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
455780-AF-3	INDONESIA AMORTIZING PROMISSORY NOTE-AID				1.A	1,544,683	103.9660	1,466,136	1,410,201	1,418,365		(7,648)			7.800	6.664	AO	23,221	95,330	04/05/2002	10/15/2022
455780-AK-2	INDONESIA AMORTIZING PROMISSORY NOTE-AID			2	1.A	6,481,533	102.5670	6,719,114	6,550,974	6,536,225		3,061			7.310	7.418	MN	61,190	478,876	07/26/2000	11/15/2025
455780-AL-0	INDONESIA AMORTIZING PROMISSORY NOTE-AID			2	1.A	1,620,383	102.5630	1,679,718	1,637,743	1,634,056		765			7.310	7.418	MN	15,297	119,719	07/26/2000	11/15/2025
695842-AB-0	PAKISTAN GUARANTEED NOTES - AID				1.A	4,205,574	111.3560	4,416,196	3,965,839	4,003,799		(11,608)			7.970	7.320	MN	52,680	300,273	06/29/2000	11/01/2024
912810-EX-2	US TREASURY NB BONDS	SD			1.A	4,167,141	124.6990	3,865,669	3,100,000	3,495,283		(77,078)			6.750	3.720	FA	79,037	209,250	05/16/2017	08/15/2026
912810-FA-1	US TREASURY NB BONDS	RA			1.A	376,651,000	127.5200	480,305,355	376,651,000	376,651,000					6.375	6.375	FA	9,071,012	24,011,501	02/15/2008	08/15/2027
912810-PW-2	US TREASURY NB BONDS				1.A	56,072,395	138.1060	55,953,646	40,515,000	55,598,253		(472,785)			4.375	1.719	FA	669,516	821,953	10/01/2021	02/15/2038
912810-SN-9	US TREASURY NB NOTES				1.A	231,277,695	85.3280	232,945,440	273,000,000	231,629,310		351,615			1.250	1.948	MN	443,059	1,550,000	12/30/2021	05/15/2050
912810-SS-8	US TREASURY NB				1.A	264,195,703	93.6060	252,736,200	270,000,000	264,229,116		36,820			1.625	1.717	MN	569,648	3,575,000	08/17/2021	11/15/2050
912828-4R-8	US TREASURY NOTES				1.A	559,534,844	106.0630	531,375,630	501,000,000	543,169,806		(11,829,446)			2.875	0.389	MN	1,266,264	14,403,750	03/18/2021	05/31/2025
912828-6Z-8	US TREASURY				1.A	562,905,664	102.1990	546,764,650	535,000,000	553,551,194		(6,563,155)			1.750	0.354	JD	25,863	8,575,000	12/22/2021	06/30/2024
912828-YD-6	US TREASURY				1.A	559,677,621	100.6410	542,756,913	539,300,000	556,281,425		(3,234,634)			1.375	0.685	FA	2,519,589	5,215,375	12/20/2021	08/31/2026
912828-ZD-5	US TREASURY				1.A	553,728,516	100.0390	550,214,500	550,000,000	552,093,028		(1,628,962)			0.500	0.183	MS	820,442	2,250,000	12/20/2021	03/15/2023
912828-ZH-6	US TREASURY NOTES				1.A	49,916,016	99.6680	49,834,000	50,000,000	49,963,915		27,970			0.250	0.306	AO	26,786	125,000	04/13/2020	04/15/2023
91282C-AC-5	UNITED STATES DEPARTMENT OF TH				1.A	150,093,750	99.9300	149,895,000	150,000,000	150,047,911		(45,839)			0.125	0.070	JJ	78,465	93,750	06/10/2021	07/31/2022
91282C-AG-6	UNITED STATES DEPARTMENT OF TH				1.A	225,020,508	99.9140	224,806,500	225,000,000	225,008,138		(12,370)			0.125	0.120	FA	95,563	281,250	01/14/2021	08/31/2022
91282C-AM-3	UNITED STATES DEPARTMENT OF TH				1.A	493,210,938	96.8750	484,375,000	500,000,000	494,386,457		1,175,520			0.250	0.553	MS	319,368	1,000,000	05/07/2021	09/30/2025
91282C-AU-5	UNITED STATES DEPARTMENT OF TH				1.A	333,558,594	95.2420	333,347,000	350,000,000	333,604,479		45,885			0.500	1.338	AO	299,724		12/23/2021	10/31/2027
91282C-CE-9	UNITED STATES DEPARTMENT OF TH	M			1.A	445,441,301	99.0940	441,067,394	445,100,000	445,430,624		(10,677)			1.250	1.237	MN	491,823	2,781,875	06/24/2021	05/31/2028
91282C-CN-9	UNITED STATES DEPARTMENT OF TH				1.A	325,391,719	99.2230	323,466,980	326,000,000	325,503,448		111,730			0.125	0.222	JJ	170,530		08/24/2021	07/31/2023
91282C-DN-8	UNITED STATES DEPARTMENT OF TH				1.A	47,033,047	100.1330	47,062,510	47,000,000	47,033,017		(30)			1.000	0.976	JD	21,951		12/30/2021	12/15/2024
91282C-DR-9	UNITED STATES DEPARTMENT OF TH				1.A	50,000,000	100.0350	50,017,500	50,000,000	50,000,000					0.750	0.750	JD	1,036		12/30/2021	12/31/2023
989566-AC-8	ZIMBABWE GUARANTEED NOTES - AID			2	1.A	4,442,352	103.7450	4,100,007	3,951,989	4,019,545		(26,156)			7.910	6.500	JJ	156,301	312,602	12/13/2002	07/01/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,306,170,977	XXX	5,319,171,058	5,249,182,746	5,275,288,394		(22,167,022)			XXX	XXX	XXX	17,278,365	66,200,504	XXX	XXX
36179M-C2-4	GOVERNMENT NATIONAL MORTGAGE A PN=MA0089			4	1.A	6,438,032	108.9810	6,784,088	6,225,019	6,412,526		(7,322)			4.000	3.349	MON	20,750	249,001	06/25/2013	05/20/2042
36179N-2M-9	GOVERNMENT NATIONAL MORTGAGE A PN=MA1680			4	1.A	935,974	112.9760	959,661	849,438	928,346		(2,089)			5.000	3.072	MON	3,539	42,472	10/02/2014	02/20/2044
36179N-JD-1	GOVERNMENT NATIONAL MORTGAGE A PN=MA1160			4	1.A	2,318,789	112.6580	2,421,250	2,149,204	2,302,241		(4,275)			5.000	3.437	MON	8,955	107,460	08/23/2013	07/20/2043
36179Q-GF-2	GOVERNMENT NATIONAL MORTGAGE A PN=MA1998			4	1.A	3,093,125	112.9740	3,180,357	2,815,123	3,069,256		(7,374)			5.000	3.135	MON	11,730	140,756	09/30/2014	06/20/2044
36179Q-L8-2	GOVERNMENT NATIONAL MORTGAGE A PN=MA2151			4	1.A	1,022,588	112.9760	1,048,467	928,044	1,014,861		(2,117)			5.000	3.020	MON	3,867	46,402	10/02/2014	08/20/2044
36179R-JG-5	GOVERNMENT NATIONAL MORTGAGE A PN=MA2963			4	1.A	8,182,015	109.9930	8,362,038	7,602,337	8,142,072		(15,911)			4.500	2.970	MON	28,509	342,105	08/28/2015	07/20/2045
36200E-DW-8	GOVERNMENT NATIONAL MORTGAGE A PN=598717			4	1.A	669,286	116.1730	805,469	693,336	676,431		595			5.000	5.711	MON	2,889	34,667	08/05/2003	07/01/2033
36200F-H6-8	GOVERNMENT NATIONAL MORTGAGE A PN=599753			4	1.A	212,375	110.6520	229,301	207,227	210,510		(207)			6.000	5.516	MON	1,036	12,434	10/18/2002	10/01/2032
36200K-T3-1	GOVERNMENT NATIONAL MORTGAGE A PN=603670			4	1.A	2,188,834	116.5050	2,468,524	2,118,814	2,163,887		(4,750)			5.000	4.390	MON	8,828	105,941	06/03/2003	05/01/2033
36200M-KC-6	GNMA PN=604291			4	1.A	1,749,456	114.9980	1,981,538	1,723,106	1,739,268		(1,580)			5.500	5.239	MON	7,898	94,771	10/16/2003	05/01/2033
36200M-Q8-9	GNMA PN=604479			4	1.A	524,171	116.6220	638,120	547,170	531,588		1,281			5.000	5.793	MON	2,280	27,358	08/14/2003	07/01/2033
36200M-RY-1	GNMA PN=604503			4	1.A	1,094,713	116.5770	1,332,176	1,142,744	1,110,027		2,765			5.000	5.803	MON	4,761	57,137	08/14/2003	07/01/2033
36200M-T7-8	GNMA PN=604574			4	1.A	1,482,769	111.8180	1,732,161	1,549,089	1,504,067		5,079			4.500	5.302	MON	5,809	69,709	09/24/2003	08/01/2033
36200M-VM-2	GNMA PN=604620			4	1.A	746,495	111.8220	871,513	779,375	756,974		2,214			4.500	5.291	MON	2,923	35,072	10/28/2003	09/01/2033
36200M-WA-7	GNMA PN=604641			4	1.A	227,237	111.8530	265,539	237,400	230,469		771			4.500	5.304	MON	890	10,683	09/24/2003	09/01/2033
36200N-Q8-7	GOVERNMENT NATIONAL MORTGAGE A PN=605379			4	1.A	2,535,050	115.1060	2,873,987	2,496,818	2,522,233		(1,374)			5.500	5.219	MON	11,444	137,325	04/20/2004	04/01/2034
36200Q-2F-0	GOVERNMENT NATIONAL MORTGAGE A PN=569674			4	1.A	383,831	111.3950	420,409	377,404	381,171		(400)			6.500	6.193	MON	2,044	24,531	02/21/2002	02/01/2032
36200Q-2X-1	GOVERNMENT NATIONAL MORTGAGE A PN=569690			4	1.A	37,030	109.7150	39,947	36,410	36,730		(27)			6.500	6.267	MON	197	2,367	02/21/2002	02/01/2032
36200Q-3A-0	GOVERNMENT NATIONAL MORTGAGE A PN=569693			4	1.A	366,332	111.6420	402,131	360,197	363,841		(308)			6.500	6.184	MON	1,951	23,413	02/21/2002	02/01/2032
36200Q-5G-5	GOVERNMENT NATIONAL MORTGAGE A PN=569747			4	1.A	63,854	109.7150	70,266	64,045	63,868		1			6.500	6.594	MON	347	4,163	03/21/2002	03/01/2032
36200Q-JG-0	GOVERNMENT NATIONAL MORTGAGE A PN=569163			4	1.A	67,324	110.0530	76,102	69,150	67,927		60			6.000	6.556	MON	346	4,149	03/27/2002	03/01/2032
36200Q-K8-6	GOVERNMENT NATIONAL MORTGAGE A PN=569219			4	1.A	479,128	114.2080	548,832	480,555	479,194		2			6.500	6.599	MON	2,603	31,236	03/21/2002	03/01/2032
36200Q-K9-4	GOVERNMENT NATIONAL MORTGAGE A PN=569220			4	1.A	180,483	110.1410	204,177	185,378	181,993		184			6.000	6.598	MON	927	11,123	03/27/2002	03/01/2032
36201G-2N-4	GOVERNMENT NATIONAL MORTGAGE A PN=583181			4	1.A	116,430	111.3380	127,578	114,586	115,496		(385)			6.500	6.301	MON	621	7,448	06/10/2002	02/01/2032
36201G-2Q-7	GOVERNMENT NATIONAL MORTGAGE A PN=583183			4	1.A	109,966	109.7150	118,738	108,224	109,082		(343)			6.500	6.302	MON	586	7,035	06/10/2002	02/01/2032
36201G-5T-8	GOVERNMENT NATIONAL MORTGAGE A PN=583258			4	1.A	2,805	109.7580	2,990	2,724	2,770		(3)			6.000	5.530	MON	14	163	10/28/2002	05/01/2032
36201G-5V-3	GOVERNMENT NATIONAL MORTGAGE A PN=583260			4	1.A	44,941	110.0480	48,027	43,642	44,507		(47)			6.000	5.323	MON	218	2,619	10/28/2002	05/01/2032
36201G-6J-9	GOVERNMENT NATIONAL MORTGAGE A PN=583273			4	1.A	54,787	110.0490	58,549	53,203	54,525		(33)			6.000	4.543	MON	266	3,192	10/28/2002	06/01/2032
36201G-6K-6	GOVERNMENT NATIONAL MORTGAGE A PN=583274			4	1.A	159,382	110.2030	170,567	154,775	157,213		(917)			6.000	5.599	MON	774	9,287	10/28/2002	06/01/2032

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
36201G-6X-8	GOVERNMENT NATIONAL MORTGAGE A PN-583286			4	1.A	3,854	109.7580	4,108	3,743	3,806		(4)			6.000	5.539	MON	19	225	10/28/2002	06/01/2032
36201H-ZN-6	GOVERNMENT NATIONAL MORTGAGE A PN-584049			4	1.A	135,955	110.3320	146,366	132,659	134,792		(71)			6.000	5.493	MON	663	7,960	10/18/2002	09/01/2032
36201M-P7-1	GOVERNMENT NATIONAL MORTGAGE A PN-587346			4	1.A	971,342	116.1940	1,103,637	949,823	963,616		(1,152)			6.000	5.550	MON	4,749	56,989	10/24/2002	10/01/2032
36201M-QL-9	GOVERNMENT NATIONAL MORTGAGE A PN-587359			4	1.A	367,390	112.2630	403,306	359,251	364,360		(545)			6.000	5.572	MON	1,796	21,555	10/24/2002	10/01/2032
36201P-3E-3	GOVERNMENT NATIONAL MORTGAGE A PN-589497			4	1.A	60,565	110.0190	65,018	59,097	59,990		(56)			6.000	5.561	MON	295	3,546	10/18/2002	09/01/2032
36202C-5E-9	GOVERNMENT NATIONAL MORTGAGE A PN-2645			4	1.A	61,102	111.0950	66,817	60,144	60,423		(56)			7.000	6.786	MON	351	4,210	10/22/1998	09/01/2028
36202C-5U-3	GOVERNMENT NATIONAL MORTGAGE A PN-2659			4	1.A	42,125	111.8230	46,367	41,464	41,714		(40)			7.000	6.703	MON	242	2,903	10/22/1998	10/01/2028
36202D-AB-7	GOVERNMENT NATIONAL MORTGAGE A PN-2702			4	1.A	16,573	111.0760	18,065	16,263	16,411		(18)			7.000	6.550	MON	95	1,139	12/02/1998	01/01/2029
36202D-C9-0	GOVERNMENT NATIONAL MORTGAGE A PN-2796			4	1.A	119,815	112.1900	136,126	121,335	120,288		56			7.000	7.296	MON	708	8,494	07/20/1999	08/01/2029
36202E-5F-2	GOVERNMENT NATIONAL MORTGAGE A PN-4446			4	1.A	6,818,624	109.6400	7,350,747	6,704,439	6,795,845		(7,535)			4.500	4.173	MON	25,142	301,700	05/19/2009	05/20/2039
36202E-6D-6	GOVERNMENT NATIONAL MORTGAGE A PN-4468			4	1.A	5,168,618	109.6400	5,680,252	5,180,821	5,168,567		73			4.500	4.542	MON	19,428	233,137	08/01/2011	06/20/2039
36202E-YL-7	GOVERNMENT NATIONAL MORTGAGE A PN-4315			4	1.A	2,056,246	115.4230	2,314,965	2,005,635	2,046,998		(2,833)			5.500	4.983	MON	9,192	110,310	06/18/2009	12/20/2038
36202S-VB-1	GOVERNMENT NATIONAL MORTGAGE A PN-608210			4	1.A	335,491	113.8830	395,796	347,546	339,132		499			5.000	5.698	MON	1,448	17,377	08/05/2003	07/01/2033
36203A-GB-6	GOVERNMENT NATIONAL MORTGAGE A PN-343194			4	1.A	8,535	100.3650	8,740	8,709	8,665		12			7.500	7.960	MON	54	653	04/19/1994	04/01/2023
36203C-GE-6	GOVERNMENT NATIONAL MORTGAGE A PN-344997			4	1.A	31	100.3740	31	31	31					7.500	8.111	MON		2	04/19/1994	08/01/2023
36203C-KF-8	GOVERNMENT NATIONAL MORTGAGE A PN-345094			4	1.A	900	100.3760	922	918	912		2			7.500	8.149	MON	6	69	04/19/1994	12/01/2023
36203D-4L-1	GOVERNMENT NATIONAL MORTGAGE A PN-346527			4	1.A	115	100.9700	118	117	117					7.500	8.120	MON	1	9	04/19/1994	05/01/2023
36203D-5L-0	GOVERNMENT NATIONAL MORTGAGE A PN-346551			4	1.A	1,324	100.3350	1,368	1,364	1,353		4			7.500	8.465	MON	9	102	04/19/1994	05/01/2023
36203F-ET-8	GOVERNMENT NATIONAL MORTGAGE A PN-347646			4	1.A	292	100.3650	287	286	287		(1)			7.500	6.995	MON	2	22	03/17/1994	07/01/2023
36203F-XX-8	GOVERNMENT NATIONAL MORTGAGE A PN-348194			4	1.A	88	100.3720	90	89	89					7.500	8.083	MON	1	7	04/19/1994	08/01/2023
