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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Family Heritage Life Insurance Company of America

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

OFFICERS

President	Thomas Peter Kalmbach #	Secretary	Joel Patrick Scarborough
Treasurer	Michael Shane Henrie	Appointed Actuary	Hongwei "David" Zhao #

OTHER

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

DIRECTORS OR TRUSTEES

Thomas Peter Kalmbach	Joel Patrick Scarborough	Jeffrey Scott Morris
Maria Rose Burnett	Jon Andrew Adams #	Rebecca Evans Zorn #

State of Texas
County of Collin
SS

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

Thomas Peter Kalmbach President	Michael Shane Henrie Treasurer	Joel Patrick Scarborough Secretary

Subscribed and sworn to before me this
23rd day of February, 2023

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

Michelle Batiste
Notary Public
January 12, 2024

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	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	24,707,304	1.483	24,707,304		24,707,304	1.483
1.02 All other governments		0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	7,295,700	0.438	7,295,700		7,295,700	0.438
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	99,690,537	5.985	99,690,537		99,690,537	5.985
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	361,632,587	21.709	361,632,587		361,632,587	21.709
1.06 Industrial and miscellaneous	1,008,609,660	60.548	1,008,609,660		1,008,609,660	60.548
1.07 Hybrid securities	14,891,205	0.894	14,891,205		14,891,205	0.894
1.08 Parent, subsidiaries and affiliates		0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans		0.000			0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000			0	0.000
1.12 Total long-term bonds	1,516,826,993	91.057	1,516,826,993	0	1,516,826,993	91.057
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000			0	0.000
2.02 Parent, subsidiaries and affiliates		0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,676,100	0.101	1,676,100		1,676,100	0.101
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000			0	0.000
3.05 Mutual funds		0.000			0	0.000
3.06 Unit investment trusts		0.000			0	0.000
3.07 Closed-end funds		0.000			0	0.000
3.08 Exchange traded funds		0.000			0	0.000
3.09 Total common stocks	1,676,100	0.101	1,676,100	0	1,676,100	0.101
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	3,036,521	0.182	3,036,521		3,036,521	0.182
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	3,036,521	0.182	3,036,521	0	3,036,521	0.182
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	7,932,820	0.476	7,932,820		7,932,820	0.476
6.02 Cash equivalents (Schedule E, Part 2)	818,540	0.049	818,540		818,540	0.049
6.03 Short-term investments (Schedule DA)		0.000	0		0	0.000
6.04 Total cash, cash equivalents and short-term investments	8,751,360	0.525	8,751,360	0	8,751,360	0.525
7. Contract loans	269,843	0.016	269,843		269,843	0.016
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	135,247,730	8.119	135,247,730		135,247,730	8.119
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	1,665,808,547	100.000	1,665,808,547	0	1,665,808,547	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		16,537,723
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	2,912,272	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	180,854	3,093,126
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		0
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		16,594,328
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	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)		3,036,521
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		3,036,521
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,036,521

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		114,456,360
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	27,039,557	30,039,557
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		4,957
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(420,531)	
	5.2 Totals, Part 3, Column 9	0	(420,531)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		4,885,633
8.	Deduct amortization of premium and depreciation		3,946,980
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)		135,247,730
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		135,247,730

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,402,836,406
2.	Cost of bonds and stocks acquired, Part 3, Column 7		217,227,139
3.	Accrual of discount		11,954,472
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(10,791,127)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		104,127,660
7.	Deduct amortization of premium		2,043,690
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		3,447,553
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,518,503,093
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,518,503,093

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	24,707,304	25,432,176	6,264,528	27,105,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	24,707,304	25,432,176	6,264,528	27,105,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	7,295,700	6,125,425	7,395,475	7,425,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	99,690,537	77,561,006	97,578,886	137,750,000
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	361,632,587	333,184,713	281,280,598	478,568,000
Industrial and Miscellaneous, SVO	8.	United States	857,996,725	732,497,962	863,796,534	834,880,313
Identified Funds, Unaffiliated Bank	9.	Canada	28,463,915	23,758,809	28,808,809	27,240,143
Loans, Unaffiliated Certificates of	10.	Other Countries	137,040,225	117,846,785	138,037,928	132,276,000
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	1,023,500,865	874,103,556	1,030,643,271	994,396,456
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,516,826,993	1,316,406,876	1,423,162,758	1,645,244,456
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	1,676,100	1,676,100	1,676,100	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated), Mutual Funds, Unit	22.	Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	1,676,100	1,676,100	1,676,100	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	1,676,100	1,676,100	1,676,100	
	26.	Total Stocks	1,676,100	1,676,100	1,676,100	
	27.	Total Bonds and Stocks	1,518,503,093	1,318,082,976	1,424,838,858	

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 12.7	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	7,930,709	15,445,745	306,744	1,024,106		XXX	24,707,304	1.6	30,135,980	2.1	24,707,304	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	7,930,709	15,445,745	306,744	1,024,106	0	XXX	24,707,304	1.6	30,135,980	2.1	24,707,304	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		0
2.2 NAIC 2						XXX	0	0.0	0	0.0		0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		436,543	2,127,483	1,737,234	2,994,440	XXX	7,295,700	0.5	7,301,419	0.5	7,295,700	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	436,543	2,127,483	1,737,234	2,994,440	XXX	7,295,700	0.5	7,301,419	0.5	7,295,700	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	524,874	1,154,063	5,678,623	28,786,560	63,546,417	XXX	99,690,537	6.6	77,014,882	5.5	99,690,537	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	524,874	1,154,063	5,678,623	28,786,560	63,546,417	XXX	99,690,537	6.6	77,014,882	5.5	99,690,537	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,159,811	13,090,604	138,095,543	91,274,001	118,012,628	XXX	361,632,587	23.8	309,135,665	22.0	361,632,587	0
5.2 NAIC 2						XXX	0	0.0	0	0.0		0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	1,159,811	13,090,604	138,095,543	91,274,001	118,012,628	XXX	361,632,587	23.8	309,135,665	22.0	361,632,587	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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	4,149,016	381,494	16,350,409	117,345,785	147,326,634	XXX	285,553,338	18.8	237,673,880	16.9	215,932,927	69,620,411
6.2 NAIC 2	8,515,916	34,490,729	72,974,985	211,542,906	374,565,281	XXX	702,089,817	46.3	666,107,326	47.5	551,263,372	150,826,445
6.3 NAIC 3	132,055	543,517	761,536	9,301,592	7,729,278	XXX	18,467,978	1.2	42,044,930	3.0	16,063,243	2,404,735
6.4 NAIC 4	56,147	2,442,380				XXX	2,498,527	0.2	17,865,908	1.3		2,498,527
6.5 NAIC 5						XXX	0	0.0	0	0.0		0
6.6 NAIC 6						XXX	0	0.0	0	0.0		0
6.7 Totals	12,853,134	37,858,120	90,086,930	338,190,283	529,621,193	XXX	1,008,609,660	66.5	963,692,044	68.7	783,259,542	225,350,118
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		0
7.2 NAIC 2	6,000,000		1,471,716	4,155,351	3,264,138	XXX	14,891,205	1.0	14,970,716	1.1	11,155,351	3,735,854
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	6,000,000	0	1,471,716	4,155,351	3,264,138	XXX	14,891,205	1.0	14,970,716	1.1	11,155,351	3,735,854
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3						XXX	0	0.0	0	0.0		0
8.4 NAIC 4						XXX	0	0.0	0	0.0		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	0	0.0		0
10.4 NAIC 4						XXX	0	0.0	0	0.0		0
10.5 NAIC 5						XXX	0	0.0	0	0.0		0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX	0	0.0	XXX	XXX		0
11.2 NAIC 2						XXX	0	0.0	XXX	XXX		0
11.3 NAIC 3						XXX	0	0.0	XXX	XXX		0
11.4 NAIC 4						XXX	0	0.0	XXX	XXX		0
11.5 NAIC 5						XXX	0	0.0	XXX	XXX		0
11.6 NAIC 6						XXX	0	0.0	XXX	XXX		0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 13,764,410	30,508,449	162,558,802	240,167,686	331,880,119	0	778,879,466	51.3	XXX	XXX	709,259,055	69,620,411
12.2 NAIC 2	(d) 14,515,916	34,490,729	74,446,701	215,698,257	377,829,419	0	716,981,022	47.3	XXX	XXX	562,418,723	154,562,299
12.3 NAIC 3	(d) 132,055	543,517	761,536	9,301,592	7,729,278	0	18,467,978	1.2	XXX	XXX	16,063,243	2,404,735
12.4 NAIC 4	(d) 56,147	2,442,380	0	0	0	0	2,498,527	0.2	XXX	XXX	0	2,498,527
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	28,468,528	67,985,075	237,767,039	465,167,535	717,438,816	0	(b) 1,516,826,993	100.0	XXX	XXX	1,287,741,021	229,085,972
12.8 Line 12.7 as a % of Col. 7	1.9	4.5	15.7	30.7	47.3	0.0	100.0	XXX	XXX	XXX	84.9	15.1
13. Total Bonds Prior Year												
13.1 NAIC 1	12,693,035	45,396,939	107,866,236	190,061,720	305,243,896	0	XXX	XXX	661,261,826	47.2	615,648,074	45,613,752
13.2 NAIC 2	11,636,390	35,364,427	65,217,726	138,155,499	430,704,000	0	XXX	XXX	681,078,042	48.6	544,370,210	136,707,832
13.3 NAIC 3	130,596	538,002	6,763,113	21,741,633	12,871,586	0	XXX	XXX	42,044,930	3.0	35,959,110	6,085,820
13.4 NAIC 4	59,153	2,632,308	2,969,779	3,204,668	9,000,000	0	XXX	XXX	17,865,908	1.3	6,174,447	11,691,461
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	24,519,174	83,931,676	182,816,854	353,163,520	757,819,482	0	XXX	XXX	(b) 1,402,250,706	100.0	1,202,151,841	200,098,865
13.8 Line 13.7 as a % of Col. 9	1.7	6.0	13.0	25.2	54.0	0.0	XXX	XXX	100.0	XXX	85.7	14.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	13,612,107	30,126,955	155,985,285	211,963,189	297,571,519		709,259,055	46.8	615,648,074	43.9	709,259,055	XXX
14.2 NAIC 2	10,999,422	12,908,425	59,678,376	155,433,709	323,398,791		562,418,723	37.1	544,370,210	38.8	562,418,723	XXX
14.3 NAIC 3				8,333,965	7,729,278		16,063,243	1.1	35,959,110	2.6	16,063,243	XXX
14.4 NAIC 4							0	0.0	6,174,447	0.4	0	XXX
14.5 NAIC 5							0	0.0	0	0.0	0	XXX
14.6 NAIC 6							0	0.0	0	0.0	0	XXX
14.7 Totals	24,611,529	43,035,380	215,663,661	375,730,863	628,699,588	0	1,287,741,021	84.9	1,202,151,841	85.7	1,287,741,021	XXX
14.8 Line 14.7 as a % of Col. 7	1.9	3.3	16.7	29.2	48.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.6	2.8	14.2	24.8	41.4	0.0	84.9	XXX	XXX	XXX	84.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	152,303	381,494	6,573,517	28,204,497	34,308,600	0	69,620,411	4.6	45,613,752	3.3	XXX	69,620,411
15.2 NAIC 2	3,516,494	21,582,304	14,768,325	60,264,548	54,430,628	0	154,562,299	10.2	136,707,832	9.7	XXX	154,562,299
15.3 NAIC 3	132,055	543,517	761,536	967,627	0	0	2,404,735	0.2	6,085,820	0.4	XXX	2,404,735
15.4 NAIC 4	56,147	2,442,380	0	0	0	0	2,498,527	0.2	11,691,461	0.8	XXX	2,498,527
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	3,856,999	24,949,695	22,103,378	89,436,672	88,739,228	0	229,085,972	15.1	200,098,865	14.3	XXX	229,085,972
15.8 Line 15.7 as a % of Col. 7	1.7	10.9	9.6	39.0	38.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.3	1.6	1.5	5.9	5.9	0.0	15.1	XXX	XXX	XXX	XXX	15.1

(a) Includes $ 181,794,562 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	7,930,709	15,445,745	306,744	1,024,106		XXX	24,707,304	1.6	30,135,980	2.1	24,707,304	0
1.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	7,930,709	15,445,745	306,744	1,024,106	0	XXX	24,707,304	1.6	30,135,980	2.1	24,707,304	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		436,543	2,127,483	1,737,234	2,994,440	XXX	7,295,700	0.5	7,301,419	0.5	7,295,700	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	0	436,543	2,127,483	1,737,234	2,994,440	XXX	7,295,700	0.5	7,301,419	0.5	7,295,700	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	524,874	1,154,063	5,678,623	28,786,560	63,546,417	XXX	99,690,537	6.6	77,014,882	5.5	99,690,537	0
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	524,874	1,154,063	5,678,623	28,786,560	63,546,417	XXX	99,690,537	6.6	77,014,882	5.5	99,690,537	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,159,811	13,090,604	138,095,543	91,274,001	118,012,628	XXX	361,632,587	23.8	309,135,665	22.0	361,632,587	0
5.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
5.05 Totals	1,159,811	13,090,604	138,095,543	91,274,001	118,012,628	XXX	361,632,587	23.8	309,135,665	22.0	361,632,587	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	10,843,932	29,531,295	90,086,930	338,190,283	529,621,193	XXX	998,273,633	65.8	952,130,583	67.9	783,259,542	215,014,091
6.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
6.04 Other Loan-Backed and Structured Securities	2,009,202	8,326,825				XXX	10,336,027	0.7	11,561,461	0.8		10,336,027
6.05 Totals	12,853,134	37,858,120	90,086,930	338,190,283	529,621,193	XXX	1,008,609,660	66.5	963,692,044	68.7	783,259,542	225,350,118
7. Hybrid Securities												
7.01 Issuer Obligations	6,000,000		1,471,716	4,155,351	3,264,138	XXX	14,891,205	1.0	14,970,716	1.1	11,155,351	3,735,854
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	6,000,000	0	1,471,716	4,155,351	3,264,138	XXX	14,891,205	1.0	14,970,716	1.1	11,155,351	3,735,854
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		0
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX	0	0.0	XXX	XXX		0
12. Total Bonds Current Year												
12.01 Issuer Obligations	26,459,326	59,658,250	237,767,039	465,167,535	717,438,816	XXX	1,506,490,966	99.3	XXX	XXX	1,287,741,021	218,749,945
12.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.04 Other Loan-Backed and Structured Securities	2,009,202	8,326,825	0	0	0	XXX	10,336,027	0.7	XXX	XXX	0	10,336,027
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	28,468,528	67,985,075	237,767,039	465,167,535	717,438,816	0	1,516,826,993	100.0	XXX	XXX	1,287,741,021	229,085,972
12.10 Line 12.09 as a % of Col. 7	1.9	4.5	15.7	30.7	47.3	0.0	100.0	XXX	XXX	XXX	84.9	15.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	24,367,153	76,404,085	178,935,005	353,163,520	757,819,482	XXX	XXX	XXX	1,390,689,245	99.2	1,202,151,841	188,537,404
13.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.04 Other Loan-Backed and Structured Securities	152,021	7,527,591	3,881,849	0	0	XXX	XXX	XXX	11,561,461	0.8	0	11,561,461
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	24,519,174	83,931,676	182,816,854	353,163,520	757,819,482	0	XXX	XXX	1,402,250,706	100.0	1,202,151,841	200,098,865
13.10 Line 13.09 as a % of Col. 9	1.7	6.0	13.0	25.2	54.0	0.0	XXX	XXX	100.0	XXX	85.7	14.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	24,611,529	43,035,380	215,663,661	375,730,863	628,699,588	XXX	1,287,741,021	84.9	1,202,151,841	85.7	1,287,741,021	XXX
14.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
14.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
14.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	24,611,529	43,035,380	215,663,661	375,730,863	628,699,588	0	1,287,741,021	84.9	1,202,151,841	85.7	1,287,741,021	XXX
14.10 Line 14.09 as a % of Col. 7	1.9	3.3	16.7	29.2	48.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.6	2.8	14.2	24.8	41.4	0.0	84.9	XXX	XXX	XXX	84.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,847,797	16,622,870	22,103,378	89,436,672	88,739,228	XXX	218,749,945	14.4	188,537,404	13.4	XXX	218,749,945
15.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.04 Other Loan-Backed and Structured Securities	2,009,202	8,326,825	0	0	0	XXX	10,336,027	0.7	11,561,461	0.8	XXX	10,336,027
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	3,856,999	24,949,695	22,103,378	89,436,672	88,739,228	0	229,085,972	15.1	200,098,865	14.3	XXX	229,085,972
15.10 Line 15.09 as a % of Col. 7	1.7	10.9	9.6	39.0	38.7	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.3	1.6	1.5	5.9	5.9	0.0	15.1	XXX	XXX	XXX	XXX	15.1

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	18,203,798	0	18,203,798	0
2. Cost of cash equivalents acquired	400,000		400,000	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	17,785,258		17,785,258	
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)	818,540	0	818,540	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	818,540	0	818,540	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
011157258		LOS ANGELES	CA		06/24/2022	8.283	958,904	0	0	0	0	0	2,147,945	06/16/2022
011157259		LOS ANGELES	CA		06/24/2022	8.283	2,077,617	0	0	0	0	0	5,975,890	06/16/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							3,036,521	0	0	0	0	0	8,123,835	XXX
0899999. Total Mortgages in good standing							3,036,521	0	0	0	0	0	8,123,835	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							3,036,521	0	0	0	0	0	8,123,835	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ ....15,370 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
011157258	LOS ANGELES	CA		06/24/2022	8.283	958,904	0	2,147,945
011157259	LOS ANGELES	CA		06/24/2022	8.283	1,953,368	124,249	5,975,890
011161753	LOS ANGELES	CA		06/06/2018	5.873	0	56,605	4,763,836
0599999. Mortgages in good standing - Commercial mortgages-all other						2,912,272	180,854	12,887,671
0899999. Total Mortgages in good standing						2,912,272	180,854	12,887,671
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						2,912,272	180,854	12,887,671

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
011161753	LOS ANGELES	CA		06/06/2018	06/24/2022	4,865,223	0	0	0	0	0	0	4,921,828	4,921,828	0	0	0
011161898	PHILADELPHIA	PA		12/21/2017	10/01/2022	11,672,500	0	0	0	0	0	0	11,672,500	11,672,500	0	0	0
0199999. Mortgages closed by repayment						16,537,723	0	0	0	0	0	0	16,594,328	16,594,328	0	0	0
0599999 - Totals						16,537,723	0	0	0	0	0	0	16,594,328	16,594,328	0	0	0

SCHEDULE BA - PART 1

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

1 CUSIP Identi-fication	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 and SVO Admini-strative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encum-brances	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	15 Current Year's Other-Than-Temporary Impair-ment Recog-nized	16 Capital-ized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	18 Invest-ment Income	19 Commit-ment for Additional Invest-ment	20 Percen-tage of Owner-ship
	Global Infrastructure Partners IV-A/B, L.P.		Wilmington	DE	Global Infrastructure GP IV, L.P.		09/10/2019		7,813,615	7,987,674	7,987,674	657,713					0	2,798,377	0.045
	Petershill IV LLC		Wilmington	DE	PH IV ADVISORS LLC		12/02/2020		3,000,000	3,219,828	3,219,828	138,121					35,886	12,000,000	0.300
	Global Transport Income Fund Master Partnership SCSp		Luxembourg	LUX	GTIF (GP) Sàrl		11/02/2021		9,822,454	9,962,656	9,962,656	140,202					244,859	0	0.329
	Ivy Hill Revolver Funding II LP		Wilmington	DE	Ivy Hill Revolver Management II GP, LLC		06/30/2022		0	(25,628)	(25,628)	(25,628)					0	20,000,000	2.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									20,636,069	21,144,530	21,144,530	910,408	0	0	0	0	280,745	34,798,377	XXX
	PIMCO Commercial Real Estate Debt Fund, LP		Wilmington	DE	PIMCO GP XXVI, LLC		01/28/2019		10,666,064	10,457,394	10,457,394	(855,795)					1,393,147	12,162,461	1.603
	MetLife Commercial Mortgage Income Fund, LP		Wilmington	DE	MetLife Commercial Mortgage Income Fund GP, LLC		07/01/2020		20,000,000	19,577,571	19,577,571	(452,443)					929,791	0	0.686
	PIMCO Commercial Real Estate Debt Fund II Onshore Feeder, L.P.		Wilmington	DE	PIMCO GP XLIX, LLC		10/05/2021		4,500,000	4,477,299	4,477,299	(22,701)					8,869	15,500,000	0.752
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									35,166,064	34,512,264	34,512,264	(1,330,939)	0	0	0	0	2,331,807	27,662,461	XXX
256141-AB-8	DOCTORS CO INTERINSURANCE SUBRD 144A		NAPA	CA	VARIOUS	2.B	01/18/2022		2,000,000	1,617,716	2,000,000		0				45,000		0.000
309588-AE-1	FARMERS EXCH CAP SUBORD 144A		WOODLAND HILLS	CA	STIFEL NICOLAUS & CO	2.A	05/25/2017		1,253,340	1,055,748	1,233,004		(4,108)				72,000		0.000
309601-AE-2	FARMERS INS EXCH SURPLUS NT SUBORD 144A		WOODLAND HILLS	CA	CITIGROUP GLOBAL MARKETS INC	2.A	10/16/2017		4,000,000	3,201,384	4,000,000		0				189,880		0.000
401378-AB-0	GUARDIAN LIFE INSURANCE CORP SUBORD 144A		NEW YORK	NY	VARIOUS	1.D	09/17/2015		4,822,002	4,284,134	4,830,636		1,350				244,969		0.000
575767-AK-4	MASS MUTUAL LIFE INS CO SUBORD 144A		SPRINGFIELD	MA	DEUTSCHE BANK	1.D	04/15/2015		4,909,200	3,825,900	4,913,585		659				225,000		0.000
636792-AB-9	NATL LIFE INSURANCE-VRMT SBRD 144A		MONTPELIER	VT	CREDIT SUISSE SECURITIES LLC	1.G	07/19/2018		5,000,000	4,198,275	5,000,000		0				262,500		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE SUBORD 144A		COLUMBUS	OH	BANK OF AMERICA MERRILL LYNCH	1.G	05/21/2014		3,033,210	2,516,739	3,028,021		(735)				148,500		0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE		NEW YORK	NY	VARIOUS	1.C	07/23/2021		7,591,559	4,876,149	7,569,108		(15,857)				261,660		0.000
64952G-AT-5	NEW YORK LIFE INSURANCE SUBORD 144A		NEW YORK	NY	CREDIT SUISSE SECURITIES LLC	1.C	04/14/2020		745,417	578,067	745,677		89				28,125		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE SR UNSCD 144A		MILWAUKEE	WI	JP MORGAN SECURITIES LLC	1.C	09/20/2019		497,375	347,728	497,481		32				18,125		0.000
69448F-AA-9	PACIFIC LIFE INS CO SUBORD SURPLUS 144A		LINCOLN	NE	VARIOUS	1.F	01/14/2019		3,528,800	3,083,728	3,539,256		2,774				172,000		0.000
707567-AC-7	PENN MUTUAL LIFE INS CO SUBORD SER 144A		HARRISBURG	PA	JEFFERIES LLC	1.F	03/15/2019		674,865	545,874	655,356		(5,501)				38,125		0.000
707567-AE-3	PENN MUTUAL LIFE INS CO SR UNSCD 144A		HARRISBURG	PA	VARIOUS	1.F	04/29/2021		6,628,220	4,339,933	6,626,093		(1,546)				247,000		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY SUBORD 144A		NEW YORK	NY	STERNE AGEE & LEACH INC	1.D	09/18/2014		4,104,200	3,665,484	4,088,058		(2,305)				196,000		0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE INS SUBORD 144A		CINCINNATI	OH	VARIOUS	1.F	01/23/2019		6,542,460	5,834,602	6,539,622		(755)				334,750		0.000
95765P-AE-9	WESTERN & SOUTHERN LIFE SUBRD 144A		CINCINNATI	OH	JP MORGAN SECURITIES LLC	1.F	04/28/2021		995,270	675,746	995,358		53				37,500		0.000
2799999. Surplus Debentures, etc - Unaffiliated									56,325,918	44,647,207	56,261,255	0	(25,850)	0	0	0	2,521,134	0	XXX
	Red Stone Equity Fund 75 LP				Red Stone Equity Partners, LLC		12/12/2019		16,099,930	13,107,005	11,760,005		(2,073,596)					8,900,070	19.200
	WNC Institutional Tax Credit Fund 45, L.P.				WNC Managing Partners 45, LLC		08/13/2018		17,934,504	12,582,204	11,569,676		(1,842,576)					2,065,496	13.340
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									34,034,434	25,689,209	23,329,681	0	(3,916,172)	0	0	0	0	10,965,566	XXX
75932V-20-5	REIGN EXCHANGE LTD		Grand Cayman	CYM	REIGN EXCHANGE LTD		11/30/2022		0	491,400	0	0							
5099999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Preferred Stock - Unaffiliated									0	491,400	0	0	0	0	0	0	0	0	XXX
6099999. Total - Unaffiliated									146,162,485	126,484,610	135,247,730	(420,531)	(3,942,022)	0	0	0	5,133,686	73,426,404	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									146,162,485	126,484,610	135,247,730	(420,531)	(3,942,022)	0	0	0	5,133,686	73,426,404	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 8,812,266	1D ..$ 13,832,279	1E ..$ 0	1F ..$ 18,355,685	1G ..$ 8,028,021
1B	2A ...$ 5,233,004	2B ..$ 2,000,000	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Global Infrastructure Partners IV-A/B, L.P.	Wilmington	DE	Global Infrastructure GP IV, L.P.	09/10/2019		0	6,142,312		0.045
	Petershill IV LLC	Wilmington	DE	PH IV ADVISORS LLC	12/02/2020		0	1,500,000		0.300
	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	GTIF (GP) Sàrl	11/02/2021		0	9,081,372		0.329
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	16,723,684	0	XXX
	PIMCO Commercial Real Estate Debt Fund II Onshore Feeder, L.P.	Wilmington	DE	PIMCO GP XLIX, LLC	04/19/2022		2,000,000	2,500,000		0.752
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							2,000,000	2,500,000	0	XXX
256141-AB-8	DOCTORS CO INTERINSURANCE SUBRD 144A	NAPA	CA	VARIOUS	01/18/2022		1,000,000	1,000,000		0.000
2799999. Surplus Debentures, etc - Unaffiliated							1,000,000	1,000,000	0	XXX
	Red Stone Equity Fund 75 LP			Red Stone Equity Partners, LLC	12/12/2019			5,666,651		19.200
	WNC Institutional Tax Credit Fund 45, L.P.			WNC Managing Partners 45, LLC	08/13/2018			1,149,222		13.340
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	6,815,873	0	XXX
6099999. Total - Unaffiliated							3,000,000	27,039,557	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							3,000,000	27,039,557	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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
	Petershill IV LLC	Wilmington	DE	Capital Distribution	12/02/2020	02/24/2022						0		1,539,714	1,539,714			0	
	Global Infrastructure Partners IV-A/B, L.P.	Wilmington	DE	Capital Distribution	09/10/2019	11/21/2022						0		609,520	609,520			0	
	Global Transport Income Fund Master Partnership SCSp	Luxembourg	LUX	Capital Distribution	11/02/2021	08/19/2022						0		177,546	177,546			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							0	0	0	0	0	0	0	2,326,780	2,326,780	0	0	0	0
	PIMCO Commercial Real Estate Debt Fund, LP	Wilmington	DE	Capital Distribution	01/28/2019	12/15/2022						0		2,558,853	2,558,853			0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	2,558,853	2,558,853	0	0	0	0
6099999. Total - Unaffiliated							0	0	0	0	0	0	0	4,885,633	4,885,633	0	0	0	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							0	0	0	0	0	0	0	4,885,633	4,885,633	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FF-0	US TREASURY BONDS	SD			1.A	318,797	105.9940	317,982	300,000	306,744	0	(973)	0	0	5.250	4.800	MN	2,045	15,750	12/21/2004	11/15/2028
912810-TH-1	U S TREASURY N/B	SD			1.A	490,781	88.2570	441,289	500,000	490,927	0	146	0	0	3.250	3.370	MN	2,110	8,125	08/11/2022	05/15/2042
912810-TK-4	U S TREASURY N/B				1.A	310,734	89.9760	314,918	350,000	311,021	0	287	0	0	3.375	4.210	FA	4,461	0	10/12/2022	08/15/2042
912810-TK-4	U S TREASURY N/B	SD			1.A	221,953	89.9760	224,942	250,000	222,158	0	205	0	0	3.375	4.210	FA	3,187	0	10/12/2022	08/15/2042
912828-6R-6	U S TREASURY N/B				1.A	205,113	96.8450	198,533	205,000	205,031	0	(23)	0	0	2.250	2.230	AO	790	4,613	05/09/2019	04/30/2024
912833-LL-2	US TREASURY STRIPS	@CF			1.A	1,294,400	99.4820	7,958,624	8,000,000	7,930,709	0	536,818	0	0	0.000	7.140	N/A	0	0	03/06/1997	02/15/2023
912833-LS-7	US TREASURY STRIPS	@CF			1.A	1,718,764	93.0320	7,721,656	8,300,000	7,489,521	0	459,654	0	0	0.000	6.430	N/A	0	0	10/04/1999	08/15/2024
912833-LS-7	US TREASURY STRIPS	@SD			1.A	41,416	93.0320	186,064	200,000	180,470	0	11,076	0	0	0.000	6.430	N/A	0	0	10/04/1999	08/15/2024
912833-LW-8	US TREASURY STRIPS	@CF			1.A	1,570,205	89.6460	7,619,936	8,500,000	7,150,127	0	456,329	0	0	0.000	6.700	N/A	0	0	01/03/2000	08/15/2025
912833-LW-8	US TREASURY STRIPS	@SD			1.A	92,365	89.6460	448,232	500,000	420,596	0	26,843	0	0	0.000	6.700	N/A	0	0	01/03/2000	08/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,264,528	XXX	25,432,176	27,105,000	24,707,304	0	1,490,362	0	0	XXX	XXX	XXX	12,593	28,488	XXX	XXX
0109999999. Total - U.S. Government Bonds						6,264,528	XXX	25,432,176	27,105,000	24,707,304	0	1,490,362	0	0	XXX	XXX	XXX	12,593	28,488	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-US-5	CALIFORNIA ST GO UNLTD			2	1.C FE	506,395	74.9650	374,825	500,000	504,814	0	(597)	0	0	3.000	2.850	MS	5,000	15,000	04/17/2020	03/01/2050
20772J-AB-8	CONNECTICUT STATE (TAXABLE)			1	1.D FE	503,725	101.4490	507,245	500,000	501,904	0	(195)	0	0	5.305	5.240	AO	6,631	26,525	10/06/2010	10/01/2030
20772J-AC-6	CONNECTICUT STATE (TAXABLE)			1	1.D FE	495,945	100.2790	501,395	500,000	498,593	0	286	0	0	5.090	5.160	AO	6,363	25,450	10/20/2010	10/01/2030
57582P-WH-9	COMMONWEALTH OF MASSACHUSETTS (TAXABLE)			1	1.B FE	522,829	97.5270	487,638	500,000	511,257	0	(1,282)	0	0	4.500	4.140	FA	9,375	22,500	12/22/2011	08/01/2031
57582R-B2-1	MASSACHUSETTS STATE SER C GO UNLTD			2	1.B FE	25,131	68.2910	17,072	25,000	25,098	0	(12)	0	0	2.750	2.690	MS	229	688	02/20/2020	03/01/2050
57582R-P2-6	MASSACHUSETTS ST SER B GO LTD			2	1.B FE	2,209,125	56.8720	1,421,800	2,500,000	2,217,154	0	6,612	0	0	2.125	2.700	AO	13,281	53,125	10/08/2021	04/01/2051
605580-4X-4	MISSISSIPPI STATE (TAXABLE)			1	1.C FE	1,254,545	106.1480	1,061,480	1,000,000	1,156,579	0	(11,132)	0	0	5.669	3.910	AO	14,173	56,690	08/03/2012	10/01/2034
68609T-DD-7	OREGON ST GO SER 100U			2	1.B FE	981,250	91.0420	910,420	1,000,000	983,576	0	507	0	0	3.700	3.810	JD	3,083	37,000	02/08/2018	12/01/2044
880541-QX-8	TENNESSEE STATE (TAXABLE)			1	1.A FE	400,400	96.5650	386,260	400,000	400,175	0	(23)	0	0	4.182	4.170	FA	6,970	16,728	10/12/2011	08/01/2031
882724-LW-5	STATE OF TEXAS GEN OBLIG UNLTD			2	1.A FE	496,130	91.4580	457,290	500,000	496,550	0	117	0	0	3.750	3.800	FA	7,813	18,750	02/12/2019	08/01/2042
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,395,475	XXX	6,125,425	7,425,000	7,295,700	0	(5,719)	0	0	XXX	XXX	XXX	72,918	272,456	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						7,395,475	XXX	6,125,425	7,425,000	7,295,700	0	(5,719)	0	0	XXX	XXX	XXX	72,918	272,456	XXX	XXX
013122-XB-7	ALBERTVILLE AL GO LTD SER A			2	1.C FE	346,063	77.6960	271,936	350,000	346,329	0	105	0	0	3.125	3.180	JD	911	10,938	04/22/2020	06/01/2047
013122-YJ-9	ALBERTVILLE AL SER E GO LTD			2	1.C FE	693,970	70.9650	709,650	1,000,000	696,979	0	3,009	0	0	2.520	5.450	JD	2,100	12,600	10/04/2022	06/01/2038
014460-MV-8	ALEDO TX GO LTD			2	1.C FE	731,788	100.8970	741,593	735,000	731,788	0	0	0	0	4.625	4.650	MN	5,666	12,937	05/19/2022	08/15/2057
053548-HS-5	AVELLA PA AREA SCH DIST GO LTD			2	1.C FE	1,007,730	92.6500	926,500	1,000,000	1,007,476	0	(254)	0	0	5.375	5.270	MN	8,958	7,913	08/19/2022	05/01/2045
054231-PZ-2	AVON OH LOCAL SCH DST SER 2020-1 GO UNL			2	1.C FE	244,723	62.6040	156,510	250,000	244,978	0	102	0	0	2.500	2.590	JD	521	6,250	07/31/2020	12/01/2056
054375-VL-1	AVONDALE MI SCH DIST SER A GO UNLTD			2	1.B FE	226,895	30.8240	154,120	500,000	246,715	0	7,149	0	0	0.050	3.060	MN	42	250	02/04/2020	05/01/2048
059433-HC-9	BAMMEL TX UTILITY DIST GO UNLTD			2	1.C FE	127,960	63.5830	89,016	140,000	128,297	0	301	0	0	2.300	2.750	MS	1,073	2,683	10/13/2021	03/01/2049
074437-HP-2	BEAUMONT CA UNIF SCH DIST SER A GO UNLT			2	1.C FE	300,000	70.7540	212,262	300,000	300,000	0	0	0	0	3.124	3.120	FA	3,905	7,159	10/08/2021	08/01/2044
085797-XY-9	BERRYESSA CA UNION SCH DT SER B1 GO UNL			2	1.C FE	500,000	92.2250	461,125	500,000	500,000	0	0	0	0	5.000	5.000	FA	7,847	0	08/25/2022	08/01/2040
10607G-AW-0	BRAZORIA CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	438,507	66.1940	297,873	450,000	439,531	0	439	0	0	2.250	2.400	MS	3,375	10,125	07/29/2020	09/01/2042
10607U-BB-4	BRAZORIA CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	322,563	63.2300	205,498	325,000	322,717	0	61	0	0	2.500	2.530	AO	2,031	8,125	07/24/2020	04/01/2049
108443-XE-7	BRIDGESTONE TX MUNI UTILITY DI GO UNLTD			2	1.C FE	1,694,456	39.6570	1,082,636	2,730,000	1,716,443	0	21,986	0	0	1.000	3.000	MN	4,550	22,750	12/21/2021	05/01/2050
111664-HK-7	BROCK TX INDEP SCH DIST GO UNLTD	@		2	1.A FE	28,374	57.3600	28,680	50,000	31,084	0	1,066	0	0	0.000	3.520	N/A	0	0	04/29/2020	08/15/2036
117566-CW-7	BRYAN TX GO LTD CTFS			2	1.C FE	984,480	64.5740	645,740	1,000,000	985,625	0	356	0	0	2.625	2.700	FA	9,917	26,250	02/06/2020	08/15/2050
124110-FH-5	BUTTE-GLENN CA CMNTY CLG DIST GO UNLTD			2	1.C FE	48,983	78.3710	39,186	50,000	49,072	0	34	0	0	3.000	3.120	FA	625	1,500	04/30/2020	08/01/2044
127253-UF-7	CADDO MILLS TX INDEP SCH DIST GO UNLTD			2	1.A FE	465,600	57.8290	462,632	800,000	469,559	0	3,959	0	0	2.000	4.780	FA	6,044	8,000	05/13/2022	08/15/2051
144393-MV-4	CARPINTERIA CA UNIF SCH DIST GO UNLTD			2	1.D FE	263,355	77.1550	192,888	250,000	260,785	0	(1,230)	0	0	4.000	3.350	FA	4,167	10,000	10/28/2020	08/01/2048
145232-FM-1	CARROLL TX INDEPENDENT SCHOOL DIST GO			2	1.A FE	965,820	89.1560	891,560	1,000,000	970,028	0	1,060	0	0	3.500	3.720	FA	13,222	35,000	09/11/2018	02/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
147168-DL-9	CASCADE CA UNION ELEM SCH DIST GO UNLTD	@		2	1.C FE	354,732	39.8240	278,768	700,000	381,238	0	13,716	0	0	0.000	3.690	N/A	0	0	12/17/2020	08/01/2039
152339-RZ-2	CENTINELA VLY CA UNION HIGH SCH GO UNLT			2	1.C FE	98,376	64.8520	64,852	100,000	98,460	0	38	0	0	3.134	3.220	FA	1,306	3,134	10/14/2020	08/01/2050
156753-PY-5	CERES CA UNIF SCH DIST GO UNLTD	@		2	1.C FE	85,573	29.4150	73,538	250,000	94,776	0	3,526	0	0	0.000	3.820	N/A	0	0	04/17/2020	08/01/2048
169583-JV-4	CHINO VLY CA UNIF SCH DST SER C GO UNLT	@		2	1.D FE	356,790	35.1070	351,075	1,000,000	367,667	0	10,877	0	0	0.000	4.470	N/A	0	0	04/06/2022	08/01/2045
178882-NK-8	CLACKAMAS & WASHINGTON CNTY OR CAB SER	@		2	1.B FE	727,846	25.9840	441,728	1,700,000	775,741	0	20,180	0	0	0.000	2.660	N/A	0	0	01/12/2022	06/15/2050
180126-WB-6	CLAREMONT CA UNIF SCH DIST SER C GO UNL			2	1.C FE	24,905	75.3740	18,844	25,000	24,911	0	3	0	0	3.000	3.020	FA	313	750	04/23/2020	08/01/2048
186162-JP-9	CLEVELAND HEIGHTS & UNIV HEIGHTS TXBL G	@			1.C FE	299,338	36.4840	200,662	550,000	312,016	0	9,717	0	0	0.000	3.180	N/A	0	0	07/28/2021	12/01/2040
188792-ER-2	CLIO MI AREA SCH DIST SER I GO UNLTD			2	1.B FE	75,129	68.7610	68,761	100,000	75,518	0	389	0	0	2.625	4.270	MN	438	1,313	04/29/2022	05/01/2047
192666-HC-2	COLBERT CNTY AL GO LTD			2	1.D FE	116,673	65.2440	97,866	150,000	117,165	0	492	0	0	2.625	3.950	AO	984	1,969	04/11/2022	10/01/2051
194749-JF-5	COLLIN CNTY TX WC&ID #3 GO UNLTD			2	1.C FE	463,280	62.4130	312,065	500,000	464,786	0	1,239	0	0	2.125	2.550	MS	3,128	10,625	09/15/2021	09/15/2044
197558-FT-1	COLUMBIA CNTY OR SCH DIST SER A GO UNLT	@		2	1.B FE	1,846,960	26.4050	1,056,200	4,000,000	1,962,722	0	50,239	0	0	0.000	2.600	N/A	0	0	08/14/2020	06/15/2050
19981F-CB-3	COMAL CNTY TX WTR IMPT DIST 1A GO UNLTD			2	1.C FE	295,827	66.9740	200,922	300,000	295,955	0	111	0	0	2.625	2.700	MS	2,625	6,628	10/08/2021	09/01/2047
204736-FM-9	COMPTON CA UNIF SCH DIST SER B GO UNLTD	@		2	1.D FE	140,168	42.7210	106,803	250,000	148,769	0	4,008	0	0	0.000	2.750	N/A	0	0	10/22/2020	06/01/2040
208422-JF-3	CONROE TX MUNI MGMT DIST NO 1 GO UNLTD			2	1.C FE	484,358	58.3520	318,018	545,000	486,883	0	1,963	0	0	2.000	2.650	MS	3,633	10,446	08/19/2021	09/01/2044
214057-HF-1	COOK COUNTY IL SCH DIST GO UNLTD			2	1.C FE	247,718	72.9710	182,428	250,000	247,932	0	93	0	0	2.375	2.430	JD	495	5,938	08/06/2020	12/01/2041
215237-EB-0	COOK CNTY IL SCH DIST #157 REF GO UNLTD			2	1.C FE	41,739	82.4530	41,227	50,000	41,963	0	224	0	0	2.875	4.250	MN	240	719	04/29/2022	05/01/2039
227381-PT-1	CROSBY TEXAS INDPT SCH DIST SCH BLDG GO			2	1.A FE	2,919,690	100.8190	3,024,570	3,000,000	2,940,899	0	2,696	0	0	4.250	4.430	FA	48,167	127,500	07/11/2013	02/15/2038
235218-L6-9	DALLAS TEXAS (TAXABLE)	@			1.D FE	448,450	85.6680	856,680	1,000,000	850,609	0	42,958	0	0	0.000	5.250	N/A	0	0	08/19/2010	02/15/2026
235218-L9-3	DALLAS TEXAS (TAXABLE)	@			1.D FE	378,450	72.2780	722,780	1,000,000	717,358	0	37,885	0	0	0.000	5.500	N/A	0	0	03/15/2011	02/15/2029
235219-SD-5	CITY OF DALLAS TX SER A GO LTD			2	1.C FE	183,728	71.5660	178,916	250,000	185,717	0	1,990	0	0	2.125	4.620	FA	2,007	2,656	05/16/2022	02/15/2037
236469-7N-6	DANVERS MA GO LTD			2	1.A FE	70,867	61.4380	61,438	100,000	71,335	0	468	0	0	2.250	4.080	MS	750	2,069	04/18/2022	09/01/2048
245278-FP-6	DEL NORTE CNTY CA UNIF SCH DIST SER E G	@		2	1.C FE	115,015	40.1240	100,310	250,000	127,688	0	4,048	0	0	0.000	3.240	N/A	0	0	10/01/2019	08/01/2043
246199-KN-2	DELAWARE CITY OH SCH DIST GO UNLTD			2	1.C FE	49,967	71.8980	35,949	50,000	49,967	0	1	0	0	3.000	3.000	JD	125	1,500	09/05/2019	12/01/2053
248217-EJ-6	DENAIR CA UNIF SCH DIST GO UNLTD CAP	@			1.E FE	5,039	41.5250	4,153	10,000	5,640	0	195	0	0	0.000	3.540	N/A	0	0	10/15/2019	08/01/2041
248379-H3-6	CITY OF DENISON TX SER B GO LTD			2	1.D FE	100,000	89.6620	89,662	100,000	100,000	0	0	0	0	4.860	4.860	FA	3,011	0	04/19/2022	02/15/2042
262588-LK-0	DU PAGE COOK CNTY IL SCH DIST GO UNLTD			2	1.B FE	57,441	69.5770	52,183	75,000	57,932	0	491	0	0	2.125	3.980	JJ	797	797	04/13/2022	01/01/2040
262669-HS-6	DU PAGE CNTY IL SCH DIST GO UNLTD			2	1.B FE	343,291	81.4050	284,918	350,000	343,847	0	200	0	0	3.000	3.110	MN	1,750	10,500	12/18/2019	05/01/2045
273290-FW-1	EAST KNOX OH LOCAL SCH DST SER A GO UNL			2	1.C FE	153,422	71.8260	107,739	150,000	152,570	0	(312)	0	0	3.000	2.740	MN	750	4,500	02/19/2020	11/01/2056
273738-HB-3	E MONTGOMERY TX MUNI UTLY SER A GO UNLT			2	1.C FE	985,040	64.5740	645,740	1,000,000	985,432	0	347	0	0	2.625	2.700	FA	9,917	21,875	10/08/2021	08/15/2050
283065-JY-7	EL DORADO CA UNION HIGH SCH DST GO UNLT	@		2	1.C FE	122,968	37.1120	92,780	250,000	131,994	0	4,188	0	0	0.000	3.250	N/A	0	0	10/15/2020	08/01/2041
283734-Q4-6	CITY OF EL PASO TX CTFS GO LTD			2	1.C FE	222,240	93.4850	205,667	220,000	221,427	0	(223)	0	0	4.000	3.870	FA	3,324	8,800	02/07/2019	08/15/2044
291119-JT-3	EMERY CA UNIF SCH DST GO UNLTD TXBL CAB	@		2	1.D FE	430,460	27.9080	279,080	1,000,000	444,801	0	14,341	0	0	0.000	3.500	N/A	0	0	01/19/2022	08/01/2045
297667-CC-9	ETIWANDA CA SCH DIST GO UNLTD SER A	@		2	1.D FE	86,386	37.5860	75,172	200,000	94,578	0	3,225	0	0	0.000	3.500	N/A	0	0	05/07/2020	08/01/2044
306297-2X-9	FALL RIVER MA GO LTD			2	1.C FE	154,320	58.3400	145,850	250,000	155,645	0	1,325	0	0	2.000	4.620	JD	417	5,000	05/17/2022	12/01/2046
306297-Y7-1	FALL RIVER MA GO LTD			2	1.C FE	150,000	68.9080	103,362	150,000	150,000	0	0	0	0	2.750	2.750	JD	344	4,125	01/24/2020	12/01/2048
346788-PW-6	FORT BEND CNTY TX LEVEE SER A GO UNLTD			2	1.C FE	243,658	63.0690	157,673	250,000	244,060	0	158	0	0	2.625	2.750	AO	1,641	6,563	04/16/2020	04/01/2050
346820-VJ-9	FORT BEND CNTY TX WC & ID #2 GO UNLTD			2	1.C FE	988,920	89.6090	896,090	1,000,000	990,141	0	320	0	0	3.750	3.820	MS	12,500	37,500	01/24/2019	09/01/2043
34682B-FG-9	FORT BEND TX MUNI UTILITY GO UNLTD			2	1.C FE	272,256	59.5040	178,512	300,000	274,214	0	861	0	0	2.000	2.500	MS	2,000	6,000	08/04/2020	09/01/2045
34682B-JN-0	FORT BEND CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	1,703,590	71.4210	1,621,257	2,270,000	1,708,831	0	5,241	0	0	2.750	4.450	MS	24,276	0	07/12/2022	09/01/2046
34682H-TE-6	FORT BEND TX MUNI UTILITY DIST GO UNLTD			2	1.C FE	577,445	67.2200	396,598	590,000	578,469	0	442	0	0	2.375	2.500	JD	1,168	14,013	07/15/2020	12/01/2042
34682H-YT-7	FORT BEND TX MUNI UTY DIST SERB GO UNLT			2	1.C FE	1,882,120	63.2670	1,265,340	2,000,000	1,886,615	0	3,882	0	0	2.375	2.720	JD	3,958	51,063	10/04/2021	12/01/2046
34683T-BX-6	FORT BEND TX MUNI UTLY DIST GO UNLTD			2	1.C FE	40,000	71.3800	28,552	40,000	40,000	0	0	0	0	2.500	2.500	MS	333	1,000	08/11/2020	09/01/2041
346843-TW-5	FORT BEND TX INDEP SCH DIST GO UNLTD			2	1.A FE	56,740	67.4610	50,596	75,000	57,112	0	373	0	0	2.300	3.950	FA	652	863	04/12/2022	08/15/2046
34686T-CD-6	FORT BEND CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	490,330	67.3180	336,590	500,000	490,607	0	258	0	0	2.750	2.850	MS	4,583	10,351	10/19/2021	03/01/2050
34988C-BU-1	FOSSIL RIDGE CO MET DIST #3 GO LTD			2	1.C FE	252,388	70.5250	176,313	250,000	251,935	0	(215)	0	0	3.000	2.880	JD	625	7,500	10/22/2020	06/01/2050

