2044
96949L-AC-9	WILLIAMS COMPANIES INC SR UNSCD			2	2.B FE	800,985	123.2010	924,014	750,000	798,927	0	(1,155)	0	0	5.100	4.630	MS	11,263	38,250	03/02/2020	09/15/2045
96950F-AK-0	WILLIAMS PARTNERS LP SR UNSCD			2	2.B FE	2,247,920	129.6200	2,592,404	2,000,000	2,213,666	0	(5,509)	0	0	5.800	4.980	MN	14,822	116,000	10/01/2014	11/15/2043
970648-AK-7	WILLIS NORTH AMERICA INC SR UNSCD			2	2.B FE	5,975,700	108.6470	6,518,832	6,000,000	5,976,767	0	460	0	0	3.875	3.890	MS	68,458	232,500	09/03/2019	09/15/2049
976843-BH-4	WISCONSIN PUBLIC SVC SCD NTE			1	1.F FE	4,929,200	111.5250	5,576,260	5,000,000	4,943,073	0	1,767	0	0	3.671	3.750	JD	15,296	183,550	12/19/2012	12/01/2042
980745-G#-4	WOODWARD INC SR UNSCD - P			1	2.C	3,000,000	113.3280	3,399,855	3,000,000	3,000,000	0	0	0	0	4.610	4.610	MN	11,909	138,300	05/31/2018	05/30/2033
981811-AF-9	WORTHINGTON INDUSTRIES SR UNSCD			2	2.C FE	2,009,180	108.5660	2,171,322	2,000,000	2,007,030	0	(523)	0	0	4.300	4.250	FA	35,833	86,000	07/25/2017	08/01/2032
98419M-AK-6	XYLEM INC SR UNSCD			2	2.B FE	4,947,850	119.2980	5,964,910	5,000,000	4,952,885	0	1,025	0	0	4.375	4.430	MN	36,458	218,750	10/03/2016	11/01/2046
98978V-AH-6	ZOETIS INC SR UNSCD			2	2.A FE	1,997,240	127.3530	2,547,076	2,000,000	1,997,619	0	65	0	0	4.700	4.700	FA	39,167	94,000	03/07/2017	02/01/2043
01626P-AG-1	ALIMENTATION COUCHE-TAR SR UNSCD 144A		A	2	2.B FE	3,838,471	118.2870	4,399,123	3,719,000	3,829,064	0	(2,409)	0	0	4.500	4.300	JJ	72,056	167,355	12/07/2017	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD SR UNSCD 144A		A	2	2.B FE	2,655,050	108.2110	2,980,134	2,754,000	2,658,237	0	1,820	0	0	3.800	4.000	JJ	45,349	104,652	04/17/2020	01/25/2050
0778FP-AH-2	BELL CANADA SER US-6 SR UNSCD		A	2	2.A FE	999,610	101.3040	1,013,045	1,000,000	999,615	0	5	0	0	3.200	3.200	FA	12,356	0	08/09/2021	02/15/2052
10549P-AG-6	BROOKFIELD ASSET MGMT INC SR UNSCD		A	1	2.A FE	3,658,290	139.0050	4,170,165	3,000,000	3,472,880	0	(30,049)	0	0	7.375	5.460	MS	73,750	221,250	09/24/2014	03/01/2033
56501R-AD-8	MANULIFE FINANCIAL CORP SR UNSCD		A	1	1.G FE	2,989,350	139.6160	4,188,495	3,000,000	2,990,333	0	191	0	0	5.375	5.390	MS	52,406	161,250	03/01/2016	03/04/2046
67077M-AG-3	NUTRIEN LTD SR UNSCD		A	1	2.B FE	3,621,012	136.1600	4,302,672	3,160,000	3,573,820	0	(13,517)	0	0	5.625	4.580	JD	14,813	177,750	04/10/2018	12/01/2040
67077M-AJ-7	NUTRIEN LTD SR UNSCD		A	2	2.B FE	1,977,280	101.2400	2,024,808	2,000,000	1,995,955	0	5,243	0	0	3.150	3.420	AO	15,750	63,000	04/10/2018	10/01/2022
67077M-AR-9	NUTRIEN LTD SR UNSCD		A	2	2.B FE	1,028,910	126.7510	1,267,517	1,000,000	1,026,412	0	(730)	0	0	4.900	4.700	JD	4,083	49,000	04/10/2018	06/01/2043
775109-AZ-4	ROGERS COMMUNICATIONS INC SR UNSCD		A	2	2.A FE	3,301,620	130.4700	3,914,118	3,000,000	3,258,381	0	(6,881)	0	0	5.450	4.790	AO	40,875	163,500	09/25/2014	10/01/2043
775109-BG-5	ROGERS COMMUNICATIONS INC SR UNSCD		A	2	2.A FE	3,975,920	113.6470	4,545,908	4,000,000	3,977,624	0	455	0	0	4.300	4.330	FA	64,978	172,000	02/05/2018	02/15/2048
884903-BM-6	THOMSON REUTERS CORP SR UNSCD		A	2	2.B FE	249,558	113.2080	283,021	250,000	249,590	0	11	0	0	4.500	4.510	MN	1,188	11,250	10/22/2019	05/23/2043
98417E-AR-1	GLENCORE FIN CAN SECD 144A		A	1	2.A FE	891,398	127.1150	953,366	750,000	886,004	0	(4,011)	0	0	5.550	4.230	AO	7,631	41,625	08/19/2020	10/25/2042
C1465*-AK-9	CGI GROUP INC SR NOTE-P		A	1	2.A	1,285,714	103.0200	1,324,553	1,285,714	1,285,714	0	0	0	0	3.740	3.740	MS	14,559	48,086	09/12/2014	09/12/2024
00185A-AB-0	AON PLC SR UNSCD		D	1	2.A FE	2,890,080	114.1760	3,425,292	3,000,000	2,906,877	0	2,638	0	0	4.250	4.480	JD	6,729	127,500	10/10/2014	12/12/2042
03835V-AF-3	APTIV PLC SR UNSCD		D	2	2.B FE	4,483,700	115.8440	5,792,215	5,000,000	4,514,947	0	9,624	0	0	4.400	5.090	AO	55,000	220,000	08/01/2018	10/01/2046
03939A-AA-5	ARCH CAPITAL GROUP LTD SR UNSCD		D	2	2.A FE	900,000	107.2540	965,289	900,000	900,000	0	0	0	0	3.635	3.630	JD	16,448	32,715	06/23/2020	06/30/2050
04686J-AC-5	ATHENE HOLDING LTD SR UNSCD		D	2	2.A FE	147,803	105.6980	158,547	150,000	148,019	0	181	0	0	3.500	3.670	JJ	2,421	4,040	10/06/2020	01/15/2031
05464H-AB-6	AXIS SPECIALTY FINAN PLC SR UNSCD		D	1	2.A FE	552,145	121.4870	607,438	500,000	549,691	0	(1,199)	0	0	5.150	4.450	AO	6,438	25,750	11/14/2019	04/01/2045
05541V-AF-3	BG ENERGY CAP PLC SR UNSCD 144A		D	1	1.E FE	574,056	128.5250	578,365	450,000	565,927	0	(4,081)	0	0	5.125	3.330	AO	4,869	23,063	12/20/2019	10/15/2041
055451-AR-9	BHP BILLITON FIN USA LTD SR UNSCD		D		1.F FE	2,533,590	118.5020	3,555,075	3,000,000	2,593,530	0	11,193	0	0	4.125	5.220	FA	43,656	123,750	12/08/2015	02/24/2042
06738E-AV-7	BARCLAYS PLC SR UNSCD		D	1	2.B FE	1,998,140	128.9750	2,579,504	2,000,000	1,998,293	0	34	0	0	4.950	4.950	JJ	47,025	99,000	01/03/2017	01/10/2047

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
06738E-BD-6	BARCLAYS PLC SR UNSCD		D	2	2.B FE	4,000,000	114.2420	4,569,700	4,000,000	4,000,000	0	0	0	0	4.972	4.970	MN	24,860	198,880	05/09/2018	05/16/2029
06744C-TB-7	BARCLAYS BANK PLC SR UNSCD SER GMTN		D	2	1.F FE	1,969,400	101.1910	2,023,834	2,000,000	1,971,589	0	592	0	0	4.100	4.190	JJ	34,622	82,000	01/22/2018	01/29/2048
191241-AF-5	COCA-COLA FEMSA SAB CV SR UNSCD		D	1	1.F FE	2,083,900	130.1680	2,603,372	2,000,000	2,072,057	0	(1,786)	0	0	5.250	4.970	MN	10,208	105,000	01/30/2014	11/26/2043