36203G-J7-9	GOVERNMENT NATIONAL MORTGAGE A PN-348686			4	1.A	550	101.1130	567	561	557		1			7.500	8.183	MON	4	42	04/19/1994	05/01/2023
36203G-JT-1	GOVERNMENT NATIONAL MORTGAGE A PN-348674			4	1.A	808	100.3610	828	825	820		1			7.500	8.085	MON	5	62	04/19/1994	05/01/2023
36203H-DM-0	GOVERNMENT NATIONAL MORTGAGE A PN-349408			4	1.A	640	101.0940	667	660	654		2			7.500	8.437	MON	4	49	04/19/1994	07/01/2023
36203H-G4-7	GOVERNMENT NATIONAL MORTGAGE A PN-349519			4	1.A	472	100.2850	463	462	463		(1)			7.500	6.908	MON	3	35	03/17/1994	07/01/2023
36203H-QV-6	GOVERNMENT NATIONAL MORTGAGE A PN-349768			4	1.A	21	100.2850	21	21	21					7.500	8.121	MON		2	04/19/1994	05/01/2023
36203H-RX-1	GOVERNMENT NATIONAL MORTGAGE A PN-349802			4	1.A	202	109.7150	247	225	219		2			6.500	9.663	MON	1	15	04/19/1994	10/01/2023
36203L-DT-6	GOVERNMENT NATIONAL MORTGAGE A PN-352114			4	1.A	84	101.0160	91	90	89		1			7.500	9.754	MON	1	7	10/24/1994	08/01/2023
36203L-F9-8	GOVERNMENT NATIONAL MORTGAGE A PN-352192			4	1.A	402	100.3670	392	391	392		(1)			7.500	6.764	MON	2	29	04/19/1994	05/01/2023
36203M-N4-8	GOVERNMENT NATIONAL MORTGAGE A PN-353311			4	1.A	7,437	102.2040	7,756	7,589	7,534		11			7.500	8.056	MON	47	569	04/19/1994	04/01/2024
36203N-6R-4	GOVERNMENT NATIONAL MORTGAGE A PN-354680			4	1.A	490	101.1960	486	480	481		(1)			7.500	7.004	MON	3	36	03/17/1994	10/01/2023
36203N-ZS-0	GOVERNMENT NATIONAL MORTGAGE A PN-354553			4	1.A	634	109.7150	775	706	688		7			6.500	9.653	MON	4	46	04/19/1994	10/01/2023
36203Q-YQ-8	GOVERNMENT NATIONAL MORTGAGE A PN-356319			4	1.A	225	100.3030	230	229	228					7.500	8.130	MON	1	17	04/19/1994	06/01/2023
36203R-A7-4	GOVERNMENT NATIONAL MORTGAGE A PN-356530			4	1.A	1,633	109.7920	1,998	1,819	1,766		17			6.500	9.627	MON	10	118	04/19/1994	02/01/2024
36203R-JY-6	GOVERNMENT NATIONAL MORTGAGE A PN-356779			4	1.A	125	100.3650	128	127	127					7.500	8.167	MON	1	9	04/19/1994	04/01/2023
36203R-ML-0	GOVERNMENT NATIONAL MORTGAGE A PN-356863			4	1.A	12,757	100.3670	12,371	12,326	12,350		(38)			7.500	6.859	MON	77	924	05/18/1993	05/01/2023
36203S-TW-7	GOVERNMENT NATIONAL MORTGAGE A PN-357965			4	1.A	214	100.3740	219	218	217					7.500	8.079	MON	1	16	04/19/1994	09/01/2023
36203T-UF-0	GOVERNMENT NATIONAL MORTGAGE A PN-358882			4	1.A	2,644	100.3530	2,599	2,590	2,595		(7)			7.500	6.892	MON	16	194	03/17/1994	07/01/2023
36203U-BC-5	GOVERNMENT NATIONAL MORTGAGE A PN-359235			4	1.A	2,426	109.7590	2,966	2,703	2,618		28			6.500	10.063	MON	15	176	04/19/1994	01/01/2024
36203V-WU-0	GOVERNMENT NATIONAL MORTGAGE A PN-360759			4	1.A	7,168	100.4030	6,970	6,942	7,059		(12)			7.500	6.719	MON	43	521	01/22/1999	09/01/2028
36203V-XN-5	GOVERNMENT NATIONAL MORTGAGE A PN-360785			4	1.A	2,116	109.7150	2,586	2,357	2,286		23			6.500	9.768	MON	13	153	04/19/1994	02/01/2024
36203V-Y2-0	GOVERNMENT NATIONAL MORTGAGE A PN-360829			4	1.A	82	109.8560	100	91	88		1			6.500	9.667	MON		6	04/19/1994	03/01/2024
36203W-DK-1	GOVERNMENT NATIONAL MORTGAGE A PN-361106			4	1.A	1,758	100.3650	1,801	1,794	1,781		3			7.500	8.135	MON	11	135	04/19/1994	01/01/2024
36203X-JN-7	GOVERNMENT NATIONAL MORTGAGE A PN-362169			4	1.A	1,536	100.3810	1,510	1,505	1,508		(3)			7.500	6.979	MON	9	113	03/17/1994	12/01/2023
36203X-V3-7	GOVERNMENT NATIONAL MORTGAGE A PN-362534			4	1.A	716	100.3430	703	701	702		(2)			7.500	6.879	MON	4	53	03/17/1994	07/01/2023
36203Y-JX-3	GOVERNMENT NATIONAL MORTGAGE A PN-363078			4	1.A	3,437	101.5330	3,417	3,366	3,373		(8)			7.500	6.950	MON	21	252	03/17/1994	09/01/2023
36203Y-PF-5	GOVERNMENT NATIONAL MORTGAGE A PN-363222			4	1.A	625	100.3720	646	644	638		2			7.500	8.424	MON	4	48	04/19/1994	07/01/2023
36204A-7A-7	GOVERNMENT NATIONAL MORTGAGE A PN-364589			4	1.A	139	101.0160	152	151	148		1			7.500	9.712	MON	1	11	10/24/1994	08/01/2023
36204A-L6-0	GOVERNMENT NATIONAL MORTGAGE A PN-364049			4	1.A	2,602	100.3740	2,558	2,548	2,554		(6)			7.500	6.899	MON	16	191	03/17/1994	09/01/2023
36204A-SM-8	GOVERNMENT NATIONAL MORTGAGE A PN-364224			4	1.A	1,157	100.3790	1,196	1,192	1,180		3			7.500	8.452	MON	7	89	04/19/1994	11/01/2023
36204C-QB-0	GOVERNMENT NATIONAL MORTGAGE A PN-365950			4	1.A	474	109.7150	580	528	514		5			6.500	9.860	MON	3	34	04/19/1994	11/01/2023
36204C-W6-4	GOVERNMENT NATIONAL MORTGAGE A PN-366169			4	1.A	429	100.3700	465	464	453		3			7.500	10.069	MON	3	35	10/24/1994	01/01/2024
36204C-Y5-4	GOVERNMENT NATIONAL MORTGAGE A PN-366232			4	1.A	813	109.7150	994	906	879		9			6.500	9.857	MON	5	59	04/19/1994	01/01/2024
36204E-6N-2	GOVERNMENT NATIONAL MORTGAGE A PN-368177			4	1.A	206	109.7150	252	229	223		2			6.500	9.839	MON	1	15	04/19/1994	12/01/2023

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
36204E-C9-6	GOVERNMENT NATIONAL MORTGAGE A PN=367396			4	1.A	1,592	100.3760	1,565	1,560	1,565		(4)			7.500	6.901	MON	10	117	03/17/1994	02/01/2024
36204E-G9-2	GOVERNMENT NATIONAL MORTGAGE A PN=367524			4	1.A	188	100.3580	204	204	199		1			7.500	9.763	MON	1	15	10/24/1994	01/01/2024
36204E-PV-3	GOVERNMENT NATIONAL MORTGAGE A PN=367736			4	1.A	550	100.3430	569	567	562		2			7.500	8.414	MON	4	42	04/19/1994	09/01/2023
36204F-QH-0	GOVERNMENT NATIONAL MORTGAGE A PN=368656			4	1.A	5,787	101.1350	5,732	5,668	5,682		(13)			7.500	6.945	MON	35	425	03/17/1994	11/01/2023
36204G-CE-0	GOVERNMENT NATIONAL MORTGAGE A PN=369169			4	1.A	1,332	100.3780	1,377	1,372	1,360		4			7.500	8.410	MON	9	103	04/19/1994	11/01/2023
36204G-XR-8	GOVERNMENT NATIONAL MORTGAGE A PN=369788			4	1.A	129	109.7150	157	143	139		1			6.500	9.859	MON	1	9	04/19/1994	11/01/2023
36204H-BN-9	GOVERNMENT NATIONAL MORTGAGE A PN=370045			4	1.A	485	109.7150	593	540	525		6			6.500	9.867	MON	3	35	04/19/1994	11/01/2023
36204H-CK-4	GOVERNMENT NATIONAL MORTGAGE A PN=370074			4	1.A	208	100.3480	204	203	204					7.500	6.888	MON	1	15	03/17/1994	11/01/2023
36204H-E9-7	GOVERNMENT NATIONAL MORTGAGE A PN=370160			4	1.A	361	100.3760	355	354	355		(1)			7.500	6.918	MON	2	26	03/17/1994	12/01/2023
36204J-5E-2	GOVERNMENT NATIONAL MORTGAGE A PN=371745			4	1.A	436	100.3830	446	444	441		1			7.500	8.119	MON	3	33	04/19/1994	04/01/2024
36204J-BP-0	GOVERNMENT NATIONAL MORTGAGE A PN=370946			4	1.A	426	109.7150	521	475	461		5			6.500	9.840	MON	3	31	04/19/1994	12/01/2023
36204J-C5-3	GOVERNMENT NATIONAL MORTGAGE A PN=370992			4	1.A	1,525	109.7150	1,864	1,698	1,651		17			6.500	9.677	MON	9	110	04/19/1994	12/01/2023
36204K-EL-3	GOVERNMENT NATIONAL MORTGAGE A PN=371939			4	1.A	360	100.3760	368	367	364		1			7.500	8.150	MON	2	28	04/19/1994	09/01/2023
36204K-JL-8	GOVERNMENT NATIONAL MORTGAGE A PN=372067			4	1.A	495	109.7150	605	552	535		5			6.500	9.726	MON	3	36	04/19/1994	03/01/2024
36204L-C9-0	GOVERNMENT NATIONAL MORTGAGE A PN=372796			4	1.A	201	101.1430	207	205	203					7.500	8.122	MON	1	15	04/19/1994	02/01/2024
36204L-GT-2	GOVERNMENT NATIONAL MORTGAGE A PN=372910			4	1.A	2,266	109.7150	2,769	2,524	2,451		26			6.500	9.837	MON	14	164	04/19/1994	12/01/2023
36204M-JX-8	GOVERNMENT NATIONAL MORTGAGE A PN=373878			4	1.A	1,253	100.3720	1,231	1,227	1,230		(3)			7.500	6.869	MON	8	92	03/17/1994	11/01/2023
36204N-LA-3	GOVERNMENT NATIONAL MORTGAGE A PN=374821			4	1.A	48	109.7150	59	53	52		1			6.500	9.830	MON		3	04/19/1994	02/01/2024
36204N-LK-1	GOVERNMENT NATIONAL MORTGAGE A PN=374830			4	1.A	951	100.3670	934	931	934		(2)			7.500	6.922	MON	6	70	03/17/1994	11/01/2023
36204N-MZ-7	GOVERNMENT NATIONAL MORTGAGE A PN=374876			4	1.A	1,359	100.3720	1,336	1,331	1,335		(3)			7.500	6.919	MON	8	100	03/17/1994	01/01/2024
36204Q-A8-3	GOVERNMENT NATIONAL MORTGAGE A PN=376331			4	1.A	556	103.0310	585	568	564		1			7.500	8.095	MON	4	43	04/19/1994	02/01/2024
36204Q-AJ-9	GOVERNMENT NATIONAL MORTGAGE A PN=376309			4	1.A	614	100.3760	629	627	622		1			7.500	8.109	MON	4	47	04/19/1994	12/01/2023
36204Q-CL-2	GOVERNMENT NATIONAL MORTGAGE A PN=376375			4	1.A	108	103.4890	121	117	114		1			7.500	9.710	MON	1	9	10/24/1994	01/01/2024
36204T-D9-2	GOVERNMENT NATIONAL MORTGAGE A PN=379128			4	1.A	1,027	109.7150	1,256	1,144	1,111		11			6.500	9.802	MON	6	74	04/19/1994	01/01/2024
36204T-EY-6	GOVERNMENT NATIONAL MORTGAGE A PN=379151			4	1.A	177	109.8820	217	197	191		2			6.500	9.937	MON	1	13	04/19/1994	03/01/2024
36204W-AY-3	GOVERNMENT NATIONAL MORTGAGE A PN=381723			4	1.A	694	100.3760	754	751	733		5			7.500	10.046	MON	5	56	10/24/1994	02/01/2024
36204W-CP-0	GOVERNMENT NATIONAL MORTGAGE A PN=381778			4	1.A	5,758	100.3840	5,898	5,875	5,830		9			7.500	8.112	MON	37	441	04/19/1994	04/01/2024
36204W-XK-8	GOVERNMENT NATIONAL MORTGAGE A PN=382382			4	1.A	51	101.3000	56	55	54					7.500	9.892	MON		4	10/24/1994	01/01/2024
36204W-YG-6	GOVERNMENT NATIONAL MORTGAGE A PN=382411			4	1.A	597	100.3820	649	646	631		5			7.500	9.990	MON	4	48	10/24/1994	01/01/2024
36204Y-UN-1	GOVERNMENT NATIONAL MORTGAGE A PN=384089			4	1.A	2,396	100.3820	2,455	2,445	2,426		4			7.500	8.140	MON	15	184	04/19/1994	04/01/2024
36205A-4W-1	GOVERNMENT NATIONAL MORTGAGE A PN=385237			4	1.A	871	109.7150	1,065	971	939		9			6.500	9.814	MON	5	63	04/19/1994	04/01/2024
36205D-PT-9	GOVERNMENT NATIONAL MORTGAGE A PN=387534			4	1.A	2,296	100.3820	2,352	2,343	2,324		4			7.500	8.154	MON	15	176	04/19/1994	04/01/2024
36205E-KA-3	GOVERNMENT NATIONAL MORTGAGE A PN=388289			4	1.A	243	109.7150	297	270	262		3			6.500	9.771	MON	1	18	04/19/1994	04/01/2024
36205F-ZA-4	GOVERNMENT NATIONAL MORTGAGE A PN=389637			4	1.A	53	100.3650	54	54	53					7.500	8.133	MON		4	04/19/1994	03/01/2024
36206J-KQ-6	GOVERNMENT NATIONAL MORTGAGE A PN=412603			4	1.A	10,632	107.4470	11,484	10,688	10,647		2			7.500	7.678	MON	67	802	08/14/1996	05/01/2026
36206J-XZ-2	GOVERNMENT NATIONAL MORTGAGE A PN=412996			4	1.A	12,478	101.8690	13,004	12,766	12,628		19			7.500	8.199	MON	80	957	06/26/1996	08/01/2025
36206T-KY-7	GOVERNMENT NATIONAL MORTGAGE A PN=420711			4	1.A	32,319	102.8270	33,532	32,610	32,442		13			7.500	7.757	MON	204	2,446	08/01/1996	02/01/2026
36206Y-RM-5	GOVERNMENT NATIONAL MORTGAGE A PN=425392			4	1.A	40,898	102.8360	41,513	40,368	40,483		(40)			7.500	7.294	MON	252	3,028	09/12/1997	06/01/2026
36207A-MQ-2	GOVERNMENT NATIONAL MORTGAGE A PN=426167			4	1.A	5,414	100.1020	5,449	5,443	5,422		1			7.500	7.668	MON	34	408	08/14/1996	06/01/2026
36207E-MV-3	GOVERNMENT NATIONAL MORTGAGE A PN=429772			4	1.A	84,517	112.6190	86,514	76,821	82,714		(241)			5.000	2.649	MON	320	3,841	08/01/2011	12/01/2033
36207K-EG-1	GOVERNMENT NATIONAL MORTGAGE A PN=434035			4	1.A	488	101.1410	478	473	482		(1)			7.500	6.519	MON	3	35	01/22/1999	10/01/2028
36208K-WM-7	GOVERNMENT NATIONAL MORTGAGE A PN=453452			4	1.A	21,057	110.1610	25,842	23,458	22,188		115			6.000	8.251	MON	117	1,408	01/27/2000	11/01/2028
36208Q-TP-1	GOVERNMENT NATIONAL MORTGAGE A PN=457858			4	1.A	277,231	110.4010	341,793	309,593	292,089		2,778			6.000	8.328	MON	1,548	18,576	02/02/2000	01/01/2029
36208Q-WB-8	GOVERNMENT NATIONAL MORTGAGE A PN=457942			4	1.A	30,385	110.1930	37,299	33,849	32,004		165			6.000	8.247	MON	169	2,031	01/27/2000	12/01/2028
36208X-3N-9	GOVERNMENT NATIONAL MORTGAGE A PN=464405			4	1.A	32,730	109.9970	40,107	36,462	34,560		177			6.000	8.079	MON	182	2,188	01/27/2000	12/01/2028
36208X-XL-0	GOVERNMENT NATIONAL MORTGAGE A PN=464283			4	1.A	54,343	110.2980	66,773	60,539	57,152		297			6.000	8.387	MON	303	3,632	01/27/2000	11/01/2028
36208X-YN-5	GOVERNMENT NATIONAL MORTGAGE A PN=464317			4	1.A	12,296	109.9050	15,060	13,703	12,974		67			6.000	8.176	MON	69	822	02/01/2000	11/01/2028
36208X-ZS-3	GOVERNMENT NATIONAL MORTGAGE A PN=464353			4	1.A	47,784	109.7150	56,106	51,138	49,349		159			6.500	7.938	MON	277	3,324	05/03/2000	11/01/2028
36208Y-LZ-0	GOVERNMENT NATIONAL MORTGAGE A PN=464844			4	1.A	3,632	109.9820	3,869	3,518	3,576		(6)			7.500	6.757	MON	22	264	01/22/1999	09/01/2028