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35005R-AX-9	FOSTER CITY CA GO UNLTD			2	1.B FE	395,000	61.8940	247,576	400,000	395,314	0	133	0	0	2.250	2.310	FA	3,750	9,000	07/29/2020	08/01/2050
351136-ER-3	FOWLER CA UNIF SCH DIST GEN OLB	@			1.C FE	12,330	58.6250	11,725	20,000	14,161	0	624	0	0	0.000	4.550	N/A	0	0	12/03/2019	08/01/2034
351190-FB-4	FOWLER MI PUBLIC SCH DIST GO UNLTD			2	1.C FE	100,000	69.9970	69,997	100,000	100,000	0	0	0	0	2.750	2.750	MN	458	2,750	10/15/2020	05/01/2050
357866-ZF-2	FRENSHIP TX INDEP SCH DIST GO UNLTD			2	1.A FE	391,567	73.4500	392,958	535,000	392,523	0	957	0	0	3.199	5.450	FA	6,466	0	10/06/2022	02/15/2044
358232-5V-4	FRESNO CA UNIF SCH DIST GO UNLTD	@		2	1.D FE	794,400	31.6580	633,160	2,000,000	812,606	0	18,206	0	0	0.000	5.910	N/A	0	0	08/09/2022	08/01/2041
35986C-LG-0	FULSHEAR MUNI UTILY DIST SER A GO UNLT			2	1.C FE	400,202	81.1140	385,292	475,000	400,969	0	767	0	0	3.625	4.730	MS	7,366	0	06/29/2022	09/01/2047
35986C-LH-8	FULSHEAR MUNI UTILY DIST SER A GO UNLTD			2	1.C FE	383,351	81.1140	369,069	455,000	384,086	0	735	0	0	3.625	4.730	MS	7,056	0	06/29/2022	09/01/2047
36423D-EW-0	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	244,241	49.0190	171,567	350,000	248,312	0	3,974	0	0	1.000	3.040	AO	875	2,917	12/01/2021	04/01/2042
36423D-EY-6	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	244,670	45.7420	166,958	365,000	248,714	0	3,946	0	0	1.000	3.090	AO	913	3,042	12/01/2021	04/01/2044
364478-WL-7	CITY OF GALVESTON TX GO LTD			2	1.D FE	250,000	92.3390	230,848	250,000	250,000	0	0	0	0	4.000	4.000	MN	1,667	10,000	01/29/2019	05/01/2049
381303-ND-4	GOLDEN VLY CA UNIF SCH DIST SER C GO UN			2	1.C FE	244,065	74.1500	185,375	250,000	244,441	0	148	0	0	3.000	3.130	FA	3,125	7,500	04/24/2020	08/01/2047
396694-Z2-0	GREENVILLE TX GO LTD			2	1.C FE	989,690	61.9660	619,660	1,000,000	989,965	0	235	0	0	2.500	2.550	FA	9,444	20,903	09/15/2021	02/15/2051
397378-KG-4	GREENWOOD TX UTILITY DST GEN OBLG UNLTD			2	1.E FE	173,250	66.0610	115,607	175,000	173,366	0	41	0	0	2.750	2.800	FA	2,005	4,813	01/16/2020	08/01/2049
403136-JY-1	GUNTERSVILLE AL SER B GO UNLTD			2	1.D FE	742,185	63.0560	472,920	750,000	742,419	0	194	0	0	2.500	2.550	FA	7,813	15,729	09/23/2021	08/01/2051
410360-KK-6	HANFORD CA JT UNION HIGH SCH GO UNLTD	@		2	1.D FE	97,856	35.8830	71,766	200,000	105,175	0	3,086	0	0	0.000	2.990	N/A	0	0	07/09/2020	08/01/2044
41423F-AZ-2	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	145,793	62.9640	94,446	150,000	146,100	0	136	0	0	2.250	2.400	MS	1,125	3,375	08/10/2020	09/01/2045
41423L-EF-9	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	241,703	73.8230	184,558	250,000	242,365	0	227	0	0	3.000	3.190	MS	2,500	7,500	11/12/2019	09/01/2045
41423T-FB-0	HARRIS CNTY TX MUNI UTILITY DIST GO UNL			2	1.C FE	467,160	65.9710	329,855	500,000	469,294	0	1,009	0	0	2.375	2.740	JD	990	11,875	10/14/2020	12/01/2044
41423T-HC-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	1,599,984	71.0330	1,136,528	1,600,000	1,600,000	0	12	0	0	2.750	2.750	JD	3,667	46,322	10/14/2021	12/01/2044
41429K-DF-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	1,506,159	64.4700	1,144,343	1,775,000	1,511,319	0	5,160	0	0	2.500	3.390	AO	11,094	25,885	02/28/2022	04/01/2048
414642-JB-5	HARRIS-WALLER CNTY MUNI UTILITY GO UNLT			2	1.C FE	464,255	68.8920	344,460	500,000	466,066	0	1,618	0	0	2.375	2.900	MS	3,958	9,896	10/19/2021	09/01/2041
414942-VF-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	321,831	66.2270	215,238	325,000	321,918	0	79	0	0	2.750	2.800	MS	2,979	7,448	10/19/2021	03/01/2050
414962-YM-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	169,770	65.3600	130,720	200,000	170,361	0	591	0	0	2.500	3.400	MS	1,667	2,500	03/04/2022	03/01/2048
414965-KX-0	HARRIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	51,535	33.5310	33,531	100,000	53,059	0	1,483	0	0	0.050	2.950	MS	17	38	11/10/2021	03/01/2045
417123-GP-5	HARTNELL CA CMNTY CLG DST GO UNTLD SER			2	1.C FE	498,995	66.7380	333,690	500,000	499,059	0	27	0	0	2.500	2.510	FA	5,208	12,500	07/15/2020	08/01/2048
421025-DD-6	HAYS CNTY TX DEV DIST #1 GO UNLTD			2	1.C FE	98,544	66.4450	66,445	100,000	98,640	0	39	0	0	2.625	2.700	AO	656	2,625	07/14/2020	04/01/2048
423542-QP-7	HEMET CA UNIF SCH DIST SER B GO UNLTD			2	1.C FE	301,203	65.9000	197,700	300,000	300,909	0	(126)	0	0	2.500	2.440	FA	3,125	7,500	07/31/2020	08/01/2046
43124A-KB-3	HIGHWAY 380 MUNI MGMT DIST #1 GO UNLTD			2	1.C FE	361,116	59.4030	237,612	400,000	364,088	0	1,310	0	0	1.875	2.420	MN	1,250	7,500	08/14/2020	05/01/2045
445047-JQ-7	HUMBLE TX INDEP SCH DIST SER A GO UNLTD			2	1.A FE	494,790	63.7870	318,935	500,000	495,134	0	146	0	0	2.250	2.300	FA	4,250	11,250	07/23/2020	02/15/2049
452641-KV-4	IMPERIAL CA CMNTY CLG DIS SER D GO UNLT	@		2	1.C FE	12,728	36.9570	9,239	25,000	13,503	0	369	0	0	0.000	2.790	N/A	0	0	11/10/2020	08/01/2044
458436-XX-5	INTERBORO PA SCH DIST GO LTD			2	1.C FE	246,553	87.4900	218,725	250,000	246,594	0	42	0	0	3.750	3.830	FA	3,542	2,474	04/06/2022	08/15/2050
467754-HZ-3	JACKSON CNTY OR SCH DIST CABS SER B GO	@		2	1.B FE	24,402	36.4810	20,065	55,000	27,045	0	880	0	0	0.000	3.330	N/A	0	0	11/20/2019	06/15/2044
483206-4C-9	KALAMAZOO MI FED TXB GO			2	1.D FE	2,907,597	88.6450	2,544,126	2,870,000	2,878,838	0	(4,322)	0	0	4.670	4.500	JD	11,169	134,029	04/16/2015	12/01/2044
486063-WP-1	KATY TX INDEPENDENT SCHOOL DIST GO			2	1.A FE	3,470,495	96.9210	3,392,235	3,500,000	3,473,504	0	727	0	0	4.000	4.050	FA	52,889	140,000	11/01/2018	02/15/2047
48618U-DY-9	KAUFMAN CNTY TX FRESH WTR SPLY GO UNLTD			2	1.C FE	1,337,737	69.4020	940,397	1,355,000	1,338,398	0	580	0	0	2.625	2.700	MS	11,856	29,641	10/06/2021	09/01/2044
48619K-KE-6	KAUFMAN CNTY TX MUNI UTLY DIST GO UNLTD			2	1.C FE	444,195	80.2290	401,145	500,000	445,113	0	918	0	0	3.500	4.240	MS	10,792	0	04/21/2022	03/01/2046
494656-G4-7	KING & SNOHOMISH WASHINGTON (TAXABLE)			2	1.B FE	500,500	99.7610	498,805	500,000	500,000	0	0	0	0	5.166	5.120	JD	2,153	25,830	09/15/2010	12/01/2029
49474E-4A-8	KING COUNTY WASHINGTON (TAXABLE)			1	1.A FE	300,300	105.0980	315,294	300,000	300,135	0	(19)	0	0	6.047	6.030	JD	1,512	18,141	11/16/2010	12/01/2030
498062-KT-4	KITSAP COUNTY WASHINGTON (TAXABLE)			1	1.A FE	500,500	100.6700	503,350	500,000	500,241	0	(31)	0	0	5.020	5.010	JD	2,092	25,100	10/15/2010	06/01/2029
508759-HR-1	LAKE COUNTY ILLINOIS	@			1.C FE	13,180	97.3740	24,344	25,000	24,003	0	1,043	0	0	0.000	4.490	N/A	0	0	07/01/2009	12/01/2023
511012-LW-4	LAKE TAHOE CA UNIF SCH DIST GO UNLTD			5	1.E FE	21,875	76.8930	19,223	25,000	23,975	0	692	0	0	0.000	2.940	FA	0	0	11/12/2019	08/01/2045
51207M-FD-2	LAKES FRESH WTR SUPPLY DIST GO UNLTD			2	1.C FE	885,325	65.5600	593,318	905,000	886,180	0	670	0	0	2.375	2.500	MS	7,165	21,494	09/08/2021	09/01/2044
51207M-GF-6	LAKES FRESH WTR SUPPLY DIST GO UNLTD			2	1.C FE	835,980	81.3600	813,600	1,000,000	837,776	0	1,796	0	0	3.625	4.800	MS	16,111	0	06/22/2022	09/01/2047
513804-KJ-2	LANCASTER CA SCH DIST SER D GO UNLTD	@		2	1.C FE	76,290	40.1940	60,291	150,000	82,439	0	2,482	0	0	0.000	3.070	N/A	0	0	06/05/2020	08/01/2042
515390-NZ-1	LANE CNTY OR SCH DIST SER A GO UNLTD	@		2	1.B FE	2,056,770	25.7440	1,158,480	4,500,000	2,157,905	0	55,188	0	0	0.000	2.600	N/A	0	0	02/22/2021	06/15/2051

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
516408-KU-4	LANSING MI CMNTY CLG GO LTD			2	1.C FE	252,628	74.5970	186,493	250,000	251,912	0	(272)	0	0	3.000	2.860	MN	1,250	7,500	04/15/2020	05/01/2049
520229-BF-1	LAWRENCE MA GO LTD			2	1.C FE	950,790	67.0310	670,310	1,000,000	951,704	0	914	0	0	2.750	3.000	FA	11,458	13,063	01/26/2022	02/01/2052
524210-RK-9	LEEDS AL GO UNLTD TXBL			2	1.C FE	249,000	99.8310	249,578	250,000	249,088	0	21	0	0	4.250	4.270	MN	1,771	10,625	02/27/2019	05/01/2048
537428-2H-6	LITTLE ROCK AR SCH DIST SER A GO LTD			2	1.C FE	749,490	73.7900	737,900	1,000,000	752,159	0	2,669	0	0	3.000	4.640	FA	12,500	17,750	06/15/2022	02/01/2049
537428-2L-7	LITTLE ROCK AR SCH DIST SER A GO LTD			2	1.C FE	34,325	63.7920	31,896	50,000	34,499	0	174	0	0	2.500	4.390	FA	521	740	05/03/2022	02/01/2052
538081-PD-6	LIVE OAK CREEK TX MUNI UTILITY GO UNLTD			2	1.C FE	92,210	56.9520	65,495	115,000	92,998	0	781	0	0	1.750	3.020	MS	671	1,509	11/30/2021	09/01/2043
538081-PE-4	LIVE OAK CREEK TX MUNI UTILITY GO UNLTD			2	1.C FE	94,704	55.0840	66,101	120,000	95,478	0	767	0	0	1.750	3.020	MS	700	1,575	11/30/2021	09/01/2045
542218-JH-6	LONE OAK TX INDEP SCH DIST GO UNLTD			2	1.A FE	94,661	65.2890	81,611	125,000	95,106	0	445	0	0	2.500	3.940	FA	1,181	1,823	04/11/2022	02/15/2052
542433-XB-8	LONG BEACH CA UNIF SCH DIST GO UNLTD			2	1.D FE	78,077	74.1780	74,178	100,000	79,145	0	400	0	0	3.000	4.310	FA	1,250	3,000	03/20/2020	08/01/2050
551800-KL-8	LYNWOOD CA UNIF SCH DIST SER E GO UNLTD	@		2	1.C FE	2,789,021	31.8700	1,703,452	5,345,000	2,892,951	0	74,332	0	0	0.000	2.620	N/A	0	0	07/22/2021	08/01/2046
556452-JD-3	MADERA CA UNIF SCH DIST GO UNLTD			2	1.D FE	197,660	63.4170	126,834	200,000	197,797	0	58	0	0	2.375	2.430	FA	1,979	4,750	08/05/2020	08/01/2050
560245-KG-6	MAHWAH TWP NJ GO UNLTD			2	1.A FE	106,039	37.9900	72,181	190,000	112,562	0	2,745	0	0	0.050	2.570	JJ	44	95	07/28/2020	01/15/2044
564283-ZL-6	MANSFIELD OH GO LTD			2	1.F FE	404,000	66.6150	266,460	400,000	403,248	0	(360)	0	0	3.000	2.880	JD	1,000	12,000	11/02/2020	12/01/2060
567288-RZ-0	MARICOPA COUNTY USD ARIZONA (TAXABLE)			1	1.C FE	1,014,750	108.9390	898,747	825,000	920,478	0	(10,457)	0	0	6.409	4.560	JJ	26,437	52,874	09/27/2011	07/01/2030
569203-QG-0	MARION & POLK CNTYS OR SCH DIST GO UNLT	@		2	1.C FE	180,008	32.7560	122,837	375,000	192,146	0	5,637	0	0	0.000	2.990	N/A	0	0	10/09/2020	06/15/2045
579304-BX-3	MCCABE CA UNION ELEM SCH DIST GO UNLTD			2	1.D FE	344,380	66.9340	334,670	500,000	345,825	0	1,445	0	0	2.867	5.390	FA	5,973	0	08/25/2022	08/01/2044
581725-DT-2	MCKINLEYVILLE CA UNION SCH DIST GO UNLT	@		2	1.C FE	233,655	35.3500	176,750	500,000	263,223	0	10,596	0	0	0.000	4.150	N/A	0	0	02/05/2020	08/01/2042
581732-LX-0	MCKINNEY TX MUNI UTILITY DIST GO UNLTD			2	1.E FE	175,844	64.2590	128,518	200,000	176,928	0	891	0	0	2.125	2.910	MS	1,417	4,604	10/08/2021	09/01/2042
586145-WQ-3	MEMPHIS TENNESSEE (TAXABLE)			1	1.C FE	844,508	108.2650	898,600	830,000	838,519	0	(656)	0	0	5.942	5.800	JJ	24,659	49,319	07/08/2010	07/01/2032
58661P-DX-7	MENDOCINO-LAKE CA CMNTY SER B GO UNLTD	@		2	1.D FE	2,233,800	17.9240	1,792,400	10,000,000	2,314,718	0	80,918	0	0	0.000	5.590	N/A	0	0	05/04/2022	08/01/2050
587635-JL-8	MERCED CA UNION HIGH SCH DIST GO UNLTD	@		2	1.D FE	89,439	18.3420	55,026	300,000	98,847	0	3,766	0	0	0.000	3.920	N/A	0	0	05/22/2020	08/01/2051
59748C-AN-6	MIDLAND CNTY MI WTR SPLY SYS GO LTD			2	1.C FE	157,298	74.4540	111,681	150,000	154,957	0	(997)	0	0	3.000	2.250	MS	1,500	4,500	07/23/2020	09/01/2048
609391-GS-0	MONITEAU PA SCH DIST			2	1.C FE	230,305	72.6220	181,555	250,000	231,256	0	371	0	0	3.000	3.400	MS	2,500	7,500	04/02/2020	03/01/2053
61370N-MS-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	398,260	75.2290	376,145	500,000	399,546	0	1,286	0	0	3.250	4.670	MS	5,417	3,476	05/13/2022	09/01/2047
61371P-BZ-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	98,626	68.0570	68,057	100,000	98,716	0	43	0	0	2.625	2.700	AO	656	2,625	10/05/2020	04/01/2046
61371T-HF-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLT			2	1.C FE	1,166,000	63.5390	794,238	1,250,000	1,169,064	0	2,614	0	0	2.375	2.760	MS	9,896	27,214	10/13/2021	09/01/2046
61372G-HU-3	MONTGOMERY CNTY TX MUNI UTLY GO UNLTD			2	1.C FE	244,518	81.1670	202,918	250,000	244,613	0	95	0	0	3.375	3.510	MS	2,813	3,070	03/16/2022	09/01/2049
61373F-AZ-0	MONTGOMERY CNTY TX MUNI UTLY GO UNLTD			2	1.C FE	112,833	68.4780	78,750	115,000	112,969	0	66	0	0	2.625	2.730	MS	1,006	3,019	10/28/2020	09/01/2045
622078-CQ-4	MOUNT MORRIS MI CONSOL SCH DIST GO UNLT			2	1.B FE	49,925	64.8640	32,432	50,000	49,933	0	2	0	0	2.375	2.380	MN	198	1,188	08/05/2020	05/01/2044
623040-LW-0	MT SAN ANTONIO CA CMNTY SER D GO UNLTD	@		2	1.C FE	21,956	26.0310	13,016	50,000	23,625	0	778	0	0	0.000	3.370	N/A	0	0	10/21/2020	08/01/2045
639285-QU-2	NAVARRO TX INDEP SCH DIST GO UNLTD			2	1.A FE	311,708	68.1880	272,752	400,000	313,011	0	1,303	0	0	2.625	3.930	FA	3,967	6,125	04/11/2022	02/15/2052
662653-DQ-4	NORTH STRABANE TWP PA GO UNLTD			2	1.D FE	2,500,000	68.4020	1,710,050	2,500,000	2,500,000	0	0	0	0	2.800	2.800	MN	8,944	70,000	10/01/2021	11/15/2052
66649T-EA-8	NORTHLAKE TX MUNI MGMT DIST #1 GO UNLTD			2	1.C FE	972,340	68.5160	685,160	1,000,000	973,749	0	1,202	0	0	2.375	2.560	MS	7,917	21,771	09/24/2021	03/01/2042
668690-FN-5	NORTON OH CITY SCH DIST CIBS GO UNLTD			2	1.C FE	242,320	69.0960	172,740	250,000	242,804	0	228	0	0	2.625	2.790	MN	1,094	6,563	10/07/2020	11/01/2049
671205-2Z-4	OAK GROVE CA SCH DIST GO UNLTD SER F-2	@		2	1.D FE	705,225	34.7020	520,530	1,500,000	755,118	0	20,708	0	0	0.000	2.800	N/A	0	0	07/14/2020	06/01/2045
671556-PB-8	OAK PARK CA UNIF SCH DIST GO UNLTD	@		1	1.C FE	101,108	32.8990	82,248	250,000	111,783	0	5,171	0	0	0.000	4.790	N/A	0	0	10/29/2020	08/01/2042
675383-TF-0	OCEANSIDE CA UNIF SCH DIST GO UNLTD	@		2	1.D FE	12,513	33.9030	8,476	25,000	13,283	0	367	0	0	0.000	2.820	N/A	0	0	11/10/2020	08/01/2045
681669-FR-3	OMAHA-DOUGLAS NE PBL BLDG SER B GO LTD			2	1.D FE	78,343	80.1420	64,114	80,000	78,466	0	48	0	0	3.000	3.120	MN	400	2,400	04/30/2020	05/01/2045
693735-BC-5	PACHECO CA UNION SCH DST SER C1 GO UNLT	@		2	1.C FE	299,213	40.1940	209,009	520,000	313,722	0	7,547	0	0	0.000	2.450	N/A	0	0	01/13/2021	08/01/2042
696735-SD-2	PALMDALE CA SCH DIST CABS SER C GO UNLT	@		2	1.D FE	253,305	35.5100	177,550	500,000	262,127	0	7,389	0	0	0.000	2.880	N/A	0	0	10/08/2021	08/01/2045
70259W-AZ-3	PASEO DEL ESTE MUNI UTIL DIST GO UNLTD			2	1.C FE	500,000	66.4500	332,250	500,000	500,000	0	0	0	0	2.550	2.550	FA	4,817	10,483	09/10/2021	08/15/2046
717095-8D-8	PFLUGERVILLE TX INDEP SCH DIST SER A GO			2	1.A FE	201,568	76.3110	152,622	200,000	201,159	0	(146)	0	0	2.750	2.660	FA	2,078	5,500	01/31/2020	02/15/2045
723627-FA-8	PIONEER CA UNION ELEM SCH DIST GO UNLTD	@		2	1.D FE	73,635	38.3870	57,581	150,000	80,041	0	2,296	0	0	0.000	2.930	N/A	0	0	02/12/2020	08/01/2044
72600P-BT-3	PLACER CA UNION HIGH SCH DIST GO UNLTD			2	1.C FE	145,719	75.0630	112,595	150,000	145,980	0	104	0	0	3.000	3.150	FA	1,875	4,500	04/30/2020	08/01/2049
733590-QX-4	PORT BEAUMONT TX NAV DIST GO UNLTD			2	1.C FE	638,294	63.9690	415,799	650,000	639,206	0	390	0	0	2.250	2.350	MS	4,875	14,625	07/24/2020	03/01/2044

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
734336-WP-1	PORT HURON MI GO LTD			2	1.C FE	248,585	67.3650	168,413	250,000	248,689	0	46	0	0	3.017	3.050	MS	2,514	7,543	11/17/2020	03/01/2045
734336-WQ-9	PORT HURON MI GO LTD			2	1.C FE	354,375	64.3110	225,089	350,000	353,392	0	(419)	0	0	3.117	2.960	MS	3,637	10,910	08/05/2020	03/01/2049
73474M-QU-2	PORT NECHES-GROVES TX IND SCH DT GO UNL			2	1.A FE	275,000	76.3110	209,855	275,000	275,000	0	0	0	0	2.750	2.750	FA	2,857	7,563	04/23/2020	02/15/2045
76541V-HL-4	RICHMOND VIRGINIA (TAXABLE)			2	1.B FE	500,000	100.0250	500,125	500,000	500,000	0	0	0	0	5.270	5.270	MN	4,392	26,350	11/03/2010	11/01/2029
77427H-DU-6	ROCKWALL CNTY TX MUNI UTILITY GO UNLTD			2	1.C FE	146,290	67.0480	100,572	150,000	146,642	0	150	0	0	2.250	2.400	AO	844	3,375	07/29/2020	10/01/2041
777526-PJ-7	ROSEMEAD CA SCH DIST SER B GO UNLTD			2	1.D FE	910,000	66.2470	602,848	910,000	910,000	0	0	0	0	2.550	2.550	FA	9,669	19,918	09/09/2021	08/01/2050
777849-VB-3	ROSEVILLE CA JT UNION HIGH SCH GO UNLTD	@		2	1.D FE	85,316	38.1450	66,754	175,000	92,814	0	2,688	0	0	0.000	2.960	N/A	0	0	02/06/2020	08/01/2044
794879-GH-3	SALINAS CITY CA ELEM SCH DIST GO UNLTD	@		2	1.C FE	13,538	40.6590	10,165	25,000	14,332	0	338	0	0	0.000	2.400	N/A	0	0	08/06/2020	07/01/2042
797355-6Z-2	SAN DIEGO CA UNIF SCH DIST GO SER K2	@		2	1.C FE	956,550	42.7240	1,068,100	2,500,000	1,159,290	0	44,798	0	0	0.000	3.980	N/A	0	0	02/13/2018	07/01/2042
798189-SJ-6	SAN JOSE CA EVERGREEN CMNTY CLG GO UNLT			2	1.B FE	1,486,320	73.8770	1,477,540	2,000,000	1,491,285	0	4,965	0	0	2.958	5.370	MS	19,720	0	10/03/2022	09/01/2040
800766-MN-4	SANGAMON CNTY IL SCH DIST #186 GO UNLTD			2	1.C FE	407,131	105.4730	369,156	350,000	393,757	0	(5,173)	0	0	5.000	3.100	JD	1,458	17,500	04/17/2020	06/01/2053
816547-HB-2	SELMA CA UNIF SCH DIST SER D GO UNLTD	@		2	1.C FE	109,480	42.7970	85,594	200,000	118,605	0	3,288	0	0	0.000	2.830	N/A	0	0	02/18/2020	08/01/2041
82522M-FK-9	SHOREWOOD IL GO UNLTD			2	1.B FE	35,627	67.6880	33,844	50,000	35,971	0	344	0	0	2.000	4.240	JD	44	1,344	04/29/2022	12/15/2040
82622K-CA-7	SIENNA MUNI UTIL DIST #5 TX CO GO UNLTD			2	1.C FE	515,200	65.2800	339,456	520,000	515,394	0	158	0	0	2.500	2.550	MN	2,167	14,083	09/14/2021	11/01/2046
82622N-BW-4	SIENNA MUNI UTIL DIST #6 TX GO UNLTD			2	1.C FE	514,519	67.0350	355,286	530,000	515,220	0	589	0	0	2.375	2.550	MS	4,196	11,539	09/22/2021	09/01/2043
82622P-CC-2	SIENNA PKS LEV IMPT DIST TX GO UNLTD			2	1.C FE	451,905	57.9880	342,129	590,000	454,478	0	2,574	0	0	2.000	3.380	MS	3,933	4,786	03/04/2022	09/01/2047
826239-FT-7	SIERRA CA JT CMNTY CG DIST GO UNLTD			2	1.C FE	101,883	95.6710	95,671	100,000	101,195	0	(189)	0	0	4.000	3.760	FA	1,667	4,000	02/14/2019	08/01/2053
836809-MV-2	S BUDA TX WC&ID #1 GO UNLTD			2	1.C FE	141,747	66.2790	99,419	150,000	142,130	0	328	0	0	2.375	2.740	FA	1,484	2,702	10/07/2021	08/01/2044
841493-AK-5	SOUTHEAST REGL MGMT DIST TX GO UNLTD			2	1.C FE	882,050	80.0820	800,820	1,000,000	883,302	0	1,252	0	0	3.750	4.610	AO	15,625	0	07/15/2022	04/01/2050
844149-C7-7	STHRN YORK CNTY PA SCH DIST GO LTD			2	1.D FE	1,000,000	101.1150	1,011,150	1,000,000	1,000,000	0	0	0	0	4.625	4.620	MS	15,417	8,736	05/20/2022	09/01/2050
845267-A9-4	S W TX INDEP SCH DIST CABS GO UNLTD	@		2	1.A FE	147,480	42.3340	105,835	250,000	151,786	0	3,725	0	0	0.000	2.500	N/A	0	0	09/23/2021	02/01/2043
866854-SV-5	SUN PRAIRIE WI AREA SCH DIST GO UNLTD			2	1.C FE	343,695	68.6260	343,130	500,000	346,850	0	3,155	0	0	2.000	4.600	MS	3,333	5,000	06/15/2022	03/01/2040
867344-BA-0	SUNFIELD MUNI UTIL DIST #4 TX GO UNLTD			2	1.C FE	239,538	76.9390	192,348	250,000	239,721	0	184	0	0	3.250	3.500	MS	2,708	3,385	03/14/2022	09/01/2047
869648-ZN-8	SWAMPSCOTT MA GO LTD			2	1.B FE	443,175	72.0810	360,405	500,000	444,195	0	1,020	0	0	3.000	3.670	MS	5,000	7,167	03/16/2022	03/01/2052
880065-CF-2	TEMPLE TX SER C GO LTD			2	1.C FE	505,000	91.4220	461,681	505,000	505,000	0	0	0	0	5.170	5.170	FA	11,096	0	07/08/2022	08/01/2047
882270-UY-5	TEXAS CITY TX INDEP SCH DIST GO UNLTD			2	1.A FE	1,000,750	94.9190	949,190	1,000,000	1,000,531	0	(83)	0	0	4.000	3.980	FA	15,111	40,000	10/18/2018	08/15/2048
89440J-BZ-1	TRAVIS CNTY TX MUNI UTILITY DST GO UNLT			2	1.C FE	488,805	67.9360	339,680	500,000	489,263	0	410	0	0	2.625	2.760	MS	4,375	10,938	10/15/2021	09/01/2046
904107-BN-8	UMATILLA CNTY OR SCH DIST SER A GO UNLT	@		2	1.B FE	2,248,365	32.5860	1,547,830	4,750,000	2,358,692	0	62,420	0	0	0.000	2.700	N/A	0	0	03/08/2021	06/15/2046
904121-PM-6	UMATILLA CNTY OR SCH DIST #8 R GO	@		2	1.B FE	347,855	36.3290	272,466	750,000	379,139	0	11,865	0	0	0.000	3.200	N/A	0	0	04/14/2020	06/15/2044
91588C-EU-2	UPPER LAKE CA UNIF SCH DIST SER A GO	@		2	1.C FE	52,635	36.4930	43,792	120,000	58,364	0	1,829	0	0	0.000	3.210	N/A	0	0	10/02/2019	08/01/2044
92823P-ME-3	VIRIDIAN TX MUNI MGMT DIST GO UNLTD			2	1.C FE	122,560	67.5470	84,434	125,000	122,726	0	76	0	0	2.625	2.730	JD	273	3,281	10/30/2020	12/01/2046
938429-Y3-5	WASHINGTON CTY OR SCH DST 4 SER A GO UN	@		2	1.B FE	424,365	28.5840	428,760	1,500,000	434,179	0	9,814	0	0	0.000	4.930	N/A	0	0	06/29/2022	06/15/2048
939483-HR-7	WASHINGTON OH LOCAL SCH DST SER B GO UN			2	1.C FE	250,000	68.1140	170,286	250,000	250,000	0	0	0	0	2.750	2.750	JD	573	6,875	04/15/2020	12/01/2049
940859-KB-6	WASHOE CNTY NV SCH DIST GO LTD			2	1.D FE	72,990	63.9070	63,902	100,000	73,621	0	631	0	0	2.000	3.960	JD	167	2,000	04/13/2022	06/01/2042
951801-HL-6	WEST CARROLLTON OH CITY SCH DIST GO UNL			2	1.C FE	750,000	68.0560	510,420	750,000	750,000	0	0	0	0	2.800	2.800	JD	1,750	21,000	02/12/2020	12/01/2056
954358-HZ-3	WEST MEMPHIS AR SCH DIST #4 REF GO LTD			2	1.C FE	247,585	73.4560	183,640	250,000	247,791	0	61	0	0	3.000	3.050	FA	3,125	7,500	10/08/2019	02/01/2049
961778-BY-2	WESTWOOD MGMT DIST TX GO UNLTD			2	1.C FE	199,850	57.0820	142,700	250,000	200,852	0	1,000	0	0	2.000	3.100	AO	1,250	2,917	02/03/2022	04/01/2049
967795-BW-4	WILBARGER CREEK MUNI UTIL DIST GO UNLTD			2	1.C FE	25,000	73.4540	18,364	25,000	25,000	0	0	0	0	2.750	2.750	MS	229	688	01/27/2020	09/01/2042
967795-CZ-6	WILBARGER CREEK MUNI UTIL DIST GO UNLTD			2	1.C FE	83,100	59.3850	59,380	100,000	83,681	0	539	0	0	2.000	3.040	MS	660	1,492	11/05/2021	09/01/2045
97000W-KA-2	WILLIAMSON CNTY TX MUNI UTLY 12 GO UNLT			2	1.C FE	1,922,140	63.3910	1,267,820	2,000,000	1,924,740	0	2,242	0	0	2.500	2.710	FA	18,889	38,880	10/06/2021	08/15/2049
97001Q-GE-1	WILLIAMSON CNTY TX MUNI UTLY 23 GO UNLT			2	1.C FE	256,745	73.5010	220,503	300,000	257,584	0	835	0	0	3.000	3.970	MS	3,000	3,300	03/22/2022	09/01/2047
97002Y-BX-6	WILLIAMSON CNTY TX MUNI UTLY 34 GO UNLT			2	1.C FE	148,029	68.7670	103,151	150,000	148,106	0	68	0	0	2.625	2.700	MS	1,313	3,248	10/07/2021	09/01/2045
978879-NB-6	WOODBRIDGE TWP NJ BRD OF EDU GO UNLTD			2	1.C FE	24,764	63.7320	15,933	25,000	24,783	0	7	0	0	2.250	2.290	JJ	259	563	08/07/2020	07/15/2045
981306-XQ-1	WORCESTER MA SER B GO LTD			2	1.D FE	194,000	64.0740	128,148	200,000	194,413	0	147	0	0	2.500	2.640	FA	2,083	5,000	02/04/2020	02/01/2050
983068-7F-8	WYLIE TX INDEP SCH DIST GO UNLTD CABS	@		2	1.A FE	118,342	35.8560	134,460	375,000	130,574	0	5,267	0	0	0.000	4.160	N/A	0	0	08/11/2020	08/15/2048

