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ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

CareSource Ohio Inc.

(Name)

NAIC Group Code 03683 (Current Period), 03683 (Prior Period) NAIC Company Code 95201 Employer's ID Number 31-1143265

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

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [X]
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 06/12/1985 Commenced Business 10/01/1988

Statutory Home Office 230 North Main Street (Street and Number), Dayton, OH, US 45402 (City or Town, State, Country and Zip Code)

Main Administrative Office 230 North Main Street (Street and Number)
Dayton, OH, US 45402 (City or Town, State, Country and Zip Code) 937-224-3300 (Area Code) (Telephone Number)

Mail Address PO Box 2208 (Street and Number or P.O. Box), Dayton, OH, US 45401-8738 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 230 North Main Street (Street and Number)
Dayton, OH, US 45402 (City or Town, State, Country and Zip Code), 937-531-3614 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.caresource.com

Statutory Statement Contact Demetri Inempolidis (Name), 937-531-3614 (Area Code) (Telephone Number) (Extension)
demetri.inempolidis@caresource.com (E-Mail Address) 937-487-1744 (Fax Number)

OFFICERS

Name	Title	Name	Title
Stephen L. Ringel	President, Ohio Market	Lawrence R. Smart	Chief Financial Officer
Daniel J. McCabe	Chief of Staff and Chief Administrative Officer	Erhardt H. Preitauer	President and Chief Executive Officer

OTHER OFFICERS

Jai P. Pillai	Chief Operating Officer		

DIRECTORS OR TRUSTEES

Stephen L. Ringel	Scott R. Markovich #	William C. Coffin	

State of Ohio
County of Montgomery
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.

Stephen L. Ringel	Lawrence R. Smart	Daniel J. McCabe
President, Ohio Market	Chief Financial Officer	Chief of Staff and Chief Administrative Officer

Subscribed and sworn to before me this
____ day of ____ ,

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		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	15,161,948	0.738	15,161,948		15,161,948	0.738
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000			0	0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,085,000	0.101	2,085,000		2,085,000	0.101
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	181,460,611	8.832	181,460,611		181,460,611	8.832
1.06 Industrial and miscellaneous	837,085,277	40.743	837,085,272		837,085,272	40.743
1.07 Hybrid securities	890,000	0.043	890,000		890,000	0.043
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Total long-term bonds	1,036,682,836	50.457	1,036,682,831	0	1,036,682,831	50.457
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)	1,448,370	0.070	1,448,370		1,448,370	0.070
3.02 Industrial and miscellaneous Other (Unaffiliated)	2,440,100	0.119	2,440,100		2,440,100	0.119
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000			0	0.000
3.05 Mutual funds	166,057,294	8.082	166,057,294		166,057,294	8.082
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Total common stocks	169,945,764	8.272	169,945,764	0	169,945,764	8.272
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance	0	0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0		0	0.000
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	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)	753,713,861	36.685	753,713,861		753,713,861	36.685
6.02 Cash equivalents (Schedule E, Part 2)	82,098,959	3.996	82,098,959		82,098,959	3.996
6.03 Short-term investments (Schedule DA)	0	0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	835,812,820	40.681	835,812,820	0	835,812,820	40.681
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	11,867,171	0.578	11,867,171		11,867,171	0.578
10. Receivables for securities	259,939	0.013	259,939		259,939	0.013
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	2,054,568,529	100.000	2,054,568,524	0	2,054,568,524	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		405,027
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	11,462,144	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	11,462,144
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		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
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)		11,867,171
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		11,867,171

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		617,509,454
2.	Cost of bonds and stocks acquired, Part 3, Column 7		796,753,421
3.	Accrual of discount		490,935
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	16,684,671	
	4.4 Part 4, Column 11	0	16,684,671
5.	Total gain (loss) on disposals, Part 4, Column 19		2,791,641
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		223,194,666
7.	Deduct amortization of premium		6,558,339
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		2,151,476
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,206,628,593
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,206,628,593

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	15,161,948	15,019,572	15,191,645	14,773,375
Governments (including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	15,161,948	15,019,572	15,191,645	14,773,375
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	2,085,000	2,208,465	2,087,506	2,085,000
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	181,460,611	180,073,300	181,308,878	173,124,728
Industrial and Miscellaneous, SVO Identified	8. United States	758,972,003	765,580,997	764,253,351	737,753,664
Funds, Unaffiliated Bank Loans and Hybrid	9. Canada	13,777,320	13,754,742	13,815,746	13,415,000
Securities (unaffiliated)	10. Other Countries	65,225,954	64,696,342	65,438,319	63,564,558
	11. Totals	837,975,277	844,032,082	843,507,415	814,733,222
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,036,682,836	1,041,333,419	1,042,095,444	1,004,716,325
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	169,945,764	169,945,764	133,305,514	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	169,945,764	169,945,764	133,305,514	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	169,945,764	169,945,764	133,305,514	
	26. Total Stocks	169,945,764	169,945,764	133,305,514	
	27. Total Bonds and Stocks	1,206,628,599	1,211,279,182	1,175,400,959	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,195,245	9,490,047	3,065,036	1,299,607	112,013	XXX	15,161,948	1.5	816,006	0.2	15,161,948	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	1,195,245	9,490,047	3,065,036	1,299,607	112,013	XXX	15,161,948	1.5	816,006	0.2	15,161,948	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	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						XXX	0	0.0	0	0.0		
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	480,000	1,605,000				XXX	2,085,000	0.2	2,095,000	0.4	2,085,000	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	480,000	1,605,000	0	0	0	XXX	2,085,000	0.2	2,095,000	0.4	2,085,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	27,929,999	85,633,295	46,189,703	17,175,354	4,532,260	XXX	181,460,611	17.5	134,645,354	26.9	181,460,611	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	27,929,999	85,633,295	46,189,703	17,175,354	4,532,260	XXX	181,460,611	17.5	134,645,354	26.9	181,460,611	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 and Miscellaneous (unaffiliated)												
6.1 NAIC 1	48,330,417	240,931,238	126,070,156	6,861,441	3,112,566	XXX	425,305,818	41.0	216,139,461	43.1	236,285,106	189,020,712
6.2 NAIC 2	24,936,252	208,271,194	162,125,050	14,198,029	497,188	XXX	410,027,712	39.6	131,701,096	26.3	366,751,202	43,276,510
6.3 NAIC 3			1,037,793			XXX	1,037,793	0.1	15,914,073	3.2	1,037,793	
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6					713,954	XXX	713,954	0.1	0	0.0	713,954	
6.7 Totals	73,266,668	449,202,431	289,232,999	21,059,470	4,323,709	XXX	837,085,277	80.7	363,754,630	72.6	604,788,055	232,297,223
7. Hybrid Securities												
7.1 NAIC 1					890,000	XXX	890,000	0.1	0	0.0		890,000
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	890,000	XXX	890,000	0.1	0	0.0	0	890,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	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		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	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) 77,935,661	337,659,579	175,324,895	25,336,402	8,646,840	0	624,903,377	60.3	XXX	XXX	434,992,664	189,910,712
11.2 NAIC 2	(d) 24,936,252	208,271,194	162,125,050	14,198,029	497,188	0	410,027,712	39.6	XXX	XXX	366,751,202	43,276,510
11.3 NAIC 3	(d) 0	0	1,037,793	0	0	0	1,037,793	0.1	XXX	XXX	1,037,793	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	713,954	0	(c) 713,954	0.1	XXX	XXX	713,954	0
11.7 Totals	102,871,912	545,930,773	338,487,738	39,534,431	9,857,982	0	(b) 1,036,682,836	100.0	XXX	XXX	803,495,613	233,187,223
11.8 Line 11.7 as a % of Col. 7	9.9	52.7	32.7	3.8	1.0	0.0	100.0	XXX	XXX	XXX	77.5	22.5
12. Total Bonds Prior Year												
12.1 NAIC 1	74,013,556	205,050,912	58,332,004	12,613,655	3,685,693	0	XXX	XXX	353,695,821	70.6	300,327,365	53,368,455
12.2 NAIC 2	22,205,665	98,902,413	10,115,960	249,091	227,967	0	XXX	XXX	131,701,096	26.3	128,335,571	3,365,525
12.3 NAIC 3	7,783,706	8,130,367	0	0	0	0	XXX	XXX	15,914,073	3.2	7,783,706	8,130,367
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
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	104,002,928	312,083,692	68,447,964	12,862,746	3,913,660	0	XXX	XXX	(b) 501,310,990	100.0	436,446,642	64,864,348
12.8 Line 12.7 as a % of Col. 9	20.7	62.3	13.7	2.6	0.8	0.0	XXX	XXX	100.0	XXX	87.1	12.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	51,974,147	230,828,986	129,070,297	18,474,961	4,644,273		434,992,665	42.0	300,327,365	59.9	434,992,665	XXX
13.2 NAIC 2	24,019,818	180,881,148	150,305,325	11,544,911			366,751,202	35.4	128,335,571	25.6	366,751,202	XXX
13.3 NAIC 3			1,037,793				1,037,793	0.1	7,783,706	1.6	1,037,793	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6					713,954		713,954	0.1	0	0.0	713,954	XXX
13.7 Totals	75,993,965	411,710,134	280,413,415	30,019,871	5,358,227	0	803,495,613	77.5	436,446,642	87.1	803,495,613	XXX
13.8 Line 13.7 as a % of Col. 7	9.5	51.2	34.9	3.7	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.3	39.7	27.0	2.9	0.5	0.0	77.5	XXX	XXX	XXX	77.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	25,961,513	106,830,593	46,254,598	6,861,441	4,002,566		189,910,712	18.3	53,368,455	10.6	XXX	189,910,712
14.2 NAIC 2	916,434	27,390,045	11,819,725	2,653,118	497,188		43,276,510	4.2	3,365,525	0.7	XXX	43,276,510
14.3 NAIC 3							0	0.0	8,130,367	1.6	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	26,877,947	134,220,639	58,074,323	9,514,559	4,499,755	0	233,187,223	22.5	64,864,348	12.9	XXX	233,187,223
14.8 Line 14.7 as a % of Col. 7	11.5	57.6	24.9	4.1	1.9	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	2.6	12.9	5.6	0.9	0.4	0.0	22.5	XXX	XXX	XXX	XXX	22.5

(a) Includes $ 233,187,223 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 7,591,732 current year of bonds with Z designations, and$ 8,664,236 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$ 0 ; 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		3,490,628				XXX	3,490,628	0.3	0	0.0	3,490,628	
1.02 Residential Mortgage-Backed Securities	1,070,506	5,700,382	2,948,943	1,299,607	112,013	XXX	11,131,451	1.1	58,206	0.0	11,131,451	
1.03 Commercial Mortgage-Backed Securities	124,739	299,037	116,093			XXX	539,869	0.1	757,800	0.2	539,869	
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.05 Totals	1,195,245	9,490,047	3,065,036	1,299,607	112,013	XXX	15,161,948	1.5	816,006	0.2	15,161,948	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	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						XXX	0	0.0	0	0.0		
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	480,000	1,605,000				XXX	2,085,000	0.2	2,095,000	0.4	2,085,000	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	480,000	1,605,000	0	0	0	XXX	2,085,000	0.2	2,095,000	0.4	2,085,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	734,801	3,200,000	3,650,000		3,347,281	XXX	10,932,082	1.1	7,949,677	1.6	10,932,082	
5.02 Residential Mortgage-Backed Securities	27,195,198	81,525,285	42,457,023	17,175,354	1,184,979	XXX	169,537,839	16.4	126,695,677	25.3	169,537,839	
5.03 Commercial Mortgage-Backed Securities		908,010	82,680			XXX	990,690	0.1	0	0.0	990,690	
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.05 Totals	27,929,999	85,633,295	46,189,703	17,175,354	4,532,260	XXX	181,460,611	17.5	134,645,354	26.9	181,460,611	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	42,996,570	361,810,023	245,972,144	14,196,429	713,954	XXX	665,689,120	64.2	309,155,772	61.7	583,365,336	82,323,784
6.02 Residential Mortgage-Backed Securities	699,310	644,616	1,560,941	2,918,367	1,620,099	XXX	7,443,332	0.7	6,969,211	1.4		7,443,332
6.03 Commercial Mortgage-Backed Securities	8,427,710	20,825,066	16,295,363	459,538		XXX	46,007,677	4.4	23,446,153	4.7	10,141,706	35,865,971
6.04 Other Loan-Backed and Structured Securities	21,143,078	65,922,726	25,404,551	3,485,137	1,989,656	XXX	117,945,148	11.4	24,183,494	4.8	11,281,013	106,664,135
6.05 Totals	73,266,668	449,202,431	289,232,999	21,059,470	4,323,709	XXX	837,085,277	80.7	363,754,630	72.6	604,788,055	232,297,223
7. Hybrid Securities												
7.01 Issuer Obligations					890,000	XXX	890,000	0.1	0	0.0		890,000
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	890,000	XXX	890,000	0.1	0	0.0	0	890,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0	0	0.0		
8.06 Affiliated Bank Loans – Acquired						XXX	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		
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	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	44,211,371	370,105,651	249,622,144	14,196,429	4,951,235	XXX	683,086,830	65.9	XXX	XXX	599,873,046	83,213,784
11.02 Residential Mortgage-Backed Securities	28,965,014	87,870,283	46,966,907	21,393,327	2,917,091	XXX	188,112,622	18.1	XXX	XXX	180,669,290	7,443,332
11.03 Commercial Mortgage-Backed Securities	8,552,449	22,032,113	16,494,136	459,538	0	XXX	47,538,235	4.6	XXX	XXX	11,672,264	35,865,971
11.04 Other Loan-Backed and Structured Securities	21,143,078	65,922,726	25,404,551	3,485,137	1,989,656	XXX	117,945,148	11.4	XXX	XXX	11,281,013	106,664,135
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	102,871,912	545,930,773	338,487,738	39,534,431	9,857,982	0	1,036,682,836	100.0	XXX	XXX	803,495,613	233,187,223
11.09 Lines 11.08 as a % Col. 7	9.9	52.7	32.7	3.8	1.0	0.0	100.0	XXX	XXX	XXX	77.5	22.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	77,645,108	223,789,136	17,052,251	0	713,954	XXX	XXX	XXX	319,200,449	63.7	296,879,201	22,321,248
12.02 Residential Mortgage-Backed Securities	20,979,106	66,516,350	32,533,099	11,319,884	2,374,655	XXX	XXX	XXX	133,723,093	26.7	126,753,883	6,969,211
12.03 Commercial Mortgage-Backed Securities	1,209,017	8,638,636	14,356,300	0	0	XXX	XXX	XXX	24,203,953	4.8	8,720,729	15,483,225
12.04 Other Loan-Backed and Structured Securities	4,169,697	13,139,570	4,506,314	1,542,862	825,051	XXX	XXX	XXX	24,183,494	4.8	4,092,830	20,090,665
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	104,002,928	312,083,692	68,447,964	12,862,746	3,913,660	0	XXX	XXX	501,310,990	100.0	436,446,642	64,864,348
12.09 Line 12.08 as a % of Col. 9	20.7	62.3	13.7	2.6	0.8	0.0	XXX	XXX	100.0	XXX	87.1	12.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	44,211,371	311,383,177	228,837,157	11,380,106	4,061,235	XXX	599,873,046	57.9	296,879,201	59.2	599,873,046	XXX
13.02 Residential Mortgage-Backed Securities	28,265,704	87,225,667	45,405,966	18,474,961	1,296,992	XXX	180,669,290	17.4	126,753,883	25.3	180,669,290	XXX
13.03 Commercial Mortgage-Backed Securities	162,547	6,340,067	5,169,650			XXX	11,672,264	1.1	8,720,729	1.7	11,672,264	XXX
13.04 Other Loan-Backed and Structured Securities	3,354,342	6,761,224	1,000,642	164,804		XXX	11,281,013	1.1	4,092,830	0.8	11,281,013	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						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	75,993,965	411,710,134	280,413,415	30,019,871	5,358,227	0	803,495,613	77.5	436,446,642	87.1	803,495,613	XXX
13.09 Line 13.08 as a % of Col. 7	9.5	51.2	34.9	3.7	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.3	39.7	27.0	2.9	0.5	0.0	77.5	XXX	XXX	XXX	77.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations		58,722,474	20,784,987	2,816,323	890,000	XXX	83,213,784	8.0	22,321,248	4.5	XXX	83,213,784
14.02 Residential Mortgage-Backed Securities	699,310	644,616	1,560,941	2,918,367	1,620,099	XXX	7,443,332	0.7	6,969,211	1.4	XXX	7,443,332
14.03 Commercial Mortgage-Backed Securities	8,389,902	15,692,046	11,324,486	459,538		XXX	35,865,971	3.5	15,483,225	3.1	XXX	35,865,971
14.04 Other Loan-Backed and Structured Securities	17,788,736	59,161,502	24,403,909	3,320,332	1,989,656	XXX	106,664,135	10.3	20,090,665	4.0	XXX	106,664,135
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	26,877,947	134,220,639	58,074,323	9,514,559	4,499,755	0	233,187,223	22.5	64,864,348	12.9	XXX	233,187,223
14.09 Line 14.08 as a % of Col. 7	11.5	57.6	24.9	4.1	1.9	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	2.6	12.9	5.6	0.9	0.4	0.0	22.5	XXX	XXX	XXX	XXX	22.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	0	0			
3. Accrual of discount	0	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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	532,954,524	0	532,954,524	0
2. Cost of cash equivalents acquired	1,147,696,839		1,147,696,839	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	1,598,552,405		1,598,552,405	
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)	82,098,958	0	82,098,959	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	82,098,958	0	82,098,959	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location: 4 City	Location: 5 State	6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book / Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value: 13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.	18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
000000-00-0	Housing Action Fund, LLC			USA	Housing Action Fund, LLC	XXX	02/18/2020		484,500	484,500	484,500						12,320		
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated									484,500	484,500	484,500	0	0	0	0	0	12,320	0	XXX
Non-collateral Loans - Unaffiliated																			
000000-00-0	MIDWEST HOUSING DEVELOPMENT FUND, INC			USA	MIDWEST HOUSING DEVELOPMENT FUND, INC	XXX	02/18/2021		1,000,000	1,000,000	1,000,000						13,167		
000000-00-0	FINANCE FUND CAPITAL CORPORATION			USA	FINANCE FUND CAPITAL CORPORATION	XXX	03/10/2021		3,783,365	3,783,365	3,783,365						21,104		
000000-00-0	FINANCE FUND CAPITAL CORPORATION			USA	FINANCE FUND CAPITAL CORPORATION	XXX	12/31/2021		2,599,306	2,599,306	2,599,306								
000000-00-0	Ohio Capital Finance Corporation			USA	Ohio Capital Finance Corporation	XXX	09/30/2021		4,000,000	4,000,000	4,000,000								
3199999 - Non-collateral Loans - Unaffiliated									11,382,671	11,382,671	11,382,671	0	0	0	0	0	34,271	0	XXX
4899999 - Subtotals - Unaffiliated									11,867,171	11,867,171	11,867,171	0	0	0	0	0	46,590	0	XXX
4999999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 Totals									11,867,171	11,867,171	11,867,171	0	0	0	0	0	46,590	0	XXX