36209A-FS-4	GOVERNMENT NATIONAL MORTGAGE A PN=465577			4	1.A	15,295	109.9810	18,739	17,039	15,931		80			6.000	9.219	MON	85	1,022	01/27/2000	11/01/2028
36209A-FV-7	GOVERNMENT NATIONAL MORTGAGE A PN=465580			4	1.A	14,995	109.9630	18,369	16,705	15,653		79			6.000	8.965	MON	84	1,002	01/27/2000	12/01/2028
36209A-WL-0	GOVERNMENT NATIONAL MORTGAGE A PN=466051			4	1.A	48,804	109.7150	57,304	52,230	50,348		166			6.500	8.057	MON	283	3,395	05/03/2000	09/01/2028
36209A-WT-3	GOVERNMENT NATIONAL MORTGAGE A PN=466058			4	1.A	22,813	103.4470	22,856	22,095	22,533		(37)			7.500	6.444	MON	138	1,657	01/22/1999	10/01/2028

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
36209E-2M-3	GOVERNMENT NATIONAL MORTGAGE A PN=469780			4	1.A	1,450	109.7800	1,774	1,616	1,513		8			6.000	9.034	MON	8	97	01/27/2000	12/01/2028
36209E-3S-9	GOVERNMENT NATIONAL MORTGAGE A PN=469809			4	1.A	3,590	110.2320	4,409	3,999	3,737		18			6.000	9.240	MON	20	240	01/27/2000	12/01/2028
36209E-YC-0	GOVERNMENT NATIONAL MORTGAGE A PN=469707			4	1.A	41,034	110.0430	50,321	45,728	43,223		225			6.000	8.291	MON	229	2,744	02/01/2000	11/01/2028
36209F-BN-8	GOVERNMENT NATIONAL MORTGAGE A PN=469945			4	1.A	24,691	110.4480	30,465	27,583	25,976		136			6.000	8.454	MON	138	1,655	02/02/2000	01/01/2029
36209L-KF-2	GOVERNMENT NATIONAL MORTGAGE A PN=474694			4	1.A	31,922	109.9860	39,229	35,667	33,786		176			6.000	8.055	MON	178	2,140	02/02/2000	01/01/2029
36209N-UP-5	GOVERNMENT NATIONAL MORTGAGE A PN=476790			4	1.A	13,239	104.1380	13,353	12,822	13,032		(23)			7.500	6.756	MON	80	962	01/22/1999	09/01/2028
36209P-NF-0	GOVERNMENT NATIONAL MORTGAGE A PN=477490			4	1.A	15,058	108.9350	15,887	14,584	14,821		(26)			7.500	6.782	MON	91	1,094	01/22/1999	10/01/2028
36209P-NG-8	GOVERNMENT NATIONAL MORTGAGE A PN=477491			4	1.A	13,608	101.3430	13,357	13,180	13,402		(23)			7.500	6.731	MON	82	989	01/22/1999	10/01/2028
36209P-NL-7	GOVERNMENT NATIONAL MORTGAGE A PN=477495			4	1.A	27,828	100.4030	27,061	26,952	27,443		(47)			7.500	6.595	MON	168	2,021	01/22/1999	09/01/2028
36209T-VV-8	GOVERNMENT NATIONAL MORTGAGE A PN=481328			4	1.A	1,805	101.6370	1,777	1,748	1,781		(3)			7.500	6.524	MON	11	131	01/22/1999	09/01/2028
36209T-X5-3	GOVERNMENT NATIONAL MORTGAGE A PN=481400			4	1.A	122,995	110.1290	151,002	137,114	129,647		1,298			6.000	8.262	MON	686	8,227	02/15/2000	11/01/2028
36209T-X6-1	GOVERNMENT NATIONAL MORTGAGE A PN=481401			4	1.A	1,153	109.7580	1,410	1,285	1,201		6			6.000	9.203	MON	6	77	01/27/2000	12/01/2028
36209V-HS-6	GOVERNMENT NATIONAL MORTGAGE A PN=482741			4	1.A	113,652	108.5890	124,151	114,331	113,836		24			7.000	7.170	MON	667	8,003	06/17/1999	09/01/2028
36209V-HT-4	GOVERNMENT NATIONAL MORTGAGE A PN=482742			4	1.A	7,465	100.4030	7,259	7,230	7,352		(13)			7.500	6.707	MON	45	542	01/22/1999	09/01/2028
36209V-J9-6	GOVERNMENT NATIONAL MORTGAGE A PN=482788			4	1.A	40,795	110.2620	50,127	45,462	42,951		226			6.000	8.358	MON	227	2,728	02/01/2000	10/01/2028
36209V-LN-2	GOVERNMENT NATIONAL MORTGAGE A PN=482833			4	1.A	375	109.7580	459	418	392		2			6.000	9.062	MON	2	25	02/16/2000	11/01/2028
36209V-YS-7	GOVERNMENT NATIONAL MORTGAGE A PN=483221			4	1.A	10,050	100.7010	9,802	9,733	9,900		(17)			7.500	6.705	MON	61	730	01/22/1999	10/01/2028
36209V-ZA-5	GOVERNMENT NATIONAL MORTGAGE A PN=483237			4	1.A	16,407	100.4020	15,955	15,891	16,158		(28)			7.500	6.745	MON	99	1,192	01/22/1999	11/01/2028
36209W-6C-1	GOVERNMENT NATIONAL MORTGAGE A PN=484267			4	1.A	68,958	107.9170	74,862	69,370	69,067		11			7.000	7.173	MON	405	4,856	06/17/1999	09/01/2028
36209X-A9-1	GOVERNMENT NATIONAL MORTGAGE A PN=484332			4	1.A	11,758	100.3540	11,870	11,829	11,774		2			7.000	7.197	MON	69	828	06/17/1999	09/01/2028
36209X-CX-6	GOVERNMENT NATIONAL MORTGAGE A PN=484386			4	1.A	10,009	100.3570	10,105	10,069	10,022		2			7.000	7.196	MON	59	705	06/17/1999	09/01/2028
36209X-DV-9	GOVERNMENT NATIONAL MORTGAGE A PN=484416			4	1.A	7,483	100.3370	7,553	7,527	7,492		1			7.000	7.198	MON	44	527	06/17/1999	09/01/2028
3620A2-BH-8	GOVERNMENT NATIONAL MORTGAGE A PN=716540			4	1.A	212,031	112.6670	218,869	194,262	209,095		(979)			5.000	3.265	MON	809	9,713	08/01/2011	07/15/2039
3620A2-J4-9	GOVERNMENT NATIONAL MORTGAGE A PN=716783			4	1.A	512,458	115.5060	578,630	500,952	510,376		(803)			5.000	4.556	MON	2,087	25,048	03/10/2009	04/15/2039
3620A5-B9-9	GOVERNMENT NATIONAL MORTGAGE A PN=719264			4	1.A	2,096,118	112.3140	2,219,013	1,975,722	2,077,368		(5,772)			4.500	3.360	MON	7,409	88,908	08/11/2010	08/15/2040
3620A6-E7-8	GOVERNMENT NATIONAL MORTGAGE A PN=720258			4	1.A	1,587,594	112.0600	1,784,985	1,592,883	1,587,948		165			4.500	4.577	MON	5,973	71,680	07/16/2009	08/15/2039
3620A7-XZ-3	GOVERNMENT NATIONAL MORTGAGE A PN=721696			4	1.A	416,250	112.5880	434,625	386,031	411,449		(1,409)			5.000	3.581	MON	1,608	19,301	08/11/2010	08/15/2040
3620AR-D3-2	GOVERNMENT NATIONAL MORTGAGE A PN=737322			4	1.A	639,287	113.9010	686,938	603,101	633,260		(1,168)			4.500	3.460	MON	2,262	27,140	09/13/2010	09/01/2040
3620AR-D4-0	GOVERNMENT NATIONAL MORTGAGE A PN=737323			4	1.A	662,612	112.8100	706,223	626,029	658,596		(106)			4.500	3.018	MON	2,348	28,171	09/13/2010	09/15/2040
3620AR-D5-7	GOVERNMENT NATIONAL MORTGAGE A PN=737324			4	1.A	558,795	111.4300	588,635	528,256	554,210		(1,689)			4.500	3.395	MON	1,981	23,771	09/13/2010	09/15/2040
3620AR-DX-6	GOVERNMENT NATIONAL MORTGAGE A PN=737318			4	1.A	886,675	109.1090	934,022	856,044	880,873		(2,010)			4.000	3.442	MON	2,853	34,242	09/13/2010	09/15/2040
36210A-M8-7	GOVERNMENT NATIONAL MORTGAGE A PN=486483			4	1.A	37,168	101.8590	38,085	37,390	37,226		6			7.000	7.174	MON	218	2,617	06/17/1999	09/01/2028
36210A-P8-4	GOVERNMENT NATIONAL MORTGAGE A PN=486547			4	1.A	57,414	107.9090	62,325	57,757	57,520		9			7.000	7.155	MON	337	4,043	06/17/1999	10/01/2028
36210A-PJ-0	GOVERNMENT NATIONAL MORTGAGE A PN=486525			4	1.A	6,002	100.4030	5,837	5,813	5,918		(10)			7.500	6.612	MON	36	436	01/22/1999	09/01/2028
36210A-PW-1	GOVERNMENT NATIONAL MORTGAGE A PN=486537			4	1.A	3,113	107.7810	3,249	3,015	3,068		(5)			7.500	6.662	MON	19	226	01/22/1999	09/01/2028
36210A-QB-6	GOVERNMENT NATIONAL MORTGAGE A PN=486550			4	1.A	15,695	100.3670	15,846	15,789	15,724		2			7.000	7.156	MON	92	1,105	06/17/1999	10/01/2028
36210A-RV-1	GOVERNMENT NATIONAL MORTGAGE A PN=486600			4	1.A	118	100.3270	115	115	117					7.500	6.603	MON	1	9	01/22/1999	10/01/2028
36210A-W8-6	GOVERNMENT NATIONAL MORTGAGE A PN=486771			4	1.A	4,296	109.9190	5,260	4,785	4,479		22			6.000	9.067	MON	24	287	01/27/2000	12/01/2028
36210A-WU-7	GOVERNMENT NATIONAL MORTGAGE A PN=486759			4	1.A	42,115	113.8550	53,501	46,990	44,446		232			6.000	8.198	MON	235	2,819	02/16/2000	12/01/2028
36210A-WV-5	GOVERNMENT NATIONAL MORTGAGE A PN=486760			4	1.A	13,702	110.2770	16,171	14,664	14,078		44			6.500	8.320	MON	79	953	05/03/2000	12/01/2028
36210A-XR-3	GOVERNMENT NATIONAL MORTGAGE A PN=486788			4	1.A	5,256	109.7150	6,171	5,625	5,395		17			6.500	8.414	MON	30	366	05/03/2000	12/01/2028
36210A-ZJ-9	GOVERNMENT NATIONAL MORTGAGE A PN=486845			4	1.A	103,439	111.7520	124,905	111,770	107,206		656			6.500	8.178	MON	605	7,265	05/16/2000	01/01/2029
36210B-4L-6	GOVERNMENT NATIONAL MORTGAGE A PN=487827			4	1.A	260,870	113.4850	289,401	255,013	259,964		(160)			5.000	4.481	MON	1,063	12,751	03/10/2009	04/15/2039
36210B-D8-5	GOVERNMENT NATIONAL MORTGAGE A PN=487127			4	1.A	60,161	109.7150	67,230	61,277	60,676		44			6.500	6.853	MON	332	3,983	05/26/1999	04/01/2029
36210B-KD-6	GOVERNMENT NATIONAL MORTGAGE A PN=487292			4	1.A	28,489	106.1540	29,290	27,592	28,033		(49)			7.500	6.788	MON	172	2,069	01/22/1999	09/01/2028
36210E-KE-8	GOVERNMENT NATIONAL MORTGAGE A PN=489993			4	1.A	46,611	110.1800	57,300	52,006	49,086		257			6.000	8.344	MON	260	3,120	02/16/2000	12/01/2028
36210F-BF-2	GOVERNMENT NATIONAL MORTGAGE A PN=490638			4	1.A	65,584	107.9170	71,199	65,976	65,680		11			7.000	7.180	MON	385	4,618	06/17/1999	10/01/2028
36210F-CB-0	GOVERNMENT NATIONAL MORTGAGE A PN=490666			4	1.A	82,423	108.9950	90,374	82,915	82,549		13			7.000	7.176	MON	484	5,804	06/17/1999	10/01/2028
36210F-D4-5	GOVERNMENT NATIONAL MORTGAGE A PN=490723			4	1.A	28,080	110.4770	34,613	31,331	29,378		154			6.000	8.941	MON	157	1,880	02/16/2000	10/01/2028
36210F-E6-9	GOVERNMENT NATIONAL MORTGAGE A PN=490757			4	1.A	42,139	102.3710	43,396	42,391	42,208		7			7.000	7.167	MON	247	2,967	06/17/1999	11/01/2028
36210F-EL-6	GOVERNMENT NATIONAL MORTGAGE A PN=490739			4	1.A	59,692	106.3080	61,460	57,813	58,641		(101)			7.500	6.919	MON	361	4,336	01/22/1999	10/01/2028
36210F-ES-1	GOVERNMENT NATIONAL MORTGAGE A PN=490745			4	1.A	5,418	100.4030	5,268	5,247	5,340		(9)			7.500	6.653	MON	33	394	01/22/1999	10/01/2028
36210F-N7-7	GOVERNMENT NATIONAL MORTGAGE A PN=491014			4	1.A	27,847	109.7150	32,697	29,801	28,714		92			6.500	8.032	MON	161	1,937	05/03/2000	12/01/2028

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
36210F-NX-0	GOVERNMENT NATIONAL MORTGAGE A PN=491006			4	1.A	35,003	109.9210	42,863	38,994	37,001		189			6.000	8.008	MON	195	2,340	01/27/2000	12/01/2028
36210J-BT-4	GOVERNMENT NATIONAL MORTGAGE A PN=493350			4	1.A	2,880	109.8570	3,524	3,208	2,999		15			6.000	9.191	MON	16	193	01/27/2000	12/01/2028
36210L-XL-2	GOVERNMENT NATIONAL MORTGAGE A PN=495783			4	1.A	48,014	110.4730	59,091	53,489	50,976		254			6.000	7.748	MON	267	3,209	01/27/2000	12/01/2028
36210N-MY-2	GOVERNMENT NATIONAL MORTGAGE A PN=497275			4	1.A	40,000	110.1260	49,287	44,755	42,434		224			6.000	8.008	MON	224	2,685	02/07/2000	12/01/2028
36210N-NC-9	GOVERNMENT NATIONAL MORTGAGE A PN=497287			4	1.A	37,594	110.2370	46,168	41,881	39,549		204			6.000	8.332	MON	209	2,513	01/27/2000	12/01/2028
36210X-WR-4	GOVERNMENT NATIONAL MORTGAGE A PN=502731			4	1.A	33,537	101.0400	33,293	32,950	33,195		(31)			7.000	6.724	MON	192	2,307	04/20/1999	05/01/2029
36210Y-2C-8	GOVERNMENT NATIONAL MORTGAGE A PN=506671			4	1.A	38,115	109.7150	42,593	38,822	38,416		29			6.500	6.892	MON	210	2,523	05/26/1999	04/01/2029
36211U-AR-3	GOVERNMENT NATIONAL MORTGAGE A PN=523016			4	1.A	37,141	103.3330	38,057	36,830	37,026		(15)			8.000	7.736	MON	246	2,946	06/05/2000	07/01/2030
36212B-X7-3	GOVERNMENT NATIONAL MORTGAGE A PN=529102			4	1.A	42,851	102.3990	43,451	42,433	42,759		(13)			8.000	7.414	MON	283	3,395	07/27/2000	08/01/2030
36213E-UC-8	GOVERNMENT NATIONAL MORTGAGE A PN=552379			4	1.A	296,687	111.9130	340,982	304,685	299,295		404			6.000	6.565	MON	1,523	18,281	03/27/2002	02/01/2032
36213E-WZ-5	GOVERNMENT NATIONAL MORTGAGE A PN=552464			4	1.A	349,438	111.2690	390,157	350,643	349,545		11			6.500	6.608	MON	1,899	22,792	03/20/2002	03/01/2032
36213K-AP-7	GOVERNMENT NATIONAL MORTGAGE A PN=556314			4	1.A	57,729	109.7150	62,335	56,815	57,582		(19)			6.500	5.554	MON	308	3,693	06/10/2002	01/01/2032
36213W-BE-5	GOVERNMENT NATIONAL MORTGAGE A PN=566237			4	1.A	87,833	109.3200	93,563	85,586	86,920		(93)			7.000	6.504	MON	499	5,991	01/23/2002	09/01/2031
36223F-Q9-5	GOVERNMENT NATIONAL MORTGAGE A PN=306580			4	1.A	1	100.1800	1	1	1					7.500	7.970	MON			04/19/1994	03/01/2022
36223L-4S-4	GOVERNMENT NATIONAL MORTGAGE A PN=311433			4	1.A	702	100.1800	687	686	685		(2)			7.500	6.882	MON	4	52	09/26/1997	04/01/2022
36223M-AP-1	GOVERNMENT NATIONAL MORTGAGE A PN=311514			4	1.A	11	100.2880	12	12	12					7.000	10.756	MON		1	10/24/1994	10/01/2022
36223Y-TX-8	GOVERNMENT NATIONAL MORTGAGE A PN=321966			4	1.A	462	100.3350	448	447	448		(2)			7.500	6.624	MON	3	33	05/18/1993	05/01/2023
36224D-VD-4	GOVERNMENT NATIONAL MORTGAGE A PN=325612			4	1.A	5,470	100.8820	5,397	5,350	5,345		(12)			7.500	7.105	MON	33	401	09/26/1997	10/01/2022
36224E-ST-1	GOVERNMENT NATIONAL MORTGAGE A PN=326430			4	1.A	179	100.9160	186	184	183		1			7.500	8.402	MON	1	14	04/19/1994	04/01/2023