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
983068-7Z-4	WYLIE TX INDEP SCH DIST GO UNLTD CABS	@		2	1.A FE	937,269	30.1040	894,089	2,970,000	1,034,146	0	41,716	0	0	0.000	4.160	N/A	0	0	08/11/2020	08/15/2048
984657-HZ-2	YAMHILL CNTY OR SCH DIST SER A GO UNLTD	@		2	1.B FE	1,770,360	25.0390	1,001,560	4,000,000	1,859,502	0	49,385	0	0	0.000	2.710	N/A	0	0	02/19/2021	06/15/2051
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						97,578,886	XXX	77,561,006	137,750,000	99,690,537	0	863,602	0	0	XXX	XXX	XXX	741,498	1,857,123	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						97,578,886	XXX	77,561,006	137,750,000	99,690,537	0	863,602	0	0	XXX	XXX	XXX	741,498	1,857,123	XXX	XXX
010869-JW-6	ALAMEDA CA CORRIDOR TRANSPRTN SER B REV	@		1	1.C FE	593,130	37.1990	557,985	1,500,000	604,501	0	11,371	0	0	0.000	5.500	N/A	0	0	08/23/2022	10/01/2039
010869-LM-5	ALAMEDA CA CORRIDOR TRANSPRTN SER B REV	@		1	1.C FE	493,305	30.1280	451,920	1,500,000	502,951	0	9,646	0	0	0.000	5.610	N/A	0	0	08/23/2022	10/01/2042
039063-AR-3	ARCADIA CA PENSION OBLIG REV			2	1.A FE	125,000	76.7920	95,990	125,000	125,000	0	0	0	0	3.173	3.170	JD	331	3,966	10/28/2020	12/01/2040
041189-YP-0	ARKANSAS TECH UNIV SER A REV			2	1.C FE	1,000,000	74.6710	746,710	1,000,000	1,000,000	0	0	0	0	3.322	3.320	JJ	16,610	33,220	11/18/2020	01/01/2043
041806-XC-9	ARLINGTON TX HGR EDU FIN CORP EDU REV			2	1.A FE	579,852	71.1740	427,044	600,000	581,006	0	382	0	0	3.000	3.160	FA	6,800	18,000	11/27/2019	08/15/2054
041806-ZS-2	ARLINGTON TX HGR EDU FIN CORP SER A REV			2	1.A FE	905,002	61.5250	569,106	925,000	906,218	0	520	0	0	2.250	2.350	JD	1,734	20,813	07/30/2020	12/01/2050
041807-AM-0	ARLINGTON TX HGR EDU FIN CORP SER A REV			2	1.A FE	491,095	100.8740	504,370	500,000	491,259	0	164	0	0	4.500	4.620	FA	12,250	0	05/20/2022	08/15/2047
045142-DL-7	ASHWAUBENON WI CMNTY DEV AUTH CABS REV	@		2	1.C FE	9,082	28.6740	7,169	25,000	9,690	0	290	0	0	0.000	3.060	N/A	0	0	11/09/2020	06/01/2049
067869-GD-3	BARNESVILLE GA WTR & SWR SER A REV			2	1.C FE	400,000	69.0760	276,304	400,000	400,000	0	0	0	0	3.175	3.170	MS	4,233	12,700	10/30/2020	09/01/2046
085495-AV-1	BERNE UNION OH LOCAL SCH DIST COPS REV			2	1.C FE	482,590	72.9760	364,880	500,000	483,756	0	568	0	0	2.625	2.830	JD	1,094	13,125	10/30/2020	12/01/2045
087032-EY-0	BETHEL PA PARK MUNI AUTH SWR REV			2	1.C FE	99,375	69.7380	69,738	100,000	99,405	0	15	0	0	2.700	2.730	MS	900	2,700	10/19/2020	09/01/2049
09186H-AP-4	BLACK CREEK CONSOL DRAIN REV			2	1.C FE	34,981	67.5960	33,798	50,000	35,402	0	422	0	0	1.750	4.310	MN	146	438	04/29/2022	05/01/2039
101260-AT-4	BOTETOURT CNTY VA ECON DEV AUTH REV			2	1.C FE	493,910	76.1020	380,510	500,000	494,045	0	135	0	0	3.375	3.440	JD	1,406	11,297	03/10/2022	06/01/2052
103627-AE-5	BOYS TOWN VILLAGE NE REV			2	1.B FE	230,590	61.4320	153,580	250,000	231,530	0	444	0	0	2.375	2.760	JJ	2,969	5,938	11/03/2020	07/01/2050
11251E-AP-7	BROOKE CNTY WV BLDG COMMISSION REV			2	1.C FE	83,101	67.3850	67,385	100,000	83,404	0	303	0	0	2.625	3.590	JD	219	2,217	03/14/2022	12/01/2051
117569-LV-3	BRYAN TX RURAL ELEC SYS SER-A REV			2	1.D FE	482,045	65.8370	329,185	500,000	482,786	0	616	0	0	2.500	2.710	JJ	6,250	8,750	09/24/2021	07/01/2046
117610-FY-6	BRYAN TX RURAL ELEC SYS REV			2	1.D FE	989,040	65.5080	655,080	1,000,000	989,516	0	392	0	0	2.500	2.560	JJ	12,500	17,500	09/22/2021	07/01/2046
118631-AR-1	BUCKS COUNTY PENNSYLVANIA (TAXABLE)			2	1.A FE	1,071,920	100.0230	1,000,230	1,000,000	1,000,000	0	0	0	0	4.890	4.000	JD	2,173	48,900	01/31/2012	12/15/2030
12022M-BC-3	BULLHEAD CITY AZ EXCISE TAX REV			2	1.C FE	311,440	67.6380	219,824	325,000	311,615	0	176	0	0	2.700	2.900	JJ	4,388	6,966	04/29/2022	07/01/2051
139372-RM-0	CAPE CORAL FL WTR & SWR			2	1.E FE	1,022,480	97.6510	976,510	1,000,000	1,012,053	0	(2,280)	0	0	4.000	3.720	AO	10,000	40,000	02/05/2018	10/01/2042
14574A-AM-6	CARSON CA PENSN OBLIG TXB REV			2	1.D FE	523,750	76.0620	380,310	500,000	520,085	0	(2,521)	0	0	3.696	3.050	JJ	8,521	18,480	07/12/2021	01/15/2044
161036-UQ-9	CHARLOTTE NC ARPT SER-B REV			2	1.D FE	239,743	89.8550	224,638	250,000	239,861	0	118	0	0	4.250	4.500	JJ	6,168	0	05/12/2022	07/01/2052
161037-Z3-3	CHARLOTTE NC COPS SER A REV			2	1.B FE	99,483	93.6870	93,687	100,000	99,516	0	11	0	0	4.000	4.030	JD	333	4,000	03/23/2020	06/01/2049
17131M-UH-8	CHULA VISTA CA ELEM SCH DIST COPS REV			2	1.C FE	492,565	67.5890	337,945	500,000	493,111	0	194	0	0	2.625	2.700	MS	4,375	13,125	02/04/2020	09/01/2048
18274A-AX-6	CLASSIC CTR AUTH FOR CLARKE CNTY REV			2	1.C FE	502,230	70.0870	350,435	500,000	502,018	0	(189)	0	0	3.000	2.950	MN	2,500	14,333	11/03/2021	05/01/2061
18274A-BJ-6	CLASSIC CTR AUTH CLARKE CNY GA SER B RE			2	1.C FE	1,200,000	93.8580	1,126,296	1,200,000	1,200,000	0	0	0	0	5.150	5.150	MN	18,368	0	08/24/2022	05/01/2049
183834-AP-5	CLAYMONT OH CITY SCH DIST COPS REV			2	1.C FE	199,166	65.0400	130,080	200,000	199,227	0	22	0	0	2.450	2.470	JD	408	4,900	08/12/2020	12/01/2049
187145-NJ-2	CLIFTON TX HGR EDU FIN CORP ED REV			2	1.A FE	1,503,193	62.5920	1,007,731	1,610,000	1,506,400	0	2,616	0	0	2.375	2.710	FA	14,445	33,670	10/05/2021	08/15/2051
189344-FP-4	CLOVIS CA UNIF SCH DIST COPS REV			2	1.D FE	972,380	69.0330	690,330	1,000,000	973,298	0	827	0	0	3.300	3.470	JD	2,750	33,000	10/29/2021	06/01/2046
191872-BG-4	COCONINO CNTY AZ PLEDGED REV			2	1.C FE	1,028,311	96.8310	1,045,775	1,080,000	1,028,682	0	371	0	0	5.594	6.000	JJ	14,265	0	10/18/2022	07/01/2043
19645U-GU-2	COLORADO EDUCTNL & CULTURAL AUTH REV			2	1.D FE	198,685	77.1880	192,970	250,000	200,149	0	1,464	0	0	3.000	4.980	FA	3,125	3,750	05/20/2022	08/01/2041
196480-M9-5	COLORADO ST HSG & FIN AUTH SER H-1 REV			2	1.A FE	2,500,000	101.3670	2,534,175	2,500,000	2,500,000	0	0	0	0	5.881	5.880	MN	13,069	0	11/02/2022	11/01/2037
199122-FG-2	COLUMBUS GA HOSP AUTH SER B			2	1.C FE	1,471,388	86.0340	1,372,242	1,595,000	1,484,040	0	3,054	0	0	3.375	3.830	JJ	26,916	53,831	08/03/2018	07/01/2047
20775H-BZ-5	CONNECTICUT ST HSG FIN AUTH SER D-1 REV	CF		2	1.A FE	225,000	66.8400	150,390	225,000	225,000	0	0	0	0	2.750	2.750	MN	791	6,188	10/16/2020	11/15/2055
212594-BQ-7	CONWAY AR RESTAURANT GROSS REC REV			2	1.C FE	500,000	90.9590	454,798	500,000	500,000	0	0	0	0	4.000	4.000	JD	1,667	10,778	04/13/2022	06/01/2052
218091-AC-0	CORALVILLE ROAD USE TAX REV SER A			2	1.C FE	407,744	77.6430	310,572	400,000	405,791	0	(807)	0	0	3.250	3.000	JD	1,083	13,000	07/08/2020	06/01/2050
22162C-BL-4	COSUMNES CMNTY SVCS DIST CA LE COPS REV			2	1.D FE	488,780	95.0490	475,245	500,000	488,924	0	144	0	0	4.000	4.130	MN	3,333	10,167	04/14/2022	11/01/2052
230593-AA-3	CUMBERLAND CNTY NORTH CAROLINA (TAXABLE			2	1.C FE	500,500	103.8580	519,290	500,000	500,000	0	0	0	0	6.100	6.000	MN	5,083	30,500	01/13/2011	11/01/2025
234588-BJ-9	DALLAS CNTY AL WTR & SWR AUTH REV			2	1.C FE	51,700	72.3150	36,158	50,000	51,368	0	(158)	0	0	3.250	2.850	MS	542	1,625	11/05/2020	09/01/2050
235036-6Z-8	DALLAS-FORT WORTH TX INTL ARPT SER C RE			2	1.E FE	400,000	77.7360	310,944	400,000	400,000	0	0	0	0	3.089	3.080	MN	2,059	12,356	07/31/2020	11/01/2040
23503C-AN-7	DALLAS-FORT WORTH TX INTL ARPT SER A RE			2	1.E FE	400,000	91.5050	366,020	400,000	400,000	0	0	0	0	4.507	4.500	MN	3,005	9,515	04/11/2022	11/01/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235839-DZ-7	DANA POINT CA CMNTY FACS DIST SER B REV			2	1.C FE	275,000	72.6840	199,881	275,000	275,000	0	0	0	0	2.898	2.890	MS	2,657	7,970	08/06/2020	09/01/2041
24379R-DE-0	DEER CREEK PA DRAIN BASIN ALLEGHENY REV			2	1.C FE	490,420	64.4050	322,025	500,000	490,624	0	184	0	0	2.625	2.710	JD	1,094	13,417	11/10/2021	12/01/2056
24916P-KA-4	DENVER CITY & CNTY CO BRD WTR SER A REV			2	1.A FE	132,646	63.2000	126,400	200,000	133,679	0	1,033	0	0	2.100	4.340	JD	187	4,200	05/02/2022	12/15/2046
249176-DF-2	DENVER CO CITY & CNTY WSTWTR			2	1.A FE	3,884,520	90.1690	3,606,760	4,000,000	3,895,884	0	2,538	0	0	3.500	3.660	MN	23,333	140,000	02/08/2018	11/01/2047
24917R-AF-9	DENVER CITY & CNTY CO HSG REV			2	1.D FE	185,510	74.6290	186,573	250,000	186,113	0	603	0	0	3.207	5.670	JD	668	4,009	10/04/2022	12/01/2038
249182-QY-5	DENVER CITY & CNTY AIRPORT SER A REV			2	1.D FE	827,146	87.6680	767,095	875,000	827,475	0	329	0	0	4.125	4.460	MN	4,612	11,630	07/08/2022	11/15/2053
254768-UX-0	DISTRICT OF COLUMBIA HSG FIN SER A-1 RE	CF		2	1.C FE	250,000	71.2830	178,208	250,000	250,000	0	0	0	0	2.500	2.500	MS	2,083	6,111	09/03/2021	03/01/2042
259852-GW-5	DOUGLASVILLE-DOUGLAS CNTY GA SER A REV			2	1.C FE	220,664	60.3630	213,081	353,000	222,763	0	2,099	0	0	2.000	4.710	JD	588	7,060	05/13/2022	06/01/2045
260888-AQ-5	DOWNEY CA PENSN OBLIG TXB REV			2	1.C FE	758,224	64.6500	517,200	800,000	760,671	0	1,380	0	0	2.995	3.330	JD	1,997	23,960	04/08/2021	06/01/2044
289770-AU-3	ELMORE CNTY AL BRD OF EDU REV			2	1.D FE	24,529	78.0090	19,502	25,000	24,574	0	16	0	0	3.000	3.110	FA	313	750	12/17/2019	08/01/2044
294169-FQ-5	EPHRATA BORO PA AUTH SWR REV			2	1.C FE	397,356	94.8390	379,356	400,000	397,397	0	41	0	0	4.000	4.040	MN	2,667	7,911	04/13/2022	11/01/2049
295542-SW-5	ERIE CITY PA WTR AUTH REVENUE			1	1.C FE	253,440	66.3660	165,915	250,000	253,319	0	(54)	0	0	3.456	3.380	JD	720	8,640	10/07/2020	06/01/2060
296122-WT-7	ESCAMBIA CNTY FL HSG FIN AUTH SF MTG RE	CF		2	1.A FE	65,000	94.9560	61,721	65,000	65,000	0	0	0	0	3.200	3.200	AO	520	2,080	10/31/2019	10/01/2044
312902-LX-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	1,752,000	74.5070	3,352,838	4,500,000	3,165,249	0	156,009	0	0	0.000	5.110	N/A	0	0	04/27/2011	12/17/2029
3133XG-6E-9	FEDERAL HOME LOAN BANK	CF			1.A	3,233,400	104.6790	3,140,397	3,000,000	3,064,720	0	(16,784)	0	0	5.750	5.060	JD	9,104	172,500	07/06/2009	06/12/2026
3133XG-6E-9	FEDERAL HOME LOAN BANK	SD			1.A	2,155,600	104.6790	2,093,598	2,000,000	2,043,147	0	(11,190)	0	0	5.750	5.060	JD	6,069	115,000	07/06/2009	06/12/2026
3134A3-2N-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	969,837	80.5120	1,845,337	2,292,000	1,766,880	0	86,150	0	0	0.000	5.060	N/A	0	0	12/23/2010	03/15/2028
3134A3-2P-0	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	1,109,106	78.9770	2,132,387	2,700,000	2,028,441	0	99,167	0	0	0.000	5.070	N/A	0	0	12/14/2010	09/15/2028
3134A3-2Q-8	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	961,584	77.1300	1,844,950	2,392,000	1,754,052	0	85,526	0	0	0.000	5.060	N/A	0	0	12/21/2010	03/15/2029
3134A3-2R-6	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	1,696,874	75.3570	3,129,601	4,153,000	3,019,546	0	140,166	0	0	0.000	4.810	N/A	0	0	11/15/2010	09/15/2029
3134A4-AB-0	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	5,868,237	70.1810	10,633,946	15,152,000	10,343,533	0	470,131	0	0	0.000	4.700	N/A	0	0	11/10/2010	03/15/2031
3134A4-CL-6	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	1,318,599	75.7500	2,335,391	3,083,000	2,280,185	0	100,300	0	0	0.000	4.540	N/A	0	0	10/27/2010	09/15/2029
3134A4-CN-2	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	1,079,910	72.3170	2,169,516	3,000,000	2,007,802	0	101,956	0	0	0.000	5.270	N/A	0	0	02/02/2011	09/15/2030
3134A4-CP-7	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	818,119	70.1810	1,433,814	2,043,000	1,416,451	0	61,835	0	0	0.000	4.510	N/A	0	0	09/13/2010	03/15/2031
3134A4-KY-9	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	12,797,700	65.8000	23,319,520	35,440,000	22,529,789	0	1,044,207	0	0	0.000	4.790	N/A	0	0	03/16/2012	07/15/2032
3134A4-NP-5	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	1,192,800	75.9460	2,278,392	3,000,000	2,156,865	0	106,136	0	0	0.000	5.110	N/A	0	0	04/04/2011	07/15/2029
3134A4-NT-7	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	493,830	69.2590	748,000	1,080,000	763,685	0	30,375	0	0	0.000	4.100	N/A	0	0	04/03/2012	07/15/2031
3134A4-NU-4	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	3,912,991	67.6580	6,359,204	9,399,000	6,325,031	0	270,598	0	0	0.000	4.390	N/A	0	0	03/30/2012	01/15/2032
3134A4-NV-2	FEDERAL HOME LOAN MTG CORP - STRIPPED	@CF			1.A	3,169,006	65.8000	5,823,300	8,850,000	5,539,496	0	265,265	0	0	0.000	4.950	N/A	0	0	04/05/2012	07/15/2032
31358C-5B-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	903,257	73.8680	1,376,168	1,863,000	1,397,717	0	55,460	0	0	0.000	4.090	N/A	0	0	03/16/2012	02/06/2030
31358C-5C-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	883,565	72.3190	1,347,309	1,863,000	1,368,689	0	54,436	0	0	0.000	4.100	N/A	0	0	03/16/2012	08/06/2030
31358C-5D-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	862,606	70.6060	1,315,394	1,863,000	1,339,060	0	53,511	0	0	0.000	4.120	N/A	0	0	03/16/2012	02/06/2031
31358C-5E-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	843,604	69.0850	1,287,065	1,863,000	1,310,935	0	52,509	0	0	0.000	4.130	N/A	0	0	03/16/2012	08/06/2031
31358C-5F-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	824,918	67.5070	1,257,668	1,863,000	1,283,261	0	51,522	0	0	0.000	4.140	N/A	0	0	03/16/2012	02/06/2032
31358C-5G-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	808,188	65.8980	1,227,685	1,863,000	1,257,236	0	50,477	0	0	0.000	4.140	N/A	0	0	03/16/2012	08/06/2032
31358C-5H-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	790,191	64.1400	1,194,936	1,863,000	1,230,530	0	49,520	0	0	0.000	4.150	N/A	0	0	03/16/2012	02/06/2033
31358C-5J-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	774,114	62.4620	1,163,669	1,863,000	1,205,505	0	48,514	0	0	0.000	4.150	N/A	0	0	03/16/2012	08/06/2033
31358C-5K-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	758,390	60.7470	1,131,732	1,863,000	1,181,009	0	47,527	0	0	0.000	4.150	N/A	0	0	03/16/2012	02/06/2034
31358C-5L-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	741,344	59.2680	1,104,168	1,863,000	1,155,685	0	46,617	0	0	0.000	4.160	N/A	0	0	03/16/2012	08/06/2034
31358C-5M-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	724,614	57.7190	1,075,311	1,863,000	1,130,797	0	45,719	0	0	0.000	4.170	N/A	0	0	03/16/2012	02/06/2035
31358C-5N-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	708,182	56.2090	1,047,174	1,863,000	1,106,329	0	44,834	0	0	0.000	4.180	N/A	0	0	03/16/2012	08/06/2035
31358C-5P-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	687,317	54.6340	1,017,837	1,863,000	1,078,144	0	44,097	0	0	0.000	4.220	N/A	0	0	03/19/2012	02/06/2036
31358C-5Q-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	673,102	53.1290	989,803	1,863,000	1,055,855	0	43,186	0	0	0.000	4.220	N/A	0	0	03/19/2012	08/06/2036
31358C-5R-3	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	659,204	51.6990	963,162	1,863,000	1,034,047	0	42,293	0	0	0.000	4.220	N/A	0	0	03/19/2012	02/06/2037
31358C-5S-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	645,585	50.4030	939,017	1,863,000	1,012,682	0	41,419	0	0	0.000	4.210	N/A	0	0	03/19/2012	08/06/2037

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31358D-DC-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	388,472	76.4630	755,461	988,000	714,075	0	35,474	0	0	0.000	5.160	N/A	0	0	01/19/2011	05/15/2029
31358D-DR-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	3,124,265	73.0120	6,206,080	8,500,000	5,791,214	0	293,703	0	0	0.000	5.270	N/A	0	0	03/30/2011	05/15/2030
31358D-DS-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	5,878,300	71.3880	11,422,112	16,000,000	10,758,566	0	528,956	0	0	0.000	5.100	N/A	0	0	01/07/2011	11/15/2030
31358D-JP-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	3,026,975	50.5400	5,620,115	11,120,000	5,469,879	0	260,518	0	0	0.000	4.940	N/A	0	0	11/10/2010	07/15/2037
31359Y-CZ-8	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	3,497,253	77.5810	6,803,157	8,769,000	6,439,126	0	321,020	0	0	0.000	5.180	N/A	0	0	01/21/2011	01/15/2029
31359Y-DB-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	1,147,560	74.3670	2,231,016	3,000,000	2,101,725	0	103,612	0	0	0.000	5.120	N/A	0	0	01/11/2011	01/15/2030
31359Y-QG-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	2,207,683	70.8280	3,554,872	5,019,000	3,545,522	0	149,700	0	0	0.000	4.330	N/A	0	0	03/19/2012	01/15/2031
31359Y-QJ-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	1,126,621	67.6170	2,176,604	3,219,000	2,047,027	0	99,940	0	0	0.000	5.060	N/A	0	0	03/02/2011	01/15/2032
31359Y-QK-6	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	1,378,013	66.0930	2,590,220	3,919,000	2,450,420	0	117,681	0	0	0.000	4.980	N/A	0	0	06/29/2011	07/15/2032
31359Y-QL-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	2,467,438	64.3090	4,722,853	7,344,000	4,434,603	0	217,302	0	0	0.000	5.080	N/A	0	0	06/14/2011	01/15/2033
31359Y-QM-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	3,126,267	62.8780	4,822,804	7,670,000	4,934,199	0	201,692	0	0	0.000	4.190	N/A	0	0	03/14/2012	07/15/2033
31359Y-QN-0	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	1,480,736	60.9860	2,744,393	4,500,000	2,613,656	0	125,528	0	0	0.000	4.980	N/A	0	0	06/14/2011	01/15/2034
31359Y-QP-5	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	1,786,881	59.4360	3,203,617	5,390,000	3,125,560	0	144,042	0	0	0.000	4.770	N/A	0	0	06/15/2011	07/15/2034
31359Y-QQ-3	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	2,104,630	57.8930	3,840,628	6,634,000	3,715,900	0	174,602	0	0	0.000	4.870	N/A	0	0	06/14/2011	01/15/2035
31359Y-QR-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	846,394	56.3720	1,568,847	2,783,000	1,520,138	0	71,574	0	0	0.000	4.880	N/A	0	0	11/05/2010	07/15/2035
31359Y-QS-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	858,554	54.8000	1,500,424	2,738,000	1,499,899	0	67,628	0	0	0.000	4.660	N/A	0	0	02/29/2012	01/15/2036
31359Y-QT-7	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	3,510,971	53.3270	5,334,320	10,003,000	5,641,164	0	233,083	0	0	0.000	4.230	N/A	0	0	02/16/2012	07/15/2036
31359Y-QU-4	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	2,294,429	51.8370	3,530,134	6,810,000	3,725,723	0	156,204	0	0	0.000	4.300	N/A	0	0	01/20/2012	01/15/2037
31364E-BA-1	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	2,132,450	80.7280	4,036,435	5,000,000	3,860,697	0	186,322	0	0	0.000	5.000	N/A	0	0	12/20/2010	03/23/2028
3136F1-EQ-9	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	7,115,318	70.2700	13,351,376	19,000,000	12,632,273	0	612,580	0	0	0.000	5.030	N/A	0	0	06/28/2011	03/17/2031
3136F3-LA-2	FEDERAL NATIONAL MTG ASSOC - STRIPPED	@CF			1.A	2,597,461	61.8850	4,244,713	6,859,000	4,308,734	0	182,213	0	0	0.000	4.350	N/A	0	0	03/14/2012	10/03/2033
338430-DN-8	FLAGSTAFF AZ COPS SER A REV			2	1.D FE	325,000	74.6000	242,450	325,000	325,000	0	0	0	0	3.007	3.000	MN	1,629	9,773	07/24/2020	05/01/2040
34074M-TK-7	FLORIDA ST HSG FIN CORP SER 1 REV	CF		2	1.A FE	102,114	95.5070	95,507	100,000	101,407	0	(232)	0	0	3.300	3.020	JJ	1,650	3,300	11/06/2019	07/01/2049
34074M-YZ-8	FLORIDA ST HSG FIN CORP SER 1 REV	CF		2	1.A FE	500,000	80.7380	403,690	500,000	500,000	0	0	0	0	3.250	3.250	JJ	8,125	4,153	03/10/2022	07/01/2046
343137-GE-9	FLORIDA ST TURNPIKE AUTH TURNP REV SER			2	1.C FE	51,034	71.5020	35,751	50,000	50,740	0	(103)	0	0	3.000	2.740	JJ	750	1,500	01/14/2020	07/01/2049
347658-YC-4	FORT LAUDERDALE FL WTR & SWR			2	1.B FE	3,890,000	88.5880	3,543,520	4,000,000	3,900,528	0	2,309	0	0	3.500	3.650	MS	46,667	140,000	02/06/2018	09/01/2048
349298-TW-9	FORT WAYNE IN SEWAGE WKS IMPTR REV			2	1.C FE	340,698	39.8960	345,100	865,000	350,698	0	10,000	0	0	0.050	5.000	FA	180	79	05/11/2022	08/01/2041
34944R-FB-9	FORT WORTH TX DRAINAGE UTILITY REV			2	1.B FE	177,183	73.2070	183,018	250,000	179,178	0	1,995	0	0	2.000	4.620	FA	1,889	2,500	05/16/2022	02/15/2038
365273-CE-9	GARDEN GROVE CA PUB FING AUTH SER A REV			2	1.B FE	242,248	64.0540	160,136	250,000	242,666	0	194	0	0	2.500	2.650	JD	278	6,250	10/23/2020	12/15/2050
37353P-DD-8	GEORGIA ST HSG & FIN AUTH SER A REV			2	1.A FE	674,731	85.5440	534,650	625,000	658,551	0	(5,692)	0	0	3.700	2.630	JD	1,927	23,125	01/29/2020	06/01/2049
382900-EY-0	GOODYEAR AZ WTR & SWR REV			2	1.D FE	760,838	74.4210	558,158	750,000	757,936	0	(1,098)	0	0	3.000	2.820	JJ	11,250	22,500	04/14/2020	07/01/2049
392274-2K-1	GTR ORLANDO FL AVIATION AUTH SER A REV			2	1.D FE	887,013	72.4130	651,717	900,000	887,756	0	238	0	0	3.250	3.320	AO	7,313	29,250	09/20/2019	10/01/2054
39356A-DQ-5	GREEN VLY TX SPL UTIL DIST WTR REV			2	1.C FE	2,925,000	88.9040	2,667,120	3,000,000	2,925,467	0	467	0	0	4.200	4.350	MS	42,350	0	07/28/2022	09/15/2052
40179P-AA-3	GUILFORD COUNTY NORTH CAROLINA (TAXABLE			2	1.B FE	518,860	100.8990	504,495	500,000	500,000	0	(568)	0	0	4.564	4.100	AO	5,705	22,820	03/29/2012	04/01/2032
407835-AR-8	HAMILTON OH NONTAX REV			2	1.C FE	80,134	72.2440	57,795	80,000	80,090	0	(21)	0	0	3.331	3.300	JJ	1,332	2,665	11/09/2020	01/01/2045
409328-AV-3	HAMPTON ROADS VA TRNS ACC COM SER A RE			2	1.C FE	454,600	89.1600	445,800	500,000	454,937	0	337	0	0	4.000	4.500	JJ	10,000	10,000	05/10/2022	07/01/2060
424898-FA-7	HENDERSON CNTY NC LTD OBLG REV			2	1.C FE	30,103	82.7380	24,821	30,000	30,079	0	(9)	0	0	3.000	2.960	JD	75	900	04/30/2020	06/01/2040
428061-ER-2	HESPERIA CA UNIF SCH DIST COPS REV			2	1.C FE	380,515	71.1730	355,865	500,000	382,180	0	1,665	0	0	3.054	5.290	FA	6,363	0	08/25/2022	02/01/2041
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION REV SER A			2	1.E FE	250,000	77.4850	193,713	250,000	250,000	0	0	0	0	3.858	3.850	AO	2,411	5,412	02/24/2022	10/01/2044
44244C-TB-3	HOUSTON TX UTIL SYS SER D REV			2	1.C FE	987,910	92.6850	926,850	1,000,000	988,960	0	269	0	0	4.000	4.070	MN	5,111	40,000	10/30/2018	11/15/2048
45202B-DJ-2	ILLINOIS ST HSG DEV AUTH MF SER A REV	CF		2	1.A FE	750,000	71.3590	535,193	750,000	750,000	0	0	0	0	3.400	3.400	JJ	12,750	25,500	12/05/2019	01/01/2063
45462T-KM-3	INDIANA BOND BANK REV			2	1.D FE	147,843	85.9590	128,939	150,000	148,109	0	90	0	0	3.000	3.100	JJ	2,075	4,500	11/07/2019	01/15/2039
454702-CE-9	INDIANA CNTY PA MUNI SVCS SER 2022 REV			2	1.C FE	488,565	76.2750	381,375	500,000	488,812	0	247	0	0	2.750	2.920	AO	3,438	3,247	10/15/2021	10/01/2042
45528S-4Y-9	INDIANAPOLIS BOND BANK INDIANA (TAXABLE			1	1.C FE	1,197,950	102.6790	1,026,790	1,000,000	1,071,586	0	(9,618)	0	0	5.854	4.030	JJ	26,993	58,540	06/19/2012	01/15/2030
45528U-ZM-6	INDIANAPOLIS IN LOCAL PUBLIC REV SER A			2	1.B FE	993,290	89.7970	897,970	1,000,000	993,661	0	116	0	0	3.840	3.870	FA	16,000	38,400	03/22/2019	02/01/2054