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated										
000000-00-0	Housing Action Fund, LLC		USA	Housing Action Fund, LLC	02/18/2020		79,473			
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							79,473	0	0	XXX
Non-collateral Loans - Unaffiliated										
000000-00-0	MIDWEST HOUSING DEVELOPMENT FUND, INC.		USA	MIDWEST HOUSING DEVELOPMENT FUND, INC.	02/18/2021		1,000,000			
000000-00-0	FINANCE FUND CAPITAL CORPORATION		USA	FINANCE FUND CAPITAL CORPORATION	03/10/2021		3,783,365			
000000-00-0	FINANCE FUND CAPITAL CORPORATION		USA	FINANCE FUND CAPITAL CORPORATION	12/31/2021		2,599,306			
000000-00-0	Ohio Capital Finance Corporation		USA	Ohio Capital Finance Corporation	09/30/2021		4,000,000			
3199999 - Non-collateral Loans - Unaffiliated							11,382,671	0	0	XXX
4899999 – Subtotals - Unaffiliated							11,462,144	0	0	XXX
4999999 – Subtotals - Affiliated							0	0	0	XXX
5099999 Totals							11,462,144	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
NONE																			
4499999 – Subtotals - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
91282C-CG-4	UNITED STATES TREASURY	SD			1.A	3,488,789	98.5470	3,449,145	3,500,000	3,490,628	0	1,839	0	0	0.250	0.360	JD	409	4,375	07/08/2021	06/15/2024
0199999 - Bonds - U.S. Governments - Issuer Obligations						3,488,789	XXX	3,449,145	3,500,000	3,490,628	0	1,839	0	0	XXX	XXX	XXX	409	4,375	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179W-DR-6	G2 MA7312 - RMBS			4	1.A	8,137,809	102.6560	8,043,530	7,835,411	8,111,228	0	(26,581)	0	0	2.500	1.742	MON	16,324	130,590	04/19/2021	04/20/2051
36179W-G3-6	G2 MA7418 - RMBS			4	1.A	2,988,953	102.5870	2,964,498	2,889,732	2,981,533	0	(7,420)	0	0	2.500	1.827	MON	6,020	36,122	06/03/2021	06/20/2051
36202F-C6-1	G2 004593 - RMBS			4	1.A	39,036	107.3450	40,407	37,642	38,690	0	(40)	0	0	5.000	4.748	MON	157	1,882	01/11/2010	12/20/2039
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						11,165,799	XXX	11,048,435	10,762,785	11,131,451	0	(34,040)	0	0	XXX	XXX	XXX	22,501	168,594	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38380J-ZH-4	GNR 2018-057 A - CMBS			4	1.A	537,057	102.2330	521,992	510,590	539,869	0	158	0	0	3.000	1.046	MON	1,276	15,318	09/24/2020	03/16/2057
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						537,057	XXX	521,992	510,590	539,869	0	158	0	0	XXX	XXX	XXX	1,276	15,318	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						15,191,645	XXX	15,019,572	14,773,375	15,161,948	0	(32,043)	0	0	XXX	XXX	XXX	24,186	188,287	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
26371G-PF-1	DUBLIN OHIO CITY SCH DIST			2	1.B FE	350,000	100.2710	350,949	350,000	350,000	0	0	0	0	5.250	5.250	JD	1,531	18,375	02/04/2011	12/01/2025
512804-YE-9	LAKOTA OHIO LOC SCH DIST			1	1.B FE	665,000	110.5010	734,832	665,000	665,000	0	0	0	0	5.390	5.389	JD	2,987	35,844	06/18/2010	12/01/2025
593325-JK-0	MIAMI CNTY OHIO			1,2	1.C FE	132,506	100.3310	130,430	130,000	130,000	0	0	0	0	5.500	5.500	JD	596	7,150	05/12/2010	12/01/2022
748508-ZZ-4	QUINCY MASS				1.C Z	420,000	100.0000	420,000	420,000	420,000	0	0	0	0	1.380	1.380	JD	145	0	12/15/2021	12/15/2025
87122N-EZ-8	SYCAMORE OHIO CMNTY SCH DIST				1.B FE	520,000	110.0490	572,255	520,000	520,000	0	0	0	0	5.550	5.549	JD	2,405	28,860	12/21/2010	12/01/2025
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,087,506	XXX	2,208,465	2,085,000	2,085,000	0	0	0	0	XXX	XXX	XXX	7,664	90,229	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,087,506	XXX	2,208,465	2,085,000	2,085,000	0	0	0	0	XXX	XXX	XXX	7,664	90,229	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010268-CX-6	ALABAMA FED AID HWY FIN AUTH			1,2	1.C FE	150,000	101.2180	151,827	150,000	150,000	0	0	0	0	2.650	2.650	MS	850	0	10/07/2021	09/01/2037
31315P-RA-9	FEDERAL AGRICULTURAL MORTGAGE CORP				1.A	2,000,000	114.4420	2,288,840	2,000,000	2,000,000	0	0	0	0	4.810	4.809	FA	39,549	96,200	01/26/2011	02/03/2026
575579-M2-0	MASSACHUSETTS BAY TRANSN AUTH			1	1.D FE	1,200,000	99.6650	1,195,980	1,200,000	1,200,000	0	0	0	0	0.990	0.990	JJ	5,940	2,508	04/09/2021	07/01/2025
606072-LG-9	MISSOURI HIGHER ED LN AUTH STUDENT				1.B FE	3,347,281	98.9020	3,310,539	3,347,281	3,347,281	0	0	0	0	0.804	0.816	MON	523	18,658	04/13/2021	03/25/2061
677555-S7-0	OHIO ST ECONOMIC DEV REV				1.B FE	391,032	101.4580	365,249	360,000	361,528	0	(3,612)	0	0	4.000	2.962	JD	1,200	14,400	10/18/2012	06/01/2022
677555-S8-8	OHIO ST ECONOMIC DEV REV				1.B FE	401,642	103.2290	381,947	370,000	373,273	0	(3,479)	0	0	4.000	3.012	JD	1,233	14,800	10/18/2012	12/01/2022
70869P-MU-8	PENNSYLVANIA ECONOMIC DEV FING AUTH REV			1	1.E FE	3,500,000	101.0950	3,538,325	3,500,000	3,500,000	0	0	0	0	2.152	2.152	JD	3,348	47,493	04/13/2021	06/15/2029
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						10,989,955	XXX	11,232,708	10,927,281	10,932,082	0	(7,091)	0	0	XXX	XXX	XXX	52,643	194,060	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128KU-G5-0	FH A63820 - RMBS			4	1.A	11,189	115.9870	12,965	11,178	11,182	0	(1)	0	0	6.000	5.974	MON	56	671	08/08/2007	08/01/2037
3128MJ-2C-3	FH G08770 - RMBS			4	1.A	1,185,441	106.5910	1,218,705	1,143,347	1,190,174	0	15,207	0	0	3.500	2.417	MON	3,335	40,019	08/23/2017	07/01/2047
3128MJ-2G-4	FH G08774 - RMBS			4	1.A	2,536,049	106.2240	2,598,244	2,446,005	2,544,388	0	32,124	0	0	3.500	2.436	MON	7,134	85,613	08/22/2017	08/01/2047
3128MJ-2M-1	FH G08779 - RMBS			4	1.A	3,851,471	106.0670	3,939,221	3,713,899	3,860,449	0	47,221	0	0	3.500	2.457	MON	10,832	129,990	08/22/2017	09/01/2047
3128MJ-2S-8	FH G08784 - RMBS			4	1.A	6,734,426	106.1790	6,897,287	6,495,905	6,750,397	0	82,178	0	0	3.500	2.463	MON	18,946	227,362	09/26/2017	10/01/2047
3128MJ-2W-9	FH G08788 - RMBS			4	1.A	309,773	106.0930	319,075	300,750	310,725	0	3,271	0	0	3.500	2.615	MON	877	10,526	11/20/2017	11/01/2047
3131Y0-SH-6	FH ZM5920 - RMBS			4	1.A	4,182,130	105.6350	4,143,903	3,922,854	4,218,415	0	36,285	0	0	3.500	1.462	MON	11,442	80,092	04/28/2021	03/01/2048
3132A5-H8-1	FH ZS4755 - RMBS			4	1.A	2,560,030	105.6350	2,536,629	2,401,318	2,594,902	0	34,873	0	0	3.500	1.334	MON	7,004	49,027	04/28/2021	02/01/2048
3132A5-HL-2	FH ZS4735 - RMBS			4	1.A	226,249	105.8160	224,565	212,223	229,170	0	2,921	0	0	3.500	1.469	MON	619	4,333	04/28/2021	09/01/2047
3132A5-JG-1	FH ZS4763 - RMBS			4	1.A	178,436	105.6350	176,805	167,373	180,406	0	1,971	0	0	3.500	1.400	MON	488	3,417	04/28/2021	04/01/2048
3132A5-JM-8	FH ZS4768 - RMBS			4	1.A	3,189,248	105.6350	3,160,098	2,991,527	3,232,006	0	42,758	0	0	3.500	1.339	MON	8,725	61,077	04/28/2021	05/01/2048
3132A5-JQ-9	FH ZS4771 - RMBS			4	1.A	14,904	105.1810	14,705	13,980	15,140	0	236	0	0	3.500	1.281	MON	41	285	04/28/2021	06/01/2048
3132AD-5L-8	FH ZT1751 - RMBS			4	1.A	380	105.7260	377	357	385	0	5	0	0	3.500	1.474	MON	1	7	04/28/2021	01/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132D5-6V-9	FH SB8084 - RMBS			4	1.A	29,923,434	102.5150	29,319,960	28,600,654	29,782,176	0	(155,502)	0	0	2.000	1.020	MON	47,668	616,587	12/23/2020	01/01/2036
3132DM-P9-0	FH SD0448 - RMBS			4	1.A	1,563,689	102.1610	1,552,131	1,519,297	1,564,626	0	936	0	0	2.500	1.963	MON	3,165	25,322	03/24/2021	10/01/2050
3132DM-UB-9	FH SD0578 - RMBS			4	1.A	2,378,375	102.1480	2,341,309	2,292,064	2,374,462	0	(3,913)	0	0	2.500	1.861	MON	4,775	28,651	06/02/2021	03/01/2051
3132DV-5K-7	FH SD8050 - RMBS			4	1.A	262,677	103.8640	265,182	255,316	268,015	0	4,868	0	0	3.000	1.799	MON	638	7,659	03/16/2020	03/01/2050
3132VN-Z6-3	FH Q62564 - RMBS			4	1.A	5,529,351	105.6580	5,475,975	5,182,754	5,615,469	0	86,118	0	0	3.500	1.281	MON	15,116	105,815	04/29/2021	12/01/2048
31335H-UN-1	FH C90589 - RMBS			4	1.A	3,740	109.7970	4,046	3,685	3,683	0	(7)	0	0	6.000	5.792	MON	18	221	08/08/2007	11/01/2022
31339S-6F-7	FH QA3570 - RMBS			4	1.A	2,354,754	102.2350	2,333,734	2,282,706	2,358,089	0	3,335	0	0	2.500	1.858	MON	4,756	38,045	03/24/2021	10/01/2049
3133AM-AE-6	FH QC2705 - RMBS			4	1.A	3,004,765	105.9570	3,002,211	2,833,431	2,991,821	0	(12,945)	0	0	3.000	1.797	MON	7,084	42,501	06/04/2021	06/01/2051
3133AX-WR-9	FH QD1556 - RMBS			4	1.A	873,951	102.8710	872,787	848,431	873,995	0	45	0	0	2.500	2.015	MON	1,768	0	12/27/2021	11/01/2051
3133D3-2T-1	FH QK0786 - RMBS			4	1.A	1,451,882	103.2210	1,440,796	1,395,831	1,447,397	0	(4,485)	0	0	2.500	1.677	MON	2,908	17,448	06/03/2021	05/01/2041
3133KL-J5-7	FH RA4784 - RMBS			4	1.A	2,437,413	102.3330	2,395,818	2,341,204	2,435,275	0	(2,138)	0	0	2.500	1.811	MON	4,878	29,265	05/25/2021	03/01/2051
31371K-KE-0	FN 254193 - RMBS			4	1.A	59	99.7440	58	58	58	0	0	0	0	6.000	5.741	MON	0	5	08/08/2007	02/01/2022
31371N-H2-4	FN 256849 - RMBS			4	1.A	7,364	111.7150	8,190	7,332	7,351	0	(2)	0	0	6.000	5.934	MON	37	440	10/09/2007	08/01/2037
3138ET-YB-6	FN AL8805 - RMBS			4	1.A	3,437,648	107.0320	3,408,814	3,184,851	3,438,299	0	650	0	0	3.500	1.517	MON	9,289	55,735	06/07/2021	06/01/2045
3140GS-RX-2	FN BH4101 - RMBS			4	1.A	652,022	105.9320	647,880	611,599	659,233	0	7,211	0	0	3.500	1.511	MON	1,784	12,487	04/28/2021	10/01/2047
3140H1-K2-5	FN BJ0312 - RMBS			4	1.A	585,619	106.9090	610,066	570,640	584,266	0	2,402	0	0	4.000	3.270	MON	1,902	22,826	03/16/2018	10/01/2047
3140H6-B2-4	FN BJ4556 - RMBS			4	1.A	4,784,762	105.6750	4,742,848	4,488,125	4,827,469	0	42,708	0	0	3.500	1.450	MON	13,090	91,633	04/28/2021	01/01/2048
3140HF-NL-9	FN BK2194 - RMBS			4	1.A	564,168	103.9330	582,715	560,664	566,310	0	2,347	0	0	3.000	2.722	MON	1,402	16,820	03/19/2020	03/01/2050
3140J9-GM-7	FN BM4703 - RMBS			4	1.A	11,509	106.4530	11,492	10,796	11,679	0	169	0	0	3.500	1.432	MON	31	220	04/28/2021	02/01/2048
3140JA-NZ-7	FN BM5807 - RMBS			4	1.A	417,037	105.9070	414,290	391,182	422,285	0	5,249	0	0	3.500	1.480	MON	1,141	7,987	04/28/2021	04/01/2048
3140JA-PG-7	FN BM5822 - RMBS			4	1.A	6,657,978	104.6100	6,593,051	6,302,478	6,656,711	0	(1,267)	0	0	3.000	1.833	MON	15,756	126,050	04/12/2021	11/01/2048
3140K3-K7-6	FN BO7517 - RMBS			4	1.A	937,056	105.4560	937,221	888,731	937,121	0	3,801	0	0	3.000	1.596	MON	2,222	26,662	03/31/2020	01/01/2050
3140K5-FK-8	FN BO9169 - RMBS			4	1.A	721,051	104.5060	715,105	684,272	731,174	0	11,414	0	0	3.000	1.267	MON	1,711	20,528	06/05/2020	12/01/2049
3140KA-DP-8	FN BP2809 - RMBS			4	1.A	1,039,920	102.1210	1,025,909	1,004,602	1,042,428	0	4,577	0	0	2.500	1.813	MON	2,093	25,115	06/04/2020	05/01/2050
3140KD-NW-6	FN BP5804 - RMBS			4	1.A	918,542	102.1210	905,484	886,677	924,969	0	8,358	0	0	2.500	1.720	MON	1,847	22,167	06/04/2020	05/01/2050
3140KL-HZ-8	FN BQ1147 - RMBS			4	1.A	2,290,175	102.4090	2,264,674	2,211,394	2,290,817	0	642	0	0	2.500	1.858	MON	4,607	27,642	05/20/2021	10/01/2050
3140KN-JC-3	FN BQ2958 - RMBS			4	1.A	2,285,832	102.4130	2,259,770	2,206,535	2,285,669	0	(163)	0	0	2.500	1.858	MON	4,597	27,582	05/20/2021	09/01/2050
3140L6-R7-1	FN BR7709 - RMBS			4	1.A	1,963,868	104.7620	1,951,861	1,863,142	1,958,095	0	(5,774)	0	0	3.000	1.880	MON	4,658	37,263	03/24/2021	04/01/2051
3140Q8-E3-5	FN CA1053 - RMBS			4	1.A	85,535	106.4760	85,428	80,232	86,381	0	847	0	0	3.500	1.552	MON	234	1,638	04/28/2021	01/01/2048
3140QK-QX-9	FN CB0469 - RMBS			4	1.A	2,996,957	103.2300	2,945,990	2,853,820	2,985,578	0	(11,378)	0	0	2.500	1.483	MON	5,945	35,673	06/04/2021	05/01/2041
3140QK-Y9-3	FN CB0735 - RMBS			4	1.A	955,351	105.3100	943,357	895,795	952,730	0	(2,621)	0	0	3.000	1.642	MON	2,239	11,197	06/30/2021	06/01/2051
3140X4-DF-0	FN FM1001 - RMBS			4	1.A	7,289,199	105.8160	7,234,946	6,837,296	7,373,442	0	84,244	0	0	3.500	1.502	MON	19,942	139,595	04/28/2021	11/01/2048
3140X4-UW-4	FN FM1496 - RMBS			4	1.A	534,185	105.4880	532,193	504,506	545,587	0	9,741	0	0	3.500	1.071	MON	1,471	17,658	04/01/2020	09/01/2049
3140X4-Y8-3	FN FM1634 - RMBS			4	1.A	34,655	105.9980	34,456	32,506	35,064	0	409	0	0	3.500	1.391	MON	95	664	04/28/2021	06/01/2049
3140X5-CY-7	FN FM1886 - RMBS			4	1.A	7,517	105.6650	7,451	7,051	7,629	0	111	0	0	3.500	1.314	MON	21	144	04/28/2021	06/01/2049
3140X5-SU-8	FN FM2330 - RMBS			4	1.A	13,345	105.7260	13,234	12,518	13,524	0	179	0	0	3.500	1.455	MON	37	256	04/28/2021	06/01/2049
3140X6-UB-5	FN FM3277 - RMBS			4	1.A	604,280	106.4520	603,391	566,817	612,811	0	8,531	0	0	3.500	1.440	MON	1,653	11,573	04/28/2021	05/01/2048
3140X6-UC-3	FN FM3278 - RMBS			4	1.A	3,513	106.1790	3,499	3,295	3,560	0	47	0	0	3.500	1.461	MON	10	67	04/28/2021	11/01/2048
3140X7-VJ-5	FN FM4216 - RMBS			4	1.A	34,710	106.0890	34,540	32,558	35,183	0	473	0	0	3.500	1.454	MON	95	665	04/28/2021	06/01/2049
3140X9-WD-3	FN FM6043 - RMBS			4	1.A	6,113,094	106.2100	6,090,202	5,734,105	6,113,501	0	408	0	0	3.500	1.785	MON	16,724	133,796	04/13/2021	06/01/2049
3140XA-JS-2	FN FM6572 - RMBS			4	1.A	2,404,022	104.7710	2,384,946	2,276,334	2,398,636	0	(5,386)	0	0	3.000	1.803	MON	5,691	45,527	03/23/2021	04/01/2051
3140XD-T7-1	FN FM9573 - RMBS			4	1.A	894,849	104.3770	886,767	849,582	894,659	0	(189)	0	0	3.000	1.896	MON	2,124	0	12/14/2021	11/01/2051
31411N-WW-3	FN 912461 - RMBS			4	1.A	25,676	114.2020	29,351	25,701	25,581	0	(1)	0	0	6.000	6.092	MON	129	1,542	08/14/2007	03/01/2037
31418C-PE-8	FN MA3120 - RMBS			4	1.A	4,433,714	105.9100	4,532,335	4,279,421	4,445,145	0	54,276	0	0	3.500	2.455	MON	12,482	149,784	09/26/2017	09/01/2047
31418C-R8-9	FN MA3210 - RMBS			4	1.A	338,933	106.0500	353,583	333,411	339,747	0	2,179	0	0	3.500	2.960	MON	972	11,670	01/22/2018	12/01/2047
31418C-S4-7	FN MA3238 - RMBS			4	1.A	6,041,433	105.9320	5,996,033	5,660,251	6,114,826	0	73,393	0	0	3.500	1.461	MON	16,509	115,563	04/19/2021	01/01/2048
31418C-U7-7	FN MA3305 - RMBS			4	1.A	4,714	105.6760	4,672	4,421	4,768	0	54	0	0	3.500	1.386	MON	13	90	04/28/2021	03/01/2048
31418C-XM-1	FN MA3383 - RMBS			4	1.A	20,103	105.6760	19,927	18,856	20,339	0	236	0	0	3.500	1.388	MON	55	385	04/28/2021	06/01/2048
31418D-GK-2	FN MA3801 - RMBS			4	1.A	141,795	102.1210	143,859	140,871	142,780	0	678	0	0	2.500	2.220	MON	293	3,522	03/13/2020	10/01/2049
31418D-HK-1	FN MA3833 - RMBS			4	1.A	506,479	102.1210	497,310	486,981	523,365	0	12,158	0	0	2.500	1.128	MON	1,015	12,175	04/16/2020	11/01/2049
31418D-KQ-4	FN MA3902 - RMBS			4	1.A	54,292	102.1210	55,074	53,930	54,596	0	231	0	0	2.500	2.244	MON	112	1,348	03/13/2020	01/01/2050
31418D-P9-7	FN MA4047 - RMBS			4	1.A	1,002,335	99.7810	982,939	985,096	1,004,636	0	3,271	0	0	2.000	1.704	MON	1,642	19,702	05/07/2020	06/01/2050
31418D-Q7-0	FN MA4077 - RMBS			4	1.A	1,467,135	99.7810	1,433,351	1,436,497	1,471,643	0	5,929	0	0	2.000	1.641	MON	2,394	28,730	06/12/2020	07/01/2050
31418D-RW-4	FN MA4100 - RMBS			4	1.A	1,088,651	99.7810	1,054,788	1,057,103	1,091,953	0	4,690	0	0	2.000	1.525	MON	1,762	21,142	07/21/2020	08/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418D-VX-7	FEDERAL NATIONAL MORTGAGE ASSOC			4	1.A	30,183,606	102.7330	29,637,777	28,849,325	30,043,493	0	(153,025)	0	0	2.000	1.027	MON	48,082	619,361	12/23/2020	01/01/2036
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						169,318,446	XXX	167,867,356	161,267,447	169,537,839	0	387,169	0	0	XXX	XXX	XXX	370,183	3,508,560	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137FP-J5-5	FHMS KJ26 A2 - CMBS			4	1.A	1,000,477	104.6490	973,236	930,000	990,690	0	(9,787)	0	0	2.606	0.644	MON	2,020	12,118	06/04/2021	07/25/2027
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						1,000,477	XXX	973,236	930,000	990,690	0	(9,787)	0	0	XXX	XXX	XXX	2,020	12,118	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						181,308,878	XXX	180,073,300	173,124,728	181,460,611	0	370,292	0	0	XXX	XXX	XXX	424,845	3,714,738	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055-AQ-5	AFLAC INC			1,2	1.G FE	1,980,755	105.0930	1,923,209	1,830,000	1,963,757	0	(16,998)	0	0	2.875	1.214	AO	11,107	26,306	05/26/2021	10/15/2026
00206R-CM-2	AT&T INC			1,2	2.B FE	2,927,820	100.7840	3,023,520	3,000,000	2,989,949	0	19,780	0	0	3.000	3.690	JD	250	90,000	09/24/2018	06/30/2022
00206R-DC-3	AT&T INC			1,2	2.B FE	5,293,086	106.4910	5,431,026	5,100,000	5,170,930	0	(33,494)	0	0	4.450	3.723	AO	56,738	226,950	02/26/2018	04/01/2024
00206R-JX-1	AT&T INC			1,2	2.B FE	1,897,029	101.6710	1,875,821	1,845,000	1,895,689	0	(1,340)	0	0	2.300	1.750	JD	3,536	21,218	11/05/2021	06/01/2027
00206R-KH-4	AT&T INC			1,2	2.B FE	1,759,672	96.5040	1,790,149	1,855,000	1,765,432	0	5,760	0	0	2.250	2.803	FA	17,391	20,869	03/26/2021	02/01/2032
00287Y-BV-0	ABBVIE INC			1,2	2.B FE	4,086,348	105.0620	4,018,633	3,825,000	4,052,796	0	(33,553)	0	0	2.950	1.634	MN	12,538	112,838	05/17/2021	11/21/2026
00287Y-BX-6	ABBVIE INC			1,2	2.B FE	1,746,085	106.5640	1,752,975	1,645,000	1,737,847	0	(8,238)	0	0	3.200	2.387	MN	5,849	52,640	03/29/2021	11/21/2029
00507V-AK-5	ACTIVISION BLIZZARD INC			1,2	2.A FE	1,875,580	107.0220	1,851,472	1,730,000	1,871,077	0	(4,503)	0	0	3.400	1.500	MS	17,319	0	11/05/2021	09/15/2026
00817Y-AV-0	AETNA INC			1,2	2.B FE	1,059,751	102.3860	1,039,220	1,015,000	1,043,234	0	(16,518)	0	0	2.800	0.626	JD	1,263	28,420	03/25/2021	06/15/2023
00912X-AV-6	AIR LEASE CORP			1,2	2.B FE	1,595,857	105.2020	1,583,289	1,505,000	1,584,610	0	(11,247)	0	0	3.625	2.493	AO	13,639	54,556	03/25/2021	04/01/2027
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1.G FE	1,158,849	103.6010	1,134,435	1,095,000	1,150,558	0	(8,292)	0	0	2.500	1.331	MS	7,148	13,688	04/21/2021	09/27/2026
00914A-AK-8	AIR LEASE CORP			1,2	2.B FE	1,054,924	101.5740	1,086,845	1,070,000	1,055,969	0	1,046	0	0	3.125	3.296	JD	2,786	34,088	03/26/2021	12/01/2030
00914A-AM-4	AIR LEASE CORP			1,2	2.B FE	406,831	98.2510	402,829	410,000	407,189	0	358	0	0	1.875	2.031	FA	4,634	0	05/17/2021	08/15/2026
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	2,041,237	108.2520	1,986,422	1,835,000	2,012,882	0	(28,354)	0	0	3.800	1.371	AO	14,721	54,055	05/25/2021	04/15/2026
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	1,045,933	93.9140	1,084,704	1,155,000	1,051,838	0	5,905	0	0	1.875	2.819	FA	9,023	10,828	03/29/2021	02/01/2033
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	1,000,000	102.7880	1,027,875	1,000,000	1,000,000	0	0	0	0	3.439	3.439	MN	4,585	17,195	05/10/2021	05/13/2041
02005N-BP-4	ALLY FINANCIAL INC			1,2	2.C FE	463,617	99.3900	467,134	470,000	463,757	0	140	0	0	2.200	2.412	MN	1,695	0	10/26/2021	11/02/2028
023135-AW-6	AMAZON.COM INC			1,2	1.D FE	9,899,800	101.7570	10,175,740	10,000,000	9,976,583	0	19,968	0	0	2.400	2.610	FA	86,000	240,000	01/05/2018	02/22/2023
023135-BC-9	AMAZON.COM INC			1,2	1.E FE	1,760,567	108.0150	1,739,046	1,610,000	1,742,935	0	(17,632)	0	0	3.150	1.548	FA	18,173	25,358	03/30/2021	08/22/2027
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	3,550,125	108.3850	3,462,907	3,195,000	3,499,167	0	(50,958)	0	0	3.900	1.441	AO	31,151	88,628	05/21/2021	04/01/2026
03027X-AK-6	AMERICAN TOWER CORP			1,2	2.C FE	2,830,853	106.1000	2,790,438	2,630,000	2,824,807	0	(6,046)	0	0	3.375	1.673	AO	18,739	0	11/05/2021	10/15/2026
03027X-BC-3	AMERICAN TOWER CORP			1,2	2.C FE	1,751,306	96.4040	1,769,010	1,835,000	1,757,438	0	6,132	0	0	2.100	2.662	JD	1,713	38,535	03/30/2021	06/15/2030
03040W-AS-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	1,961,659	109.9560	1,929,721	1,755,000	1,942,917	0	(18,742)	0	0	3.750	1.965	MS	21,938	32,906	05/26/2021	09/01/2028
03040W-AW-5	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	1,041,340	103.3930	1,044,265	1,010,000	1,038,934	0	(2,407)	0	0	2.800	2.408	MN	4,713	28,280	03/29/2021	05/01/2030
032654-AN-5	ANALOG DEVICES INC			1,2	1.G FE	1,053,898	109.0190	1,046,583	960,000	1,041,108	0	(12,790)	0	0	3.500	1.617	JD	2,427	33,600	03/22/2021	12/05/2026
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	2,925,295	107.6980	2,859,377	2,655,000	2,884,692	0	(40,602)	0	0	3.650	1.328	FA	40,378	48,454	05/19/2021	02/01/2026
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	1,753,883	120.2540	1,761,720	1,465,000	1,733,685	0	(20,199)	0	0	4.900	2.562	JJ	31,506	35,893	03/29/2021	01/23/2031
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.B FE	5,092,700	107.6120	5,380,590	5,000,000	5,048,871	0	(11,703)	0	0	3.650	3.377	FA	76,042	182,500	01/23/2018	02/01/2026
036752-AP-8	ANTHEM INC			1,2	2.B FE	1,749,178	101.9880	1,784,787	1,750,000	1,749,241	0	63	0	0	2.550	2.555	MS	13,140	22,065	03/29/2021	03/15/2031
037389-BE-2	AON CORP			1,2	2.A FE	1,748,492	103.0060	1,761,399	1,710,000	1,745,576	0	(2,916)	0	0	2.800	2.515	MN	6,118	47,880	03/29/2021	05/15/2030
037833-AS-9	APPLE INC			1	1.B FE	9,860,448	105.7610	10,153,056	9,600,000	9,703,196	0	(41,890)	0	0	3.450	2.972	MN	50,600	331,200	01/25/2018	05/06/2024
037833-BZ-2	APPLE INC			1,2	1.B FE	4,205,149	104.2660	4,149,787	3,980,000	4,172,154	0	(32,994)	0	0	2.450	1.303	FA	39,817	48,755	03/19/2021	08/04/2026
037833-CJ-7	APPLE INC			1,2	1.B FE	1,184,790	108.4790	1,160,720	1,070,000	1,172,328	0	(12,462)	0	0	3.350	1.311	FA	14,139	17,923	05/18/2021	02/09/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04010L-BB-8	ARES CAPITAL CORP			1,2	2.C FE	930,643	99.2720	928,194	935,000	930,962	0	319	0	0	2.875	2.949	JD	1,195	13,814	06/03/2021	06/15/2028
04685A-2L-4	ATHENE GLOBAL FUNDING				1.F FE	1,898,708	102.5980	1,862,156	1,815,000	1,885,450	0	(13,258)	0	0	2.500	1.194	JJ	21,049	22,688	05/27/2021	01/14/2025
053332-AV-4	AUTOZONE INC			1,2	2.B FE	1,190,939	109.0360	1,172,139	1,075,000	1,176,901	0	(14,038)	0	0	3.750	1.819	JD	3,359	40,313	03/30/2021	06/01/2027
05348E-BG-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	1,052,626	101.4730	1,070,540	1,055,000	1,052,812	0	186	0	0	2.300	2.328	MS	8,088	12,133	04/13/2021	03/01/2030
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	1,266,812	97.0430	1,232,447	1,270,000	1,266,986	0	173	0	0	1.950	2.003	MS	6,948	0	09/15/2021	09/20/2026
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2.B FE	1,749,360	107.2180	1,694,044	1,580,000	1,727,331	0	(22,029)	0	0	3.850	1.265	JD	2,704	60,830	06/03/2021	12/15/2025
05531G-AB-7	TRUIST FINANCIAL CORP			2	1.G FE	1,052,330	110.1200	1,035,128	940,000	1,042,865	0	(9,465)	0	0	3.875	2.206	MS	10,320	18,213	04/13/2021	03/19/2029
05583J-AH-5	BPCE SA		C	2,5	2.A FE	1,907,390	98.4150	1,869,889	1,900,000	1,906,262	0	(1,128)	0	0	1.652	1.559	AO	7,411	24,119	05/27/2021	10/06/2026
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	1,094,251	106.3580	1,079,529	1,015,000	1,085,504	0	(8,748)	0	0	3.337	2.041	JD	1,505	33,871	03/25/2021	12/15/2027
05724B-AA-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	1,061,064	114.5270	1,053,647	920,000	1,050,431	0	(10,633)	0	0	4.486	2.535	MN	6,879	41,271	04/01/2021	05/01/2030
05964H-AL-9	BANCO SANTANDER SA		C		1.G FE	998,630	99.4600	994,596	1,000,000	998,831	0	201	0	0	1.849	1.878	MS	4,931	9,245	03/29/2021	03/25/2026
06051G-EM-7	BANK OF AMERICA CORP				1.G FE	10,894,400	100.2870	10,028,720	10,000,000	10,015,559	0	(246,521)	0	0	5.700	3.171	JJ	248,583	570,000	04/10/2018	01/24/2022
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE	1,053,136	109.1050	1,031,041	945,000	1,039,669	0	(13,467)	0	0	4.183	2.024	MN	3,953	39,529	04/01/2021	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	7,454,252	108.1630	7,311,812	6,760,000	7,366,632	0	(87,620)	0	0	3.824	1.950	JJ	115,608	129,251	03/19/2021	01/20/2028
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE	1,581,413	108.2790	1,553,796	1,435,000	1,566,561	0	(14,852)	0	0	3.705	1.883	AO	9,895	26,583	05/12/2021	04/24/2028
06051G-JV-2	BANK OF AMERICA CORP			2	1.F FE	2,000,000	101.2130	2,024,264	2,000,000	2,000,000	0	0	0	0	1.019	1.033	JAJO	4,019	10,243	04/16/2021	07/22/2027
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,162,014	107.6320	1,140,902	1,060,000	1,149,788	0	(12,227)	0	0	3.250	1.525	MN	4,306	34,450	04/07/2021	05/16/2027
06406Y-AA-0	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,057,924	107.4270	1,047,415	975,000	1,051,219	0	(6,705)	0	0	3.300	2.151	FA	11,440	16,088	04/13/2021	08/23/2029
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL SA		C		1.D FE	1,000,000	98.6490	986,487	1,000,000	1,000,000	0	0	0	0	1.604	1.604	AO	3,876	0	09/28/2021	10/04/2026
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	1,051,226	111.7010	1,038,815	930,000	1,039,995	0	(11,231)	0	0	4.375	2.451	JD	1,808	40,688	03/29/2021	12/15/2028
075887-BW-8	BECTON DICKINSON AND CO			1,2	2.C FE	1,943,367	108.9080	1,911,334	1,755,000	1,921,532	0	(21,835)	0	0	3.700	1.774	JD	4,509	64,935	05/21/2021	06/06/2027
075887-CL-1	BECTON DICKINSON AND CO			1,2	2.C FE	1,749,835	96.3800	1,778,217	1,845,000	1,756,290	0	6,455	0	0	1.957	2.552	FA	14,041	18,053	03/29/2021	02/11/2031
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA		C	1,2	2.A FE	995,610	96.8810	968,812	1,000,000	995,755	0	145	0	0	2.150	2.197	FA	8,301	0	08/09/2021	02/15/2032
08661U-AA-4	BETH ISRAEL DEACONESS MEDICAL CENTER INC			1,2	1.F FE	568,000	100.2230	569,264	568,000	568,000	0	0	0	0	2.220	2.220	JJ	1,576	0	11/02/2021	07/01/2028
09062X-AF-0	BIOGEN INC			1,2	1.G FE	10,252,920	108.5150	10,851,480	10,000,000	10,128,937	0	(34,334)	0	0	4.050	3.650	MS	119,250	405,000	04/03/2018	09/15/2025
092113-AT-6	BLACK HILLS CORP			1,2	2.A FE	1,066,148	99.0300	1,059,620	1,070,000	1,066,444	0	296	0	0	2.500	2.544	JD	1,189	26,750	04/01/2021	06/15/2030
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	991,010	96.2280	962,278	1,000,000	991,323	0	313	0	0	2.000	2.096	JJ	8,111	0	07/29/2021	01/30/2032
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,759,758	99.9650	1,764,382	1,765,000	1,759,841	0	83	0	0	3.250	3.312	MS	6,214	0	11/15/2021	03/15/2027
09261X-AC-6	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	706,399	97.0910	694,199	715,000	707,043	0	644	0	0	2.125	2.357	FA	6,668	0	07/20/2021	02/15/2027
09659W-2N-3	BNP PARIBAS SA		C	2,5	1.G FE	1,903,979	97.3460	1,873,914	1,925,000	1,905,498	0	1,519	0	0	1.323	1.527	JJ	11,885	12,734	05/27/2021	01/13/2027
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	1,050,000	101.0270	1,060,784	1,050,000	1,050,000	0	0	0	0	2.871	2.871	AO	6,029	15,073	04/12/2021	04/19/2032
09659W-2R-4	BNP PARIBAS SA		C	2,5	1.G FE	505,000	97.7200	493,486	505,000	505,000	0	0	0	0	2.159	2.159	MS	3,210	0	09/08/2021	09/15/2029
09857L-AR-9	BOOKING HOLDINGS INC			1,2	1.G FE	1,059,972	116.5830	1,055,080	905,000	1,048,140	0	(11,833)	0	0	4.625	2.444	AO	9,069	41,856	04/01/2021	04/13/2030
10112R-BA-1	BOSTON PROPERTIES LP			1,2	2.A FE	1,055,943	113.2830	1,047,868	925,000	1,043,923	0	(12,020)	0	0	4.500	2.401	JD	3,469	41,625	04/01/2021	12/01/2028
10112R-BB-9	BOSTON PROPERTIES LP			1,2	2.A FE	1,998,293	106.1440	1,984,900	1,870,000	1,988,226	0	(10,067)	0	0	3.400	2.440	JD	1,766	63,580	05/21/2021	06/21/2029
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	1,297,836	105.5360	1,266,436	1,200,000	1,284,084	0	(13,752)	0	0	3.119	1.352	MN	5,926	37,428	04/21/2021	05/04/2026
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,387,702	106.7860	2,333,263	2,185,000	2,355,622	0	(32,081)	0	0	3.410	1.370	FA	28,976	37,254	03/23/2021	02/11/2026
10373Q-BK-5	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	996,426	108.0180	972,165	900,000	986,427	0	(9,999)	0	0	3.543	1.574	AO	7,529	15,944	05/18/2021	04/06/2027
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING				1.G FE	998,350	99.1050	991,047	1,000,000	998,743	0	393	0	0	1.000	1.056	AO	2,194	5,000	04/06/2021	04/12/2024
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,297,075	107.3700	3,237,212	3,015,000	3,257,511	0	(39,564)	0	0	3.200	1.266	JD	4,288	96,480	05/17/2021	06/15/2026
11135F-BD-2	BROADCOM INC			1,2	2.C FE	1,032,080	116.3660	1,053,112	905,000	1,022,448	0	(9,632)	0	0	5.000	3.159	AO	9,553	45,250	03/25/2021	04/15/2030
120568-BB-5	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,016,026	99.5910	1,976,875	1,985,000	2,011,693	0	(4,332)	0	0	1.630	1.241	FA	12,043	16,178	05/26/2021	08/17/2025
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	6,792,500	104.1830	6,771,921	6,500,000	6,603,982	0	(71,148)	0	0	3.850	2.690	MS	83,417	250,250	04/12/2019	09/01/2023
125523-CM-0	CIGNA CORP			1,2	2.B FE	1,046,842	100.2980	1,068,168	1,065,000	1,048,078	0	1,236	0	0	2.375	2.570	MS	7,448	13,490	03/29/2021	03/15/2031
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC			1,2	2.C FE	436,515	98.3310	432,656	440,000	436,914	0	398	0	0	1.450	1.611	JJ	3,846	0	05/17/2021	07/15/2026
126408-HE-6	CSX CORP			1,2	2.A FE	1,054,063	104.1500	1,031,087	990,000	1,045,920	0	(8,143)	0	0	2.600	1.325	MN	4,290	25,740	04/21/2021	11/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126408-HH-9	CSX CORP			1,2	2.A FE	1,157,666	107.1430	1,141,068	1,065,000	1,146,410	0	(11,255)	0	0	3.250	1.698	JD	2,884	34,613	03/29/2021	06/01/2027
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	3,766,850	111.9440	3,710,937	3,315,000	3,721,111	0	(45,739)	0	0	4.300	2.109	MS	38,012	71,273	05/17/2021	03/25/2028
126650-DJ-6	CVS HEALTH CORP			1,2	2.B FE	1,753,644	109.5700	1,764,079	1,610,000	1,742,516	0	(11,128)	0	0	3.750	2.604	AO	15,094	60,375	03/29/2021	04/01/2030
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	1,059,245	104.3110	1,069,183	1,025,000	1,056,671	0	(2,575)	0	0	2.800	2.379	MN	3,667	28,700	04/01/2021	05/15/2030
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	1,061,745	111.4700	1,053,393	945,000	1,050,057	0	(11,688)	0	0	4.000	2.070	JD	3,150	37,800	04/01/2021	06/01/2028
14040H-BF-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	1,908,491	105.3640	1,854,405	1,760,000	1,871,315	0	(37,176)	0	0	3.750	0.876	AO	12,283	66,000	03/30/2021	04/24/2024
14040H-CE-3	CAPITAL ONE FINANCIAL CORP			1,2	2.A FE	1,082,270	107.7540	1,050,604	975,000	1,071,585	0	(10,685)	0	0	3.650	1.680	MN	4,943	17,794	05/19/2021	05/11/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	1,000,000	94.6630	946,631	1,000,000	1,000,000	0	0	0	0	2.359	2.359	JJ	9,960	0	07/27/2021	07/29/2032
142339-AK-6	CARLISLE COMPANIES INC			1,2	2.B FE	574,684	99.0750	569,683	575,000	574,727	0	43	0	0	0.550	0.579	MS	817	0	09/14/2021	09/01/2023
14913R-2L-0	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	1,997,320	98.6800	1,973,594	2,000,000	1,997,875	0	555	0	0	0.450	0.495	MN	1,100	4,500	05/10/2021	05/17/2024
15189T-BA-4	CENTERPOINT ENERGY INC			1,2	2.B FE	239,441	98.0520	235,326	240,000	239,509	0	69	0	0	1.450	1.498	JD	290	1,914	05/11/2021	06/01/2026
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,713,363	114.6200	1,702,111	1,485,000	1,693,167	0	(20,196)	0	0	5.050	2.827	MS	18,956	37,496	03/26/2021	03/30/2029
171340-AK-8	CHURCH & DWIGHT CO INC			1,2	2.A FE	10,864,040	100.8820	11,097,020	11,000,000	10,981,646	0	30,771	0	0	2.450	2.740	FA	112,292	269,500	01/08/2018	08/01/2022
172967-KU-4	CITIGROUP INC				2.B FE	1,057,730	109.6630	1,041,800	950,000	1,047,710	0	(10,020)	0	0	4.125	2.421	JJ	16,981	19,594	04/01/2021	07/25/2028
172967-LD-1	CITIGROUP INC			1,2,5	2.A FE	5,231,189	108.3220	5,118,196	4,725,000	5,167,399	0	(63,790)	0	0	3.887	1.923	JJ	87,239	91,830	03/23/2021	01/10/2028
172967-LP-4	CITIGROUP INC			1,2,5	2.A FE	1,662,769	107.7590	1,621,765	1,505,000	1,647,814	0	(14,955)	0	0	3.668	1.864	JJ	24,075	27,602	05/17/2021	07/24/2028
172967-MW-8	CITIGROUP INC			2	1.G FE	3,000,000	100.4580	3,013,737	3,000,000	3,000,000	0	0	0	0	0.719	0.728	FMAN	3,654	10,692	04/27/2021	05/01/2025
174610-AR-6	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	2,003,041	104.1750	1,958,486	1,880,000	1,986,881	0	(16,160)	0	0	2.850	1.484	JJ	22,920	26,790	05/25/2021	07/27/2026
189054-AU-3	CLOROX CO			1,2	2.A FE	8,583,436	105.9630	9,006,855	8,500,000	8,536,889	0	(12,728)	0	0	3.500	3.332	JD	13,222	297,500	02/26/2018	12/15/2024
20030N-BW-0	COMCAST CORP			1,2	1.G FE	1,761,329	103.4540	1,738,031	1,680,000	1,751,449	0	(9,879)	0	0	2.350	1.428	JJ	18,205	19,740	04/21/2021	01/15/2027
20030N-CS-8	COMCAST CORP			1,2	1.G FE	2,842,002	109.2140	2,779,506	2,545,000	2,790,733	0	(51,269)	0	0	3.950	1.215	AO	21,222	100,528	03/19/2021	10/15/2025
20030N-DK-4	COMCAST CORP			1,2	1.G FE	1,224,574	107.5640	1,193,965	1,110,000	1,212,567	0	(12,007)	0	0	3.300	1.409	AO	9,158	18,315	05/17/2021	04/01/2027
20268J-AA-1	COMMONSPIRIT HEALTH			1,2	2.A FE	529,790	103.4870	517,435	500,000	523,600	0	(6,190)	0	0	2.760	0.846	AO	3,450	6,900	04/29/2021	10/01/2024
20268J-AE-3	COMMONSPIRIT HEALTH			1,2	2.A FE	3,491,918	99.1240	3,419,778	3,450,000	3,485,084	0	(6,833)	0	0	1.547	1.249	AO	13,343	26,686	04/16/2021	10/01/2025
205887-CB-6	CONAGRA BRANDS INC			1,2	2.C FE	2,157,972	109.9480	2,083,511	1,895,000	2,119,215	0	(38,758)	0	0	4.600	1.285	MN	14,528	68,195	06/21/2021	11/01/2025
21036P-AY-4	CONSTELLATION BRANDS INC			1,2	2.B FE	2,238,058	107.7530	2,203,551	2,045,000	2,219,060	0	(18,998)	0	0	3.600	2.054	FA	27,812	36,810	05/21/2021	02/15/2028
22160K-AN-5	COSTCO WHOLESALE CORP			1,2	1.D FE	2,070,935	99.2460	2,054,398	2,070,000	2,070,925	0	(11)	0	0	1.375	1.365	JD	870	28,463	05/24/2021	06/20/2027
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	498,070	99.7880	498,942	500,000	498,172	0	102	0	0	2.600	2.644	JD	578	6,969	05/18/2021	06/15/2031
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	1,755,766	95.8450	1,782,710	1,860,000	1,762,754	0	6,989	0	0	2.100	2.744	AO	9,765	24,413	03/26/2021	04/01/2031
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	1,898,046	104.8210	1,850,096	1,765,000	1,873,842	0	(24,204)	0	0	3.250	0.833	FA	23,901	28,681	05/27/2021	08/01/2024
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC			1	1.G FE	1,055,654	98.9770	1,044,207	1,055,000	1,055,568	0	(86)	0	0	1.450	1.437	MS	5,057	7,649	04/21/2021	03/02/2026
23636A-BB-6	DANSKE BANK A/S		C	2,5	1.E FE	695,000	97.2320	675,763	695,000	695,000	0	0	0	0	1.549	1.549	MS	3,319	0	09/07/2021	09/10/2027
24422E-TH-2	JOHN DEERE CAPITAL CORP				1.F FE	2,099,386	104.5970	2,055,339	1,965,000	2,080,124	0	(19,262)	0	0	2.650	1.288	JD	3,038	52,073	03/23/2021	06/10/2026
251526-CM-9	DEUTSCHE BANK AG (NEW YORK BRANCH)				1.G FE	415,000	99.4140	412,569	415,000	415,000	0	0	0	0	0.962	0.962	MN	588	0	11/02/2021	11/08/2023
25278X-AR-0	DIAMONDBACK ENERGY INC			1,2	2.C FE	1,050,672	103.0240	1,081,751	1,050,000	1,050,633	0	(39)	0	0	3.125	3.118	MS	8,841	16,406	03/26/2021	03/24/2031
260543-CX-9	DOW CHEMICAL CO			1,2	2.B FE	1,056,488	107.5780	1,027,365	955,000	1,042,570	0	(13,918)	0	0	3.625	1.373	MN	4,424	34,619	04/21/2021	05/15/2026
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	1,048,077	115.8100	1,042,293	900,000	1,034,096	0	(13,981)	0	0	4.725	2.287	MN	5,434	42,525	03/29/2021	11/15/2028
26441Y-BF-3	DUKE REALTY PARTNERSHIP LTD			1,2	2.A FE	1,042,709	94.7150	1,060,807	1,120,000	1,047,964	0	5,255	0	0	1.750	2.548	FA	8,167	10,344	03/29/2021	02/01/2031
26444H-AC-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,748,592	106.2800	1,700,474	1,600,000	1,730,534	0	(18,058)	0	0	3.200	1.431	JJ	23,609	25,600	04/21/2021	01/15/2027
26444H-AE-1	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	2,014,272	110.2120	1,983,820	1,800,000	1,993,408	0	(20,864)	0	0	3.800	1.975	JJ	31,540	34,200	04/07/2021	07/15/2028
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	601,939	96.7500	585,339	605,000	602,048	0	109	0	0	1.850	1.906	FA	4,415	0	08/03/2021	08/01/2031
268948-AA-4	EAGLE BANCORP INC				2.B FE	5,087,500	106.8850	5,344,265	5,000,000	5,031,729	0	(10,788)	0	0	5.750	5.490	MS	95,833	287,500	02/03/2016	09/01/2024
278642-AX-1	EBAY INC			1,2	2.A FE	294,617	98.1760	289,618	295,000	294,664	0	48	0	0	1.400	1.427	MN	585	2,065	05/03/2021	05/10/2026
278865-BE-9	ECOLAB INC			1,2	1.G FE	1,056,933	119.6860	1,053,237	880,000	1,043,208	0	(13,725)	0	0	4.800	2.247	MS	11,381	21,120	04/01/2021	03/24/2030
28368E-AE-6	KINDER MORGAN INC			1	2.B FE	1,054,553	140.3980	1,052,987	750,000	1,036,605	0	(17,947)	0	0	7.750	3.256	JJ	26,802	29,063	03/26/2021	01/15/2032
29250N-AR-6	ENBRIDGE INC		C	1,2	2.A FE	2,286,369	107.6690	2,228,750	2,070,000	2,265,452	0	(20,917)	0	0	3.700	1.819	JJ	35,317	38,295	05/24/2021	07/15/2027
29250N-AZ-8	ENBRIDGE INC		C	1,2	2.A FE	1,750,560	104.7670	1,760,089	1,680,000	1,744,846	0	(5,714)	0	0	3.125	2.564	MN	6,708	52,500	03/29/2021	11/15/2029
29278N-AQ-6	ENERGY TRANSFER LP			1,2	2.C FE	1,054,027	106.0000	1,081,200	1,020,000	1,051,531	0	(2,496)	0	0	3.750	3.313	MN	4,888	38,250	03/26/2021	05/15/2030
29364G-AP-8	ENTERGY CORP			1,2	2.B FE	1,049,607	98.3840	1,067,462	1,085,000	1,051,981	0	2,373	0	0	2.400	2.768	JD	1,157	20,253	03/26/2021	06/15/2031
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	1,747,847	105.9200	1,758,267	1,660,000	1,740,403	0	(7,444)	0	0	3.125	2.401	JJ	21,759	25,938	03/29/2021	07/31/2029
29444U-BH-8	EQUINIX INC			1,2	2.B FE	1,055,710	97.1640	1,078,524	1,110,000	1,059,625	0	3,915	0	0	2.150	2.750	JJ	11,004	11,933	03/29/2021	07/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29444U-BR-6	EQUINIX INC			1,2	2.B FE	2,694,083	98.1340	2,654,527	2,705,000	2,694,989	0	907	0	0	2.000	2.062	MN	6,913	26,749	05/24/2021	05/15/2028
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	1,025,584	99.2100	1,016,899	1,025,000	1,025,489	0	(95)	0	0	1.400	1.386	JJ	6,936	7,175	03/30/2021	07/07/2025
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.F FE	3,500,000	100.0600	3,502,093	3,500,000	3,500,000	0	0	0	0	0.439	0.444	JAJO	3,714	7,453	04/05/2021	04/06/2023
30231G-BJ-0	EXXON MOBIL CORP			1,2	1.D FE	2,110,099	107.5960	2,065,847	1,920,000	2,086,308	0	(23,792)	0	0	3.294	1.505	MS	17,919	31,622	03/30/2021	03/19/2027
30231G-BN-1	EXXON MOBIL CORP			1,2	1.D FE	1,055,402	103.3470	1,059,308	1,025,000	1,053,375	0	(2,026)	0	0	2.610	2.252	AO	5,648	13,376	04/26/2021	10/15/2030
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV			1,2	2.B FE	3,166,125	97.4360	3,117,942	3,200,000	3,170,915	0	4,790	0	0	1.150	1.375	MS	12,267	18,298	05/25/2021	03/01/2026
337738-AU-2	FISERV INC			1,2	2.B FE	2,616,946	107.5270	2,602,141	2,420,000	2,602,793	0	(14,153)	0	0	3.500	2.361	JJ	42,350	42,350	05/19/2021	07/01/2029
337738-BC-1	FISERV INC			1,2	2.B FE	1,046,178	101.3860	1,049,344	1,035,000	1,045,347	0	(831)	0	0	2.650	2.514	JD	2,286	27,428	03/29/2021	06/01/2030
337ESC-AB-3	FIRST ENERGY SOLUTIONS ESC				6. Z	506,230	93.2500	932,500	1,000,000	713,954	0	0	0	0	6.050	0.000	N/A	0	0	12/23/2009	08/15/2021
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	1,062,338	100.2930	1,068,123	1,065,000	1,062,548	0	210	0	0	2.550	2.580	JJ	13,579	13,579	04/01/2021	07/01/2030
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE			1,2	2.C FE	532,539	98.9080	529,158	535,000	532,804	0	265	0	0	1.875	1.963	JD	836	5,378	05/12/2021	12/01/2026
36166N-AJ-2	GE CAPITAL FUNDING LLC			1,2	2.A FE	2,661,818	114.0310	2,685,423	2,355,000	2,639,792	0	(22,026)	0	0	4.400	2.730	MN	13,240	84,480	05/19/2021	05/15/2030
36166N-AK-9	GE CAPITAL FUNDING LLC			1,2	2.A FE	1,036,044	117.7140	1,065,313	905,000	1,028,292	0	(7,752)	0	0	4.550	2.981	MN	5,262	41,178	03/29/2021	05/15/2032
361841-AL-3	GLP CAPITAL LP			1,2	2.C FE	1,046,110	113.4970	1,049,849	925,000	1,035,371	0	(10,740)	0	0	5.300	3.324	JJ	22,606	24,513	03/26/2021	01/15/2029
370334-CC-6	GENERAL MILLS INC				2.B FE	747,829	101.2010	743,830	735,000	744,322	0	(3,507)	0	0	1.132	0.437	JAJO	1,734	4,354	04/28/2021	10/17/2023
37045X-DE-3	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	1,050,808	96.8930	1,065,822	1,100,000	1,054,152	0	3,344	0	0	2.350	2.878	JJ	12,422	12,925	03/26/2021	01/08/2031
37045X-DK-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	4,276,694	98.4360	4,232,735	4,300,000	4,279,078	0	2,384	0	0	1.500	1.614	JD	3,763	32,250	06/21/2021	06/10/2026
37331N-AN-1	GEORGIA-PACIFIC LLC			1,2	1.G FE	1,159,013	96.7440	1,146,410	1,185,000	1,162,457	0	3,444	0	0	0.950	1.400	MN	1,438	11,132	04/21/2021	05/15/2026
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	12,740,167	107.6340	13,227,959	12,285,000	12,636,206	0	(64,264)	0	0	3.650	2.859	MS	149,468	388,451	05/19/2021	03/01/2026
378272-BD-9	GLENCORE FUNDING LLC			1,2	2.A FE	1,298,635	98.1200	1,275,561	1,300,000	1,298,815	0	180	0	0	1.625	1.647	AO	3,756	10,563	04/21/2021	04/27/2026
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	10,844,400	100.3010	10,030,100	10,000,000	10,014,703	0	(232,830)	0	0	5.750	3.358	JJ	250,764	575,000	04/05/2018	01/24/2022
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	6,306,247	111.0480	6,202,014	5,585,000	6,237,140	0	(69,107)	0	0	4.223	2.235	MN	39,309	206,294	05/17/2021	05/01/2029
38143Y-AC-7	GOLDMAN SACHS GROUP INC			1	2.B FE	1,053,160	136.3790	1,050,120	770,000	1,042,674	0	(10,486)	0	0	6.450	3.324	MN	8,278	49,665	04/13/2021	05/01/2036
404119-BX-6	HCA INC			1,2	2.C FE	1,749,518	110.3750	1,743,925	1,580,000	1,734,996	0	(14,522)	0	0	4.125	2.622	JD	2,897	65,175	03/30/2021	06/15/2029
404280-BT-5	HSBC HOLDINGS PLC		C	2,5	1.G FE	1,053,402	111.9330	1,040,980	930,000	1,042,139	0	(11,263)	0	0	4.583	2.548	JD	1,421	42,622	04/13/2021	06/19/2029
404280-BX-6	HSBC HOLDINGS PLC		C	2,5	1.G FE	700,333	107.8620	679,533	630,000	689,558	0	(10,775)	0	0	4.292	1.643	MS	8,187	13,520	04/21/2021	09/12/2026
404280-BZ-1	HSBC HOLDINGS PLC		C	2,5	1.G FE	3,550,667	104.9070	3,451,447	3,290,000	3,484,509	0	(66,158)	0	0	3.803	1.065	MS	38,231	62,559	03/26/2021	03/11/2025
404280-CL-1	HSBC HOLDINGS PLC		D	1,2,5	1.G FE	1,322,060	97.6690	1,298,994	1,330,000	1,322,416	0	357	0	0	2.013	2.101	MS	7,363	13,386	05/18/2021	09/22/2028
42250P-AB-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	1,748,477	103.7610	1,789,881	1,725,000	1,746,880	0	(1,597)	0	0	2.875	2.712	JJ	22,868	24,797	03/29/2021	01/15/2031
42809H-AG-2	HESS CORP			1,2	3.A FE	1,047,951	109.0000	1,051,850	965,000	1,037,793	0	(10,159)	0	0	4.300	2.678	AO	10,374	20,748	03/30/2021	04/01/2027
437076-CA-8	HOME DEPOT INC			1,2	1.F FE	2,741,245	104.3070	2,696,326	2,585,000	2,722,972	0	(18,273)	0	0	2.500	1.415	AO	13,643	52,500	05/19/2021	04/15/2027
446150-AW-4	HUNTINGTON BANCSHARES INC			2	2.A FE	825,000	95.7550	789,981	825,000	825,000	0	0	0	0	2.487	2.487	FA	7,694	0	08/09/2021	08/15/2036
44891A-BX-4	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	979,001	96.8720	954,184	985,000	979,439	0	438	0	0	2.000	2.094	JD	876	9,850	06/10/2021	06/15/2028
44891A-BY-2	HYUNDAI CAPITAL AMERICA			1	2.A FE	1,781,787	98.3220	1,755,051	1,785,000	1,782,096	0	309	0	0	1.000	1.061	MS	5,157	0	09/14/2021	09/17/2024
456837-AV-5	ING GROEP NV		C	2,5	1.G FE	1,050,546	99.2020	1,041,616	1,050,000	1,049,582	0	(964)	0	0	1.726	1.715	AO	4,531	9,062	03/29/2021	04/01/2027
456837-AX-1	ING GROEP NV		C	2	1.G FE	704,781	100.8930	706,251	700,000	704,151	0	(630)	0	0	1.059	0.931	JAJO	1,895	3,708	04/28/2021	04/01/2027
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	5,091,100	107.1390	5,356,965	5,000,000	5,049,745	0	(11,091)	0	0	3.450	3.191	FA	63,250	172,500	02/01/2018	02/19/2026
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES INC			1,2	2.B FE	2,863,779	97.7720	2,810,942	2,875,000	2,865,354	0	1,575	0	0	1.230	1.322	AO	8,841	17,681	06/03/2021	10/01/2025
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	1,048,524	116.1010	1,050,714	905,000	1,037,425	0	(11,099)	0	0	4.750	2.702	MS	10,866	21,494	03/29/2021	03/30/2030
46188B-AA-0	INVITATION HOMES OPERATING PARTNER			1,2	2.C FE	280,429	93.8480	267,467	285,000	280,594	0	166	0	0	2.000	2.179	FA	2,296	0	08/03/2021	08/15/2031
465685-AK-1	ITC HOLDINGS CORP			1,2	2.B FE	1,829,685	105.6610	1,801,513	1,705,000	1,817,778	0	(11,907)	0	0	3.250	1.631	JD	154	42,575	12/01/2021	06/30/2026
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	708,214	106.2550	690,658	650,000	699,851	0	(8,363)	0	0	3.300	1.324	AO	5,363	10,725	04/21/2021	04/01/2026
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	1,059,180	103.2680	1,063,655	1,030,000	1,057,074	0	(2,106)	0	0	2.956	2.604	MN	4,060	30,447	04/01/2021	05/13/2031
482480-AG-5	KLA CORP			1,2	2.A FE	1,749,268	113.0900	1,752,889	1,550,000	1,731,268	0	(18,000)	0	0	4.100	2.272	MS	18,712	31,775	03/29/2021	03/15/2029
49271V-AF-7	KEURIG DR PEPPER INC			1,2	2.B FE	1,943,574	113.9800	1,909,160	1,675,000	1,917,592	0	(25,982)	0	0	4.597	2.076	MN	7,700	65,507	05/21/2021	05/25/2028
49427R-AR-3	KILROY REALTY LP			1,2	2.B FE	499,785	97.0190	485,095	500,000	499,793	0	8	0	0	2.650	2.654	MN	3,092	0	09/30/2021	11/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501044-DE-8	KROGER CO			1,2	2.A FE	3,206,544	103.6560	3,125,228	3,015,000	3,182,207	0	(24,337)	0	0	2.650	1.384	AO	16,867	54,855	05/24/2021	10/15/2026
502431-AK-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	1,196,470	105.4090	1,159,498	1,100,000	1,171,761	0	(24,709)	0	0	3.950	0.889	MN	3,983	43,450	03/29/2021	05/28/2024
502431-AN-9	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	1,052,005	95.1460	1,065,640	1,120,000	1,056,689	0	4,684	0	0	1.800	2.503	JJ	9,296	12,880	03/29/2021	01/15/2031
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	1,057,520	98.3300	1,042,293	1,060,000	1,057,892	0	372	0	0	1.250	1.305	AO	3,313	6,625	04/27/2021	10/01/2025
50540R-AX-0	LABORATORY CORPORATION OF AMER			1,2	2.B FE	344,769	98.8630	341,077	345,000	344,796	0	27	0	0	1.550	1.564	JD	446	2,748	05/12/2021	06/01/2026
521865-AY-1	LEAR CORP			1,2	2.B FE	1,055,050	108.5720	1,042,290	960,000	1,044,646	0	(10,404)	0	0	3.800	2.081	MS	10,741	18,240	04/13/2021	09/15/2027
52532X-AD-7	LEIDOS INC			1,2	2.C FE	1,952,138	106.1250	1,899,638	1,790,000	1,928,155	0	(23,983)	0	0	3.625	1.222	MN	8,291	32,444	05/27/2021	05/15/2025
529537-AA-0	LXP INDUSTRIAL TRUST			1,2	2.B FE	887,846	95.9090	853,588	890,000	887,918	0	72	0	0	2.375	2.402	AO	7,105	0	08/16/2021	10/01/2031
53227J-AA-2	LIFE STORAGE LP			1,2	2.B FE	1,831,812	109.7520	1,793,353	1,634,000	1,814,787	0	(17,025)	0	0	3.875	1.824	JD	2,814	63,318	06/03/2021	12/15/2027
534187-BF-5	LINCOLN NATIONAL CORP			1,2	2.A FE	4,955,950	108.4340	5,421,700	5,000,000	4,973,501	0	4,834	0	0	3.625	3.744	MS	54,878	181,250	03/06/2018	12/12/2026
548661-DM-6	LOWE'S COMPANIES INC			1,2	2.A FE	1,541,891	104.0180	1,518,667	1,460,000	1,529,265	0	(12,626)	0	0	2.500	1.290	AO	7,706	36,500	03/25/2021	04/15/2026
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	699,937	102.0390	714,272	700,000	699,894	0	(43)	0	0	2.625	2.627	AO	4,594	9,239	03/29/2021	04/01/2031
55336V-AR-1	MPLX LP			1,2	2.B FE	821,526	108.6250	803,825	740,000	814,067	0	(7,459)	0	0	4.000	2.197	MS	8,716	14,800	05/06/2021	03/15/2028
55607P-AF-2	MACQUARIE GROUP LTD		C	2,5	1.G FE	1,500,000	97.8370	1,467,558	1,500,000	1,500,000	0	0	0	0	1.629	1.629	MS	6,652	6,109	06/15/2021	09/23/2027
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	13,287,010	108.3170	14,195,358	13,085,000	13,232,076	0	(28,188)	0	0	3.750	3.437	MS	145,843	470,344	04/13/2021	03/14/2026
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	1,057,822	113.9840	1,042,957	915,000	1,045,087	0	(12,736)	0	0	4.375	2.162	MS	11,787	20,016	04/01/2021	03/15/2029
574599-BS-4	MASCO CORP				2.B FE	1,866,893	96.5240	1,862,911	1,930,000	1,872,782	0	5,890	0	0	1.500	2.017	FA	10,937	12,947	06/03/2021	02/15/2028
57629W-DC-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	1,750,000	100.1710	1,752,991	1,750,000	1,750,000	0	0	0	0	0.410	0.416	JAJO	1,609	3,500	04/08/2021	04/12/2024
57636Q-AR-5	MASTERCARD INC			1,2	1.E FE	2,254,760	107.8800	2,195,358	2,035,000	2,232,217	0	(22,542)	0	0	3.300	1.316	MS	17,721	33,578	05/24/2021	03/26/2027
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	2,482,236	107.9620	2,412,946	2,235,000	2,449,395	0	(32,840)	0	0	3.700	1.133	JJ	34,686	41,348	05/21/2021	01/30/2026
58013M-FQ-2	MCDONALD'S CORP			1,2	2.A FE	1,752,307	110.5170	1,773,799	1,605,000	1,741,274	0	(11,033)	0	0	3.600	2.457	JJ	28,890	28,890	03/29/2021	07/01/2030
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA		D	1,2	1.G FE	1,012,911	107.6990	990,832	920,000	1,001,194	0	(11,716)	0	0	3.350	1.510	AO	7,705	15,410	03/30/2021	04/01/2027
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	2,053,812	107.7870	1,999,453	1,855,000	2,030,715	0	(23,097)	0	0	3.450	1.463	JD	2,311	63,998	05/25/2021	12/18/2026
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,062,262	106.8680	1,063,339	995,000	1,056,690	0	(5,572)	0	0	3.050	2.146	JD	1,180	30,348	04/01/2021	06/17/2029
59408T-AA-8	MICHAEL KORS (USA) INC			1,2	2.C FE	8,150,646	105.6250	8,555,625	8,100,000	8,122,576	0	(7,791)	0	0	4.500	4.388	MN	60,750	364,500	02/26/2018	11/01/2024
59523U-AS-6	MID-AMERICA APARTMENTS LP			1,2	2.A FE	2,153,964	95.0870	2,196,519	2,310,000	2,164,093	0	10,130	0	0	1.700	2.478	FA	14,835	19,635	04/13/2021	02/15/2031
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	670,344	108.1490	648,893	600,000	660,590	0	(9,754)	0	0	3.850	1.347	MS	7,700	11,550	04/21/2021	03/01/2026
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,137,624	110.6770	1,117,838	1,010,000	1,126,703	0	(10,920)	0	0	3.961	1.962	MS	13,224	20,003	05/18/2021	03/02/2028
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,056,723	109.3000	1,054,744	965,000	1,048,879	0	(7,844)	0	0	3.741	2.415	MS	11,432	18,050	04/01/2021	03/07/2029
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	2,671,636	99.1080	2,641,239	2,665,000	2,670,512	0	(1,124)	0	0	1.412	1.352	JJ	17,142	18,815	03/26/2021	07/17/2025
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC		C		1.G FE	2,621,151	106.5980	2,558,352	2,400,000	2,590,712	0	(30,439)	0	0	3.477	1.550	AO	18,312	71,279	05/19/2021	04/12/2026
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	1,164,409	101.3520	1,140,206	1,125,000	1,157,901	0	(6,508)	0	0	2.226	1.343	MN	2,504	25,043	04/21/2021	05/25/2026
617446-8V-4	MORGAN STANLEY			1,2,5	1.F FE	910,108	97.0630	897,836	925,000	911,310	0	1,202	0	0	0.985	1.291	JD	531	4,556	06/21/2021	12/10/2026
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	6,019,206	108.6590	5,938,203	5,465,000	5,962,549	0	(56,657)	0	0	3.772	2.162	JJ	89,900	103,070	05/13/2021	01/24/2029
61761J-ZN-2	MORGAN STANLEY				2.A FE	1,053,987	109.7640	1,042,754	950,000	1,041,935	0	(12,052)	0	0	3.950	2.018	AO	7,088	37,525	04/01/2021	04/23/2027
61772B-AB-9	MORGAN STANLEY			1,2,5	1.F FE	1,240,000	98.8420	1,225,643	1,240,000	1,240,000	0	0	0	0	1.593	1.593	MN	3,128	10,535	04/19/2021	05/04/2027
620076-BU-2	MOTOROLA SOLUTIONS INC			1,2	2.C FE	655,000	99.9170	654,455	655,000	655,000	0	0	0	0	2.750	2.750	MN	1,851	9,006	05/10/2021	05/24/2031
62928C-AA-0	NGPL PIPECO LLC			1,2	2.C FE	194,854	101.5370	197,996	195,000	194,872	0	18	0	0	3.250	3.258	JJ	3,996	0	05/03/2021	07/15/2031
63859U-BH-5	NATIONWIDE BUILDING SOCIETY		C		1.E FE	886,760	97.9900	872,108	890,000	886,898	0	137	0	0	1.500	1.576	AO	2,893	0	10/05/2021	10/13/2026
64952W-DQ-3	NEW YORK LIFE GLOBAL FUNDING				1.A FE	891,333	98.5720	887,144	900,000	892,878	0	1,545	0	0	0.950	1.183	JD	166	8,550	03/22/2021	06/24/2025
651639-AY-2	NEWMONT CORPORATION			1,2	2.A FE	1,052,914	98.5210	1,064,024	1,080,000	1,054,832	0	1,919	0	0	2.250	2.549	AO	6,075	24,300	03/29/2021	10/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	404,761	99.0210	401,036	405,000	404,780	0	19	0	0	1.900	1.909	JD	342	3,997	06/02/2021	06/15/2028
65364U-AL-0	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	882,157	110.1420	859,108	780,000	872,784	0	(9,373)	0	0	4.278	2.350	JD	1,483	33,368	03/31/2021	12/15/2028
654106-AJ-2	NIKE INC			1,2	1.E FE	2,125,992	105.8700	2,080,344	1,965,000	2,109,527	0	(16,465)	0	0	2.750	1.248	MS	14,110	27,019	05/25/2021	03/27/2027
65473P-AL-9	NISOURCE INC			1,2	2.B FE	1,052,111	93.4100	1,060,200	1,135,000	1,057,647	0	5,536	0	0	1.700	2.542	FA	7,289	9,648	03/31/2021	02/15/2031
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,266,521	106.8350	1,255,316	1,175,000	1,256,847	0	(9,673)	0	0	3.250	1.971	JJ	17,609	19,094	04/06/2021	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
666807-BS-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,752,864	115.2610	1,751,972	1,520,000	1,734,957	0	(17,907)	0	0	4.400	2.460	MN	11,147	66,880	03/29/2021	05/01/2030
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.A FE	499,540	98.9620	494,809	500,000	499,576	0	36	0	0	1.700	1.714	JD	708	4,250	05/24/2021	06/01/2028
67066G-AM-6	NVIDIA CORP			1,2	1.G FE	2,267,788	98.7080	2,245,607	2,275,000	2,268,320	0	532	0	0	1.550	1.598	JD	1,567	17,533	06/14/2021	06/15/2028
67103H-AE-7	O'REILLY AUTOMOTIVE INC			1,2	2.A FE	1,133,253	107.2590	1,110,128	1,035,000	1,118,146	0	(15,106)	0	0	3.550	1.451	MS	10,819	18,371	03/31/2021	03/15/2026
681919-BD-7	OMNICOM GROUP INC			1,2	2.A FE	1,195,565	100.8990	1,205,745	1,195,000	1,195,512	0	(53)	0	0	2.600	2.595	FA	12,946	7,595	05/05/2021	08/01/2031
68217F-AA-0	OMNICOM GROUP INC			1,2	2.A FE	4,987,443	107.3030	5,472,458	5,100,000	5,036,177	0	13,429	0	0	3.600	3.920	AO	38,760	183,600	03/06/2018	04/15/2026
68389X-BR-5	ORACLE CORP			1,2	2.A FE	10,032,100	101.7790	10,177,850	10,000,000	10,007,264	0	(6,708)	0	0	2.625	2.555	FA	99,167	262,500	01/05/2018	02/15/2023
68389X-BU-8	ORACLE CORP			1,2	2.A FE	837,700	103.0550	814,136	790,000	832,760	0	(4,941)	0	0	2.800	1.684	AO	5,530	11,060	05/18/2021	04/01/2027
68389X-CC-7	ORACLE CORP			1,2	2.A FE	3,373,243	99.0490	3,313,176	3,345,000	3,369,157	0	(4,086)	0	0	1.650	1.470	MS	14,718	27,750	05/04/2021	03/25/2026
68389X-CE-3	ORACLE CORP			1,2	2.A FE	1,748,294	100.2620	1,724,498	1,720,000	1,746,362	0	(1,932)	0	0	2.875	2.682	MS	13,187	24,862	03/29/2021	03/25/2031
68902V-AJ-6	OTIS WORLDWIDE CORP			1,2	2.B FE	1,974,025	101.8910	1,946,122	1,910,000	1,966,973	0	(7,053)	0	0	2.293	1.679	AO	10,462	33,650	05/26/2021	04/05/2027
69121K-AF-1	OWL ROCK CAPITAL CORP			1,2	2.C FE	1,985,740	97.7340	1,954,688	2,000,000	1,987,285	0	1,545	0	0	2.625	2.761	JJ	24,208	11,521	04/19/2021	01/15/2027
693475-AT-2	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	1,125,966	107.3910	1,111,498	1,035,000	1,115,420	0	(10,546)	0	0	3.150	1.614	MN	3,804	32,603	04/07/2021	05/19/2027
693506-BU-0	PPG INDUSTRIES INC			1,2	1.G FE	1,161,564	97.7780	1,143,998	1,170,000	1,162,731	0	1,167	0	0	1.200	1.353	MS	4,134	7,449	04/21/2021	03/15/2026
69352P-AQ-6	PPL CAPITAL FUNDING INC			1,2	2.A FE	2,001,968	112.8920	1,998,183	1,770,000	1,985,432	0	(16,536)	0	0	4.125	2.447	AO	15,414	56,513	05/26/2021	04/15/2030
694308-JW-8	PACIFIC GAS AND ELECTRIC CO			1,2	2.C FE	189,067	100.5550	191,054	190,000	189,138	0	71	0	0	3.000	3.078	JD	253	3,040	06/01/2021	06/15/2028
6944PL-2E-8	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	3,498,145	99.5040	3,482,640	3,500,000	3,498,403	0	258	0	0	1.375	1.386	AO	10,293	24,063	04/07/2021	04/14/2026
70450Y-AH-6	PAYPAL HOLDINGS INC			1,2	1.G FE	1,734,075	101.2300	1,771,518	1,750,000	1,735,279	0	1,204	0	0	2.300	2.411	JD	3,354	40,250	03/29/2021	06/01/2030
70462G-AB-4	PEACEHEALTH			1,2	1.F FE	3,473,322	99.2600	3,424,477	3,450,000	3,469,637	0	(3,685)	0	0	1.375	1.214	MN	6,061	47,438	04/16/2021	11/15/2025
709599-BM-5	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,284,730	98.9260	1,271,195	1,285,000	1,284,785	0	55	0	0	1.700	1.704	JD	971	14,685	04/06/2021	06/15/2026
717081-DH-3	PFIZER INC			1	1.F FE	10,212,500	103.2870	10,328,710	10,000,000	10,059,816	0	(39,892)	0	0	3.000	2.578	JD	13,333	300,000	01/08/2018	06/15/2023
71951Q-AB-8	PHYSICIANS REALTY LP			1,2	2.B FE	1,824,719	109.4940	1,812,124	1,655,000	1,821,354	0	(3,365)	0	0	3.950	2.097	JJ	30,144	0	11/10/2021	01/15/2028
723787-AT-4	PIONEER NATURAL RESOURCES CO			1,2	2.B FE	1,053,285	97.0940	1,034,047	1,065,000	1,054,951	0	1,666	0	0	1.125	1.366	JJ	5,525	5,525	04/21/2021	01/15/2026
74256L-EM-7	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	3,500,000	100.0150	3,500,529	3,500,000	3,500,000	0	0	0	0	0.499	0.506	JAJO	3,930	8,624	04/05/2021	04/12/2024
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	1,059,442	100.3850	1,059,060	1,055,000	1,059,111	0	(331)	0	0	2.250	2.197	AO	5,011	11,869	04/13/2021	04/15/2030
74456Q-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,399,840	105.3760	1,354,083	1,285,000	1,387,506	0	(12,334)	0	0	3.000	1.381	MN	4,926	38,550	05/07/2021	05/15/2027
747525-AE-3	QUALCOMM INC			1	1.F FE	3,916,672	100.9730	4,038,900	4,000,000	3,994,713	0	13,483	0	0	3.000	3.350	MN	13,667	120,000	09/09/2015	05/20/2022
747525-AS-2	QUALCOMM INC				1.F FE	1,051,627	100.6150	1,046,396	1,040,000	1,047,158	0	(4,469)	0	0	0.859	0.232	JAJO	1,588	4,664	04/28/2021	01/30/2023
74834L-AV-2	QUEST DIAGNOSTICS INC			1,2	2.B FE	6,289,158	105.6740	6,387,987	6,045,000	6,134,258	0	(42,324)	0	0	4.250	3.480	AO	64,228	256,913	02/26/2018	04/01/2024
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	976,651	107.7680	953,745	885,000	966,915	0	(9,736)	0	0	3.500	1.551	MS	9,120	15,488	05/19/2021	03/15/2027
756109-AZ-7	REALTY INCOME CORP			1,2	1.G FE	1,163,225	96.0320	1,147,579	1,195,000	1,167,605	0	4,380	0	0	0.750	1.313	MS	2,639	4,481	04/21/2021	03/15/2026
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	916,087	103.3430	893,920	865,000	903,819	0	(12,268)	0	0	2.750	0.792	JD	330	23,788	03/31/2021	06/26/2024
75884R-AV-5	REGENCY CENTERS LP			1,2	2.A FE	1,044,556	107.8910	1,032,514	957,000	1,033,740	0	(10,816)	0	0	3.600	1.858	FA	14,355	17,226	04/08/2021	02/01/2027
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.B FE	1,054,333	104.2900	1,022,046	980,000	1,044,261	0	(10,072)	0	0	2.900	1.309	JJ	14,210	14,210	04/21/2021	07/01/2026
771196-BW-1	ROCHE HOLDINGS INC			1,2	1.C FE	2,120,000	100.6400	2,133,568	2,120,000	2,120,000	0	0	0	0	1.930	1.930	JD	2,046	0	12/06/2021	12/13/2028
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.F FE	244,463	97.0110	237,677	245,000	244,482	0	18	0	0	1.750	1.774	FA	1,596	0	08/03/2021	08/15/2031
776743-AF-3	ROPER TECHNOLOGIES INC			1,2	2.A FE	929,287	112.2310	914,681	815,000	920,187	0	(9,100)	0	0	4.200	2.054	MS	10,079	17,115	05/24/2021	09/15/2028
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	1,048,900	93.6430	1,058,165	1,130,000	1,054,382	0	5,482	0	0	1.750	2.578	FA	7,471	9,888	03/29/2021	02/15/2031
776743-AM-8	ROPER TECHNOLOGIES INC			1,2	2.B FE	1,311,806	97.6980	1,299,381	1,330,000	1,314,822	0	3,016	0	0	1.000	1.317	MS	3,916	6,650	03/26/2021	09/15/2025
78008S-LL-8	ROYAL BANK OF CANADA		C	2	1.D FE	5,000,000	100.2760	5,013,800	5,000,000	5,000,000	0	0	0	0	2.500	3.839	JD	1,389	125,000	12/06/2012	12/27/2027
78200J-AA-0	RUSH SYSTEM FOR HEALTH			1,2	1.E FE	3,393,870	111.6400	3,349,200	3,000,000	3,363,566	0	(30,304)	0	0	3.922	2.187	MN	15,034	117,660	04/19/2021	11/15/2029
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	2,041,446	105.1740	1,987,790	1,890,000	2,008,429	0	(33,016)	0	0	3.650	0.677	MS	19,737	34,493	05/25/2021	03/18/2024
78409V-AD-6	S&P GLOBAL INC			1,2	1.G FE	4,726,980	108.2900	4,873,032	4,500,000	4,608,378	0	(31,586)	0	0	4.000	3.204	JD	8,000	180,000	01/23/2018	06/15/2025
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	1.G FE	499,970	99.2950	496,473	500,000	499,972	0	2	0	0	2.300	2.301	JD	511	5,750	06/08/2021	06/15/2028
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	1.G FE	1,236,937	98.8120	1,225,266	1,240,000	1,237,063	0	126	0	0	1.900	1.952	AO	4,974	0	10/07/2021	10/15/2026
78486Q-AH-4	SVB FINANCIAL GROUP			1,2	2.B FE	1,078,736	99.7690	1,077,504	1,080,000	1,078,844	0	108	0	0	2.100	2.118	MN	2,898	11,466	05/06/2021	05/15/2028
78486Q-AL-5	SVB FINANCIAL GROUP			1,2	2.B FE	529,343	99.7400	528,621	530,000	529,365	0	23	0	0	1.800	1.826	AO	1,670	0	10/25/2021	10/28/2026
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	3,557,085	112.4500	3,491,573	3,105,000	3,531,123	0	(25,962)	0	0	5.000	1.932	MS	45,713	22,875	11/05/2021	03/15/2027
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	1,424,191	103.4240	1,380,710	1,335,000	1,413,968	0	(10,223)	0	0	2.500	1.030	MN	4,265	16,688	06/11/2021	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
808513-BR-5	CHARLES SCHWAB CORP			1,2	1.F FE	898,204	98.5200	881,753	895,000	897,842	0	(362)	0	0	1.150	1.074	MN	1,372	5,146	06/07/2021	05/13/2026
816851-BG-3	SEMPRA ENERGY			1,2	2.B FE	1,043,672	106.4620	1,032,679	970,000	1,035,819	0	(7,852)	0	0	3.400	2.156	FA	13,742	16,490	03/29/2021	02/01/2028
81762P-AE-2	SERVICENOW INC			1,2	2.A FE	1,055,496	92.7750	1,076,184	1,160,000	1,062,883	0	7,387	0	0	1.400	2.480	MS	5,413	8,120	04/01/2021	09/01/2030
817826-AE-0	7-ELEVEN INC			1,2	2.B FE	1,049,541	94.5620	1,059,091	1,120,000	1,054,323	0	4,783	0	0	1.800	2.525	FA	7,896	10,080	03/29/2021	02/10/2031
824348-AW-6	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,123,225	108.2370	1,114,839	1,030,000	1,111,942	0	(11,283)	0	0	3.450	1.829	JD	2,961	35,535	03/29/2021	06/01/2027
824348-BF-2	SHERWIN-WILLIAMS CO			1,2	2.B FE	10,270,726	108.7490	10,874,900	10,000,000	10,142,754	0	(34,519)	0	0	3.950	3.545	JJ	182,139	395,000	02/02/2018	01/15/2026
824348-BL-9	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,053,308	99.9610	1,069,584	1,070,000	1,054,560	0	1,252	0	0	2.300	2.492	MN	3,145	24,610	03/29/2021	05/15/2030
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	1,759,302	98.3350	1,760,204	1,790,000	1,759,865	0	563	0	0	1.200	1.617	MS	6,563	0	12/01/2021	03/11/2026
842400-GV-9	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	1,160,617	97.9510	1,146,030	1,170,000	1,161,910	0	1,293	0	0	1.200	1.375	FA	5,850	7,020	04/27/2021	02/01/2026
842400-HD-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	323,807	99.5110	323,409	325,000	323,864	0	57	0	0	2.500	2.542	JD	677	3,769	06/09/2021	06/01/2031
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	1,583,293	93.3760	1,573,384	1,685,000	1,589,761	0	6,467	0	0	1.750	2.451	JJ	13,597	14,744	04/21/2021	01/15/2031
84346L-AC-4	SOUTHERN NATURAL GAS COMPANY LLC			1,2	2.A FE	3,499,440	99.3590	3,477,572	3,500,000	3,499,629	0	189	0	0	0.625	0.633	AO	3,828	10,877	04/22/2021	04/28/2023
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	1,750,654	101.8200	1,776,754	1,745,000	1,750,273	0	(381)	0	0	2.550	2.511	MN	5,686	44,498	03/29/2021	11/15/2030
857477-AW-3	STATE STREET CORP				1.F FE	720,880	105.1270	704,350	670,000	715,218	0	(5,662)	0	0	2.650	1.069	MN	2,071	8,878	06/07/2021	05/19/2026
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	2,143,196	107.8550	2,092,391	1,940,000	2,113,841	0	(29,355)	0	0	3.784	1.563	MS	22,839	36,705	04/06/2021	03/09/2026
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	1,054,778	113.1130	1,046,294	925,000	1,042,979	0	(11,798)	0	0	4.306	2.268	AO	8,298	39,831	04/01/2021	10/16/2028
86787E-AY-3	TRUIST BANK			2,5	1.F FE	1,508,559	104.2480	1,469,895	1,410,000	1,477,675	0	(30,884)	0	0	3.689	0.644	FA	21,528	26,007	04/06/2021	08/02/2024
86944B-AF-0	SUTTER HEALTH			1,2	1.F FE	3,464,628	99.1880	3,421,989	3,450,000	3,462,188	0	(2,440)	0	0	1.321	1.214	FA	17,217	22,787	04/16/2021	08/15/2025
87165B-AM-5	SYNCHRONY FINANCIAL			1,2	2.C FE	1,040,045	107.5200	1,032,195	960,000	1,031,568	0	(8,477)	0	0	3.950	2.530	JD	3,160	37,920	04/07/2021	12/01/2027
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	1,170,664	103.3070	1,162,205	1,125,000	1,164,119	0	(6,545)	0	0	2.250	1.441	MS	7,453	12,656	03/22/2021	09/15/2026
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	3,050,680	108.1680	3,012,482	2,785,000	3,019,896	0	(30,784)	0	0	3.750	2.008	AO	22,048	86,250	05/19/2021	04/15/2027
87264A-CB-9	T-MOBILE USA INC			1,2	2.C FE	1,757,090	99.2060	1,780,742	1,795,000	1,759,677	0	2,588	0	0	2.550	2.796	FA	17,292	22,886	03/26/2021	02/15/2031
883203-BV-2	TEXTRON INC			1,2	2.B FE	5,045,350	106.9220	5,346,095	5,000,000	5,021,399	0	(6,763)	0	0	3.875	3.720	MS	64,583	193,750	04/03/2018	03/01/2025
88579Y-BE-0	3M CO				1.E FE	1,056,288	100.0080	1,050,084	1,050,000	1,054,786	0	(1,503)	0	0	0.456	0.247	FMAN	625	3,650	04/29/2021	02/14/2024
89114Q-CH-9	TORONTO-DOMINION BANK		C	1	1.E FE	1,721,462	98.9550	1,702,023	1,720,000	1,721,210	0	(252)	0	0	1.150	1.129	JD	1,044	19,780	03/30/2021	06/12/2025
89152U-AH-5	TOTALENERGIES CAPITAL SA		C	1	1.E FE	1,054,406	111.6250	1,038,113	930,000	1,043,813	0	(10,593)	0	0	3.883	1.946	AO	8,025	18,056	04/26/2021	10/11/2028
89236T-JF-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,749,423	100.0650	1,751,138	1,750,000	1,749,478	0	56	0	0	1.900	1.905	AO	7,851	16,348	04/06/2021	04/06/2028
902613-AA-6	UBS GROUP AG		C	2,5	1.G FE	1,052,620	104.5060	1,045,055	1,000,000	1,048,413	0	(4,207)	0	0	3.126	2.426	FA	11,983	15,630	04/01/2021	08/13/2030
90265E-AL-4	UDR INC			1,2	2.A FE	1,907,859	103.9190	1,844,569	1,775,000	1,892,748	0	(15,111)	0	0	2.950	1.395	MS	17,454	26,181	05/27/2021	09/01/2026
90265E-AT-7	UDR INC			1,2	2.A FE	694,996	95.2080	709,302	745,000	697,851	0	2,855	0	0	2.100	2.795	FA	6,519	7,823	03/29/2021	08/01/2032
90351D-AB-3	UBS GROUP AG		C		1.G FE	894,080	108.0430	864,346	800,000	878,604	0	(15,476)	0	0	4.125	1.409	MS	8,892	16,500	03/26/2021	09/24/2025
90351D-AF-4	UBS GROUP AG		D		1.G FE	865,649	109.0590	839,751	770,000	854,774	0	(10,875)	0	0	4.125	1.465	AO	6,705	15,881	06/03/2021	04/15/2026
907818-FH-6	UNION PACIFIC CORP			1,2	2.A FE	1,744,664	102.2010	1,773,189	1,735,000	1,743,921	0	(743)	0	0	2.400	2.328	FA	16,887	20,820	03/29/2021	02/05/2030
91159H-HN-3	US BANCORP			2	1.F FE	1,198,391	103.5720	1,180,720	1,140,000	1,190,462	0	(7,929)	0	0	2.375	1.352	JJ	11,958	13,538	04/07/2021	07/22/2026
913017-DD-8	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,616,417	108.2910	1,570,214	1,450,000	1,587,172	0	(29,244)	0	0	3.950	1.152	FA	21,478	28,638	03/25/2021	08/16/2025
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	3,043,537	108.8470	2,982,405	2,740,000	3,015,971	0	(27,566)	0	0	3.450	1.374	JJ	43,589	47,265	06/21/2021	01/15/2027
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2.A FE	1,750,044	117.3650	1,766,342	1,505,000	1,737,586	0	(12,458)	0	0	4.500	2.921	FA	26,526	33,863	03/29/2021	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	1,234,534	113.3700	1,218,730	1,075,000	1,221,921	0	(12,614)	0	0	4.329	2.134	MS	12,927	23,268	05/17/2021	09/21/2028
92343V-GG-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	3,483,028	99.5010	3,462,645	3,480,000	3,482,589	0	(438)	0	0	1.450	1.431	MS	14,157	24,950	04/05/2021	03/20/2026
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,618,815	105.0320	1,575,486	1,500,000	1,603,853	0	(14,962)	0	0	2.950	1.397	MN	5,654	44,250	04/21/2021	11/15/2026
928563-AH-8	VMWARE INC			1,2	2.C FE	919,558	99.4990	915,390	920,000	919,618	0	60	0	0	1.000	1.016	FA	3,808	0	07/20/2021	08/15/2024
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	1,746,624	109.2490	1,747,981	1,600,000	1,735,822	0	(10,802)	0	0	3.750	2.614	MN	8,000	60,000	03/29/2021	05/13/2030
92936U-AE-9	WP CAREY INC			1,2	2.B FE	1,029,092	109.2960	994,597	910,000	1,016,343	0	(12,749)	0	0	4.250	1.550	AO	9,669	19,338	06/08/2021	10/01/2026
92940P-AE-4	WRKCO INC			1,2	2.B FE	2,124,570	109.6340	2,083,046	1,900,000	2,104,163	0	(20,407)	0	0	3.900	2.037	JD	6,175	74,100	05/24/2021	06/01/2028
94106L-BE-8	WASTE MANAGEMENT INC			1,2	2.A FE	863,794	106.6750	842,735	790,000	856,991	0	(6,803)	0	0	3.150	1.568	MN	3,180	12,443	05/24/2021	11/15/2027
94106L-BN-8	WASTE MANAGEMENT INC			1,2	2.A FE	1,170,249	94.9170	1,172,222	1,235,000	1,176,858	0	6,609	0	0	1.150	1.960	MS	4,182	7,101	03/29/2021	03/15/2028
94106L-BP-3	WASTE MANAGEMENT INC			1,2	2.A FE	1,747,867	94.0980	1,787,858	1,900,000	1,758,178	0	10,311	0	0	1.500	2.409	MS	8,392	14,250	03/29/2021	03/15/2031
94106L-BQ-1	WASTE MANAGEMENT INC			1,2	2.A FE	174,986	99.4520	174,041	175,000	174,988	0	2	0	0	2.000	2.001	JD	292	1,935	04/28/2021	06/01/2029
94974B-FY-1	WELLS FARGO & CO				2.B FE	693,055	108.5530	673,030	620,000	683,547	0	(9,507)	0	0	4.100	1.684	JD	1,977	25,420	04/21/2021	06/03/2026
94974B-GH-7	WELLS FARGO & CO				2.A FE	4,696,164	104.3250	4,590,318	4,400,000	4,639,876	0	(56,288)	0	0	3.000	1.221	FA	48,400	66,000	03/26/2021	02/19/2025
94974B-GL-8	WELLS FARGO & CO				2.B FE	1,055,243	111.3810	1,035,847	930,000	1,041,390	0	(13,853)	0	0	4.300	2.011	JJ	17,662	19,995	04/01/2021	07/22/2027