36224E-TB-9	GOVERNMENT NATIONAL MORTGAGE A PN=326446			4	1.A	1,538	101.0080	1,585	1,570	1,560		3			7.500	8.127	MON	10	117	04/19/1994	07/01/2023
36224F-RD-4	GOVERNMENT NATIONAL MORTGAGE A PN=327284			4	1.A	3,851	100.6430	3,791	3,767	3,762		(8)			7.500	7.123	MON	24	282	09/26/1997	09/01/2022
36224K-BB-4	GOVERNMENT NATIONAL MORTGAGE A PN=330434			4	1.A	17	100.3530	17	17	17					7.500	8.160	MON		1	04/19/1994	01/01/2023
36224M-UM-5	GOVERNMENT NATIONAL MORTGAGE A PN=332788			4	1.A	2,284	100.8020	2,251	2,233	2,233		(7)			7.500	6.841	MON	14	168	09/26/1997	10/01/2022
36224N-NF-6	GOVERNMENT NATIONAL MORTGAGE A PN=333490			4	1.A	3,319	100.3670	3,430	3,418	3,386		9			7.500	8.472	MON	21	256	04/19/1994	10/01/2023
36224P-XU-7	GOVERNMENT NATIONAL MORTGAGE A PN=334691			4	1.A	1,456	101.1470	1,517	1,499	1,487		4			7.500	8.463	MON	9	112	04/19/1994	07/01/2023
36224Q-K2-1	GOVERNMENT NATIONAL MORTGAGE A PN=335213			4	1.A	1,020	100.3700	1,045	1,041	1,034		2			7.500	8.163	MON	7	78	04/19/1994	11/01/2023
36224T-MU-1	GOVERNMENT NATIONAL MORTGAGE A PN=337971			4	1.A	72	100.3270	74	73	73					7.500	8.169	MON		5	04/19/1994	03/01/2023
36224T-TZ-3	GOVERNMENT NATIONAL MORTGAGE A PN=338168			4	1.A	87	100.8320	90	89	88					7.500	8.078	MON	1	7	04/19/1994	11/01/2022
36224V-C8-6	GOVERNMENT NATIONAL MORTGAGE A PN=339495			4	1.A	7,101	101.0780	6,934	6,860	6,886		(27)			7.500	6.548	MON	43	514	05/18/1993	05/01/2023
36224V-UN-3	GOVERNMENT NATIONAL MORTGAGE A PN=339989			4	1.A	3,909	100.9250	3,858	3,823	3,823		(11)			7.500	6.890	MON	24	287	09/26/1997	11/01/2022
36224V-UU-7	GOVERNMENT NATIONAL MORTGAGE A PN=339995			4	1.A	1,814	100.3270	1,780	1,774	1,775		(5)			7.500	6.854	MON	11	133	09/26/1997	12/01/2022
36224W-P4-9	GOVERNMENT NATIONAL MORTGAGE A PN=340743			4	1.A	746	101.0180	769	761	757		1			7.500	8.123	MON	5	57	04/19/1994	04/01/2023
36225B-BA-5	GOVERNMENT NATIONAL MORTGAGE A PN=780933			4	1.A	69,917	111.7800	77,692	69,504	69,616		(29)			7.000	6.928	MON	405	4,865	05/25/1999	12/01/2028
36225B-EA-2	GOVERNMENT NATIONAL MORTGAGE A PN=781029			4	1.A	162,353	111.7780	194,416	173,931	167,258		669			6.500	8.059	MON	942	11,305	01/06/2000	05/01/2029
36225B-G3-6	GOVERNMENT NATIONAL MORTGAGE A PN=781118			4	1.A	252,913	112.9910	281,827	249,425	251,088		(249)			6.500	6.242	MON	1,351	16,213	01/11/2002	10/01/2029
36225B-GD-4	GOVERNMENT NATIONAL MORTGAGE A PN=781096			4	1.A	128,631	112.2680	143,070	127,436	127,897		(104)			6.500	6.340	MON	690	8,283	01/24/2002	12/01/2028
36225B-KX-5	GOVERNMENT NATIONAL MORTGAGE A PN=781210			4	1.A	170,559	111.4300	187,448	168,220	169,310		(198)			6.500	6.250	MON	911	10,934	01/11/2002	09/01/2029
36241K-N6-1	GOVERNMENT NATIONAL MORTGAGE A PN=782213			4	1.A	368,005	115.4510	423,015	366,402	367,496		(137)			5.000	4.932	MON	1,527	18,320	12/03/2008	12/15/2036
36241K-YZ-5	GOVERNMENT NATIONAL MORTGAGE A PN=782528			4	1.A	136,482	115.4870	154,080	133,418	135,896		(204)			5.000	4.570	MON	556	6,671	03/10/2009	01/15/2039
36290R-5K-5	GNMA PN=615650			4	1.A	2,215,993	113.4820	2,645,368	2,331,091	2,251,595		4,970			4.500	5.454	MON	8,742	104,899	10/24/2003	10/01/2033
36290R-Q3-0	GNMA PN=615274			4	1.A	1,376,659	115.6730	1,649,645	1,426,128	1,391,551		1,666			5.000	5.701	MON	5,942	71,306	08/05/2003	07/01/2033
36290R-Q4-8	GNMA PN=615275			4	1.A	1,877,069	115.8350	2,262,321	1,953,055	1,900,064		2,303			5.000	5.785	MON	8,138	97,653	08/13/2003	07/01/2033
36290R-YK-3	GNMA PN=615514			4	1.A	1,316,601	111.8600	1,548,734	1,384,529	1,337,698		4,810			4.500	5.460	MON	5,192	62,304	10/09/2003	08/01/2033
36292E-SH-4	GOVERNMENT NATIONAL MORTGAGE A PN=646820			4	1.A	226,417	113.9520	256,883	225,431	226,077		(129)			5.000	4.926	MON	939	11,271	12/03/2008	08/15/2035
36295A-D7-7	GOVERNMENT NATIONAL MORTGAGE A PN=664426			4	1.A	142,704	110.1330	153,635	139,500	142,103		(125)			6.000	5.504	MON	698	8,370	11/15/2007	11/01/2037
36295D-NY-1	GOVERNMENT NATIONAL MORTGAGE A PN=667407			4	1.A	1,676,445	112.2190	1,887,557	1,682,030	1,676,902		139			4.500	4.572	MON	6,308	75,691	07/16/2009	08/15/2039
36295E-YJ-0	GOVERNMENT NATIONAL MORTGAGE A PN=668613			4	1.A	129,538	112.6070	145,233	128,973	129,369		(61)			5.000	4.940	MON	537	6,449	12/03/2008	05/15/2038
36295K-KY-8	GOVERNMENT NATIONAL MORTGAGE A PN=672711			4	1.A	404,229	115.2080	463,676	402,468	403,764		(172)			5.000	4.926	MON	1,677	20,123	12/03/2008	05/15/2038
36295K-ML-4	GOVERNMENT NATIONAL MORTGAGE A PN=672763			4	1.A	272,516	116.1820	307,404	264,588	271,113		(508)			6.000	5.383	MON	1,323	15,875	02/20/2009	06/15/2038
36295N-M3-8	GOVERNMENT NATIONAL MORTGAGE A PN=675478			4	1.A	131,552	115.2200	150,914	130,979	131,402		(52)			5.000	4.926	MON	546	6,549	12/03/2008	06/15/2038
36295Q-BH-2	GOVERNMENT NATIONAL MORTGAGE A PN=676940			4	1.A	100,586	113.1060	113,274	100,148	100,466		(43)			5.000	4.929	MON	417	5,007	12/03/2008	04/15/2038
36295Q-DX-5	GOVERNMENT NATIONAL MORTGAGE A PN=677018			4	1.A	1,075	116.0890	1,212	1,044	1,072					6.000	5.014	MON	5	63	02/20/2009	05/15/2038
36295Q-MW-7	GOVERNMENT NATIONAL MORTGAGE A PN=677273			4	1.A	99,047	114.8700	110,466	96,166	98,564		(166)			6.000	5.366	MON	481	5,770	02/20/2009	09/15/2038

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
36295W-6M-4	GOVERNMENT NATIONAL MORTGAGE A PN-683176			4	1.A	21,989	112.5800	24,648	21,893	21,967		(3)			5.000	4.909	MON	91	1,095	12/03/2008	05/15/2038
36296B-FB-3	GOVERNMENT NATIONAL MORTGAGE A PN-686062			4	1.A	62,914	114.6350	71,807	62,640	62,876		(4)			5.000	4.820	MON	261	3,132	12/03/2008	05/15/2038
36296D-YP-7	GOVERNMENT NATIONAL MORTGAGE A PN-688418			4	1.A	160,859	114.5090	183,396	160,158	160,679		(50)			5.000	4.922	MON	667	8,008	12/03/2008	05/15/2038
36296F-N8-2	GOVERNMENT NATIONAL MORTGAGE A PN-689915			4	1.A	234,263	112.9050	256,801	227,449	233,236		(353)			6.000	5.295	MON	1,137	13,647	02/20/2009	09/15/2038
36296G-QP-9	GOVERNMENT NATIONAL MORTGAGE A PN-690862			4	1.A	140,074	114.0350	159,037	139,464	139,917		(45)			5.000	4.923	MON	581	6,973	12/03/2008	06/15/2038
36296G-TL-5	GOVERNMENT NATIONAL MORTGAGE A PN-690955			4	1.A	63,393	112.5260	71,023	63,117	63,347		(6)			5.000	4.862	MON	263	3,156	12/03/2008	06/15/2038
36296M-G2-8	GOVERNMENT NATIONAL MORTGAGE A PN-695117			4	1.A	450,094	111.7250	498,969	446,605	449,462		(241)			4.500	4.329	MON	1,675	20,097	02/20/2009	04/15/2039
36296M-GH-5	GOVERNMENT NATIONAL MORTGAGE A PN-695100			4	1.A	151,836	110.8610	167,022	150,659	151,630		(38)			4.500	4.323	MON	565	6,780	02/20/2009	04/15/2039
36296M-H7-6	GOVERNMENT NATIONAL MORTGAGE A PN-695154			4	1.A	480,721	111.6540	532,584	476,995	479,882		(357)			4.500	4.367	MON	1,789	21,465	02/20/2009	04/15/2039
36296M-HC-5	GOVERNMENT NATIONAL MORTGAGE A PN-695127			4	1.A	426,831	112.2210	475,281	423,523	426,092		(256)			4.500	4.366	MON	1,588	19,058	02/20/2009	04/15/2039
36296M-JD-1	GOVERNMENT NATIONAL MORTGAGE A PN-695160			4	1.A	847,309	112.0730	942,244	840,741	845,942		(526)			4.500	4.354	MON	3,153	37,833	02/20/2009	04/15/2039
36296Q-6S-3	GOVERNMENT NATIONAL MORTGAGE A PN-698481			4	1.A	1,893,486	111.7810	2,123,859	1,900,018	1,893,969		192			4.500	4.578	MON	7,125	85,500	07/16/2009	08/15/2039
36296U-4N-7	GOVERNMENT NATIONAL MORTGAGE A PN-702029			4	1.A	611,671	112.2210	681,102	606,930	610,657		(330)			4.500	4.359	MON	2,276	27,312	02/20/2009	04/15/2039
36296X-UC-6	GOVERNMENT NATIONAL MORTGAGE A PN-704479			4	1.A	1,047,124	113.2660	1,176,842	1,039,007	1,045,341		(569)			4.500	4.363	MON	3,896	46,755	02/20/2009	04/15/2039
36297D-CB-1	GOVERNMENT NATIONAL MORTGAGE A PN-708466			4	1.A	48,211	110.8880	53,639	48,372	48,219		1			4.500	4.593	MON	181	2,177	07/16/2009	04/15/2039
36297F-C9-1	GOVERNMENT NATIONAL MORTGAGE A PN-710296			4	1.A	332,975	115.4630	375,831	325,499	331,625		(407)			5.000	4.555	MON	1,356	16,275	03/10/2009	04/15/2039
36297G-5U-0	GOVERNMENT NATIONAL MORTGAGE A PN-711959			4	1.A	264,635	113.5400	293,721	258,693	263,634		(264)			5.000	4.523	MON	1,078	12,935	03/10/2009	04/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						81,306,027	XXX	89,428,670	79,823,109	81,242,106		(44,595)			XXX	XXX	XXX	323,323	3,879,953	XXX	XXX
0599999. Total - U.S. Government Bonds						5,387,477,004	XXX	5,408,599,728	5,329,005,855	5,356,530,500		(22,211,617)			XXX	XXX	XXX	17,601,688	70,080,457	XXX	XXX
000000-00-0	REPUBLIC OF PHILIPPINES SR UNSECURED		B		2.B FE	9,053,445	99.5190	8,497,657	8,538,750	8,553,135		(3,118)		(497,192)	0.250	0.199	APR	14,504		04/22/2021	04/28/2025
000000-00-0	SHARJAH SUKUK PROGRAMME LIMITE SR UNSECURED		D		2.C FE	8,536,500	105.7690	8,461,500	8,000,000	8,516,007		(20,493)			3.854	2.255	AO	75,367	19,270	11/09/2021	04/03/2026
000000-00-0	MINISTRY OF FINANCE OF THE RUS SR UNSECURED		D		2.B FE	100,493,640	109.0000	98,972,000	90,800,000	98,767,779		(1,391,667)			4.750	2.608	MN	407,339	3,268,950	12/20/2021	05/27/2026
000000-00-0	SHARJAH SUKUK PROGRAMME LIMITE SR UNSECURED		D		2.C FE	20,519,300	100.2500	20,250,500	20,200,000	20,509,215		(10,085)			2.942	2.638	JD	34,667	297,142	11/23/2021	06/10/2027
000000-00-0	MINISTRY OF FINANCE OF UKRAINE SR UNSECURED		D		4.B FE	1,576,050	94.3500	1,490,730	1,580,000	1,576,980		410			7.750	7.792	MS	40,817	122,450	05/28/2020	09/01/2027
000000-00-0	PAKISTAN SR UNSECURED		D		4.C FE	3,646,879	100.8000	3,497,760	3,470,000	3,632,184		(14,695)			6.875	5.928	JD	17,230	238,563	04/30/2021	12/05/2027
000000-00-0	CHILE SR UNSECURED		B	2	1.G FE	6,499,350	99.3000	6,217,918	6,261,750	6,261,750				(237,600)	0.555	0.554	JAN	9,712		09/14/2021	01/21/2029
000000-00-0	MINISTRY OF FINANCE OF THE RUS SR UNSECURED 144A		D		2.B FE	8,327,072	110.0000	8,140,000	7,400,000	8,209,797		(101,980)			4.375	2.680	MS	89,931	226,625	12/14/2020	03/21/2029
000000-00-0	QATAR SR UNSECURED		D	1	1.D FE	21,123,578	112.2000	20,899,494	18,627,000	20,985,699		(137,879)			3.750	2.079	AO	145,523	417,263	07/14/2021	04/16/2030
000000-00-0	ROMANIA SR UNSECURED		D		2.C FE	5,918,346	101.3300	5,599,496	5,526,000	5,881,148		(34,661)			3.000	2.218	FA	63,089	179,595	11/27/2020	02/14/2031
000000-00-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	11,194,000	97.2500	11,281,000	11,600,000	11,216,609		22,609			1.700	2.098	MS	65,186	98,600	05/26/2021	03/02/2031
000000-00-0	PANAMA SR UNSECURED		D		2.B FE	19,806,500	100.2380	19,815,951	19,769,000	19,805,048		(1,452)			3.362	3.339	JD	1,846	332,317	07/13/2021	06/30/2031
000000-00-0	MINISTRY OF FINANCE OF UKRAINE SR UNSECURED		D		4.B FE	346,413	89.1250	329,763	370,000	348,690		1,333			7.375	8.230	MS	7,277	27,288	03/10/2020	09/25/2032
000000-00-0	SAUDI ARABIA SR UNSECURED		D		1.F FE	6,886,583	97.5940	7,016,991	7,190,000	6,897,633		11,050			2.250	2.676	FA	66,957	50,625	11/12/2021	02/02/2033
000000-00-0	MINISTRY OF FINANCE OF UKRAINE SR UNSECURED		D		4.B FE	949,119	87.7500	794,138	905,000	948,068		(1,050)			7.253	6.644	MS	19,327	32,820	07/16/2021	03/15/2033
000000-00-0	MINISTRY OF FINANCE OF THE RUS SR UNSECURED		D		2.B FE	8,541,500	118.0000	8,968,000	7,600,000	8,448,447		(48,274)			5.100	4.000	MS	100,130	271,320	05/07/2020	03/28/2035
000000-00-0	INDONESIA SR UNSECURED		D		2.B FE	507,148	125.3310	501,325	400,000	505,407		(1,741)			5.250	3.422	JJ	9,567	10,500	07/07/2021	01/17/2042
000000-00-0	INDONESIA SR UNSECURED		D		2.B FE	6,714,001	117.7500	6,682,313	5,675,000	6,669,854		(28,585)			4.625	3.450	AO	55,410	229,863	10/12/2021	04/15/2043
000000-00-0	DOMINICAN REPUBLIC SR UNSECURED		D		3.C FE	1,237,263	110.0810	1,172,365	1,065,000	1,236,227		(1,036)			6.850	5.600	JJ	31,207		09/10/2021	01/27/2045
000000-00-0	DOMINICAN REPUBLIC SR UNSECURED		D	1	3.C FE	1,681,323	104.9880	1,679,800	1,600,000	1,680,120		(1,144)			6.400	6.020	JD	7,396	102,400	12/10/2020	06/05/2049