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
457074-BQ-4	INGLEWOOD CA REV TXBL			2	1.C FE	411,760	73.1000	365,503	500,000	412,535	0	775	0	0	3.921	5.140	MS	6,535	9,803	07/08/2022	09/01/2050
46256Q-NP-7	IOWA ST BRD REGENTS HOSP REV			2	1.C FE	4,995,000	68.6870	3,434,350	5,000,000	4,995,192	0	192	0	0	3.000	3.000	MS	50,000	87,500	01/12/2022	09/01/2061
48504N-DF-3	KANSAS CITY MO INDL DEV AUTH ARPT REV			2	1.E FE	542,530	86.5480	432,740	500,000	533,661	0	(4,160)	0	0	4.000	2.950	MS	6,667	20,000	10/29/2020	03/01/2050
485428-ZY-5	KANSAS DEV FINANCE AUTHORITY (TAXABLE)			1	1.D FE	1,180,000	102.6520	1,026,520	1,000,000	1,094,453	0	(9,786)	0	0	5.501	4.100	MN	9,168	55,010	06/13/2012	05/01/2034
48542R-KU-7	KANSAS DEVMNT FINANCE AUTH SER P REV			2	1.D FE	746,490	68.1750	511,313	750,000	746,745	0	112	0	0	2.375	2.400	JD	1,484	17,813	07/29/2020	06/01/2045
491207-5G-7	KENTUCKY ST BOND CORP FING SER F REV			2	1.D FE	250,000	72.0160	180,040	250,000	250,000	0	0	0	0	3.000	3.000	FA	3,125	7,500	10/30/2020	02/01/2050
498423-DN-9	KLAMATH & TRINITY CA JT UNIF SCD COP RE			2	1.C FE	200,000	74.9700	149,940	200,000	200,000	0	0	0	0	3.700	3.700	FA	3,083	3,803	01/06/2022	08/01/2045
514349-DU-0	LANCASTER PA INDL DEV AUTH SER A REV			2	1.E FE	50,088	70.2670	35,134	50,000	50,029	0	(18)	0	0	3.000	2.960	JJ	750	1,500	09/10/2019	07/01/2049
524803-BA-0	LEHIGH CNTY AUTH WTR & SWR REV			2	1.C FE	173,728	64.8460	113,481	175,000	173,786	0	28	0	0	3.232	3.270	JD	471	5,656	10/27/2020	12/01/2050
54627D-DR-9	LOUISIANA ST HSG CORP SF MTGE REV SER A	CF		2	1.A FE	170,000	96.2870	163,688	170,000	170,000	0	0	0	0	3.800	3.800	JD	538	6,460	03/08/2019	06/01/2044
546395-V5-0	LOUISIANA ST PUBLIC FACS AUTH REV SER A			2	1.C FE	331,945	71.3330	231,834	325,000	330,405	0	(649)	0	0	3.000	2.750	JD	813	9,750	07/24/2020	06/01/2050
546462-EV-0	LOUISIANA ST ENERGY & PWR AUTH TXBL REV			2	1.C FE	500,000	67.4240	337,120	500,000	500,000	0	0	0	0	3.245	3.240	JD	1,352	16,225	08/19/2021	06/01/2044
546589-P5-5	LOUISVILLE & JEFFERSON CNTY KY SER A RE			2	1.D FE	899,868	62.1300	574,707	925,000	901,272	0	597	0	0	2.375	2.500	MN	2,807	21,969	07/16/2020	05/15/2050
55646F-AW-0	MADERA CNTY CA PUBLIC FING AUTH REV			2	1.C FE	302,100	68.2240	204,672	300,000	301,659	0	(192)	0	0	2.500	2.420	AO	1,875	7,500	08/07/2020	10/01/2045
556589-JF-7	MADISON AL WTR & WSTWTR BRD REV			2	1.C FE	123,760	73.8710	92,339	125,000	123,832	0	28	0	0	3.000	3.050	JD	313	3,750	04/16/2020	12/01/2050
55658F-AW-5	MADISON AL BRD OF EDU SPL TAX REV			2	1.D FE	1,014,930	73.2710	732,710	1,000,000	1,010,806	0	(1,474)	0	0	3.000	2.810	FA	12,500	30,000	01/22/2020	02/01/2049
560459-5F-2	MAINE MUNICIPAL BOND BANK (TAXABLE)			1	1.E FE	533,010	102.0950	510,475	500,000	515,003	0	(1,998)	0	0	5.666	5.090	MN	4,722	28,330	05/16/2011	11/01/2034
56052F-QN-8	MAINE ST HSG AUTH MTGE PURCH SER E REV	CF		2	1.B FE	500,000	84.2680	421,340	500,000	500,000	0	0	0	0	3.100	3.100	MN	1,981	15,500	09/27/2019	11/15/2044
56052F-TN-5	MAINE ST HSG AUTH MTGE PURCH SER F REV	CF		2	1.B FE	750,000	62.1860	466,395	750,000	750,000	0	0	0	0	2.250	2.250	MN	2,156	16,875	08/06/2020	11/15/2045
56052F-TP-0	MAINE ST HSG AUTH MTGE PURCH SER F REV	CF		2	1.B FE	950,000	59.9540	569,563	950,000	950,000	0	0	0	0	2.400	2.400	MN	2,913	22,800	08/06/2020	11/15/2050
561851-KT-2	MANATEE CNTY FL PUBLIC UTILITI REV			2	1.B FE	904,100	84.5600	845,600	1,000,000	911,960	0	1,993	0	0	3.625	4.200	AO	9,063	36,250	10/22/2018	10/01/2048
572716-KP-2	MARSHALL UNIV WV SER A REV			2	1.D FE	550,000	76.1590	418,875	550,000	550,000	0	0	0	0	3.000	3.000	MN	2,750	16,500	04/20/2020	05/01/2046
57419T-CF-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG RE	CF		2	1.C FE	200,000	81.2030	162,406	200,000	200,000	0	0	0	0	3.600	3.600	JJ	3,600	7,200	07/24/2019	07/01/2061
57419T-WD-9	MARYLAND ST CMNTY DEV ADMIN SER A REV	CF		2	1.B FE	625,000	99.2990	620,619	625,000	625,000	0	0	0	0	4.700	4.700	MS	9,792	6,201	05/19/2022	03/01/2046
574486-FS-0	MARYSVILLE OH WTR SYS MTGE REV			2	1.D FE	145,133	73.2000	109,800	150,000	145,428	0	115	0	0	3.000	3.170	JD	375	4,500	04/30/2020	12/01/2049
57586N-6S-5	MASSACHUSETTS ST HSG FIN AGY SER C-1 RE	CF		2	1.C FE	375,000	70.9940	266,228	375,000	375,000	0	0	0	0	3.350	3.350	JD	1,047	12,563	11/21/2019	06/01/2062
57587A-Y9-3	MASSACHUSETTS ST HSG FIN AGY SER B-1 RE	CF		2	1.C FE	965,000	71.6770	691,683	965,000	965,000	0	0	0	0	3.300	3.300	JD	2,654	31,845	10/24/2019	12/01/2056
57587G-GY-5	MASSACHUSETTS ST HSG FIN AGY SER A1 REV	CF		2	1.C FE	4,042,978	60.4150	2,443,787	4,045,000	4,043,021	0	32	0	0	2.650	2.650	JD	8,933	107,193	07/13/2021	12/01/2061
576000-KV-4	MASSACHUSETTS SCH BLDG AUTH (TAXABLE)			1	1.B FE	642,750	102.4610	512,305	500,000	593,774	0	(5,612)	0	0	5.715	3.840	FA	10,795	28,575	08/16/2012	08/15/2039
57868Y-AN-6	MAYWOOD CA PENSN OBLIG REV			2	1.C FE	2,000,000	69.8740	1,397,480	2,000,000	2,000,000	0	0	0	0	3.614	3.610	JD	6,023	66,658	12/17/2021	06/01/2051
59261A-XU-6	METRO TRANS AUTH NY SER A; SUBSER A-3			2	1.E FE	1,016,150	92.1850	921,850	1,000,000	1,010,373	0	(1,549)	0	0	4.000	3.800	MN	5,111	40,000	02/01/2019	11/15/2046
592643-DT-4	MET WASHINGTON DC ARPTS AUTH SER B REV			2	1.E FE	1,500,000	69.3830	1,040,745	1,500,000	1,500,000	0	0	0	0	3.000	3.000	AO	11,250	28,125	01/21/2022	10/01/2053
594654-GC-3	MICHIGAN ST HSG DEV AUTH SER B REV	CF		2	1.C FE	410,000	92.4700	379,127	410,000	410,000	0	0	0	0	3.150	3.150	JD	1,076	12,915	10/09/2019	06/01/2050
59465M-6P-5	MICHIGAN ST HSG DEV AUTH SER A-1 REV	CF		2	1.C FE	500,000	77.6720	388,360	500,000	500,000	0	0	0	0	3.600	3.600	AO	4,500	18,000	07/11/2019	10/01/2060
60416S-4D-9	MINNESOTA ST HSG FIN AGY SER B REV			2	1.B FE	410,000	85.7380	351,526	410,000	410,000	0	0	0	0	2.800	2.800	JJ	5,740	11,480	01/24/2020	01/01/2044
60416T-WX-2	MINNESOTA ST HSG FIN AGY SER J REV			2	1.B FE	1,600,000	98.1200	1,569,928	1,600,000	1,600,000	0	0	0	0	5.163	5.160	JJ	21,111	0	09/14/2022	07/01/2040
60535Q-WG-1	MISSISSIPPI ST HOME CORP SER B REV	CF		2	1.A FE	100,000	65.1180	65,118	100,000	100,000	0	0	0	0	2.250	2.250	JD	188	2,250	07/28/2020	12/01/2045
60629Q-AT-4	MISSOURI ST STHRN ST UNIV AUXI REV			2	1.C FE	153,579	74.5010	111,752	150,000	152,605	0	(345)	0	0	3.125	2.840	AO	1,172	4,688	02/06/2020	10/01/2049
60636Y-HM-6	MISSOURI HSG DEV COMMN (TAXABLE)	CF		2	1.B FE	25,025	96.4670	24,117	25,000	25,000	0	0	0	0	4.156	4.080	JJ	520	1,039	10/17/2012	07/01/2033
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV	CF		2	1.B FE	110,000	97.4250	107,168	110,000	110,000	0	0	0	0	3.850	3.850	MN	706	4,235	03/01/2019	11/01/2044
612194-BR-0	MONTCLAIR CA PUBLIC FING AUTH SER A REV			2	1.C FE	980,150	67.1630	671,635	1,000,000	980,791	0	548	0	0	2.750	2.860	AO	6,875	25,514	10/14/2021	04/01/2051
613209-EB-7	MONTGOMERY CNTY AL PUBLIC BLDG AUTH REV			2	1.D FE	254,558	93.4790	233,698	250,000	252,910	0	(453)	0	0	4.000	3.760	MS	3,333	10,000	02/27/2019	03/01/2048
613347-JB-0	MONTGOMERY CNTY MD HSG OPPNTY SER A1 RE	CF		2	1.A FE	500,000	77.9610	389,805	500,000	500,000	0	0	0	0	3.450	3.450	JJ	8,625	17,250	09/26/2019	07/01/2064
613347-RD-7	MONTGOMERY CNTY MD HSG OPPNTYS SER C RE	CF		2	1.A FE	390,115	67.8620	339,313	500,000	391,592	0	1,477	0	0	2.850	4.180	JJ	7,125	7,125	04/13/2022	01/01/2051
613603-H2-8	MONTGOMERY CNTY PA HGR EDU SER B REV			2	1.F FE	2,904,870	71.3060	2,139,180	3,000,000	2,906,705	0	1,835	0	0	3.250	3.410	MN	16,250	72,854	01/27/2022	05/01/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
620220-EH-2	MOULTON-NIGUEL CA WTR DIST COPS REV			2	1.A FE	345,210	65.9710	329,855	500,000	348,429	0	3,219	0	0	2.000	4.290	MS	3,333	7,083	05/04/2022	09/01/2042
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACSSER B REV			2	1.C FE	1,600,000	64.6950	1,035,120	1,600,000	1,600,000	0	0	0	0	3.272	3.270	MN	8,725	53,952	10/07/2021	05/01/2051
641279-MU-5	NEVADA ST HSG DIV SF MTGE SER A REV	CF		2	1.B FE	46,040	95.5640	43,004	45,000	45,706	0	(111)	0	0	3.400	3.100	AO	383	1,530	11/07/2019	10/01/2049
641480-LQ-9	NEVADA ST HIGHWAY IMPT SER B REV			2	1.B FE	828,360	69.4970	833,964	1,200,000	835,990	0	7,630	0	0	2.000	4.600	JD	2,000	12,000	06/15/2022	12/01/2039
641494-HS-1	NEVADA ST SYS OF HGR EDU COPS SER A REV			2	1.D FE	202,460	71.5200	143,040	200,000	201,764	0	(244)	0	0	3.000	2.850	JJ	3,000	6,000	01/10/2020	07/01/2050
642577-VX-5	NEW BRAUNFELS TX UTILITY REV			2	1.E FE	50,978	76.8870	38,444	50,000	50,684	0	(114)	0	0	3.000	2.730	JJ	750	1,500	04/15/2020	07/01/2045
644684-FG-2	NEW HAMPSHIRE ST BUS FIN AUTH SER A REV			2	1.F FE	996,610	92.9760	929,760	1,000,000	996,657	0	47	0	0	4.250	4.270	AO	10,625	18,299	04/13/2022	04/01/2052
64469M-EY-3	NEW HAMPSHIRE ST HSG FIN AUTHM SER 2 RE	CF		2	1.A FE	150,000	76.0190	114,029	150,000	150,000	0	0	0	0	3.350	3.350	JJ	2,513	5,025	10/04/2019	07/01/2061
64542W-BK-5	NEW HOPE TX CULTURAL EDU FACS FIN REV			2	1.C FE	1,000,000	83.3730	833,730	1,000,000	1,000,000	0	0	0	0	4.232	4.230	AO	10,580	42,320	11/03/2016	04/01/2048
645790-PF-7	NEW JERSEY ST HLTH CARE FACS REV			2	1.D FE	1,958,680	62.5060	1,250,120	2,000,000	1,959,954	0	1,036	0	0	2.500	2.600	JJ	25,000	39,722	09/23/2021	07/01/2051
64580C-KD-8	NEW JERSEY INFRA BANK SER A-1 REV			2	1.A FE	732,180	59.3230	593,230	1,000,000	736,065	0	3,885	0	0	2.250	3.800	MS	7,500	11,250	04/07/2022	09/01/2050
646108-D5-6	NEW JERSEY ST HSG & MTGE FIN A SER A RE	CF		2	1.D FE	50,000	73.0860	36,543	50,000	50,000	0	0	0	0	3.150	3.150	MN	263	1,575	12/04/2019	05/01/2053
64613A-CV-2	NEW JERSEY ST HSG & MTGE FIN SER E REV	CF		2	1.C FE	735,000	72.9650	536,293	735,000	735,000	0	0	0	0	2.400	2.400	AO	4,410	17,640	07/29/2020	10/01/2045
647201-JH-6	NEW MEXICO ST MTGE FIN AUTH SER F REV	CF		2	1.A FE	395,000	81.0430	320,120	395,000	395,000	0	0	0	0	3.100	3.100	JJ	6,123	12,245	10/03/2019	07/01/2049
647370-JS-5	NEW MEXICO ST HOSP EQUIPMENT REV SER A			2	1.C FE	250,625	74.2560	185,640	250,000	250,450	0	(61)	0	0	3.000	2.960	FA	3,125	7,500	01/16/2020	08/01/2048
649451-HA-2	NEW YORK ST CONVENTION CENTER SER B REV	@		1	1.E FE	74,230	18.2100	36,421	200,000	80,441	0	2,198	0	0	0.000	2.790	N/A	0	0	02/05/2020	11/15/2055
649519-EZ-4	NEW YORK ST LIBERTY DEV CORP SER A REV			2	1.A FE	3,781,000	76.3720	2,902,136	3,800,000	3,781,398	0	398	0	0	3.125	3.150	MS	34,965	59,375	02/08/2022	09/15/2050
64966W-ED-5	NEW YORK CITY NY HSG DEV CORP SER A REV	CF		2	1.C FE	2,500,000	66.6450	1,666,125	2,500,000	2,500,000	0	0	0	0	2.800	2.800	FA	29,167	70,000	02/05/2020	02/01/2050
64971X-WS-3	NEW YORK CITY NY TRANSITIONAL SER D1 RE			2	1.A FE	509,970	73.2240	366,120	500,000	508,042	0	(908)	0	0	3.000	2.770	MN	2,500	15,000	10/29/2020	11/01/2050
64972C-7K-3	NEW YORK CITY HSG DEV CORP MUN REV	CF		2	1.C FE	504,895	89.4730	447,365	500,000	502,558	0	(632)	0	0	4.050	3.900	MN	3,375	20,250	01/08/2019	11/01/2048
64972E-DD-8	NEW YORK CITY HSG DEV CORP REV	CF		2	1.C FE	185,000	84.9450	157,148	185,000	185,000	0	0	0	0	3.950	3.950	MN	1,218	7,308	02/07/2019	11/01/2049
64972E-GN-3	NEW YORK CITY NY HSG DEV CORP SER F REV			2	1.C FE	420,572	75.9330	387,258	510,000	421,422	0	850	0	0	3.770	5.190	MN	3,205	9,614	09/01/2022	11/01/2044
64985T-CY-5	NEW YORK ST URBAN DEV CORP SALES TX REV			2	1.B FE	974,890	66.7090	667,090	1,000,000	975,552	0	560	0	0	2.625	2.750	MS	7,729	23,625	10/15/2021	03/15/2051
64987D-S6-2	NEW YORK ST HSG FIN AGY SER P REV	CF		2	1.C FE	100,000	71.8790	71,879	100,000	100,000	0	0	0	0	3.150	3.150	MN	525	3,150	12/04/2019	11/01/2054
64987J-DP-3	NEW YORK ST HSG FIN AGY SER B-2 REV	CF		2	1.C FE	350,000	64.8570	227,000	350,000	350,000	0	0	0	0	2.850	2.850	MN	1,663	9,975	10/16/2020	11/01/2055
64987J-QZ-7	NEW YORK ST HSG FIN AGY SER J1 REV	CF		2	1.C FE	1,000,000	66.4500	664,500	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MN	5,000	26,250	12/02/2021	11/01/2061
64987J-RA-1	NEW YORK ST HSG FIN AGY SER J1 REV	CF		2	1.C FE	1,500,000	66.4140	996,210	1,500,000	1,500,000	0	0	0	0	3.100	3.100	MN	7,750	40,688	12/02/2021	05/01/2066
64989K-LG-9	NEW YORK ST PWR AUTH SER A REV			2	1.C FE	169,180	71.3830	128,491	180,000	169,547	0	143	0	0	3.250	3.530	MN	748	5,850	04/30/2020	11/15/2060
649902-2E-2	NEW YORK STATE DORM AUTH (TAXABLE)			1	1.B FE	564,625	100.9830	504,915	500,000	529,091	0	(3,960)	0	0	5.289	4.220	MS	7,787	26,445	01/10/2012	03/15/2033
64990F-PX-6	NEW YORK STATE DORM AUTH SER D REV			2	1.B FE	150,779	75.8570	113,786	150,000	150,575	0	(72)	0	0	3.000	2.940	FA	1,700	4,500	12/19/2019	02/15/2049
650010-CT-6	NEW YORK ST THRUWAY AUTH GEN REV SER B			2	1.E FE	23,884	71.1190	17,780	25,000	23,952	0	22	0	0	3.000	3.220	JJ	375	750	11/12/2019	01/01/2053
650028-XP-3	NEW YORK ST THRUWAY AUTH SER A-1 REV			2	1.B FE	359,128	92.3370	369,348	400,000	359,529	0	401	0	0	4.000	4.620	MS	4,711	8,000	05/16/2022	03/15/2053
650348-AS-4	NEWARK HGR EDU FIN CORP TX SER B REV			2	1.G FE	725,000	82.2180	596,081	725,000	725,000	0	0	0	0	4.623	4.620	AO	8,379	18,155	03/04/2022	04/01/2050
654531-CC-4	NIPOMO CA CMNTY SVCS DIST SPEC ASSESS			2	1.C FE	123,253	64.6550	80,819	125,000	123,391	0	59	0	0	2.375	2.450	MS	981	2,969	08/06/2020	09/02/2045
654531-CD-2	NIPOMO CA CMNTY SVCS DIST SPEC ASSESS			2	1.C FE	72,872	61.1380	45,854	75,000	73,000	0	55	0	0	2.375	2.510	MS	589	1,781	08/06/2020	09/02/2050
65821F-HS-8	NORTH CAROLINA HOUSING FIN REV SER 42	CF		2	1.B FE	78,264	78.4180	66,655	85,000	78,896	0	234	0	0	2.850	3.370	JJ	1,211	2,423	03/19/2020	01/01/2043
658308-AA-9	NORTH CAROLINA TURNPIKE AUTH (TAXABLE)			1	1.B FE	800,632	101.4130	811,304	800,000	800,256	0	(39)	0	0	5.318	5.310	JJ	21,272	42,544	11/03/2010	01/01/2031
65830V-AP-5	NORTH CAROLINA TURNPIKE AUTHORITY REV	@		2	1.B FE	116,998	34.2140	85,535	250,000	124,142	0	3,333	0	0	0.000	2.740	N/A	0	0	10/23/2020	01/01/2046
658542-BH-7	NORTH CENTRL REGL WTR DIST ND SER A REV			2	1.C FE	100,000	74.9450	74,945	100,000	100,000	0	0	0	0	3.125	3.120	MS	1,042	3,125	04/24/2020	09/01/2051
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY SER C REV	CF		2	1.B FE	290,000	92.6750	268,758	290,000	290,000	0	0	0	0	3.350	3.350	JJ	4,858	9,715	05/22/2019	07/01/2042
65944R-KX-9	N FORT BEND TX WTR AUTH WTR SER A REV			2	1.E FE	97,515	68.0660	68,066	100,000	97,646	0	42	0	0	3.000	3.110	JD	133	3,000	09/09/2019	12/15/2058
661735-BR-0	NORTH PRAIRIE RURAL WTR DIST SER A REV			2	1.C FE	100,000	75.8070	75,807	100,000	100,000	0	0	0	0	3.000	3.000	MS	1,000	3,000	04/29/2020	09/01/2049
662835-A7-2	NORTH TEXAS MUNICIPAL WTR DIST REGLW			2	1.C FE	1,982,380	88.0060	1,760,130	2,000,000	1,984,137	0	414	0	0	3.750	3.800	JD	6,250	75,000	02/23/2018	06/01/2047
662842-SU-8	N TEXAS ST MUNI WTR DIST UPPER REV			2	1.B FE	2,323,464	61.5110	1,476,264	2,400,000	2,325,981	0	1,994	0	0	2.375	2.530	JD	4,750	66,817	09/10/2021	06/01/2051
66286P-DT-4	N TEXAS MUNI WTR DIST MUSTANG CK REV			2	1.C FE	250,000	73.9390	184,848	250,000	250,000	0	0	0	0	3.000	3.000	JD	625	7,500	04/24/2020	06/01/2050

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1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
667549-AY-5	NORTHWEST JASPER IN REGL WATR DIST REV			2	1.C FE	197,914	66.8140	133,628	200,000	198,038	0	55	0	0	2.500	2.550	JJ	2,500	5,000	08/05/2020	07/01/2050
67756Q-ZV-2	OHIO ST HSG FIN AGY RSDL MTGER SER B RE	CF		2	1.A FE	153,446	91.1750	136,763	150,000	152,325	0	(370)	0	0	3.350	3.050	MS	1,675	5,025	11/07/2019	09/01/2049
677659-V6-8	OHIO STATE WATER DEVELOPMENT (TAXABLE)			1	1.A FE	520,785	97.6040	463,619	475,000	494,000	0	(3,000)	0	0	4.817	4.000	JD	1,907	22,881	03/21/2012	12/01/2030
67886M-TC-3	OKLAHOMA ST HSG FIN AGY SER A REV	CF		2	1.A FE	45,172	97.0570	43,676	45,000	45,124	0	(18)	0	0	3.000	2.950	MS	450	1,350	04/22/2020	09/01/2040
67908P-AZ-9	OKLAHOMA STATE (TAXABLE)			1	1.D FE	1,000,000	102.6310	1,026,310	1,000,000	1,000,000	0	0	0	0	5.610	5.610	JJ	28,050	56,100	07/21/2010	07/01/2030
679191-JJ-6	OKLAHOMA ST UNIV AGRIC & MECH SER B REV			2	1.D FE	150,000	69.7450	104,618	150,000	150,000	0	0	0	0	3.000	3.000	MS	1,500	4,500	04/15/2020	09/01/2050
68608W-AB-8	OREGON STATE UNIVERSITY REV TXB			2	1.D FE	5,030,200	85.8970	4,294,850	5,000,000	5,007,958	0	(3,304)	0	0	4.340	4.260	AO	54,250	217,000	04/23/2015	04/01/2044
70227R-BE-9	PASADENA CA PENSION OBLIG SER A REV			2	1.A FE	650,000	68.4220	444,743	650,000	650,000	0	0	0	0	3.237	3.230	MN	3,507	21,041	02/06/2020	05/01/2045
706716-CJ-4	PENDER CNTY NC LTD OBLIG REV			2	1.D FE	52,380	76.9230	38,462	50,000	51,889	0	(230)	0	0	3.000	2.440	JD	125	1,500	10/22/2020	06/01/2045
70869P-NC-7	PENNSYLVANIA ST ECON DEV FIN AUTH REV			1	1.E FE	500,000	72.7050	363,525	500,000	500,000	0	0	0	0	3.143	3.140	JD	698	15,715	04/13/2021	06/15/2042
70870E-DQ-9	PENNSYLVANIA ST ECON DEV FING AUTH REV	@			1.C FE	352,916	18.7630	178,249	950,000	381,447	0	12,021	0	0	0.000	3.220	N/A	0	0	07/23/2020	07/01/2053
70879Q-DW-0	PENNSYLVANIA ST HSG FIN AGY SF REV	CF		2	1.B FE	250,000	78.9470	197,368	250,000	250,000	0	0	0	0	3.400	3.400	AO	2,125	8,500	05/23/2019	10/01/2049
709144-JC-4	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)			2	1.E FE	359,430	99.9970	364,989	365,000	363,689	0	530	0	0	5.250	5.400	AO	4,791	19,163	09/24/2010	04/01/2027
70917S-6X-6	PENNSYLVANIA ST HGR EDUCTNL FACS REV			2	1.D FE	47,993	71.7840	35,892	50,000	48,143	0	51	0	0	3.000	3.220	FA	567	1,500	11/14/2019	08/15/2047
713580-AL-2	PERALTA CA CMNTY CLG DIST LTD TXBL REV			2,5	1.D FE	1,629,360	34.9510	1,048,530	3,000,000	1,701,182	0	57,188	0	0	0.000	3.440	FA	0	0	09/23/2021	08/05/2049
717185-AQ-5	PHARR TX ECON DEV CORP SALES TAX REV			2	1.C FE	2,452,600	85.9960	2,149,900	2,500,000	2,453,284	0	684	0	0	4.649	4.780	FA	43,907	36,805	04/27/2022	08/15/2046
71883M-QB-3	PHOENIX AZ CIVIC IMPT CORP SER B REV			2	1.E FE	246,253	74.6870	186,718	250,000	246,523	0	90	0	0	3.250	3.330	JJ	4,063	8,125	11/07/2019	07/01/2049
72205R-GE-6	PINAL CNTY AZ REVENUE OBLGS GRN REV			2	1.C FE	1,000,000	99.5650	995,650	1,000,000	1,000,000	0	0	0	0	5.738	5.730	FA	23,430	0	07/29/2022	08/01/2052
73208P-BT-7	POMONA CA PENSION OBLG SER BJ REV			2	1.E FE	40,000	74.2360	29,694	40,000	40,000	0	0	0	0	3.816	3.810	FA	636	1,526	08/14/2020	08/01/2046
73358W-4E-1	PORT AUTH OF NEW YORK & NEW JERSEY REV			2	1.D FE	990,780	70.7610	707,610	1,000,000	991,038	0	94	0	0	3.500	3.540	MN	5,833	35,000	11/20/2019	11/01/2067
73358W-5V-2	PORT AUTH OF NEW YORK & NEW JERSEY REV			2	1.D FE	166,266	85.8350	128,753	150,000	162,715	0	(1,499)	0	0	4.000	2.740	JJ	2,767	6,000	07/17/2020	07/15/2060
74442P-XL-4	PUBLIC FIN AUTH WI SER A REV			2	1.C FE	1,153,950	73.1810	1,097,715	1,500,000	1,157,477	0	3,527	0	0	3.000	4.550	JJ	22,500	0	07/11/2022	07/01/2050
746189-QU-6	PURDUE UNIVERSITY INDIANA (TAXABLE)			1	1.A FE	500,500	101.4930	507,465	500,000	500,224	0	(34)	0	0	5.184	5.170	JJ	12,960	25,920	11/05/2010	07/01/2030
757696-BD-0	REDONDO BCH CA CMNTY FIN AUTH SER A REV			2	1.C FE	1,162,260	71.2700	1,069,050	1,500,000	1,166,939	0	4,679	0	0	2.998	5.000	MN	7,495	22,485	08/23/2022	05/01/2041
757696-BE-8	REDONDO BEACH CA CMTY FIN AUTH SER A RE			2	1.C FE	1,575,410	64.0410	1,280,820	2,000,000	1,579,019	0	3,609	0	0	3.068	4.540	MN	10,227	38,350	08/24/2022	05/01/2049
76221T-LD-9	RHODE ISLAND ST HSG & MTG FIN SER 1B RE	CF		2	1.C FE	1,000,000	74.4940	744,940	1,000,000	1,000,000	0	0	0	0	3.400	3.400	AO	8,500	34,000	10/03/2019	10/01/2059
762243-X9-9	RHODE ISLAND STATE (TAXABLE)			2	1.B FE	500,000	100.1130	500,565	500,000	500,000	0	0	0	0	6.386	6.380	MN	4,080	31,930	11/16/2010	05/15/2029
764464-AQ-6	RICHMOND CA PENSN FUNDING REV			2	1.D FE	500,975	99.4130	497,065	500,000	500,975	0	0	0	0	5.508	5.470	JJ	8,645	0	09/01/2022	01/15/2037
769697-LU-5	RNR CA SCH FING AUTH SER A REV			2	1.C FE	73,407	97.1930	72,895	75,000	73,422	0	15	0	0	4.125	4.250	MS	1,031	937	04/29/2022	09/01/2052
771902-HF-3	ROCHESTER MN HLTH CARE FACS REV			2	1.C FE	1,000,760	94.6730	946,730	1,000,000	1,000,483	0	(79)	0	0	4.000	3.980	MN	5,111	40,000	09/19/2018	11/15/2048
773450-AC-8	ROCKINGHAM CNTY VA ECON DEV SER A REV			2	1.C FE	971,190	66.1410	661,415	1,000,000	972,005	0	680	0	0	2.625	2.770	MN	4,375	26,250	10/13/2021	11/01/2050
777857-AP-8	ROSEVILLE CA JT UNION HIGH SCH COPS REV			2	1.C FE	403,516	66.6560	266,624	400,000	402,507	0	(427)	0	0	2.625	2.500	JD	875	10,500	08/07/2020	06/01/2050
77924P-BK-0	ROUND ROCK TX TRANSPRTN & ECON REV			2	1.C FE	213,928	69.9970	206,491	295,000	214,528	0	600	0	0	3.100	5.450	FA	3,455	0	10/04/2022	08/15/2041
791526-RU-2	SAINT LOUIS CNTY MO SPL OBLG SER B REV			2	1.C FE	241,720	58.0010	145,003	250,000	242,180	0	196	0	0	2.700	2.860	JD	563	6,750	07/29/2020	12/01/2050
796247-DC-5	SAN ANTONIO TX EDU FACS CORP REV			2	1.D FE	2,167,264	59.5270	1,309,605	2,200,000	2,168,479	0	696	0	0	3.242	3.320	JD	5,944	71,324	04/20/2021	06/01/2050
79625G-FR-9	SAN ANTONIO TX ELEC & GAS TXB REV			2	1.D FE	300,000	84.5630	253,689	300,000	300,000	0	0	0	0	4.445	4.440	FA	5,556	4,001	03/30/2022	02/01/2047
79730C-KQ-6	SAN DIEGO CA PUBLIC FACS FING SER A REV			2	1.C FE	49,327	73.2290	36,615	50,000	49,368	0	17	0	0	3.000	3.070	FA	625	1,500	05/01/2020	08/01/2049
79758U-AS-0	SAN FERNANDO CALIF PENSION TXB SER A RE			2	1.C FE	1,250,000	65.6670	820,838	1,250,000	1,250,000	0	0	0	0	3.000	3.000	JJ	18,750	32,500	08/06/2021	01/01/2046
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SER C RE			2	1.E FE	501,900	67.7950	338,975	500,000	501,624	0	(167)	0	0	3.345	3.300	MN	2,788	16,725	04/09/2021	05/01/2051
806643-MA-7	SCHERTZ/SEGUIN TX GOVT CORP CO REV			2	1.C FE	1,200,000	76.5610	918,732	1,200,000	1,200,000	0	0	0	0	3.500	3.500	FA	17,500	18,317	01/28/2022	02/01/2044
812636-MJ-4	SEATTLE WA HSG AUTH SER A REV	CF		2	1.C FE	102,009	73.6410	73,641	100,000	101,599	0	(192)	0	0	3.000	2.760	JD	250	3,000	10/23/2020	06/01/2052
837123-JM-1	SOUTH CAROLINA ST PORTS AUTH SER A REV			2	1.E FE	992,751	74.6360	757,555	1,015,000	993,729	0	323	0	0	3.250	3.350	JJ	16,494	32,988	09/18/2019	07/01/2059
847175-ND-4	SPARTANBURG SC SAN SWR DIST REV			2	1.D FE	271,786	71.9920	262,771	365,000	272,883	0	1,097	0	0	2.900	5.170	MS	3,528	0	09/06/2022	03/01/2040
850714-GV-2	SPRINGFIELD IL WATER SER B REV			2	1.C FE	254,063	80.8470	202,118	250,000	253,215	0	(400)	0	0	3.000	2.800	MS	2,500	7,500	10/29/2020	03/01/2041
864784-GM-9	SUFFOLK CNTY NY WTR AUTH REV SER B			2	1.A FE	198,000	81.5520	163,104	200,000	198,144	0	57	0	0	3.000	3.050	JD	500	6,000	04/28/2020	06/01/2045

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1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86754E-AV-8	SUNNYVALE CA FING AUTH LEASE REV			2	1.B FE	119,729	64.6300	80,780	125,000	119,968	0	115	0	0	2.500	2.700	AO	781	3,125	10/23/2020	04/01/2052
874461-GL-4	TALLAHASSEE FLORIDA (TAXABLE)			1	1.B FE	566,250	100.3310	501,655	500,000	529,965	0	(4,135)	0	0	5.068	3.970	AO	6,335	25,340	06/20/2012	10/01/2030
880461-C9-7	TENNESSEE HSG DEV AGY RSDL FIN ISS 3 RE	CF		2	1.B FE	85,000	92.8210	78,898	85,000	85,000	0	0	0	0	2.950	2.950	JJ	1,254	2,508	09/05/2019	07/01/2049
88059E-N7-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	734,215	54.1280	1,030,060	1,903,000	1,131,981	0	44,490	0	0	0.000	4.050	N/A	0	0	03/13/2012	12/15/2035
88059E-N9-1	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	709,191	51.1510	973,419	1,903,000	1,094,954	0	42,519	0	0	0.000	4.000	N/A	0	0	01/10/2012	12/15/2036
88059E-P2-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	697,868	49.3890	939,890	1,903,000	1,071,978	0	41,727	0	0	0.000	4.000	N/A	0	0	03/08/2012	06/15/2037
88059E-P3-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	684,148	47.9390	912,296	1,903,000	1,050,905	0	40,907	0	0	0.000	4.010	N/A	0	0	03/08/2012	12/15/2037
88059E-V3-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	561,973	66.9030	831,612	1,243,000	867,247	0	34,167	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2031
88059E-V4-3	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	550,798	65.2700	811,307	1,243,000	849,997	0	33,487	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2032
88059E-V5-0	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	539,831	63.6290	790,915	1,243,000	833,082	0	32,821	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2032
88059E-V6-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	810,031	62.0120	1,180,090	1,903,000	1,250,052	0	49,248	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2033
88059E-V7-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	793,913	60.4160	1,149,724	1,903,000	1,225,179	0	48,268	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2033
88059E-V8-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	787,861	58.8440	1,119,811	1,903,000	1,208,932	0	46,944	0	0	0.000	3.990	N/A	0	0	03/08/2012	06/15/2034
88059E-V9-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	772,409	57.2280	1,089,051	1,903,000	1,185,224	0	46,023	0	0	0.000	4.000	N/A	0	0	03/08/2012	12/15/2034
88059E-W2-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	749,097	55.6000	1,058,083	1,903,000	1,154,915	0	45,390	0	0	0.000	4.050	N/A	0	0	03/13/2012	06/15/2035
88059E-YA-6	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	546,601	66.9030	808,865	1,209,000	843,525	0	33,232	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2031
88059E-YB-4	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	535,732	65.2700	789,116	1,209,000	826,747	0	32,571	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2032
88059E-YC-2	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	525,069	63.6290	769,281	1,209,000	810,295	0	31,923	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2032
88059E-YD-0	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	514,623	62.0120	749,726	1,209,000	794,174	0	31,288	0	0	0.000	4.060	N/A	0	0	03/14/2012	06/15/2033
88059E-YE-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	504,383	60.4100	730,357	1,209,000	778,372	0	30,665	0	0	0.000	4.060	N/A	0	0	03/14/2012	12/15/2033
88059E-YF-5	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	500,538	58.8370	711,350	1,209,000	768,050	0	29,824	0	0	0.000	3.990	N/A	0	0	03/08/2012	06/15/2034
88059E-YG-3	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	490,721	57.2280	691,888	1,209,000	752,988	0	29,239	0	0	0.000	4.000	N/A	0	0	03/08/2012	12/15/2034
88059E-YH-1	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	475,911	55.6000	672,214	1,209,000	733,732	0	28,837	0	0	0.000	4.050	N/A	0	0	03/13/2012	06/15/2035
88059F-BA-8	TENNESSEE VALLEY AUTHORITY - STRIPPED	@CF			1.A	405,919	47.6510	481,278	1,010,000	587,978	0	20,776	0	0	0.000	3.630	N/A	0	0	09/12/2012	01/15/2038
882750-PL-0	TEXAS ST DEPT OF HSG & CMNTY SER A REV	CF		2	1.B FE	310,000	94.6440	293,390	310,000	310,000	0	0	0	0	3.950	3.950	JJ	6,123	12,241	02/06/2019	01/01/2050
88275F-RC-5	TEXAS ST DEPT OF HSG & CMNTY AFFS SER A	CF		2	1.B FE	215,662	93.9100	197,212	210,000	213,758	0	(592)	0	0	3.750	3.400	MS	2,625	7,875	07/17/2019	09/01/2049
882854-J7-8	TEXAS ST WTR DEV BRD- SER A; REVENUE			2	1.A FE	1,991,680	95.5800	1,911,610	2,000,000	1,992,449	0	192	0	0	4.000	4.020	AO	16,889	80,000	10/09/2018	04/15/2048
89602H-BX-4	TRIBOROUGH NY BRIDGE & TUNNEL SER C3 RE			2	1.B FE	975,360	62.6860	626,860	1,000,000	976,120	0	621	0	0	2.500	2.620	MN	3,194	25,000	09/24/2021	05/15/2051
914302-GW-8	UNIV OF HOUSTON TX UNIV REV SER A			2	1.C FE	1,839,060	70.4340	1,267,812	1,800,000	1,828,913	0	(3,628)	0	0	3.000	2.750	FA	20,400	54,000	01/23/2020	02/15/2050
91514A-GX-7	UNIV OF TEXAS TX UNIV SER B			2	1.A FE	3,409,400	85.3280	3,024,870	3,545,000	3,425,846	0	3,591	0	0	3.375	3.600	FA	45,199	119,644	02/05/2018	08/15/2044
91514A-LD-5	UNIV OF TEXAS TX UNIV REV SER A			2	1.A FE	243,403	78.5160	196,290	250,000	243,473	0	70	0	0	3.250	3.390	FA	3,069	1,964	04/06/2022	08/15/2052
915455-MN-6	UPPER ALLEGHENY PA JT SANTN AU SER A RE			2	1.C FE	9,768	74.5320	7,453	10,000	9,785	0	6	0	0	3.000	3.120	MS	100	300	10/17/2019	09/01/2049
91754T-ZF-3	UTAH ST CHRT SCH FIN AUTH CHRT REV			2	1.C FE	122,400	67.5830	84,479	125,000	122,639	0	86	0	0	2.625	2.740	AO	693	3,281	02/20/2020	04/15/2045
92812V-RB-4	VIRGINIA ST HSG DEV AUTH REV	CF			1.B FE	488,740	83.3890	416,945	500,000	489,538	0	207	0	0	3.800	3.920	MS	6,333	19,000	01/07/2019	03/01/2053
92812V-VD-5	VIRGINIA ST HSG DEV AUTH REV SER A	CF		2	1.B FE	250,000	86.0760	215,190	250,000	250,000	0	0	0	0	3.875	3.870	MS	3,229	9,688	02/27/2019	09/01/2049
92812W-EX-8	VIRGINIA ST HSG DEV AUTH SER D REV	CF		2	1.B FE	1,000,000	88.2090	882,090	1,000,000	1,000,000	0	0	0	0	4.100	4.100	MN	6,833	20,272	04/13/2022	05/01/2057
928172-WG-6	VIRGINIA STATE (TAXABLE)			1	1.B FE	445,656	104.8490	450,851	430,000	437,090	0	(953)	0	0	5.900	5.570	FA	10,571	25,370	11/10/2010	08/01/2030
92818A-EY-8	VIRGINIA RESOURCES AUTHORITY (TAXABLE)			1	1.A FE	505,000	97.4320	487,160	500,000	502,368	0	(290)	0	0	4.353	4.270	MN	3,620	21,760	11/18/2011	11/01/2031
92818G-JN-4	VIRGINIA RESOURCES AUTHORITY (TAXABLE)			1	1.C FE	599,966	103.9300	498,864	480,000	540,596	0	(6,843)	0	0	6.000	4.020	MN	4,800	28,800	08/07/2012	11/01/2039
95182U-DJ-9	WEST CENTRL IN CONSERVANCY DIST REV			2	1.C FE	300,330	42.2760	211,380	500,000	310,296	0	8,067	0	0	0.050	2.730	JJ	125	185	09/24/2021	01/01/2042
95308R-RH-4	W HARRIS CNTY TX REGL WTR AUTH SYS REV			2	1.E FE	74,063	68.1980	51,149	75,000	74,112	0	16	0	0	3.000	3.050	JD	100	2,250	09/04/2019	12/15/2058
976595-GN-2	WISCONSIN CENTER DIST SER D CABS REV	@		2	1.E FE	46,605	33.4260	38,440	115,000	49,928	0	1,658	0	0	0.000	3.400	N/A	0	0	11/17/2020	12/15/2045
976904-2L-5	WISCONSIN ST HSG & ECON DEV ATH SERC RE	CF		2	1.D FE	1,000,000	69.7930	697,930	1,000,000	1,000,000	0	0	0	0	3.000	3.000	MN	5,000	26,333	12/02/2021	05/01/2059
976904-U7-5	WISCONSIN ST HSG & ECON DEV AUTH REV	CF		2	1.D FE	50,000	75.3960	37,698	50,000	50,000	0	0	0	0	3.375	3.370	MN	281	1,688	11/15/2019	05/01/2057
97712D-4S-2	WISCONSIN ST HLTH & EDUCTNL FACS REV			2	1.E FE	98,716	77.0380	77,039	100,000	98,836	0	41	0	0	3.125	3.200	JD	139	3,120	11/26/2019	12/15/2044