2027A0-JN-0	COMMONWEALTH BNK AUST SR UNSCD 144A		D		1.D FE	467,315	120.3910	601,956	500,000	469,183	0	654	0	0	3.900	4.300	JJ	9,154	19,500	01/10/2019	07/12/2047
21685W-CJ-4	RABOBANK NEDERLAND SR UNSCD 144		C		1.D FE	5,514,860	139.3830	6,969,170	5,000,000	5,426,652	0	(13,674)	0	0	5.250	4.570	MN	26,979	262,500	10/22/2014	05/24/2041
25243Y-AU-3	DIAGEO CAPITAL PLC SR UNSCD		D	2	1.G FE	1,912,880	102.0690	2,041,386	2,000,000	1,986,690	0	9,674	0	0	2.625	3.140	AO	9,042	52,500	06/07/2013	04/29/2023
40052V-AD-6	GRUPO BIMBO SAB DE CV SR UNSCD 144A		D	1	2.B FE	4,591,980	119.0770	5,358,488	4,500,000	4,584,084	0	(2,061)	0	0	4.875	4.730	JD	112,125	219,375	09/14/2017	06/27/2044
40052V-AG-9	GRUPO BIMBO SAB DE CV SR UNSCD 144A		D	1	2.B FE	1,086,074	107.4510	1,181,961	1,100,000	1,086,655	0	257	0	0	4.000	4.070	MS	14,056	44,000	09/06/2019	09/06/2049
404280-CC-1	HSBC HOLDINGS PLC SR UNSCD		D	2,5	1.G FE	1,000,000	108.5560	1,085,566	1,000,000	1,000,000	0	0	0	0	3.973	3.970	MN	4,304	39,730	05/15/2019	05/22/2030
43474T-AB-9	HOLCIM CAPITAL CORP SR UNSCD 144A		D	1	2.B FE	4,199,310	145.0700	4,787,317	3,300,000	4,067,928	0	(26,775)	0	0	6.875	4.890	MS	57,979	226,875	11/10/2017	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP SR UNSCD 144A		D	1	2.B FE	1,113,343	146.6890	1,393,549	950,000	1,092,193	0	(3,421)	0	0	6.500	5.320	MS	18,697	61,750	09/29/2014	09/12/2043
478375-AS-7	JOHNSON CONTROLS INTL PL SR UNSCD		D	2	2.B FE	348,201	131.5040	428,706	326,000	346,070	0	(471)	0	0	5.125	4.680	MS	4,966	16,708	12/28/2016	09/14/2045
500472-AC-9	KONINKLIJKE PHILIPS NV SR UNSCD		D	1	2.A FE	6,583,500	145.9140	7,295,740	5,000,000	6,334,809	0	(55,026)	0	0	6.875	4.520	MS	105,035	343,750	10/12/2017	03/11/2038
539439-AN-9	LLOYDS BANKING GROUP PLC SUBORD		D		2.A FE	2,995,980	132.1920	3,965,775	3,000,000	2,996,376	0	74	0	0	5.300	5.300	JD	13,250	159,000	11/23/2015	12/01/2045
53944Y-AE-3	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	3,404,000	116.8930	4,675,752	4,000,000	3,434,152	0	9,849	0	0	4.344	5.350	JJ	83,019	173,760	10/11/2018	01/09/2048
552081-AM-3	LYONDELLBASELL IND NV SR UNSCD		D	2	2.B FE	6,931,701	122.3380	7,009,967	5,730,000	6,914,257	0	(17,447)	0	0	4.625	3.550	FA	92,018	265,013	01/29/2021	02/26/2055
55608J-AP-3	MACQUARIE GROUP LTD SR UNSCD 144A		D	2	1.G FE	4,500,000	115.7080	5,206,896	4,500,000	4,500,000	0	0	0	0	5.033	5.030	JJ	104,435	226,485	10/15/2018	01/15/2030
65557F-AH-9	NORDEA BANK ABP SUBORDINATED 144A		D	2,5	1.G FE	249,485	110.8890	277,225	250,000	249,485	0	0	0	0	4.625	4.510	MS	3,469	11,563	03/14/2019	09/13/2033
714264-AK-4	PERNOD RICARD SA SR UNSCD 144A		D	1	2.A FE	6,149,250	135.3820	6,769,115	5,000,000	5,996,246	0	(31,789)	0	0	5.500	4.040	JJ	126,806	275,000	10/04/2016	01/15/2042
76720A-AG-1	RIO TINTO FINANCE USA PLC SR UNSCD		D	2	1.F FE	2,869,290	119.7150	3,591,450	3,000,000	2,892,811	0	3,141	0	0	4.125	4.390	FA	44,681	123,750	03/18/2013	08/21/2042
80007R-AF-2	SANDS CHINA LTD SR UNSCD		D	2	2.C FE	2,997,530	104.6400	3,139,215	3,000,000	2,998,577	0	351	0	0	5.125	5.130	FA	61,073	153,750	01/25/2019	08/08/2025
822582-CE-0	SHELL INTERNATIONAL FIN CORP SR UNSCD		D	2	1.D FE	984,660	103.3430	1,033,435	1,000,000	985,340	0	322	0	0	3.125	3.200	MN	4,688	31,250	11/04/2019	11/07/2049
82620K-AF-0	SIEMENS FINANCIERINGSMAATS SR UNSCD 144		D	1	1.E FE	4,962,900	125.8110	6,290,570	5,000,000	4,967,456	0	778	0	0	4.400	4.440	MN	20,778	220,000	05/27/2015	05/27/2045
853254-AK-6	STANDARD CHARTERED PLC SUBORD 144A		D		2.B FE	1,101,510	121.5050	1,123,921	925,000	1,097,607	0	(3,909)	0	0	5.300	3.980	JJ	23,423	24,510	05/14/2021	01/09/2043
853254-AN-0	STANDARD CHARTERED BK SUBORD 144A		D		2.B FE	3,737,920	127.8770	3,836,322	3,000,000	3,715,565	0	(19,959)	0	0	5.700	4.020	MS	45,125	171,000	01/15/2021	03/26/2044
88167A-AF-8	TEVA PHARMACEUTICAL NE SR UNSCD		D	1	3.C FE	991,670	85.0620	850,625	1,000,000	992,620	0	168	0	0	4.100	4.140	AO	10,250	41,000	07/18/2016	10/01/2046
89641U-AB-7	TRINITY ACQUISITION PLC SR UNSCD		D	1	2.B FE	4,278,720	137.5250	5,501,036	4,000,000	4,253,059	0	(5,894)	0	0	6.125	5.610	FA	92,556	245,000	02/22/2017	08/15/2043
91311Q-AC-9	UNITED UTILITIES PLC SR UNSCD		D	1	2.A FE	5,849,140	128.2410	6,341,522	4,945,000	5,590,790	0	(81,817)	0	0	6.875	4.560	FA	128,433	339,960	08/31/2018	08/15/2028
92857W-AQ-3	VODAFONDE GROUP PLC SR UNSCD		D	1	2.B FE	2,507,620	135.1660	2,703,335	2,000,000	2,431,690	0	(20,015)	0	0	6.150	4.200	FA	42,367	123,000	12/13/2017	02/27/2037
L9031*-AB-7	TERMINAL INVESTMENT LTD HLDG SR SCRD -P		D	1	2.B PL	1,100,000	108.4180	1,192,598	1,100,000	1,100,000	0	0	0	0	5.100	5.100	AO	11,220	56,100	04/19/2018	04/19/2028
Q9194*-AB-5	TRANSURBAN QUEENSLAND SR SECURED 144A		D	1	2.B FE	3,200,000	108.6860	3,477,950	3,200,000	3,200,000	0	0	0	0	4.260	4.260	MS	37,480	136,320	09/22/2015	09/22/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						958,417,714	XXX	1,098,666,394	912,118,836	952,130,583	0	(1,592,897)	0	0	XXX	XXX	XXX	11,607,067	42,547,819	XXX	XXX
19260M-AA-4	COINSTAR FUNDING LLC SER 2017-1A A2 144			2	2.B FE	1,910,000	99.8500	1,907,148	1,910,000	1,910,000	0	0	0	0	5.216	5.210	JAJO	18,265	99,626	05/12/2017	04/25/2047
233046-AF-8	DB MASTER FIN LLC 2017-1A CLS A2II SR S			2	2.B FE	962,500	104.3730	1,004,590	962,500	962,500	0	0	0	0	4.030	4.030	FMAN	4,418	38,789	10/23/2017	11/20/2047