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95000U-2S-1	WELLS FARGO & CO			1,2,5	1.E FE	1,501,809	101.5170	1,471,995	1,450,000	1,496,771	0	(5,037)	0	0	2.393	1.766	JD	2,795	34,699	05/18/2021	06/02/2028
95040Q-AN-4	WELLTOWER INC			1,2	2.A FE	344,017	98.4920	339,799	345,000	344,080	0	63	0	0	2.050	2.091	JJ	3,595	0	06/23/2021	01/15/2029
958102-AQ-8	WESTERN DIGITAL CORP			1,2	2.C FE	84,844	101.1150	85,948	85,000	84,844	0	0	0	0	2.850	2.879	FA	141	0	12/07/2021	02/01/2029
960413-AY-8	WESTLAKE CHEMICAL CORP			1,2	2.B FE	524,134	96.3490	515,467	535,000	524,280	0	146	0	0	2.875	3.011	FA	5,640	0	08/05/2021	08/15/2041
961214-EW-9	WESTPAC BANKING CORP		C		1.D FE	1,420,000	99.1830	1,408,394	1,420,000	1,420,000	0	0	0	0	1.953	1.953	MN	3,313	0	11/08/2021	11/20/2028
963320-AY-2	WHIRLPOOL CORP			1,2	2.B FE	349,377	99.9900	349,965	350,000	349,417	0	40	0	0	2.400	2.420	MN	1,073	4,573	04/26/2021	05/15/2031
96949L-AB-1	WILLIAMS COMPANIES INC			1,2	2.B FE	1,051,821	107.8750	1,024,813	950,000	1,035,190	0	(16,631)	0	0	4.000	1.333	MS	11,189	19,000	04/21/2021	09/15/2025
98978V-AN-3	ZOETIS INC			1,2	2.A FE	2,024,071	111.2500	2,008,057	1,805,000	2,004,214	0	(19,857)	0	0	3.900	2.047	FA	25,616	35,198	05/25/2021	08/20/2028
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						671,039,079	XXX	671,814,457	643,884,000	665,689,120	0	(3,546,964)	0	0	XXX	XXX	XXX	5,352,646	15,067,369	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
03463W-AA-1	AOMT 2019-2 A1 - CMO/RMBS			4	1.A FE	26,312	100.3560	27,153	27,057	27,057	0	734	0	0	3.628	0.000	MON	82	982	04/01/2020	03/25/2049
03464R-AA-1	AOMT 2020-1 A1 - RMBS			4	1.A Z	547,710	99.8550	541,839	542,623	551,626	0	3,915	0	0	2.466	2.315	MON	1,115	8,921	04/15/2021	12/26/2059
03464R-AB-9	AOMT 2020-1 A2 - RMBS			4	1.C Z	534,942	99.9480	534,748	535,026	535,976	0	938	0	0	2.672	2.654	MON	1,191	14,296	06/24/2020	12/26/2059
03464V-AA-2	AOMT 196 A1 - CMO/RMBS			4	1.A FE	391,070	100.0920	388,334	387,978	387,978	0	(3,092)	0	0	2.620	2.620	MON	847	7,624	03/26/2021	11/25/2059
03465L-AA-3	AOMT 2020-3 A1 - CMO/RMBS			4	1.A FE	559,976	100.2310	561,140	559,847	559,959	0	(12)	0	0	1.691	1.687	MON	789	9,467	06/26/2020	04/27/2065
04285C-AB-7	ARRW 201 A2 - CMO/RMBS			4	1.C FE	999,949	100.7140	1,007,140	1,000,000	999,795	0	(56)	0	0	2.927	2.929	MON	2,439	29,270	06/24/2020	03/25/2055
20048J-AA-8	COMM 18HOME A - CMBS/CMO			4	1.A FE	770,000	109.1660	764,162	700,000	764,470	0	(5,530)	0	0	3.815	2.275	MON	2,225	13,575	06/03/2021	04/12/2033
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS			4	1.A FE	94,262	100.9080	93,684	92,841	93,817	0	(446)	0	0	3.000	1.006	MON	232	1,857	04/05/2021	07/25/2056
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS			4	1.A FE	471,494	100.6520	466,766	463,741	471,370	0	(124)	0	0	2.500	2.276	MON	966	6,763	05/24/2021	11/27/2051
46650H-AC-2	JPMMT 2019-1 A3 - CMO/RMBS			4	1.A FE	102,190	100.6640	101,224	100,556	103,017	0	827	0	0	4.000	3.019	MON	335	2,643	04/16/2021	05/25/2049
46650P-AC-4	JPMMT 2019-LTV1 A3 - CMO/RMBS			4	1.A FE	19,477	100.1600	19,357	19,326	19,441	0	(35)	0	0	4.000	1.120	MON	64	502	04/19/2021	06/25/2049
55283F-AA-6	MFRA 21NQM1 A1 - RMBS			4	1.A FE	453,943	99.4300	451,355	453,944	453,940	0	(4)	0	0	1.153	1.150	MON	436	3,925	04/09/2021	04/25/2065
64830U-AA-3	NRZT 20NQM2 A1 - CMO/RMBS			4	1.A FE	557,798	99.9920	557,753	557,798	557,782	0	(11)	0	0	1.650	1.646	MON	767	9,205	06/19/2020	05/25/2060
92538F-AA-2	VERUS 212 A1 - CMO/RMBS			4	1.A FE	517,072	99.4690	514,334	517,081	517,170	0	98	0	0	1.031	1.027	MON	444	3,554	04/13/2021	02/25/2066
92837K-AB-7	VISIO 201 A2 - RMBS			4	1.C FE	1,399,991	99.3270	1,390,578	1,400,000	1,399,936	0	(43)	0	0	2.504	2.497	MON	2,921	35,056	07/24/2020	08/25/2055
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,446,186	XXX	7,419,565	7,357,816	7,443,332	0	(2,839)	0	0	XXX	XXX	XXX	14,855	147,639	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00179D-AA-4	AMSR 21SFR1 A - CMBS			4	1.A FE	1,239,965	98.7060	1,223,954	1,240,000	1,239,968	0	3	0	0	1.953	1.940	MON	2,018	13,050	05/06/2021	06/26/2028
05490R-AA-4	BAMLL 2015-ASTR A - CMBS			4	1.A Z	1,202,702	108.4240	1,203,506	1,110,000	1,183,126	0	(12,410)	0	0	3.819	2.529	MON	3,533	42,391	05/27/2020	07/16/2037
05547H-AC-5	BBCMS 2015-SRCH A2 - CMBS			4	1.A FE	898,748	110.5930	902,439	816,000	880,828	0	(10,591)	0	0	4.197	2.675	MON	2,378	34,248	04/16/2020	08/10/2035
05548W-AA-5	BBCMS 2018-TALL A - CMBS			2	1.A FE	1,744,531	98.8750	1,730,313	1,750,000	1,748,820	0	4,289	0	0	0.832	1.168	MON	688	10,915	04/07/2021	03/16/2037
05601P-AA-4	BSST 21SSCP A - CMBS			4	1.A FE	1,750,000	99.8790	1,747,881	1,750,000	1,750,000	0	0	0	0	0.860	0.862	MON	710	9,996	04/08/2021	05/15/2036
05606G-AA-9	BX 21VIEW A - CMBS			4	1.A FE	700,000	99.9140	699,398	700,000	700,000	0	0	0	0	1.353	1.370	MON	447	4,867	06/04/2021	06/15/2023
05607Q-AA-6	BX 2020-BXLP A - CMBS			4	1.A FE	1,253,344	99.9410	1,251,823	1,252,562	1,253,148	0	(196)	0	0	0.910	0.863	MON	538	8,557	03/26/2021	12/15/2036
05608K-AA-8	BX 21VINO A - CMBS			4	1.A FE	668,424	99.5760	667,159	670,000	668,966	0	542	0	0	0.762	0.870	MON	241	2,787	05/03/2021	05/17/2038
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS			4	1.A FE	1,029,180	103.2130	1,032,130	1,000,000	1,026,692	0	(2,488)	0	0	2.600	2.200	MON	2,167	17,333	04/06/2021	10/18/2052
12434C-AA-2	BX 21SDMF A - CMBS			4	1.A FE	648,041	98.8310	642,402	650,000	648,298	0	257	0	0	0.673	0.828	MON	194	954	09/17/2021	09/15/2023
12477B-AE-4	CAMB 21CX2 B - CMBS			4	1.D FE	712,287	101.6910	711,837	700,000	712,237	0	(50)	0	0	2.771	2.675	MON	1,616	1,617	10/22/2021	11/12/2031
12531W-BB-7	CFCRE 2016-C3 A3 - CMBS			4	1.A FE	646,830	107.5850	650,889	605,000	635,077	0	(7,075)	0	0	3.865	2.578	MON	1,949	23,383	04/16/2020	01/10/2048
12532B-AD-9	CFCRE 2016-C7 A3 - CMBS			4	1.A FE	796,425	108.4670	802,656	740,000	782,783	0	(8,242)	0	0	3.839	2.572	MON	2,367	28,405	04/28/2020	12/11/2054
12592T-AA-3	COMM 2015-3BP A - CMBS			4	1.A FE	963,427	104.0040	977,638	940,000	955,070	0	(5,571)	0	0	3.178	2.628	MON	2,489	29,873	03/30/2020	02/12/2035
12593G-AF-9	COMM 2015-PC1 A5 - CMBS			4	1.A FE	878,496	106.5730	897,937	842,556	866,346	0	(7,190)	0	0	3.902	2.977	MON	2,740	32,877	04/07/2020	07/12/2050
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS			4	1.A FE	1,293,099	103.2920	1,375,924	1,332,072	1,306,845	0	7,434	0	0	3.231	3.942	MON	3,587	43,042	03/19/2020	06/15/2057
12653V-AA-4	CSMC 2019-ICE4 A - CMBS			4	1.A FE	1,049,672	99.9760	1,049,748	1,050,000	1,049,795	0	123	0	0	1.090	1.145	MON	540	2,836	10/08/2021	05/15/2036
17327F-AD-8	CGCMT 2018-B2 A4 - CMBS			4	1.A FE	564,824	110.8760	554,380	500,000	552,196	0	(8,028)	0	0	4.009	2.167	MON	1,670	20,045	05/28/2020	03/10/2051
21873L-AA-1	CAFL 211 A - CMBS			4	1.A FE	898,899	98.0850	881,724	898,939	898,834	0	(65)	0	0	1.569	1.557	MON	1,175	11,103	04/21/2021	04/15/2053
23307C-AA-3	DBWF 2016-85T A - CMBS			4	1.A Z	829,717	107.8720	809,040	750,000	811,537	0	(11,856)	0	0	3.791	2.033	MON	2,369	28,433	06/12/2020	12/11/2036
23307E-AA-9	DBGS 191735 A - CMBS			4	1.A FE	722,565	110.0750	704,480	640,000	709,717	0	(11,228)	0	0	3.843	2.216	MON	1,435	24,595	07/29/2020	04/10/2037
26210Y-AA-4	DROP 2021-FILE A - CMBS			4	1.A FE	700,000	100.0300	700,210	700,000	700,000	0	0	0	0	1.223	1.238	MON	737	5,527	04/21/2021	10/15/2043
36252C-AA-0	GSMS 2017-485L A - CMBS			4	1.A Z	750,066	107.3870	751,709	700,000	738,447	0	(7,073)	0	0	3.721	2.567	MON	2,171	26,047	05/01/2020	02/12/2037
36252C-AG-7	GSMS 2017-485L B - CMBS			4	1.D Z	665,604	105.1580	651,980	620,000	656,221	0	(6,648)	0	0	3.871	2.642	MON	2,000	24,000	07/28/2020	02/12/2037
36253P-AC-6	GSMS 2017-GS6 A3 - CMBS			4	1.A FE	1,307,063	107.0680	1,284,816	1,200,000	1,294,170	0	(12,893)	0	0	3.433	1.850	MON	3,433	30,897	03/29/2021	05/12/2050
36254X-AA-2	GSMS 2017-FARM A - CMBS			4	1.A FE	1,213,989	107.5940	1,210,433	1,125,000	1,196,566	0	(10,782)	0	0	3.541	2.448	MON	3,319	40,385	05/28/2020	01/12/2043
36255W-AA-3	GSMS 2018-RIVR A - CMBS			4	1.A Z	703,320	99.2710	743,252	748,710	736,947	0	10,018	0	0	1.060	4.030	MON	375	8,002	05/21/2020	07/16/2035
36258P-AA-5	GSMS 20UPT A - CMBS			4	1.A FE	366,064	102.1180	357,413	350,000	362,617	0	(3,447)	0	0	2.751	1.544	MON	802	8,024	02/18/2021	02/11/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36260J-AD-9	GSMS 2019-GC39 A4 - CMBS			4	1.A FE	731,927	109.3200	737,910	675,000	722,055	0	(5,931)	0	0	3.567	2.512	MON	2,006	24,077	04/23/2020	05/10/2052
40441L-AA-4	HGI 21FL1 A - CMBS			4	1.A FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	1.575	1.598	MON	722	10,009	05/06/2021	06/19/2036
45378Y-AA-2	IPT 2018-INDP A - CMBS			4	1.A FE	718,633	103.4530	703,480	680,000	707,687	0	(7,700)	0	0	3.763	2.501	MON	2,132	25,588	08/31/2020	07/10/2035
466330-AA-5	JPMCC 2021-MHC A - CMBS			4	1.A FE	340,163	99.8100	339,517	340,163	340,163	0	0	0	0	0.910	0.921	MON	264	2,016	04/01/2021	04/15/2038
46639E-AJ-0	JPMCC 2012-LC9 AS - CMBS			4	1.A FE	1,019,688	101.2470	1,012,470	1,000,000	1,007,030	0	(9,341)	0	0	3.353	2.399	MON	2,794	33,533	08/19/2020	12/17/2047
46640N-AJ-7	JPMBB 2013-C15 AS - CMBS			4	1.A FE	640,523	104.9160	629,496	600,000	621,666	0	(12,628)	0	0	4.420	2.222	MON	2,210	26,518	06/25/2020	11/17/2045
50203J-AA-6	LMNT 2021-FL1 A - CMBS			4	1.A FE	1,580,000	99.9030	1,578,467	1,580,000	1,580,000	0	0	0	0	1.279	1.320	MON	952	10,156	05/26/2021	06/17/2039
50210L-AA-2	LMREC 2021-CRE4 A - CMBS			4	1.A FE	1,045,000	99.9020	1,043,976	1,045,000	1,045,000	0	0	0	0	1.153	1.222	MON	334	7,312	05/07/2021	04/24/2037
55293A-AG-2	MHC 21MHC2 B - CMBS			4	1.D FE	750,000	99.1870	743,903	750,000	750,000	0	0	0	0	1.201	1.214	MON	425	5,005	05/14/2021	05/15/2023
55316V-AA-2	MHC 2021-MHC A - CMBS			4	1.A FE	1,456,474	99.7920	1,456,963	1,460,000	1,456,606	0	132	0	0	0.911	1.093	MON	628	8,587	04/06/2021	04/15/2038
55316V-AC-8	MHC 2021-MHC B - CMBS			4	1.D FE	698,322	99.7810	698,467	700,000	698,390	0	68	0	0	1.211	1.393	MON	400	5,499	04/06/2021	04/15/2038
55375K-AS-5	MSSG 2017-237P A - CMBS			4	1.A Z	753,758	105.4510	738,157	700,000	743,926	0	(7,025)	0	0	3.397	2.197	MON	1,982	23,779	08/27/2020	09/15/2039
563136-AG-5	OMW 2020-1MW C - CMBS			4	1.G FE	1,377,271	98.5110	1,379,154	1,400,000	1,381,667	0	3,448	0	0	2.335	2.620	MON	2,724	33,144	08/17/2020	09/12/2039
61691D-AA-5	MSC 2018-MP A - CMBS			4	1.A FE	791,602	109.7850	768,495	700,000	775,476	0	(10,618)	0	0	4.276	2.528	MON	2,494	30,348	06/23/2020	07/12/2040
61691Q-AD-0	MSC 2018-L1 A3 - CMBS			4	1.A FE	809,484	110.4420	773,094	700,000	788,479	0	(15,588)	0	0	4.139	1.709	MON	2,414	28,973	08/14/2020	10/17/2051
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS			4	1.A FE	554,684	102.1900	562,045	550,000	553,206	0	(837)	0	0	2.600	2.442	MON	1,192	14,300	03/13/2020	09/17/2049
63875B-AA-3	NCMS 1776 A - CMBS			4	1.A FE	871,453	99.9220	899,298	900,000	881,565	0	5,920	0	0	2.507	3.262	MON	1,880	22,566	04/07/2020	10/15/2036
68162M-AA-0	OT 2017-OT A - CMBS			4	1.A FE	756,219	105.1840	736,288	700,000	745,682	0	(8,044)	0	0	3.566	2.264	MON	2,080	24,962	09/03/2020	05/12/2039
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A FE	1,194,799	102.6750	1,191,030	1,160,000	1,193,135	0	(1,664)	0	0	2.585	2.251	MON	2,499	14,995	06/15/2021	07/17/2041
87303T-AA-5	TTN 21MCH A - CMBS			4,5	1.A FE	199,908	99.8280	199,564	199,908	199,908	0	0	0	0	0.943	0.956	MON	89	1,138	04/29/2021	03/15/2038
902055-AA-0	LBTY 2016-225L A - CMBS			4	1.A FE	1,067,344	105.6520	1,056,520	1,000,000	1,049,233	0	(11,491)	0	0	3.597	2.326	MON	2,998	35,970	05/28/2020	02/12/2036
902055-AE-2	LBTY 2016-225L C - CMBS			4	1.G FE	212,594	105.5750	211,150	200,000	209,361	0	(2,146)	0	0	4.501	3.275	MON	750	9,002	06/22/2020	02/12/2036
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS			4	1.A FE	211,840	103.4640	207,200	200,263	207,392	0	(2,602)	0	0	4.136	1.732	MON	690	10,839	06/23/2020	09/17/2046
95002D-BG-3	WFCM 2018-C47 A4 - CMBS			4	1.A FE	804,699	113.9320	797,524	700,000	784,800	0	(11,720)	0	0	4.442	2.458	MON	2,591	31,094	04/09/2020	09/16/2061
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						46,283,665	XXX	46,181,238	44,821,173	46,007,677	0	(200,935)	0	0	XXX	XXX	XXX	84,943	973,599	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00176D-AQ-2	AMMC 13RR A1R - CDO			4	1.A FE	1,770,000	99.7770	1,766,048	1,770,000	1,770,000	0	0	0	0	1.174	1.247	JAJO	3,925	10,742	04/08/2021	07/24/2029
00217T-AC-9	ARIFL 2020-A A3 - ABS			4	1.A FE	264,375	100.8980	302,694	300,000	279,620	0	9,042	0	0	1.800	5.208	MON	240	5,400	03/19/2020	08/15/2028
00833L-AA-4	AFFRM 20A A - ABS			4	1.F FE	1,039,873	100.2430	1,042,527	1,040,000	1,039,911	0	27	0	0	2.100	2.103	MON	971	21,840	07/28/2020	02/18/2025
00833M-AA-2	AFFRM 2021-A A - ABS			4	1.C FE	1,703,984	99.9940	1,699,898	1,700,000	1,701,968	0	(2,017)	0	0	0.880	0.695	MON	665	8,727	06/03/2021	08/15/2025
01627A-AA-6	ADC 2021-1 A2 - ABS			4	1.G FE	959,232	98.3830	959,232	975,000	959,423	0	191	0	0	1.937	2.313	MON	839	1,574	12/08/2021	08/15/2046
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST			1	1.G FE	1,919,662	96.8500	1,854,670	1,915,000	1,919,623	0	(39)	0	0	2.875	2.842	JJ	8,106	0	11/01/2021	01/11/2036
025291-AB-1	ACAR 2021-2 B - ABS			4	1.C FE	1,079,912	99.6840	1,076,586	1,080,000	1,079,943	0	31	0	0	0.680	0.685	MON	367	4,570	04/20/2021	05/13/2025
03067D-AD-7	AMCAR 2020-1 A3 - ABS			4	1.A FE	176,735	100.2300	183,700	183,279	181,719	0	2,607	0	0	1.110	3.053	MON	73	2,034	03/13/2020	08/19/2024
03237K-AB-0	AXIS 211 A2 - ABS			4	1.A FE	1,090,134	99.7190	1,087,179	1,090,246	1,090,168	0	34	0	0	0.750	0.757	MON	250	5,451	04/14/2021	11/20/2026
03328Q-AY-7	ANCHC 6 ARR - CDO		C	4	1.A FE	1,500,000	99.8500	1,497,750	1,500,000	1,500,000	0	0	0	0	1.174	1.244	JAJO	3,815	9,186	04/07/2021	07/15/2030
03765W-BE-7	APCF 4R A2R - CDO			4	1.C FE	1,000,200	100.0040	1,000,036	1,000,000	1,000,068	0	(132)	0	0	1.724	1.796	JAJO	3,735	8,920	07/09/2021	07/15/2030
03842V-AB-3	AQFIT 21A B - ABS			4	1.G FE	249,977	98.7690	246,923	250,000	249,978	0	0	0	0	2.400	2.400	MON	233	1,200	09/30/2021	07/17/2046
04009A-AL-4	ARES LII A1R - CDO			4	1.A FE	1,000,000	99.7950	997,954	1,000,000	1,000,000	0	0	0	0	1.178	1.246	JAJO	2,324	3,037	07/15/2021	04/22/2031
04016D-AU-9	ARES 41RR BR - CDO		C	4	1.C FE	1,693,384	100.0000	1,699,999	1,700,000	1,693,877	0	493	0	0	1.574	1.695	JAJO	5,797	15,474	06/29/2021	04/17/2034
04033J-AB-7	ARIFL 2019-A A2A - ABS			4	1.A FE	90,772	100.3550	94,751	94,416	93,203	0	1,598	0	0	2.410	7.020	MON	101	2,275	03/19/2020	11/15/2027
04623T-AA-3	MORGN 2 A - CDO			4	1.A FE	1,249,000	99.8010	1,247,512	1,250,000	1,249,218	0	218	0	0	1.172	1.260	JAJO	2,969	11,582	04/07/2021	04/21/2031
04966H-AA-4	ATRM XIII A1 - CDO		C	4	1.A FE	1,000,510	100.0000	999,999	1,000,000	1,000,338	0	(172)	0	0	1.304	1.360	JAJO	2,463	10,278	04/07/2021	11/21/2030
05493C-AD-8	BCCFC 201 C - ABS			4	1.E FE	699,978	98.9070	692,349	700,000	699,985	0	6	0	0	2.500	2.514	MON	535	17,500	10/21/2020	09/22/2025
05682Q-AU-0	BCC 2017-1 BR - CDO		C	4	1.C FE	1,300,000	99.6050	1,294,867	1,300,000	1,300,000	0	0	0	0	1.632	1.699	JAJO	4,301	9,075	05/06/2021	07/22/2030
05875J-AJ-8	BALLY 2019-1 A1R - CDO		C	4	1.A FE	1,925,000	99.6300	1,917,876	1,925,000	1,925,000	0	0	0	0	1.154	1.154	JAJO	4,812	5,688	06/09/2021	07/15/2032
08861Y-AA-4	BHG 2021-A A - ABS			4	1.C FE	95,898	100.4570	96,340	95,901	95,898	0	0	0	0	1.420	1.420	MON	53	832	04/23/2021	11/17/2033
08862B-AB-1	BHG 2021-B B - ABS			4	1.C FE	589,931	99.9880	589,930	590,000	590,138	0	208	0	0	1.670	1.828	MON	383	2,326	09/10/2021	10/17/2034
12509D-AE-2	CCG 2020-1 D - ABS			4	2.A FE	714,855	100.8920	721,378	715,000	714,898	0	128	0	0	2.680	2.700	MON	905	19,162	08/04/2020	12/14/2027
12510H-AN-0	CAUTO 211 A4 - ABS			4	1.E FE	999,739	98.8200	988,200	1,000,000	999,741	0	2	0	0	2.760	2.761	MON	1,227	9,123	07/27/2021	08/15/2051
12530M-AD-7	SORT 2020-1 B2 - ABS			2	1.G FE	644,241	99.6330	641,988	644,352	644,257	0	12	0	0	2.600	2.617	MON	745	16,757	07/14/2020	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS			4	1.D FE	965,297	98.3820	948,901	964,505	965,182	0	(114)	0	0	1.530	1.518	MON	656	10,945	03/24/2021	03/15/2061
12551R-AA-6	CIFC 2018-I A - CDO		C	4	1.A FE	408,877	99.9410	408,759	409,000	408,915	0	38	0	0	1.122	1.205	JAJO	956	3,653	04/05/2021	04/18/2031
12551Y-AA-1	CIFC 2018-III A - CDO		C	4	1.A FE	500,050	100.0000	500,000	500,000	500,107	0	57	0	0	1.222	1.291	JAJO	1,273	4,844	03/31/2021	07/18/2031
12563L-AS-6	CLIF 203 A - ABS			4	1.F FE	600,710	99.2510	596,333	600,833	600,714	0	4	0	0	2.070	2.071	MON	449	12,437	10/02/2020	10/18/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12575A-AB-3	CIMNL 211 A2 - ABS			4	1.A FE	495,379	97.9180	485,276	495,594	495,381	0	2	0	0	2.570	2.572	MON	389	5,024	07/22/2021	07/20/2051
12656Q-AB-0	CPS 21B B - ABS			4	1.C FE	1,629,919	99.6530	1,624,343	1,630,000	1,629,930	0	11	0	0	0.810	0.815	MON	513	8,325	04/23/2021	12/15/2025
14369G-AA-8	CNART 211 A - ABS			4	1.C FE	840,711	100.0740	841,037	840,413	840,655	0	(56)	0	0	0.970	0.960	MON	317	5,344	04/30/2021	10/17/2024
14576A-AC-6	CARM 201 A3 - RMBS			4	1.F FE	696,079	100.8140	702,170	696,500	696,088	0	9	0	0	3.100	3.103	MON	960	21,593	11/18/2020	12/15/2050
14687H-AA-1	CRVNA 2021-N4 A1 - ABS			4	1.A FE	1,544,875	99.7850	1,541,683	1,545,000	1,544,881	0	7	0	0	0.830	0.840	MON	570	0	12/06/2021	09/11/2028
15032A-AN-7	CEDF V A1R - CDO			4	1.A FE	1,700,255	100.0000	1,699,998	1,700,000	1,700,348	0	93	0	0	1.222	1.289	JAJO	4,329	16,469	03/25/2021	07/17/2031
165183-CM-4	CFII 2020-1 C - ABS			4	1.F FE	999,986	101.1820	1,011,820	1,000,000	999,994	0	6	0	0	2.140	2.150	MON	951	21,400	07/14/2020	08/16/2032
19425A-AA-2	CASL 21B A1 - ABS			4	1.A FE	177,721	100.2450	178,156	177,721	177,721	0	0	0	0	0.903	0.912	MON	22	810	06/23/2021	06/25/2052
19521U-AA-1	CLGIX 2021-1 A2 - ABS			4	1.G Z	499,972	100.4400	502,200	500,000	499,972	0	0	0	0	3.300	3.300	MON	92	0	12/14/2021	12/26/2051
20267X-AD-5	CBSLT 2018-C-GS C - ABS			4	1.D FE	75,935	101.9840	76,893	75,398	76,267	0	264	0	0	4.350	4.177	MON	55	3,280	09/17/2020	02/26/2046
22535M-AA-7	CAALT 2020-2 A - ABS			4	1.A FE	2,022,500	100.4150	2,008,304	2,000,000	2,010,762	0	(11,738)	0	0	1.370	0.488	MON	1,218	20,550	03/30/2021	07/16/2029
22767C-AB-6	XROAD 2021-A A2 - ABS			4	1.A FE	658,322	99.9920	658,270	658,322	658,322	0	0	0	0	0.820	0.821	MON	165	450	11/29/2021	03/20/2024
23345E-AC-9	DTAOT 212 B - ABS			4	1.C FE	779,942	99.7230	777,837	780,000	779,958	0	17	0	0	0.810	0.814	MON	281	4,089	04/13/2021	01/15/2027
24704G-AF-0	DEFT 202 D - ABS			4	2.B FE	299,982	100.7880	302,364	300,000	299,990	0	6	0	0	1.920	1.930	MON	144	5,760	09/15/2020	03/23/2026
25216A-AC-8	DEXT 2020-1 C - ABS			4	2.C FE	349,882	99.1290	346,952	350,000	349,922	0	37	0	0	3.030	3.060	MON	471	10,605	10/28/2020	11/15/2027
25273C-AA-8	DROT 211 A - RMBS			4	1.A FE	721,078	99.9700	718,507	718,727	720,976	0	(102)	0	0	1.510	1.482	MON	332	7,235	05/13/2021	11/21/2033
26209X-AA-9	HONK 201 A2 - RMBS			4	2.C FE	493,750	103.6710	511,876	493,750	493,750	0	0	0	0	3.786	3.804	JAJO	3,687	18,693	06/26/2020	07/20/2050
26209X-AD-3	HONK 2021-1 A2 - RMBS			4	2.C FE	150,000	98.3020	147,453	150,000	150,000	0	0	0	0	2.791	2.791	JAJO	826	244	09/23/2021	10/20/2051
262108-AE-3	DRIVE 2021-1 C - ABS			4	1.F FE	719,878	99.5500	716,759	720,000	719,913	0	34	0	0	1.020	1.029	MON	326	4,774	04/13/2021	06/15/2027
26244Q-AN-3	DRSLF 49 AR - CDO			4	1.A FE	1,000,000	99.9000	999,000	1,000,000	1,000,000	0	0	0	0	1.072	1.146	JAJO	2,234	5,621	03/29/2021	07/18/2030
26245R-AE-0	DRSLF 58 B - CDO			4	1.C FE	349,545	100.0000	349,999	350,000	349,622	0	77	0	0	1.622	1.721	JAJO	1,183	2,940	06/22/2021	07/17/2031
26251Y-AE-6	DRSLF 54 B - CDO		C	4	1.C FE	1,000,200	100.0000	999,998	1,000,000	1,000,088	0	(112)	0	0	1.722	1.737	JAJO	3,588	8,907	04/30/2021	07/18/2030
289338-AB-1	MDCP 203 A2 - ABS			4	1.F FE	699,983	98.8480	691,936	700,000	699,985	0	2	0	0	2.954	2.954	MON	632	20,678	08/26/2020	08/20/2029
29001L-AL-5	ELMW2 II AR - CDO		C	4	1.A FE	2,600,000	100.0300	2,600,774	2,600,000	2,600,000	0	0	0	0	1.282	1.347	JAJO	6,756	17,328	03/26/2021	04/20/2034
29253E-AD-4	ENCA 2021-1 C - ABS			4	1.F FE	799,979	98.9000	791,200	800,000	801,939	0	1,960	0	0	1.390	1.849	MON	494	6,147	05/19/2021	06/15/2027
30165X-AD-7	EART 2021-2 B - ABS			4	1.C FE	789,980	99.6450	787,198	790,000	789,987	0	7	0	0	0.570	0.572	MON	200	2,414	05/25/2021	09/15/2025
33843W-AA-9	FCAT 2021-1 A - ABS			4	1.A FE	725,654	99.7490	724,543	726,364	725,799	0	145	0	0	0.310	0.424	MON	100	1,701	03/30/2021	06/16/2025
35041K-AA-0	FFIN 2020-1 A - ABS			4	1.D FE	380,728	102.6780	390,967	380,770	380,731	0	1	0	0	3.540	3.541	MON	599	13,479	06/04/2020	07/16/2040
35105U-AB-9	FCRT 212 A2 - ABS			4	1.A FE	900,895	99.6560	900,895	904,002	900,967	0	72	0	0	0.400	0.503	MON	161	301	12/01/2021	04/15/2025
35635C-AA-0	FREED 212 A - ABS			4	1.B FE	237,800	100.0270	237,876	237,811	237,801	0	1	0	0	0.680	0.681	MON	58	961	05/06/2021	06/19/2028
36259P-AG-1	GMALT 2020-2 C - ABS			4	1.C FE	999,837	101.8640	1,018,640	1,000,000	999,873	0	3	0	0	2.560	2.586	MON	782	25,600	06/08/2020	07/22/2024
36261X-AC-9	GCAR 2021-2 B - ABS			4	1.C FE	584,991	99.6250	582,806	585,000	584,992	0	1	0	0	0.770	0.770	MON	200	2,265	06/08/2021	09/15/2025
36263D-AA-5	GCAR 214 A - ABS			4	1.A FE	1,899,962	99.9720	1,899,461	1,900,000	1,899,963	0	2	0	0	0.840	0.843	N/A	621	0	12/07/2021	07/15/2025
36320U-AC-4	GALXY XXVII A - CDO			4	1.A FE	1,498,500	99.7510	1,496,267	1,500,000	1,499,148	0	648	0	0	1.175	1.238	FMAN	2,252	13,398	03/30/2021	05/16/2031
375415-AA-4	GILBT 1 A - CDO		C	4	1.A FE	1,000,600	100.0000	999,999	1,000,000	1,000,364	0	(236)	0	0	1.314	1.368	JAJO	2,846	10,414	04/06/2021	10/15/2030
38178H-AA-6	GCPAF 211 A2 - CMO/RMBS		C	4	1.F FE	725,000	100.2320	726,682	725,000	725,000	0	0	0	0	2.773	2.772	JAJO	3,965	10,834	03/19/2021	04/20/2029
402562-AC-6	GSM 4 A2 - CDO			4	1.C FE	1,750,000	99.8620	1,747,579	1,750,000	1,750,000	0	0	0	0	1.974	2.048	JAJO	7,484	13,496	04/29/2021	07/17/2034
40438P-AE-2	HPEFS 202 C - ABS			4	1.C FE	1,423,938	101.0870	1,439,479	1,424,000	1,423,976	0	23	0	0	2.000	2.010	MON	870	28,480	06/23/2020	07/22/2030
42771L-AB-8	HERO 172A A1 - ABS		C	4	1.A FE	103,828	102.4590	103,205	100,728	120,193	0	16,415	0	0	3.280	1.761	MS	927	3,527	09/17/2020	09/20/2048
42771L-AC-6	HERO 172A A2 - ABS		C	4	1.A FE	263,924	103.5720	262,206	253,163	304,496	0	40,657	0	0	4.070	2.393	MS	2,891	11,000	09/17/2020	09/20/2048
43813V-AD-0	HAROT 2019-4 A4 - ABS			4	1.A FE	619,331	101.3990	689,513	680,000	649,221	0	17,335	0	0	1.870	4.720	MON	459	12,716	03/23/2020	01/20/2026
46616V-AA-8	HENDR 2012-1 A - RMBS			2	1.A FE	184,820	111.2370	194,712	175,042	183,990	0	(550)	0	0	4.210	3.191	MON	328	7,386	05/04/2020	02/16/2065
46618A-AA-2	HENDR 2014-2 A - RMBS			2	1.A FE	72,129	107.8980	76,738	71,121	72,056	0	(45)	0	0	3.610	3.417	MON	114	2,567	05/04/2020	01/17/2073
46619R-AA-4	HENDR 2015-2 A - RMBS			4	1.A FE	152,024	110.7420	162,969	147,161	151,746	0	(153)	0	0	3.870	3.418	MON	253	5,695	05/04/2020	03/15/2058
46620V-AA-2	HENDR 172 A - RMBS			4	1.A FE	134,149	109.0360	132,686	121,690	133,576	0	(539)	0	0	3.530	2.329	MON	191	4,296	08/20/2020	09/15/2072
47047J-AC-8	JTWN 12 A2 - CDO			4	1.C FE	1,751,750	100.0060	1,750,109	1,750,000	1,751,849	0	99	0	0	2.282	2.332	JAJO	8,096	20,559	04/26/2021	04/20/2032
47760Q-AB-9	JIMMY 2017-1 2II - RMBS			4	2.B FE	719,408	105.6860	713,909	675,500	714,556	0	(4,851)	0	0	4.846	3.678	JAJO	5,547	24,551	03/04/2021	07/30/2047
48661W-AL-2	RAD 3R BR - CDO			4	1.B FE	1,500,000	99.7340	1,496,009	1,500,000	1,500,000	0	0	0	0	1.674	1.747	JAJO	5,440	14,594	05/07/2021	04/15/2032
50201M-AQ-6	LCM 29 AR - CDO		C	4	1.A FE	1,000,000	99.8500	998,500	1,000,000	1,000,000	0	0	0	0	1.194	1.265	JAJO	2,586	3,057	06/22/2021	04/15/2031
52606Y-AA-2	LDPT 20RV1 A - ABS			4	1.D FE	1,183,446	100.7190	1,183,446	1,175,000	1,183,394	0	(52)	0	0	2.731	2.616	MON	1,426	0	12/10/2021	10/15/2028
52607M-AA-7	LFT 211 A - ABS			4	1.C FE	1,001,587	98.6950	986,953	1,000,000	1,001,504	0	(83)	0	0	1.900	1.883	MON	581	10,872	05/20/2021	11/20/2031
55389T-AA-9	MVWOT 211W A - RMBS			4	1.A FE	425,587	98.6910	420,131	425,702	425,594	0	8	0	0	1.140	1.147	MON	148	2,868	05/10/2021	01/22/2041
55820T-AJ-7	MDPK XXIII AR - CDO		C	4	1.A FE	2,500,000	99.9800	2,499,506	2,500,000	2,500,000	0	0	0	0	1.105	1.168	JAJO	5,062	10,088	06/04/2021	07/28/2031
56848D-AA-7	MFIT 2021-A A - ABS			4	1.A FE	997,383	98.5390	985,391	1,000,000	997,722	0	340	0	0	1.860	1.918	MON	568	14,415	03/31/2021	03/20/2036
57108R-AC-5	MFT 202 B - ABS			4	1.D FE	474,908	100.2190	476,008	474,968	474,915	0	6	0	0	1.830	1.831	N/A	386	8,692	08/06/2020	09/16/2030
58940B-AA-4	MFCC 2021-1 A - ABS			4	1.E FE	1,255,322	100.0560	1,250,702	1,250,000	1,254,385	0	(937)	0	0	1.540	1.459	MON	588	11,229	06/04/2021	03/20/2026
61946N-AA-6	MSAIC 2020-1 A - ABS			4	1.D FE	414,112	100.2750	415,265	414,126	414,112	0	0	0	0	2.100	2.110	MON	266	8,697	06/12/2020	04/20/2046