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98322Q-UF-2	WYOMING ST CMNTY DEV AUTH HSG SER 3 REV	CF		2	1.B FE	50,000	76.8370	38,419	50,000	50,000	0	0	0	0	2.875	2.870	JD	120	1,438	09/06/2019	12/01/2044
988506-BF-7	YUMA & LA PAZ CNTYS AZ CMNTY REV			2	1.C FE	36,391	68.9790	34,490	50,000	36,753	0	364	0	0	2.000	4.250	JJ	500	500	04/29/2022	07/01/2039
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						281,280,598	XXX	333,184,713	478,568,000	361,632,587	0	8,933,230	0	0	XXX	XXX	XXX	1,498,733	4,657,944	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						281,280,598	XXX	333,184,713	478,568,000	361,632,587	0	8,933,230	0	0	XXX	XXX	XXX	1,498,733	4,657,944	XXX	XXX
001055-AF-9	AFLAC INC SR UNSCD			1	1.G FE	699,595	102.5740	512,875	500,000	691,962	0	(7,634)	0	0	6.450	3.510	FA	12,183	32,250	01/04/2022	08/15/2040
001192-AK-9	AGL CAPITAL CORP SR UNSCD			2	2.A FE	2,988,540	81.8930	2,456,793	3,000,000	2,990,796	0	273	0	0	4.400	4.420	JD	11,000	132,000	05/13/2013	06/01/2043
00206R-BK-7	AT&T INC SR UNSCD			2	2.B FE	2,835,710	80.5530	2,416,590	3,000,000	2,861,718	0	3,408	0	0	4.350	4.680	JD	5,800	130,500	09/24/2014	06/15/2045
00287Y-CB-3	ABBVIE INC SR UNSCD			2	2.A FE	248,926	84.4270	211,069	250,000	248,969	0	20	0	0	4.250	4.270	MN	1,181	10,625	11/17/2020	11/21/2049
00287Y-DA-4	ABBVIE INC SR UNSCD			2	2.A FE	3,475,502	91.8620	2,755,872	3,000,000	3,447,043	0	(13,735)	0	0	4.850	3.810	JD	6,467	145,500	11/17/2020	06/15/2044
00287Y-DB-2	ABBVIE INC SR UNSCD			2	2.A FE	1,124,843	90.0510	903,219	1,003,000	1,118,045	0	(3,297)	0	0	4.750	3.950	MS	14,028	47,643	11/17/2020	03/15/2045
00507V-AN-9	ACTIVISION BLIZZARD INC SR UNSCD			2	2.A FE	2,987,240	87.8470	2,635,431	3,000,000	2,987,965	0	225	0	0	4.500	4.520	JD	6,000	135,000	07/26/2018	06/15/2047
012653-AF-8	ALBEMARLE CORP SR UNSCD			2	2.B FE	2,884,990	91.2910	2,738,757	3,000,000	2,886,029	0	1,039	0	0	5.650	5.920	JD	14,125	93,225	05/11/2022	06/01/2052
012725-AD-9	ALBEMARLE CORP SR UNSCD			2	2.B FE	4,170,890	90.9580	3,638,328	4,000,000	4,159,728	0	(4,056)	0	0	5.450	5.130	JD	18,167	218,000	04/16/2020	12/01/2044
017175-AF-7	ALLEGHANY CORP SR UNSCD			2	1.E FE	996,760	70.5330	705,339	1,000,000	996,851	0	66	0	0	3.250	3.260	FA	12,278	32,681	08/10/2021	08/15/2051
020002-AY-7	ALLSTATE CORP SR UNSCD			1	1.G FE	803,221	88.4280	699,468	791,000	801,335	0	(316)	0	0	5.200	5.090	JJ	18,966	41,132	12/14/2015	01/15/2042
023135-BM-7	AMAZON.COM INC SR UNSCD			2	1.E FE	4,959,100	86.0810	4,304,060	5,000,000	4,961,254	0	480	0	0	4.250	4.290	FA	76,146	212,500	08/15/2017	08/22/2057
023135-CK-0	AMAZON COM INC SR UNSCD			2	1.D FE	1,492,980	83.3940	1,250,912	1,500,000	1,493,031	0	51	0	0	4.100	4.120	AO	13,325	30,750	04/11/2022	04/13/2062
025932-87-2	AMERICAN FINANCIAL GROUP SUBORD PFD			2	2.B FE	3,800,000	86.2930	3,279,142	3,800,000	3,800,000	0	0	0	0	5.625	5.620	MJSD	71,250	213,750	05/21/2020	06/01/2060
025932-AL-8	AMERICAN FINANCIAL GROUP CORP SR UNSCD			2	2.A FE	4,624,766	79.4110	3,435,329	4,326,000	4,609,699	0	(8,369)	0	0	4.500	4.030	JD	8,652	194,670	01/05/2021	06/15/2047
025932-AP-9	AMERICAN FINANCIAL GROUP SR UNSCD			2	2.A FE	4,976,443	97.7420	4,642,769	4,750,000	4,923,324	0	(20,493)	0	0	5.250	4.630	AO	61,651	249,375	04/17/2020	04/02/2030
030288-AB-0	AMERICAN TRANSMISSION SYST SR UNSCD 144			2	2.A FE	2,970,210	90.2830	2,708,505	3,000,000	2,974,517	0	636	0	0	5.000	5.060	MS	50,000	150,000	09/25/2014	09/01/2044
03040W-AJ-4	AMERICAN WATER CAP CORP SR UNSCD			2	2.A FE	4,990,900	87.3630	4,368,185	5,000,000	4,992,707	0	228	0	0	4.300	4.310	JD	17,917	215,000	12/12/2012	12/01/2042
031162-BH-2	AMGEN INC SR UNSCD			2	2.A FE	2,280,120	99.2160	1,984,336	2,000,000	2,239,624	0	(7,711)	0	0	5.650	4.680	JD	5,022	113,000	02/08/2017	06/15/2042
031162-DC-1	AMGEN INC SR UNSCD			2	2.A FE	2,981,640	64.8170	1,944,531	3,000,000	2,982,128	0	376	0	0	3.000	3.030	JJ	41,500	84,000	08/05/2021	01/15/2052
035229-CN-1	ANHEUSER-BUSCH COS LLC SR UNSCD			1	2.A FE	6,109,550	100.9550	5,047,755	5,000,000	5,943,602	0	(26,809)	0	0	6.500	5.000	FA	135,417	325,000	10/15/2015	02/01/2043
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SR UNSCD			2	2.A FE	444,970	85.6930	428,465	500,000	448,481	0	941	0	0	4.439	5.160	AO	5,240	22,195	01/08/2019	10/06/2048
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SR UNSCD			2	2.A FE	1,494,675	103.7890	1,556,841	1,500,000	1,494,826	0	42	0	0	5.800	5.820	JJ	38,183	87,000	01/10/2019	01/23/2059
035240-AG-5	ANHEUSER BUSCH INBEV WOR SR UNSCD			1	2.A FE	3,165,780	94.2070	2,826,225	3,000,000	3,141,200	0	(4,571)	0	0	4.950	4.570	JJ	68,475	148,500	12/19/2016	01/15/2042
03765H-AC-5	APOLLO MGMT HOLDIN SR UNSCD 144A			2	1.G FE	237,473	87.2290	218,073	250,000	238,267	0	217	0	0	5.000	5.340	MS	3,681	12,500	02/13/2019	03/15/2048
037833-EA-4	APPLE INC SR UNSCD			2	1.B FE	2,225,993	61.2050	1,377,115	2,250,000	2,226,829	0	360	0	0	2.550	2.590	FA	20,878	57,375	08/13/2020	08/20/2060
037833-EG-1	APPLE INC SR UNSCD			2	1.B FE	8,732,040	63.9770	6,077,882	9,500,000	8,750,264	0	10,008	0	0	2.800	3.150	FA	105,661	266,000	03/04/2021	02/08/2061
03938J-AA-7	ARCH CAPITAL GRP US INC SR UNSCD			1	2.A FE	3,308,880	89.9300	2,697,909	3,000,000	3,257,311	0	(7,330)	0	0	5.144	4.500	MN	25,720	154,320	10/01/2014	11/01/2043
039483-AS-1	ARCHER DANIELS SR UNSCD			1	1.F FE	1,312,480	110.6560	1,106,566	1,000,000	1,211,681	0	(21,869)	0	0	7.000	3.910	FA	29,167	70,000	01/09/2018	02/01/2031
039483-BH-4	ARCHER DANIELS MIDLAND SR UNSCD			1	1.F FE	1,936,020	84.7200	1,694,408	2,000,000	1,949,011	0	1,567	0	0	4.016	4.200	AO	16,733	80,320	02/26/2013	04/16/2043
039936-AA-7	ARES FINANCE CO IV LLC SR UNSCD 144A			2	2.A FE	7,331,197	61.4960	4,753,687	7,730,000	7,337,745	0	6,548	0	0	3.650	3.940	FA	117,560	148,910	02/09/2022	02/01/2052
04317@-AN-8	ARTHUR J GALLAGHER & COMPANY - P			1	2.B PL	3,000,000	95.7690	2,873,073	3,000,000	3,000,000	0	0	0	0	4.310	4.310	JD	67,164	64,650	06/24/2014	06/24/2025
04472*-AP-6	ASHLEY FURNITURE INDUSTRIES LLC - P			1	2.B	10,000,000	81.7610	8,176,130	10,000,000	10,000,000	0	0	0	0	3.280	3.280	JAJO	64,689	328,000	07/20/2021	07/20/2036
04621X-AD-0	ASSURANT INC SR UNSCD NTE				2.B FE	2,499,315	99.7330	2,092,405	2,098,000	2,386,604	0	(18,864)	0	0	6.750	5.110	FA	53,499	141,615	06/04/2020	02/15/2034
049560-AL-9	ATMOS ENERGY CORP SR UNSCD			2	1.E FE	2,994,360	84.0600	2,521,803	3,000,000	2,995,544	0	140	0	0	4.150	4.160	JJ	57,408	124,500	01/08/2013	01/15/2043
05348E-AZ-2	AVALONBAY COMMUNITIES SER MTN SR UNSCD			2	1.G FE	982,600	76.6420	766,421	1,000,000	984,746	0	378	0	0	3.900	4.000	AO	8,233	39,000	10/06/2016	10/15/2046
05379B-AM-9	AVISTA CORP SECURED 1ST MORTG			1	1.G FE	1,231,560	97.0400	970,403	1,000,000	1,185,679	0	(9,293)	0	0	5.700	4.000	JJ	28,500	57,000	08/09/2017	07/01/2037
05971J-AA-0	BANCORP SOUTH SUBORD			2,5	2.B FE	4,475,000	93.4630	4,205,849	4,500,000	4,479,524	0	1,650	0	0	4.125	4.180	MN	21,141	185,625	06/11/2020	11/20/2029
06051G-EU-9	BANK OF AMERICA CORP				1.G FE	2,013,120	99.9680	1,999,366	2,000,000	2,000,044	0	(1,561)	0	0	3.300	3.220	JJ	31,167	66,000	05/15/2013	01/11/2023
06051G-FG-9	BANK OF AMERICA CORP SR UNSCD				1.G FE	3,225,570	89.7390	2,692,182	3,000,000	3,188,569	0	(5,268)	0	0	4.875	4.410	AO	36,563	146,250	10/17/2014	04/01/2044
066836-AC-1	BAPTIST HLTH SFL OBL GR SER 2021 SR SCD			2	1.E FE	1,497,000	58.0360	870,546	1,500,000	1,497,191	0	107	0	0	3.115	3.120	MN	5,970	59,055	08/25/2021	11/15/2071

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06849R-AC-6	BARRICK NA FINANCE LLC SR UNSCD			1	1.G FE	106,230	114.4270	85,821	75,000	102,765	0	(1,223)	0	0	7.500	4.240	MS	1,656	5,625	01/15/2020	09/15/2038
07177M-AN-3	BAXALTA INC SR UNSCD			2	2.B FE	677,740	95.1530	603,273	634,000	672,122	0	(961)	0	0	5.250	4.800	JD	740	33,285	04/06/2016	06/23/2045
071813-AX-7	BAXTER INTERNATIONAL INC SR UNSCD			1	2.B FE	586,745	102.5670	512,837	500,000	574,572	0	(3,347)	0	0	6.250	4.830	JD	2,604	31,250	02/01/2019	12/01/2037
07274N-BH-5	BAYER US FINANCE II LLC SR UNSCD 144A			2	2.B FE	4,198,520	79.2410	2,971,571	3,750,000	4,193,993	0	(4,390)	0	0	4.700	4.090	JJ	81,271	176,250	10/13/2021	07/15/2064
073096-AC-3	BAYPORT POLYMERS LLC SR UNSCD 144A			2	2.A FE	1,250,000	90.3600	1,129,503	1,250,000	1,250,000	0	0	0	0	5.140	5.140	AO	13,742	32,125	04/14/2022	04/14/2032
084423-87-0	BERKLEY (WR) CORPORATION SUBORD PFD			2	2.B FE	1,250,000	71.0800	888,500	1,250,000	1,250,000	0	0	0	0	4.125	4.120	MJSD	13,034	51,563	02/03/2021	03/30/2061
084423-AP-7	BERKLEY (WR) CORP SR UNSCD			1	2.A FE	1,155,170	101.7190	1,017,195	1,000,000	1,120,123	0	(5,716)	0	0	6.250	5.050	FA	23,611	62,500	11/10/2015	02/15/2037
084423-AT-9	BERKLEY (WR) CORPORATION SR UNSCD			1	2.A FE	2,971,950	87.2780	2,618,352	3,000,000	2,976,388	0	613	0	0	4.750	4.800	FA	59,375	142,500	09/25/2014	08/01/2044
084664-BU-4	BERKSHIRE HATHAWAY FINANCE CORP SR UNSC			1	1.C FE	2,070,520	91.5860	1,831,726	2,000,000	2,055,620	0	(1,833)	0	0	4.400	4.180	MN	11,244	88,000	04/09/2013	05/15/2042
09062X-AD-5	BIOGEN INC SR UNSCD			2	2.A FE	4,424,600	94.1130	3,764,556	4,000,000	4,369,012	0	(9,573)	0	0	5.200	4.530	MS	61,244	208,000	10/06/2016	09/15/2045
092113-AN-9	BLACK HILLS CORP SR UNSCD			2	2.A FE	1,989,100	76.3220	1,526,458	2,000,000	1,990,483	0	230	0	0	4.200	4.230	MS	24,733	84,000	08/10/2016	09/15/2046
09256B-AE-7	BLACKSTONE HOLDINGS FINA SR UNSCD 144A			1	1.E FE	8,119,300	100.7340	7,051,429	7,000,000	7,999,291	0	(29,136)	0	0	6.250	5.090	FA	165,278	437,500	06/28/2018	08/15/2042
09256B-AK-3	BLACKSTONE HOLDINGS SR UNSCD 144A			2	1.E FE	976,920	75.2470	752,478	1,000,000	979,211	0	475	0	0	4.000	4.130	AO	9,889	40,000	10/02/2017	10/02/2047
09261B-AH-3	BLACKSTONE HOLDINGS FINA SR UNSCD 144A			2	1.E FE	209,305	64.8730	162,183	250,000	209,881	0	576	0	0	3.200	4.150	JJ	3,356	4,444	03/14/2022	01/30/2052
097023-AN-5	BOEING CO SR UNSCD				2.C FE	223,336	97.8320	162,402	166,000	220,825	0	(1,582)	0	0	6.875	4.420	AO	2,409	11,413	05/18/2021	10/15/2043
097023-CR-4	BOEING CO SR UNSCD				2.C FE	247,663	67.6110	169,030	250,000	247,750	0	27	0	0	3.950	3.990	FA	4,115	9,875	07/29/2019	08/01/2059
097023-CX-1	BOEING CO SR UNSCD			2	2.C FE	3,799,390	91.7870	3,212,570	3,500,000	3,794,130	0	(3,211)	0	0	5.930	5.380	MN	34,592	207,550	04/29/2021	05/01/2060
100743-AJ-2	BOSTON GAS CO SR UNSCD 144A			1	2.A FE	110,984	84.0850	84,085	100,000	110,617	0	(367)	0	0	4.487	3.700	FA	1,695	4,487	01/07/2022	02/15/2042
110122-DF-2	BRISTOL-MYERS SQUIBB CO SR UNSCD			1	1.F FE	2,527,018	104.5080	2,090,174	2,000,000	2,482,452	0	(18,658)	0	0	5.700	3.810	AO	24,067	114,000	07/15/2020	10/15/2040
114259-AP-9	BROOKLYN UNION GAS CO SR UNSCD 144A			2	2.A FE	4,390,920	79.7790	3,191,192	4,000,000	4,336,981	0	(9,058)	0	0	4.504	3.930	MS	55,549	180,160	05/06/2016	03/10/2046
115236-AF-8	BROWN & BROWN INC SR UNSCD			2	2.C FE	1,972,620	81.3960	1,627,924	2,000,000	1,972,939	0	318	0	0	4.950	5.030	MS	28,600	49,500	03/14/2022	03/17/2052
118230-AM-3	BUCKEYE PARTNERS LP SR UNSCD			2	3.B FE	2,781,375	74.5030	1,925,926	2,585,000	2,759,880	0	(4,684)	0	0	5.850	5.300	MN	19,323	151,223	12/01/2017	11/15/2043
12189L-AG-6	BURLINGTN NORTH SANTE FE SR UNSCD			2	1.D FE	1,106,520	95.6880	956,888	1,000,000	1,085,720	0	(3,063)	0	0	4.950	4.260	MS	14,575	49,500	03/06/2015	09/15/2041
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			2	1.D FE	2,046,840	89.5000	1,790,016	2,000,000	2,036,764	0	(1,224)	0	0	4.375	4.230	MS	29,167	87,500	02/26/2013	09/01/2042
12542R-K#-6	CHS INC SR UNSCD - P			1	2.C	3,800,000	93.3790	3,548,429	3,800,000	3,800,000	0	0	0	0	5.400	5.400	JJ	88,920	205,200	01/25/2016	01/25/2036
12626P-AN-3	CRH AMERICA INC SR UNSCD 144A			2	2.A FE	2,152,300	88.2500	1,765,002	2,000,000	2,133,845	0	(3,475)	0	0	5.125	4.630	MN	12,243	102,500	01/11/2017	05/18/2045
126408-GK-3	CSX CORP SR UNSCD			1	2.A FE	1,430,851	107.1000	1,165,249	1,088,000	1,352,489	0	(13,533)	0	0	6.150	3.910	MN	11,152	66,912	07/29/2016	05/01/2037
126408-GS-6	CSX CORP SR UNSCD			1	2.A FE	1,697,182	108.3800	1,417,610	1,308,000	1,635,045	0	(12,648)	0	0	6.220	4.170	AO	13,786	81,358	08/11/2017	04/30/2040
126650-CM-0	CVS HEALTH CORP SR UNSCD			2	2.B FE	2,953,290	94.9350	2,848,059	3,000,000	2,965,614	0	1,930	0	0	4.875	4.990	JJ	65,406	146,250	07/13/2015	07/20/2035
12692@-AA-4	CVSR HOLDCO LLC SR SCD -P			1	3.C PL	2,404,735	88.3440	2,124,439	2,404,735	2,404,735	0	0	0	0	4.680	4.680	MS	28,448	112,542	07/15/2016	03/31/2037
134429-AZ-2	CAMPBELL SOUP CO SR UNSCD			1	2.B FE	3,938,350	73.4190	3,670,995	5,000,000	4,045,505	0	26,958	0	0	3.800	5.390	FA	78,639	190,000	08/30/2018	08/02/2042
134429-BH-1	CAMPBELL SOUP CO SR UNSCD			2	2.B FE	995,270	89.0740	890,747	1,000,000	995,647	0	87	0	0	4.800	4.830	MS	14,133	48,000	03/12/2018	03/15/2048
14040H-CV-5	CAPITAL ONE FINANCIAL CO SR UNSCRD			2,5	2.A FE	1,750,000	95.5090	1,671,420	1,750,000	1,750,000	0	0	0	0	5.247	5.240	JJ	39,280	0	07/25/2022	07/26/2030
141781-BC-7	CARGILL INC SR UNSCD 144A			1	1.F FE	1,960,840	80.6380	1,612,770	2,000,000	1,969,034	0	983	0	0	4.100	4.210	MN	13,667	82,000	03/01/2013	11/01/2042
14310F-AA-0	CARLYLE HOLDINGS II FIN SR UNSCD 144A			1	1.G FE	1,782,227	89.5030	1,321,073	1,476,000	1,760,974	0	(8,840)	0	0	5.625	4.190	MS	20,987	83,025	02/19/2021	03/30/2043
14314C-AA-3	CARLYLE FINANCE LLC SR UNSCD 144A			2	1.G FE	1,998,280	89.1030	1,782,064	2,000,000	1,998,392	0	27	0	0	5.650	5.650	MS	33,272	113,000	09/14/2018	09/15/2048
149123-CB-5	CATERPILLAR INC SR UNSCD			1	1.F FE	2,860,170	85.4830	2,564,505	3,000,000	2,889,714	0	3,612	0	0	3.803	4.070	FA	43,101	114,090	05/13/2013	08/15/2042
15189W-AD-2	CENTERPOINT ENERGY RESOU SR UNSCD			1	2.A FE	2,452,416	103.4450	1,913,738	1,850,000	2,338,935	0	(23,330)	0	0	6.625	4.210	MN	20,427	122,563	09/01/2017	11/01/2037
161175-BA-1	CHARTER COMM OPT LLC/CAP SR SCD			2	2.C FE	3,424,188	90.4420	2,654,473	2,935,000	3,376,885	0	(10,155)	0	0	6.484	5.320	AO	35,947	190,305	11/06/2017	10/23/2045
161175-BC-7	CHARTER COMM OPT LLC/CAP SR SECURED			2	2.C FE	1,258,430	92.0980	920,982	1,000,000	1,249,588	0	(2,922)	0	0	6.834	5.220	AO	12,909	68,340	10/16/2019	10/23/2055
161175-BN-3	CHARTER COMM OPT LLC/CAP SR SCD 1ST LIE			2	2.C FE	915,691	82.3090	587,688	714,000	909,156	0	(4,552)	0	0	5.750	4.000	AO	10,264	41,055	07/14/2021	04/01/2048
161175-CC-6	CHARTER COMM OPT LLC/CAP SR SCD			2	2.C FE	999,060	64.2560	642,569	1,000,000	999,073	0	9	0	0	4.400	4.400	JD	3,667	44,000	05/18/2021	12/01/2061
171340-AL-6	CHURCH & DWIGHT CO INC SR UNSCD			2	2.A FE	1,859,020	79.0750	1,581,516	2,000,000	1,871,898	0	2,858	0	0	3.950	4.370	FA	32,917	79,000	02/12/2018	08/01/2047
172062-AE-1	CINCINNATI FINL GROUP SR UNSCD			1	1.G FE	2,733,025	103.5230	2,313,741	2,235,000	2,585,428	0	(22,142)	0	0	6.125	4.410	MN	22,816	136,894	04/23/2015	11/01/2034
174610-BE-4	CITIZENS FINANCIAL GROUP SUBORD			2,5	2.B FE	2,000,000	92.6960	1,853,926	2,000,000	2,000,000	0	0	0	0	5.641	5.640	MN	12,536	55,783	05/18/2022	05/21/2037

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
185508-AG-3	CLECO POWER LLC SR UNSCD			1	2.A FE	1,843,809	94.5770	1,395,020	1,475,000	1,790,187	0	(11,509)	0	0	6.000	4.280	JD	7,375	88,500	12/04/2017	12/01/2040
20030N-BB-6	COMCAST CORP SR UNSCD			1	1.G FE	1,334,360	104.9270	1,049,272	1,000,000	1,274,731	0	(10,800)	0	0	6.400	4.140	MS	21,333	64,000	11/10/2016	03/01/2040
200339-EX-3	COMERICA BANK SUBRD			2,5	2.A FE	5,009,899	96.0060	4,862,714	5,065,000	5,011,145	0	1,246	0	0	5.332	5.460	FA	94,523	0	09/01/2022	08/25/2033
205887-CD-2	CONAGRA BRANDS INC SR UNSCD			2	2.C FE	995,830	95.0190	950,196	1,000,000	996,396	0	142	0	0	5.300	5.330	MN	8,833	53,000	10/15/2018	11/01/2038
209111-EQ-2	CONS EDISON CO OF NY SR UNSCD SER 06-E			1	2.A FE	1,137,130	97.3600	973,606	1,000,000	1,115,744	0	(5,843)	0	0	5.700	4.560	JD	4,750	57,000	01/29/2019	12/01/2036
220062-AA-1	GONZAGA UNIVERSITY SER 16-A SECURED			1	1.F FE	2,000,000	77.8100	1,556,210	2,000,000	2,000,000	0	0	0	0	4.158	4.150	AO	20,790	83,160	10/13/2016	04/01/2046
23311V-AF-4	DCP MIDSTREAM OPERATING SR UNSCD			2	2.C FE	2,970,180	93.3970	2,801,925	3,000,000	2,974,630	0	605	0	0	5.600	5.660	AO	42,000	168,000	03/10/2014	04/01/2044
23338V-AR-7	DTE ELECTRIC CO SECURED SER B			2	1.E FE	993,850	78.1810	781,818	1,000,000	993,954	0	104	0	0	3.650	3.680	MS	12,167	18,960	02/16/2022	03/01/2052
25470D-AT-6	DISCOVERY COMMUNICATIONS SR UNSCD			2	2.C FE	860,190	74.7190	747,197	1,000,000	861,187	0	997	0	0	5.200	6.310	MS	14,589	26,000	08/05/2022	09/20/2047
260543-CE-1	DOW CHEMICAL CO SR UNSCD			2	2.A FE	972,390	93.8390	938,398	1,000,000	977,530	0	670	0	0	5.250	5.440	MN	6,708	52,500	08/22/2013	11/15/2041
260543-CG-6	DOW CHEMICAL CO SR UNSCD			2	2.A FE	1,570,747	83.2690	1,365,615	1,640,000	1,584,341	0	1,677	0	0	4.375	4.630	MN	9,168	71,750	03/20/2013	11/15/2042
260543-CR-2	DOW CHEMICAL CORP SR UNSCD			2	2.A FE	3,500,000	94.1150	3,294,046	3,500,000	3,500,000	0	0	0	0	5.550	5.540	MN	16,727	194,250	11/18/2019	11/30/2048
26138E-AT-6	DR PEPPER SNAPPLE SR UNSCD			2	2.B FE	1,000,000	85.2840	852,847	1,000,000	1,000,000	0	0	0	0	4.500	4.500	MN	5,750	45,000	03/24/2017	11/15/2045
26860#-AA-8	EIF PIO PICO LLC SR SCD -P			1	1.G PL	2,567,272	87.8470	2,255,271	2,567,271	2,567,272	0	0	0	0	4.170	4.170	JD	53,825	107,055	02/11/2015	12/31/2041
26882P-BE-1	ERAC USA FINANCE LLC SR UNSCD 144A				2.A FE	7,401,840	108.8190	6,529,140	6,000,000	7,194,692	0	(53,198)	0	0	7.000	5.070	AO	88,667	420,000	10/15/2018	10/15/2037
26884A-BH-5	ERP OPERATING LP SR UNSCD			2	1.G FE	3,967,520	77.4500	3,098,016	4,000,000	3,970,896	0	681	0	0	4.000	4.040	FA	66,667	160,000	08/01/2017	08/01/2047
277432-AL-4	EASTMAN CHEMICAL CO SR UNSCD			2	2.B FE	3,128,860	84.2740	2,528,223	3,000,000	3,102,224	0	(3,297)	0	0	4.800	4.530	MS	48,000	144,000	05/29/2013	09/01/2042
278062-AD-6	EATON CORP			1	2.A FE	3,101,850	92.3810	2,771,430	3,000,000	3,060,464	0	(4,999)	0	0	4.000	3.750	MN	19,667	120,000	04/23/2013	11/02/2032
278062-AE-4	EATON CORP SR UNSCD			1	2.A FE	5,171,550	85.3880	4,269,435	5,000,000	5,134,530	0	(4,400)	0	0	4.150	3.950	MN	34,007	207,500	12/28/2012	11/02/2042
278865-AM-2	ECOLAB INC SR UNSCD			1	1.G FE	3,029,778	100.4480	2,691,021	2,679,000	2,972,721	0	(9,538)	0	0	5.500	4.620	JD	9,414	147,345	03/02/2016	12/08/2041
28370T-AD-1	KINDER MORGAN ENER PART SR UNSCD			1	2.B FE	1,430,977	109.7010	1,235,239	1,126,000	1,392,692	0	(8,682)	0	0	7.500	5.410	MN	10,791	84,450	02/06/2018	11/15/2040
292480-AL-4	ENABLE MIDSTREAM PARTNER SR UNSCD			2	2.C FE	986,580	96.0410	960,412	1,000,000	991,690	0	1,313	0	0	4.950	5.120	MN	6,325	49,500	10/23/2018	05/15/2028
292505-AD-6	ENCANA CORP SR UNSCD			1	2.C FE	3,513,611	100.6320	3,083,371	3,064,000	3,426,923	0	(22,358)	0	0	6.500	5.130	FA	75,238	199,160	10/11/2018	08/15/2034
29250R-AW-6	ENBRIDGE ENERGY PARTNERS SR UNSCD			2	2.A FE	2,989,620	101.4900	3,044,706	3,000,000	2,996,504	0	1,122	0	0	5.875	5.920	AO	37,208	176,250	10/01/2015	10/15/2025
29273R-AR-0	ENERGY TRANSFER LP SR UNSCD			2	2.C FE	512,415	98.6000	493,004	500,000	511,300	0	(314)	0	0	6.500	6.290	FA	13,542	32,500	01/07/2019	02/01/2042
29278N-AE-3	ENERGY TRANSFER OPERATNG SR UNSCD			2	2.C FE	269,788	90.5830	226,459	250,000	268,634	0	(345)	0	0	6.000	5.450	JD	667	15,000	05/15/2019	06/15/2048
29279F-AA-7	ENERGY TRANSFER OPERATNG SR UNSCD			2	2.C FE	292,933	93.4670	233,668	250,000	290,910	0	(754)	0	0	6.250	5.100	AO	3,299	15,625	02/27/2020	04/15/2049
29364D-AT-7	ENTERGY ARKANSAS INC SECURED 1ST MTG			2	1.F FE	1,985,760	87.8260	1,756,536	2,000,000	1,987,825	0	300	0	0	4.950	4.990	JD	4,400	99,000	12/03/2014	12/15/2044
29364N-10-8	ENTERGY MISSISSIPPI INC 1ST MTG SCD			2	1.F FE	1,000,000	81.3860	813,868	1,000,000	1,000,000	0	0	0	0	4.900	4.900	JAJO	12,250	49,000	09/08/2016	10/01/2066
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	2,042,060	99.6710	1,993,428	2,000,000	2,000,000	0	(4,835)	0	0	3.350	3.090	MS	19,728	67,000	05/15/2013	03/15/2023
294429-AG-0	EQUIFAX INC SR UNSCD			1	2.B FE	2,883,105	103.7820	2,364,163	2,278,000	2,766,960	0	(22,681)	0	0	7.000	4.910	JJ	79,730	159,460	03/31/2017	07/01/2037
29736R-AF-7	ESTEE LAUDER CO INC SR UNSCD			1	1.E FE	1,670,357	78.3050	1,415,762	1,808,000	1,690,514	0	3,800	0	0	3.700	4.180	FA	25,272	66,896	02/22/2017	08/15/2042
299808-AH-8	EVEREST REINSURANCE HLDG SR UNSCD			2	1.G FE	494,220	67.6010	338,006	500,000	494,475	0	115	0	0	3.500	3.560	AO	3,694	17,500	10/05/2020	10/15/2050
30231G-AZ-5	EXXON MOBIL CORP SR UNSCD			2	1.D FE	250,000	71.9590	179,900	250,000	250,000	0	0	0	0	3.095	3.090	FA	2,902	7,738	08/13/2019	08/16/2049
302491-AV-7	FMC CORPORATION SR UNSCD			2	2.C FE	99,949	79.7480	79,748	100,000	99,953	0	1	0	0	4.500	4.500	AO	1,125	4,500	09/17/2019	10/01/2049
30251B-AB-4	FMR LLC SR UNSCD 144A			1	1.E FE	3,992,141	103.4870	3,156,375	3,050,000	3,821,566	0	(30,544)	0	0	6.450	4.320	MN	25,137	196,725	10/07/2016	11/15/2039
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SR SCD -P			1	2.B FE	3,705,826	96.2740	3,567,747	3,705,826	3,705,826	0	0	0	0	4.790	4.790	MS	44,870	177,509	02/08/2017	03/31/2038
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SR SCD 144A -P			1	2.C FE	2,776,800	94.6900	2,629,366	2,776,800	2,776,800	0	0	0	0	5.550	5.550	MS	38,956	154,112	07/03/2018	03/31/2039
313747-AX-5	FEDERAL REALTY INVESTMENT SR UNSCD			2	2.A FE	884,250	66.6570	666,573	1,000,000	897,153	0	2,471	0	0	3.625	4.320	FA	15,104	36,250	03/29/2017	08/01/2046
31428X-AT-3	FEDEX CORP SR UNSCD			1	2.B FE	1,874,720	76.2760	1,525,532	2,000,000	1,900,962	0	3,190	0	0	3.875	4.250	FA	32,292	77,500	03/07/2013	08/01/2042
31428X-BD-7	FEDEX CORP SR UNSCD			1	2.B FE	1,511,528	73.9150	962,385	1,302,000	1,508,412	0	(2,054)	0	0	4.500	3.740	FA	24,413	58,590	08/05/2021	02/01/2065
31428X-CA-2	FEDEX CORP SR UNSCD			2	2.B FE	495,250	91.6480	458,240	500,000	495,481	0	72	0	0	5.250	5.310	MN	3,354	26,250	04/03/2020	05/15/2050
31620M-BZ-8	FIDELITY NATL INFO SERV SR UNSCD			2	2.B FE	1,001,430	92.2270	922,272	1,000,000	1,001,417	0	(13)	0	0	5.625	5.610	JJ	25,938	0	07/06/2022	07/15/2052
320209-AB-5	FIRST FINANCIAL BANCORP SUBORD			2,5	2.B FE	5,200,000	96.0020	4,992,140	5,200,000	5,200,000	0	0	0	0	5.250	5.250	MN	34,883	273,000	04/24/2020	05/15/2030
33616C-AB-6	FIRST REPUBLIC BANK SUBORD			2	2.A FE	2,934,720	76.0940	2,282,823	3,000,000	2,942,424	0	1,349	0	0	4.375	4.500	FA	54,688	131,250	09/12/2016	08/01/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33616C-AC-4	FIRST REPUBLIC BANK SUBORD			2	2.A FE	1,968,740	78.7140	1,574,290	2,000,000	1,971,973	0	614	0	0	4.625	4.720	FA	35,458	92,500	02/06/2017	02/13/2047
341081-FH-5	FLORIDA PWR & LIGHT SECD NTE			2	1.E FE	1,993,240	82.6190	1,652,396	2,000,000	1,994,732	0	173	0	0	3.800	3.810	JD	3,378	76,000	01/03/2013	12/15/2042
34959J-AH-1	FORTIVE CORP SR UNSCD			2	2.B FE	3,432,495	78.0580	2,548,610	3,265,000	3,411,216	0	(3,831)	0	0	4.300	4.000	JD	6,240	140,395	10/25/2016	06/15/2046
35137L-AK-1	FOX CORP SR UNSCD			2	2.B FE	1,870,991	89.6830	1,659,136	1,850,000	1,870,592	0	(399)	0	0	5.576	5.480	JJ	44,701	6,970	08/25/2022	01/25/2049
354613-AM-3	FRANKLIN RESOURCES INC SR UNSCD			2	1.F FE	2,473,055	61.9310	1,548,295	2,500,000	2,473,841	0	570	0	0	2.950	3.000	FA	28,476	73,750	08/06/2021	08/12/2051
360271-AM-2	FULTON FINANCIAL CORP SUBORD			2,5	2.A FE	1,645,000	79.8330	1,397,088	1,750,000	1,659,590	0	5,533	0	0	3.750	4.290	MS	19,323	65,625	04/08/2020	03/15/2035
361448-AU-7	GATX CORPORATION SR UNSCD			2	2.B FE	2,995,860	86.3510	2,590,539	3,000,000	2,996,559	0	87	0	0	5.200	5.200	MS	45,933	156,000	02/27/2014	03/15/2044
369604-BF-9	GENERAL ELECTRIC CO SR UNSCD			1	2.B FE	123,704	79.2930	99,117	125,000	123,741	0	38	0	0	4.125	4.200	AO	1,174	5,156	03/02/2022	10/09/2042
370334-BP-8	GENERAL MILLS INC SR UNSCD			2	2.B FE	3,014,730	84.0240	2,520,729	3,000,000	3,011,630	0	(379)	0	0	4.150	4.120	FA	47,071	124,500	01/28/2013	02/15/2043
372546-AU-5	GEORGE WASHINGTON UNIVERSITY UNSCD			1	1.E FE	1,113,880	91.3790	913,790	1,000,000	1,099,630	0	(2,590)	0	0	4.868	4.180	MS	14,334	48,680	11/10/2016	09/15/2045
375558-BK-8	GILEAD SCIENCES INC SR UNSCD			2	2.A FE	992,830	82.9990	829,996	1,000,000	993,654	0	149	0	0	4.150	4.190	MS	13,833	41,500	09/15/2016	03/01/2047
38141G-FD-1	GOLDMAN SACHS GROUP INC SUBORD			1	2.B FE	1,153,700	106.4640	1,064,647	1,000,000	1,132,677	0	(5,749)	0	0	6.750	5.430	AO	16,875	67,500	01/09/2019	10/01/2037
38239K-AA-6	GOODMAN US FIN FOUR SR UNSCD 144A			2	2.A FE	5,488,068	83.6890	4,449,781	5,317,000	5,456,200	0	(6,977)	0	0	4.500	4.250	AO	50,512	239,265	02/09/2018	10/15/2037
402740-AE-4	GULFSTREAM NATURAL GAS SR UNSCD 144A			2	2.B FE	4,505,120	88.9130	3,556,520	4,000,000	4,450,232	0	(10,672)	0	0	5.950	5.090	AO	50,244	238,000	03/10/2017	10/15/2045
406216-BK-6	HALLIBURTON CO SR UNSCD			2	2.A FE	2,999,070	88.8530	2,665,590	3,000,000	2,999,194	0	19	0	0	5.000	5.000	MN	19,167	150,000	11/05/2015	11/15/2045
416515-BB-9	HARTFORD FINL SVCS GRP SR UNSCD			1	2.A FE	2,976,000	80.1910	2,405,757	3,000,000	2,980,713	0	583	0	0	4.300	4.340	AO	27,233	129,000	04/15/2013	04/15/2043
418056-AS-6	HASBRO INC SR UNSCD			1	2.C FE	260,230	98.0330	245,085	250,000	259,172	0	(298)	0	0	6.350	6.000	MS	4,674	15,875	01/14/2019	03/15/2040
42217K-BB-1	HEALTH CARE REIT INC SR UNSCD			2	2.A FE	3,133,340	84.4780	2,534,367	3,000,000	3,109,942	0	(3,288)	0	0	5.125	4.830	MS	45,271	153,750	10/03/2014	03/15/2043
42307T-AH-1	KRAFT HEINZ FOODS CO SR UNSCD 144A			1	2.C FE	3,590,139	110.2850	3,369,207	3,055,000	3,533,433	0	(17,056)	0	0	7.125	5.650	FA	90,695	217,669	05/29/2019	08/01/2039
427096-AJ-1	HERCULES CAPITAL INC SR UNSCD			2	2.C FE	992,820	85.7390	857,397	1,000,000	994,086	0	1,266	0	0	3.375	3.530	JJ	15,094	16,875	01/14/2022	01/20/2027
432748-AB-7	HILLTOP HOLDINGS INC SR UNSCD			2	2.A FE	3,000,000	97.3420	2,920,266	3,000,000	3,000,000	0	0	0	0	5.000	5.000	AO	31,667	150,000	04/06/2015	04/15/2025
432748-AE-1	HILLTOP HOLDINGS INC SUBORD			2,5	2.A FE	3,970,000	95.0130	3,772,036	3,970,000	3,970,000	0	0	0	0	6.125	6.120	MN	31,071	243,163	05/07/2020	05/15/2035
450636-AC-9	ITR CONCESSION CO LLC SR SCD 144A			2	2.B FE	3,000,000	93.0000	2,790,015	3,000,000	3,000,000	0	0	0	0	5.183	5.180	JJ	71,698	155,490	07/23/2015	07/15/2035
45138L-BC-6	IDAHO POWER CO SCD 1ST MTG			2	1.F FE	1,994,820	76.4140	1,528,296	2,000,000	1,995,875	0	130	0	0	4.000	4.010	AO	20,000	80,000	04/03/2013	04/01/2043
452308-AQ-2	ILLINOIS TOOL WORKS INC SR UNSCD			2	1.E FE	2,203,540	97.0090	1,940,194	2,000,000	2,157,338	0	(5,633)	0	0	4.875	4.250	MS	28,708	97,500	03/08/2013	09/15/2041
45685E-AJ-5	VOYA FINANCIAL INC SR UNSCD			1	2.B FE	2,252,140	93.6040	1,872,092	2,000,000	2,218,956	0	(6,112)	0	0	5.700	4.850	JJ	52,567	114,000	11/02/2016	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO SR UNSCD			1	2.B FE	4,545,760	98.2340	3,929,360	4,000,000	4,491,636	0	(13,899)	0	0	5.750	4.800	JD	10,222	230,000	10/10/2018	06/15/2043
458140-BN-9	INTEL CORP SR UNSCD			2	1.E FE	690,785	89.3700	446,855	500,000	687,160	0	(2,642)	0	0	4.950	3.200	MS	6,600	24,750	08/10/2021	03/25/2060
458140-CC-2	INTEL CORP SR UNSCD			2	1.E FE	997,780	88.3120	883,125	1,000,000	997,787	0	7	0	0	5.050	5.060	FA	20,481	0	08/02/2022	08/05/2062
45866F-AQ-7	INTERCONTINENTALEXCHANGE SR UNSCD			2	1.G FE	494,920	62.8100	314,054	500,000	495,088	0	69	0	0	3.000	3.040	MS	4,417	15,000	08/17/2020	09/15/2060
459200-KC-4	IBM CORP SR UNSCD			1	1.G FE	985,810	83.4580	834,589	1,000,000	986,722	0	266	0	0	4.250	4.330	MN	5,431	42,500	05/08/2019	05/15/2049
459506-AE-1	INTL FLAVOR & FRAGRANCES SR UNSCD			2	2.C FE	3,110,850	78.1250	2,343,756	3,000,000	3,099,428	0	(2,393)	0	0	4.375	4.150	JD	10,938	131,250	09/12/2017	06/01/2047
460146-CH-4	INTERNATIONAL PAPER COMPANY SR UNSCD			2	2.B FE	2,152,920	99.7020	1,994,050	2,000,000	2,124,279	0	(3,856)	0	0	6.000	5.460	MN	15,333	120,000	10/15/2013	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SR UNSCD			2	2.B FE	982,670	86.9800	869,802	1,000,000	985,382	0	378	0	0	4.800	4.910	JD	2,133	48,000	09/24/2014	06/15/2044
46051M-AF-9	INTL TRANSMISSION SCD 1ST MTG			2	1.F FE	1,979,160	86.6090	1,732,184	2,000,000	1,982,934	0	483	0	0	4.625	4.690	FA	34,944	92,500	08/15/2013	08/15/2043
46625H-JM-3	JPMORGAN CHASE CO SUBORD				1.G FE	1,185,700	97.5660	975,665	1,000,000	1,159,884	0	(4,665)	0	0	5.625	4.430	FA	21,094	56,250	10/14/2016	08/16/2043
46647P-DK-9	JPMORGAN CHASE & CO SUBORD			2,5	1.G FE	1,000,000	98.3140	983,140	1,000,000	1,000,000	0	0	0	0	5.717	5.710	MS	16,992	0	09/07/2022	09/14/2033
482480-AN-0	KLA CORP SR UNSCD			2	1.G FE	998,460	97.4710	974,719	1,000,000	998,508	0	48	0	0	5.250	5.250	JJ	27,417	0	06/21/2022	07/15/2062
487836-AT-5	KELLOGG COMPANY SR UNSCD SER B			1	2.B FE	3,117,885	113.8620	2,846,550	2,500,000	2,893,215	0	(37,518)	0	0	7.450	5.090	AO	46,563	186,250	01/26/2016	04/01/2031
49271V-AR-1	KEURIG DR PEPPER INC SR UNSCD			2	2.B FE	1,486,590	84.0140	1,260,224	1,500,000	1,486,725	0	135	0	0	4.500	4.550	AO	14,250	32,438	04/07/2022	04/15/2052
49327V-2C-7	KEY BANK NA SUBORDINATED			2	2.A FE	5,965,732	92.5650	5,739,036	6,200,000	5,971,798	0	6,066	0	0	4.900	5.390	FA	120,676	0	09/01/2022	08/08/2032
49337W-AC-4	KEYSPAN CORP SR UNSCD			1	2.B FE	1,373,970	108.3780	1,083,784	1,000,000	1,253,148	0	(26,640)	0	0	8.000	4.190	MN	10,222	80,000	01/31/2018	11/15/2030
49446R-AM-1	KIMCO REALTY CORP SR UNSCD			2	2.A FE	4,826,668	76.2810	3,692,025	4,840,000	4,827,895	0	(18)	0	0	4.250	4.250	AO	51,425	205,700	10/04/2016	04/01/2045
494550-BN-5	KINDER MORGAN ENERGY PARTNRS LP SR UNSC			2	2.B FE	1,848,877	85.7780	1,694,121	1,975,000	1,870,986	0	2,912	0	0	5.000	5.440	FA	37,306	98,750	08/02/2013	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP			2	2.B FE	2,018,440	85.6470	1,712,946	2,000,000	2,014,988	0	(443)	0	0	5.000	4.940	MS	33,333	100,000	03/20/2013	03/01/2043