34417M-AB-3	FOCUS BRANDS FDG SER 2017-1A A2II 144A			2	2.B FE	955,000	105.4520	1,007,067	955,000	955,000	0	0	0	0	5.093	5.090	JAJO	8,241	48,638	04/06/2017	04/30/2047
411707-AH-5	CKE RESTAURANT HLDING SER 20-1A 144A			2	2.B FE	247,500	104.6720	259,065	247,500	247,500	0	0	0	0	3.981	3.980	MJSD	301	9,826	12/21/2020	12/20/2050
47760Q-AB-9	JIMMY JOHNS FDG LLC SER2017-1A CLS A2I			2	2.B FE	1,930,000	105.6850	2,039,738	1,930,000	1,930,000	0	0	0	0	4.846	4.840	JAJO	15,848	93,528	07/07/2017	07/30/2047
87244B-AA-6	TGIF FDG SER 17-1A CL A2 SR SECD 144A			2	4.B FE	2,691,461	96.9220	2,608,623	2,691,461	2,691,461	0	0	0	0	6.202	6.200	JAJO	28,284	166,924	03/02/2017	04/30/2047
87342R-AC-8	TACO BELL 2016-1A CL A23 SR SECD 144A			2	2.B FE	2,865,000	104.3350	2,989,206	2,865,000	2,865,000	0	0	0	0	4.970	4.970	FMAN	14,239	142,390	05/11/2016	05/25/2046
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						11,561,461	XXX	11,815,437	11,561,461	11,561,461	0	0	0	0	XXX	XXX	XXX	89,596	599,721	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						969,979,175	XXX	1,110,481,831	923,680,297	963,692,044	0	(1,592,897)	0	0	XXX	XXX	XXX	11,696,663	43,147,540	XXX	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC JR SBRD 144A				2.C FE	2,296,875	154.8130	2,709,236	1,750,000	2,274,451	0	(9,740)	0	0	8.125	5.800	MS	41,866	142,188	08/02/2019	03/15/2046
026874-BE-6	AMERICAN INTL GRP JR SUB NOTE			2,4	2.C FE	138,750	116.1710	145,214	125,000	137,738	0	(536)	0	0	6.250	5.260	MS	2,300	7,813	01/15/2020	03/15/2087
05463H-AC-5	AXIS SPECIALTY FINAN PLC JR SBRD			2,5	2.B FE	1,982,495	104.6720	2,093,458	2,000,000	1,983,682	0	548	0	0	4.900	4.960	JJ	45,189	98,000	03/09/2020	01/15/2040
591560-AA-5	METLIFE CAP IV TR PFD JR SUB 144A			2,4	2.B FE	1,571,926	136.3750	1,614,680	1,184,000	1,493,828	0	(21,092)	0	0	7.875	4.770	JD	4,144	93,240	01/12/2018	12/15/2067
638612-AJ-0	NATIONWIDE FINL SVCS JR SUB			2,4,5	2.B FE	2,200,000	121.8750	2,437,500	2,000,000	2,178,517	0	(7,007)	0	0	6.750	5.860	MN	17,250	135,000	09/07/2018	05/15/2067
74251V-AL-6	PRINCIPAL FINANCIAL GROUP JR SUBORD			2,5	2.B FE	5,902,500	98.9610	5,937,679	6,000,000	5,902,500	0	0	0	0	3.200	3.320	FMAN	25,067	195,800	05/23/2019	05/15/2055
854502-AM-3	STANLEY BLACK & DECKER I JR SUBORD			2,5	2.B FE	1,000,000	102.6180	1,026,180	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	11,778	40,000	02/03/2020	03/15/2060
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						15,092,546	XXX	15,963,947	14,059,000	14,970,716	0	(37,827)	0	0	XXX	XXX	XXX	147,594	712,041	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4899999. Total - Hybrid Securities						15,092,546	XXX	15,963,947	14,059,000	14,970,716	0	(37,827)	0	0	XXX	XXX	XXX	147,594	712,041	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						1,301,860,532	XXX	1,614,852,266	1,497,202,836	1,390,689,245	0	9,116,299	0	0	XXX	XXX	XXX	13,283,134	48,311,728	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						11,561,461	XXX	11,815,437	11,561,461	11,561,461	0	0	0	0	XXX	XXX	XXX	89,596	599,721	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						1,313,421,993	XXX	1,626,667,703	1,508,764,297	1,402,250,706	0	9,116,299	0	0	XXX	XXX	XXX	13,372,730	48,911,449	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 255,299,520	1B $ 48,406,340	1C $ 95,066,197	1D $ 53,802,191	1E $ 57,344,591	1F $ 55,562,671	1G $ 95,780,316
1B	2A $ 248,806,718	2B $ 340,032,740	2C $ 92,238,584				
1C	3A $ 35,752,414	3B $ 2,764,565	3C $ 3,527,951				
1D	4A $ 15,174,447	4B $ 2,691,461	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
	FEDERAL HOME LOAN BANK OF DALLAS SER B-1			5,857.000	585,700	100.000	585,700	585,700	116	0	0	0	0	0	0	07/13/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					585,700	XXX	585,700	585,700	116	0	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					585,700	XXX	585,700	585,700	116	0	0	0	0	0	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					585,700	XXX	585,700	585,700	116	0	0	0	0	0	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57582R-P2-6	MASSACHUSETTS ST SER B GO LTD		10/08/2021	CITIGROUP GLOBAL MARKETS INC		2,209,125	2,500,000	1,771
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,209,125	2,500,000	1,771
059433-HC-9	BAMMEL TX UTILITY DIST GO UNLTD		10/13/2021	SAMCO CAPTIAL		127,960	140,000	143
074437-HP-2	BEAUMONT CA UNIF SCH DIST SER A GO UNLTD		10/08/2021	PIPER SANDLER		300,000	300,000	0
108443-XE-7	BRIDGESTONE TX MUNI UTILITY DI GO UNLTD		12/21/2021	SAMCO CAPTIAL		1,694,456	2,730,000	1,972
12022M-BC-3	BULLHEAD CITY AZ EXCISE TAX REV		08/20/2021	STIFEL NICOLAUS & CO		275,000	275,000	0
186162-JP-9	CLEVELAND HEIGHTS & UNIV HEIGHTS TXBL GO		07/28/2021	STIFEL NICOLAUS & CO		299,338	550,000	0
194749-JF-5	COLLIN CNTY TX WC&ID #3 GO UNLTD		09/15/2021	HUNTINGTON SECURITIES		463,280	500,000	826
19981F-CB-3	COMAL CNTY TX WTR IMPT DIST 1A GO UNLTD		10/08/2021	SAMCO CAPTIAL		295,827	300,000	0
208422-JF-3	CONROE TX MUNI MGMT DIST NO 1 GO UNLTD		08/19/2021	HUNTINGTON SECURITIES		484,358	545,000	0
273738-HB-3	E MONTGOMERY TX MUNI UTLY SER A GO UNLTD		10/08/2021	HILLTOP SECURITIES INC		985,040	1,000,000	1,750
34682H-YT-7	FORT BEND TX MUNI UTY DIST SERB GO UNLTD		10/04/2021	ROBERT W BAIRD & COMPANY INC		1,882,120	2,000,000	0
34686T-CD-6	FORT BEND CNTY TX MUNI UTILITY GO UNLTD		10/19/2021	HUNTINGTON SECURITIES		490,330	500,000	0