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
61946T-AB-1	MSAIC 213 B - ABS			4	1.G FE	338,790	97.5330	332,694	341,109	338,804	0	14	0	0	1.920	1.949	MON	200	1,474	09/17/2021	06/20/2052
62919T-AD-8	NMEF 2021-A C - ABS			4	2.B FE	349,962	99.4660	348,131	350,000	349,966	0	4	0	0	2.580	2.598	MON	401	6,747	03/10/2021	12/15/2027
63938P-BP-3	NAVMT 201 C - ABS			4	1.F FE	1,200,000	100.7170	1,208,604	1,200,000	1,200,000	0	0	0	0	2.252	2.301	MON	375	27,329	07/17/2020	07/25/2025
63941F-AC-0	NAVSL 2020-A A2B - ABS			4	1.A FE	1,729,899	100.6060	1,725,287	1,714,894	1,727,586	0	(2,313)	0	0	1.010	2.062	MON	818	11,538	04/16/2021	11/15/2068
63942C-AA-0	NAVSL 2021-D A - ABS			4	1.A FE	1,050,431	100.0000	1,050,431	1,050,431	1,050,431	0	0	0	0	1.260	1.263	MON	625	7,684	05/14/2021	04/15/2060
64034Q-AA-6	NSLT 21B AFL - ABS			4	1.A FE	1,422,802	100.0010	1,422,810	1,422,802	1,422,802	0	0	0	0	0.871	2.186	MON	413	5,968	06/25/2021	04/20/2062
64035D-AA-4	NSLT 21A A1 - ABS			4	1.A FE	836,979	100.2380	839,790	837,794	842,814	0	5,835	0	0	0.891	1.924	MON	249	4,454	05/13/2021	04/20/2062
64130T-BC-8	NEUB 20RR BRR - CDO			4	1.C FE	750,000	100.1090	750,816	750,000	750,000	0	0	0	0	1.774	1.848	JAJO	2,882	4,731	04/30/2021	07/17/2034
671078-AN-3	OCP 2018R AR - CDO		C	4	1.A FE	750,570	99.9510	749,635	750,000	750,515	0	(55)	0	0	1.222	1.270	JAJO	1,858	4,300	06/10/2021	07/20/2032
67108F-AN-6	OZLMF IV A1R - CDO			4	1.A FE	882,433	99.9740	882,823	883,051	882,531	0	98	0	0	1.378	1.472	JAJO	2,400	9,584	04/05/2021	10/22/2030
67190A-AB-2	OAKIG 2021-1 A2 - RMBS			4	1.A FE	731,934	97.4920	713,673	732,033	731,936	0	2	0	0	1.930	1.931	MON	432	12,676	01/20/2021	01/20/2051
675711-AA-3	OCT33 33 A1 - CDO		C	4	1.A FE	1,250,688	99.8780	1,248,472	1,250,000	1,250,548	0	(140)	0	0	1.322	1.302	JAJO	3,350	13,004	04/06/2021	01/21/2031
67571A-AA-3	OCTL 211 A - ABS			4	1.C FE	576,621	99.9910	576,621	576,674	576,627	0	6	0	0	0.930	0.932	MON	149	3,352	04/27/2021	03/22/2027
67591U-AC-1	OCT36 36 A1 - CDO			4	1.A FE	749,363	99.8510	748,881	750,000	749,550	0	188	0	0	1.094	1.186	JAJO	1,777	6,559	03/29/2021	04/15/2031
67591V-AE-5	OCT37 37 A2 - CDO			4	1.C FE	1,150,230	100.0860	1,150,991	1,150,000	1,150,096	0	(134)	0	0	1.704	1.708	JAJO	3,701	10,061	04/30/2021	07/25/2030
68269B-AA-6	OMFIT 2019-2 A - ABS			4	1.A FE	1,417,773	105.2490	1,473,486	1,400,000	1,414,346	0	(2,306)	0	0	3.140	2.941	MON	2,076	43,960	07/15/2020	10/14/2036
68269C-AA-4	OMFIT 2018-2 A - ABS			4	1.A FE	714,328	103.1700	722,190	700,000	708,227	0	(3,722)	0	0	3.570	2.986	MON	1,180	24,990	06/03/2020	03/14/2033
68269M-AA-2	OMFIT 2021-1 A1 - ABS			4	1.A FE	2,304,393	98.5220	2,270,943	2,305,000	2,304,454	0	61	0	0	1.550	1.560	MON	1,687	19,650	05/17/2021	06/16/2036
68377G-AA-4	OPTN 21B A - ABS			4	1.F FE	399,959	99.5310	398,125	400,000	399,968	0	9	0	0	1.470	1.473	MON	376	3,414	04/28/2021	05/08/2031
68377G-AB-2	OPTN 21B B - ABS			4	2.B FE	99,971	100.1600	100,160	100,000	99,973	0	2	0	0	1.960	1.963	MON	125	1,138	04/28/2021	05/08/2031
69335P-DT-9	PFSFC 20E A - ABS			4	1.A FE	699,937	99.6460	697,522	700,000	699,964	0	20	0	0	1.000	1.005	MON	311	7,000	08/04/2020	10/15/2025
69547P-AA-7	PAID 2021-HG1 A - ABS			4	1.G FE	697,440	99.6250	697,440	700,065	697,470	0	30	0	0	1.220	1.275	MON	380	712	11/29/2021	01/16/2029
69702B-AA-9	PSTAT 2021-3 A1 - CDO		C	4	1.A FE	690,000	99.9030	689,328	690,000	690,000	0	0	0	0	0.930	0.943	JAJO	2,780	0	07/29/2021	07/20/2029
74333D-AA-2	PROG 21SFR2 A - RMBS			4	1.A FE	2,249,967	97.9810	2,204,573	2,250,000	2,249,972	0	4	0	0	1.546	1.550	MON	2,899	22,514	03/23/2021	04/19/2038
74615J-AB-6	AMERICAN AIRLINES PASS THROUGH TRUST			4	1.F FE	699,961	99.3500	695,450	700,000	699,967	0	6	0	0	1.920	1.921	MON	597	8,997	04/07/2021	10/15/2025
746245-AA-7	PUREWEST FUNDING LLC - ABS			4	2.A FE	500,000	99.7370	498,685	500,000	500,000	0	0	0	0	4.091	4.091	MON	2,216	0	11/16/2021	12/22/2036
78403D-AR-1	SBATOW 2020-2 2C - RMBS			4	1.F FE	750,000	102.0660	765,495	750,000	750,000	0	0	0	0	2.328	2.339	MON	776	17,460	07/08/2020	07/15/2052
78403D-AX-8	SBATOW 213 3C - ABS			2	1.F FE	350,000	101.2570	354,400	350,000	350,000	0	0	0	0	2.593	2.593	MON	403	1,210	10/08/2021	10/15/2056
78448W-AC-9	SMB 2017-A A2B - ABS			4	1.A FE	1,401,455	100.8130	1,403,088	1,391,777	1,408,249	0	6,795	0	0	1.010	1.420	MON	664	9,364	04/15/2021	09/15/2034
78450M-AB-8	SMB 2021-E A1B - ABS			4	1.A FE	1,350,000	99.6290	1,344,991	1,350,000	1,350,000	0	0	0	0	0.719	0.729	MON	1,428	0	11/02/2021	02/15/2051
80286N-AF-3	SDART 2021-1 C - ABS			4	1.F FE	1,122,891	99.8000	1,122,750	1,125,000	1,123,517	0	627	0	0	0.750	0.827	MON	375	6,328	03/30/2021	02/17/2026
80287A-AE-3	SDART 2020-1 B - ABS			4	1.A FE	349,941	100.6710	352,349	350,000	349,988	0	30	0	0	3.030	3.058	MON	471	10,605	04/16/2020	11/15/2024
81761T-AG-0	SERV 211 A22 - RMBS			4	2.C FE	698,250	96.6220	674,663	698,250	698,250	0	0	0	0	3.113	3.113	FMAN	3,623	5,434	07/26/2021	07/30/2051
827551-AL-6	SLVER 1407R AR - CDO			4	1.A FE	542,370	99.9910	541,917	541,964	542,430	0	60	0	0	1.372	1.382	JAJO	1,507	3,860	06/23/2021	07/22/2030
83192C-AC-1	SMB 2019-B A2B - ABS			4	1.A FE	1,241,612	100.7750	1,238,466	1,228,939	1,240,907	0	(705)	0	0	1.110	1.988	MON	644	9,101	04/15/2021	06/15/2037
83208A-AD-5	SMB 2021-C A2 - ABS			4	1.A FE	620,000	100.0230	620,145	620,000	620,000	0	0	0	0	0.910	2.455	MON	266	3,097	05/25/2021	01/15/2053
872480-AF-5	TIF 2021-1 B - RMBS			4	2.B FE	650,119	98.2310	638,768	650,271	650,122	0	4	0	0	2.540	2.541	MON	505	14,641	01/25/2021	02/20/2046
88161F-AC-0	TESLA 21A A3 - ABS			4	1.A FE	699,978	99.5230	696,664	700,000	699,986	0	8	0	0	0.560	0.562	MON	120	2,831	03/25/2021	03/20/2025
88165G-AG-5	TESLA 2019-A D - ABS			4	2.B FE	701,969	101.8420	712,894	700,000	700,640	0	(845)	0	0	3.370	3.264	MON	721	23,590	06/10/2020	01/20/2023
88315L-AN-8	TMCL 211 B - RMBS		C	4	2.B FE	466,469	98.4230	459,307	466,667	466,476	0	7	0	0	3.800	3.840	MON	359	10,127	02/02/2021	02/20/2046
89680H-AF-9	TCF 211 B - RMBS			4	2.B FE	655,045	98.5070	645,590	655,375	655,053	0	8	0	0	2.580	2.583	MON	517	12,822	02/19/2021	03/20/2046
91682N-AB-9	UPST 214 B - ABS			4	2.C FE	699,890	98.1930	687,351	700,000	699,899	0	9	0	0	1.840	1.851	MON	394	3,077	09/17/2021	09/20/2031
92347Y-AA-2	VZOT 2019-A A1A - RMBS			4	1.A FE	147,879	100.5480	154,232	153,391	152,397	0	1,705	0	0	2.930	5.613	MON	137	4,494	03/23/2020	09/20/2023
92512B-AA-1	VEROS 211 A - ABS			4	1.F FE	429,402	99.8520	428,766	429,403	429,385	0	(17)	0	0	0.920	0.915	MON	187	2,195	05/17/2021	10/15/2026
92913U-AN-6	VOYA 2015-3 A1R - CDO			4	1.A FE	1,000,400	99.8860	998,863	1,000,000	1,000,335	0	(65)	0	0	1.322	1.312	JAJO	2,680	10,403	04/06/2021	10/20/2031
92916M-AF-8	VOYA 171R A1R - CDO		C	4	1.A FE	650,000	99.9470	649,658	650,000	650,000	0	0	0	0	1.072	1.145	JAJO	1,452	2,982	04/30/2021	04/17/2030
95058X-AH-1	WEN 2019-1 A22 - ABS			4	2.B FE	216,901	106.5430	217,603	204,240	216,542	0	(253)	0	0	4.080	3.729	MJSD	370	8,333	07/21/2020	06/15/2049
96043F-AE-3	WLAKE 211 C - ABS			4	1.F FE	1,000,273	99.7190	997,188	1,000,000	1,000,233	0	(41)	0	0	0.950	0.944	MON	422	7,072	03/25/2021	03/16/2026
14687B-AG-1	CRVNA 2021-P1 A3 - ABS			4	1.A FE	1,649,420	99.6910	1,644,908	1,650,000	1,649,927	0	507	0	0	0.540	0.544	MON	520	6,485	03/29/2021	12/10/2025
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						117,848,486	XXX	117,737,149	117,780,233	117,945,148	0	76,493	0	0	XXX	XXX	XXX	192,495	1,188,400	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						842,617,415	XXX	843,152,409	813,843,222	837,085,277	0	(3,674,245)	0	0	XXX	XXX	XXX	5,644,939	17,377,007	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
654579-AK-7	NIPPON LIFE INSURANCE CO		C	2	1.G FE	890,000	98.8396	879,672	890,000	890,000					2.900	2.900	MS	7,528		09/09/2021	09/16/2051
4299999 - Bonds - Hybrid Securities - Issuer Obligations						890,000	XXX	879,672	890,000	890,000	0	0	0	0	XXX	XXX	XXX	7,528	0	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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						890,000	XXX	879,672	890,000	890,000	0	0	0	0	XXX	XXX	XXX	7,528	0	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						688,495,330	XXX	689,584,447	661,286,281	683,086,830	0	(3,552,215)	0	0	XXX	XXX	XXX	5,420,890	15,356,032	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						187,930,430	XXX	186,335,357	179,388,048	188,112,622	0	350,290	0	0	XXX	XXX	XXX	407,539	3,824,793	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						47,821,199	XXX	47,676,465	46,261,763	47,538,235	0	(210,564)	0	0	XXX	XXX	XXX	88,239	1,001,035	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						117,848,486	XXX	117,737,149	117,780,233	117,945,148	0	76,493	0	0	XXX	XXX	XXX	192,495	1,188,400	XXX	XXX
8399999 Subtotals - Total Bonds						1,042,095,444	XXX	1,041,333,419	1,004,716,325	1,036,682,836	0	(3,335,996)	0	0	XXX	XXX	XXX	6,109,162	21,370,260	XXX	XXX