000000-00-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	34,737,726	101.7500	33,623,288	33,045,000	34,677,333		(38,180)			3.125	2.863	MS	261,033	890,313	11/01/2021	09/30/2049
000000-00-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	15,869,020	116.6250	14,788,050	12,680,000	15,774,915		(72,788)			3.875	2.644	AO	102,365	491,350	09/04/2020	04/16/2050
000000-00-0	QATAR SR UNSECURED		D	1	1.D FE	9,320,189	123.7500	9,116,663	7,367,000	9,273,149		(38,205)			4.400	3.025	AO	67,531	312,378	09/02/2021	04/16/2050
000000-00-0	MOROCCO SR UNSECURED		D		3.A FE	4,246,500	90.4690	4,233,938	4,680,000	4,248,642		2,142			4.000	4.578	JD	8,320	113,200	10/28/2021	12/15/2050
000000-00-0	THE GOVERNMENT OF THE EMIRATE SR UNSECURED		D		2.C FE	1,319,257	95.1250	1,331,750	1,400,000	1,320,112		855			4.375	4.738	MS	18,885	30,625	07/13/2021	03/10/2051
000000-00-0	SAUDI ARABIA SR UNSECURED		D		1.F FE	15,387,680	106.9690	17,633,798	16,485,000	15,413,320		13,470			3.750	4.100	FA	254,144	618,188	01/22/2021	01/21/2055
000000-00-0	SAUDI ARABIA SR UNSECURED		D		1.F FE	6,948,486	122.7190	6,672,218	5,437,000	6,927,724		(19,316)			4.500	3.244	AO	46,894	244,665	11/27/2020	04/22/2060
03846J-X6-2	EGYPT SR UNSECURED		D		4.B FE	5,127,755	90.4700	4,600,400	5,085,000	5,127,344		(384)			8.875	8.793	MN	40,115	451,294	01/11/2021	05/29/2050
040114-HS-2	REPUBLIC OF ARGENTINA SR UNSECURED		D		5.B FE	5,213,221	35.2500	3,533,962	10,025,425	5,956,188		566,087			0.500	10.779	JJ	23,950	10,617	08/28/2020	07/09/2030
040114-HT-0	REPUBLIC OF ARGENTINA SR UNSECURED		D		5.B FE	1,463,632	32.2500	1,011,835	3,137,474	1,667,394		152,982			1.125	11.047	JJ	16,864	3,323	08/28/2020	07/09/2035
040114-HX-1	REPUBLIC OF ARGENTINA SR UNSECURED		D		5.B FE	383,769	36.2500	251,339	693,349	431,240		36,474			1.000	10.722	JJ	3,313	5,874	08/28/2020	07/09/2029
042207-AD-2	ARMENIA SR UNSECURED		D		4.A FE	4,574,138	92.9250	4,348,890	4,680,000	4,582,214		8,076			3.600	3.875	FA	69,732	84,240	01/26/2021	02/02/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
085209-AD-6	BERMUDA SR UNSECURED 144A		D	1	1.F FE	25,630,800	106.7690	26,692,188	25,000,000	25,458,273		(88,737)			3.717	3.295	JJ	402,675	929,250	09/13/2019	01/25/2027
085209-AF-1	BERMUDA SR UNSECURED		D	1	1.F FE	4,962,750	114.7380	5,736,875	5,000,000	4,971,962		3,226			4.750	4.844	FA	89,722	237,500	11/15/2018	02/15/2029
085209-AH-7	BERMUDA SR UNSECURED		D	1	1.F FE	349,017	99.8310	349,409	350,000	349,043		20			3.375	3.390	FA	4,298	11,813	08/17/2020	08/20/2050
105756-CC-2	FED REPUBLIC OF BRAZIL SR UNSECURED		D	1	3.C FE	8,657,407	97.0500	8,457,908	8,715,000	8,665,077		4,883			3.875	3.955	JD	17,823	337,706	09/30/2020	06/12/2030
168863-BP-2	CHILE SR UNSECURED		D		1.F FE	2,540,400	105.6440	3,063,669	2,900,000	2,590,443		8,921			3.625	4.414	AO	17,813	105,125	09/23/2015	10/30/2042
168863-CE-6	CHILE SR UNSECURED		D		1.G FE	11,889,149	110.6750	11,711,629	10,582,000	11,857,364		(20,108)			3.860	3.163	JD	11,346	298,648	08/05/2021	06/21/2047
168863-CF-3	CHILE SR UNSECURED		D	1	1.F FE	47,810,628	105.1440	49,887,555	47,447,000	47,761,723		(52,981)			3.240	3.107	FA	619,183	1,537,283	07/30/2020	02/06/2028
168863-DL-9	CHILE SR UNSECURED		D	2	1.F FE	25,207,593	103.7380	25,115,886	24,211,000	25,191,054		(13,861)			3.500	3.273	JJ	367,200	473,060	10/12/2021	01/25/2050
168863-DN-5	CHILE SR UNSECURED		D	2	1.F FE	1,721,453	99.4880	1,736,057	1,745,000	1,721,706		254			2.550	2.702	JJ	19,035		11/18/2021	01/27/2032
168863-DP-0	CHILE SR UNSECURED		D	2	1.F FE	40,205,890	99.3630	39,248,188	39,500,000	40,132,860		(53,914)			2.450	2.247	JJ	405,917	704,647	11/01/2021	01/31/2031
168863-DQ-8	CHILE SR UNSECURED		D	2	1.F FE	27,368,880	92.6440	26,587,830	28,699,000	27,375,283		6,403			3.100	3.309	JJ	392,937	147,173	11/16/2021	01/22/2061
168863-DS-4	CHILE SR UNSECURED		D	1	1.F FE	51,404,362	97.7690	51,355,969	52,528,000	51,426,560		22,198			3.100	3.247	MN	244,255	814,184	10/04/2021	05/07/2041
168863-DT-2	CHILE SR UNSECURED		D	2	1.F FE	45,412,855	97.2190	44,847,009	46,130,000	45,420,177		7,322			2.550	2.705	JJ	503,201		12/15/2021	07/27/2033
168863-DU-9	CHILE SR UNSECURED		D	2	1.F FE	17,183,254	92.1190	16,866,943	18,310,000	17,185,155		1,901			3.250	3.511	MS	165,299		11/01/2021	09/21/2071
195325-BK-0	REPUBLIC OF COLOMBIA BONDS		D		3.A FE	1,981,950	116.0500	1,694,330	1,460,000	1,893,288		(18,328)			7.375	4.685	MS	30,807	107,675	08/29/2016	09/18/2037
195325-BM-6	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	882,000	102.8630	771,469	750,000	880,644		(1,356)			6.125	4.728	JJ	20,799		08/31/2021	01/18/2041
195325-BQ-7	REPUBLIC OF COLOMBIA SR UNSECURED		D	2	3.A FE	17,105,100	103.3000	17,457,700	16,900,000	16,986,099		(42,578)			4.000	3.722	FA	234,722	676,000	04/04/2019	02/26/2024
195325-BR-5	REPUBLIC OF COLOMBIA GLOBAL BONDS		D	2	3.A FE	14,864,216	96.8000	12,794,056	13,217,000	14,777,798		(41,614)			5.625	4.737	FA	258,145	743,456	01/11/2021	02/26/2044
195325-CU-7	REPUBLIC OF COLOMBIA SR UNSECURED		D	2	3.A FE	1,624,195	90.0190	1,467,306	1,630,000	1,624,612		118			5.000	5.024	JD	3,622	81,500	04/22/2020	06/15/2045
195325-CX-1	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	8,622,600	104.6130	8,787,450	8,400,000	8,532,891		(31,418)			4.500	4.050	JJ	160,650	378,000	01/09/2019	01/28/2026
195325-DL-6	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	7,650,474	100.7380	7,857,525	7,800,000	7,714,648		14,107			3.875	4.106	AO	55,413	302,250	03/13/2017	04/25/2027
195325-DP-7	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	3,278,946	102.0810	3,368,681	3,300,000	3,284,355		1,797			4.500	4.578	MS	43,725	148,500	10/03/2018	03/15/2029
195325-DQ-5	REPUBLIC OF COLOMBIA SR UNSECURED		D	2	3.A FE	5,888,625	92.0810	5,662,997	6,150,000	5,888,994		369			5.200	5.502	MN	40,863		12/01/2021	05/15/2049
195325-DR-3	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	18,666,489	91.3000	17,620,900	19,300,000	18,759,455		52,752			3.000	3.378	JJ	242,858	579,000	03/23/2020	01/30/2030
195325-DS-1	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	20,625,754	90.0810	18,817,973	20,890,000	20,639,059		13,465			3.125	3.275	AO	137,816	537,188	06/03/2021	04/15/2031
195325-DZ-5	REPUBLIC OF COLOMBIA SR UNSECURED		D	1	3.A FE	1,798,000	90.0000	1,800,000	2,000,000	1,799,291		1,291			3.250	4.476	AO	12,458		11/30/2021	04/22/2032
29135L-AA-8	EMIRATE OF ABU DHABI SR UNSECURED 144A		D		1.C FE	8,228,000	107.2500	8,580,000	8,000,000	8,179,405		(28,343)			3.125	2.703	AO	55,556	250,000	04/07/2020	10/11/2027
29135L-AB-6	EMIRATE OF ABU DHABI SR UNSECURED 144A		D		1.C FE	1,449,188	120.0000	1,770,000	1,475,000	1,451,184		503			4.125	4.228	AO	13,521	60,844	10/25/2017	10/11/2047
29135L-AE-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	10,344,550	103.8750	10,387,500	10,000,000	10,301,862		(36,417)			2.500	2.069	MS	63,194	250,000	10/05/2020	09/30/2029
29135L-AF-7	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	40,736,272	101.7500	42,668,863	41,935,000	40,791,030		24,727			3.125	3.275	MS	331,257	1,310,469	01/11/2021	09/30/2049
29135L-AH-3	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	22,249,040	108.2500	22,045,113	20,365,000	21,988,694		(179,907)			3.125	2.065	AO	132,585	636,406	07/24/2020	04/16/2030
29135L-AJ-9	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	1,836,198	116.6250	2,227,538	1,910,000	1,838,431		1,323			3.875	4.100	AO	15,419	74,013	04/08/2020	04/16/2050
29135L-AN-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	9,948,030	90.7500	9,801,000	10,800,000	9,950,746		2,398			2.700	3.007	MS	96,390	102,600	11/01/2021	09/02/2070
29135L-AQ-3	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	2,191,834	98.6250	2,179,613	2,210,000	2,192,327		493			1.875	1.966	MS	12,201		09/08/2021	09/15/2031
29135L-AR-1	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	1,655,000	100.1250	1,657,069	1,655,000	1,655,000					3.000	3.000	MS	14,619		09/08/2021	09/15/2051
38381C-AD-4	THE GOVERNMENT OF THE EMIRATE SR UNSECURED		D		2.C FE	4,786,605	95.1250	4,946,500	5,200,000	4,791,685		5,080			4.375	4.882	MS	70,146	113,750	03/09/2021	03/10/2051
418097-AK-7	JORDAN SR UNSECURED		D		4.A FE	965,000	102.9690	993,648	965,000	965,000					4.950	4.950	JJ	23,088	47,768	06/30/2020	07/07/2025
438180-AJ-0	HONDURAS SR UNSECURED		D	1	4.A FE	4,039,970	103.8310	4,101,334	3,950,000	4,029,561		(7,045)			5.625	5.320	JD	4,320	217,969	07/29/2021	06/24/2030
445545-AF-3	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	28,870,425	163.6250	29,874,653	18,258,000	28,273,583		(289,343)			7.625	3.616	MS	355,777	1,130,711	07/15/2021	03/29/2041
445545-AH-9	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	36,471,991	104.9080	35,351,925	33,698,000	34,558,531		(732,199)			5.375	3.074	FA	654,069	1,811,268	05/17/2019	02/21/2023
445545-AJ-5	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	87,774,941	108.3760	85,539,033	78,928,000	82,763,329		(1,923,198)			5.750	3.081	MN	491,656	4,514,210	06/23/2021	11/22/2023
445545-AL-0	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	105,939,571	108.4960	103,327,098	95,236,000	99,663,275		(1,891,867)			5.375	3.193	MS	1,365,049	5,118,935	01/13/2021	03/25/2024
445545-AM-8	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	17,896,324	98.0340	17,683,339	18,038,000	17,899,896		3,572			2.125	2.213	MS	106,474		09/14/2021	09/22/2031
445545-AN-6	REPUBLIC OF HUNGARY SR UNSECURED		D		2.B FE	30,064,645	98.2380	30,360,299	30,905,000	30,068,742		4,096			3.125	3.268	MS	268,273		12/06/2021	09/21/2051
455780-BJ-4	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	19,545,125	125.3310	21,149,648	16,875,000	19,495,482		(78,236)			5.250	4.064	JJ	403,594	623,438	02/19/2021	01/17/2042
455780-BM-7	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	4,582,500	117.7500	4,710,000	4,000,000	4,556,488		(16,993)			4.625	3.677	AO	39,056	185,000	06/10/2020	04/15/2043
455780-BR-6	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	851,163	147.8750	1,101,669	745,000	839,926		(2,110)			6.750	5.725	JJ	23,188	50,288	10/21/2015	01/15/2044
455780-BT-2	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	35,936,750	107.3630	35,182,691	32,770,000	34,994,985		(690,238)			4.125	1.811	JJ	623,313	1,145,513	01/21/2021	01/15/2025
455780-BU-9	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	11,844,000	124.1250	13,902,000	11,200,000	11,783,298		(13,723)			5.125	4.751	JJ	264,678	574,000	02/14/2017	01/15/2045
455780-BW-5	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	2,879,671	138.0810	4,004,356	2,900,000	2,881,672		335			5.950	6.000	JJ	82,920	172,550	12/01/2015	01/08/2046
455780-BY-1	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	8,196,950	127.9690	9,859,992	7,705,000	8,157,703		(9,161)			5.250	4.842	JJ	194,391	404,513	07/11/2018	01/08/2047
455780-CA-2	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	7,967,120	109.4250	8,754,000	8,000,000	7,980,213		3,138			3.850	3.900	JJ	139,456	308,000	07/11/2017	07/18/2027
455780-CB-0	INDONESIA GOVERNMENT OF SR UNSECURED 144A		D		2.B FE	10,982,799	120.8630	12,902,072	10,675,000	10,980,516		(6,251)			4.750	4.547	JJ	229,587	464,313	02/19/2021	07/18/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
455780-CC-8	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	3,448,139	102.0500	3,541,135	3,470,000	3,463,692		5,952			2.950	3.131	JJ	48,339	102,365	04/29/2019	01/11/2023
455780-CE-4	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	28,008,658	114.1250	29,763,800	26,080,000	27,949,456		(39,496)			4.350	3.902	JJ	535,727	980,055	03/10/2021	01/11/2048
455780-CF-1	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	9,476,820	111.5190	10,594,281	9,500,000	9,484,295		2,138			4.100	4.130	AO	72,490	389,500	04/17/2018	04/24/2028