36423D-EW-0	MONTGOMERY CNTY TX MUNI UTILITY GO UNLTD		12/01/2021	HUNTINGTON SECURITIES		244,241	350,000	204
36423D-EY-6	MONTGOMERY CNTY TX MUNI UTILITY GO UNLTD		12/01/2021	HUNTINGTON SECURITIES		244,670	365,000	213
396694-Z2-0	GREENVILLE TX GO LTD		09/15/2021	ROBERT W BAIRD & COMPANY INC		989,690	1,000,000	0
403136-JY-1	GUNTERSVILLE AL SER B GO UNLTD		09/23/2021	STEPHENS INC		742,185	750,000	0
41423T-HC-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLTD		10/14/2021	HUNTINGTON SECURITIES		1,599,984	1,600,000	0
414642-JB-5	HARRIS-WALLER CNTY MUNI UTILITY GO UNLTD		10/19/2021	HUNTINGTON SECURITIES		464,255	500,000	528
414942-VF-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLTD		10/19/2021	RAYMOND JAMES		321,831	325,000	422
414965-KX-0	HARRIS CNTY TX MUNI UTILITY DST GO UNLTD		11/10/2021	HUNTINGTON SECURITIES		51,535	100,000	3
48618U-DY-9	KAUFMAN CNTY TX FRESH WTR SPLY GO UNLTD		10/06/2021	HILLTOP SECURITIES INC		1,337,737	1,355,000	296
51207M-FD-2	LAKES FRESH WTR SUPPLY DIST GO UNLTD		09/08/2021	HILLTOP SECURITIES INC		885,325	905,000	1,254
515390-NZ-1	LANE CNTY OR SCH DIST SER A GO UNLTD		02/22/2021	SAMUEL A RAMIREZ & COMPANY INC		2,056,770	4,500,000	0
538081-PD-6	LIVE OAK CREEK TX MUNI UTILITY GO UNLTD		11/30/2021	HUNTINGTON SECURITIES		92,210	115,000	151
538081-PE-4	LIVE OAK CREEK TX MUNI UTILITY GO UNLTD		11/30/2021	HUNTINGTON SECURITIES		94,704	120,000	158
551800-KL-8	LYNWOOD CA UNIF SCH DIST SER E GO UNLTD		07/22/2021	STIFEL NICOLAUS & CO		2,789,021	5,345,000	0
581732-LX-0	MCKINNEY TX MUNI UTILITY DIST GO UNLTD		10/08/2021	UNITED MISSOURI BANK		175,844	200,000	850
61371T-HF-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLTD		10/13/2021	HUNTINGTON SECURITIES		1,166,000	1,250,000	2,227
662653-DQ-4	NORTH STRABANE TWP PA GO UNLTD		10/01/2021	PIPER SANDLER		2,500,000	2,500,000	0
66649T-EA-8	NORTHLAKE TX MUNI MGMT DIST #1 GO UNLTD		09/24/2021	HUNTINGTON SECURITIES		972,340	1,000,000	1,781
693735-BC-5	PACHECO CA UNION SCH DST SER C1 GO UNLTD		01/13/2021	STIFEL NICOLAUS & CO		299,213	520,000	0
696735-SD-2	PALMDALE CA SCH DIST CABS SER C GO UNLTD		10/08/2021	STIFEL NICOLAUS & CO		253,305	500,000	0
70259W-AZ-3	PASEO DEL ESTE MUNI UTIL DIST GO UNLTD		09/10/2021	ROBERT W BAIRD & COMPANY INC		500,000	500,000	0
777526-PJ-7	ROSEMEAD CA SCH DIST SER B GO UNLTD		09/09/2021	ROBERT W BAIRD & COMPANY INC		910,000	910,000	0
82622K-CA-7	SIENNA MUNI UTIL DIST #5 TX CO GO UNLTD		09/14/2021	HUNTINGTON SECURITIES		515,200	520,000	433
82622N-BW-4	SIENNA MUNI UTIL DIST #6 TX GO UNLTD		09/22/2021	HUNTINGTON SECURITIES		514,519	530,000	699
836809-MV-2	S BUDA TX WC&ID #1 GO UNLTD		10/07/2021	SAMCO CAPTIAL		141,747	150,000	0
845267-A9-4	S W TX INDEP SCH DIST CABS GO UNLTD		09/23/2021	RAYMOND JAMES		147,480	250,000	0
89440J-BZ-1	TRAVIS CNTY TX MUNI UTILITY DST GO UNLTD		10/15/2021	HILLTOP SECURITIES INC		488,805	500,000	547
904107-BN-8	UMATILLA CNTY OR SCH DIST SER A GO UNLTD		03/08/2021	PIPER SANDLER		2,248,366	4,750,000	0
967795-CZ-6	WILBARGER CREEK MUNI UTIL DIST GO UNLTD		11/05/2021	HUNTINGTON SECURITIES		83,100	100,000	0
97000W-KA-2	WILLIAMSON CNTY TX MUNI UTLY 12 GO UNLTD		10/06/2021	HUNTINGTON SECURITIES		1,922,140	2,000,000	0
97002Y-BX-6	WILLIAMSON CNTY TX MUNI UTLY 34 GO UNLTD		10/07/2021	ROBERT W BAIRD & COMPANY INC		148,029	150,000	0
984657-HZ-2	YAMHILL CNTY OR SCH DIST SER A GO UNLTD		02/19/2021	PIPER SANDLER		1,770,360	4,000,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						33,968,315	46,500,000	14,457
117569-LV-3	BRYAN TX RURAL ELEC SYS SER-A REV		09/24/2021	BARCLAYS CAPITAL INC		482,045	500,000	0
117610-FY-6	BRYAN TX RURAL ELEC SYS REV		09/22/2021	FHN FINANCIAL		989,040	1,000,000	0
14574A-AM-6	CARSON CA PENSN OBLIG TXB REV		07/12/2021	ROBERT W BAIRD & COMPANY INC		523,750	500,000	9,189
18274A-AX-6	CLASSIC CTR AUTH FOR CLARKE CNTY REV		11/03/2021	RAYMOND JAMES		502,230	500,000	0
187145-NJ-2	CLIFTON TX HGR EDU FIN CORP ED REV		10/05/2021	STEPHENS INC		1,503,193	1,610,000	956
189344-FP-4	CLOVIS CA UNIF SCH DIST COPS REV		10/29/2021	STIFEL NICOLAUS & CO		972,380	1,000,000	0
24379R-DE-0	DEER CREEK PA DRAIN BASIN ALLEGHENY REV		11/10/2021	JANNEY MONTGOMERY SCOTT INC		490,420	500,000	0
254768-UX-0	DISTRICT OF COLUMBIA HSG FIN SER A-1 REV		09/03/2021	WELLS FARGO SECURITIES LLC		250,000	250,000	0
260888-AQ-5	DOWNEY CA PENSN OBLIG TXB REV		04/08/2021	BANK OF AMERICA MERRILL LYNCH		758,224	800,000	3,261
454702-CE-9	INDIANA CNTY PA MUNI SVCS SER 2022 REV		10/15/2021	HUNTINGTON SECURITIES		488,565	500,000	0
546462-EV-0	LOUISIANA ST ENERGY & PWR AUTH TXBL REV		08/19/2021	RAYMOND JAMES		500,000	500,000	0
57587G-GY-5	MASSACHUSETTS ST HSG FIN AGY SER A1 REV		07/13/2021	SAMUEL A RAMIREZ & COMPANY INC		4,042,978	4,045,000	6,253
57868Y-AN-6	MAYWOOD CA PENSN OBLIG REV		12/17/2021	RAYMOND JAMES		2,000,000	2,000,000	0
612194-BR-0	MONTCLAIR CA PUBLIC FING AUTH SER A REV		10/14/2021	HILLTOP SECURITIES INC		980,150	1,000,000	0
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACSSER B REV		10/07/2021	PIPER SANDLER		1,600,000	1,600,000	0
645790-PF-7	NEW JERSEY ST HLTH CARE FACS REV		09/23/2021	BANK OF AMERICA MERRILL LYNCH		1,958,680	2,000,000	1,667
64985T-CY-5	NEW YORK ST URBAN DEV CORP SALES TX REV		10/15/2021	JP MORGAN SECURITIES LLC		974,890	1,000,000	0