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

Line Number														
1A	1A	$ 296,801,765	1B	$ 24,152,561	1C	$ 28,596,756	1D	$ 43,308,430	1E	$ 31,826,989	1F	$ 74,175,572	1G	$ 126,041,304
1B	2A	$ 208,373,842	2B	$ 145,662,970	2C	$ 55,990,901								
1C	3A	$ 1,037,793	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 713,954												

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 B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

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

Line Number													
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 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	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 B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
29279N-10-2	ENERGY HBR ORD			32,186.000	1,448,370	45.000	1,448,370	32,019				627,627		627,627		07/02/2020	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,448,370	XXX	1,448,370	32,019	0	0	0	627,627	0	627,627	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
31340#-10-0	FEDERAL HOME LOAN BANK OF CINCINNATI	RF		24,401.000	2,440,100	100.000	2,440,100	2,440,100						0		06/28/2021	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					2,440,100	XXX	2,440,100	2,440,100	0	0	0	0	0	0	0	XXX	XXX
Mutual Funds																	
00900W-62-1	INVESCO OPPEN ITL GRO R6			103,625.999	4,701,512	45.370	4,701,512	4,266,513		578,195		(137,798)		(137,798)		12/14/2021	.
015566-76-3	ALGER II:SPECTRA Z			193,195.619	5,025,018	26.010	5,025,018	4,366,618		1,230,581		(703,378)		(703,378)		12/15/2021	.
091936-29-4	BLACKROCK:IS RUS MC INST			714,328.781	10,743,505	15.040	10,743,505	8,067,771		418,372		1,414,658		1,414,658		12/09/2021	.
09253F-40-8	BLACKROCK:IS EAFE INST			502,284.752	7,961,213	15.850	7,961,213	6,939,336		232,436		505,940		505,940		12/09/2021	.
24610C-85-7	DELAWARE VALUE INST			293,237.200	6,204,899	21.160	6,204,899	5,756,039		64,637		(217,608)		(217,608)		12/17/2021	.
316071-10-9	FIDELITY CONTRAFUND			291,093.276	5,460,910	18.760	5,460,910	3,556,195		525,058		501,609		501,609		12/13/2021	.
316389-77-4	FIDELITY ADV SC VAL I			356,558.970	7,708,805	21.620	7,708,805	6,099,096		318,661		1,376,339		1,376,339		12/29/2021	.
339128-10-0	JPMORGAN:MDCP VAL L			136,126.379	5,664,219	41.610	5,664,219	5,216,349		45,205		464,487		464,487		12/21/2021	.
413838-72-3	OAKMARK INTERNATL INST			403.764	11,322	28.040	11,322	9,844	169			792		792		12/17/2021	.
416648-85-5	HARTFD:EQUITY INC Y			476,429.867	11,024,587	23.140	11,024,587	9,039,013	63,596	160,458		1,218,884		1,218,884		12/30/2021	.
46138E-19-8	INVESCO S&P MIDCP LV			178,757.000	10,450,134	58.460	10,450,134	8,238,528		129,323		1,718,318		1,718,318		06/30/2021	.
46138E-35-4	INVESCO S&P500 LOWVL			233,367.000	16,015,977	68.630	16,015,977	11,602,664		230,491		2,793,151		2,793,151		06/30/2021	.
46138G-10-2	INVESCO S&P SMCP LV			130,043.000	6,773,940	52.090	6,773,940	5,547,978		90,273		1,370,140		1,370,140		06/30/2021	.
46429B-68-9	ISHARES:MSCI MV EAFE MVF			92,356.000	7,090,170	76.770	7,090,170	6,473,187		172,811		293,152		293,152		06/30/2021	.
47803W-40-6	J HANCOCK III:DVMC I			190,176.464	5,264,085	27.680	5,264,085	3,519,223				732,621		732,621		06/30/2021	.
52469H-25-5	CB LARGE CAP GR IS			72,989.370	5,452,306	74.700	5,452,306	3,538,093		533,207		424,081		424,081		12/22/2021	.
55273E-82-2	MFS INTL INTR VAL I			135,784.908	7,633,828	56.220	7,633,828	6,400,587		515,805		204,258		204,258		12/10/2021	.
63868B-65-8	NATIONWIDE:GENEVA SCG IS			33,747.476	3,004,200	89.020	3,004,200	2,173,633		233,643		70,386		70,386		12/22/2021	.
779556-40-6	T ROWE PRICE MC GR I			85,345.670	10,020,435	117.410	10,020,435	8,704,704		963,054		288,851		288,851		12/15/2021	.
779562-20-6	T ROWE PRICE NH I			36,830.796	2,837,076	77.030	2,837,076	2,500,913				(169,518)		(169,518)		12/16/2021	.
831681-81-2	AMERICAN FUNDS SMCP R6			39,046.994	3,241,681	83.020	3,241,681	2,794,279				16,329		16,329		12/17/2021	.
92206C-65-6	VANGUARD RUS 2000 ID INS			18,594.352	6,385,672	343.420	6,385,672	4,888,420		71,610		639,414		639,414		12/16/2021	.
92206C-72-2	VANGUARD RUS 1000 ID INS			41,014.157	17,381,800	423.800	17,381,800	11,134,412		196,508		3,251,934		3,251,934		12/16/2021	.
9499999 - Mutual Funds					166,057,294	XXX	166,057,294	130,833,395	63,764	6,710,328	0	16,057,044	0	16,057,044	0	XXX	XXX
9799999 Total Common Stocks					169,945,764	XXX	169,945,764	133,305,514	63,764	6,710,328	0	16,684,671	0	16,684,671	0	XXX	XXX
9899999 Total Preferred and Common Stocks					169,945,764	XXX	169,945,764	133,305,514	63,764	6,710,328	0	16,684,671	0	16,684,671	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
Bonds - U.S. Governments								
36179W-DR-6	G2 MA7312 - RMBS		04/19/2021	MLPFS INC FIXED INCOME	XXX	8,781,310	8,455,000	11,743
36179W-G3-6	G2 MA7418 - RMBS		06/03/2021	Mizuho Securities	XXX	3,103,008	3,000,000	4,167
91282C-CG-4	UNITED STATES TREASURY		07/08/2021	Fifth Third Bank Sec	XXX	3,488,789	3,500,000	645
0599999 - Bonds - U.S. Governments						15,373,107	14,955,000	16,555
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
748508-ZZ-4	QUINCY MASS		12/15/2021	SAMUEL A . RAMIREZ & CO. INC.	XXX	420,000	420,000	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						420,000	420,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R		10/07/2021	Bank of America	XXX	150,000	150,000	
3131Y0-SH-6	FH ZM5920 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	5,542,962	5,199,319	6,066
3132A5-H8-1	FH ZS4755 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	3,645,044	3,419,065	3,989
3132A5-HL-2	FH ZS4735 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	315,470	295,912	345
3132A5-JG-1	FH ZS4763 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	244,531	229,371	268
3132A5-JM-8	FH ZS4768 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	4,520,506	4,240,252	4,947
3132A5-JQ-9	FH ZS4771 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	21,859	20,504	24
3132AD-5L-8	FH ZT1751 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	528	496	1
3132DM-P9-0	FH SD0448 - RMBS		03/24/2021	DAIWA SECURITIES AMERICA INC	XXX	1,774,011	1,723,649	1,556
3132DM-UB-9	FH SD0578 - RMBS		06/02/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,580,064	2,486,435	2,245
3132VN-Z6-3	FH Q62564 - RMBS		04/29/2021	CHASE SECURITIES INC	XXX	8,077,266	7,570,958	8,833
31339S-6F-7	FH QA3570 - RMBS		03/24/2021	WELLS FARGO SECURITIES, LLC	XXX	2,757,509	2,673,138	2,413
3133AM-AE-6	FH QC2705 - RMBS		06/04/2021	PNC CAPITAL MARKETS LLC	XXX	3,258,575	3,072,769	3,329
3133AX-WR-9	FH QD1556 - RMBS		12/27/2021	CHASE SECURITIES INC	XXX	873,951	848,431	1,650
3133D3-2T-1	FH QK0786 - RMBS		06/03/2021	MORGAN STANLEY AND CO INC	XXX	1,553,639	1,493,659	1,348
3133KL-J5-7	FH RA4784 - RMBS		05/25/2021	PIERPONT SECURITIES LLC	XXX	2,572,776	2,471,225	2,231
3137FP-J5-5	FHMS KJ26 A2 - CMBS		06/04/2021	GOLDMAN SACHS AND CO.	XXX	1,000,477	930,000	539
3138ET-YB-6	FN AL8805 - RMBS		06/07/2021	STONEX FINANCIAL INC.	XXX	4,140,816	3,836,309	4,849
3140GS-RX-2	FN BH4101 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	884,681	829,834	968
3140H6-B2-4	FN BJ4556 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	6,376,288	5,980,982	6,978
3140J9-GM-7	FN BM4703 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	16,485	15,463	18
3140JA-NZ-7	FN BM5807 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	578,815	542,930	633
3140JA-PG-7	FN BM5822 - RMBS		04/12/2021	CHASE SECURITIES INC	XXX	8,873,924	8,400,105	9,100
3140KL-HZ-8	FN BQ1147 - RMBS		05/20/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,497,314	2,411,408	2,177
3140KN-JC-3	FN BQ2958 - RMBS		05/20/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,467,082	2,381,497	2,150
3140L6-R7-1	FN BR7709 - RMBS		03/24/2021	CORTVIEW CAPITAL LLC	XXX	2,107,430	1,999,341	2,166
3140Q8-E3-5	FN CA1053 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	114,208	107,127	125
3140QK-QX-9	FN CB0469 - RMBS		06/04/2021	GOLDMAN SACHS AND CO.	XXX	3,131,637	2,982,068	2,692
3140QK-Y9-3	FN CB0735 - RMBS		06/30/2021	MLPFS INC FIXED INCOME	XXX	992,866	930,971	1,009
3140X4-DF-0	FN FM1001 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	9,966,906	9,348,996	10,907
3140X4-Y8-3	FN FM1634 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	47,913	44,943	52
3140X5-CY-7	FN FM1886 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	10,865	10,191	12
3140X5-SU-8	FN FM2330 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	18,741	17,579	21
3140X6-UB-5	FN FM3277 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	857,396	804,240	938
3140X6-UC-3	FN FM3278 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	4,924	4,619	5
3140X7-VJ-5	FN FM4216 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	48,913	45,881	54
3140X9-WD-3	FN FM6043 - RMBS		04/13/2021	CREDIT SUISSE AG NEW YORK BRANCH	XXX	8,821,904	8,274,980	10,459
3140XA-JS-2	FN FM6572 - RMBS		03/23/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,635,624	2,495,634	2,704
3140XD-T7-1	FN FM9573 - RMBS		12/14/2021	MORGAN STANLEY AND CO INC	XXX	894,849	849,582	1,062
31418C-S4-7	FN MA3238 - RMBS		04/19/2021	CREDIT SUISSE	XXX	8,312,836	7,788,340	9,086
31418C-U7-7	FN MA3305 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	6,503	6,100	7
31418C-XM-1	FN MA3383 - RMBS		04/28/2021	CHASE SECURITIES INC	XXX	27,805	26,081	30
575579-M2-0	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		04/09/2021	GOLDMAN SACHS AND CO.	XXX	1,200,000	1,200,000	
606072-LG-9	MISSOURI HIGHER ED LN AUTH STUDENT LN RE		04/13/2021	Bank of America	XXX	3,500,000	3,500,000	
70869P-MU-8	PENNSYLVANIA ECONOMIC DEV FING AUTH REV		04/13/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	3,500,000	3,500,000	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						110,925,891	105,160,382	107,985
Bonds - Industrial and Miscellaneous (Unaffiliated)								
001055-AQ-5	AFLAC INC		05/26/2021	SUMRIDGE PARTNERS LLC	XXX	1,980,755	1,830,000	6,284
00176D-AQ-2	AMMC 13RR A1R - CDO		04/08/2021	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	1,770,000	1,770,000	
00179D-AA-4	AMSR 21SFR1 A - CMBS		05/06/2021	DEUTSCHE BANK SECURITIES INC.	XXX	1,239,965	1,240,000	
00206R-JX-1	AT&T INC		11/05/2021	WELLS FARGO SECURITIES, LLC	XXX	1,897,029	1,845,000	18,624
00206R-KH-4	AT&T INC		03/26/2021	MERRILL LYNCH PROF CLRING CORP	XXX	1,759,672	1,855,000	6,840