455780-CJ-3	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	3,376,785	131.0000	4,119,950	3,145,000	3,368,513		(4,127)			5.350	4.868	FA	65,433	168,258	04/29/2020	02/11/2049
455780-CN-4	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	3,269,770	105.7500	3,384,000	3,200,000	3,267,211		(1,401)			3.700	3.580	AO	20,062	118,400	01/16/2020	10/30/2049
455780-CQ-7	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	7,280,000	104.0810	7,285,688	7,000,000	7,264,802		(15,198)			2.850	2.336	FA	75,921	99,750	06/22/2021	02/14/2030
455780-CR-5	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	8,755,270	103.2060	8,566,119	8,300,000	8,741,882		(9,665)			3.500	3.210	FA	110,551	290,500	07/31/2020	02/14/2050
455780-CT-1	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	16,299,550	113.8750	16,398,000	14,400,000	16,278,742		(20,371)			4.200	3.475	AO	127,680	417,900	08/04/2021	10/15/2050
455780-CU-8	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	3,072,060	118.6250	3,321,500	2,800,000	3,070,738		(1,322)			4.450	3.996	AO	26,304	104,575	04/20/2021	04/15/2070
455780-CW-4	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	7,169,844	98.8750	7,158,550	7,240,000	7,170,765		920			3.050	3.100	MS	66,859	147,213	07/21/2021	03/12/2051
455780-CX-2	INDONESIA GOVERNMENT OF SR UNSECURED		D		2.B FE	9,525,575	96.7500	9,675,000	10,000,000	9,526,621		1,046			3.350	3.554	MS	101,431	22,333	09/29/2021	03/12/2071
455780-CY-0	INDONESIA GOVERNMENT OF SR UNSECURED		D	2	2.B FE	13,131,041	99.2500	13,091,075	13,190,000	13,133,303		2,263			2.150	2.200	JJ	120,524		07/21/2021	07/28/2031
46513J-B4-2	ISRAEL SR UNSECURED		D		1.E FE	5,695,000	117.0190	5,850,938	5,000,000	5,674,702		(14,641)			3.875	3.150	JJ	95,799	193,750	10/08/2020	07/03/2050
46513J-B5-9	ISRAEL SR UNSECURED		D		1.E FE	3,912,250	127.2500	3,817,500	3,000,000	3,911,596		(560)			4.500	3.422	AO	33,000	56,250	12/02/2021	04/03/2120
46513J-EE-7	ISRAEL STATE OF JUBILEE FIXED RT BOND 11TH SER		D		1.E	7,500,000	100.1160	7,508,700	7,500,000	7,500,000					1.950	0.651	MN	24,442	146,250	03/13/2020	03/01/2025
46513J-RD-5	ISRAEL STATE OF JUBILEE FIXED RT BOND 8TH SER		D		1.E	2,500,000	100.1280	2,503,200	2,500,000	2,500,000					2.100	0.701	MN	8,774	52,500	03/13/2020	03/01/2025
46513J-XN-6	ISRAEL SR UNSECURED		D		1.E FE	6,009,268	108.2060	6,438,272	5,950,000	6,008,216		(997)			3.375	3.319	JJ	92,597	171,281	04/13/2021	01/15/2050
46513X-GR-5	ISRAEL STATE OF JUBILEE FIXED RATE INST BONDS		D		1.E	5,500,000	100.4550	5,525,025	5,500,000	5,500,000					3.290	3.289	MN	30,241	180,950	02/28/2017	03/01/2022
46513Y-CC-0	ISRAEL STATE OF JUBILEE FIXED RATE INST BOND		D		1.E	5,000,000	100.2570	5,012,850	5,000,000	5,000,000					3.640	1.828	MN	30,416	182,000	02/14/2018	02/01/2023
46513Y-JJ-8	ISRAEL SR UNSECURED		D		1.E FE	3,624,750	122.2380	3,789,363	3,100,000	3,614,951		(9,799)			4.125	3.182	JJ	58,254	63,938	04/12/2021	01/17/2048
46514A-LW-7	ISRAEL STATE OF JUBILEE FIXED RT BD 11TH SER		D		1.E	2,500,000	100.2370	2,505,925	2,500,000	2,500,000					3.400	1.707	MN	14,205	85,000	02/14/2019	02/01/2024
46514A-MC-0	ISRAEL STATE OF JUBILEE FIXED RT INST 8TH SER		D		1.E	2,500,000	100.2490	2,506,225	2,500,000	2,500,000					3.550	1.783	MN	14,832	88,750	02/14/2019	02/01/2024
46514T-SA-7	ISRAEL STATE OF JUBILEE FIXED RT BOND 11TH SER		D		1.E	3,950,000	100.1920	3,957,584	3,950,000	3,950,000					2.860	1.435	MN	18,880	61,901	04/14/2021	04/01/2031
46514T-ZM-3	ISRAEL STATE OF JUBILEE FIXED RT BOND 9TH SER		D		1.E	1,000,000	100.0540	1,000,540	1,000,000	1,000,000					1.790	0.897	MN	2,992	9,808	04/14/2021	04/01/2026
465410-BZ-0	ITALY SR UNSECURED		D		2.C FE	6,663,970	109.6900	7,404,075	6,750,000	6,668,613		2,213			4.000	4.067	AO	55,500	230,000	06/15/2021	10/17/2049
465410-CC-0	ITALY SR UNSECURED		D		2.C FE	16,204,810	106.8020	16,554,310	15,500,000	16,203,891		(919)			3.875	3.621	MN	91,762	58,125	12/09/2021	05/06/2051
48266X-AA-3	KSA SUKUK LIMITED SR UNSECURED		D		1.F FE	5,100,000	100.6690	5,033,438	5,000,000	5,013,503		(44,607)			2.894	1.983	AO	28,538	144,700	01/15/2020	04/20/2022
48266X-AB-1	KSA SUKUK LIMITED SR UNSECURED		D		1.F FE	31,764,800	108.3190	32,278,988	29,800,000	31,302,397		(263,103)			3.628	2.599	AO	213,226	1,081,144	11/10/2020	04/20/2027
48266X-AC-9	KSA SUKUK LIMITED SR UNSECURED		D		1.F FE	8,159,900	113.7190	7,960,313	7,000,000	7,993,889		(129,416)			4.303	2.123	JJ	135,545	301,210	09/17/2020	01/19/2029
48266X-AD-7	KSA SUKUK LIMITED SR UNSECURED		D		1.F FE	7,569,000	104.9690	7,557,750	7,200,000	7,514,500		(36,206)			2.969	2.354	AO	36,816	213,768	06/24/2020	10/29/2029
48266X-AE-5	KSA SUKUK LIMITED SR UNSECURED		D		1.F FE	10,875,498	99.5000	10,905,200	10,960,000	10,876,492		994			2.250	2.341	MN	30,140		11/09/2021	05/17/2031
486661-AE-1	KAZAKHSTAN BONDS 144A		D		2.B FE	7,752,500	107.4700	7,522,900	7,000,000	7,485,486		(170,153)			3.875	1.328	AO	58,017	271,250	06/03/2020	10/14/2024
486661-AG-6	KAZAKHSTAN SR UNSECURED		D		2.B FE	5,810,000	112.5690	5,628,438	5,000,000	5,607,116		(164,739)			5.125	1.597	JJ	113,889	256,250	10/05/2020	07/21/2025
486661-AH-4	KAZAKHSTAN SR UNSECURED 144A		D		2.B FE	13,105,750	143.1300	15,028,650	10,500,000	12,955,081		(55,191)			6.500	4.827	JJ	303,333	682,500	03/05/2019	07/21/2045
56109A-AA-7	MALAYSIA SUKUK GLOBAL BERHAD SR UNSECURED 144A		D		1.G FE	4,249,095	106.7380	4,269,500	4,000,000	4,166,019		(36,294)			3.179	2.167	AO	22,606	127,160	09/04/2019	04/27/2026
56109B-AA-5	MALAYSIA WAKALA SUKUK BERHAD SR UNSECURED		D		1.G FE	5,000,000	99.6750	4,983,750	5,000,000	5,000,000					2.070	2.070	AO	18,113	51,750	04/21/2021	04/28/2031
56109B-AB-3	MALAYSIA WAKALA SUKUK BERHAD SR UNSECURED		D		1.G FE	2,300,000	102.3630	2,354,338	2,300,000	2,300,000					3.075	3.075	AO	12,377	35,363	04/21/2021	04/28/2051
617726-AK-0	MOROCCO SR UNSECURED		D		3.A FE	14,817,874	97.3440	14,601,563	15,000,000	14,822,914		4,888			2.375	2.589	JD	15,833	285,000	12/06/2021	12/15/2027
68205L-AS-2	OMAN SR UNSECURED		D		3.C FE	1,021,850	109.0500	1,106,858	1,015,000	1,021,367		(483)			6.250	6.158	JJ	27,490	31,719	01/18/2021	01/25/2031
68205L-AT-0	OMAN SR UNSECURED		D		3.C FE	2,322,004	104.5300	2,487,814	2,380,000	2,322,543		539			7.000	7.199	JJ	72,193	83,300	01/18/2021	01/25/2051
698299-AD-6	PANAMA GLOBAL BONDS		D		2.B FE	42,525,035	134.6750	40,465,797	30,047,000	38,745,248		(1,354,302)			8.875	3.292	MS	674,075	2,666,671	01/19/2021	09/30/2027
698299-AK-0	PANAMA SR UNSECURED		D		2.B FE	24,456,222	143.5690	23,855,384	16,616,000	22,342,304		(672,690)			9.375	3.874	AO	389,438	1,557,750	05/12/2020	04/01/2029
698299-AV-6	PANAMA SR UNSECURED		D		2.B FE	24,370,795	119.5810	23,382,918	19,554,000	22,496,435		(663,392)			7.125	3.156	JJ	588,250	1,393,223	01/19/2021	01/29/2026
698299-AW-4	PANAMA SR UNSECURED		D		2.B FE	8,714,143	133.9560	8,946,938	6,679,000	8,442,165		(100,585)			6.700	4.073	JJ	192,671	447,493	04/25/2019	01/26/2036
698299-BB-9	PANAMA GLOBAL BONDS		D		2.B FE	15,576,580	107.3940	15,046,938	14,011,000	15,539,584		(28,472)			4.300	3.683	AO	103,759	580,973	10/13/2021	04/29/2053
698299-BD-5	PANAMA SR UNSECURED		D	2	2.B FE	15,681,685	106.1130	15,612,332	14,713,000	15,359,193		(180,384)			4.000	2.157	MS	161,843	488,520	06/29/2021	09/22/2024
698299-BE-3	PANAMA SR UNSECURED		D	2	2.B FE	23,041,148	105.8000	23,829,334	22,523,000	22,793,688		(85,665)			3.750	3.320	MS	246,345	844,613	04/25/2019	03/16/2025
698299-BF-0	PANAMA SR UNSECURED		D	1	2.B FE	29,872,250	108.1440	30,820,969	28,500,000	29,646,491		(149,204)			3.875	3.115	MS	319,042	1,046,250	08/17/2021	03/17/2028
698299-BG-8	PANAMA SR UNSECURED		D	1	2.B FE	17,641,704	110.2380	18,892,503	17,138,000	17,610,647		(10,041)			4.500	4.318	MN	98,544	771,210	03/10/2021	05/15/2047
698299-BH-6	PANAMA SR UNSECURED		D	1	2.B FE	56,122,193	110.0810	58,283,619	52,946,000	56,119,409		(29,569)			4.500	4.113	AO	496,369	1,539,113	10/26/2021	04/16/2050
698299-BJ-2	PANAMA SR UNSECURED		D		2.C FE	3,742,854	106.1500	3,874,475	3,650,000	3,723,661		(16,267)			3.750	3.232	AO	28,135	133,225	10/22/2020	04/17/2026
698299-BK-9	PANAMA UNSECURED		D	1	2.B FE	7,933,804	103.6130	7,745,034	7,475,000	7,893,490		(38,182)			3.160	2.368	JJ	103,670	139,830	06/21/2021	01/23/2030
698299-BL-7	PANAMA SR UNSECURED		D	1	2.B FE	57,354,306	99.7690	52,568,154	52,690,000	57,289,910		(58,216)			3.870	3.452	JJ	911,932	1,353,436	12/21/2021	07/23/2060

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
698299-BM-5	PANAMA SR UNSECURED		D	1	2.B FE	56,435,421	110.2380	57,692,796	52,335,000	56,349,796		(54,241)			4.500	4.070	AO	588,769	2,274,075	09/07/2021	04/01/2056
698299-BN-3	PANAMA SR UNSUB		D	1	2.B FE	10,054,300	95.2060	9,520,625	10,000,000	10,050,497		(3,803)			2.252	2.198	MS	57,551	225,200	01/20/2021	09/29/2032
715638-AP-7	PERU SR UNSECURED		D		2.A FE	50,432,572	155.4560	49,800,410	32,035,000	47,546,147		(1,025,143)			8.750	3.673	MN	311,451	2,803,063	01/19/2021	11/21/2033
715638-AS-1	PERU BONDS		D		2.A FE	50,002,374	118.9250	47,323,825	39,793,000	46,078,837		(1,555,556)			7.350	2.655	JJ	1,299,905	2,778,300	07/13/2021	07/21/2025
715638-AU-6	PERU SR UNSECURED		D		2.A FE	24,552,591	135.9560	22,725,087	16,715,000	24,014,140		(412,889)			6.550	2.795	MS	325,409	1,094,833	01/11/2021	03/14/2037
715638-BM-3	PERU GLOBAL BONDS		D		2.A FE	38,163,454	140.4560	43,148,160	30,720,000	37,859,979		(113,437)			5.625	4.209	MN	206,400	1,619,888	07/08/2021	11/18/2050
715638-BU-5	PERU SR UNSECURED		D		2.A FE	19,414,900	109.6440	20,530,792	18,725,000	19,210,488		(71,808)			4.125	3.611	FA	270,342	757,350	10/18/2021	08/25/2027
715638-DA-7	PERU SR UNSECURED		D		2.A FE	9,225,000	101.5190	9,136,688	9,000,000	9,213,294		(11,706)			2.844	2.531	JD	7,821	127,980	06/22/2021	06/20/2030
715638-DE-9	PERU SR UNSECURED		D	1	2.A FE	24,638,810	101.2380	24,297,000	24,000,000	24,465,957		(112,176)			2.392	1.882	JJ	251,957	574,080	06/16/2020	01/23/2026
715638-DF-6	PERU SR UNSECURED		D	1	2.A FE	58,284,150	99.3000	55,960,515	56,355,000	58,085,533		(153,471)			2.783	2.392	JJ	688,336	930,914	09/23/2021	01/23/2031
715638-DQ-2	PERU SR UNSECURED		D	1	2.A FE	38,723,841	87.8310	36,067,025	41,064,000	38,741,055		16,885			2.780	3.023	JD	95,132	1,023,429	10/28/2021	12/01/2060
715638-DR-0	PERU SR UNSECURED		D	1	2.A FE	21,275,268	86.0190	18,795,957	21,851,000	21,276,946		1,678			3.230	3.320	JJ	299,960	444,230	11/22/2021	07/28/2121
715638-DS-8	PERU SR UNSECURED		D	1	2.A FE	17,994,120	99.8440	18,471,094	18,500,000	18,007,467		13,347			3.300	3.491	MS	186,542	306,946	08/03/2021	03/11/2041
715638-DT-6	PERU SR UNSECURED		D	1	2.A FE	19,671,979	104.0190	20,616,516	19,820,000	19,675,929		3,951			3.550	3.589	MS	216,946	213,000	10/28/2021	03/10/2051
715638-DU-3	PERU SR UNSECURED		D	1	2.A FE	36,924,962	99.5000	37,014,000	37,200,000	36,926,946		1,984			3.000	3.072	JJ	182,900		12/22/2021	01/15/2034
715638-DW-9	PERU SR UNSECURED		D	1	2.A FE	8,129,710	97.0940	8,252,969	8,500,000	8,129,820		110			3.600	3.794	JJ	50,150		11/30/2021	01/15/2072
71567P-AC-4	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED 144A		D		2.B FE	14,067,750	108.0500	14,046,500	13,000,000	13,842,419		(275,084)			4.350	1.843	MS	174,363	565,500	02/08/2021	09/10/2024
71567P-AD-2	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED 144A		D		2.B FE	7,917,500	109.4250	8,754,000	8,000,000	7,966,325		8,922			4.325	4.459	MN	31,717	346,000	11/09/2015	05/28/2025
71567P-AH-3	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	8,730,000	110.6440	8,851,500	8,000,000	8,577,348		(101,377)			4.150	2.665	MS	84,844	332,000	06/24/2020	03/29/2027
71567P-AL-4	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	17,663,408	107.0190	18,835,300	17,600,000	17,644,066		(16,389)			3.900	3.797	FA	249,773	686,400	10/22/2020	08/20/2024