64987J-QZ-7	NEW YORK ST HSG FIN AGY SER J1 REV		12/02/2021	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64987J-RA-1	NEW YORK ST HSG FIN AGY SER J1 REV		12/02/2021	CITIGROUP GLOBAL MARKETS INC		1,500,000	1,500,000	0
662842-SU-8	N TEXAS ST MUNI WTR DIST UPPER REV		09/10/2021	MESIROW FINANCIAL INC		2,323,463	2,400,000	0
70869P-NC-7	PENNSYLVANIA ST ECON DEV FIN AUTH REV		04/13/2021	BARCLAYS CAPITAL INC		500,000	500,000	0
713580-AL-2	PERALTA CA CMNTY CLG DIST LTD TXBL REV		09/23/2021	BANK OF AMERICA MERRILL LYNCH		1,629,360	3,000,000	0
757696-BE-8	REDONDO BEACH CA CMTY FIN AUTH SER A REV		08/11/2021	ROBERT W BAIRD & COMPANY INC		499,520	500,000	1,193
773450-AC-8	ROCKINGHAM CNTY VA ECON DEV SER A REV		10/13/2021	CREWS & ASSOCIATES		971,190	1,000,000	73
796247-DC-5	SAN ANTONIO TX EDU FACS CORP REV		04/20/2021	PIPER SANDLER		2,167,264	2,200,000	27,935
79758U-AS-0	SAN FERNANDO CALIF PENSION TXB SER A REV		08/06/2021	SAMUEL A RAMIREZ & COMPANY INC		1,250,000	1,250,000	0
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SER C REV		04/09/2021	SAMUEL A RAMIREZ & COMPANY INC		501,900	500,000	0
89602H-BX-4	TRIBOROUGH NY BRIDGE & TUNNEL SER C3 REV		09/24/2021	CITIGROUP GLOBAL MARKETS INC		975,360	1,000,000	0
95182U-DJ-9	WEST CENTRL IN CONSERVANCY DIST REV		09/24/2021	HUNTINGTON SECURITIES		300,335	500,000	0
976904-2L-5	WISCONSIN ST HSG & ECON DEV ATH SERC REV		12/02/2021	BANK OF AMERICA MERRILL LYNCH		1,000,000	1,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						33,634,937	35,655,000	50,527
015271-AX-7	ALEXANDRIA REAL ESTATE SR UNSCD		02/03/2021	AMHERST PIERPONT SECURITIES LLC		2,493,150	2,500,000	0
017175-AF-7	ALLEGHANY CORP SR UNSCD		08/10/2021	STIFEL NICOLAUS & CO		996,760	1,000,000	0
025932-AL-8	AMERICAN FINANCIAL GROUP CORP SR UNSCD		01/05/2021	KEYBANC CAPITAL MARKETS INC		2,176,703	1,776,000	4,884
031162-DC-1	AMGEN INC SR UNSCD		08/05/2021	MORGAN STANLEY & CO LLC		2,981,640	3,000,000	0
037833-EG-1	APPLE INC SR UNSCD		03/04/2021	VARIOUS		8,732,040	9,500,000	15,983
04472*-AP-6	ASHLEY FURNITURE INDUSTRIES LLC - P		07/20/2021	PRUDENTIAL CAPITAL GROUP		10,000,000	10,000,000	0
066836-AC-1	BAPTIST HLTH SFL OBL GR SER 2021 SR SCD		08/25/2021	CREWS & ASSOCIATES		1,497,000	1,500,000	2,206
07274N-BH-5	BAYER US FINANCE II LLC SR UNSCD 144A		10/13/2021	STIFEL NICOLAUS & CO		3,997,385	3,500,000	40,211
084423-87-0	BERKLEY (WR) CORPORATION SUBORD PFD		02/03/2021	MORGAN STANLEY & CO LLC		1,250,000	1,250,000	0
097023-AN-5	BOEING CO SR UNSCD		05/18/2021	FHN FINANCIAL		223,336	166,000	1,110
097023-CX-1	BOEING CO SR UNSCD		04/29/2021	BANK OF AMERICA MERRILL LYNCH		1,299,390	1,000,000	329
14310F-AA-0	CARLYLE HOLDINGS II FIN SR UNSCD 144A		02/19/2021	HILLTOP SECURITIES INC		601,497	476,000	10,338
161175-BN-3	CHARTER COMM OPT LLC/CAP SR SCD 1ST LIEN		07/14/2021	HSBC SECURITIES INC		915,691	714,000	11,974
161175-CC-6	CHARTER COMM OPT LLC/CAP SR SCD		05/18/2021	MORGAN STANLEY & CO LLC		999,060	1,000,000	0
166756-AU-0	CHEVRON USA INC SR UNSCD		01/06/2021	EXCHANGE		4,145,580	3,000,000	22,313
31428X-BD-7	FEDEX CORP SR UNSCD		08/05/2021	VARIOUS		1,511,528	1,302,000	7,214
354613-AM-3	FRANKLIN RESOURCES INC SR UNSCD		08/06/2021	VARIOUS		2,473,055	2,500,000	0
41810*-AB-0	HANNON ARMSTRONG SUS YLD 15-1B SUBRD- P		01/20/2021	CAPITALIZED INTEREST		42,493	42,493	0
458140-BN-9	INTEL CORP SR UNSCD		08/10/2021	DEUTSCHE BANK SECURITIES INC		690,785	500,000	9,419
58013M-FH-2	MCDONALDS CORP SER MTN SR UNSCD		03/05/2021	BARCLAYS CAPITAL INC		1,459,838	1,250,000	1,236
58013M-FR-0	MCDONALD'S CORP SER MTN SR UNSCD		03/01/2021	CREDIT SUISSE SECURITIES LLC		1,165,270	1,000,000	17,733
594918-CD-4	MICROSOFT CORP SR UNSCD		02/23/2021	WELLS FARGO SECURITIES LLC		925,290	1,000,000	6,242
595112-BU-6	MICRON TECHNOLOGY INC SR UNSCD		10/19/2021	VARIOUS		1,743,720	1,750,000	0
59523U-AU-1	MID AMERICA APARTMENTS SR UNSCD		08/06/2021	VARIOUS		3,445,870	3,500,000	0
627496-AA-0	MUSEUM OF MODERN ART SER 2021 SR UNSCD		04/13/2021	GOLDMAN SACHS & CO		500,000	500,000	0
637417-AR-7	NATIONAL RETAIL PROP INC SR UNSCD		09/15/2021	WELLS FARGO SECURITIES LLC		1,953,680	2,000,000	0
64128X-AE-0	NEUBERGER BERMAN GRP/FIN 144A SR UNSCD		12/20/2021	DAIWA CAPITAL MARKETS		300,875	250,000	2,201
65339K-CB-4	NEXTERA ENERGY CAPITAL JR SUBRD		12/09/2021	BARCLAYS CAPITAL INC		5,000,000	5,000,000	0
66988A-AJ-3	NOVANT HEALTH INC UNSCD		05/26/2021	VARIOUS		3,078,510	3,000,000	8,664
677050-AQ-9	OGLETHORPE POWER CORP SER WI		05/05/2021	EXCHANGE		739,114	750,000	7,344
68389X-BY-0	ORACLE CORP SR UNSCD		03/04/2021	VARIOUS		6,891,805	6,500,000	106,089
68389X-CB-9	ORACLE CORP SR UNSCD		03/22/2021	WELLS FARGO SECURITIES LLC		1,497,060	1,500,000	0
87264A-AZ-8	T-MOBILE USA INC SR SCD		05/21/2021	EXCHANGE		74,688	75,000	338
87264A-BY-0	T-MOBILE USA INC SR SCD		07/12/2021	VARIOUS		7,596,177	7,500,000	17,750
87264A-CN-3	T-MOBILE USA INC BCLASS 144A		08/13/2021	DEUTSCHE BANK SECURITIES INC		1,009,390	1,000,000	8,800
960413-BA-9	WESTLAKE CHEMICAL CORP SR UNSCD		08/05/2021	DEUTSCHE BANK SECURITIES INC		2,907,660	3,000,000	0
0778FP-AH-2	BELL CANADA SER US-6 SR UNSCD	A	08/09/2021	CITIGROUP GLOBAL MARKETS INC		999,610	1,000,000	0
552081-AM-3	LYONDELLBASELL IND NV SR UNSCD	D	01/29/2021	BARCLAYS CAPITAL INC		6,931,701	5,730,000	112,442
853254-AK-6	STANDARD CHARTERED PLC SUBORD 144A	D	05/14/2021	GOLDMAN SACHS & CO		1,101,515	925,000	11,207