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50075N-AR-5	MONDELEZ INTERNATIONAL SR UNSCD				2.A FE	4,962,800	111.1180	4,444,724	4,000,000	4,753,755	0	(33,913)	0	0	7.000	5.140	FA	108,889	280,000	10/20/2015	08/11/2037
50076Q-AN-6	KRAFT HEINZ FOODS CO SR UNSCD				2.C FE	1,195,610	106.0700	1,060,707	1,000,000	1,159,133	0	(5,722)	0	0	6.500	5.090	FA	25,639	65,000	07/08/2015	02/09/2040
502175-B#-8	LTC PROPERTIES INC SR NOTE - P			1	2.C YE	2,854,286	95.9090	2,740,257	2,857,143	2,856,435	0	369	0	0	4.500	4.510	JAJO	21,786	128,571	08/21/2014	07/31/2026
50249A-AD-5	LYB INT FINANCE III SR UNSCD			2	2.B FE	1,987,460	74.6370	1,492,746	2,000,000	1,988,082	0	228	0	0	4.200	4.230	MN	14,000	84,000	04/15/2020	05/01/2050
50540R-AS-1	LABORATORY CORP OF AMERICA SR UNSCD			2	2.B FE	3,068,250	86.1120	2,583,384	3,000,000	3,057,723	0	(1,546)	0	0	4.700	4.550	FA	58,750	141,000	01/22/2015	02/01/2045
505588-BK-8	LACLEDE GAS CO SCD			2	1.F FE	1,987,460	83.0670	1,661,358	2,000,000	1,989,736	0	291	0	0	4.625	4.660	FA	34,944	92,500	08/06/2013	08/15/2043
505597-AD-6	LACLEDE GROUP INC SR UNSCD			2	2.B FE	3,474,850	80.3100	2,647,824	3,297,000	3,447,657	0	(4,291)	0	0	4.700	4.360	FA	58,540	154,959	10/25/2016	08/15/2044
524660-BA-4	LEGGETT & PLATT INC SR UNSCD			2	2.B FE	7,040,895	70.2600	5,410,066	7,700,000	7,051,576	0	10,681	0	0	3.500	3.990	MN	34,436	266,506	02/15/2022	11/15/2051
524901-AR-6	LEGG MASON INC SR UNSCD			1	1.F FE	1,391,250	97.5110	975,117	1,000,000	1,363,622	0	(11,916)	0	0	5.625	3.230	JJ	25,938	56,250	08/13/2020	01/15/2044
53079E-BF-0	LIBERTY MUTUAL GROUP INC SR UNSCD 144A				2.B FE	2,998,800	83.0100	2,490,312	3,000,000	2,999,190	0	21	0	0	4.850	4.850	FA	60,625	145,500	10/06/2014	08/01/2044
53079E-BK-9	LIBERTY MUTUAL GROUP INC SR UNSCD 144A			2	2.B FE	509,485	65.7750	335,456	510,000	509,504	0	6	0	0	3.950	3.950	MN	2,574	20,145	05/07/2020	05/15/2060
539830-AW-9	LOCKHEED MARTIN CORP SR UNSCD			1	1.G FE	814,656	105.8100	745,964	705,000	794,464	0	(3,277)	0	0	5.720	4.640	JD	3,361	40,326	12/08/2015	06/01/2040
539830-BL-2	LOCKHEED MARTIN CORP SR UNSCD			2	1.G FE	517,440	93.1040	465,525	500,000	515,133	0	(373)	0	0	4.700	4.480	MN	3,003	23,500	12/08/2015	05/15/2046
548661-CP-0	LOWE'S COMPANIES INC SR UNSCD			1	2.A FE	1,530,360	105.3160	1,274,331	1,210,000	1,478,362	0	(12,576)	0	0	6.650	4.560	MS	23,692	80,465	07/09/2018	09/15/2037
548661-CX-3	LOWES COS INC SR UNSCD			2	2.A FE	2,107,040	88.0340	1,760,686	2,000,000	2,083,815	0	(2,845)	0	0	4.650	4.320	AO	19,633	93,000	03/01/2013	04/15/2042
548661-EN-3	LOWES COS INC SR UNSCD			2	2.A FE	992,440	97.1760	971,765	1,000,000	992,465	0	25	0	0	5.800	5.840	MS	18,206	0	09/06/2022	09/15/2062
55336V-AT-7	MPLX LP SR UNSCD			2	2.B FE	1,470,465	88.2760	1,324,140	1,500,000	1,472,074	0	462	0	0	5.500	5.630	FA	31,167	82,500	11/07/2018	02/15/2049
55336V-BP-4	MPLX LP SR UNSCD			2	2.B FE	1,896,680	85.2700	1,705,406	2,000,000	1,897,593	0	913	0	0	5.200	5.580	JD	8,667	52,000	08/08/2022	12/01/2047
55903V-AS-2	MAGALLANES INC SR UNSCD 144A			2	2.C FE	3,782,280	73.6740	3,131,154	4,250,000	3,783,843	0	1,563	0	0	5.391	6.120	MS	67,462	114,559	08/26/2022	03/15/2062
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS SR UNSCD			2	2.A FE	1,987,480	74.0960	1,481,922	2,000,000	1,990,107	0	311	0	0	4.200	4.230	JD	7,000	84,000	04/18/2013	12/01/2042
56585A-AF-9	MARATHON PETRO CORP CO GTD SR UNSCD			2	2.B FE	1,200,260	103.1990	1,031,999	1,000,000	1,172,022	0	(5,940)	0	0	6.500	5.020	MS	21,667	65,000	09/19/2017	03/01/2041
570535-AP-9	MARKEL CORP SR UNSCD			1	2.B FE	3,002,100	84.8310	2,544,942	3,000,000	3,002,239	0	(102)	0	0	5.000	4.990	MS	37,917	150,000	09/24/2014	03/30/2043
570535-AT-1	MARKEL CORPORATION SR UNSCD			2	2.B FE	995,690	87.2650	872,657	1,000,000	995,937	0	73	0	0	5.000	5.020	MN	5,694	50,000	05/15/2019	05/20/2049
571748-BJ-0	MARSH & MCLENNAN COS INC SR UNSCD			2	2.A FE	1,997,860	92.8730	1,857,462	2,000,000	1,998,237	0	33	0	0	4.900	4.900	MS	28,856	98,000	01/08/2019	03/15/2049
574599-BM-7	MASCO CORPORATION SR UNSCD			2	2.B FE	1,043,990	78.4950	784,956	1,000,000	1,040,942	0	(979)	0	0	4.500	4.220	MN	5,750	45,000	08/29/2019	05/15/2047
577081-AW-2	MATTEL INC SR UNSCD			2	3.B FE	3,243,690	81.0740	2,432,238	3,000,000	3,198,116	0	(6,552)	0	0	5.450	4.900	MN	27,250	163,500	09/24/2014	11/01/2041
579780-AP-2	MCCORMICK & CO SR UNSCD			2	2.B FE	4,355,427	81.5510	3,506,732	4,300,000	4,349,626	0	(1,184)	0	0	4.200	4.120	FA	68,227	180,600	08/09/2017	08/15/2047
58155Q-AE-3	MCKESSON CORP SR UNSCD			2	2.A FE	3,462,654	101.5970	3,078,413	3,030,000	3,388,037	0	(12,406)	0	0	6.000	4.980	MS	60,600	181,800	01/14/2016	03/01/2041
582839-AF-3	MEAD JOHNSON NUTRITION CO SR UNSCD			1	1.G FE	3,314,310	104.0950	3,122,874	3,000,000	3,256,196	0	(9,398)	0	0	5.900	5.130	MN	29,500	177,000	10/13/2015	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION CO SR UNSCD			2	1.G FE	2,003,760	89.6500	1,793,004	2,000,000	2,003,207	0	(90)	0	0	4.600	4.580	JD	7,667	92,000	05/27/2014	06/01/2044
585055-BU-9	MEDTRONIC INC SR UNSCD			1	1.G FE	5,069,850	93.4370	4,671,870	5,000,000	5,059,045	0	(1,516)	0	0	4.625	4.540	MS	68,090	231,250	12/02/2014	03/15/2045
58933Y-AW-5	MERCK & CO INC SR UNSCD			2	1.E FE	246,728	85.3020	213,257	250,000	246,959	0	64	0	0	4.000	4.070	MS	3,167	10,000	03/05/2019	03/07/2049
59156R-BG-2	METLIFE INC SR UNSCD			1	1.G FE	2,981,280	93.3510	2,800,539	3,000,000	2,984,455	0	420	0	0	4.875	4.910	MN	19,500	146,250	11/07/2013	11/13/2043
59156R-BL-1	METLIFE INC SR UNSCD			1	1.G FE	2,175,240	90.9290	1,818,590	2,000,000	2,146,919	0	(3,998)	0	0	4.721	4.200	MJSD	4,196	94,420	10/14/2014	12/15/2044
594918-CD-4	MICROSOFT CORP SR UNSCD			2	1.A FE	925,290	64.1750	641,757	1,000,000	927,221	0	1,043	0	0	2.675	3.000	JD	2,229	26,750	02/23/2021	06/01/2060
595112-BT-9	MICRON TECHNOLOGY INC SR UNSCD			2	2.C FE	718,840	67.5820	675,828	1,000,000	722,961	0	4,121	0	0	3.366	5.800	MN	5,610	16,830	06/28/2022	11/01/2041
595112-BU-6	MICRON TECHNOLOGY INC SR UNSCD			2	2.C FE	1,743,720	62.5360	1,094,387	1,750,000	1,743,861	0	122	0	0	3.477	3.490	MN	10,141	60,848	10/19/2021	11/01/2051
605417-BZ-6	MISSISSIPPI POWER CO SR UNSCD			1	2.A FE	1,819,620	81.0560	1,621,120	2,000,000	1,854,688	0	4,510	0	0	4.250	4.830	MS	25,028	85,000	08/02/2013	03/15/2042
60871R-AH-3	MOLSON COORS BREWING CO SR UNSCD			2	2.C FE	945,690	77.9620	779,626	1,000,000	950,868	0	1,149	0	0	4.200	4.540	JJ	19,367	42,000	02/14/2018	07/15/2046
615369-AE-5	MOODY'S CORP SR UNSCD			1	2.A FE	5,277,010	96.5120	4,825,635	5,000,000	5,242,870	0	(6,693)	0	0	5.250	4.870	JJ	121,042	262,500	10/17/2017	07/15/2044
61747Y-ES-0	MORGAN STANLEY SUBORD			2,5	2.A FE	750,000	91.6810	687,608	750,000	750,000	0	0	0	0	5.297	5.290	AO	7,835	19,864	04/18/2022	04/20/2037
61945C-AE-3	MOSAIC CO SR UNSCD			2	2.B FE	3,036,390	93.4830	2,804,508	3,000,000	3,030,534	0	(794)	0	0	5.625	5.540	MN	21,563	168,750	11/07/2013	11/15/2043
627496-AA-0	MUSEUM OF MODERN ART SER 2021 SR UNSCD			2	1.C FE	500,000	68.5500	342,752	500,000	500,000	0	0	0	0	3.220	3.220	JJ	8,050	16,100	04/13/2021	07/01/2051
62974*-AA-0	NWP ACQUIRECO LLC SR SCD -P			1	2.B PL	5,000,000	95.3760	4,768,800	5,000,000	5,000,000	0	0	0	0	4.560	4.560	MJSD	57,633	228,000	03/09/2017	03/31/2027
631103-AM-0	NASDAQ INC SR UNSCD			2	2.A FE	745,433	77.0730	578,048	750,000	745,499	0	66	0	0	3.950	3.980	MS	9,381	14,813	03/02/2022	03/07/2052

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637417-AM-8	NATIONAL RETAIL PROP INC SR UNSCD			2	2.A FE	232,750	82.7720	198,653	240,000	233,086	0	129	0	0	4.800	5.000	AO	2,432	11,520	05/20/2020	10/15/2048
637417-AR-7	NATIONAL RETAIL PROP INC SR UNSCD			2	2.A FE	1,953,680	59.6780	1,193,562	2,000,000	1,954,889	0	947	0	0	3.000	3.110	AO	12,667	63,500	09/15/2021	04/15/2052
637432-MS-1	NATIONAL RURAL UTILITIES COOP FIN CORP			2	1.E FE	3,006,210	91.0140	2,730,447	3,000,000	3,003,709	0	(322)	0	0	4.023	4.000	MN	20,115	120,690	06/11/2013	11/01/2032
637432-NT-8	NATIONAL RURAL UTIL COOP SCD			2	1.E FE	1,004,610	83.2580	832,587	1,000,000	1,004,342	0	(92)	0	0	4.300	4.270	MS	12,661	43,000	01/29/2019	03/15/2049
638612-AM-3	NATIONWIDE FINANCIAL SER SR UNSCD 144A			2	1.F FE	203,471	70.0620	133,120	190,000	202,792	0	(290)	0	0	3.900	3.500	MN	638	7,410	07/31/2020	11/30/2049
63861Q-AZ-1	NATIONWIDE HEALTH PPTYS SR UNSCD				2.A FE	1,220,620	101.0380	1,010,380	1,000,000	1,179,736	0	(7,981)	0	0	6.900	5.140	AO	17,250	69,000	03/22/2017	10/01/2037
63861Q-BD-9	NATIONWIDE HEALTH PPTYS SR UNSCD				2.A FE	2,521,340	96.8330	1,936,670	2,000,000	2,436,304	0	(18,903)	0	0	6.590	4.600	AO	32,950	131,800	01/29/2018	07/07/2038
63902H-BF-5	NATURE CONSERVANCY (THE) SER A SR UNSC			2	1.C FE	250,000	80.3200	200,802	250,000	250,000	0	0	0	0	3.957	3.950	MS	3,298	4,891	02/24/2022	03/01/2052
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SR UNSCD			1	1.G FE	4,876,140	104.5300	4,181,220	4,000,000	4,740,234	0	(25,838)	0	0	5.950	4.450	AO	59,500	238,000	02/22/2017	04/01/2041
64128X-AE-0	NEUBERGER BERMAN GRP/FIN 144A SR UNSCD			2	2.B FE	1,417,809	81.2540	1,259,437	1,550,000	1,416,297	0	(1,468)	0	0	4.875	5.500	AO	15,952	12,188	12/13/2022	04/15/2045
641423-CF-3	NEVADA POWER CO SER GG SECURED			2	1.F FE	4,950,650	107.1860	5,359,310	5,000,000	4,950,825	0	175	0	0	5.900	5.970	MN	59,000	0	10/19/2022	05/01/2053
651229-AX-4	NEWELL RUBBERMAID INC SR UNSCD			2,5	3.A FE	3,000,000	86.1800	2,585,418	3,000,000	3,000,000	0	0	0	0	5.625	5.620	AO	45,938	172,500	03/18/2016	04/01/2036
651229-AY-2	NEWELL RUBBERMAID INC SR UNSCD			2	3.A FE	1,221,800	79.7280	797,287	1,000,000	1,191,961	0	(8,186)	0	0	5.750	4.400	AO	14,375	58,750	10/12/2016	04/01/2046
65339K-CB-4	NEXTERA ENERGY CAPITAL JR SUBRD			2,5	2.B FE	5,000,000	81.2980	4,064,930	5,000,000	5,000,000	0	0	0	0	3.800	3.800	MS	55,944	143,028	12/09/2021	03/15/2082
65473Q-AZ-6	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	1,465,325	93.9340	1,179,814	1,256,000	1,435,093	0	(5,965)	0	0	5.800	4.640	FA	30,353	72,848	05/05/2017	02/01/2042
65473Q-BC-6	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	1,991,500	88.3770	1,767,550	2,000,000	1,992,894	0	190	0	0	4.800	4.820	FA	36,267	96,000	04/09/2013	02/15/2044
65473Q-BD-4	NISOURCE FINANCE CORP SR UNSCD			2	2.B FE	3,123,177	98.0090	2,621,754	2,675,000	3,067,853	0	(10,508)	0	0	5.650	4.570	FA	62,974	151,138	04/03/2018	02/01/2045
655664-AL-4	NORDSTROM INC SR UNSCD			1	3.A FE	2,155,197	79.7730	1,596,276	2,001,000	2,135,849	0	(5,261)	0	0	7.000	6.300	JJ	64,588	140,070	11/30/2018	01/15/2038
655664-AR-1	NORDSTROM INC SR UNSCD			2	3.A FE	1,771,760	60.6250	1,212,500	2,000,000	1,790,521	0	4,940	0	0	5.000	5.870	JJ	46,111	100,000	11/30/2018	01/15/2044
655844-BM-9	NORFOLK SOUTHERN SR UNSCD			2	2.A FE	1,899,500	82.5440	1,650,898	2,000,000	1,920,348	0	2,534	0	0	3.950	4.250	AO	19,750	79,000	03/06/2013	10/01/2042
66988A-AJ-3	NOVANT HEALTH INC UNSCD			2	1.D FE	3,078,510	66.7730	2,003,199	3,000,000	3,076,977	0	(1,012)	0	0	3.318	3.200	MN	16,590	99,540	05/26/2021	11/01/2061
677050-AQ-9	OGLETHORPE POWER CORP SER WI			2	2.B FE	739,114	71.8650	538,988	750,000	739,494	0	212	0	0	3.750	3.830	FA	11,719	28,125	05/05/2021	08/01/2050
67740Q-AG-1	OHIO NATL FINL SVCS 144A			1	2.C FE	4,882,527	96.3900	4,361,648	4,525,000	4,809,514	0	(26,083)	0	0	6.625	5.660	MN	49,964	299,781	01/14/2020	05/01/2031
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPANY LLC			2	1.F FE	1,759,190	91.0130	1,569,988	1,725,000	1,751,747	0	(924)	0	0	4.550	4.420	JD	6,541	78,488	02/26/2013	12/01/2041
682441-AB-6	ONEAMERICA FINL PARTNERS SR UNSCD 144A			2	1.G FE	993,080	70.6570	706,570	1,000,000	993,384	0	122	0	0	4.250	4.290	AO	8,972	42,500	09/21/2020	10/15/2050
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE	1,092,600	100.0940	1,000,945	1,000,000	1,068,995	0	(3,181)	0	0	6.650	5.910	AO	16,625	66,500	08/02/2013	10/01/2036
68389X-AW-5	ORACLE CORP SR UNSCD			2	2.B FE	1,082,560	80.6360	806,364	1,000,000	1,070,621	0	(2,111)	0	0	4.500	4.000	JJ	21,625	45,000	09/13/2016	07/08/2044
68389X-BY-0	ORACLE CORP SR UNSCD			2	2.B FE	6,891,805	66.8720	4,346,700	6,500,000	6,882,709	0	(5,089)	0	0	3.850	3.550	AO	62,563	250,250	03/04/2021	04/01/2060
68389X-CB-9	ORACLE CORP SR UNSCD			2	2.B FE	1,497,060	69.7800	1,046,706	1,500,000	1,497,115	0	31	0	0	4.100	4.110	MS	16,400	61,500	03/22/2021	03/25/2061
693475-BE-4	PNC FINANCIAL SERVICES SUBORD			2,5	1.G FE	4,154,365	92.5420	4,164,390	4,500,000	4,161,344	0	6,979	0	0	4.626	5.580	JD	14,456	104,085	09/22/2022	06/06/2033
693506-BE-6	PPG INDUSTRIES INC SR UNSCD				2.A FE	1,162,790	95.2200	952,202	1,000,000	1,137,016	0	(4,966)	0	0	5.500	4.380	MN	7,028	55,000	03/28/2017	11/15/2040
69352P-AJ-2	PPL CAPITAL FUNDING INC SR UNSCD			2	2.A FE	2,315,140	83.2590	1,665,194	2,000,000	2,268,530	0	(8,171)	0	0	5.000	4.030	MS	29,444	100,000	08/26/2016	03/15/2044
694476-AD-4	PACIFIC LIFE CORP SR UNSCD 144A			1	1.G FE	3,768,765	91.0190	3,185,683	3,500,000	3,729,212	0	(6,812)	0	0	5.125	4.620	JJ	75,238	179,375	05/19/2016	01/30/2043
694476-AF-9	PACIFIC LIFECORP SR UNSCD 144A			2	1.G FE	2,709,520	96.4580	2,893,746	3,000,000	2,710,299	0	779	0	0	5.400	6.100	MS	47,700	0	10/25/2022	09/15/2052
698900-AG-2	PANCANADIAN PETROLEUM BD			1	2.C FE	1,803,555	105.2800	1,579,202	1,500,000	1,725,907	0	(19,844)	0	0	7.200	5.060	MN	18,000	108,000	10/03/2018	11/01/2031
70152R-AA-7	PARKVIEW HEALTH SYSTEM SER 2020 UNSCD			1	1.D FE	763,193	71.7730	538,304	750,000	762,199	0	(347)	0	0	3.452	3.350	MN	4,315	25,890	02/11/2020	11/01/2050
720186-AG-0	PIEDMONT NATURAL GAS SR UNSCD			2	2.A FE	4,697,744	85.9970	4,041,868	4,700,000	4,698,155	0	53	0	0	4.650	4.650	FA	91,063	218,550	07/29/2013	08/01/2043
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP LP			2	2.B FE	2,988,030	99.0120	2,970,375	3,000,000	2,999,422	0	1,356	0	0	3.400	3.440	JD	8,500	102,000	05/06/2013	06/01/2023
724060-AA-6	PIPELINE FDG CO LLC SR SCD 144A			1	2.B FE	4,191,269	101.4650	3,432,065	3,382,511	3,914,043	0	(74,662)	0	0	7.500	4.520	JJ	116,979	253,688	11/08/2017	01/15/2030
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE SR UNSCD			2	2.C FE	1,939,320	72.6900	1,453,816	2,000,000	1,951,536	0	1,464	0	0	4.300	4.480	JJ	36,072	86,000	02/26/2013	01/31/2043
740189-AH-8	PRECISION CASTPARTS CORP SR UNSCD			2	1.C FE	4,969,150	82.8880	4,144,405	5,000,000	4,975,890	0	779	0	0	3.900	3.930	JJ	89,917	195,000	12/17/2012	01/15/2043
74251V-AJ-1	PRINCIPAL FINANCIAL GRP SR UNSCD			1	1.G FE	3,022,480	82.8200	2,484,618	3,000,000	3,018,334	0	(554)	0	0	4.350	4.300	MN	16,675	130,500	10/17/2014	05/15/2043
743315-BA-0	PROGRESSIVE CORP SR UNSCD			2	1.F FE	124,684	77.6080	97,011	125,000	124,689	0	5	0	0	3.700	3.710	MS	1,362	2,390	03/02/2022	03/15/2052
74340X-BP-5	PROLOGIS LP SR UNSCD			2	1.G FE	247,340	66.8910	167,230	250,000	247,513	0	58	0	0	3.000	3.050	AO	1,583	7,500	02/03/2020	04/15/2050
744320-88-8	PRUDENTIAL FINANCIAL INC JR SUBORD			2	2.A FE	1,000,000	72.6930	726,933	1,000,000	1,000,000	0	0	0	0	4.125	4.120	MJSD	3,438	41,250	08/18/2020	09/01/2060

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744320-BK-7	PRUDENTIAL FINANCIAL INC JR SUBORD			2,5	2.B FE	1,000,000	96.1230	961,233	1,000,000	1,000,000	0	0	0	0	6.000	6.000	MS	22,333	0	08/08/2022	09/01/2052
74432Q-AH-8	PRUDENTIAL FINANCIAL INC SR UNSCD				1.G FE	2,425,815	95.5290	2,030,010	2,125,000	2,328,530	0	(12,059)	0	0	5.400	4.390	JD	5,738	114,750	04/22/2013	06/13/2035
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SR UNSCD			1	1.G FE	1,140,250	101.7230	1,017,237	1,000,000	1,117,209	0	(3,909)	0	0	6.200	5.180	MN	7,922	62,000	02/24/2016	11/15/2040
74456Q-BB-1	PUBLIC SVC ELEC & GAS SCD MTN			2	1.F FE	4,968,150	81.5520	4,077,640	5,000,000	4,975,024	0	818	0	0	3.800	3.830	JJ	95,000	190,000	01/07/2013	01/01/2043
749685-AU-7	RPM INTERNATIONAL INC SR UNSCD			2	2.C FE	4,897,400	86.7190	4,335,965	5,000,000	4,909,565	0	2,037	0	0	5.250	5.380	JD	21,875	262,500	01/24/2017	06/01/2045
749685-AW-3	RPM INTERNATIONAL INC SR UNSCD			2	2.C FE	1,687,960	74.9340	1,498,686	2,000,000	1,708,497	0	5,484	0	0	4.250	5.300	JJ	39,194	85,000	12/17/2018	01/15/2048
754730-AF-6	RAYMOND JAMES FINANCIAL SR UNSCD			1	1.G FE	2,054,020	90.1640	1,803,288	2,000,000	2,048,581	0	(1,099)	0	0	4.950	4.770	JJ	45,650	99,000	05/05/2017	07/15/2046
756109-AG-9	REALTY INCOME CORP SR UNSCD			1	1.G FE	2,882,123	101.3490	2,706,024	2,670,000	2,830,167	0	(10,892)	0	0	5.875	5.160	MS	46,187	71,675	10/11/2022	03/15/2035
756109-AT-1	REALTY INCOME CORP SR UNSCD			2	1.G FE	1,999,360	88.0890	1,761,782	2,000,000	1,999,426	0	13	0	0	4.650	4.650	MS	27,383	93,000	03/08/2017	03/15/2047
75884R-AW-3	REGENCY CENTERS LP SR UNSCD			2	2.A FE	2,973,300	76.7870	2,303,622	3,000,000	2,976,216	0	543	0	0	4.400	4.450	FA	55,000	132,000	01/17/2017	02/01/2047
75913M-AA-7	REGIONS BANK SUBORDINATED				2.A FE	3,689,220	104.1350	3,124,071	3,000,000	3,545,374	0	(25,776)	0	0	6.450	4.700	JD	99,438	193,500	09/07/2016	06/26/2037
76131V-AA-1	RETAIL PROPERTIES OF AME SR UNSCD			2	2.C FE	1,881,440	95.1690	1,903,396	2,000,000	1,957,731	0	17,705	0	0	4.000	5.020	MS	23,556	80,000	04/12/2018	03/15/2025
773903-AE-9	ROCKWELL AUTOMATION SR UNSCD			1	1.G FE	1,269,080	106.1900	1,061,903	1,000,000	1,216,044	0	(10,175)	0	0	6.250	4.270	JD	5,208	62,500	03/23/2017	12/01/2037
78408L-AA-5	SC JOHNSON SON INC UNSCD 144A			2	1.G FE	1,724,180	80.7210	1,614,430	2,000,000	1,773,229	0	6,387	0	0	4.000	4.880	MN	10,222	80,000	09/20/2013	05/15/2043
78408L-AC-1	JOHNSON (S.C.) & SON INC SR UNSCD 144A			2	1.G FE	3,031,890	82.3930	2,471,811	3,000,000	3,026,603	0	(756)	0	0	4.350	4.280	MS	32,988	130,500	10/22/2014	09/30/2044
78409V-AB-0	S&P GLOBAL INC SR UNSCD			1	1.G FE	5,603,145	106.9610	5,027,195	4,700,000	5,433,534	0	(33,089)	0	0	6.550	5.030	MN	39,336	307,850	02/08/2018	11/15/2037
80282K-AP-1	SANTANDER HOLDINGS USA SR UNSCD			2	2.A FE	944,050	95.5350	955,353	1,000,000	967,905	0	6,129	0	0	4.400	5.200	JJ	20,533	44,000	10/15/2018	07/13/2027
816300-AH-0	SELECTIVE INSURANCE GROUP SR UNSCD			2	2.B FE	980,300	85.6970	856,971	1,000,000	981,412	0	313	0	0	5.375	5.510	MS	17,917	53,750	02/27/2019	03/01/2049
824348-AQ-9	SHERWIN-WILLIAMS CO SR UNSCD			2	2.B FE	4,970,500	79.2380	3,961,920	5,000,000	4,976,870	0	743	0	0	4.000	4.030	JD	8,889	200,000	12/13/2012	12/15/2042
824348-BH-8	SHERWIN-WILLIAMS CO SR UNSCD			2	2.B FE	2,858,250	77.5710	2,327,130	3,000,000	2,874,429	0	3,182	0	0	4.400	4.700	FA	55,000	132,000	06/02/2017	02/01/2045
82669G-CK-8	SIGNATURE BANK NEW YORK SUBRD			2,4,5	2.B FE	2,975,000	91.9990	2,759,970	3,000,000	2,976,792	0	1,792	0	0	4.000	4.110	AO	25,333	120,000	04/11/2022	10/15/2030
828807-CL-9	SIMON PROPERTY GRP LP SR UNSCD			2	1.G FE	5,273,450	85.7430	4,287,190	5,000,000	5,220,654	0	(7,483)	0	0	4.750	4.400	MS	69,931	237,500	10/17/2014	03/15/2042
832696-AM-0	JM SMUCKER CO SR UNSCD			1	2.B FE	554,929	89.4740	586,059	655,000	556,035	0	1,106	0	0	4.250	6.010	MS	8,197	0	10/18/2022	03/15/2035
832696-AP-3	JM SMUCKER CO SR UNSCD			1	2.B FE	2,949,300	81.9980	2,459,949	3,000,000	2,956,806	0	1,118	0	0	4.375	4.470	MS	38,646	131,250	03/12/2015	03/15/2045
84756N-AG-4	SPECTRA ENERGY PARTNERS SR UNSCD			2	2.A FE	1,910,436	82.4150	1,968,899	2,389,000	1,964,418	0	9,031	0	0	4.500	5.950	MS	31,654	107,505	12/03/2015	03/15/2045
84861T-AC-2	SPIRIT REALTY LP SR UNSCD			2	2.B FE	2,981,340	95.3080	2,859,246	3,000,000	2,992,199	0	1,894	0	0	4.450	4.520	MS	39,308	133,500	08/11/2016	09/15/2026
85917A-AB-6	STERLING BANCORP DE SUBORD			2,5	2.A FE	25,000	94.6760	23,669	25,000	25,000	0	0	0	0	4.000	4.000	JD	503	1,000	12/12/2019	12/30/2029
86765B-AQ-2	SUNOCO LOGISTICS PARTNER SR UNSCD			2	2.C FE	3,973,240	85.1060	3,404,272	4,000,000	3,976,784	0	526	0	0	5.350	5.390	MN	27,344	214,000	11/12/2014	05/15/2045
871829-AY-3	SYSCO CORPORATION SR UNSCD			2	2.B FE	3,083,850	88.3660	2,651,007	3,000,000	3,072,962	0	(1,835)	0	0	4.850	4.670	AO	36,375	145,500	02/23/2016	10/01/2045
87227R-QE-7	TCF NATIONAL BANK SER BKNT SUBORD			2,5	2.A FE	1,750,000	96.7260	1,692,719	1,750,000	1,750,000	0	0	0	0	5.500	5.500	MN	14,705	96,250	05/01/2020	05/06/2030
87264A-AZ-8	T-MOBILE USA INC SR SCD			2	2.C FE	74,688	82.4440	61,833	75,000	74,699	0	6	0	0	4.500	4.520	AO	713	3,375	05/21/2021	04/15/2050
87264A-BY-0	T-MOBILE USA INC SR SCD			2	2.C FE	8,605,504	66.4000	5,644,009	8,500,000	8,603,783	0	(1,270)	0	0	3.600	3.540	MN	39,100	288,000	06/29/2022	11/15/2060
87305Q-CM-1	TTX CO SR UNSCD 144A			2	1.F FE	1,997,920	82.4750	1,649,518	2,000,000	1,998,223	0	44	0	0	4.200	4.200	JJ	42,000	84,000	06/13/2016	07/01/2046
883556-BG-6	THERMO FISHER SCIENTIFIC SR UNSCD			2	1.G FE	4,774,990	101.2410	4,049,676	4,000,000	4,673,105	0	(20,547)	0	0	5.300	4.080	FA	88,333	212,000	10/17/2017	02/01/2044
88444N-AS-7	THOMAS JEFFERSON UNIV SECURED			2	1.F FE	600,000	72.0740	432,446	600,000	600,000	0	0	0	0	3.847	3.840	MN	3,847	17,247	01/27/2022	11/01/2057
88732J-AU-2	TIME WARNER CABLE LLC SR SCD			1	2.C FE	1,052,640	94.7470	947,475	1,000,000	1,046,740	0	(1,585)	0	0	6.750	6.290	JD	3,000	67,500	11/01/2018	06/15/2039
89566E-AH-1	TRISTATE GEN&TRANS ASSN 1ST LIEN			2	1.G FE	2,547,161	78.8830	2,043,090	2,590,000	2,547,962	0	800	0	0	4.700	4.820	MN	20,288	121,730	04/14/2022	11/01/2044
89788K-AA-4	TRUIST BANK SUBRD			2	1.F FE	1,580,480	80.9180	1,618,378	2,000,000	1,592,332	0	11,852	0	0	2.250	5.750	MS	13,750	0	09/26/2022	03/11/2030
89788N-AA-8	TRUIST FINANCIAL CORP SER MTN SUBORD			2,5	1.G FE	5,681,250	93.8850	5,633,118	6,000,000	5,688,017	0	6,767	0	0	4.916	5.570	JJ	125,358	0	09/19/2022	07/28/2033
902494-AY-9	TYSON FOODS INC SR UNSCD			2	2.B FE	5,432,340	92.8380	4,641,930	5,000,000	5,370,258	0	(10,523)	0	0	5.150	4.590	FA	97,278	257,500	10/05/2016	08/15/2044
902788-AB-4	UMB FINANCIAL CORP SUBORD			2,5	1.G FE	2,000,000	97.7710	1,955,424	2,000,000	2,000,000	0	0	0	0	6.250	6.250	MS	32,292	0	09/23/2022	09/28/2032
90985F-AG-1	UNITED COMMUNITY BANK JR SUBORD			2	2.B FE	2,000,000	98.7740	1,975,490	2,000,000	2,000,000	0	0	0	0	4.500	4.500	JJ	37,750	90,000	01/10/2018	01/30/2028
90985F-AH-9	UNITED COMMUNITY BANK SR UNSCD			2,5	2.A FE	1,000,000	95.1840	951,840	1,000,000	1,000,000	0	0	0	0	5.000	5.000	JD	2,222	50,000	06/12/2020	06/15/2030
91159H-JB-7	US BANCORP SUBORD			2,5	1.F FE	1,514,420	75.9290	1,518,594	2,000,000	1,520,140	0	5,720	0	0	2.491	4.890	MN	8,027	24,910	10/05/2022	11/03/2036
91159H-JG-6	US BANCORP SUBORD			2,5	1.F FE	4,253,960	95.0660	4,277,988	4,500,000	4,257,529	0	3,569	0	0	4.967	5.640	JJ	98,719	0	10/20/2022	07/22/2033