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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
00287Y-BV-0	ABBVIE INC		05/17/2021	Various	XXX	4,086,348	3,825,000	43,035
00287Y-BX-6	ABBVIE INC		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,746,085	1,645,000	19,009
00507V-AK-5	ACTIVISION BLIZZARD INC		11/05/2021	MLPFS INC FIXED INCOME	XXX	1,875,580	1,730,000	8,823
00817Y-AV-0	AETNA INC		03/25/2021	US BANCORP INVESTMENTS INC.	XXX	1,059,751	1,015,000	8,210
00833M-AA-2	AFFRM 2021-A A - ABS		06/03/2021	GOLDMAN SACHS AND CO.	XXX	1,703,984	1,700,000	914
00912X-AV-6	AIR LEASE CORP		03/25/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,595,857	1,505,000	26,975
00913R-AD-8	AIR LIQUIDE FINANCE SA	C	04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,158,849	1,095,000	1,977
00914A-AK-8	AIR LEASE CORP		03/26/2021	MERRILL LYNCH PROF CLRING CORP	XXX	1,054,924	1,070,000	11,703
00914A-AM-4	AIR LEASE CORP		05/17/2021	CHASE SECURITIES INC	XXX	406,831	410,000	0
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES INC		05/25/2021	Various	XXX	2,041,237	1,835,000	21,355
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC		03/29/2021	WELLS FARGO SECURITIES, LLC	XXX	1,045,933	1,155,000	3,609
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	C	05/10/2021	RBC CAPITAL MARKETS	XXX	1,000,000	1,000,000	0
01627A-AA-6	ADC 2021-1 A2 - ABS		12/08/2021	GOLDMAN SACHS AND CO.	XXX	959,232	975,000	1,312
02005N-BP-4	ALLY FINANCIAL INC		10/26/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	463,617	470,000	0
023135-BC-9	AMAZON.COM INC		03/30/2021	Jane Street	XXX	1,760,567	1,610,000	5,494
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202		11/01/2021	Various	XXX	1,919,662	1,915,000	0
025291-AB-1	ACAR 212 B - ABS		04/20/2021	WELLS FARGO SECURITIES, LLC	XXX	1,079,912	1,080,000	
026874-DH-7	AMERICAN INTERNATIONAL GROUP INC		05/21/2021	Various	XXX	3,550,125	3,195,000	33,500
03027X-AK-6	AMERICAN TOWER CORP		11/05/2021	GOLDMAN SACHS AND CO.	XXX	2,830,853	2,630,000	5,918
03027X-BC-3	AMERICAN TOWER CORP		03/30/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,751,306	1,835,000	11,346
03040W-AS-4	AMERICAN WATER CAPITAL CORP		05/26/2021	Various	XXX	1,961,659	1,755,000	9,538
03040W-AW-5	AMERICAN WATER CAPITAL CORP		03/29/2021	FIFTH THIRD SECURITIES, INC	XXX	1,041,340	1,010,000	11,783
03237K-AB-0	AXIS 211 A2 - ABS		04/14/2021	BMO Capital Markets Corp.	XXX	1,214,875	1,215,000	0
032654-AN-5	ANALOG DEVICES INC		03/22/2021	MORGAN STANLEY CO	XXX	1,053,898	960,000	10,173
03328Q-AY-7	ANCHC 6RR ARR - CDO	C	04/07/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,500,000	1,500,000	0
03464R-AA-1	AOMT 2020-1 A1 - RMBS		04/15/2021	CHASE SECURITIES INC	XXX	968,102	959,110	1,183
03464V-AA-2	AOMT 196 A1 - CMO/RMBS		03/26/2021	NOMURA SECURITIES INTL., FIXED I	XXX	900,477	893,358	1,885
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC		05/19/2021	Various	XXX	2,925,295	2,655,000	20,671
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/29/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,753,883	1,465,000	13,559
036752-AP-8	ANTHEM INC		03/29/2021	MORGAN STANLEY AND CO INC	XXX	1,749,178	1,750,000	1,735
037389-BE-2	AON CORP		03/29/2021	MLPFS INC FIXED INCOME	XXX	1,748,492	1,710,000	18,088
03765W-BE-7	APCF 4R A2R - CDO		07/09/2021	NOMURA SECURITIES INTL., FIXED I	XXX	1,000,200	1,000,000	4,410
037833-BZ-2	APPLE INC		03/19/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	4,205,149	3,980,000	13,272
037833-CJ-7	APPLE INC		05/18/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,184,790	1,070,000	10,057
03842V-AB-3	AQFIT 21A B - ABS		09/30/2021	PERSHING LLC	XXX	249,977	250,000	0
04009A-AL-4	ARES LII A1R - CDO		07/15/2021	SG AMERICAS SECURITIES, LLC	XXX	1,000,000	1,000,000	
04010L-BB-8	ARES CAPITAL CORP		06/03/2021	WELLS FARGO SECURITIES, LLC	XXX	930,643	935,000	
04016D-AU-9	ARES 41RR BR - CDO	C	06/29/2021	RBC CAPITAL MARKETS	XXX	1,693,384	1,700,000	7,557
04623T-AA-3	MORGN 2 A - CDO		04/07/2021	GOLDMAN SACHS AND CO.	XXX	1,249,000	1,250,000	3,467
04685A-2L-4	ATHENE GLOBAL FUNDING		05/27/2021	US BANKCORP INVESTMENTS INC	XXX	1,898,708	1,815,000	17,268
04966H-AA-4	ATRM XIII A1 - CDO	C	04/07/2021	R. BAIRD	XXX	1,000,510	1,000,000	2,873
053332-AV-4	AUTOZONE INC		03/30/2021	Jane Street	XXX	1,190,939	1,075,000	13,438
05348E-BG-3	AVALONBAY COMMUNITIES INC		04/13/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,052,626	1,055,000	2,966
05369A-AL-5	AVIATION CAPITAL GROUP LLC		09/15/2021	CHASE SECURITIES INC	XXX	1,266,812	1,270,000	0
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		06/03/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,749,360	1,580,000	29,063
05531G-AB-7	TRUIST FINANCIAL CORP		04/13/2021	GOLDMAN SACHS AND CO.	XXX	1,052,330	940,000	2,631
05548W-AA-5	BBCMS 2018-TALL A - CMBS		04/07/2021	BETZOLD BERG & NUSSBAUM INC.	XXX	1,744,531	1,750,000	1,006
05583J-AH-5	BPCE SA	C	05/27/2021	Various	XXX	1,907,390	1,900,000	10,085
05601P-AA-4	BSST 2021-SSCP MORTGAGE TRUST - CMBS		04/08/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,750,000	1,750,000	0
05606G-AA-9	BX 21VIEW A - CMBS		06/04/2021	Morgan Stanley	XXX	700,000	700,000	
05607Q-AA-6	BX 2020-BXLP A - CMBS		03/26/2021	MORGAN STANLEY AND CO INC	XXX	1,497,901	1,496,966	565
05608K-AA-8	BX 21VINO A - CMBS		05/03/2021	WELLS FARGO SECURITIES, LLC	XXX	668,424	670,000	0
05682Q-AU-0	BCC 2017-1 BR - CDO	C	05/06/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,300,000	1,300,000	
05723K-AE-0	BAKER HUGHES HOLDINGS LLC		03/25/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,094,251	1,015,000	9,785
05724B-AA-7	BAKER HUGHES HOLDINGS LLC		04/01/2021	GOLDMAN SACHS AND CO.	XXX	1,061,064	920,000	17,770
05875J-AJ-8	BALLY 2019-1 A1R - CDO	C	06/09/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,925,000	1,925,000	0
05964H-AL-9	BANCO SANTANDER SA	C	03/29/2021	HSBC SECURITIES	XXX	998,630	1,000,000	308
06051G-GC-7	BANK OF AMERICA CORP		04/01/2021	Cowen For Partnerships Step Out	XXX	1,053,136	945,000	14,384
06051G-GF-0	BANK OF AMERICA CORP		03/19/2021	Merril Lynch Pierce Fenner Smith	XXX	7,454,252	6,760,000	45,238
06051G-GL-7	BANK OF AMERICA CORP		05/12/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,581,413	1,435,000	2,954
06051G-JV-2	BANK OF AMERICA CORP		04/16/2021	MLPFS INC FIXED INCOME	XXX	2,000,000	2,000,000	0
06406R-AD-9	BANK OF NEW YORK MELLON CORP		04/07/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,162,014	1,060,000	13,684

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06406Y-AA-0	BANK OF NEW YORK MELLON CORP		04/13/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,057,924	975,000	4,648
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		04/06/2021	MLPFS INC FIXED INCOME	XXX	1,029,180	1,000,000	506
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C	09/28/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,000,000	1,000,000	0
07274N-AL-7	BAYER US FINANCE II LLC		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,051,226	930,000	11,980
075887-BW-8	BECTON DICKINSON AND CO		05/21/2021	Various	XXX	1,943,367	1,755,000	22,741
075887-CL-1	BECTON DICKINSON AND CO		03/29/2021	US BANKCORP INVESTMENTS INC	XXX	1,749,835	1,845,000	5,015
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	08/09/2021	TORONTO DOMINION SECURITIES	XXX	995,610	1,000,000	0
08661U-AA-4	BETH ISRAEL DEACONESS MEDICAL CENTER INC		11/02/2021	GOLDMAN SACHS AND CO.	XXX	568,000	568,000	
08861Y-AA-4	BHG SECURITIZATION TRUST 2021-A - ABS		04/23/2021	CREDIT SUISSE	XXX	119,996	120,000	
08862B-AB-1	BHG 21B B - ABS		09/10/2021	CREDIT SUISSE	XXX	589,931	590,000	
092113-AT-6	BLACK HILLS CORP		04/01/2021	MORGAN STANLEY AND CO INC	XXX	1,066,148	1,070,000	8,248
09261B-AD-2	BLACKSTONE INC		07/29/2021	GOLDMAN SACHS AND CO.	XXX	991,010	1,000,000	0
09261H-AJ-6	BLACKSTONE PRIVATE CREDIT FUND		11/15/2021	WELLS FARGO SECURITIES, LLC	XXX	1,759,758	1,765,000	
09261X-AC-6	BLACKSTONE SECURED LENDING FUND		07/20/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	706,399	715,000	
09659W-2N-3	BNP PARIBAS SA	C	05/27/2021	MORGAN STANLEY AND CO INC	XXX	1,903,979	1,925,000	9,763
09659W-2P-8	BNP PARIBAS SA	C	04/12/2021	BNP PARIBAS SECURITIES BOND	XXX	1,050,000	1,050,000	0
09659W-2R-4	BNP PARIBAS SA	C	09/08/2021	BNP PARIBAS SECURITIES BOND	XXX	505,000	505,000	
09857L-AR-9	BOOKING HOLDINGS INC		04/01/2021	FTN Financial	XXX	1,059,972	905,000	20,114
10112R-BA-1	BOSTON PROPERTIES LP		04/01/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,055,943	925,000	14,453
10112R-BB-9	BOSTON PROPERTIES LP		05/21/2021	Various	XXX	1,998,293	1,870,000	22,230
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC		04/21/2021	MORGAN STANLEY AND CO INC	XXX	1,297,836	1,200,000	17,570
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC		03/23/2021	GOLDMAN, SACHS & CO.	XXX	2,387,702	2,185,000	9,107
10373Q-BK-5	BP CAPITAL MARKETS AMERICA INC		05/18/2021	MARKETAXESS	XXX	996,426	900,000	3,897
10921U-2A-5	BRIGHTHOUSE FINANCIAL GLOBAL FUNDING		04/06/2021	CHASE SECURITIES INC	XXX	998,350	1,000,000	0
110122-CN-6	BRISTOL-MYERS SQUIBB CO		05/17/2021	Various	XXX	3,297,075	3,015,000	30,976
11135F-BD-2	BROADCOM INC		03/25/2021	MARKET TAXES CORP	XXX	1,032,080	905,000	20,614
120568-BB-5	BUNGE LIMITED FINANCE CORP		05/26/2021	MARKETAXESS	XXX	2,016,026	1,985,000	9,078
12434C-AA-2	BX 21SDMF A - CMBS		09/17/2021	MORGAN STANLEY AND CO INC	XXX	648,041	650,000	0
12477B-AE-4	CAMB 21CX2 B - CMBS		10/22/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	712,287	700,000	431
12510H-AN-0	CAUTO 211 A4 - ABS		07/27/2021	CREDIT SUISSE SECURITIES (USA)	XXX	999,739	1,000,000	0
12530M-AE-5	SORT 2021-1 A1 - ABS		03/24/2021	GOLDMAN SACHS AND CO. LLC	XXX	1,000,820	1,000,000	340
12551R-AA-6	CIFC 2018-I A - CDO	C	04/05/2021	MLPFS INC FIXED INCOME	XXX	408,877	409,000	1,084
12551Y-AA-1	CIFC 2018-III A - CDO	C	03/31/2021	CREDIT SUISSE	XXX	500,050	500,000	1,397
125523-CM-0	CIGNA CORP		03/29/2021	US BANKCORP INVESTMENTS INC	XXX	1,046,842	1,065,000	1,967
12575A-AB-3	CIMNL 211 A2 - ABS		07/22/2021	CREDIT SUISSE SECURITIES (USA)	XXX	499,783	500,000	0
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		05/17/2021	WELLS FARGO SECURITIES, LLC	XXX	436,515	440,000	
126408-HE-6	CSX CORP		04/21/2021	DEUTSCHE BANK SECURITIES INC.	XXX	1,054,063	990,000	12,298
126408-HH-9	CSX CORP		03/29/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	1,157,666	1,065,000	11,538
12653V-AA-4	CSMC 2019-ICE4 A - CMBS		10/08/2021	MORGAN STANLEY AND CO INC	XXX	1,049,672	1,050,000	869
12656Q-AB-0	CPS 21B B - ABS		04/23/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,629,919	1,630,000	0
126650-CX-6	CVS HEALTH CORP		05/17/2021	Various	XXX	3,766,850	3,315,000	6,450
126650-DJ-6	CVS HEALTH CORP		03/29/2021	Bond Desk Trading	XXX	1,753,644	1,610,000	30,188
133131-AZ-5	CAMDEN PROPERTY TRUST		04/01/2021	MLPFS INC FIXED INCOME	XXX	1,059,245	1,025,000	11,241
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO	C	04/01/2021	US BANKCORP INVESTMENTS INC	XXX	1,061,745	945,000	13,125
14040H-BF-1	CAPITAL ONE FINANCIAL CORP		03/30/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	1,908,491	1,760,000	28,783
14040H-CE-3	CAPITAL ONE FINANCIAL CORP		05/19/2021	MILLENNIUM ADVISORS LLC	XXX	1,082,270	975,000	989
14040H-CG-8	CAPITAL ONE FINANCIAL CORP		07/27/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,000,000	1,000,000	0
142339-AK-6	CARLISLE COMPANIES INC		09/14/2021	CHASE SECURITIES INC	XXX	574,684	575,000	
14369G-AA-8	CNART 211 A - ABS		04/09/2021	Various	XXX	2,000,710	2,000,000	588
14687H-AA-1	CRVNA 2021-N4 A1 - ABS		12/06/2021	BNP PARIBAS BROKERAGE SECURITIES	XXX	1,544,875	1,545,000	0
14913R-2L-0	CATERPILLAR FINANCIAL SERVICES CORP		05/10/2021	CHASE SECURITIES INC	XXX	1,997,320	2,000,000	
15032A-AN-7	CEDF V A1R - CDO		03/25/2021	CHASE SECURITIES	XXX	1,700,255	1,700,000	4,312
15189T-BA-4	CENTERPOINT ENERGY INC		05/11/2021	Mizuho Securities	XXX	239,441	240,000	0
161175-BR-4	CHARTER COMMUNICATIONS OPERATING LLC		03/26/2021	WELLS FARGO SECURITIES LLC	XXX	1,713,363	1,485,000	
172967-KU-4	CITIGROUP INC		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,057,730	950,000	7,729
172967-LD-1	CITIGROUP INC		03/23/2021	Morgan Stanley & Co	XXX	5,231,189	4,725,000	38,263
172967-LP-4	CITIGROUP INC		05/17/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,662,769	1,505,000	17,634
172967-MW-8	CITIGROUP INC		04/27/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	3,000,000	3,000,000	0
174610-AR-6	CITIZENS FINANCIAL GROUP INC		05/25/2021	Various	XXX	2,003,041	1,880,000	13,139
19425A-AA-2	CASL 21B A1 - ABS		06/23/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	190,000	190,000	0
19521U-AA-1	CLGIX 2021-1 A2 - ABS		12/14/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	499,972	500,000	
20030N-BW-0	COMCAST CORP		04/21/2021	BNP PARIBAS SECURITIES BOND	XXX	1,761,329	1,680,000	10,747

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20030N-CS-8	COMCAST CORP		03/19/2021	GOLDMAN, SACHS & CO.	XXX	2,842,002	2,545,000	44,120
20030N-DK-4	COMCAST CORP		05/17/2021	MLPFS INC FIXED INCOME	XXX	1,224,574	1,110,000	4,884
20048J-AA-8	COMM 18HOME A - CMBS/CMO		06/03/2021	MORGAN STANLEY AND CO INC	XXX	770,000	700,000	445
20268J-AA-1	COMMONSPIRIT HEALTH		04/29/2021	CHASE SECURITIES INC	XXX	529,790	500,000	1,227
20268J-AE-3	COMMONSPIRIT HEALTH		04/16/2021	GOLDMAN SACHS AND CO.	XXX	3,491,918	3,450,000	2,817
205887-CB-6	CONAGRA BRANDS INC		06/21/2021	Various	XXX	2,157,972	1,895,000	25,853
21036P-AY-4	CONSTELLATION BRANDS INC		05/21/2021	Various	XXX	2,238,058	2,045,000	13,685
21873L-AA-1	CAFL 211 A - CMBS		04/21/2021	WELLS FARGO SECURITIES, LLC	XXX	1,054,953	1,055,000	1,287
22160K-AN-5	COSTCO WHOLESALE CORP		05/24/2021	Various	XXX	2,070,935	2,070,000	9,802
224044-CN-5	COX COMMUNICATIONS INC		05/18/2021	WELLS FARGO SECURITIES, LLC	XXX	498,070	500,000	0
22535M-AA-7	CAALT 202 A - ABS		03/30/2021	WELLS FARGO SECURITIES LLC	XXX	2,022,500	2,000,000	1,218
22767C-AB-6	XROAD 2021-A A2 - ABS		11/29/2021	CREDIT SUISSE	XXX	729,767	729,767	183
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP		03/26/2021	WELLS FARGO SECURITIES LLC	XXX	1,755,766	1,860,000	4,774
23345E-AC-9	DTAOT 212 B - ABS		04/13/2021	DEUTSCHE BANK SECURITIES INC.	XXX	779,942	780,000	0
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC		05/27/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,898,046	1,765,000	19,121
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC		04/21/2021	DEUTSCHE BANK SECURITIES INC.	XXX	1,055,654	1,055,000	2,167
23636A-BB-6	DANSKE BANK A/S	C	09/07/2021	CHASE SECURITIES INC	XXX	695,000	695,000	0
24422E-TH-2	JOHN DEERE CAPITAL CORP		03/23/2021	MARKETAXESS CORPORATION	XXX	2,099,386	1,965,000	15,188
251526-CM-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		11/02/2021	DEUTSCHE BANK SECURITIES INC.	XXX	415,000	415,000	0
25273C-AA-8	DROT 211 A - RMBS		05/13/2021	CREDIT SUISSE	XXX	1,029,357	1,026,000	635
25278X-AR-0	DIAMONDBACK ENERGY INC		03/26/2021	CITIGROUP GLOBAL MARKETS INC./SALOMON BR	XXX	1,050,672	1,050,000	547
260543-CX-9	DOW CHEMICAL CO		04/21/2021	CHASE SECURITIES INC	XXX	1,056,488	955,000	15,194
26078J-AD-2	DUPONT DE NEMOURS INC		03/29/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,048,077	900,000	16,065
26209X-AD-3	HONK 2021-1 A2 - RMBS		09/23/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	150,000	150,000	0
262108-AE-3	DRIVE 2021-1 C - ABS		04/13/2021	DEUTSCHE BANK SECURITIES INC.	XXX	719,878	720,000	
26210Y-AA-4	DROP 21FILE A - CMBS		04/21/2021	GOLDMAN	XXX	700,000	700,000	
26244Q-AN-3	DRSLF 49 AR - CDO		03/29/2021	SG AMERICAS SECURITIES, LLC	XXX	1,000,000	1,000,000	
26245R-AE-0	DRSLF 58 B - CDO		06/22/2021	MORGAN STANLEY AND CO INC	XXX	349,545	350,000	1,084
26251Y-AE-6	DRSLF 54 B - CDO	C	04/30/2021	CREDIT SUISSE	XXX	1,000,200	1,000,000	746
26441Y-BF-3	DUKE REALTY PARTNERSHIP LTD		03/29/2021	WELLS FARGO SECURITIES, LLC	XXX	1,042,709	1,120,000	3,811
26444H-AC-5	DUKE ENERGY FLORIDA LLC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,748,592	1,600,000	13,938
26444H-AE-1	DUKE ENERGY FLORIDA LLC		04/07/2021	MORGAN STANLEY AND CO INC	XXX	2,014,272	1,800,000	15,960
26884A-BN-2	ERP OPERATING LP		08/03/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	601,939	605,000	0
278642-AX-1	EBAY INC		05/03/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	294,617	295,000	
278865-BE-9	ECOLAB INC		04/01/2021	GOLDMAN SACHS AND CO.	XXX	1,056,933	880,000	1,408
28368E-AE-6	EL PASO LLC		03/26/2021	MORGAN STANLEY AND CO INC	XXX	1,054,553	750,000	12,109
29001L-AL-5	ELMW2 II AR - CDO	C	03/26/2021	CHASE SECURITIES INC	XXX	2,600,000	2,600,000	0
29250N-AR-6	ENBRIDGE INC	C	05/24/2021	Various	XXX	2,286,369	2,070,000	27,870
29250N-AZ-8	ENBRIDGE INC	C	03/29/2021	CIBC WORLD MARKETS CORP	XXX	1,750,560	1,680,000	19,833
29253E-AD-4	ENCINA EQUIPMENT FINANCE 2021-1 LLC - AB		05/19/2021	BANK OF AMERICA MERRILL LYNCH	XXX	799,979	800,000	0
29278N-AQ-6	ENERGY TRANSFER OPERATING LP		03/26/2021	CHASE SECURITIES	XXX	1,054,027	1,020,000	14,344
29364G-AP-8	ENTERGY CORP		03/26/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,049,607	1,085,000	1,808
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		03/29/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,747,847	1,660,000	8,646
29444U-BH-8	EQUINIX INC		03/29/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,055,710	1,110,000	5,038
29444U-BR-6	EQUINIX INC		05/24/2021	Various	XXX	2,694,083	2,705,000	470
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		03/30/2021	CREDIT AGRICOLE SECURITIES (USA) I	XXX	1,025,584	1,025,000	3,348
29449W-AH-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		04/05/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	3,500,000	3,500,000	0
30165X-AD-7	EART 2021-2 B - ABS		05/25/2021	DEUTSCHE BANK SECURITIES INC.	XXX	789,980	790,000	
30231G-BJ-0	EXXON MOBIL CORP		03/30/2021	Jane Street	XXX	2,110,099	1,920,000	2,108
30231G-BN-1	EXXON MOBIL CORP		04/26/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,055,402	1,025,000	966
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I		05/25/2021	Various	XXX	3,166,125	3,200,000	5,373
337738-AU-2	FISERV INC		05/19/2021	Various	XXX	2,616,946	2,420,000	32,309
337738-BC-1	FISERV INC		03/29/2021	WELLS FARGO SECURITIES, LLC	XXX	1,046,178	1,035,000	9,143
33843W-AA-9	FCAT 2021-1 A - ABS		03/30/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,446,139	1,447,553	199
340711-AY-6	FLORIDA GAS TRANSMISSION COMPANY LLC		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,062,338	1,065,000	7,167
35105U-AB-9	FCRT 212 A2 - ABS		12/01/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	906,872	910,000	182
35635C-AA-0	FREED 212 A - ABS		05/06/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	614,972	615,000	0
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE III IN		05/12/2021	CHASE SECURITIES INC	XXX	532,539	535,000	
36166N-AB-9	GE CAPITAL FUNDING LLC		03/19/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	1,671,679	1,485,000	23,232
36166N-AC-7	GE CAPITAL FUNDING LLC		03/29/2021	Bond Desk Trading	XXX	1,036,044	905,000	15,556
36166N-AJ-2	GE CAPITAL FUNDING LLC		05/19/2021	JEFFERIES	XXX	990,138	870,000	638
361841-AL-3	GLP CAPITAL LP		03/26/2021	MERRILL LYNCH PROF CLRING CORP	XXX	1,046,110	925,000	10,214

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
36253P-AC-6	GSMS 2017-GS6 A3 - CMBS		03/29/2021	Merril Lynch Pierce Fenner Smith	XXX	1,307,063	1,200,000	3,433
36258P-AA-5	GSMS 20UPT A - CMBS		02/18/2021	GOLDMAN	XXX	366,064	350,000	562
36261X-AC-9	GCAR 212 B - ABS		06/08/2021	WELLS FARGO SECURITIES, LLC	XXX	584,991	585,000	0
36263D-AA-5	GCAR 214 A - ABS		12/07/2021	WELLS FARGO SECURITIES, LLC	XXX	1,899,962	1,900,000	
36320U-AC-4	GALXY XXVII A - CDO		03/30/2021	MLPFS INC FIXED INCOME	XXX	1,498,500	1,500,000	2,175
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS		04/05/2021	CHASE SECURITIES INC	XXX	185,520	182,722	91
370334-CC-6	GENERAL MILLS INC		04/28/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,053,065	1,035,000	379
37045X-DE-3	GENERAL MOTORS FINANCIAL COMPANY INC		03/26/2021	LOOP CAPITAL MARKETS LLC	XXX	1,050,808	1,100,000	5,888
37045X-DK-9	GENERAL MOTORS FINANCIAL COMPANY INC		06/21/2021	MORGAN STANLEY AND CO INC	XXX	4,276,694	4,300,000	2,329
37331N-AN-1	GEORGIA-PACIFIC LLC		04/21/2021	MORGAN STANLEY AND CO INC	XXX	1,159,013	1,185,000	4,816
375415-AA-4	GILBT 1 A - CDO	C	04/06/2021	MLPFS INC FIXED INCOME	XXX	1,000,600	1,000,000	3,300
375558-BF-9	GILEAD SCIENCES INC		05/19/2021	Various	XXX	3,623,017	3,285,000	16,887
378272-BD-9	GLENCORE FUNDING LLC		04/21/2021	Mizuho Securities	XXX	1,298,635	1,300,000	0
38141G-WZ-3	GOLDMAN SACHS GROUP INC		05/17/2021	Various	XXX	6,306,247	5,585,000	74,140
38143Y-AC-7	GOLDMAN SACHS GROUP INC		04/13/2021	GOLDMAN SACHS AND CO	XXX	1,053,160	770,000	22,625
38178H-AA-6	GCPAF 211 A2 - CMO/RMBS	C	03/19/2021	MITSUBISHI UFJ SECURITIES	XXX	725,000	725,000	0
402562-AC-6	GSM 4 A2 - CDO		04/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,750,000	1,750,000	
404119-BX-6	HCA INC		03/30/2021	Cowen For Partnerships Step Out	XXX	1,749,518	1,580,000	19,190
404280-BT-5	HSBC HOLDINGS PLC	C	04/13/2021	GOLDMAN SACHS AND CO	XXX	1,053,402	930,000	13,734
404280-BX-6	HSBC HOLDINGS PLC	C	04/21/2021	MITSUBISHI UFJ SECURITIES (USA), INC	XXX	700,333	630,000	3,080
404280-BZ-1	HSBC HOLDINGS PLC	C	03/26/2021	Susquehanna Fin. Grp	XXX	3,550,667	3,290,000	6,603
404280-CL-1	HSBC HOLDINGS PLC	C	05/18/2021	GOLDMAN SACHS AND CO	XXX	1,322,060	1,330,000	4,313
40441L-AA-4	HGI CRE CLO 2021-FL1, LTD. - CDO		05/06/2021	GOLDMAN SACHS AND CO	XXX	1,500,000	1,500,000	0
42250P-AB-9	HEALTHPEAK PROPERTIES INC		03/29/2021	WELLS FARGO SECURITIES, LLC	XXX	1,748,477	1,725,000	10,470
42809H-AG-2	HESS CORP		03/30/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,047,951	965,000	0
437076-CA-8	HOME DEPOT INC		05/19/2021	Various	XXX	2,741,245	2,585,000	20,391
446150-AW-4	HUNTINGTON BANCSHARES INC		08/09/2021	CREDIT SUISSE	XXX	825,000	825,000	0
44891A-BX-4	HYUNDAI CAPITAL AMERICA		06/10/2021	CREDIT AGRICOLE SECURITIES (USA), INC	XXX	979,001	985,000	
44891A-BY-2	HYUNDAI CAPITAL AMERICA		09/14/2021	SG AMERICAS SECURITIES, LLC	XXX	1,781,787	1,785,000	
456837-AV-5	ING GROEP NV	C	03/29/2021	CREDIT SUISSE	XXX	1,050,546	1,050,000	
456837-AX-1	ING GROEP NV	C	04/28/2021	JEFFERIES	XXX	704,781	700,000	575
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRANCES INC		06/03/2021	MORGAN STANLEY AND CO INC	XXX	1,808,920	1,815,000	4,093
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,048,524	905,000	0
46188B-AA-0	INVITATION HOMES OPERATING PARTNERSHIP L		08/03/2021	CHASE SECURITIES INC	XXX	280,429	285,000	
465685-AK-1	ITC HOLDINGS CORP		12/01/2021	Various	XXX	1,829,685	1,705,000	17,851
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS		05/24/2021	CHASE SECURITIES INC	XXX	508,359	500,000	903
46625H-QW-3	JPMORGAN CHASE & CO		04/21/2021	SUMRIDGE PARTNERS LLC	XXX	708,214	650,000	1,311
466330-AA-5	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SE		04/01/2021	CHASE SECURITIES INC	XXX	360,000	360,000	0
46647P-BP-0	JPMORGAN CHASE & CO		04/01/2021	MORGAN STANLEY AND CO INC	XXX	1,059,180	1,030,000	12,094
46650H-AC-2	JPMMT 2019-1 A3 - CMO/RMBS		04/16/2021	CHASE SECURITIES INC	XXX	206,315	203,016	429
46650P-AC-4	JPMMT 2019-LTV1 A3 - CMO/RMBS		04/19/2021	JANNEY MONTGOMERY SCOTT INC	XXX	175,967	174,603	388
47047J-AC-8	JTWN 12 A2 - CDO		04/26/2021	GOLDMAN SACHS AND CO	XXX	1,751,750	1,750,000	909
47760Q-AB-9	JIMMY 2017-1 2II - RMBS		03/04/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	719,408	675,500	3,455
482480-AG-5	KLA CORP		03/29/2021	CHASE SECURITIES INC	XXX	1,749,268	1,550,000	2,824
48661W-AL-2	KAYNE 3R BR - CDO		05/07/2021	CHASE SECURITIES INC	XXX	1,500,000	1,500,000	4,788
49271V-AF-7	KEURIG DR PEPPER INC		05/21/2021	Various	XXX	1,943,574	1,675,000	18,755
49427R-AR-3	KILROY REALTY LP		09/30/2021	WELLS FARGO SECURITIES, LLC	XXX	499,785	500,000	0
501044-DE-8	KROGER CO		05/24/2021	Various	XXX	3,206,544	3,015,000	17,046
50201M-AQ-6	LCM 29R AR - CDO	C	06/22/2021	BK OF NY MELLON NATIXIS SEC NA	XXX	1,000,000	1,000,000	0
50203J-AA-6	LMNT 2021-FL1 A - CMBS		05/26/2021	WELLS FARGO SECURITIES, LLC	XXX	1,580,000	1,580,000	
50210L-AA-2	LMREC 21CRE4 A - CMBS		05/07/2021	WELLS FARGO SECURITIES, LLC	XXX	1,045,000	1,045,000	
502431-AK-5	L3HARRIS TECHNOLOGIES INC		03/29/2021	TD SECURITIES (USA) LLC	XXX	1,196,470	1,100,000	14,845
502431-AN-9	L3HARRIS TECHNOLOGIES INC		03/29/2021	CREDIT SUISSE	XXX	1,052,005	1,120,000	7,056
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC		04/27/2021	CHASE SECURITIES INC	XXX	1,057,520	1,060,000	1,031
50540R-AX-0	LABORATORY CORPORATION OF AMERICA HOLDIN		05/12/2021	MLPFS INC FIXED INCOME	XXX	344,769	345,000	0
521865-AY-1	LEAR CORP		04/13/2021	US BANKCORP INVESTMENTS INC	XXX	1,055,050	960,000	3,040
52532X-AC-9	LEIDOS INC		05/27/2021	GOLDMAN SACHS AND CO	XXX	1,952,138	1,790,000	2,884
52606Y-AA-2	LDPT 20RV1 A - ABS		12/10/2021	GUGGENHEIM	XXX	1,183,446	1,175,000	0
52607M-AA-7	LENDMARK FUNDING TRUST 2021-1 - ABS		05/20/2021	BMO Capital Markets Corp	XXX	1,001,587	1,000,000	
529537-AA-0	LEXINGTON REALTY TRUST		08/16/2021	CHASE SECURITIES INC	XXX	887,846	890,000	
53227J-AA-2	LIFE STORAGE LP		06/03/2021	WELLS FARGO SECURITIES, LLC	XXX	1,831,812	1,634,000	30,252
548661-DM-6	LOWE'S COMPANIES INC		03/25/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	1,541,891	1,460,000	16,628