853254-AN-0	STANDARD CHARTERED BK SUBORD 144A	D	01/15/2021	DEUTSCHE BANK SECURITIES INC		2,702,260	2,000,000	34,516
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						99,051,126	93,956,493	460,543
8399997. Total - Bonds - Part 3						168,863,503	178,611,493	527,298
8399998. Total - Bonds - Part 5						4,999,200	5,000,000	36,500
8399999. Total - Bonds						173,862,703	183,611,493	563,798
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
	FEDERAL HOME LOAN BANK OF DALLAS SER B-1		07/13/2021	FHLB DALLAS	5,857.000	585,700		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						585,700	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
9799997. Total - Common Stocks - Part 3						585,700	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						585,700	XXX	0
9899999. Total - Preferred and Common Stocks						585,700	XXX	0
9999999 - Totals						174,448,403	XXX	563,798

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
912833-LD-0	US TREASURY STRIPS		05/15/2021	MATURITY		7,000,000	7,000,000	1,104,600	6,815,825	0	184,175	0	184,175	0	7,000,000	0	0	0	0	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						7,000,000	7,000,000	1,104,600	6,815,825	0	184,175	0	184,175	0	7,000,000	0	0	0	0	XXX
882722-K6-7	TEXAS PUBLIC FINANCE AUTHORITY (TAXABLE)		10/01/2021	CALL at 100.000		400,000	400,000	400,400	400,041	0	(41)	0	(41)	0	400,000	0	0	0	20,464	10/01/2031
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						400,000	400,000	400,400	400,041	0	(41)	0	(41)	0	400,000	0	0	0	20,464	XXX
483854-FT-7	KANE COOK & DUPAGE ILLINOIS (TAXABLE)		02/22/2021	CALL at 100.000		500,000	500,000	519,825	500,000	0	0	0	0	0	500,000	0	0	0	5,304	12/15/2033
483854-FU-4	KANE COOK & DUPAGE ILLINOIS (TAXABLE)		02/22/2021	CALL at 100.000		500,000	500,000	512,035	500,000	0	0	0	0	0	500,000	0	0	0	5,304	12/15/2034
508354-SF-5	LAKE COUNTY ILLINOIS (TAXABLE)		05/10/2021	CALL at 100.000		1,105,000	1,105,000	1,105,000	1,105,000	0	0	0	0	0	1,105,000	0	0	0	24,301	12/15/2029
562333-FY-5	MANCHESTER NEW HAMPSHIRE (TAXABLE)		01/01/2021	CALL at 100.000		500,000	500,000	501,825	500,000	0	0	0	0	0	500,000	0	0	0	13,750	07/01/2030
771588-RV-4	ROCHESTER MINNESOTA (TAXABLE)		02/01/2021	CALL at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,500	02/01/2033
774217-4W-0	ROCKVILLE MARYLAND (TAXABLE)		06/01/2021	CALL at 100.000		500,000	500,000	498,120	498,646	0	28	0	28	0	498,674	0	1,326	1,326	10,937	06/01/2036
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,605,000	3,605,000	3,636,805	3,603,646	0	28	0	28	0	3,603,674	0	1,326	1,326	72,096	XXX
296122-WT-7	ESCAMBIA CNTY FL HSG FIN AUTH SF MTG REV		10/01/2021	CALL at 100.000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	360	10/01/2044
34074M-TK-7	FLORIDA ST HSG FIN CORP SER 1 REV		10/01/2021	CALL at 100.000		50,000	50,000	51,057	50,932	0	(31)	0	(31)	0	50,901	0	(901)	(901)	1,279	07/01/2049
37353P-DD-8	GEORGIA ST HSG & FIN AUTH SER A REV		12/01/2021	CALL at 100.000		25,000	25,000	26,989	26,792	0	(136)	0	(136)	0	26,655	0	(1,655)	(1,655)	648	06/01/2049
45505T-QT-1	INDIANA ST HSG & CMNTY DEV AUT REV SER A		07/01/2021	CALL at 100.000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,275	01/01/2042
49130T-PQ-3	KENTUCKY HOUSING CORPORATION (TAXABLE)		11/02/2021	CALL at 100.000		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	10,835	01/01/2028
54627D-DR-9	LOUISIANA ST HSG CORP SF MTGE REV SER A1		11/01/2021	CALL at 100.000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	998	06/01/2044
57419R-5L-5	MARYLAND ST CMNTY DEV ADMIN SER A REV		12/24/2021	CALL at 100.000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	8,618	09/01/2039
57587A-Y9-3	MASSACHUSETTS ST HSG FIN AGY SER B-1 REV		04/01/2021	CALL at 100.000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	55	12/01/2056
594654-GC-3	MICHIGAN ST HSG DEV AUTH SER B REV		12/01/2021	CALL at 100.000		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	4,253	06/01/2050
60416S-4D-9	MINNESOTA ST HSG FIN AGY SER B REV		12/01/2021	CALL at 100.000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,278	01/01/2044
60636V-BW-6	MISSOURI STATE DEV FIN BRD (TAXABLE)		11/01/2021	CALL at 100.000		500,000	500,000	500,500	500,059	0	(59)	0	(59)	0	500,000	0	0	0	21,200	11/01/2033
60636Y-HM-6	MISSOURI HSG DEV COMMN (TAXABLE)		04/05/2021	CALL at 100.000		115,000	115,000	115,115	115,000	0	0	0	0	0	115,000	0	0	0	3,520	07/01/2033
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV		12/01/2021	CALL at 100.000		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,765	11/01/2044
618027-BW-5	MORRIS COUNTY NEW JERSEY (TAXABLE)		06/15/2021	CALL at 100.000		500,000	500,000	500,500	500,030	0	(30)	0	(30)	0	500,000	0	0	0	12,345	06/15/2027
641279-MU-5	NEVADA ST HSG DIV SF MTGE SER A REV		10/01/2021	CALL at 100.000		35,000	35,000	35,809	35,718	0	(44)	0	(44)	0	35,674	0	(674)	(674)	935	10/01/2049
64613A-CV-2	NEW JERSEY ST HSG & MTGE FIN SER E REV		10/01/2021	CALL at 100.000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,920	10/01/2045
647201-JH-6	NEW MEXICO ST MTGE FIN AUTH SER F REV		10/01/2021	CALL at 100.000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	581	07/01/2049
649883-TM-7	NEW YORK STATE MTG AGY (TAXABLE)		10/01/2021	CALL at 100.000		295,000	295,000	299,549	295,000	0	0	0	0	0	295,000	0	0	0	12,399	10/01/2027