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91159H-JJ-0	US BANCORP SR UNSCD			2,5	1.F FE	1,500,000	104.1880	1,562,825	1,500,000	1,500,000	0	0	0	0	5.850	5.850	AO	17,063	0	10/18/2022	10/21/2033
913017-BT-5	UNITED TECH CORP SR UNSCD			1	2.A FE	5,575,150	90.5330	4,526,670	5,000,000	5,445,851	0	(15,220)	0	0	4.500	3.840	JD	18,750	225,000	12/13/2012	06/01/2042
91913Y-AB-6	VALERO ENERGY CORP NOTE SR UNSCD			1	2.B	4,621,608	117.2490	4,036,911	3,443,000	4,269,596	0	(89,991)	0	0	8.750	4.870	JD	13,389	301,263	10/05/2018	06/15/2030
92277G-AB-3	VENTAS REALTY LP SR UNSCD			2	2.A FE	564,039	91.3170	410,927	450,000	554,474	0	(3,294)	0	0	5.700	4.010	MS	6,484	25,650	12/18/2019	09/30/2043
92343V-BG-8	VERIZON COMM INC SR UNSCD			2	2.A FE	2,659,110	79.4440	2,383,320	3,000,000	2,726,835	0	8,340	0	0	3.850	4.550	MN	19,250	115,500	03/07/2013	11/01/2042
927804-FL-3	VIRGINIA ELC & PWR SR UNSCD			2	2.A FE	4,980,000	80.9520	4,047,630	5,000,000	4,984,265	0	503	0	0	4.000	4.020	JJ	92,222	200,000	01/03/2013	01/15/2043
929089-AC-4	VOYA FINANCIAL INC SR UNSCD			1	2.B FE	998,730	81.2730	812,732	1,000,000	998,879	0	25	0	0	4.800	4.800	JD	2,133	48,000	06/06/2016	06/15/2046
929160-AG-4	VULCAN MATERIALS CO SR UNSCD			1	2.B FE	1,336,349	103.1740	1,038,965	1,007,000	1,276,382	0	(12,296)	0	0	7.150	4.640	MN	6,200	72,001	08/08/2017	11/30/2037
92924F-AB-2	WGL HOLDINGS INC SR UNSCD			2	3.A FE	1,984,520	88.6720	1,773,444	2,000,000	1,986,916	0	340	0	0	4.600	4.640	MN	15,333	92,000	10/22/2014	11/01/2044
931422-AK-5	WALGREEN CO SR UNSCD			1	2.B FE	3,966,800	76.7100	3,068,424	4,000,000	3,967,718	0	918	0	0	4.400	4.460	MS	51,822	176,000	02/25/2022	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE SR UNSCD			2	2.B FE	5,535,470	84.1460	4,207,305	5,000,000	5,461,034	0	(13,201)	0	0	4.800	4.140	MN	28,667	240,000	10/06/2016	11/18/2044
94106L-BC-2	WASTE MANAGEMENT INC SR UNSCD			2	2.A FE	3,085,500	85.9170	2,749,357	3,200,000	3,102,840	0	2,577	0	0	4.100	4.310	MS	43,733	131,200	05/11/2015	03/01/2045
94974B-FP-0	WELLS FARGO & CO SUBORD				2.B FE	1,026,870	93.5100	935,106	1,000,000	1,022,620	0	(592)	0	0	5.375	5.190	MN	8,809	53,750	01/28/2014	11/02/2043
94974B-GQ-7	WELLS FARGO & COMPANY SUBORD				2.B FE	1,984,760	86.7080	1,734,162	2,000,000	1,986,664	0	309	0	0	4.900	4.940	MN	11,978	98,000	11/09/2015	11/17/2045
95763P-EF-4	WESTERN ALLIANCE BANK SER BKNT SUBORD			2,5	2.B PL	2,500,000	95.8720	2,396,813	2,500,000	2,500,000	0	0	0	0	5.250	5.250	JD	10,938	131,250	05/20/2020	06/01/2030
960413-AS-1	WESTLAKE CHEMICAL CORP SR UNSCD			2	2.B FE	4,873,890	83.6910	4,184,595	5,000,000	4,882,764	0	2,491	0	0	5.000	5.170	FA	94,444	250,000	05/10/2019	08/15/2046
960413-BA-9	WESTLAKE CHEMICAL CORP SR UNSCD			2	2.B FE	2,907,660	59.9810	1,799,433	3,000,000	2,909,137	0	1,092	0	0	3.375	3.510	FA	38,250	100,125	08/05/2021	08/15/2061
962166-BR-4	WEYERHAEUSER CO SR UNSCD			1	2.B FE	3,597,210	111.0160	3,330,501	3,000,000	3,402,726	0	(32,842)	0	0	7.375	5.490	MS	65,146	221,250	01/26/2016	03/15/2032
963320-AV-8	WHIRLPOOL CORP SR UNSCD			2	2.B FE	2,129,000	78.1410	1,562,830	2,000,000	2,112,634	0	(2,912)	0	0	4.500	4.110	JD	7,500	90,000	09/13/2016	06/01/2046
96332H-CG-2	WHIRLPOOL CORP SER MTN SR UNSCD			1	2.B FE	568,620	87.0850	435,429	500,000	560,031	0	(1,850)	0	0	5.150	4.250	MS	8,583	25,750	12/05/2017	03/01/2043
96812W-AA-3	WILDLIFE CONSERVATION SER 2020 UNSCD			2	1.E FE	1,640,678	68.0130	1,122,215	1,650,000	1,641,110	0	191	0	0	3.414	3.440	FA	23,471	56,331	08/14/2020	08/01/2050
969457-BV-1	WILLIAMS COMPANIES INC SR UNSCD			2	2.B FE	7,405,750	95.4510	6,681,598	7,000,000	7,369,826	0	(9,406)	0	0	5.750	5.320	JD	209,076	201,250	10/09/2018	06/24/2044
96949L-AC-9	WILLIAMS COMPANIES INC SR UNSCD			2	2.B FE	800,985	88.0730	660,552	750,000	797,717	0	(1,210)	0	0	5.100	4.630	MS	11,263	38,250	03/02/2020	09/15/2045
96950F-AK-0	WILLIAMS PARTNERS LP SR UNSCD			2	2.B FE	2,247,920	95.2140	1,904,288	2,000,000	2,207,879	0	(5,787)	0	0	5.800	4.980	MN	14,822	116,000	10/01/2014	11/15/2043
970648-AK-7	WILLIS NORTH AMERICA INC SR UNSCD			2	2.B FE	5,975,700	71.3530	4,281,210	6,000,000	5,977,245	0	478	0	0	3.875	3.890	MS	68,458	232,500	09/03/2019	09/15/2049
976843-BH-4	WISCONSIN PUBLIC SVC SCD NTE			1	1.F FE	4,929,200	76.1480	3,807,400	5,000,000	4,944,906	0	1,834	0	0	3.671	3.750	JD	15,296	183,550	12/19/2012	12/01/2042
980745-G#-4	WOODWARD INC SR UNSCD - P			1	2.C	3,000,000	92.3330	2,769,999	3,000,000	3,000,000	0	0	0	0	4.610	4.610	MN	11,909	138,300	05/31/2018	05/30/2033
98419M-AK-6	XYLEM INC SR UNSCD			2	2.B FE	4,947,850	83.0420	4,152,140	5,000,000	4,953,956	0	1,071	0	0	4.375	4.430	MN	36,458	218,750	10/03/2016	11/01/2046
98978V-AH-6	ZOETIS INC SR UNSCD			2	2.A FE	1,997,240	90.3240	1,806,482	2,000,000	1,997,687	0	68	0	0	4.700	4.700	FA	39,167	94,000	03/07/2017	02/01/2043
01626P-AG-1	ALIMENTATION COUCHE-TAR SR UNSCD 144A		A	2	2.B FE	3,838,471	79.0610	2,940,308	3,719,000	3,826,551	0	(2,514)	0	0	4.500	4.300	JJ	72,056	167,355	12/07/2017	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD SR UNSCD 144A		A	2	2.B FE	2,655,050	70.5120	1,941,900	2,754,000	2,660,131	0	1,894	0	0	3.800	4.000	JJ	45,349	104,652	04/17/2020	01/25/2050
06417X-AG-6	BANK OF NOVA SCOTIA SUBORD		A	2,5	2.A FE	742,478	85.5170	641,381	750,000	742,757	0	279	0	0	4.588	4.680	MN	5,448	19,308	04/06/2022	05/04/2037
0778FP-AH-2	BELL CANADA SER US-6 SR UNSCD		A	2	2.A FE	999,610	67.3090	673,094	1,000,000	999,623	0	8	0	0	3.200	3.200	FA	12,089	32,267	08/09/2021	02/15/2052
10549P-AG-6	BROOKFIELD ASSET MGMT INC SR UNSCD		A	1	1.G FE	3,658,290	107.7400	3,232,203	3,000,000	3,441,164	0	(31,715)	0	0	7.375	5.460	MS	73,750	221,250	09/24/2014	03/01/2033
56501R-AD-8	MANULIFE FINANCIAL CORP SR UNSCD		A	1	1.G FE	2,989,350	96.7340	2,902,038	3,000,000	2,990,534	0	202	0	0	5.375	5.390	MS	52,406	161,250	03/01/2016	03/04/2046
67077M-AG-3	NUTRIEN LTD SR UNSCD		A	1	2.B FE	3,621,012	97.2580	3,073,378	3,160,000	3,559,677	0	(14,143)	0	0	5.625	4.580	JD	14,813	177,750	04/10/2018	12/01/2040
67077M-AR-9	NUTRIEN LTD SR UNSCD		A	2	2.B FE	1,028,910	88.8380	888,382	1,000,000	1,025,647	0	(765)	0	0	4.900	4.700	JD	4,083	49,000	04/10/2018	06/01/2043
775109-AZ-4	ROGERS COMMUNICATIONS INC SR UNSCD		A	2	2.A FE	3,301,620	90.4140	2,712,432	3,000,000	3,251,166	0	(7,215)	0	0	5.450	4.790	AO	40,875	163,500	09/25/2014	10/01/2043
775109-BG-5	ROGERS COMMUNICATIONS INC SR UNSCD		A	2	2.A FE	3,975,920	76.3230	3,052,940	4,000,000	3,978,099	0	475	0	0	4.300	4.330	FA	64,978	172,000	02/05/2018	02/15/2048
884903-BM-6	THOMSON REUTERS CORP SR UNSCD		A	2	2.B FE	249,553	75.6940	189,237	250,000	249,602	0	12	0	0	4.500	4.510	MN	1,188	11,250	10/22/2019	05/23/2043
98417E-AR-1	GLENCORE FIN CAN SECD 144A		A	1	2.A FE	891,398	90.3700	677,776	750,000	881,822	0	(4,182)	0	0	5.550	4.230	AO	7,631	41,625	08/19/2020	10/25/2042
C1465*-AK-9	CGI GROUP INC SR NOTE-P		A	1	2.A	857,143	97.2690	833,740	857,143	857,143	0	0	0	0	3.740	3.740	MS	9,706	32,057	09/12/2014	09/12/2024
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD 144A SUBORD		D	2	1.G FE	1,500,000	97.1680	1,457,523	1,500,000	1,500,000	0	0	0	0	5.548	5.540	FA	32,363	0	08/11/2022	08/11/2032
00185A-AB-0	AON PLC SR UNSCD		D	1	2.A FE	2,890,080	78.1870	2,345,610	3,000,000	2,909,635	0	2,758	0	0	4.250	4.480	JD	6,729	127,500	10/10/2014	12/12/2042
03835V-AF-3	APTIV PLC SR UNSCD		D	2	2.B FE	4,483,700	74.0580	3,702,920	5,000,000	4,525,067	0	10,120	0	0	4.400	5.090	AO	55,000	220,000	08/01/2018	10/01/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03939A-AA-5	ARCH CAPITAL GROUP LTD SR UNSCD		D	2	2.A FE	900,000	69.8410	628,575	900,000	900,000	0	0	0	0	3.635	3.630	JD	16,448	32,715	06/23/2020	06/30/2050
05464H-AB-6	AXIS SPECIALTY FINAN PLC SR UNSCD		D	1	2.A FE	552,145	85.0230	425,117	500,000	548,438	0	(1,253)	0	0	5.150	4.450	AO	6,438	25,750	11/14/2019	04/01/2045
05541V-AF-3	BG ENERGY CAP PLC SR UNSCD 144A		D	1	1.E FE	574,056	93.4370	420,469	450,000	561,709	0	(4,218)	0	0	5.125	3.330	AO	4,869	23,063	12/20/2019	10/15/2041
055451-AR-9	BHP BILLITON FIN USA LTD SR UNSCD		D		1.F FE	2,533,590	87.3090	2,619,276	3,000,000	2,605,315	0	11,785	0	0	4.125	5.220	FA	43,656	123,750	12/08/2015	02/24/2042
05578Q-AH-6	BPCE SA SUBRD 144A		D	2,5	2.B FE	6,880,453	74.9510	5,321,549	7,100,000	6,886,069	0	5,616	0	0	3.648	3.910	JJ	120,151	109,440	07/28/2022	01/14/2037
05583J-AM-4	BPCE SA SR NON PREFERRED SER 144A		D	2,5	2.A FE	1,000,000	95.1930	951,938	1,000,000	1,000,000	0	0	0	0	5.748	5.740	JJ	25,866	0	07/19/2022	07/19/2033
06738E-AV-7	BARCLAYS PLC SR UNSCD		D	1	2.B FE	1,998,140	85.7240	1,714,494	2,000,000	1,998,329	0	36	0	0	4.950	4.950	JJ	47,025	99,000	01/03/2017	01/10/2047
06738E-BD-6	BARCLAYS PLC SR UNSCD		D	2	2.B FE	4,000,000	94.0940	3,763,760	4,000,000	4,000,000	0	0	0	0	4.972	4.970	MN	24,860	198,880	05/09/2018	05/16/2029
06738E-CA-1	BARCLAYS PLC SR UNSCD		D	2	2.B FE	2,000,000	94.8600	1,897,210	2,000,000	2,000,000	0	0	0	0	5.746	5.740	FA	45,330	0	08/02/2022	08/09/2033
06744C-TB-7	BARCLAYS BANK PLC SR UNSCD SER GMTN		D	2	1.F FE	1,969,400	74.2360	1,484,720	2,000,000	1,972,206	0	617	0	0	4.100	4.190	JJ	34,622	82,000	01/22/2018	01/29/2048
2027A0-JN-0	COMMONWEALTH BNK AUST SR UNSCD 144A		D		1.D FE	467,315	81.2960	406,485	500,000	469,865	0	682	0	0	3.900	4.300	JJ	9,154	19,500	01/10/2019	07/12/2047
21685W-CJ-4	RABOBANK NEDERLAND SR UNSCD 144		C		1.D FE	3,178,380	101.0130	3,030,390	3,000,000	3,143,455	0	(4,743)	0	0	5.250	4.850	MN	16,188	157,500	02/11/2014	05/24/2041
25243Y-AU-3	DIAGEO CAPITAL PLC SR UNSCD		D	2	1.G FE	1,912,880	99.2270	1,984,544	2,000,000	1,996,670	0	9,980	0	0	2.625	3.140	AO	9,042	52,500	06/07/2013	04/29/2023
314890-AD-6	FERGUSON FINANCE PLC SR UNSCD 144A		D	2	2.B FE	986,100	91.2610	912,617	1,000,000	986,862	0	762	0	0	4.650	4.820	AO	9,171	23,250	04/26/2022	04/20/2032
40052V-AD-6	GRUPO BIMBO SAB DE CV SR UNSCD 144A		D	1	2.B FE	4,591,980	87.0110	3,915,513	4,500,000	4,581,925	0	(2,159)	0	0	4.875	4.730	JD	112,125	219,375	09/14/2017	06/27/2044
40052V-AG-9	GRUPO BIMBO SAB DE CV SR UNSCD 144A		D	1	2.B FE	1,086,070	76.3880	840,269	1,100,000	1,086,922	0	267	0	0	4.000	4.070	MS	14,056	44,000	09/06/2019	09/06/2049
404280-CC-1	HSBC HOLDINGS PLC SR UNSCD		D	2,5	1.G FE	1,000,000	87.6800	876,807	1,000,000	1,000,000	0	0	0	0	3.973	3.970	MN	4,304	39,730	05/15/2019	05/22/2030
404280-DC-0	HSBC HOLDINGS PLC SUBRD		D	2,5	2.A FE	1,500,000	86.5960	1,298,943	1,500,000	1,500,000	0	0	0	0	4.762	4.760	MS	18,254	35,715	03/22/2022	03/29/2033
43474T-AB-9	HOLCIM CAPITAL CORP SR UNSCD 144A		D	1	2.A FE	4,199,310	99.6120	3,287,196	3,300,000	4,039,837	0	(28,092)	0	0	6.875	4.890	MS	57,979	226,875	11/10/2017	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP SR UNSCD 144A		D	1	2.A FE	1,113,343	98.2870	933,734	950,000	1,088,588	0	(3,605)	0	0	6.500	5.320	MS	18,697	61,750	09/29/2014	09/12/2043
456837-BC-6	ING GROEP NV SR UNSCD		C	2,5	1.G FE	250,000	88.1990	220,500	250,000	250,000	0	0	0	0	4.252	4.250	MS	2,746	5,315	03/21/2022	03/28/2033
478375-AS-7	JOHNSON CONTROLS INTL PL SR UNSCD		D	2	2.B FE	348,201	91.7790	299,201	326,000	345,577	0	(493)	0	0	5.125	4.680	MS	4,966	16,708	12/28/2016	09/14/2045
500472-AC-9	KONINKLIJKE PHILIPS NV SR UNSCD		D	1	2.A FE	6,583,500	106.5210	5,326,055	5,000,000	6,277,279	0	(57,530)	0	0	6.875	4.520	MS	105,035	343,750	10/12/2017	03/11/2038
539439-AN-9	LLOYDS BANKING GROUP PLC SUBORD		D		2.A FE	2,995,980	85.6760	2,570,292	3,000,000	2,996,454	0	78	0	0	5.300	5.300	JD	13,250	159,000	11/23/2015	12/01/2045
53944Y-AE-3	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	3,404,000	73.3240	2,932,972	4,000,000	3,444,537	0	10,384	0	0	4.344	5.350	JJ	83,019	173,760	10/11/2018	01/09/2048
552081-AM-3	LYONDELLBASELL IND NV SR UNSCD		D	2	2.B FE	6,931,701	78.5820	4,502,800	5,730,000	6,894,567	0	(19,697)	0	0	4.625	3.550	FA	92,018	265,013	01/29/2021	02/26/2055
55608J-AP-3	MACQUARIE GROUP LTD SR UNSCD 144A		D	2	1.G FE	4,500,000	94.1830	4,238,235	4,500,000	4,500,000	0	0	0	0	5.033	5.030	JJ	104,435	226,485	10/15/2018	01/15/2030
55608J-BG-2	MACQUARIE GROUP LTD SR UNSCD 144A		D	2,5	1.G FE	2,000,000	94.3970	1,887,948	2,000,000	2,000,000	0	0	0	0	5.491	5.490	MN	15,863	27,455	08/09/2022	11/09/2033
606822-CG-7	MITSUBISHI UFJ FIN GRP SR UNSCD		D	2,5	1.G FE	1,000,000	90.6350	906,355	1,000,000	1,000,000	0	0	0	0	4.315	4.310	AO	8,630	21,575	04/11/2022	04/19/2033
606822-CR-3	MITSUBISHI UFJ FIN GRP SR UNSCD		D	2,5	1.G FE	1,000,000	98.2460	982,465	1,000,000	1,000,000	0	0	0	0	5.472	5.470	MS	16,416	0	09/06/2022	09/13/2033
62582P-AA-8	MUNICH RE SUBORD 144A		D	2,5	1.F FE	5,000,000	99.4370	4,971,875	5,000,000	5,000,000	0	0	0	0	5.875	5.870	MN	31,007	146,875	05/23/2022	05/23/2042
632525-BB-6	NATIONAL AUSTRALIA BANK SUBRD 144A		D	2,5	2.A FE	2,500,000	76.1490	1,903,745	2,500,000	2,500,000	0	0	0	0	3.347	3.340	JJ	39,281	41,838	01/12/2022	01/12/2037
65557F-AH-9	NORDEA BANK ABP SUBORDINATED 144A		D	2,5	1.G FE	249,485	92.0990	230,249	250,000	249,485	0	0	0	0	4.625	4.510	MS	3,469	11,563	03/14/2019	09/13/2033
714264-AK-4	PERNOD RICARD SA SR UNSCD 144A		D	1	2.A FE	6,149,250	99.6320	4,981,645	5,000,000	5,963,162	0	(33,084)	0	0	5.500	4.040	JJ	126,806	275,000	10/04/2016	01/15/2042
75932T-AA-9	REIGN EXCHANGE LTD 144A		D		1.G FE	9,000,000	81.7780	7,360,020	9,000,000	9,000,000	0	0	0	0	4.920	4.920	MN	38,130	0	11/30/2022	05/30/2049
76720A-AG-1	RIO TINTO FINANCE USA PLC SR UNSCD		D	2	1.F FE	2,869,290	86.4280	2,592,840	3,000,000	2,896,091	0	3,280	0	0	4.125	4.390	FA	44,688	123,750	03/18/2013	08/21/2042
780097-BG-5	NATWEST GROUP PLC SR UNSCD		D	2,5	1.G FE	967,100	94.4140	944,142	1,000,000	969,173	0	2,072	0	0	4.892	5.470	MN	5,843	24,460	06/28/2022	05/18/2029
822582-CE-0	SHELL INTERNATIONAL FIN CORP SR UNSCD		D	2	1.D FE	984,660	70.6500	706,504	1,000,000	985,673	0	332	0	0	3.125	3.200	MN	4,688	31,250	11/04/2019	11/07/2049
82620K-AF-0	SIEMENS FINANCIERINGSMAATS SR UNSCD 144		D	1	1.E FE	4,962,900	89.3190	4,465,950	5,000,000	4,968,269	0	813	0	0	4.400	4.440	MN	20,778	220,000	05/27/2015	05/27/2045
853254-AK-6	STANDARD CHARTERED PLC SUBORD 144A		D		2.B FE	1,101,510	84.4200	780,891	925,000	1,092,221	0	(5,384)	0	0	5.300	3.980	JJ	23,423	49,025	05/14/2021	01/09/2043
853254-AN-0	STANDARD CHARTERED BK SUBORD 144A		D		2.B FE	3,737,920	90.5820	2,717,480	3,000,000	3,694,004	0	(21,562)	0	0	5.700	4.020	MS	45,128	171,000	01/15/2021	03/26/2044
89641U-AB-7	TRINITY ACQUISITION PLC SR UNSCD		D	1	2.B FE	4,278,720	95.7800	3,831,200	4,000,000	4,246,827	0	(6,234)	0	0	6.125	5.610	FA	92,506	245,000	02/22/2017	08/15/2043
902613-AL-2	UBS GROUP AG SR UNSCD 144A		D	2,5	1.G FE	250,000	68.7400	171,851	250,000	250,000	0	0	0	0	3.179	3.170	FA	3,091	4,635	01/11/2022	02/11/2043
902613-AT-5	UBS GROUP AG SR UNSCD 144A		D	2,5	1.G FE	2,000,000	92.7310	1,854,630	2,000,000	2,000,000	0	0	0	0	4.988	4.980	FA	40,458	0	08/05/2022	08/05/2033
91311Q-AC-9	UNITED UTILITIES PLC SR UNSCD		D	1	2.A FE	5,849,141	105.5660	5,220,250	4,945,000	5,505,194	0	(85,591)	0	0	6.875	4.560	FA	128,463	339,967	08/31/2018	08/15/2028

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92857W-AQ-3	VODAFONDE GROUP PLC SR UNSCD		D	1	2.B FE	2,507,620	101.4060	2,028,120	2,000,000	2,410,827	0	(20,873)	0	0	6.150	4.200	FA	42,367	123,000	12/13/2017	02/27/2037
961214-FG-3	WESTPAC BANKING CORP SUBORD		D	2,5	2.A FE	1,000,000	93.6670	936,677	1,000,000	1,000,000	0	0	0	0	5.405	5.400	FA	21,170	0	08/03/2022	08/10/2033
L9031*-AB-7	TERMINAL INVESTMENT LTD HLDG SR SCRD -P		D	1	2.B PL	1,100,000	95.0790	1,045,869	1,100,000	1,100,000	0	0	0	0	5.100	5.100	AO	11,220	56,100	04/19/2018	04/19/2028
Q9194*-AB-5	TRANSURBAN QUEENSLAND SR SECURED 144A		D	1	2.B FE	3,200,000	94.2600	3,016,346	3,200,000	3,200,000	0	0	0	0	4.260	4.260	MS	37,488	136,310	09/22/2015	09/22/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,005,353,448	XXX	851,355,547	970,126,429	998,273,633	0	(1,437,017)	0	0	XXX	XXX	XXX	12,800,574	42,289,973	XXX	XXX
19260M-AA-4	COINSTAR FUNDING LLC SER 2017-1A A2 144			2	2.C FE	1,890,000	76.5740	1,447,264	1,890,000	1,890,000	0	0	0	0	5.216	5.210	JAJO	18,073	98,582	05/12/2017	04/25/2047
233046-AF-8	DB MASTER FIN LLC 2017-1A CLS A2II SR S			2	2.B FE	952,500	90.8460	865,308	952,500	952,500	0	0	0	0	4.030	4.030	FMAN	4,372	38,386	10/23/2017	11/20/2047
34417M-AB-3	FOCUS BRANDS FDG SER 2017-1A A2II 144A			2	2.B FE	945,000	87.8030	829,742	945,000	945,000	0	0	0	0	5.093	5.090	JAJO	8,155	48,129	04/06/2017	04/30/2047
47760Q-AB-9	JIMMY JOHNS FDG LLC SER2017-1A CLS A2I			2	2.B FE	1,215,000	91.7500	1,114,764	1,215,000	1,215,000	0	0	0	0	4.846	4.840	JAJO	9,977	58,879	07/07/2017	07/30/2047
87244B-AA-6	TGIF FDG SER 17-1A CL A2 SR SECD 144A			2	4.B FE	2,498,527	87.0440	2,174,830	2,498,527	2,498,527	0	0	0	0	6.202	6.200	JAJO	26,257	154,959	03/02/2017	04/30/2047
87342R-AC-8	TACO BELL 2016-1A CL A23 SR SECD 144A			2	2.B FE	2,835,000	95.8900	2,718,493	2,835,000	2,835,000	0	0	0	0	4.970	4.970	FMAN	14,090	140,899	05/11/2016	05/25/2046
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,336,027	XXX	9,150,401	10,336,027	10,336,027	0	0	0	0	XXX	XXX	XXX	80,924	539,834	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,015,689,475	XXX	860,505,948	980,462,456	1,008,609,660	0	(1,437,017)	0	0	XXX	XXX	XXX	12,881,498	42,829,807	XXX	XXX
00138G-AC-3	AIG LIFE HOLDINGS INC JR SBRD 144A				2.C FE	2,296,875	125.8190	2,201,843	1,750,000	2,264,138	0	(10,313)	0	0	8.125	5.800	MS	41,866	142,188	08/02/2019	03/15/2046
05463H-AC-5	AXIS SPECIALTY FINAN PLC JR SBRD			2,5	2.B FE	1,982,495	81.3150	1,626,314	2,000,000	1,984,257	0	575	0	0	4.900	4.960	JJ	45,189	98,000	03/09/2020	01/15/2040
591560-AA-5	METLIFE CAP IV TR PFD JR SUB 144A			2,4	2.B FE	1,571,926	108.2550	1,281,744	1,184,000	1,471,716	0	(22,112)	0	0	7.875	4.770	JD	4,144	93,240	01/12/2018	12/15/2067
638612-AJ-0	NATIONWIDE FINL SVCS JR SUB			2,4,5	2.B FE	2,200,000	95.3060	1,906,128	2,000,000	2,171,094	0	(7,423)	0	0	6.750	5.860	MN	17,250	135,000	09/07/2018	05/15/2067
74251V-AL-6	PRINCIPAL FINANCIAL GROUP JR SUBORD			2,5	2.B FE	5,902,500	95.4440	5,726,670	6,000,000	6,000,000	0	97,500	0	0	7.650	4.250	FMAN	59,926	261,241	05/23/2019	05/15/2055
854502-AM-3	STANLEY BLACK & DECKER I JR SUBORD			2,5	2.B FE	1,000,000	85.4900	854,909	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MS	11,778	40,000	02/03/2020	03/15/2060
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						14,953,796	XXX	13,597,608	13,934,000	14,891,205	0	58,227	0	0	XXX	XXX	XXX	180,153	769,669	XXX	XXX
1309999999. Total - Hybrid Securities						14,953,796	XXX	13,597,608	13,934,000	14,891,205	0	58,227	0	0	XXX	XXX	XXX	180,153	769,669	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						1,412,826,731	XXX	1,307,256,475	1,634,908,429	1,506,490,966	0	9,902,685	0	0	XXX	XXX	XXX	15,306,469	49,875,653	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						10,336,027	XXX	9,150,401	10,336,027	10,336,027	0	0	0	0	XXX	XXX	XXX	80,924	539,834	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,423,162,758	XXX	1,316,406,876	1,645,244,456	1,516,826,993	0	9,902,685	0	0	XXX	XXX	XXX	15,387,393	50,415,487	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 268,773,322	1B ..$ 53,159,783	1C ..$ 131,367,387	1D ..$ 58,811,342	1E ..$ 53,680,194	1F ..$ 70,494,154	1G ..$ 142,593,284
1B	2A ...$ 281,049,969	2B ..$ 349,140,170	2C ..$ 86,790,883				
1C	3A ...$ 10,105,247	3B ..$ 5,957,996	3C ..$ 2,404,735				
1D	4A ...$ 0	4B ..$ 2,498,527	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FEDERAL HOME LOAN BANK OF DALLAS SER B-1			16,761.000	1,676,100	100.000	1,676,100	1,676,100	0	16,312	0	0	0	0	0	07/13/2021	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					1,676,100	XXX	1,676,100	1,676,100	0	16,312	0	0	0	0	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,676,100	XXX	1,676,100	1,676,100	0	16,312	0	0	0	0	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					1,676,100	XXX	1,676,100	1,676,100	0	16,312	0	0	0	0	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,676,100	XXX	1,676,100	1,676,100	0	16,312	0	0	0	0	0	XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-TH-1	U S TREASURY N/B		08/11/2022	JP MORGAN SECURITIES LLC		490,781	500,000	3,930
912810-TK-4	U S TREASURY N/B		10/12/2022	JP MORGAN SECURITIES LLC		532,688	600,000	3,247
0109999999. Subtotal - Bonds - U.S. Governments						1,023,469	1,100,000	7,177
013122-YJ-9	ALBERTVILLE AL SER E GO LTD		10/04/2022	PIPER SANDLER		693,970	1,000,000	8,750
014460-MV-8	ALEDO TX GO LTD		05/19/2022	RAYMOND JAMES		731,788	735,000	0
053548-HS-5	AVELLA PA AREA SCH DIST GO LTD		08/19/2022	PIPER SANDLER		1,007,730	1,000,000	0
085797-XY-9	BERRYESSA CA UNION SCH DT SER B1 GO UNLT		08/25/2022	BANK OF AMERICA MERRILL LYNCH		500,000	500,000	0
127253-UF-7	CADDO MILLS TX INDEP SCH DIST GO UNLTD		05/13/2022	ROBERT W BAIRD & COMPANY INC		465,600	800,000	4,089
169583-JV-4	CHINO VLY CA UNIF SCH DST SER C GO UNLTD		04/06/2022	STIFEL NICOLAUS & CO		356,790	1,000,000	0
178882-NK-8	CLACKAMAS & WASHINGTON CNTY OR CAB SER A		01/12/2022	PIPER SANDLER		85,802	200,000	0
188792-ER-2	CLIO MI AREA SCH DIST SER I GO UNLTD		04/29/2022	STEPHENS INC		75,129	100,000	15
192666-HC-2	COLBERT CNTY AL GO LTD		04/11/2022	SAMCO CAPTIAL		116,673	150,000	131
215237-EB-0	COOK CNTY IL SCH DIST #157 REF GO UNLTD		04/29/2022	STEPHENS INC		41,739	50,000	8
235219-SD-5	CITY OF DALLAS TX SER A GO LTD		05/16/2022	SAMCO CAPTIAL		183,728	250,000	1,372
236469-7N-6	DANVERS MA GO LTD		04/18/2022	SAMCO CAPTIAL		70,867	100,000	1,250
248379-H3-6	CITY OF DENISON TX SER B GO LTD		04/19/2022	UNITED MISSOURI BANK		100,000	100,000	0
262588-LK-0	DU PAGE COOK CNTY IL SCH DIST GO UNLTD		04/13/2022	STEPHENS INC		57,441	75,000	474
291119-JT-3	EMERY CA UNIF SCH DST GO UNLTD TXBL CABS		01/19/2022	ROBERT W BAIRD & COMPANY INC		430,460	1,000,000	0
306297-2X-9	FALL RIVER MA GO LTD		05/17/2022	ROBERT W BAIRD & COMPANY INC		154,320	250,000	2,333
34682B-JN-0	FORT BEND CNTY TX MUNI UTILITY GO UNLTD		07/12/2022	HUNTINGTON SECURITIES		1,703,590	2,270,000	0
346843-TW-5	FORT BEND TX INDEP SCH DIST GO UNLTD		04/12/2022	UNITED MISSOURI BANK		56,740	75,000	283
357866-ZF-2	FRENSHIP TX INDEP SCH DIST GO UNLTD		10/06/2022	RAYMOND JAMES		391,567	535,000	2,662
358232-5V-4	FRESNO CA UNIF SCH DIST GO UNLTD		08/09/2022	UBS FINANCIAL SERVICES INC		794,400	2,000,000	0
35986C-LG-0	FULSHEAR MUNI UTILY DIST SER A GO UNLTD		06/29/2022	HUNTINGTON SECURITIES		400,202	475,000	0
35986C-LH-8	FULSHEAR MUNI UTILY DIST SER A GO UNLTD		06/29/2022	HUNTINGTON SECURITIES		383,351	455,000	0
41429K-DF-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLTD		02/28/2022	HUNTINGTON SECURITIES		1,506,159	1,775,000	3,451
414962-YM-6	HARRIS CNTY TX MUNI UTILITY DST GO UNLTD		03/04/2022	HUNTINGTON SECURITIES		169,770	200,000	417
458436-XX-5	INTERBORO PA SCH DIST GO LTD		04/06/2022	PIPER SANDLER		246,553	250,000	0
48619K-KE-6	KAUFMAN CNTY TX MUNI UTLY DIST GO UNLTD		04/21/2022	HUNTINGTON SECURITIES		444,195	500,000	0
51207M-GF-6	LAKES FRESH WTR SUPPLY DIST GO UNLTD		06/22/2022	HUNTINGTON SECURITIES		835,980	1,000,000	0
520229-BF-1	LAWRENCE MA GO LTD		01/26/2022	WELLS FARGO SECURITIES LLC		950,790	1,000,000	0
537428-2H-6	LITTLE ROCK AR SCH DIST SER A GO LTD		06/15/2022	STIFEL NICOLAUS & CO		749,490	1,000,000	14,083
537428-2L-7	LITTLE ROCK AR SCH DIST SER A GO LTD		05/03/2022	STEPHENS INC		34,325	50,000	441
542218-JH-6	LONE OAK TX INDEP SCH DIST GO UNLTD		04/11/2022	SAMCO CAPTIAL		94,661	125,000	764
579304-BX-3	MCCABE CA UNION ELEM SCH DIST GO UNLTD		08/25/2022	SAMCO CAPTIAL		344,380	500,000	1,115
58661P-DX-7	MENDOCINO-LAKE CA CMNTY SER B GO UNLTD		05/04/2022	HILLTOP SECURITIES INC		2,233,800	10,000,000	0
61370N-MS-9	MONTGOMERY CNTY TX MUNI UTILITY GO UNLTD		05/13/2022	HUNTINGTON SECURITIES		398,260	500,000	0
61372G-HU-3	MONTGOMERY CNTY TX MUNI UTLY GO UNLTD		03/16/2022	HUNTINGTON SECURITIES		244,518	250,000	0
639285-QU-2	NAVARRO TX INDEP SCH DIST GO UNLTD		04/11/2022	SAMCO CAPTIAL		311,708	400,000	2,567
798189-SJ-6	SAN JOSE CA EVERGREEN CMNTY CLG GO UNLTD		10/03/2022	PIPER SANDLER		1,486,320	2,000,000	5,587
82522M-FK-9	SHOREWOOD IL GO UNLTD		04/29/2022	STEPHENS INC		35,627	50,000	728
82622P-CC-2	SIENNA PKS LEV IMPT DIST TX GO UNLTD		03/04/2022	SAMCO CAPTIAL		451,905	590,000	0
841493-AK-5	SOUTHEAST REGL MGMT DIST TX GO UNLTD		07/15/2022	HILLTOP SECURITIES INC		882,050	1,000,000	1,771
844149-C7-7	STHRN YORK CNTY PA SCH DIST GO LTD		05/20/2022	JANNEY MONTGOMERY SCOTT INC		1,000,000	1,000,000	0
866854-SV-5	SUN PRAIRIE WI AREA SCH DIST GO UNLTD		06/15/2022	STIFEL NICOLAUS & CO		343,693	500,000	2,944
867344-BA-0	SUNFIELD MUNI UTIL DIST #4 TX GO UNLTD		03/14/2022	SAMCO CAPTIAL		239,538	250,000	293
869648-ZN-8	SWAMPSCOTT MA GO LTD		03/16/2022	ROBERT W BAIRD & COMPANY INC		443,173	500,000	375
880065-CF-2	TEMPLE TX SER C GO LTD		07/08/2022	RAYMOND JAMES		505,000	505,000	0
938429-Y3-5	WASHINGTON CTY OR SCH DST 4 SER A GO UNL		06/29/2022	PIPER SANDLER		424,365	1,500,000	0
940859-KB-6	WASHOE CNTY NV SCH DIST GO LTD		04/13/2022	STEPHENS INC		72,990	100,000	761
961778-BY-2	WESTWOOD MGMT DIST TX GO UNLTD		02/03/2022	SAMCO CAPTIAL		199,853	250,000	29
970010-GE-1	WILLIAMSON CNTY TX MUNI UTLY 23 GO UNLTD		03/22/2022	HUNTINGTON SECURITIES		256,749	300,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						23,707,739	39,215,000	56,693
010869-JW-6	ALAMEDA CA CORRIDOR TRANSPRTN SER B REV		08/23/2022	UBS FINANCIAL SERVICES INC		593,130	1,500,000	0
010869-LM-5	ALAMEDA CA CORRIDOR TRANSPRTN SER B REV		08/23/2022	UBS FINANCIAL SERVICES INC		493,305	1,500,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
041807-AM-0	ARLINGTON TX HGR EDU FIN CORP SER A REV		05/20/2022	RBC CAPITAL MARKETS		491,095	500,000	0
09186H-AP-4	BLACK CREEK CONSOL DRAIN REV		04/29/2022	STEPHENS INC		34,981	50,000	5
101260-AT-4	BOTETOURT CNTY VA ECON DEV AUTH REV		03/10/2022	ROBERT W BAIRD & COMPANY INC		493,910	500,000	0
11251E-AP-7	BROOKE CNTY WV BLDG COMMISSION REV		03/14/2022	STEPHENS INC		83,101	100,000	357
12022M-BC-3	BULLHEAD CITY AZ EXCISE TAX REV		04/29/2022	STEPHENS INC		36,440	50,000	458
161036-UQ-9	CHARLOTTE NC ARPT SER-B REV		05/12/2022	BANK OF AMERICA MERRILL LYNCH		239,743	250,000	0
18274A-BJ-6	CLASSIC CTR AUTH CLARKE CNY GA SER B REV		08/24/2022	RAYMOND JAMES		1,200,000	1,200,000	0
191872-BG-4	COCONINO CNTY AZ PLEDGED REV		10/18/2022	STIFEL NICOLAUS & CO		1,028,311	1,080,000	2,349
19645U-GU-2	COLORADO EDUCTNL & CULTURAL AUTH REV		05/20/2022	ROBERT W BAIRD & COMPANY INC		198,685	250,000	2,354
196480-M9-5	COLORADO ST HSG & FIN AUTH SER H-1 REV		11/02/2022	RBC CAPITAL MARKETS		2,500,000	2,500,000	0
212594-BQ-7	CONWAY AR RESTAURANT GROSS REC REV		04/13/2022	CREWS & ASSOCIATES		500,000	500,000	0
22162C-BL-4	COSUMNES CMNTY SVCS DIST CA LE COPS REV		04/14/2022	PIPER SANDLER		488,780	500,000	0
23503C-AN-7	DALLAS-FORT WORTH TX INTL ARPT SER A REV		04/11/2022	PIPER SANDLER		400,000	400,000	0
24916P-KA-4	DENVER CITY & CNTY CO BRD WTR SER A REV		05/02/2022	STEPHENS INC		132,646	200,000	1,622
24917R-AF-9	DENVER CITY & CNTY CO HSG REV		10/04/2022	PIPER SANDLER		185,510	250,000	2,784
249182-QY-5	DENVER CITY & CNTY AIRPORT SER A REV		07/08/2022	BANK OF AMERICA MERRILL LYNCH		827,146	875,000	0
259852-GW-5	DOUGLASVILLE-DOUGLAS CNTY GA SER A REV		05/13/2022	ROBERT W BAIRD & COMPANY INC		220,664	353,000	3,255
294169-FQ-5	EPHRATA BORO PA AUTH SWR REV		04/13/2022	RAYMOND JAMES		397,356	400,000	0
34074M-YZ-8	FLORIDA ST HSG FIN CORP SER 1 REV		03/10/2022	BANK OF AMERICA MERRILL LYNCH		500,000	500,000	0
349298-TW-9	FORT WAYNE IN SEWAGE WKS IMPTR REV		05/11/2022	HUNTINGTON SECURITIES		340,698	865,000	0
34944R-FB-9	FORT WORTH TX DRAINAGE UTILITY REV		05/16/2022	SAMCO CAPTIAL		177,183	250,000	1,292
39356A-DQ-5	GREEN VLY TX SPL UTIL DIST WTR REV		07/28/2022	HUNTINGTON SECURITIES		2,925,000	3,000,000	0
409328-AV-3	HAMPTON ROADS VA TRNS ACC COM SER A REV		05/10/2022	STIFEL NICOLAUS & CO		454,600	500,000	7,278
428061-ER-2	HESPERIA CA UNIF SCH DIST COPS REV		08/25/2022	DA DAVIDSON & CO		380,515	500,000	1,188
432308-U6-9	HILLSBOROUGH CNTY FL AVIATION REV SER A		02/24/2022	BANK OF AMERICA MERRILL LYNCH		250,000	250,000	0
457074-BQ-4	INGLEWOOD CA REV TXBL		07/08/2022	SAMCO CAPTIAL		411,760	500,000	7,134
46256Q-NP-7	IOWA ST BRD REGENTS HOSP REV		01/12/2022	BANK OF AMERICA MERRILL LYNCH		4,995,000	5,000,000	3,750
498423-DN-9	KLAMATH & TRINITY CA JT UNIF SCD COP REV		01/06/2022	RAYMOND JAMES		200,000	200,000	0
57419T-WD-9	MARYLAND ST CMNTY DEV ADMIN SER A REV		05/19/2022	RBC CAPITAL MARKETS		625,000	625,000	0
592643-DT-4	MET WASHINGTON DC ARPTS AUTH SER B REV		01/21/2022	WELLS FARGO SECURITIES LLC		1,500,000	1,500,000	0
60416T-WX-2	MINNESOTA ST HSG FIN AGY SER J REV		09/14/2022	RBC CAPITAL MARKETS		1,600,000	1,600,000	0
613347-RD-7	MONTGOMERY CNTY MD HSG OPPNTYS SER C REV		04/13/2022	RAYMOND JAMES		390,115	500,000	4,235
613603-H2-8	MONTGOMERY CNTY PA HGR EDU SER B REV		01/27/2022	BANK OF AMERICA MERRILL LYNCH		2,904,870	3,000,000	0
620220-EH-2	MOULTON-NIGUEL CA WTR DIST COPS REV		05/04/2022	PIPER SANDLER		345,210	500,000	3,889
641480-LQ-9	NEVADA ST HIGHWAY IMPT SER B REV		06/15/2022	STIFEL NICOLAUS & CO		828,360	1,200,000	1,067
644684-FG-2	NEW HAMPSHIRE ST BUS FIN AUTH SER A REV		04/13/2022	HILLTOP SECURITIES INC		996,610	1,000,000	0
64580C-KD-8	NEW JERSEY INFRA BANK SER A-1 REV		04/07/2022	BANK OF AMERICA MERRILL LYNCH		732,180	1,000,000	2,500
649519-EZ-4	NEW YORK ST LIBERTY DEV CORP SER A REV		02/08/2022	GOLDMAN SACHS & CO		3,781,000	3,800,000	0
64972E-GN-3	NEW YORK CITY NY HSG DEV CORP SER F REV		09/01/2022	SAMCO CAPTIAL		420,572	510,000	6,783
650028-XP-3	NEW YORK ST THRUWAY AUTH SER A-1 REV		05/16/2022	STIFEL NICOLAUS & CO		359,128	400,000	2,800
650348-AS-4	NEWARK HGR EDU FIN CORP TX SER B REV		03/04/2022	MORGAN STANLEY & CO LLC		725,000	725,000	0
717185-AQ-5	PHARR TX ECON DEV CORP SALES TAX REV		04/27/2022	RBC CAPITAL MARKETS		2,452,600	2,500,000	2,066
72205R-GE-6	PINAL CNTY AZ REVENUE OBLGS GRN REV		07/29/2022	STIFEL NICOLAUS & CO		1,000,000	1,000,000	0
74442P-XL-4	PUBLIC FIN AUTH WI SER A REV		07/11/2022	CREWS & ASSOCIATES		1,153,950	1,500,000	1,500
757696-BD-0	REDONDO BCH CA CMNTY FIN AUTH SER A REV		08/23/2022	DA DAVIDSON & CO		1,162,260	1,500,000	14,241
757696-BE-8	REDONDO BEACH CA CMTY FIN AUTH SER A REV		08/24/2022	DA DAVIDSON & CO		1,075,890	1,500,000	14,701
764464-AQ-6	RICHMOND CA PENSN FUNDING REV		09/01/2022	SAMCO CAPTIAL		500,975	500,000	0
769697-LU-5	RNR CA SCH FING AUTH SER A REV		04/29/2022	RAYMOND JAMES		73,404	75,000	0
77924P-BK-0	ROUND ROCK TX TRANSPRTN & ECON REV		10/04/2022	SAMCO CAPTIAL		213,928	295,000	1,296
79625G-FR-9	SAN ANTONIO TX ELEC & GAS TXB REV		03/30/2022	WELLS FARGO SECURITIES LLC		300,000	300,000	0
806643-MA-7	SCHERTZ/SEGUIN TX GOVT CORP CO REV		01/28/2022	UBS FINANCIAL SERVICES INC		1,200,000	1,200,000	0
847175-ND-4	SPARTANBURG SC SAN SWR DIST REV		09/06/2022	SAMCO CAPTIAL		271,786	365,000	204
91514A-LD-5	UNIV OF TEXAS TX UNIV REV SER A		04/06/2022	MORGAN STANLEY & CO LLC		243,403	250,000	0
92812W-EX-8	VIRGINIA ST HSG DEV AUTH SER D REV		04/13/2022	BANK OF AMERICA MERRILL LYNCH		1,000,000	1,000,000	0
988506-BF-7	YUMA & LA PAZ CNTYS AZ CMNTY REV		04/29/2022	STEPHENS INC		36,391	50,000	339