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

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548661-EA-1	LOWE'S COMPANIES INC		03/29/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	699,937	700,000	0
55283F-AA-6	MFRA 21NQM1 A1 - RMBS		04/09/2021	CREDIT SUISSE	XXX	761,483	761,484	1,024
55293A-AG-2	MHC 21MHC2 B - CMBS		05/14/2021	Morgan Stanley	XXX	750,000	750,000	0
55316V-AA-2	MHC 21MHC A - CMBS		04/06/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,456,474	1,460,000	
55316V-AC-8	MHC 21MHC B - CMBS		04/06/2021	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	698,322	700,000	
55336V-AR-1	MPLX LP		05/06/2021	FIFTH THIRD SECURITIES, INC	XXX	821,526	740,000	4,522
55389T-AA-9	MVWOT 211W A - RMBS		05/10/2021	MLPFS INC FIXED INCOME	XXX	499,865	500,000	0
55607P-AF-2	MACQUARIE GROUP LTD	C	06/15/2021	CHASE SECURITIES INC	XXX	1,500,000	1,500,000	
55820T-AJ-7	MDPK 23R AR - CDO	C	06/04/2021	MORGAN STANLEY AND CO INC	XXX	2,500,000	2,500,000	
56848D-AA-7	MFIT 21A A - ABS		03/31/2021	GOLDMAN SACHS AND CO.	XXX	997,383	1,000,000	1,240
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		04/13/2021	WELLS FARGO SECURITIES, LLC	XXX	1,206,010	1,085,000	3,504
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,057,822	915,000	2,335
574599-BS-4	MASCO CORP		06/03/2021	Various	XXX	1,866,893	1,930,000	4,646
57629W-DC-1	MASSMUTUAL GLOBAL FUNDING LLC		04/08/2021	CHASE SECURITIES INC	XXX	3,500,000	3,500,000	0
57636Q-AR-5	MASTERCARD INC		05/24/2021	MARKETAXESS	XXX	2,254,760	2,035,000	11,193
58013M-EY-6	MCDONALD'S CORP		05/21/2021	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	2,482,236	2,235,000	26,416
58013M-FQ-2	MCDONALD'S CORP		03/29/2021	CREDIT SUISSE	XXX	1,752,307	1,605,000	14,445
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA	C	03/30/2021	GOLDMAN, SACHS & CO.	XXX	1,012,911	920,000	0
58940B-AA-4	MFCC 2021-1 A - ABS		06/04/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,255,322	1,250,000	963
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		05/25/2021	Various	XXX	2,053,812	1,855,000	22,631
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,062,262	995,000	9,189
59523U-AS-6	MID-AMERICA APARTMENTS LP		04/13/2021	Various	XXX	2,153,964	2,310,000	6,434
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/21/2021	MILLENNIUM ADVISORS LLC	XXX	670,344	600,000	3,337
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/18/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,137,624	1,010,000	8,668
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/01/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,056,723	965,000	2,908
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/26/2021	DAIWA SECURITIES AMERICA INC	XXX	2,671,636	2,665,000	7,630
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC	C	05/19/2021	Various	XXX	2,621,151	2,400,000	30,385
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC	C	04/21/2021	CREDIT SUISSE	XXX	1,164,409	1,125,000	10,295
617446-8V-4	MORGAN STANLEY		06/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	910,108	925,000	329
61744Y-AP-3	MORGAN STANLEY		05/13/2021	Various	XXX	6,019,206	5,465,000	39,479
61761J-ZN-2	MORGAN STANLEY		04/01/2021	MILLENNIUM ADVISORS LLC	XXX	1,053,987	950,000	16,990
61772B-AB-9	MORGAN STANLEY		04/19/2021	MORGAN STANLEY AND CO INC	XXX	1,240,000	1,240,000	0
61946T-AB-1	MSAIC 213 B - ABS		09/17/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	347,621	350,000	
620076-BU-2	MOTOROLA SOLUTIONS INC		05/10/2021	MLPFS INC FIXED INCOME	XXX	655,000	655,000	
62919T-AD-8	NMEF 21A C - ABS		03/10/2021	BNY/SUNTRUST CAPITAL MARKETS	XXX	349,962	350,000	
62928C-AA-0	NGPL PIPECO LLC		05/03/2021	WELLS FARGO SECURITIES, LLC	XXX	194,854	195,000	
63859U-BH-5	NATIONWIDE BUILDING SOCIETY	C	10/05/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	886,760	890,000	
63941F-AC-0	NAVSL 2020-A A2B - ABS		04/16/2021	GOLDMAN SACHS AND CO.	XXX	1,765,313	1,750,000	247
63942C-AA-0	NAVSL 2021-D A - ABS		05/14/2021	CREDIT SUISSE	XXX	1,260,000	1,260,000	0
64034Q-AA-6	NSLT 21B AFL - ABS		06/25/2021	MLPFS INC FIXED INCOME	XXX	1,620,000	1,620,000	
64035D-AA-4	NSLT 21A A1A - ABS		05/13/2021	MLPFS INC FIXED INCOME	XXX	989,037	990,000	
64130T-BC-8	NEUB 20RR BRR - CDO		04/30/2021	MORGAN STANLEY AND CO INC	XXX	750,000	750,000	
64952W-DQ-3	NEW YORK LIFE GLOBAL FUNDING		03/22/2021	Merril Lynch Pierce Fenner Smith	XXX	891,333	900,000	2,138
651639-AY-2	NEWMONT CORPORATION		03/29/2021	MILLENNIUM ADVISORS LLC	XXX	1,052,914	1,080,000	12,150
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC		06/02/2021	CREDIT SUISSE	XXX	404,761	405,000	0
65364U-AL-0	NIAGARA MOHAWK POWER CORP		03/31/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	882,157	780,000	10,196
654106-AJ-2	NIKE INC		05/25/2021	MLPFS INC FIXED INCOME	XXX	2,125,992	1,965,000	9,006
65473P-AL-9	NISOURCE INC		03/31/2021	BNP PARIBAS SECURITIES BOND	XXX	1,052,111	1,135,000	2,680
666807-BN-1	NORTHROP GRUMMAN CORP		04/06/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,266,521	1,175,000	8,804
666807-BS-0	NORTHROP GRUMMAN CORP		03/29/2021	Bond Desk Trading	XXX	1,752,864	1,520,000	27,867
66815L-2D-0	NORTHWESTERN MUTUAL GLOBAL FUNDING		05/24/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	499,540	500,000	0
67066G-AM-6	NVIDIA CORP		06/14/2021	MORGAN STANLEY AND CO INC	XXX	2,267,788	2,275,000	
67079B-AB-6	NUTRITION & BIOSCIENCES INC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,054,859	1,060,000	797
67103H-AE-7	O'REILLY AUTOMOTIVE INC		03/31/2021	MORGAN STANLEY AND CO INC	XXX	1,133,253	1,035,000	2,041
671078-AN-3	OCP 2018R AR - CDO	C	06/10/2021	MLPFS INC FIXED INCOME	XXX	750,570	750,000	1,016
67108F-AN-6	OZLMF IV A1R - CDO		04/05/2021	NOMURA SECURITIES INTL., FIXED I	XXX	882,433	883,051	2,709
67190A-AB-2	OAKIG 211 A2 - RMBS		01/20/2021	CREDIT SUISSE SECURITIES (USA)	XXX	749,899	750,000	0
675711-AA-3	OCT33 33 A1 - CDO	C	04/06/2021	MLPFS INC FIXED INCOME	XXX	1,250,688	1,250,000	3,830
67571A-AA-3	OCTL 211 A - ABS		04/27/2021	CREDIT SUISSE	XXX	814,925	815,000	0
67591U-AC-1	OCT36 36 A1 - CDO		03/29/2021	BNP PARIBAS SECURITIES CORP	XXX	749,363	750,000	1,893
67591V-AE-5	OCT37 37 A2 - CDO		04/30/2021	CREDIT SUISSE	XXX	1,150,230	1,150,000	449
681919-BD-7	OMNICOM GROUP INC		05/05/2021	Various	XXX	1,195,565	1,195,000	289

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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
68269M-AA-2	OMFIT 211 A1 - ABS		05/17/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	2,304,393	2,305,000	0
68377G-AA-4	OPTN 21B A - ABS		04/28/2021	JEFFERIES	XXX	399,959	400,000	
68377G-AB-2	OPTN 21B B - ABS		04/28/2021	JEFFERIES	XXX	99,971	100,000	
68389X-BU-8	ORACLE CORP		05/18/2021	US BANKCORP INVESTMENTS INC	XXX	837,700	790,000	3,011
68389X-CC-7	ORACLE CORP		05/04/2021	Various	XXX	3,373,243	3,345,000	2,409
68389X-CE-3	ORACLE CORP		03/29/2021	DEUTSCHE BANK SECURITIES INC.	XXX	1,748,294	1,720,000	962
68902V-AJ-6	OTIS WORLDWIDE CORP		05/26/2021	Various	XXX	1,974,025	1,910,000	14,478
69121K-AF-1	OWL ROCK CAPITAL CORP		04/19/2021	MLPFS INC FIXED INCOME	XXX	1,985,740	2,000,000	0
693475-AT-2	PNC FINANCIAL SERVICES GROUP INC		04/07/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,125,966	1,035,000	12,679
693506-BU-0	PPG INDUSTRIES INC		04/21/2021	CHASE SECURITIES INC	XXX	1,161,564	1,170,000	1,911
69352P-AQ-6	PPL CAPITAL FUNDING INC		05/26/2021	Various	XXX	2,001,968	1,770,000	21,614
694308-JW-8	PACIFIC GAS AND ELECTRIC CO		06/01/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	189,067	190,000	0
6944PL-2E-8	PACIFIC LIFE GLOBAL FUNDING II		04/07/2021	CHASE SECURITIES INC	XXX	3,498,145	3,500,000	
69547P-AA-7	PAID 2021-HG1 A - ABS		11/29/2021	CREDIT SUISSE	XXX	721,429	724,145	393
69702B-AA-9	PSTAT 2021-3 A1 - CDO	C	07/29/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	690,000	690,000	0
70450Y-AH-6	PAYPAL HOLDINGS INC		03/29/2021	MLPFS INC FIXED INCOME	XXX	1,734,075	1,750,000	13,417
70462G-AB-4	PEACEHEALTH		04/16/2021	GOLDMAN SACHS AND CO.	XXX	3,473,322	3,450,000	20,424
709599-BM-5	PENSKE TRUCK LEASING CO LP		04/06/2021	WELLS FARGO SECURITIES, LLC	XXX	1,284,730	1,285,000	0
71951Q-AB-8	PHYSICIANS REALTY LP		11/10/2021	Various	XXX	1,824,719	1,655,000	21,972
723787-AT-4	PIONEER NATURAL RESOURCES CO		04/21/2021	MORGAN STANLEY AND CO INC	XXX	1,053,285	1,065,000	2,796
74256L-EM-7	PRINCIPAL LIFE GLOBAL FUNDING II		04/05/2021	CREDIT SUISSE	XXX	3,500,000	3,500,000	0
74333D-AA-2	PROG 21SFR2 A - RMBS		03/23/2021	RBC CAPITAL MARKETS	XXX	2,249,967	2,250,000	
74340X-BM-2	PROLOGIS LP		04/13/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,059,442	1,055,000	
744560-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO		05/07/2021	SCOTIA CAPITAL (USA) INC.	XXX	1,399,840	1,285,000	18,847
74615J-AB-6	PURCHASING POWER FUNDING 2021 A LLC - AB		04/07/2021	PERSHING LLC	XXX	699,961	700,000	0
746245-AA-7	PUREWEST FUNDING LLC - ABS		11/16/2021	PERSHING LLC	XXX	500,000	500,000	
747525-AS-2	QUALCOMM INC		04/28/2021	MILLENNIUM ADVISORS LLC	XXX	1,051,627	1,040,000	
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP		05/19/2021	WELLS FARGO SECURITIES, LLC	XXX	976,651	885,000	5,679
756109-AZ-7	REALTY INCOME CORP		04/21/2021	MILLENNIUM ADVISORS LLC	XXX	1,163,225	1,195,000	946
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	03/31/2021	MORGAN STANLEY AND CO INC	XXX	916,087	865,000	6,542
75884R-AV-5	REGENCY CENTERS LP		04/08/2021	WELLS FARGO SECURITIES, LLC	XXX	1,044,556	957,000	6,795
760759-AR-1	REPUBLIC SERVICES INC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,054,333	980,000	8,842
771196-BW-1	ROCHE HOLDINGS INC		12/06/2021	DEUTSCHE BANK SECURITIES INC.	XXX	2,120,000	2,120,000	0
773903-AL-3	ROCKWELL AUTOMATION INC		08/03/2021	MLPFS INC FIXED INCOME	XXX	244,463	245,000	
776743-AF-3	ROPER TECHNOLOGIES INC		05/24/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	929,287	815,000	6,751
776743-AL-0	ROPER TECHNOLOGIES INC		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,048,900	1,130,000	2,527
776743-AM-8	ROPER TECHNOLOGIES INC		03/26/2021	MARKETAXESS CORPORATION	XXX	1,311,806	1,330,000	554
78200J-AA-0	RUSH SYSTEM FOR HEALTH		04/19/2021	GOLDMAN SACHS AND CO.	XXX	3,393,870	3,000,000	50,986
78355H-KL-2	RYDER SYSTEM INC		05/25/2021	MORGAN STANLEY AND CO INC	XXX	2,041,446	1,890,000	13,222
78403D-AX-8	SBATOW 213 3C - ABS		10/08/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	350,000	350,000	0
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	C	06/08/2021	CHASE SECURITIES INC	XXX	499,970	500,000	
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC	C	10/07/2021	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	1,236,937	1,240,000	
78448W-AC-9	SMB 2017-A A2B - ABS		04/15/2021	Not Available	XXX	1,696,868	1,685,151	190
78449R-AA-3	SLG 210VA A - CMBS		06/15/2021	WELLS FARGO SECURITIES, LLC	XXX	1,194,799	1,160,000	1,916
78450M-AB-8	SMB 2021-E A1B - ABS		11/02/2021	CHASE SECURITIES INC	XXX	1,350,000	1,350,000	0
78486Q-AH-4	SVB FINANCIAL GROUP		05/06/2021	MLPFS INC FIXED INCOME	XXX	1,078,736	1,080,000	
78486Q-AL-5	SVB FINANCIAL GROUP		10/25/2021	MLPFS INC FIXED INCOME	XXX	529,343	530,000	
785592-AS-5	SABINE PASS LIQUEFACTION LLC		11/05/2021	Various	XXX	3,557,085	3,105,000	21,254
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO		06/11/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,424,191	1,335,000	2,781
80286N-AF-3	SDART 2021-1 C - ABS		03/30/2021	DEUTSCHE BANK SECURITIES, INC.	XXX	1,122,891	1,125,000	375
808513-BR-5	CHARLES SCHWAB CORP		06/07/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	898,204	895,000	743
816851-BG-3	SEMPRA ENERGY		03/29/2021	CHASE SECURITIES INC	XXX	1,043,672	970,000	5,497
81761T-AG-0	SERV 211 A22 - RMBS		07/26/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	700,000	700,000	0
81762P-AE-2	SERVICENOW INC		04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,055,496	1,160,000	1,579
817826-AE-0	7-ELEVEN INC		03/29/2021	US BANKCORP INVESTMENTS INC	XXX	1,049,541	1,120,000	2,856
824348-AW-6	SHERWIN-WILLIAMS CO		03/29/2021	US BANCORP INVESTMENTS INC	XXX	1,123,225	1,030,000	11,845
824348-BL-9	SHERWIN-WILLIAMS CO		03/29/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,053,308	1,070,000	9,297
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	12/01/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	1,759,302	1,790,000	4,893
827551-AL-6	SLVER 1407R AR - CDO		06/23/2021	R. BAIRD	XXX	550,413	550,000	1,440
83192C-AC-1	SMB 2019-B A2B - ABS		04/15/2021	GOLDMAN SACHS AND CO.	XXX	1,523,434	1,507,884	187
83208A-AD-5	SMB 21C A2 - ABS		05/25/2021	CREDIT SUISSE	XXX	620,000	620,000	0
842400-GV-9	SOUTHERN CALIFORNIA EDISON CO		04/27/2021	MORGAN STANLEY AND CO INC	XXX	1,160,617	1,170,000	3,432

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842400-HD-8	SOUTHERN CALIFORNIA EDISON CO		06/09/2021	CREDIT SUISSE	XXX	323,807	325,000	0
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORP		04/21/2021	BARCLAYS CAPITAL INC FIXED INC	XXX	1,583,293	1,685,000	8,027
84346L-AC-4	SOUTHERN NATURAL GAS COMPANY LLC		04/22/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	3,499,440	3,500,000	0
855244-AZ-2	STARBUCKS CORP		03/29/2021	CREDIT SUISSE	XXX	1,750,654	1,745,000	16,810
857477-AW-3	STATE STREET CORP		06/07/2021	GOLDMAN SACHS AND CO	XXX	720,880	670,000	986
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C	04/06/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	2,143,196	1,940,000	5,914
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C	04/01/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	1,054,778	925,000	18,809
86787E-AY-3	TRUIST BANK		04/06/2021	FIFTH THIRD SECURITIES, INC	XXX	1,508,559	1,410,000	9,536
86944B-AF-0	SUTTER HEALTH		04/16/2021	GOLDMAN SACHS AND CO	XXX	3,464,628	3,450,000	8,229
87165B-AM-5	SYNCHRONY FINANCIAL		04/07/2021	MORGAN STANLEY AND CO INC	XXX	1,040,045	960,000	13,483
872480-AF-5	TIF 211 B - RMBS		01/25/2021	BANK OF AMERICA MERRILL LYNCH	XXX	699,836	700,000	0
872540-AQ-2	TJX COMPANIES INC		03/22/2021	US BANCORP INVESTMENTS INC	XXX	1,170,664	1,125,000	633
87264A-BC-8	T-MOBILE USA INC		05/19/2021	Various	XXX	3,050,680	2,785,000	33,888
87264A-BJ-3	T-MOBILE USA INC		03/26/2021	LOOP CAPITAL MARKETS LLC	XXX	1,757,090	1,795,000	5,722
87303T-AA-5	TTAN 2021-MHC - CMBS		04/29/2021	CHASE SECURITIES INC	XXX	200,000	200,000	0
88161F-AC-0	TESLA 21A A3 - ABS		03/25/2021	CREDIT SUISSE SECURITIES (USA)	XXX	699,978	700,000	
88315L-AN-8	TMCL 211 B - RMBS	C	02/02/2021	RBC Dain Rauscher (US)	XXX	499,788	500,000	
88579Y-BE-0	3M CO		04/29/2021	Mizuho Securities	XXX	1,056,288	1,050,000	1,094
89114Q-CH-9	TORONTO-DOMINION BANK	C	03/30/2021	TD SECURITIES (USA) LLC	XXX	1,721,462	1,720,000	5,989
89152U-AH-5	TOTAL CAPITAL SA	C	04/26/2021	MORGAN STANLEY AND CO INC	XXX	1,054,406	930,000	1,705
89236T-JF-3	TOYOTA MOTOR CREDIT CORP		04/06/2021	Mizuho Securities	XXX	1,749,423	1,750,000	0
89680H-AF-9	TCF 211 B - RMBS		02/19/2021	RBC Dain Rauscher (US)	XXX	699,647	700,000	
902613-AA-6	UBS GROUP AG	C	04/01/2021	MORGAN STANLEY AND CO INC	XXX	1,052,620	1,000,000	4,602
90265E-AL-4	UDR INC		05/27/2021	US BANKCORP INVESTMENTS INC	XXX	1,907,859	1,775,000	13,091
90265E-AT-7	UDR INC		03/29/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	694,996	745,000	2,608
90351D-AB-3	UBS GROUP AG	C	03/26/2021	MORGAN STANLEY CO	XXX	894,080	800,000	550
90351D-AF-4	UBS GROUP AG	C	06/03/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	865,649	770,000	4,588
907818-FH-6	UNION PACIFIC CORP		03/29/2021	DAIWA SECURITIES AMERICA INC	XXX	1,744,664	1,735,000	6,477
91159H-HN-3	U.S. BANCORP		04/07/2021	US BANKCORP INVESTMENTS INC	XXX	1,198,391	1,140,000	5,791
913017-DD-8	RAYTHEON TECHNOLOGIES CORP		03/25/2021	GOLDMAN, SACHS & CO.	XXX	1,616,417	1,450,000	6,841
91324P-CW-0	UNITEDHEALTH GROUP INC		06/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	3,043,537	2,740,000	41,488
91682N-AB-9	UPST 214 B - ABS		09/17/2021	GOLDMAN	XXX	699,890	700,000	0
92343V-EA-8	VERIZON COMMUNICATIONS INC		03/29/2021	MILLENNIUM ADVISORS LLC	XXX	1,750,044	1,505,000	9,594
92343V-ER-1	VERIZON COMMUNICATIONS INC		05/17/2021	Various	XXX	1,234,534	1,075,000	7,305
92343V-GG-3	VERIZON COMMUNICATIONS INC		04/05/2021	MORGAN STANLEY AND CO INC	XXX	3,483,028	3,480,000	2,103
92512B-AA-1	VEROS 211 A - ABS		05/17/2021	DEUTSCHE BANK SECURITIES INC.	XXX	699,999	700,000	0
92538F-AA-2	VERUS 212 A1 - CMO/RMBS		04/13/2021	CREDIT SUISSE	XXX	693,955	693,966	378
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO		04/21/2021	MILLENNIUM ADVISORS LLC	XXX	1,618,815	1,500,000	19,421
928563-AH-8	VMWARE INC		07/20/2021	CHASE SECURITIES INC	XXX	919,558	920,000	0
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		03/29/2021	MILLENNIUM ADVISORS LLC	XXX	1,746,624	1,600,000	23,000
92913U-AN-6	VOYA 2015-3 A1R - CDO		04/06/2021	MLPFS INC FIXED INCOME	XXX	1,000,400	1,000,000	3,064
92916M-AF-8	VOYA CLO 2017-1 LTD - CDO	C	04/30/2021	BK OF NY MELLON NATIXIS SEC NA	XXX	1,000,000	1,000,000	0
92936U-AE-9	WP CAREY INC		06/08/2021	MILLENNIUM ADVISORS LLC	XXX	1,029,092	910,000	7,413
92940P-AE-4	WRKCO INC		05/24/2021	Various	XXX	2,124,570	1,900,000	31,268
94106L-BE-8	WASTE MANAGEMENT INC		05/24/2021	US BANKCORP INVESTMENTS INC	XXX	863,794	790,000	760
94106L-BN-8	WASTE MANAGEMENT INC		03/29/2021	CREDIT SUISSE SECURITIES (USA)	XXX	1,170,249	1,235,000	631
94106L-BP-3	WASTE MANAGEMENT INC		03/29/2021	BNP PARIBAS SECURITIES CORP	XXX	1,747,867	1,900,000	1,267
94106L-BQ-1	WASTE MANAGEMENT INC		04/28/2021	GOLDMAN SACHS AND CO	XXX	174,986	175,000	0
94974B-FY-1	WELLS FARGO & CO		04/21/2021	SUMRIDGE PARTNERS LLC	XXX	693,055	620,000	9,886
94974B-GH-7	WELLS FARGO & CO		03/26/2021	WELLS FARGO SECURITIES LLC	XXX	4,696,164	4,400,000	15,033
94974B-GL-8	WELLS FARGO & CO		04/01/2021	MILLENNIUM ADVISORS LLC	XXX	1,055,243	930,000	8,220
95000U-2S-1	WELLS FARGO & CO		05/18/2021	SMBC NIKKO SECURITIES AMERICA, INC	XXX	1,501,809	1,450,000	16,193
95040Q-AN-4	WELLTOWER INC		06/23/2021	WELLS FARGO SECURITIES, LLC	XXX	344,017	345,000	0
958102-AQ-8	WESTERN DIGITAL CORP		12/07/2021	MLPFS INC FIXED INCOME	XXX	84,844	85,000	
960413-AY-8	WESTLAKE CHEMICAL CORP		08/05/2021	DEUTSCHE BANK SECURITIES INC.	XXX	524,134	535,000	
96043F-AE-3	WLAKE 211 C - ABS		03/25/2021	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	XXX	1,000,273	1,000,000	317
961214-EW-9	WESTPAC BANKING CORP	C	11/08/2021	TORONTO DOMINION SECURITIES	XXX	1,775,000	1,775,000	0
963320-AY-2	WHIRLPOOL CORP		04/26/2021	WELLS FARGO SECURITIES, LLC	XXX	349,377	350,000	
96949L-AB-1	WILLIAMS COMPANIES INC		04/21/2021	Bond Desk Trading	XXX	1,051,821	950,000	4,011
98978V-AN-3	ZOETIS INC		05/25/2021	Various	XXX	2,024,071	1,805,000	12,040
14687B-AG-1	CRVNA 2021-P1 A3 - ABS		03/29/2021	BNP PARIBAS SEC SVCS	XXX	1,649,420	1,650,000	322

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3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						608,812,279	584,597,276	2,772,447
Bonds - Hybrid Securities								
654579-AK-7	NIPPON LIFE INSURANCE CO	C	09/09/2021	CHASE SECURITIES INC	XXX	890,000	890,000	
4899999 - Bonds - Hybrid Securities						890,000	890,000	0
8399997 - Bonds - Subtotals - Bonds - Part 3						736,421,278	706,022,658	2,896,987
8399998 - Bonds - Summary item from Part 5 for Bonds						23,269,515	23,086,939	26,796
8399999 - Bonds - Subtotals - Bonds						759,690,793	729,109,597	2,923,783
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31340#-10-0	FEDERAL HOME LOAN BANK OF CINCINNATI		06/28/2021	FHLB Cincinnati	24,401.000	2,440,100	XXX	
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,440,100	XXX	0
Common Stocks - Mutual Funds								
00900W-62-1	INVESCO OPPEN ITL GRO R6		12/14/2021	NO BROKER	28,688.623	1,326,995	XXX	
015566-76-3	ALGER II:SPECTRA Z		12/15/2021	NO BROKER	73,865.949	2,062,589	XXX	
091936-29-4	BLACKROCK:IS RUS MC INST		12/09/2021	NO BROKER	139,623.926	1,978,372	XXX	
09253F-40-8	BLACKROCK:IS EAFE INST		12/09/2021	NO BROKER	95,279.482	1,480,436	XXX	
24610C-85-7	DELAWARE VALUE INST		12/17/2021	NO BROKER	113,174.707	2,498,945	XXX	
316071-10-9	FIDELITY CONTRAFUND		12/13/2021	NO BROKER	76,162.785	1,357,066	XXX	
316389-77-4	FIDELITY ADV SC VAL I		12/29/2021	NO BROKER	72,319.155	1,514,601	XXX	
339128-10-0	JPMORGAN:MDCP VAL L		12/21/2021	NO BROKER	36,522.755	1,520,373	XXX	
413838-72-3	OAKMARK INTERNATL INST		12/17/2021	NO BROKER	6.206	169	XXX	
416648-85-5	HARTFD:EQUITY INC Y		12/30/2021	NO BROKER	96,895.613	2,158,088	XXX	
46138E-19-8	INVESCO S&P MIDCP LV		06/23/2021	COWEN EXECUTION SERVICES	29,751.000	1,561,647	XXX	
46138E-35-4	INVESCO S&P500 LOWVL		06/23/2021	Various	42,603.000	2,496,166	XXX	
46138G-10-2	INVESCO S&P SMCP LV		06/23/2021	COWEN EXECUTION SERVICES	20,419.000	937,718	XXX	
46429B-68-9	ISHARES:MSCI MV EAFE MVF		06/23/2021	COWEN EXECUTION SERVICES	16,768.000	1,248,103	XXX	
47803W-40-6	J HANCOCK III:DVMC I		06/30/2021	NO BROKER	29,307.531	780,000	XXX	
52469H-25-5	CB LARGE CAP GR IS		12/22/2021	NO BROKER	19,050.187	1,365,215	XXX	
55273E-82-2	MFS INTL INTR VAL I		12/10/2021	NO BROKER	31,959.287	1,763,805	XXX	
63868B-65-8	NATIONWIDE:GENEVA SCG IS		12/22/2021	NO BROKER	7,864.219	701,643	XXX	
779556-40-6	T ROWE PRICE MC GR I		12/15/2021	NO BROKER	21,654.822	2,523,054	XXX	
779562-20-6	T ROWE PRICE NH I		12/16/2021	NO BROKER	11,116.974	883,918	XXX	
831681-81-2	AMERICAN FUNDS SMCP R6		12/17/2021	NO BROKER	9,013.511	763,507	XXX	
92206C-65-6	VANGUARD RUS 2000 ID INS		12/16/2021	NO BROKER	2,933.541	1,007,610	XXX	
92206C-72-2	VANGUARD RUS 1000 ID INS		12/16/2021	NO BROKER	7,334.255	2,692,508	XXX	
9499999 - Common Stocks - Mutual Funds						34,622,528	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						37,062,628	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						37,062,628	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						37,062,628	XXX	0
9999999 Totals						796,753,421	XXX	2,923,783

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179W-DR-6	G2 MA7312 - RMBS		12/01/2021	Paydown	XXX	619,589	619,589	643,501			(23,912)		(23,912)		619,589		0	0	7,341	04/20/2051
36179W-G3-6	G2 MA7418 - RMBS		12/01/2021	Paydown	XXX	110,268	110,268	114,055			(3,786)		(3,786)		110,268		0	0	930	06/20/2051
36202F-C6-1	G2 004593 - RMBS		12/01/2021	Paydown	XXX	18,930	18,930	19,631	19,477		(547)		(547)		18,930			0	439	12/20/2039
38380J-ZH-4	GNR 2018-057 A - CMBS		12/01/2021	Paydown	XXX	206,323	206,323	217,018	218,090		(11,767)		(11,767)		206,323			0	2,760	03/16/2057
0599999 - Bonds - U.S. Governments						955,110	955,110	994,205	237,566	0	(40,012)	0	(40,012)	0	955,110	0	0	0	11,470	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
512804-YE-9	LAKOTA OHIO LOC SCH DIST		12/01/2021	Call @ 100.00	XXX	170,000	170,000	170,000	170,000				0		170,000			0	9,163	12/01/2025
593325-JK-0	MIAMI CNTY OHIO		12/01/2021	Call @ 100.00	XXX	130,000	130,000	132,506	130,000				0		130,000			0	7,150	12/01/2022
87122N-EZ-8	SYCAMORE OHIO CMNTY SCH DIST		12/01/2021	Call @ 100.00	XXX	130,000	130,000	130,000	130,000				0		130,000			0	7,215	12/01/2025
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						430,000	430,000	432,506	430,000	0	0	0	0	0	430,000	0	0	0	23,528	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128KU-G5-0	FH A63820 - RMBS		12/01/2021	Paydown	XXX	1,471	1,471	1,472	1,472		(1)		(1)		1,471			0	60	08/01/2037
3128MJ-2C-3	FH G08770 - RMBS		12/01/2021	Paydown	XXX	1,121,547	1,121,547	1,162,838	1,152,564		(31,017)		(31,017)		1,121,547			0	16,672	07/01/2047
3128MJ-2G-4	FH G08774 - RMBS		12/01/2021	Paydown	XXX	2,464,370	2,464,370	2,555,089	2,531,127		(66,757)		(66,757)		2,464,370		0	0	37,939	08/01/2047
3128MJ-2M-1	FH G08779 - RMBS		12/01/2021	Paydown	XXX	3,516,924	3,516,924	3,647,199	3,610,984		(94,060)		(94,060)		3,516,924		0	0	54,044	09/01/2047
3128MJ-2S-8	FH G08784 - RMBS		12/01/2021	Paydown	XXX	6,230,324	6,230,324	6,459,093	6,395,593		(165,269)		(165,269)		6,230,324			0	95,701	10/01/2047
3128MJ-2W-9	FH G08788 - RMBS		12/01/2021	Paydown	XXX	300,884	300,884	309,911	307,590		(6,706)		(6,706)		300,884			0	4,602	11/01/2047
31315P-TU-3	FEDERAL AGRICULTURAL MORTGAGE CORP		03/09/2021	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,002,590	1,000,063		(63)		(63)		1,000,000			0	20,800	03/09/2021
3131Y0-SH-6	FH ZM5920 - RMBS		12/01/2021	Paydown	XXX	1,276,466	1,276,466	1,360,832			(84,366)		(84,366)		1,276,466		0	0	14,728	03/01/2048
3132A5-H8-1	FH ZS4755 - RMBS		12/01/2021	Paydown	XXX	1,017,748	1,017,748	1,085,015			(67,267)		(67,267)		1,017,748			0	11,045	02/01/2048
3132A5-HL-2	FH ZS4735 - RMBS		12/01/2021	Paydown	XXX	83,689	83,689	89,221			(5,531)		(5,531)		83,689			0	884	09/01/2047
3132A5-JG-1	FH ZS4763 - RMBS		12/01/2021	Paydown	XXX	61,997	61,997	66,095			(4,098)		(4,098)		61,997			0	658	04/01/2048
3132A5-JM-8	FH ZS4768 - RMBS		12/01/2021	Paydown	XXX	1,248,725	1,248,725	1,331,258			(82,533)		(82,533)		1,248,725		0	0	12,940	05/01/2048
3132A5-JQ-9	FH ZS4771 - RMBS		12/01/2021	Paydown	XXX	6,523	6,523	6,954			(431)		(431)		6,523			0	68	06/01/2048
3132AD-5L-8	FH ZT1751 - RMBS		12/01/2021	Paydown	XXX	139	139	148			(9)		(9)		139		0	0	2	01/01/2048
3132D5-6V-9	FH SB8084 - RMBS		12/01/2021	Paydown	XXX	6,899,346	6,899,346	7,218,441	7,211,237		(311,891)		(311,891)		6,899,346		0	0	44,558	01/01/2036
3132DM-P9-0	FH SD0448 - RMBS		12/01/2021	Paydown	XXX	204,351	204,351	210,322			(5,971)		(5,971)		204,351			0	2,159	10/01/2050
3132DM-UB-9	FH SD0578 - RMBS		12/01/2021	Paydown	XXX	194,370	194,370	201,689			(7,319)		(7,319)		194,370		0	0	1,679	03/01/2051
3132DV-5K-7	FH SD8050 - RMBS		12/01/2021	Paydown	XXX	267,392	267,392	275,100	275,593		(8,201)		(8,201)		267,392		0	0	3,343	03/01/2050
3132VN-Z6-3	FH Q62564 - RMBS		12/01/2021	Paydown	XXX	2,388,204	2,388,204	2,547,915			(159,711)		(159,711)		2,388,204		0	0	25,673	12/01/2048
31335H-UN-1	FH C90589 - RMBS		12/01/2021	Paydown	XXX	8,849	8,849	8,982	8,861		(12)		(12)		8,849		0	0	278	11/01/2022
31339S-6F-7	FH QA3570 - RMBS		12/01/2021	Paydown	XXX	390,432	390,432	402,755			(12,323)		(12,323)		390,432		0	0	4,010	10/01/2049
3133AM-AE-6	FH QC2705 - RMBS		12/01/2021	Paydown	XXX	239,337	239,337	253,810			(14,472)		(14,472)		239,337		0	0	2,210	06/01/2051
3133D3-2T-1	FH QK0786 - RMBS		12/01/2021	Paydown	XXX	97,828	97,828	101,756			(3,928)		(3,928)		97,828		0	0	888	05/01/2041
3133KL-J5-7	FH RA4784 - RMBS		12/01/2021	Paydown	XXX	130,021	130,021	135,364			(5,343)		(5,343)		130,021		0	0	1,126	03/01/2051
3134GX-FZ-2	FEDERAL HOME LOAN MORTGAGE CORP		06/11/2021	Call @ 100.00	XXX	3,500,000	3,500,000	3,502,223	3,502,022		(2,022)		(2,022)		3,500,000			0	5,950	12/11/2023
31371K-KE-0	FN 254193 - RMBS		12/01/2021	Paydown	XXX	6,697	6,697	6,798	6,690		7		7		6,697			0	172	02/01/2022
31371N-H2-4	FN 256849 - RMBS		12/01/2021	Paydown	XXX	1,364	1,364	1,370	1,368		(4)		(4)		1,364			0	66	08/01/2037
3138ET-YB-6	FN AL8805 - RMBS		12/01/2021	Paydown	XXX	651,459	651,459	703,168			(51,710)		(51,710)		651,459			0	6,048	06/01/2045
3140GS-RX-2	FN BH4101 - RMBS		12/01/2021	Paydown	XXX	218,235	218,235	232,659			(14,424)		(14,424)		218,235			0	2,246	10/01/2047
3140H1-K2-5	FN BJ0312 - RMBS		12/01/2021	Paydown	XXX	246,497	246,497	252,967	251,345		(4,848)		(4,848)		246,497		0	0	4,855	10/01/2047
3140H6-B2-4	FN BJ4556 - RMBS		12/01/2021	Paydown	XXX	1,492,858	1,492,858	1,591,526			(98,669)		(98,669)		1,492,858		0	0	17,930	01/01/2048
3140HF-NL-9	FN BK2194 - RMBS		12/01/2021	Paydown	XXX	551,591	551,591	555,039	554,837		(3,246)		(3,246)		551,591			0	7,381	03/01/2050
3140J9-GM-7	FN BM4703 - RMBS		12/01/2021	Paydown	XXX	4,668	4,668	4,976			(309)		(309)		4,668		0	0	52	02/01/2048
3140JA-NZ-7	FN BM5807 - RMBS		12/01/2021	Paydown	XXX	151,748	151,748	161,778			(10,030)		(10,030)		151,748		0	0	1,620	04/01/2048
3140JA-PG-7	FN BM5822 - RMBS		12/01/2021	Paydown	XXX	2,097,627	2,097,627	2,215,946			(118,319)		(118,319)		2,097,627		0	0	21,753	11/01/2048
3140K3-K7-6	FN BO7517 - RMBS		12/01/2021	Paydown	XXX	257,893	257,893	271,916	270,832		(12,939)		(12,939)		257,893			0	3,565	01/01/2050
3140K5-FK-8	FN BO9169 - RMBS		12/01/2021	Paydown	XXX	475,697	475,697	501,266	500,368		(24,671)		(24,671)		475,697		0	0	6,962	12/01/2049
3140KA-DP-8	FN BP2809 - RMBS		12/01/2021	Paydown	XXX	323,555	323,555	334,930	334,264		(10,709)		(10,709)		323,555			0	4,145	05/01/2050
3140KD-NW-6	FN BP5804 - RMBS		12/01/2021	Paydown	XXX	449,544	449,544	465,700	464,721		(15,177)		(15,177)		449,544			0	4,413	05/01/2050
3140KL-HZ-8	FN BQ1147 - RMBS		12/01/2021	Paydown	XXX	200,013	200,013	207,139			(7,125)		(7,125)		200,013		0	0	1,857	10/01/2050
3140KN-JC-3	FN BQ2958 - RMBS		12/01/2021	Paydown	XXX	174,962	174,962	181,250			(6,288)		(6,288)		174,962		0	0	1,517	09/01/2050
3140L6-R7-1	FN BR7709 - RMBS		12/01/2021	Paydown	XXX	136,199	136,199	143,562			(7,363)		(7,363)		136,199			0	1,020	04/01/2051
3140Q8-E3-5	FN CA1053 - RMBS		12/01/2021	Paydown	XXX	26,895	26,895	28,673			(1,778)		(1,778)		26,895		0	0	302	01/01/2048
3140QK-QX-9	FN CB0469 - RMBS		12/01/2021	Paydown	XXX	128,248	128,248	134,681			(6,432)		(6,432)		128,248		0	0	1,082	05/01/2041
3140QK-Y9-3	FN CB0735 - RMBS		12/01/2021	Paydown	XXX	35,176	35,176	37,515			(2,339)		(2,339)		35,176			0	310	06/01/2051
3140X4-DF-0	FN FM1001 - RMBS		12/01/2021	Paydown	XXX	2,511,700	2,511,700	2,677,708			(166,008)		(166,008)		2,511,700		0	0	26,532	11/01/2048