658207-PA-7	NORTH CAROLINA HOUSING FIN AGY (TAXABLE)		01/01/2021	CALL at 100.000		5,000	5,000	5,005	5,000	0	0	0	0	0	5,000	0	0	0	108	01/01/2029
65821F-HS-8	NORTH CAROLINA HOUSING FIN REV SER 42		09/01/2021	CALL at 100.000		5,000	5,000	4,604	4,614	0	9	0	9	0	4,623	0	377	377	166	01/01/2043
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY SER C REV		11/01/2021	CALL at 100.000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,713	07/01/2042
67756Q-ZV-2	OHIO ST HSG FIN AGY RSDL MTGER SER B REV		12/01/2021	CALL at 100.000		75,000	75,000	76,723	76,527	0	(95)	0	(95)	0	76,432	0	(1,432)	(1,432)	2,178	09/01/2049
67886M-TC-3	OKLAHOMA ST HSG FIN AGY SER A REV		10/01/2021	CALL at 100.000		15,000	15,000	15,057	15,053	0	(4)	0	(4)	0	15,049	0	(49)	(49)	450	09/01/2040
709144-JC-4	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)		10/01/2021	SINKING FUND REDEMPTION		65,000	65,000	64,008	64,965	0	35	0	35	0	65,000	0	0	0	2,625	04/01/2027
795685-DW-3	SALT LAKE COUNTY UTAH (TAXABLE)		05/03/2021	CALL at 100.000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	12,750	11/01/2032
83756C-XU-4	SOUTH DAKOTA HSG DEV AUTH SER A REV		02/11/2021	CALL at 100.000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	3,304	05/01/2042
880461-C9-7	TENNESSEE HSG DEV AGY RSDL FIN ISS 3 REV		12/01/2021	CALL at 100.000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	356	07/01/2049
882750-PL-0	TEXAS ST DEPT OF HSG & CMNTY SER A REV		12/01/2021	CALL at 100.000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,016	01/01/2050
92812Q-V3-8	VIRGINIA HOUSING DEV AUTH (TAXABLE)		07/01/2021	CALL at 100.000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,508	01/01/2039
93978T-ZF-9	WASHINGTON ST HSG FIN COMMISSION REV		03/01/2021	CALL at 100.000		335,000	335,000	315,513	316,483	0	78	0	78	0	316,562	0	18,438	18,438	3,183	12/01/2045
96005P-AE-7	WESTERVILLE OHIO (TAXABLE)		06/04/2021	CALL at 100.000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	12,261	12/01/2031
97689Q-LX-2	WISCONSIN ST HSG & ECON DEV SER C REV		09/01/2021	CALL at 100.000		50,000	50,000	49,918	49,921	0	1	0	1	0	49,922	0	78	78	1,180	03/01/2042
3199999. Subtotal - Bonds - U.S. Special Revenues						5,590,000	5,590,000	5,580,347	5,576,094	0	(276)	0	(276)	0	5,575,818	0	14,182	14,182	188,062	XXX
03820C-A#-2	APPLIED INDSTRL TECHNOLOGIES INC SR N -P		07/01/2021	SINKING FUND REDEMPTION		1,000,000	1,000,000	999,000	1,000,001	0	(1)	0	(1)	0	1,000,000	0	0	0	31,900	07/01/2022
04621X-AF-5	ASSURANT INC SR UNSCD		07/12/2021	CALL at 105.659		2,113,174	2,000,000	1,992,700	1,998,119	0	438	0	438	0	1,998,556	0	1,444	1,444	179,174	03/15/2023
12692@-AA-4	CVSR HOLDCO LLC SR SCD -P		03/31/2021	VARIOUS		97,787	97,787	97,787	97,787	0	0	0	0	0	97,787	0	0	0	2,288	03/31/2037
12803P-AB-4	CAJUN GLOBAL LLC SER 2017-1A CLS A2 144A		09/15/2021	VARIOUS		2,685,000	2,685,000	2,664,178	2,677,178	0	3,334	0	3,334	0	2,680,511	0	4,489	4,489	142,085	08/20/2047
19260M-AA-4	COINSTAR FUNDING LLC SER 2017-1A A2 144A		10/25/2021	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	652	04/25/2047
233046-AF-8	DB MASTER FIN LLC 2017-1A CLS A2II SR SC		11/20/2021	SINKING FUND REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	252	11/20/2047
23355L-AK-2	DXC TECHNOLOGY CO SR UNSCD		09/20/2021	CALL at 110.903		1,109,030	1,000,000	997,910	998,171	0	285	0	285	0	998,455	0	1,545	1,545	147,415	04/15/2025
26860#-AA-8	EIF PIO PICO LLC SR SCD -P		06/30/2021	VARIOUS		77,643	77,643	77,643	77,643	0	0	0	0	0	77,643	0	0	0	1,955	12/31/2041
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SR SCD -P		09/30/2021	VARIOUS		164,552	164,552	164,552	164,552	0	0	0	0	0	164,552	0	0	0	5,963	03/31/2038

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
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SR SCD 144A -P		09/30/2021	VARIOUS		108,300	108,300	108,300	108,300	0	0	0	0	0	108,300	0	0	0	4,545	03/31/2039
34417M-AB-3	FOCUS BRANDS FDG SER 2017-1A A2II 144A		10/30/2021	VARIOUS		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	318	04/30/2047
411707-AH-5	CKE RESTAURANT HLDING SER 20-1A 144A		12/20/2021	SINKING FUND REDEMPTION		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	62	12/20/2050
41810*-AB-0	HANNON ARMSTRONG SUS YLD 15-1B SUBRD- P		04/09/2021	BLACKROCK		4,589,246	4,619,057	4,619,057	4,619,057	0	0	0	0	0	4,619,057	0	(29,811)	(29,811)	292,382	04/20/2034
45168D-A#-1	IDEXX LABORATORIES INC SR NOTE - P		07/21/2021	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	99,600	07/21/2021
47760Q-AB-9	JIMMY JOHNS FDG LLC SER2017-1A CLS A2II		01/30/2021	VARIOUS		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	61	07/30/2047
637417-AF-3	NATIONAL RETAIL PROPERTIES INC		03/12/2021	CALL at 106.094		3,182,810	3,000,000	2,977,770	2,994,236	0	479	0	479	0	2,994,715	0	5,285	5,285	223,235	04/15/2023
655044-AG-0	NOBLE ENERGY INC SR UNSCD		01/06/2021	EXCHANGE		4,145,580	3,000,000	2,982,900	2,984,975	0	5	0	5	0	2,984,980	0	1,160,600	1,160,600	22,313	11/15/2043
677050-AP-1	OGLETHORPE POWER CORP SER 144A SCD		05/05/2021	EXCHANGE		739,114	750,000	738,990	739,048	0	67	0	67	0	739,114	0	0	0	19,531	08/01/2050
724060-AA-6	PIPELINE FDG CO LLC SR SCD 144A		07/15/2021	SINKING FUND REDEMPTION		83,958	83,958	104,032	84,410	0	(455)	0	(455)	0	83,958	0	0	0	4,759	01/15/2030