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
0909999999. Subtotal - Bonds - U.S. Special Revenues						47,072,191	52,918,000	89,447
001055-AF-9	AFLAC INC SR UNSCD		01/04/2022	FHN FINANCIAL		699,595	500,000	12,631
012653-AF-8	ALBEMARLE CORP SR UNSCD		05/11/2022	VARIOUS		2,884,990	3,000,000	0
023135-CK-0	AMAZON COM INC SR UNSCD		04/11/2022	JP MORGAN SECURITIES LLC		1,492,980	1,500,000	0
039936-AA-7	ARES FINANCE CO IV LLC SR UNSCD 144A		02/09/2022	VARIOUS		7,331,197	7,730,000	8,839
073096-AC-3	BAYPORT POLYMERS LLC SR UNSCD 144A		04/14/2022	CITIGROUP GLOBAL MARKETS INC		1,250,000	1,250,000	0
09261B-AH-3	BLACKSTONE HOLDINGS FINA SR UNSCD 144A		03/14/2022	BANK OF AMERICA MERRILL LYNCH		209,305	250,000	1,422
100743-AJ-2	BOSTON GAS CO SR UNSCD 144A		01/07/2022	HILLTOP SECURITIES INC		110,984	100,000	1,770
115236-AF-8	BROWN & BROWN INC SR UNSCD		03/14/2022	JP MORGAN SECURITIES LLC		1,972,620	2,000,000	0
14040H-CV-5	CAPITAL ONE FINANCIAL CO SR UNSCRD		07/25/2022	MORGAN STANLEY & CO LLC		1,750,000	1,750,000	0
174610-BE-4	CITIZENS FINANCIAL GROUP SUBORD		05/18/2022	MORGAN STANLEY & CO LLC		2,000,000	2,000,000	0
200339-EX-3	COMERICA BANK SUBRD		09/01/2022	VARIOUS		5,009,899	5,065,000	2,444
23338V-AR-7	DTE ELECTRIC CO SECURED SER B		02/16/2022	JP MORGAN SECURITIES LLC		993,850	1,000,000	0
25470D-AT-6	DISCOVERY COMMUNICATIONS SR UNSCD		08/05/2022	JP MORGAN SECURITIES LLC		860,190	1,000,000	20,078
31620M-BZ-8	FIDELITY NATL INFO SERV SR UNSCD		07/06/2022	DEUTSCHE BANK SECURITIES INC		1,001,430	1,000,000	0
35137L-AK-1	FOX CORP SR UNSCD		08/25/2022	VARIOUS		1,870,991	1,850,000	10,323
369604-BF-9	GENERAL ELECTRIC CO SR UNSCD		03/02/2022	SMBC NIKKO SECURITIES AMERICA INC		123,704	125,000	2,077
427096-AJ-1	HERCULES CAPITAL INC SR UNSCD		01/14/2022	GOLDMAN SACHS & CO		992,820	1,000,000	0
458140-CC-2	INTEL CORP SR UNSCD		08/02/2022	JP MORGAN SECURITIES LLC		997,780	1,000,000	0
46647P-DK-9	JPMORGAN CHASE & CO SUBORD		09/07/2022	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	0
482480-AN-0	KLA CORP SR UNSCD		06/21/2022	CITIGROUP GLOBAL MARKETS INC		998,460	1,000,000	0
49271V-AR-1	KEURIG DR PEPPER INC SR UNSCD		04/07/2022	JP MORGAN SECURITIES LLC		1,486,590	1,500,000	0
49327V-2C-7	KEY BANK NA SUBORDINATED		09/01/2022	VARIOUS		5,965,732	6,200,000	17,232
524660-BA-4	LEGGETT & PLATT INC SR UNSCD		02/15/2022	VARIOUS		7,040,895	7,700,000	63,910
548661-EN-3	LOWES COS INC SR UNSCD		09/06/2022	GOLDMAN SACHS & CO		992,440	1,000,000	0
55336V-BP-4	MPLX LP SR UNSCD		08/08/2022	CITIGROUP GLOBAL MARKETS INC		1,896,680	2,000,000	19,933
55903V-AS-2	MAGALLANES INC SR UNSCD 144A		08/26/2022	VARIOUS		3,782,280	4,250,000	52,824
595112-BT-9	MICRON TECHNOLOGY INC SR UNSCD		06/28/2022	KEYBANC CAPITAL MARKETS INC		718,840	1,000,000	5,517
61747Y-ES-0	MORGAN STANLEY SUBORD		04/18/2022	MORGAN STANLEY & CO LLC		750,000	750,000	0
631103-AM-0	NASDAQ INC SR UNSCD		03/02/2022	JP MORGAN SECURITIES LLC		745,433	750,000	0
63902H-BF-5	NATURE CONSERVANCY (THE) SER A SR UNSCD		02/24/2022	JP MORGAN SECURITIES LLC		250,000	250,000	0
64128X-AE-0	NEUBERGER BERMAN GRP/FIN 144A SR UNSCD		12/13/2022	VARIOUS		1,116,934	1,300,000	10,210
641423-CF-3	NEVADA POWER CO SER GG SECURED		10/19/2022	VARIOUS		4,950,650	5,000,000	819
693475-BE-4	PNC FINANCIAL SERVICES SUBORD		09/22/2022	VARIOUS		4,154,365	4,500,000	60,267
694476-AF-9	PACIFIC LIFECORP SR UNSCD 144A		10/25/2022	MIZUHO SECURITIES USA INC		2,709,520	3,000,000	14,400
743315-BA-0	PROGRESSIVE CORP SR UNSCD		03/02/2022	GOLDMAN SACHS & CO		124,684	125,000	0
744320-BK-7	PRUDENTIAL FINANCIAL INC JR SUBORD		08/08/2022	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	0
756109-AG-9	REALTY INCOME CORP SR UNSCD		10/11/2022	TRUIST SECURITIES INC		1,426,858	1,450,000	6,626
82669G-CK-8	SIGNATURE BANK NEW YORK SUBRD		04/11/2022	AMHERST PIERPONT SECURITIES LLC		1,975,000	2,000,000	39,556
832696-AM-0	JM SMUCKER CO SR UNSCD		10/18/2022	BANK OF AMERICA MERRILL LYNCH		554,929	655,000	2,706
87264A-BY-0	T-MOBILE USA INC SR SCD		06/29/2022	EXCHANGE		1,009,328	1,000,000	4,400
88444N-AS-7	THOMAS JEFFERSON UNIV SECURED		01/27/2022	BANK OF AMERICA MERRILL LYNCH		600,000	600,000	0
89566E-AH-1	TRISTATE GEN&TRANS ASSN 1ST LIEN		04/14/2022	PERFORMANCE TRUST CAPITAL PARTNERS LLC		2,547,161	2,590,000	56,807
89788K-AA-4	TRUIST BANK SUBRD		09/26/2022	TRUIST SECURITIES INC		1,580,480	2,000,000	2,125
89788N-AA-8	TRUIST FINANCIAL CORP SER MTN SUBORD		09/19/2022	VARIOUS		5,681,250	6,000,000	36,460
902788-AB-4	UMB FINANCIAL CORP SUBORD		09/23/2022	BANK OF AMERICA MERRILL LYNCH		2,000,000	2,000,000	0
91159H-JB-7	US BANCORP SUBORD		10/05/2022	US BANCORP INVESTMENTS INC		1,514,420	2,000,000	21,312
91159H-JG-6	US BANCORP SUBORD		10/20/2022	US BANCORP INVESTMENTS INC		4,253,960	4,500,000	36,977
91159H-JJ-0	US BANCORP SR UNSCD		10/18/2022	US BANCORP INVESTMENTS INC		1,500,000	1,500,000	0
931422-AK-5	WALGREEN CO SR UNSCD		02/25/2022	ROBERT W BAIRD & COMPANY INC		3,966,800	4,000,000	80,789
06417X-AG-6	BANK OF NOVA SCOTIA SUBORD	A	04/06/2022	CITIGROUP GLOBAL MARKETS INC		742,478	750,000	0
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD 144A SUBORD	D	08/11/2022	BANK OF AMERICA MERRILL LYNCH		1,500,000	1,500,000	0
05578Q-AH-6	BPCE SA SUBRD 144A	D	07/28/2022	VARIOUS		6,880,452	7,100,000	5,108
05583J-AM-4	BPCE SA SR NON PREFERRED SER 144A	D	07/19/2022	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	0
06738E-CA-1	BARCLAYS PLC SR UNSCD	D	08/02/2022	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0
314890-AD-6	FERGUSON FINANCE PLC SR UNSCD 144A	D	04/26/2022	BANK OF AMERICA MERRILL LYNCH		986,100	1,000,000	775

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
404280-DC-0	HSBC HOLDINGS PLC SUBRD	D	03/22/2022	HSBC SECURITIES INC		1,500,000	1,500,000	0
456837-BC-6	ING GROEP NV SR UNSCD	C	03/21/2022	MORGAN STANLEY & CO LLC		250,000	250,000	0
55608J-BG-2	MACQUARIE GROUP LTD SR UNSCD 144A	D	08/09/2022	BANK OF AMERICA MERRILL LYNCH		2,000,000	2,000,000	0
606822-CG-7	MITSUBISHI UFJ FIN GRP SR UNSCD	D	04/11/2022	MORGAN STANLEY & CO LLC		1,000,000	1,000,000	0
606822-CR-3	MITSUBISHI UFJ FIN GRP SR UNSCD	D	09/06/2022	MUFG SECURITIES AMERICAS INC		1,000,000	1,000,000	0
62582P-AA-8	MUNICH RE SUBORD 144A	D	05/23/2022	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	0
632525-BB-6	NATIONAL AUSTRALIA BANK SUBRD 144A	D	01/12/2022	CITIGROUP GLOBAL MARKETS INC		2,500,000	2,500,000	0
75932T-AA-9	REIGN EXCHANGE LTD 144A	D	11/30/2022	EXCHANGE		9,000,000	9,000,000	0
780097-BG-5	NATWEST GROUP PLC SR UNSCD	D	06/28/2022	BANK OF AMERICA MERRILL LYNCH		967,100	1,000,000	5,706
902613-AL-2	UBS GROUP AG SR UNSCD 144A	D	01/11/2022	UBS FINANCIAL SERVICES INC		250,000	250,000	0
902613-AT-5	UBS GROUP AG SR UNSCD 144A	D	08/05/2022	UBS FINANCIAL SERVICES INC		2,000,000	2,000,000	0
961214-FG-3	WESTPAC BANKING CORP SUBORD	D	08/03/2022	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						139,422,154	144,590,000	604,043
2509999997. Total - Bonds - Part 3						211,225,553	237,823,000	757,360
2509999998. Total - Bonds - Part 5						4,911,186	5,055,000	24,750
2509999999. Total - Bonds						216,136,739	242,878,000	782,110
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
	FEDERAL HOME LOAN BANK OF DALLAS		12/28/2022	FHLB DALLAS	10,904.000	1,090,400		0
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,090,400	XXX	0
5989999997. Total - Common Stocks - Part 3						1,090,400	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						1,090,400	XXX	0
5999999999. Total - Preferred and Common Stocks						1,090,400	XXX	0
6009999999 - Totals						217,227,139	XXX	782,110

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-EM-6	US TREASURY BONDS		08/15/2022	MATURITY		1,000,000	1,000,000	1,065,313	1,003,221	0	(3,221)	0	(3,221)	0	1,000,000	0	0	0	72,618	08/15/2022
912833-LG-3	US TREASURY STRIPS		02/15/2022	MATURITY		7,000,000	7,000,000	1,147,090	6,939,285	0	60,715	0	60,715	0	7,000,000	0	0	0	0	02/15/2022
0109999999. Subtotal - Bonds - U.S. Governments						8,000,000	8,000,000	2,212,403	7,942,506	0	57,494	0	57,494	0	8,000,000	0	0	0	72,618	XXX
52908E-UT-8	LEXINGTON-FAYETTE KENTUCKY (TAXABLE)		10/03/2022	CALL at 100.000		500,000	500,000	497,720	498,582	0	86	0	86	0	498,668	0	1,332	1,332	20,000	10/01/2032
564377-6F-1	MANSFIELD TEXAS (TAXABLE)		02/28/2022	VARIOUS		500,000	500,000	505,950	500,000	0	0	0	0	0	500,000	0	0	0	12,392	02/15/2032
713176-2E-4	PEORIA ILLINOIS (TAXABLE)		01/01/2022	CALL at 100.000		500,000	500,000	497,300	498,301	0	0	0	0	0	498,301	0	1,699	1,699	11,875	01/01/2032
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,500,000	1,500,000	1,500,970	1,496,883	0	86	0	86	0	1,496,969	0	3,031	3,031	44,267	XXX
296122-WT-7	ESCAMBIA CNTY FL HSG FIN AUTH SF MTG REV		09/01/2022	CALL at 100.000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	280	10/01/2044
34074M-TK-7	FLORIDA ST HSG FIN CORP SER 1 REV		07/01/2022	CALL at 100.000		40,000	40,000	40,846	40,656	0	(23)	0	(23)	0	40,633	0	(633)	(633)	990	07/01/2049
37353P-DD-8	GEORGIA ST HSG & FIN AUTH SER A REV		09/01/2022	CALL at 100.000		20,000	20,000	21,591	21,256	0	(64)	0	(64)	0	21,192	0	(1,192)	(1,192)	324	06/01/2049
54627D-DR-9	LOUISIANA ST HSG CORP SF MTGE REV SER A1		08/01/2022	CALL at 100.000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	491	06/01/2044
574140-R7-6	MARYLAND NAT CAP PK MONT CNTY (TAXABLE)		12/01/2022	CALL at 100.000		90,000	90,000	89,149	89,492	0	508	0	508	0	90,000	0	0	0	3,600	12/01/2031
574140-R8-4	MARYLAND NAT CAP PK MONT CNTY (TAXABLE)		12/01/2022	CALL at 100.000		175,000	175,000	172,569	173,476	0	1,524	0	1,524	0	175,000	0	0	0	7,000	12/01/2032
57587A-Y9-3	MASSACHUSETTS ST HSG FIN AGY SER B-1 REV		11/01/2022	CALL at 100.000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	589	12/01/2056
594654-GC-3	MICHIGAN ST HSG DEV AUTH SER B REV		12/01/2022	CALL at 100.000		855,000	855,000	855,000	855,000	0	0	0	0	0	855,000	0	0	0	12,246	06/01/2050
60416S-4D-9	MINNESOTA ST HSG FIN AGY SER B REV		07/01/2022	CALL at 100.000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,027	01/01/2044
60636Y-HM-6	MISSOURI HSG DEV COMMN (TAXABLE)		04/19/2022	CALL at 100.000		25,000	25,000	25,025	25,000	0	0	0	0	0	25,000	0	0	0	831	07/01/2033
60637B-TW-0	MISSOURI ST HSG DEV COM SER A REV		10/03/2022	CALL at 100.000		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	674	11/01/2044
64613A-CV-2	NEW JERSEY ST HSG & MTGE FIN SER E REV		10/03/2022	CALL at 100.000		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,200	10/01/2045
647201-JH-6	NEW MEXICO ST MTGE FIN AUTH SER F REV		10/03/2022	CALL at 100.000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,170	07/01/2049
64972F-7H-3	NEW YORK CITY NY MUNI WTR FIN SER FF REV		06/15/2022	CALL at 100.000		1,000,000	1,000,000	995,000	995,403	0	54	0	54	0	995,457	0	4,543	4,543	20,000	06/15/2045
65821F-HS-8	NORTH CAROLINA HOUSING FIN REV SER 42		06/01/2022	CALL at 100.000		10,000	10,000	9,208	9,254	0	9	0	9	0	9,263	0	736	736	238	01/01/2043
658909-VA-1	NORTH DAKOTA ST HSG FIN AGY SER C REV		04/01/2022	CALL at 100.000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,884	07/01/2042
67756Q-ZV-2	OHIO ST HSG FIN AGY RSDL MTGER SER B REV		12/01/2022	CALL at 100.000		40,000	40,000	40,919	40,719	0	(119)	0	(119)	0	40,599	0	(599)	(599)	1,005	09/01/2049
67886M-TC-3	OKLAHOMA ST HSG FIN AGY SER A REV		04/01/2022	CALL at 100.000		10,000	10,000	10,038	10,032	0	(1)	0	(1)	0	10,031	0	(31)	(31)	163	09/01/2040
709144-JC-4	COMMONWEALTH OF PENNSYLVANIA (TAXABLE)		10/01/2022	SINKING FUND REDEMPTION		70,000	70,000	68,932	69,962	0	39	0	39	0	70,000	0	0	0	2,756	04/01/2027
880461-C9-7	TENNESSEE HSG DEV AGY RSDL FIN ISS 3 REV		12/01/2022	CALL at 100.000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	774	07/01/2049
882750-PL-0	TEXAS ST DEPT OF HSG & CMNTY SER A REV		12/01/2022	CALL at 100.000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	3,094	01/01/2050
88275F-RC-5	TEXAS ST DEPT OF HSG & CMNTY AFFS SER A		12/01/2022	CALL at 100.000		40,000	40,000	41,078	40,829	0	(159)	0	(159)	0	40,670	0	(670)	(670)	1,406	09/01/2049
92812Q-4B-0	VIRGINIA HOUSING DEV AUTH (TAXABLE)		04/01/2022	CALL at 100.000		1,000,000	1,000,000	1,015,000	1,000,475	0	(476)	0	(476)	0	1,000,000	0	0	0	22,110	10/01/2042
928172-WG-6	VIRGINIA STATE (TAXABLE)		11/29/2022	CALL at 103.541		41,416	40,000	41,456	40,748	0	668	0	668	0	41,417	0	(1,416)	(1,416)	4,550	08/01/2030
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,911,416	3,910,000	3,920,811	3,907,302	0	1,960	0	1,960	0	3,909,262	0	738	738	89,402	XXX
00206R-JD-5	AT&T INC SR UNSCD		05/20/2022	TENDER		3,430,440	3,000,000	3,553,950	3,511,311	0	(7,201)	0	(7,201)	0	3,504,110	0	(504,110)	(504,110)	560,123	03/15/2040
015271-AX-7	ALEXANDRIA REAL ESTATE SR UNSCD		05/20/2022	STIFEL NICOLAUS & CO		1,764,675	2,500,000	2,493,150	2,493,204	0	58	0	58	0	2,493,262	0	(728,587)	(728,587)	38,750	05/18/2051
02079K-AG-2	ALPHABET INC SR UNSCD		05/18/2022	BARCLAYS CAPITAL INC		319,995	500,000	506,045	505,910	0	(38)	0	(38)	0	505,871	0	(185,876)	(185,876)	8,594	08/15/2060
03820C-A#-2	APPLIED INDSTRL TECHNOLOGIES INC SR N -P		07/01/2022	MATURITY		1,000,000	1,000,000	999,000	999,921	0	79	0	79	0	1,000,000	0	0	0	31,900	07/01/2022
04010L-AV-5	ARES CAPITAL CORP SR UNSCD		09/06/2022	GOLDMAN SACHS & CO		2,905,410	3,000,000	2,988,630	2,994,643	0	1,099	0	1,099	0	2,995,742	0	(90,332)	(90,332)	129,979	03/01/2025
075887-AV-1	BECTON DICKINSON SR UNSCD		08/19/2022	TENDER		1,137,710	1,000,000	1,270,570	1,227,247	0	(5,857)	0	(5,857)	0	1,221,390	0	(221,390)	(221,390)	184,043	05/15/2039
110122-DG-0	BRISTOL-MYERS SQUIBB CO SR UNSCD		03/02/2022	REDEMPTION		4,754,786	3,780,000	4,660,576	4,624,424	0	(4,465)	0	(4,465)	0	4,619,959	0	(839,959)	(839,959)	1,084,485	08/15/2043
12692@-AA-4	CVSR HOLDCO LLC SR SCD -P		03/31/2022	VARIOUS		130,596	130,596	130,596	130,596	0	0	0	0	0	130,596	0	0	0	3,056	03/31/2037
166756-AU-0	CHEVRON USA INC SR UNSCD		04/27/2022	BARCLAYS CAPITAL INC		3,350,220	3,000,000	4,145,580	4,109,212	0	(12,336)	0	(12,336)	0	4,096,877	0	(746,657)	(746,657)	71,750	11/15/2043
207597-EF-8	CONNECTICUT LIGHT AND POWER COMPANY		03/23/2022	MARKETAXESS CORP		3,010,170	3,000,000	2,987,190	2,998,472	0	340	0	340	0	2,998,813	0	11,357	11,357	52,083	01/15/2023
260543-DD-2	DOW CHEMICAL CO SR UNSCD		05/20/2022	HSBC SECURITIES INC		1,210,185	1,500,000	1,488,900	1,489,327	0	84	0	84	0	1,489,411	0	(279,226)	(279,226)	28,350	11/15/2050
26138E-AJ-8	DR PEPPER SNAPPLE GROUP SR UNSCD		01/24/2022	CALL at 160.675		4,820,250	3,000,000	3,791,880	3,701,680	0	(1,746)	0	(1,746)	0	3,699,934	0	(699,934)	(699,934)	1,871,779	05/01/2038
26860#-AA-8	EIF PIO PICO LLC SR SCD -P		06/30/2022	VARIOUS		77,655	77,655	77,655	77,655	0	0	0	0	0	77,655	0	0	0	1,988	12/31/2041
26884L-AF-6	EQT CORP SR UNSCD		07/28/2022	JEFFERIES LLC		4,320,000	4,500,000	4,201,805	4,288,109	0	18,785	0	18,785	0	4,306,894	0	13,106	13,106	145,438	10/01/2027
26884T-AH-5	ERAC USA FINANCE LLC (144A)		10/15/2022	MATURITY		2,000,000	2,000,000	2,016,080	2,001,543	0	(1,543)	0	(1,543)	0	2,000,000	0	0	0	66,000	10/15/2022
30288*-AB-6	FLNG LIQUEFACTION 2 LLC SR SCD -P		09/30/2022	VARIOUS		169,241	169,241	169,241	169,241	0	0	0	0	0	169,241	0	0	0	6,208	03/31/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SR SCD 144A -P		09/30/2022	VARIOUS		114,900	114,900	114,900	114,900	0	0	0	0	0	114,900	0	0	0	4,820	03/31/2039
44106M-AW-2	HOSPITALITY PROP TRUST SR UNSCD		05/11/2022	BANK OF AMERICA MERRILL LYNCH		1,615,000	2,000,000	1,979,080	1,988,138	0	753	0	753	0	1,988,891	0	(373,891)	(373,891)	73,700	02/15/2027
44106M-AY-8	HOSPITALITY PROP TRUST SR UNSCD		05/09/2022	BANK OF AMERICA MERRILL LYNCH		712,500	1,000,000	974,940	981,641	0	680	0	680	0	982,321	0	(269,821)	(269,821)	32,326	02/15/2030
46625H-JH-4	JPMORGAN CHASE & CO SR UNSCD		03/23/2022	JP MORGAN SECURITIES LLC		3,028,530	3,000,000	3,064,350	3,007,974	0	(1,727)	0	(1,727)	0	3,006,247	0	22,283	22,283	64,000	01/25/2023
485134-BN-9	KANSAS CITY POWER AND LIGHT COMPANY		03/23/2022	BARCLAYS CAPITAL INC		3,024,180	3,000,000	3,032,190	3,003,729	0	(882)	0	(882)	0	3,002,847	0	21,333	21,333	49,875	03/15/2023
50076Q-AN-6	KRAFT HEINZ FOODS CO SR UNSCD		09/07/2022	VARIOUS		6,342,780	6,000,000	7,519,220	7,298,418	0	(29,798)	0	(29,798)	0	7,268,620	0	(925,840)	(925,840)	394,694	02/09/2040
50077L-AM-8	KRAFT HEINZ FOODS CO SR UNSCD		06/17/2022	RBC CAPITAL MARKETS		935,140	1,000,000	1,189,140	1,168,071	0	(2,124)	0	(2,124)	0	1,165,948	0	(230,808)	(230,808)	48,678	07/15/2045
502175-B#-8	LTC PROPERTIES INC SR NOTE - P		07/31/2022	VARIOUS		714,286	714,286	713,572	714,280	0	5	0	5	0	714,286	0	0	0	24,107	07/31/2026
529043-AE-1	LEXINGTON REALTY TRUST SR UNSCD		05/06/2022	BARCLAYS CAPITAL INC		1,040,125	1,250,000	1,240,413	1,241,555	0	309	0	309	0	1,241,864	0	(201,739)	(201,739)	22,031	09/15/2030
58013M-FH-2	MCDONALDS CORP SER MTN SR UNSCD		05/06/2022	BARCLAYS CAPITAL INC		1,162,538	1,250,000	1,459,838	1,455,970	0	(1,746)	0	(1,746)	0	1,454,223	0	(291,686)	(291,686)	38,474	09/01/2048
58013M-FR-0	MCDONALD'S CORP SER MTN SR UNSCD		05/06/2022	BARCLAYS CAPITAL INC		898,750	1,000,000	1,165,270	1,162,358	0	(1,293)	0	(1,293)	0	1,161,065	0	(262,315)	(262,315)	25,550	04/01/2050
59523U-AU-1	MID AMERICA APARTMENTS SR UNSCD		05/20/2022	VARIOUS		2,475,970	3,500,000	3,445,870	3,446,323	0	472	0	472	0	3,446,795	0	(970,825)	(970,825)	76,707	09/15/2051
615369-AU-9	MOODYS CORPORATION SR UNSCD		12/15/2022	TENDER		1,838,421	2,925,000	2,900,284	2,900,777	0	372	0	372	0	2,901,149	0	(1,062,728)	(1,062,728)	98,828	08/18/2060
724060-AA-6	PIPELINE FDG CO LLC SR SCD 144A		07/15/2022	SINKING FUND REDEMPTION		92,158	92,158	114,193	92,720	0	(562)	0	(562)	0	92,158	0	0	0	5,228	01/15/2030
87264A-CN-3	T-MOBILE USA INC BCLASS 144A		06/29/2022	EXCHANGE		1,009,328	1,000,000	1,009,390	1,009,386	0	(58)	0	(58)	0	1,009,328	0	0	0	22,400	11/15/2060
907818-DM-7	UNION PACIFIC CORP		03/23/2022	MARKETAXESS CORP		3,023,040	3,000,000	3,065,670	3,006,235	0	(1,840)	0	(1,840)	0	3,004,395	0	18,645	18,645	61,458	01/15/2023
94974B-FJ-4	WELLS FARGO & COMPANY SUBORD		01/24/2022	TENDER		2,055,700	2,000,000	2,044,840	2,005,832	0	(341)	0	(341)	0	2,005,491	0	(5,491)	(5,491)	86,750	02/13/2023
981811-AF-9	WORTHINGTON INDUSTRIES SR UNSCD		09/07/2022	JEFFERIES LLC		1,727,180	2,000,000	2,009,180	2,007,030	0	(374)	0	(374)	0	2,006,657	0	(279,477)	(279,477)	95,078	08/01/2032
67077M-AJ-7	NUTRIEN LTD SR UNSCD	A	10/01/2022	MATURITY		2,000,000	2,000,000	1,977,280	1,995,955	0	4,045	0	4,045	0	2,000,000	0	0	0	63,000	10/01/2022
C1465*-AK-9	CGI GROUP INC SR NOTE-P	A	09/12/2022	SINKING FUND REDEMPTION		428,571	428,571	428,570	428,571	0	0	0	0	0	428,571	0	0	0	16,029	09/12/2024
04686J-AC-5	ATHENE HOLDING LTD SR UNSCD	D	03/23/2022	MARKETAXESS CORP		142,013	150,000	147,803	148,019	0	44	0	44	0	148,063	0	(6,050)	(6,050)	3,646	01/15/2031
191241-AF-5	COCA-COLA FEMSA SAB CV SR UNSCD	D	09/09/2022	TENDER		2,018,500	2,000,000	2,083,900	2,072,057	0	(1,305)	0	(1,305)	0	2,070,753	0	(70,753)	(70,753)	102,208	11/26/2043
21685W-CJ-4	RABOBANK NEDERLAND SR UNSCD 144	C	08/16/2022	DEUTSCHE BANK SECURITIES INC		2,264,000	2,000,000	2,336,480	2,278,454	0	(5,974)	0	(5,974)	0	2,272,480	0	(8,480)	(8,480)	77,000	05/24/2041
49836M-AA-6	KKR REIGN I LTD SCD 144A	C	11/30/2022	EXCHANGE		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	450,000	05/30/2049
80007R-AF-2	SANDS CHINA LTD SR UNSCD	D	08/19/2022	DEUTSCHE BANK SECURITIES INC		2,760,000	3,000,000	2,997,530	2,998,579	0	1,423	0	1,423	0	3,000,000	0	(240,000)	(240,000)	160,781	08/08/2025
88167A-AF-8	TEVA PHARMACEUTICAL NE SR UNSCD	D	05/12/2022	JP MORGAN SECURITIES LLC		640,000	1,000,000	991,670	992,620	0	65	0	65	0	992,685	0	(352,685)	(352,685)	25,625	10/01/2046
19260M-AA-4	COINSTAR FUNDING LLC SER 2017-1A A2 144A		10/25/2022	VARIOUS		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	652	04/25/2047
233046-AF-8	DB MASTER FIN LLC 2017-1A CLS A2II SR SC		11/20/2022	SINKING FUND REDEMPTION		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	252	11/20/2047
34417M-AB-3	FOCUS BRANDS FDG SER 2017-1A A2II 144A		10/30/2022	VARIOUS		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	318	04/30/2047
411707-AH-5	CKE RESTAURANT HLDING SER 20-1A 144A		05/11/2022	VARIOUS		230,218	247,500	247,500	247,500	0	0	0	0	0	247,500	0	(17,280)	(17,280)	3,910	12/20/2050
47760Q-AB-9	JIMMY JOHNS FDG LLC SER2017-1A CLS A2II		10/30/2022	VARIOUS		715,000	715,000	715,000	715,000	0	0	0	0	0	715,000	0	0	0	9,026	07/30/2047
87244B-AA-6	TGIF FDG SER 17-1A CL A2 SR SECD 144A		10/30/2022	VARIOUS		192,934	192,934	192,932	192,935	0	0	0	0	0	192,933	0	0	0	8,272	04/30/2047
87342R-AC-8	TACO BELL 2016-1A CL A23 SR SECD 144A		11/25/2022	VARIOUS		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	932	05/25/2046
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						86,673,095	87,807,841	93,711,853	93,067,522	0	(52,597)	0	(52,597)	0	93,014,925	0	(9,779,216)	(9,779,216)	6,430,881	XXX
026874-BE-6	AMERICAN INTL GRP JR SUB NOTE		04/08/2022	TENDER		133,750	125,000	138,750	137,738	0	(149)	0	(149)	0	137,589	0	(12,589)	(12,589)	13,155	03/15/2087
1309999999. Subtotal - Bonds - Hybrid Securities						133,750	125,000	138,750	137,738	0	(149)	0	(149)	0	137,589	0	(12,589)	(12,589)	13,155	XXX
2509999997. Total - Bonds - Part 4						100,218,261	101,342,841	101,484,787	106,551,951	0	6,794	0	6,794	0	106,558,745	0	(9,788,036)	(9,788,036)	6,650,323	XXX
2509999998. Total - Bonds - Part 5						3,909,399	5,055,000	4,911,186	0	0	1,303	0	1,303	0	4,912,489	0	(1,003,091)	(1,003,091)	110,654	XXX
2509999999. Total - Bonds						104,127,660	106,397,841	106,395,973	106,551,951	0	8,097	0	8,097	0	111,471,234	0	(10,791,127)	(10,791,127)	6,760,977	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						104,127,660	XXX	106,395,973	106,551,951	0	8,097	0	8,097	0	111,471,234	0	(10,791,127)	(10,791,127)	6,760,977	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
43785V-AE-2	HOMESTREET INC SUBRD		01/11/2022	STIFEL NICOLAUS & CO	09/19/2022	STIFEL NICOLAUS & CO	1,000,000	1,000,000	867,500	1,000,000	0	0	0	0	0	0	(132,500)	(132,500)	23,528	0
524660-BA-4	LEGGETT & PLATT INC SR UNSCD		01/20/2022	VARIOUS	06/28/2022	TRUIST SECURITIES INC	4,055,000	3,911,186	3,041,899	3,912,489	0	1,303	0	1,303	0	0	(870,591)	(870,591)	87,126	24,750
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							5,055,000	4,911,186	3,909,399	4,912,489	0	1,303	0	1,303	0	0	(1,003,091)	(1,003,091)	110,654	24,750
2509999998. Total - Bonds							5,055,000	4,911,186	3,909,399	4,912,489	0	1,303	0	1,303	0	0	(1,003,091)	(1,003,091)	110,654	24,750
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								4,911,186	3,909,399	4,912,489	0	1,303	0	1,303	0	0	(1,003,091)	(1,003,091)	110,654	24,750

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
City National Bank - Checking	Frankfort, KY					681,966	XXX
FHLB Dallas	Dallas, TX			124,676		20,520,677	XXX
PNC Bank - Checking	Cleveland, OH					687,183	XXX
Wells Fargo Bank, N.A. - DDA & Controlled Disbursement	Cleveland, OH					(13,959,506)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	124,676	0	7,930,320	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	124,676	0	7,930,320	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,500	XXX
0599999 Total - Cash		XXX	XXX	124,676	0	7,932,820	XXX

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

1. January	(10,066,837)	4. April	(3,765,136)	7. July	4,374,057	10. October	(11,849,924)
2. February	(11,960,581)	5. May	(11,598,891)	8. August	(3,425,525)	11. November	(7,838,632)
3. March	(25,695,713)	6. June	(3,072,555)	9. September	(16,651,396)	12. December	7,932,820

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
665279-87-3	MFB NORTHN INSTL FDS TREAS PORTFOLIO PRE		12/24/2022			418,462		160,845
60934N-50-0	FEDERATED HERMES TREASURY OBLIG FUND #68 TOIXX	SD	12/24/2022			78		
31846V-41-9	First American Funds - Treasury Obligations Class V	SD	12/24/2022			400,000		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						818,540	0	160,845
8609999999 - Total Cash Equivalents						818,540	0	160,845

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	AR POLICYHOLDERS & CREDITORS AR 23-63-206	0	0	420,596	448,232
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	POLICYHOLDERS & CREDITORS FL 624.411	306,744	317,982	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	MA POLICYHOLDERS MA TITLE XXII CH 175 SEC 151	0	0	98,185	88,258
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	NV POLICYHOLDERS NV 682B.015	0	0	180,470	186,064
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	NM POLICYHOLDERS & CREDITORS NM 59A-5-19	0	0	222,158	224,941
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	NC POLICYHOLDERS NC SEC 58-5-35, 58-5-50	0	0	792,741	753,031
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	POLICYHOLDERS OH 3907.07	2,043,147	2,093,598	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,349,891	2,411,580	1,714,150	1,700,526
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0