71567P-AM-2	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	16,200,000	114.2380	18,506,475	16,200,000	16,200,000					4.450	4.450	FA	262,328	720,900	02/12/2019	02/20/2029
71567P-AT-7	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	11,064,100	102.1250	11,233,750	11,000,000	11,063,902		(198)			3.550	3.518	JD	23,864	195,250	09/20/2021	06/09/2051
71567R-AF-3	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	27,607,134	112.1440	29,184,290	26,024,000	27,064,352		(227,927)			4.550	3.515	MS	302,601	1,184,092	09/11/2020	03/29/2026
71567R-AK-2	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	10,984,800	112.9250	11,967,792	10,598,000	10,921,440		(48,171)			4.400	3.821	MS	155,437	466,312	10/22/2020	03/01/2028
71567R-AM-8	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	11,260,119	114.2380	11,155,292	9,765,000	11,176,469		(83,650)			4.450	2.246	FA	158,125	217,271	07/14/2021	02/20/2029
71567R-AQ-9	PERUSAHAAN PENERBIT SBSN INDON SR UNSECURED		D		2.B FE	3,893,078	105.0000	3,784,200	3,604,000	3,886,535		(5,526)			3.800	3.368	JD	3,043	117,952	09/30/2021	06/23/2050
718286-AP-2	REPUBLIC OF PHILIPPINES UNSECURED		D		2.B FE	9,613,498	130.1250	8,537,501	6,561,000	8,120,010		(458,734)			10.625	2.816	MS	203,323	697,106	04/26/2019	03/16/2025
718286-AY-3	REPUBLIC OF PHILIPPINES SENIOR NOTES		D		2.B FE	4,500,000	155.2380	4,657,125	3,000,000	3,900,815		(88,646)			9.500	4.949	FA	117,958	285,000	01/08/2014	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES UNSUBORDINATED		D		2.B FE	13,754,017	145.5190	14,237,555	9,784,000	12,915,392		(289,049)			7.750	3.573	JJ	351,748	758,260	04/26/2019	01/14/2031
718286-BG-1	REPUBLIC OF PHILIPPINES GLOBAL BONDS		D		2.B FE	74,905,439	138.8000	75,836,156	54,637,000	72,396,764		(1,013,573)			6.375	3.242	AO	657,921	3,260,621	07/14/2021	10/23/2034
718286-BN-6	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	10,486,750	112.8630	10,157,625	9,000,000	10,416,879		(69,871)			5.500	1.644	MS	125,125		10/12/2021	03/30/2026
718286-BW-6	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	4,453,750	123.7380	4,330,813	3,500,000	4,431,431		(22,319)			5.000	2.816	JJ	81,667		07/15/2021	01/13/2037
718286-BY-2	REPUBLIC OF PHILIPPINES GLOBAL BONDS		D		2.B FE	10,201,125	106.2500	10,093,750	9,500,000	9,827,579		(153,637)			4.200	2.468	JJ	177,333	399,000	07/29/2019	01/21/2024
718286-BZ-9	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	22,602,257	111.3630	22,049,775	19,800,000	22,441,764		(107,722)			3.950	2.983	JJ	349,773	762,350	06/14/2021	01/20/2040
718286-CA-3	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	31,793,386	108.7690	29,753,692	27,355,000	31,551,113		(165,693)			3.700	2.670	MS	337,378	973,470	10/12/2021	03/01/2041
718286-CB-1	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	25,169,238	108.9880	24,729,264	22,690,000	25,020,394		(87,229)			3.700	3.000	FA	347,472	839,530	12/01/2020	02/02/2042
718286-CC-9	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	26,418,680	107.1530	26,788,250	25,000,000	26,084,542		(165,139)			3.000	2.232	FA	312,500	750,000	10/22/2020	02/01/2028
718286-CG-0	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	28,680,500	112.6130	32,207,175	28,600,000	28,660,778		(7,521)			3.750	3.715	JJ	497,521	1,072,500	02/27/2019	01/14/2029
718286-CH-8	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	15,612,865	98.5500	15,948,347	16,183,000	15,613,500		1,404			2.950	3.159	MN	74,262	344,649	10/12/2021	05/05/2045
718286-CJ-4	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	12,317,500	103.0940	12,371,250	12,000,000	12,287,372		(30,128)			2.457	2.138	MN	45,864	294,840	01/15/2021	05/05/2030
718286-CK-1	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	8,511,250	96.7500	8,707,500	9,000,000	8,518,948		7,698			1.648	2.280	JD	8,652	74,160	11/17/2021	06/10/2031
718286-CL-9	REPUBLIC OF PHILIPPINES SR UNSECURED		D		2.B FE	19,279,000	94.5190	19,039,857	20,144,000	19,293,626		14,626			2.650	2.891	JD	31,139	533,816	05/19/2021	12/10/2045
731011-AT-9	POLAND SR UNSECURED		D		1.G FE	43,231,628	102.6480	44,520,621	43,372,000	43,337,482		27,525			3.000	3.068	MS	375,891	1,301,160	04/26/2019	03/17/2023
731011-AU-6	POLAND SR UNSECURED		D		1.G FE	43,665,535	106.9140	46,706,568	43,686,000	43,770,565		(20,730)			3.250	3.197	AO	335,229	1,419,795	12/01/2020	04/06/2026
74727P-AU-5	QATAR SR UNSECURED 144A		D	1	1.D FE	17,806,250	106.4190	17,027,000	16,000,000	17,469,949		(322,730)			3.250	1.113	JD	41,889	520,000	12/15/2020	06/02/2026
74727P-AV-3	QATAR SR UNSECURED 144A		D		1.D FE	23,666,059	125.8750	28,693,206	22,795,000	23,605,235		(16,429)			4.625	4.383	JD	84,927	1,039,122	07/23/2021	06/02/2046
74727P-AX-9	QATAR SR UNSECURED 144A		D	1	1.D FE	21,422,500	114.6690	21,787,063	19,000,000	21,042,164		(288,692)			4.500	2.613	AO	161,500	855,000	01/20/2021	04/23/2028
74727P-AY-7	QATAR SR UNSECURED 144A		D	1	1.D FE	29,943,919	135.1250	37,010,738	27,390,000	29,856,701		(50,062)			5.103	4.498	AO	264,012	1,397,712	03/05/2021	04/23/2048
74727P-BA-8	QATAR SR UNSECURED		D	1	1.D FE	14,318,410	112.5690	15,759,625	14,000,000	14,265,895		(32,619)			4.000	3.692	MS	166,444	560,000	04/09/2020	03/14/2029
74727P-BB-6	QATAR SR UNSECURED		D	1	1.D FE	59,881,428	130.6250	71,589,031	54,805,000	59,673,724		(104,803)			4.817	4.244	MS	784,654	2,639,957	10/22/2020	03/14/2049
74727P-BC-4	QATAR SR UNSECURED		D		1.D FE	6,978,300	106.0190	7,421,313	7,000,000	6,985,317		4,147			3.400	3.468	AO	49,583	238,000	04/07/2020	04/16/2025
74727P-BD-2	QATAR SR UNSECURED		D		1.D FE	13,607,886	112.2000	14,586,000	13,000,000	13,519,114		(55,082)			3.750	3.190	AO	101,563	487,500	06/26/2020	04/16/2030
74727P-BE-0	QATAR SR UNSECURED		D		1.D FE	20,860,618	123.7500	25,285,838	20,433,000	20,847,941		(7,512)			4.400	4.275	AO	187,302	899,052	04/08/2020	04/16/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
760942-AS-1	URUGUAY SR UNSECURED		D		2.C FE	18,068,647	150.8000	19,911,632	13,204,000	17,362,905		(227,509)			7.625	4.444	MS	279,668	1,006,805	05/12/2020	03/21/2036
760942-AY-8	URUGUAY SR UNSECURED		D		2.C FE	24,582,031	118.0810	29,809,612	25,245,000	24,641,578		11,375			4.125	4.274	MN	118,599	1,041,356	12/01/2020	11/20/2045
760942-BA-9	URUGUAY SR UNSECURED		D		2.C FE	86,678,988	132.4250	103,178,939	77,915,000	86,360,101		(165,653)			5.100	4.396	JD	143,493	3,973,665	04/27/2021	06/18/2050
760942-BB-7	URUGUAY SR UNSECURED		D		2.C FE	15,005,900	111.9880	15,118,313	13,500,000	14,639,003		(213,502)			4.375	2.497	AO	105,000	590,625	02/08/2021	10/27/2027
760942-BD-3	URUGUAY SR UNSECURED		D		2.C FE	74,399,349	130.9560	91,064,603	69,538,188	74,285,991		(67,388)			4.975	4.556	AO	682,295	3,425,197	07/29/2021	04/20/2055
77586R-AD-2	ROMANIA SR UNSECURED 144A		D		2.C FE	19,494,660	106.4190	19,581,050	18,400,000	19,235,432		(261,364)			4.875	2.570	JJ	396,175	653,250	09/29/2021	01/22/2024
77586R-AF-7	ROMANIA SR UNSECURED 144A		D		2.C FE	26,030,563	117.8500	25,573,450	21,700,000	25,937,884		(79,321)			5.125	3.930	JD	49,428	1,112,125	04/20/2021	06/15/2048
77586R-AH-3	ROMANIA SR UNSECURED		D		2.C FE	5,097,500	101.3300	5,066,500	5,000,000	5,091,521		(5,979)			3.000	2.771	FA	57,917	75,000	04/16/2021	02/14/2031
77586R-AJ-9	ROMANIA SR UNSECURED		D		2.C FE	30,987,945	99.7400	29,971,870	30,050,000	30,968,950		(14,741)			4.000	3.823	FA	457,428	1,085,542	12/06/2021	02/14/2051
77586T-AA-4	ROMANIA SR UNSECURED		D		2.C FE	14,450,452	100.5300	13,004,561	12,936,000	12,985,948		(464,581)			6.750	2.857	FA	349,272	843,143	06/23/2021	02/07/2022
77586T-AC-0	ROMANIA SR UNSECURED		D		2.C FE	24,709,968	105.0300	24,661,044	23,480,000	24,026,184		(300,165)			4.375	2.909	FA	368,098	1,003,625	06/23/2021	08/22/2023
77586T-AD-8	ROMANIA SR UNSECURED		D		2.C FE	5,502,000	106.4190	5,320,938	5,000,000	5,414,228		(87,772)			4.875	0.806	JJ	107,656		07/22/2021	01/22/2024
77586T-AE-6	ROMANIA SR UNSECURED		D		2.C FE	10,314,268	130.6300	11,390,936	8,720,000	10,220,043		(37,398)			6.125	4.847	JJ	235,894	534,100	05/09/2019	01/22/2044
78307A-DC-4	MINISTRY OF FINANCE OF THE RUS SR UNSECURED 144A		D		2.C FE	5,062,500	100.6880	5,034,400	5,000,000	5,004,713		(18,073)			4.500	4.123	AO	54,375	225,000	08/17/2018	04/04/2022
80413T-AB-5	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	42,520,750	106.3440	41,261,375	38,800,000	42,050,421		(470,329)			3.250	1.443	AO	227,681	1,066,000	08/25/2021	10/26/2026
80413T-AC-3	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	38,758,347	117.5950	42,357,629	36,020,000	38,690,106		(57,055)			4.500	4.013	AO	292,663	1,609,425	07/23/2021	10/26/2046
80413T-AE-9	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	52,020,500	108.8440	50,721,188	46,600,000	51,305,663		(576,382)			3.625	1.884	MS	549,006	1,236,125	05/17/2021	03/04/2028
80413T-AF-6	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	17,163,600	119.7190	19,514,156	16,300,000	17,135,361		(19,239)			4.625	4.284	AO	182,186	753,875	06/10/2020	10/04/2047
80413T-AG-4	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	22,251,250	107.6690	21,533,750	20,000,000	21,746,476		(469,610)			4.000	1.282	AO	164,444	800,000	03/05/2021	04/17/2025
80413T-AJ-8	SAUDI ARABIA SR UNSECURED 144A		D		1.F FE	21,554,478	126.4690	25,546,688	20,200,000	21,513,160		(27,774)			5.000	4.562	AO	207,611	1,010,000	12/01/2020	04/17/2049
80413T-AK-5	SAUDI ARABIA SR UNSECURED		D		1.F FE	5,845,602	114.5940	6,761,031	5,900,000	5,858,605		4,706			4.375	4.489	AO	53,776	258,125	01/09/2019	04/16/2029
80413T-AL-3	SAUDI ARABIA SR UNSECURED		D		1.F FE	3,252,040	131.2190	4,067,781	3,100,000	3,246,053		(2,472)			5.250	4.935	JJ	74,594	162,750	05/23/2019	01/16/2050
80413T-AP-4	SAUDI ARABIA SR UNSECURED		D		1.F FE	1,317,875	102.8440	1,336,969	1,300,000	1,313,944		(2,556)			2.500	2.276	FA	13,361	32,500	06/09/2020	02/03/2027
80413T-AR-0	SAUDI ARABIA SR UNSECURED		D		1.F FE	25,775,332	106.9690	27,084,488	25,320,000	25,766,935		(6,947)			3.750	3.656	FA	390,350	928,875	03/09/2021	01/21/2055
80413T-AV-1	SAUDI ARABIA SR UNSECURED		D		1.F FE	8,095,500	97.5940	8,197,875	8,400,000	8,108,208		12,708			2.250	2.613	FA	78,225	94,500	06/08/2021	02/02/2033
80413T-AW-9	SAUDI ARABIA SR UNSECURED		D		1.F FE	7,865,000	100.8440	7,931,361	7,865,000	7,865,000					3.450	3.450	FA	112,306	135,671	01/26/2021	02/02/2061
80413T-AZ-2	SAUDI ARABIA SR UNSECURED		D		1.F FE	11,697,541	98.4690	11,767,016	11,950,000	11,698,151		610			3.250	3.362	MN	47,468		11/18/2021	11/17/2051
846502-AC-6	SPARC EM SPC SR SECURED		D		2.C FE	604,522	98.6750	635,033	643,561	623,419		7,951			0.000	3.482	DEC			06/03/2019	12/05/2022
857524-AB-8	POLAND SR UNSECURED		D		1.G FE	23,671,480	101.0260	22,185,268	21,960,000	22,095,965		(555,489)			5.000	2.204	MS	298,900	1,047,250	06/23/2021	03/23/2022
857524-AC-6	POLAND GLOBAL BONDS		D		1.G FE	49,460,050	105.8420	49,278,109	46,558,000	47,784,061		(574,955)			4.000	2.673	JJ	822,525	1,862,320	10/05/2020	01/22/2024
903724-BY-7	UKRAINE SR UNSECURED		D		4.B FE	4,300,000	87.7500	3,773,250	4,300,000	4,300,000					7.253	7.253	MS	91,831	350,864	07/24/2020	03/15/2033
910860-AV-0	MEXICO NOTES		D	2	2.B FE	15,624,426	124.2380	16,091,241	12,952,000	15,523,141		(64,540)			6.050	4.435	JJ	370,031	507,353	09/21/2021	01/11/2040
910860-AZ-1	MEXICO GLOBAL NOTES		D		2.B FE	41,723,600	114.9560	46,104,354	40,106,000	41,726,271		(355)			5.750	5.523	AO	506,060	1,687,970	12/09/2021	10/12/2110
910860-BB-3	MEXICO SR UNSECURED		D	1	2.B FE	15,479,807	108.8310	16,202,797	14,888,000	15,446,436		(15,505)			4.750	4.475	MS	221,976	707,180	04/13/2020	03/08/2044
910860-BE-7	MEXICO SR UNSECURED		D	1	2.B FE	15,283,145	119.7690	15,735,218	13,138,000	15,190,648		(51,477)			5.550	4.450	JJ	324,071	729,159	11/04/2020	01/21/2045