75144*-AD-1	RAMCO-GERSHENSON PROPERTIES LP - P		11/30/2021	VARIOUS		3,257,060	3,000,000	2,997,000	2,998,818	0	299	0	299	0	2,999,117	0	883	883	397,335	05/28/2024
75513E-BT-7	RAYTHEON TECH CORP SR UNSCD		11/15/2021	TENDER		4,901,061	3,300,000	4,556,721	4,552,964	0	(53,742)	0	(53,742)	0	4,499,222	0	(1,199,222)	(1,199,222)	1,910,234	07/01/2036
81721M-AM-1	SENIOR HOUSING PROP TRUST SR UNSCD		08/25/2021	JEFFERIES LLC		3,015,000	3,000,000	2,949,360	2,961,527	0	3,004	0	3,004	0	2,964,530	0	50,470	50,470	147,250	02/15/2028
87244B-AA-6	TGIF FDG SER 17-1A CL A2 SR SECD 144A		10/30/2021	VARIOUS		98,539	98,539	98,539	98,539	0	0	0	0	0	98,539	0	0	0	4,385	04/30/2047
87264A-AY-1	T-MOBILE USA INC CORP SR SCD 144A		05/21/2021	EXCHANGE		74,688	75,000	74,681	74,686	0	2	0	2	0	74,688	0	0	0	2,025	04/15/2050
87342R-AC-8	TACO BELL 2016-1A CL A23 SR SECD 144A		11/25/2021	VARIOUS		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	932	05/25/2046
91529Y-AP-1	UNUM GROUP SR UNSCD		02/24/2021	DEUTSCHE BANK SECURITIES INC		644,935	625,000	521,723	522,556	0	195	0	195	0	522,751	0	122,182	122,182	5,359	12/15/2049
15135U-AK-5	CENOVUS ENERGY INC SR UNSCD	A	03/04/2021	BARCLAYS CAPITAL INC		3,873,640	4,000,000	3,989,840	3,991,546	0	36	0	36	0	3,991,583	0	(117,943)	(117,943)	99,956	09/15/2043
C0445#-AP-1	ARC RESOURCES LTD SR NOTE - P	A	09/27/2021	CALL at 107.968		4,048,794	3,750,000	3,749,621	3,749,843	0	30	0	30	0	3,749,874	0	127	127	438,294	09/25/2026
C1465*-AK-9	CGI GROUP INC SR NOTE-P	A	09/12/2021	SINKING FUND REDEMPTION		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	16,029	09/12/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						43,515,982	39,940,907	40,968,375	41,000,027	0	(46,024)	0	(46,024)	0	40,954,003	0	49	49	4,200,289	XXX
8399997. Total - Bonds - Part 4						60,110,982	56,535,907	51,690,527	57,395,633	0	137,862	0	137,862	0	57,533,495	0	15,557	15,557	4,480,911	XXX
8399998. Total - Bonds - Part 5						4,999,376	5,000,000	4,999,200		0	176	0	176	0	4,999,376	0	0	0	101,500	XXX
8399999. Total - Bonds						65,110,358	61,535,907	56,689,727	57,395,633	0	138,038	0	138,038	0	62,532,871	0	15,557	15,557	4,582,411	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						65,110,358	XXX	56,689,727	57,395,633	0	138,038	0	138,038	0	62,532,871	0	15,557	15,557	4,582,411	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
87264A-BQ-7	T-MOBILE USA INC SR SCD 144A		01/14/2021	VARIOUS	05/21/2021	EXCHANGE	5,000,000	4,999,200	4,999,376	4,999,376	0	176	0	176	0	0	0	0	101,500	36,500
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,000,000	4,999,200	4,999,376	4,999,376	0	176	0	176	0	0	0	0	101,500	36,500
8399998. Total - Bonds							5,000,000	4,999,200	4,999,376	4,999,376	0	176	0	176	0	0	0	0	101,500	36,500
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								4,999,200	4,999,376	4,999,376	0	176	0	176	0	0	0	0	101,500	36,500

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
City National Bank - Checking	Frankfort, KY					192,869	XXX
FHLB Dallas	Dallas, TX		0.025	48		1,156,539	XXX
PNC Bank - Checking	Cleveland, OH					288,973	XXX
Wells Fargo Bank, N.A. - DDA & Controlled Disbursement	Cleveland, OH					(12,611,497)	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	48	0	(10,973,116)	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	48	0	(10,973,116)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,500	XXX
0599999 Total - Cash		XXX	XXX	48	0	(10,970,616)	XXX

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

1. January	(7,310,146)	4. April	(11,083,873)	7. July	(11,113,835)	10. October	(9,884,888)
2. February	(10,784,907)	5. May	(10,954,421)	8. August	(11,516,843)	11. November	(10,547,751)
3. March	(11,561,837)	6. June	(6,271,760)	9. September	(14,798,143)	12. December	(10,970,616)

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Family Heritage Life Insurance Company of America

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
665279-87-3	MFB NORTHN INSTL FDS TREAS PORTFOLIO PRE		12/23/2021			3,203,720		410
94988V-21-7	ALLSPRING TREASURY PLUS MONEY MARKET FUND SELECT		12/23/2021			15,000,000		1,325
60934N-50-0	FEDERATED HERMES TREASURY OBLIG FUND #68 TOIXX	SD	12/23/2021			78		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						18,203,798	0	1,735
9999999 - Total Cash Equivalents						18,203,798	0	1,735

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	AR POLICYHOLDERS & CREDITORS AR 23-63-206	0	0	393,753	480,905
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	POLICYHOLDERS & CREDITORS FL 624.411	307,717	375,516	0	0
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	MA POLICYHOLDERS MA TITLE XXII CH 175 SEC 151	0	0	100,322	104,231
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	NV POLICYHOLDERS NV 682B.015	0	0	169,394	195,370
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	NM POLICYHOLDERS & CREDITORS NM 59A-5-19	0	0	205,054	211,727
33. New York NY						
34. North Carolina NC	B	NC POLICYHOLDERS NC SEC 58-5-35, 58-5-50	0	0	401,288	416,922
35. North Dakota ND						
36. Ohio OH	B	POLICYHOLDERS OH 3907.07	2,054,337	2,386,952	0	0
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						
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	2,362,054	2,762,468	1,269,811	1,409,155
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