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3140X4-UW-4	FN FM1496 - RMBS		12/01/2021	Paydown	XXX	418,464	418,464	443,081	444,459		(25,995)		(25,995)		418,464		0	0	7,077	09/01/2049
3140X4-Y8-3	FN FM1634 - RMBS		12/01/2021	Paydown	XXX	12,437	12,437	13,259			(822)		(822)		12,437		0	0	125	06/01/2049
3140X5-CY-7	FN FM1886 - RMBS		12/01/2021	Paydown	XXX	3,140	3,140	3,347			(208)		(208)		3,140			0	33	06/01/2049
3140X5-SU-8	FN FM2330 - RMBS		12/01/2021	Paydown	XXX	5,061	5,061	5,396			(335)		(335)		5,061			0	54	06/01/2049
3140X6-UB-5	FN FM3277 - RMBS		12/01/2021	Paydown	XXX	237,423	237,423	253,115			(15,692)		(15,692)		237,423			0	2,529	05/01/2048
3140X6-UC-3	FN FM3278 - RMBS		12/01/2021	Paydown	XXX	1,323	1,323	1,411			(87)		(87)		1,323			0	14	11/01/2048
3140X7-VJ-5	FN FM4216 - RMBS		12/01/2021	Paydown	XXX	13,323	13,323	14,204			(881)		(881)		13,323			0	143	06/01/2049
3140X9-WD-3	FN FM6043 - RMBS		12/01/2021	Paydown	XXX	2,540,875	2,540,875	2,708,810			(167,936)		(167,936)		2,540,875		0	0	29,467	06/01/2049
3140XA-JS-2	FN FM6572 - RMBS		12/01/2021	Paydown	XXX	219,300	219,300	231,602			(12,301)		(12,301)		219,300		0	0	2,852	04/01/2051
31411N-WW-3	FN 912461 - RMBS		12/01/2021	Paydown	XXX	7,779	7,779	7,772	7,743		36		36		7,779		0	0	333	03/01/2037
31418C-PE-8	FN MA3120 - RMBS		12/01/2021	Paydown	XXX	4,059,518	4,059,518	4,205,883	4,165,239		(105,721)		(105,721)		4,059,518			0	62,009	09/01/2047
31418C-R8-9	FN MA3210 - RMBS		12/01/2021	Paydown	XXX	314,752	314,752	319,965	318,675		(3,924)		(3,924)		314,752			0	4,914	12/01/2047
31418C-S4-7	FN MA3238 - RMBS		12/01/2021	Paydown	XXX	2,128,089	2,128,089	2,271,402			(143,313)		(143,313)		2,128,089			0	23,280	01/01/2048
31418C-U7-7	FN MA3305 - RMBS		12/01/2021	Paydown	XXX	1,678	1,678	1,789			(111)		(111)		1,678		0	0	18	03/01/2048
31418C-XM-1	FN MA3383 - RMBS		12/01/2021	Paydown	XXX	7,225	7,225	7,702			(478)		(478)		7,225			0	76	06/01/2048
31418D-GK-2	FN MA3801 - RMBS		12/01/2021	Paydown	XXX	122,846	122,846	123,652	123,919		(1,074)		(1,074)		122,846		0	0	1,315	10/01/2049
31418D-HK-1	FN MA3833 - RMBS		12/01/2021	Paydown	XXX	434,554	434,554	451,953	456,171		(21,618)		(21,618)		434,554		0	0	4,708	11/01/2049
31418D-KQ-4	FN MA3902 - RMBS		12/01/2021	Paydown	XXX	44,750	44,750	45,051	45,112		(361)		(361)		44,750		0	0	482	01/01/2050
31418D-P9-7	FN MA4047 - RMBS		12/01/2021	Paydown	XXX	304,540	304,540	309,869	309,569		(5,030)		(5,030)		304,540		0	0	2,938	06/01/2050
31418D-Q7-0	FN MA4077 - RMBS		12/01/2021	Paydown	XXX	474,042	474,042	484,152	483,683		(9,641)		(9,641)		474,042			0	4,620	07/01/2050
31418D-RW-4	FN MA4100 - RMBS		12/01/2021	Paydown	XXX	300,285	300,285	309,247	308,853		(8,567)		(8,567)		300,285			0	3,119	08/01/2050
31418D-VX-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2021	Paydown	XXX	6,650,675	6,650,675	6,958,269	6,951,802		(301,127)		(301,127)		6,650,675		0	0	42,454	01/01/2036
606072-LG-9	MISSOURI HIGHER ED LN AUTH STUDENT LN RE		12/28/2021	Various	XXX	152,715	152,719	152,719					0		152,719		(4)	(4)	548	03/25/2061
677555-S5-4	OHIO ST ECONOMIC DEV REV		06/01/2021	Maturity @ 100.00	XXX	350,000	350,000	384,363	351,845		(1,845)		(1,845)		350,000			0	7,000	06/01/2021
677555-S6-2	OHIO ST ECONOMIC DEV REV		12/01/2021	Maturity @ 100.00	XXX	350,000	350,000	384,356	353,855		(3,855)		(3,855)		350,000			0	14,000	12/01/2021
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						61,948,358	61,948,362	64,739,008	42,702,456	0	(2,532,564)	0	(2,532,564)	0	61,948,362	0	(4)	(4)	689,952	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
03066L-AD-0	AMCAR 2018-2 A3 - ABS		08/18/2021	Paydown	XXX	185,889	185,889	181,126	183,517		2,372		2,372		185,889			0	1,982	03/20/2023
03067D-AD-7	AMCAR 2020-1 A3 - ABS		12/18/2021	Paydown	XXX	111,721	111,721	107,732	109,181		2,540		2,540		111,721			0	1,050	08/19/2024
03237K-AB-0	AXIS 211 A2 - ABS		12/20/2021	Paydown	XXX	124,754	124,754	124,741			13		13		124,754		0	0	555	11/20/2026
03463W-AA-1	AOMT 2019-2 A1 - CMO/RMBS		12/01/2021	Paydown	XXX	72,629	72,629	70,632	70,658		1,971		1,971		72,629			0	1,322	03/25/2049
03464R-AA-1	AOMT 2020-1 A1 - RMBS		12/01/2021	Paydown	XXX	416,487	416,487	420,392			(3,905)		(3,905)		416,487			0	3,474	12/26/2059
03464R-AB-9	AOMT 2020-1 A2 - RMBS		12/01/2021	Paydown	XXX	673,500	673,500	673,395	673,515		(14)		(14)		673,500		0	0	8,852	12/26/2059
03464V-AA-2	AOMT 196 A1 - CMO/RMBS		12/01/2021	Paydown	XXX	505,380	505,380	509,408			(4,027)		(4,027)		505,380		0	0	5,008	11/25/2059
03465L-AA-3	AOMT 2020-3 A1 - CMO/RMBS		12/01/2021	Paydown	XXX	616,506	616,506	616,648	616,642		(136)		(136)		616,506			0	5,549	04/27/2065
04033J-AB-7	ARIFL 2019-A A2A - ABS		12/15/2021	Paydown	XXX	157,873	157,873	151,780	153,172		4,701		4,701		157,873			0	1,910	11/15/2027
05565E-AF-2	BMW US CAPITAL LLC		04/11/2021	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,970,599	1,997,422		2,578		2,578		2,000,000			0	20,000	04/11/2021
05565E-AU-9	BMW US CAPITAL LLC		04/12/2021	Maturity @ 100.00	XXX	6,025,000	6,025,000	6,030,905	6,025,573		(573)		(573)		6,025,000			0	93,388	04/12/2021
05607Q-AA-6	BX 2020-BXLP A - CMBS		11/15/2021	Paydown	XXX	244,405	244,404	244,557			(153)		(153)		244,404		0	0	1,066	12/15/2036
06048W-WR-7	BANK OF AMERICA CORP		06/01/2021	Call @ 100.00	XXX	10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	210,000	06/01/2030
08861Y-AA-4	BHG 2021-A A - ABS		12/17/2021	Paydown	XXX	24,099	24,099	24,098			1		1		24,099			0	126	11/17/2033
12530M-AD-7	SORT 2020-1 B2 - ABS		12/15/2021	Paydown	XXX	23,713	23,713	23,709	23,709		4		4		23,713		0	0	523	07/15/2060
12530M-AE-5	SORT 2021-1 A1 - ABS		12/15/2021	Paydown	XXX	35,495	35,495	35,524			(29)		(29)		35,495		0	0	324	03/15/2061
12563L-AS-6	CLIF 203 A - ABS		12/18/2021	Paydown	XXX	79,917	79,917	79,900	79,900		16		16		79,917			0	875	10/18/2045
12575A-AB-3	CIMNL 211 A2 - ABS		12/20/2021	Paydown	XXX	4,406	4,406	4,404			2		2		4,406		0	0	26	07/20/2051
12634N-AS-7	CSAIL 2015-C2 A3 - CMBS		03/01/2021	Paydown	XXX	6,905	6,905	6,703	6,735		169		169		6,905			0	56	06/15/2057
14369G-AA-8	CNART 211 A - ABS		12/17/2021	Paydown	XXX	1,159,587	1,159,587	1,159,999			(412)		(412)		1,159,587		0	0	3,641	10/17/2024
14576A-AC-6	CARM 201 A3 - RMBS		12/15/2021	Paydown	XXX	3,500	3,500	3,498	3,498		2		2		3,500			0	57	12/15/2050
165183-AP-9	CFII 2017-2 D - ABS		02/16/2021	Paydown	XXX	220,000	220,000	221,684	220,712		(712)		(712)		220,000			0	1,360	05/15/2029
17252M-AK-6	CINTAS CORPORATION NO 2		06/01/2021	Maturity @ 100.00	XXX	7,000,000	7,000,000	7,205,590	7,039,255		(39,255)		(39,255)		7,000,000			0	150,500	06/01/2021
19425A-AA-2	CASL 21B A1 - ABS		12/25/2021	Paydown	XXX	12,279	12,279	12,279					0		12,279		0	0	32	06/25/2052
19685T-AA-6	COLT 2019-2 A1 - CMO/RMBS		03/29/2021	Paydown	XXX	298,791	298,792	297,672	298,792				0		298,792		(1)	(1)	2,921	05/25/2049
20267X-AD-5	CBSLT 2018-C-GS C - ABS		12/25/2021	Paydown	XXX	55,015	55,015	55,407	55,457		(442)		(442)		55,015		0	0	1,123	02/26/2046
21873L-AA-1	CAFL 211 A - CMBS		12/01/2021	Paydown	XXX	156,061	156,061	156,054			7		7		156,061		0	0	1,010	04/15/2053
22767C-AB-6	XROAD 2021-A A2 - ABS		12/20/2021	Paydown	XXX	71,446	71,446	71,446					0		71,446			0	49	03/20/2024
24704D-AE-0	DEFT 2018-2 A3 - ABS		05/24/2021	Paydown	XXX	340,134	340,134	340,028	340,107		27		27		340,134		0	0	2,783	10/23/2023
25273C-AA-8	DROT 211 A - RMBS		12/20/2021	Paydown	XXX	307,273	307,273	308,279			(1,005)		(1,005)		307,273			0	1,781	11/21/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
25755T-AF-7	DPABS 2017-1 A21 - RMBS		04/21/2021	Various	XXX	703,250	703,250	702,210	702,426		824		824		703,250			0	5,098	07/25/2047
26209X-AA-9	HONK 201 A2 - RMBS		10/20/2021	Paydown	XXX	5,000	5,000	5,000	5,000				0		5,000			0	118	07/20/2050
30219G-AF-5	EXPRESS SCRIPTS HOLDING CO		04/02/2021	Call @ 100.00	XXX	9,249,125	8,982,000	9,046,636	9,004,492		(4,923)		(4,923)		8,999,570		(17,570)	(17,570)	488,007	02/15/2022
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERVICES I		04/01/2021	Call @ 100.00	XXX	11,633,656	10,000,000	10,717,442	10,470,590		(23,501)		(23,501)		10,447,089		(447,089)	(447,089)	1,864,212	10/15/2025
33843W-AA-9	FCAT 2021-1 A - ABS		12/15/2021	Paydown	XXX	721,189	721,189	720,485			704		704		721,189			0	866	06/16/2025
35041K-AA-0	FFIN 2020-1 A - ABS		12/15/2021	Paydown	XXX	197,012	197,012	196,990	196,991		21		21		197,012		0	0	3,665	07/16/2040
35105U-AB-9	FCRT 212 A2 - ABS		12/15/2021	Paydown	XXX	5,998	5,998	5,977			21		21		5,998			0	2	04/15/2025
35635C-AA-0	FREED 212 A - ABS		12/18/2021	Paydown	XXX	377,189	377,189	377,172			17		17		377,189			0	911	06/19/2028
361886-BW-3	GFORT 184 C - ABS		09/15/2021	Paydown	XXX	900,000	900,000	907,594	904,462		(4,462)		(4,462)		900,000			0	26,190	09/15/2023
36416U-AJ-4	GFMT 2017-1 A22 - CMO/RMBS		12/01/2021	Paydown	XXX	89,881	89,881	91,258			(1,376)		(1,376)		89,881			0	1,024	07/25/2056
370334-BM-5	GENERAL MILLS INC		10/14/2021	Call @ 100.00	XXX	5,030,000	5,030,000	4,953,752	5,005,260		20,306		20,306		5,025,566		4,434	4,434	131,597	12/15/2021
370334-CC-6	GENERAL MILLS INC		11/10/2021	JANE STREET EXECUTION SERVICES, NEW YORK	XXX	305,006	300,000	305,236			(1,158)		(1,158)		304,078		928	928	2,041	10/17/2023
375558-AU-7	GILEAD SCIENCES INC		09/01/2021	Call @ 100.00	XXX	5,000,000	5,000,000	5,183,500	5,050,752		(50,752)		(50,752)		5,000,000			0	165,000	12/01/2021
38259P-AB-8	GOOGLE LLC		05/19/2021	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,977,684	1,998,993		1,007		1,007		2,000,000			0	36,250	05/19/2021
40432X-7F-2	HSBC USA INC		01/25/2021	Call @ 100.00	XXX	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	81,250	07/24/2025
40438D-AB-5	HPEFS 191 A2 - ABS		05/20/2021	Paydown	XXX	384,777	384,777	382,132	383,899		878		878		384,777		0	0	1,936	09/20/2029
42771L-AB-8	HERO 172A A1 - ABS	C	12/20/2021	Paydown	XXX	41,121	41,121	42,387	42,366		(1,245)		(1,245)		41,121		0	0	897	09/20/2048
42771L-AC-6	HERO 172A A2 - ABS	C	12/20/2021	Paydown	XXX	103,352	103,352	107,745	107,710		(4,358)		(4,358)		103,352			0	2,797	09/20/2048
458140-AJ-9	INTEL CORP		10/01/2021	Maturity @ 100.00	XXX	4,000,000	4,000,000	4,155,713	4,020,567		(20,567)		(20,567)		4,000,000			0	132,000	10/01/2021
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS		12/01/2021	Various	XXX	36,259	36,259	36,866			(606)		(606)		36,259		0	0	342	11/27/2051
46616V-AA-8	HENDR 2012-1 A - RMBS		12/15/2021	Paydown	XXX	19,091	19,091	20,158	20,127		(1,036)		(1,036)		19,091		0	0	386	02/16/2065
46618A-AA-2	HENDR 2014-2 A - RMBS		12/15/2021	Paydown	XXX	6,542	6,542	6,635	6,632		(90)		(90)		6,542		0	0	124	01/17/2073
46619R-AA-4	HENDR 2015-2 A - RMBS		12/15/2021	Paydown	XXX	12,381	12,381	12,790	12,780		(399)		(399)		12,381		0	0	305	03/15/2058
46620V-AA-2	HENDR 172 A - RMBS		12/15/2021	Paydown	XXX	7,410	7,410	8,168	8,166		(757)		(757)		7,410		0	0	129	09/15/2072
466330-AA-5	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SE		06/15/2021	Paydown	XXX	19,837	19,837	19,837					0		19,837			0	28	04/15/2038
46650H-AC-2	JPMMT 2019-1 A3 - CMO/RMBS		12/01/2021	Paydown	XXX	102,460	102,460	104,125			(1,665)		(1,665)		102,460		0	0	1,249	05/25/2049
46650P-AC-4	JPMMT 2019-LTV1 A3 - CMO/RMBS		12/01/2021	Paydown	XXX	155,278	155,278	156,491			(1,213)		(1,213)		155,278		0	0	1,685	06/25/2049
55283F-AA-6	MFRA 21NQM1 A1 - RMBS		12/25/2021	Paydown	XXX	307,540	307,540	307,539			1		1		307,540		0	0	1,416	04/25/2065
55389T-AA-9	MVWOT 211W A - RMBS		12/20/2021	Paydown	XXX	74,298	74,298	74,278			20		20		74,298			0	282	01/22/2041
57108R-AC-5	MFT 202 B - ABS		12/15/2021	Paydown	XXX	225,032	225,032	225,004	225,005		28		28		225,032			0	3,824	09/16/2030
57629W-DC-1	MASSMUTUAL GLOBAL FUNDING II		11/17/2021	MIZUHO SECURITIES USA/FIXED INCOME	XXX	1,755,854	1,750,000	1,750,000					0		1,750,000		5,854	5,854	4,252	04/12/2024
58013M-EL-4	MCDONALD'S CORP		05/20/2021	Maturity @ 100.00	XXX	7,000,000	7,000,000	7,186,427	7,022,243		(22,243)		(22,243)		7,000,000			0	126,875	05/20/2021
615369-AB-1	MOODY'S CORP		12/15/2021	Call @ 100.00	XXX	3,080,753	3,000,000	3,097,755	3,016,774		(11,194)		(11,194)		3,005,580		(5,580)	(5,580)	254,753	09/01/2022
61946N-AA-6	MSAIC 2020-1 A - ABS		12/20/2021	Paydown	XXX	166,157	166,157	166,151	166,151		6		6		166,157			0	1,720	04/20/2046
61946T-AB-1	MSAIC 213 B - ABS		12/20/2021	Paydown	XXX	8,891	8,891	8,831			60		60		8,891			0	26	06/20/2052
63941F-AC-0	NAVSL 2020-A A2B - ABS		12/15/2021	Paydown	XXX	35,106	35,106	35,414			(307)		(307)		35,106			0	236	11/15/2068
63942C-AA-0	NAVSL 2021-D A - ABS		12/15/2021	Paydown	XXX	209,569	209,569	209,569					0		209,569			0	816	04/15/2060
64034Q-AA-6	NSLT 21B AFL - ABS		12/20/2021	Paydown	XXX	197,198	197,198	197,198					0		197,198			0	528	04/20/2062
64035D-AA-4	NSLT 21A A1 - ABS		12/20/2021	Paydown	XXX	152,206	152,206	152,058			148		148		152,206		0	0	480	04/20/2062
64830U-AA-3	NRZT 20NQM2 A1 - CMO/RMBS		12/25/2021	Paydown	XXX	663,809	663,809	663,809	663,804		6		6		663,809		0	0	5,551	05/25/2060
655664-AP-5	NORDSTROM INC		07/21/2021	Call @ 100.00	XXX	7,746,000	7,746,000	7,905,913	7,783,706		(37,706)		(37,706)		7,746,000			0	237,544	10/15/2021
67103H-AB-3	O'REILLY AUTOMOTIVE INC		06/15/2021	Call @ 100.00	XXX	2,015,000	2,015,000	2,102,146	2,028,037		(13,037)		(13,037)		2,015,000			0	69,895	09/15/2021
67190A-AB-2	OAKIG 2021-1 A2 - RMBS		12/20/2021	Paydown	XXX	17,967	17,967	17,965			2		2		17,967			0	167	01/20/2051
67571A-AA-3	OCTL 211 A - ABS		12/21/2021	Paydown	XXX	238,326	238,326	238,304			22		22		238,326		0	0	813	03/22/2027
69335P-CQ-6	PFSFC 18B A - ABS		02/16/2021	Paydown	XXX	300,000	300,000	298,676	299,821		179		179		300,000			0	1,445	02/15/2023
69547P-AA-7	PAID 2021-HG1 A - ABS		12/15/2021	Paydown	XXX	24,079	24,079	23,989			90		90		24,079			0	24	01/16/2029
78448W-AC-9	SMB 2017-A A2B - ABS		12/15/2021	Paydown	XXX	293,374	293,374	295,414			(2,040)		(2,040)		293,374			0	1,119	09/15/2034
81761T-AG-0	SERV 211 A22 - RMBS		11/01/2021	Paydown	XXX	1,750	1,750	1,750					0		1,750			0	14	07/30/2051
822582-AV-4	SHELL INTERNATIONAL FINANCE BV	C	12/22/2021	Call @ 101.87	XXX	20,374,300	20,000,000	19,674,400	19,863,532		65,059		65,059		19,928,592		445,709	445,709	657,500	01/06/2023
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	09/15/2021	Maturity @ 100.00	XXX	6,200,000	6,200,000	6,037,250	6,167,886		32,114		32,114		6,200,000			0	105,400	09/15/2021
827551-AL-6	SLVER 1407R AR - CDO		10/20/2021	Paydown	XXX	8,036	8,036	8,042			(6)		(6)		8,036			0	57	07/22/2030
83192C-AC-1	SMB 2019-B A2B - ABS		12/15/2021	Paydown	XXX	278,945	278,945	281,822			(2,877)		(2,877)		278,945		0	0	1,098	06/15/2037
83405T-AA-1	SCLP 2019-3 A - ABS		11/26/2021	Paydown	XXX	197,161	197,161	191,893	193,589		3,571		3,571		197,161		0	0	2,502	05/25/2028
872480-AF-5	TIF 2021-1 B - RMBS		12/20/2021	Paydown	XXX	49,729	49,729	49,718			12		12		49,729		0	0	587	02/20/2046
87303T-AA-5	TTN 21MCH A - CMBS		11/17/2021	Paydown	XXX	92	92	92					0		92			0	0	03/15/2038

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
88315L-AN-8	TMCL 211 B - RMBS	C	12/20/2021	Paydown	XXX	33,333	33,333	33,319			14		14		33,333		0	0	408	02/20/2046
89680H-AF-9	TCF 211 B - RMBS		12/20/2021	Paydown	XXX	44,625	44,625	44,603			22		22		44,625			0	489	03/20/2046
913017-AS-8	RAYTHEON TECHNOLOGIES CORP		03/01/2021	Maturity @ 100.00	XXX	2,665,000	2,665,000	2,969,103	2,687,630		(22,630)		(22,630)		2,665,000			0	116,594	03/01/2021
92347Y-AA-2	VZOT 2019-A A1A - RMBS		12/20/2021	Paydown	XXX	446,609	446,609	430,559	438,750		7,859		7,859		446,609			0	8,060	09/20/2023
92512B-AA-1	VEROS 211 A - ABS		12/15/2021	Paydown	XXX	270,597	270,597	270,597			1		1		270,597		0	0	750	10/15/2026
92537F-AA-3	VERUS 2019-INV1 A1 - CMO/RMBS		05/25/2021	Paydown	XXX	569,527	569,527	565,255	566,847		2,680		2,680		569,527		0	0	7,065	12/26/2058
92538F-AA-2	VERUS 212 A1 - CMO/RMBS		12/26/2021	Paydown	XXX	176,885	176,885	176,883			3		3		176,885			0	608	02/25/2066
92916M-AF-8	VOYA 171R A1R - CDO	C	09/30/2021	Adjustment	XXX	350,368	350,000	350,000					0		350,000		368	368	1,458	04/17/2030
92938E-AM-5	WFRBS 2013-C16 A4 - CMBS		11/01/2021	Paydown	XXX	60,024	60,024	63,495	62,941		(2,917)		(2,917)		60,024		0	0	1,678	09/17/2046
95058X-AH-1	WEN 2019-1 A22 - ABS		12/15/2021	Paydown	XXX	9,990	9,990	10,609	10,604		(614)		(614)		9,990			0	272	06/15/2049
961214-EW-9	WESTPAC BANKING CORP	C	12/08/2021	CITIGROUP GLOBAL MARKETS, INC	XXX	352,895	355,000	355,000					0		355,000		(2,105)	(2,105)	424	11/20/2028
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						133,639,606	131,274,650	132,822,995	122,036,379	0	(134,263)	0	(134,263)	0	131,673,124	0	(15,052)	(15,052)	5,086,186	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						196,973,074	194,608,122	198,988,715	165,406,401	0	(2,706,839)	0	(2,706,839)	0	195,006,596	0	(15,056)	(15,056)	5,811,135	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						23,347,985	23,086,939	23,269,515		0	(24,562)	0	(24,562)	0	23,244,953	0	(66,909)	(66,909)	292,481	XXX
8399999 - Bonds - Subtotals - Bonds						220,321,060	217,695,061	222,258,229	165,406,401	0	(2,731,401)	0	(2,731,401)	0	218,251,549	0	(81,965)	(81,965)	6,103,616	XXX
Common Stocks - Mutual Funds																				
24610C-85-7	DELAWARE VALUE INST		12/29/2021	Unknown		1,186,308	XXX						0				1,186,308	1,186,308		XXX
316389-77-4	FIDELITY ADV SC VAL I		12/28/2021	Unknown		259,939	XXX						0				259,939	259,939		XXX
339128-10-0	JPMORGAN:MDCP VAL L		12/15/2021	Unknown		695,168	XXX						0				695,168	695,168		XXX
416648-85-5	HARTFD:EQUITY INC Y		12/14/2021	Unknown		732,191	XXX						0				732,191	732,191		XXX
9499999 - Common Stocks - Mutual Funds						2,873,607	XXX	0	0	0	0	0	0	0	0	0	2,873,607	2,873,607	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						2,873,607	XXX	0	0	0	0	0	0	0	0	0	2,873,607	2,873,607	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						2,873,607	XXX	0	0	0	0	0	0	0	0	0	2,873,607	2,873,607	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						2,873,607	XXX	0	0	0	0	0	0	0	0	0	2,873,607	2,873,607	0	XXX
9999999 Totals						223,194,666	XXX	222,258,229	165,406,401	0	(2,731,401)	0	(2,731,401)	0	218,251,549	0	2,791,641	2,791,641	6,103,616	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 (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
70914P-W7-3	PENNSYLVANIA (COMMONWEALTH OF)		05/06/2021	Bank of America	08/27/2021	Davenport & Company LLC	1,000,000	1,000,000	1,014,910	1,000,000				0			14,910	14,910	4,559	
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							1,000,000	1,000,000	1,014,910	1,000,000	0	0	0	0	0	0	14,910	14,910	4,559	0
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
025816-BX-6	AMERICAN EXPRESS CO		04/29/2021	MLPFS INC FIXED INCOME	06/07/2021	Mizuho Securities	690,000	698,782	698,824	698,371		(411)		(411)			453	453	639	1,613
05565E-BN-4	BMW US CAPITAL LLC		03/29/2021	CHASE SECURITIES INC	06/07/2021	MORGAN STANLEY AND CO INC	510,000	510,000	513,218	510,000				0			3,218	3,218	528	
05583J-AH-5	BPCE SA	C	04/21/2021	Bond Desk Trading	06/29/2021	CHASE SECURITIES INC	1,155,000	1,160,267	1,159,089	1,160,047		(220)		(220)			(959)	(959)	4,505	901
05682Q-AG-1	BCC 2017-1 B - CDO	C	04/22/2021	Mizuho Securities	05/26/2021	Paydown	1,300,000	1,301,300	1,300,000	1,300,000		(1,300)		(1,300)				0	2,154	431
06406R-AU-1	BANK OF NEW YORK MELLON CORP		04/19/2021	CHASE SECURITIES INC	06/08/2021	CHASE SECURITIES INC	2,000,000	1,994,740	2,003,540	1,994,815		75		75			8,725	8,725	4,033	
12550Y-AC-8	CIFC 2017-II A - CDO		04/08/2021	NOMURA SECURITIES INTL., FIXED I	06/10/2021	Paydown	1,165,000	1,165,699	1,165,000	1,165,000		(699)		(699)				0	6,621	3,885
125523-AC-4	CIGNA CORP		04/29/2021	WELLS FARGO SECURITIES, LLC	06/07/2021	JANE STREET EXECUTION SERVICES, NEW YORK	695,000	704,064	704,934	703,633		(431)		(431)			1,302	1,302	1,140	373
363576-AA-7	ARTHUR J GALLAGHER & CO		05/13/2021	MLPFS INC FIXED INCOME	08/13/2021	Call @ 100.00	440,000	437,298	444,400	437,354		55		55			2,646	2,646	6,936	
369550-BN-7	GENERAL DYNAMICS CORP		05/03/2021	WELLS FARGO SECURITIES, LLC	08/02/2021	BARCLAYS CAPITAL INC FIXED INC	440,000	439,309	446,736	439,341		32		32			7,396	7,396	1,181	
55820T-AA-6	MDPK XXIII A - CDO	C	03/31/2021	MORGAN STANLEY AND CO INC	06/15/2021	Paydown	2,500,000	2,500,750	2,500,000	2,500,000		(750)		(750)				0	13,628	6,719
69371R-R3-2	PACCAR FINANCIAL CORP		05/04/2021	CHASE SECURITIES INC	08/02/2021	MLPFS INC FIXED INCOME	640,000	639,565	647,373	639,585		20		20			7,788	7,788	1,643	
78016E-ZQ-3	ROYAL BANK OF CANADA	C	04/22/2021	RBC CAPITAL MARKETS	08/09/2021	WELLS FARGO SECURITIES, LLC	3,500,000	3,492,895	3,498,215	3,493,295		400		400			4,920	4,920	12,133	
78449D-AA-4	SMB 20PTB A1 - ABS		04/15/2021	GOLDMAN SACHS AND CO.	08/26/2021	Paydown	236,939	236,921	236,939	236,939		19		19			0	0	230	67
808513-BR-5	CHARLES SCHWAB CORP		05/11/2021	CREDIT SUISSE	08/02/2021	BNY/SUNTRUST CAPITAL MARKETS	2,000,000	1,995,360	2,023,380	1,995,564		204		204			27,816	27,816	5,175	
822582-CA-8	SHELL INTERNATIONAL FINANCE BV	C	04/29/2021	DAIWA SECURITIES AMERICA INC	06/25/2021	RBC CAPITAL MARKETS	1,740,000	1,752,137	1,750,885	1,751,388		(749)		(749)			(502)	(502)	3,741	2,195
883556-BR-2	THERMO FISHER SCIENTIFIC INC		04/21/2021	JANE STREET EXECUTION SERVICES, NEW YORK	12/30/2021	Call @ 100.00	975,000	1,052,357	1,039,672	1,042,353		(10,003)		(10,003)			(67,353)	(67,353)	87,122	2,716
883556-BX-9	THERMO FISHER SCIENTIFIC INC		03/29/2021	US BANCORP INVESTMENTS INC.	12/30/2021	Call @ 100.00	1,100,000	1,187,373	1,200,870	1,177,269		(10,104)		(10,104)			(77,269)	(77,269)	131,670	4,498
92916M-AA-9	VOYA 2017-1 A1 - CDO	C	04/08/2021	Not Available	05/18/2021	Various	1,000,000	1,000,700	1,000,000	1,000,000		(700)		(700)				0	4,843	3,397
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							22,086,939	22,269,515	22,333,075	22,244,953	0	(24,562)	0	(24,562)	0	0	(81,819)	(81,819)	287,922	26,796
8399998 - Bonds - Subtotals - Bonds							23,086,939	23,269,515	23,347,985	23,244,953	0	(24,562)	0	(24,562)	0	0	(66,909)	(66,909)	292,481	26,796
9999999 Totals								23,269,515	23,347,985	23,244,953	0	(24,562)	0	(24,562)	0	0	(66,909)	(66,909)	292,481	26,796

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
FHLB Cincinnati	Cincinnati, OH			3,290		23,193,621	XXX
Fifth Third	Dayton, OH		0.001	549,547		729,731,269	XXX
Huntington	Dayton, OH					788,705	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX			268	XXX
0199999 Totals - Open Depositories		XXX	XXX	552,837	0	753,713,861	XXX
0399999 Total Cash on Deposit		XXX	XXX	552,837	0	753,713,861	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	552,837	0	753,713,861	XXX

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

1. January	717,271,339	4. April	616,333,392	7. July	492,541,196	10. October	487,255,344
2. February	713,862,689	5. May	491,840,400	8. August	410,574,421	11. November	501,329,076
3. March	502,032,584	6. June	416,303,563	9. September	467,625,930	12. December	753,713,861

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
60934N-50-0	FEDERATED HRMS TRS INST		12/30/2021	0.010	XXX	21,408,140	133	309
94975H-29-6	ALLSPRING:TRS+ MM I		12/28/2021	0.010	XXX	35,625,981		612
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO						57,034,122	133	921
All Other Money Market Mutual Funds								
608993-85-3	HUNTINGTON CONSERVATIVE DEPOSIT ACCOUNT		12/28/2021		XXX	895,484		
60934N-10-4	FEDERATED HRMS GV O INST		12/30/2021	0.030	XXX	24,169,353	480	1,046
8699999 - All Other Money Market Mutual Funds						25,064,837	480	1,046
9999999 Total Cash Equivalents						82,098,959	613	1,967

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

Line Number														
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 Deposits	2 Purpose of Deposits	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						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	On deposit with ODI	3,490,628	3,449,145		
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,490,628	3,449,145	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0