910860-BG-2	MEXICO SR UNSECURED		D	1	2.B FE	8,864,000	109.8190	8,785,500	8,000,000	8,834,561		(29,439)			4.125	1.465	JJ	146,667		11/04/2021	01/21/2026
91087B-AB-6	MEXICO SR UNSECURED		D	1	2.B FE	3,594,600	103.5500	4,033,273	3,895,000	3,619,441		4,835			4.350	4.821	JJ	78,127	158,558	04/26/2021	01/15/2047
91087B-AC-4	MEXICO SR UNSECURED		D		2.B FE	5,511,250	110.5500	5,527,500	5,000,000	5,502,944		(8,306)			4.150	2.111	MS	53,604		11/24/2021	03/28/2027
91087B-AD-2	MEXICO SR UNSECURED		D	1	2.B FE	16,894,662	106.4880	17,277,597	16,225,000	16,870,774		(13,561)			4.600	4.341	FA	292,320	746,350	07/07/2020	02/10/2048
91087B-AE-0	MEXICO SR UNSECURED		D	1	2.B FE	4,365,000	107.5500	4,302,000	4,000,000	4,352,175		(12,825)			3.750	2.183	JJ	70,833		10/04/2021	01/11/2028
91087B-AF-7	MEXICO SR UNSECURED		D	1	2.B FE	21,338,720	111.5810	21,423,600	19,200,000	21,031,385		(217,425)			4.500	3.031	AO	165,600	864,000	01/15/2021	04/22/2029
91087B-AG-5	MEXICO SR UNSECURED		D	1	2.B FE	22,238,575	106.1440	22,927,050	21,600,000	22,226,511		(10,848)			4.500	4.318	JJ	407,700	893,250	05/26/2021	01/31/2050
91087B-AH-3	MEXICO SR UNSECURED		D	1	2.B FE	14,128,000	102.7060	14,378,875	14,000,000	14,124,873		(2,416)			3.250	3.123	AO	94,792	292,500	11/04/2021	04/16/2030
91087B-AK-6	MEXICO SR UNSECURED		D	1	2.B FE	9,480,265	113.0190	10,160,386	8,990,000	9,459,710		(20,375)			4.750	4.085	AO	75,916	356,013	07/13/2021	04/27/2032
91087B-AL-4	MEXICO SR UNSECURED		D	1	2.B FE	7,053,640	113.8630	8,539,688	7,500,000	7,064,481		6,306			5.000	5.390	AO	66,667	361,125	07/13/2021	04/27/2051
91087B-AM-2	MEXICO SR UNSECURED		D	1	2.B FE	20,727,230	97.4560	20,222,172	20,750,000	20,726,861		(288)			2.659	2.672	MN	56,707	509,863	09/21/2021	05/24/2031
91087B-AN-0	MEXICO SR UNSECURED		D	1	2.B FE	81,884,290	92.1750	77,509,958	84,090,000	81,892,993		8,765			3.771	3.899	MN	325,912	2,720,022	10/26/2021	05/24/2061
91087B-AP-5	MEXICO SR UNSECURED		D	1	2.B FE	16,661,707	89.5500	15,536,030	17,349,000	16,664,952		3,245			3.750	3.931	AO	130,118	459,816	07/16/2021	04/19/2071
91087B-AQ-3	MEXICO SR UNSECURED		D	1	2.B FE	19,579,749	103.7060	20,150,124	19,430,000	19,576,493		(3,257)			4.280	4.222	FA	316,472	265,788	10/04/2021	08/14/2041
917288-BA-9	URUGUAY SR UNSECURED		D		2.C FE	16,636,984	147.2690	17,009,541	11,550,000	16,395,133		(189,982)			7.875	3.280	JJ	419,409	310,511	08/04/2021	01/15/2033
G10367-AF-0	BERMUDA SR UNSECURED		D	1	1.E FE	8,503,442	114.7380	9,118,189	7,947,000	8,370,211		(52,858)			4.750	3.860	FA	142,604	377,483	04/23/2020	02/15/2029
G5321U-AC-1	KSA SUKUK LIMITED SR UNSECURED		D		1.F FE	15,590,038	108.3190	16,063,671	14,830,000	15,385,593		(95,796)			3.628	2.861	AO	106,112	538,032	10/29/2019	04/20/2027
G83113-AC-7	SPARC EM SPC SR SECURED		D		2.C FE	723,460	98.6750	751,417	761,507	738,596		9,047			0.000	3.344	DEC			06/09/2020	12/05/2022

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
M0152W-AK-7	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	43,511,243	108.2500	43,278,350	39,980,000	43,330,449		(180,793)			3.125	2.022	AO	260,286	624,688	07/13/2021	04/16/2030
M1487W-BS-3	EGYPT SR UNSECURED		D		4.B FE	2,314,730	88.4200	2,064,607	2,335,000	2,315,341		329			8.500	8.582	JJ	83,249	198,475	10/30/2020	01/31/2047
M52168-AH-0	EMIRATE OF ABU DHABI SR UNSECURED		D		1.C FE	8,774,277	106.4500	9,248,376	8,688,000	8,736,140		(10,258)			3.125	2.988	MN	43,742	271,500	04/26/2019	05/03/2026
M52168-AL-1	DUBAI EMIRATE OF SR UNSECURED		D		1.E	10,682,735	95.4250	10,725,770	11,240,000	10,692,959		9,245			3.900	4.193	MS	136,379	434,460	07/08/2021	09/09/2050
M5269U-AG-9	JORDAN SR UNSECURED		D		4.A FE	2,476,180	106.3000	2,423,640	2,280,000	2,430,875		(24,858)			6.125	4.335	JJ	58,963	94,325	11/30/2021	01/29/2026
M5269U-AJ-3	JORDAN SR UNSECURED		D		4.A FE	1,110,350	100.9880	1,070,468	1,060,000	1,109,159		(670)			7.375	6.985	AO	17,589	78,175	12/09/2019	10/10/2047
M6320U-AC-3	SAUDI ARABIA SR UNSECURED		D		1.E FE	23,690,063	117.5950	25,922,587	22,044,000	23,685,535		(11,977)			4.500	4.006	AO	179,108	744,818	09/07/2021	10/26/2046
M6320U-AF-6	SAUDI ARABIA SR UNSECURED		D		1.F FE	25,448,726	119.7190	25,320,516	21,150,000	25,335,888		(85,356)			4.625	3.454	AO	236,395	808,450	12/03/2021	10/04/2047
M6320U-AJ-8	SAUDI ARABIA SR UNSECURED		D		1.F FE	24,720,670	126.4690	28,122,856	22,237,000	24,640,833		(44,452)			5.000	4.313	AO	228,547	1,111,850	02/18/2021	04/17/2049
M6320U-AS-8	SAUDI ARABIA SR UNSECURED		D		1.F FE	25,139,105	131.2190	30,941,381	23,580,000	25,075,910		(25,408)			5.250	4.832	JJ	567,394	1,237,950	05/15/2019	01/16/2050
M6320U-AT-6	SAUDI ARABIA SR UNSECURED		D		1.F FE	41,130,933	114.5940	43,220,179	37,716,000	40,754,742		(254,897)			4.375	3.105	AO	343,766	1,403,763	07/21/2021	04/16/2029
M6320U-BC-2	SAUDI ARABIA SR UNSECURED		D		1.F FE	15,395,359	100.8440	15,764,903	15,633,000	15,396,469		1,111			3.450	3.521	FA	223,226		12/21/2021	02/02/2061
M81805-AP-4	QATAR SR UNSECURED		D	1	1.D FE	8,288,156	146.9690	9,325,167	6,345,000	8,121,228		(64,864)			6.400	4.176	JJ	181,608	406,080	04/26/2019	01/20/2040
M8489S-AC-1	QATAR SR UNSECURED		D	1	1.D FE	10,435,990	125.8750	10,372,100	8,240,000	10,413,384		(22,606)			4.625	3.080	JD	30,700	212,288	09/02/2021	06/02/2046
M8489S-AD-9	QATAR SR UNSECURED		D	1	1.D FE	38,779,915	106.4190	39,764,430	37,366,000	38,305,351		(197,966)			3.250	2.643	JD	97,826	1,214,395	07/30/2019	06/02/2026
M8489S-AH-0	QATAR SR UNSECURED		D		1.D FE	10,883,005	114.6690	11,906,056	10,383,000	10,746,215		(50,428)			4.500	3.866	AO	88,256	467,235	04/26/2019	04/23/2028
M8489S-AK-3	QATAR SR UNSECURED		D	1	1.D FE	52,817,171	130.6250	57,776,744	44,231,000	52,489,550		(176,006)			4.817	3.706	MS	633,264	2,103,728	04/09/2021	03/14/2049
M8489S-AL-1	QATAR SR UNSECURED		D	1	1.D FE	13,660,708	112.5690	13,990,044	12,428,000	13,595,092		(67,447)			4.000	2.536	MS	147,755	332,520	07/16/2021	03/14/2029
P3579E-AS-6	DOMINICAN REPUBLIC SR UNSECURED		D		3.C FE	2,401,903	104.2500	2,356,050	2,260,000	2,365,786		(36,117)			5.875	2.173	AO	26,924	66,388	08/27/2021	04/18/2024
P3579E-BV-8	DOMINICAN REPUBLIC SR UNSECURED		D		3.C FE	865,865	111.2500	856,625	770,000	863,573		(2,292)			5.950	3.323	JJ	19,853		11/09/2021	01/25/2027
P3579E-BY-2	DOMINICAN REPUBLIC SR UNSECURED		D	1	3.C FE	2,276,300	106.1750	2,187,205	2,060,000	2,274,921		(1,379)			6.500	5.725	FA	50,584	66,950	08/05/2021	02/15/2048
P3579E-CB-1	DOMINICAN REPUBLIC SR UNSECURED		D	1	3.C FE	165,900	111.4880	167,231	150,000	165,735		(165)			6.000	4.154	JJ	4,050		11/30/2021	07/19/2028
P3579E-CH-8	DOMINICAN REPUBLIC SR UNSECURED		D	1	3.C FE	7,197,850	101.6130	7,178,923	7,065,000	7,195,762		(2,088)			4.875	4.654	MS	93,758		10/13/2021	09/23/2032
P8S091-DN-1	PANAMA SR UNSECURED		D		2.B FE	48,001,990	105.7060	49,592,087	46,915,000	47,716,934		(174,222)			3.750	3.315	AO	361,636	1,759,313	12/01/2020	04/17/2026
P93077-AC-2	TRANSPORTADORA DE GAS INTERNAC SR UNSECURED		D	1	2.C FE	5,187,205	110.3310	5,025,588	4,555,000	5,139,565		(47,640)			5.550	3.360	MN	42,134	208,403	09/20/2021	11/01/2028
V5311V-AA-8	MOROCCO SR UNSECURED		D		3.A FE	5,150,000	102.1440	5,107,188	5,000,000	5,041,048		(42,195)			4.250	3.357	JD	12,260	212,500	05/02/2019	12/11/2022
V551AS-AB-6	ANGOLA SR UNSECURED		D		5.A FE	711,775	98.4880	699,261	710,000	711,763		(12)			8.000	7.957	MN	5,522	56,800	03/15/2021	11/26/2029
V7691D-AX-4	SENEGAL UNSECURED		D		4.A FE	3,131,888	102.5000	3,444,000	3,360,000	3,155,989		12,606			6.250	7.075	MN	22,167	210,000	05/05/2020	05/23/2033
V7691D-AY-2	SENEGAL SR UNSECURED		D		4.A FE	2,542,875	98.0500	2,517,924	2,568,000	2,543,951		452			6.750	6.826	MS	52,002	141,784	07/16/2021	03/13/2048
X5424X-BN-7	MINISTRY OF FINANCE OF THE RUS SR UNSECURED		D		2.B FE	54,024,215	108.0000	57,240,000	53,000,000	54,154,401		(78,614)			4.250	3.778	JD	50,056	1,484,525	09/17/2021	06/23/2027
X5424X-BP-2	MINISTRY OF FINANCE OF THE RUS SR UNSECURED 144A		D		2.B FE	14,777,200	126.1250	19,423,250	15,400,000	14,810,158		10,298			5.250	5.532	JD	17,967	565,950	03/01/2019	06/23/2047
X5424X-BQ-0	MINISTRY OF FINANCE OF THE RUS SR UNSECURED		D		2.B FE	101,327,080	126.1250	113,260,250	89,800,000	101,071,085		(160,058)			5.250	4.397	JD	104,767	2,940,000	12/08/2021	06/23/2047
X5424X-BY-3	MINISTRY OF FINANCE OF THE RUS SR UNSECURED		D		2.B FE	51,625,810	110.0000	53,460,000	48,600,000	51,448,257		(200,560)			4.375	3.421	MS	590,625	1,288,000	11/15/2021	03/21/2029
X5424X-CG-1	MINISTRY OF FINANCE OF THE RUS SR UNSECURED		D		2.B FE	46,428,532	118.0000	47,908,000	40,600,000	46,165,964		(176,143)			5.100	3.756	MS	534,905	1,123,530	12/21/2021	03/28/2035
X5S005-UL-3	MINISTRY OF FINANCE OF UKRAINE SR UNSECURED		D		4.B FE	173,825	94.7500	161,075	170,000	172,750		(479)			7.750	7.334	MS	4,392	13,175	08/16/2019	09/01/2026
X7330Y-CT-0	CROATIA SR UNSECURED		D		2.C FE	5,957,800	105.5500	5,699,700	5,400,000	5,626,659		(176,475)			5.500	2.093	AO	71,775	297,000	04/07/2020	04/04/2023
X7330Z-FG-2	CROATIA SR UNSECURED		D		2.C FE	14,364,129	109.5810	13,675,740	12,480,000	13,362,875		(411,203)			6.000	2.469	JJ	322,400	748,800	07/08/2019	01/26/2024
X7360W-AV-4	ROMANIA SR UNSECURED		D		2.C FE	22,578,790	117.8500	24,493,944	20,784,000	22,550,887		(26,883)			5.125	4.560	JD	47,341	1,045,193	06/23/2021	06/15/2048
X7360W-BN-1	ROMANIA SR UNSECURED		D		2.C FE	55,518,085	99.7400	54,878,943	55,022,000	55,512,542		(5,241)			4.000	3.947	FA	837,557	1,651,451	10/12/2021	02/14/2051
X74344-DS-2	RUSSIA SR UNSECURED		D		2.C FE	20,768,880	130.0000	22,620,000	17,400,000	20,585,810		(100,442)			5.625	4.252	AO	236,531	978,750	10/22/2020	04/04/2042
X74359-AC-8	RUSSIA SR UNSECURED		D		2.C FE	5,508,500	136.0000	5,440,000	4,000,000	5,427,821		(43,286)			5.875	3.511	MS	68,542	235,000	02/11/2020	09/16/2043
Y20721-AE-9	INDONESIA SR UNSECURED		D		2.B FE	4,069,786	159.4880	4,484,789	2,812,000	3,891,569		(54,730)			8.500	4.686	AO	52,452	239,020	04/26/2019	10/12/2035
Y20721-AJ-8	INDONESIA SR UNSECURED		D		2.B FE	14,995,342	139.3940	16,894,523	12,120,000	14,657,804		(113,516)			6.625	4.676	FA	298,876	802,950	04/26/2019	02/17/2037
Y20721-AL-3	INDONESIA SR UNSECURED		D		2.B FE	18,053,788	152.2060	19,286,054	12,671,000	17,555,193		(207,693)			7.750	4.372	JJ	447,357	982,003	09/10/2020	01/17/2038
Y20721-BM-0	INDONESIA SR UNSECURED		D		2.B FE	10,674,281	124.1250	11,176,215	9,004,000	10,588,370		(42,320)			5.125	3.947	JJ	212,782	461,455	01/29/2020	01/15/2045
Y20721-BP-3	INDONESIA SR UNSECURED		D		2.B FE	4,839,218	138.0810	5,295,416	3,835,000	4,785,874		(22,494)			5.950	4.283	JJ	109,654	228,183	08/09/2019	01/08/2046
Y20721-BR-9	INDONESIA SR UNSECURED		D		2.B FE	885,040	127.9690	946,969	740,000	882,522		(2,518)			5.250	4.022	JJ	18,670	19,425	03/17/2021	01/08/2047
Y20721-BU-2	INDONESIA SR UNSECURED		D		2.B FE	11,632,705	120.8630	13,080,948	10,823,000	11,602,932		(18,189)			4.750	4.270	JJ	232,770	514,093	09/10/2020	07/18/2047
Y39814-KM-2	INDONESIA SR UNSECURED		B		2.B FE	4,441,729	100.2000	4,563,108	4,554,000	4,549,004		460		(332,190)	1.400	1.407	OCT	11,004	64,736	10/23/2019	10/30/2031
Y54788-AB-3	MALAYSIA SUKUK GLOBAL BERHAD GOVT GUARANTEE		D		2.A FE	15,687,177	121.4560	18,120,058	14,919,000	15,634,649		(17,867)			4.080	3.776	AO	108,213	608,695	04/29/2019	04/27/2046
Y57542-AA-3	MALAYSIA WAKALA SUKUK BERHAD SR UNSECURED		D		1.G FE	10,615,704	99.6750	10,394,109	10,428,000	10,609,616		(6,088)			2.070	1.866	AO	37,775	107,930	08/24/2021	04/28/2031
Y57542-AB-1	MALAYSIA WAKALA SUKUK BERHAD SR UNSECURED		D		1.G FE	4,458,322	102.3630	4,344,265	4,244,000	4,456,800		(1,522)			3.075	2.822	AO	22,838	65,252	08/24/2021	04/28/2051
Y6972F-ZU-7	PHILIPPINES SR UNSECURED		B		2.A FE	8,110,321	101.2500	8,069,119	7,969,500	8,227,946		(46,398)		(605,712)	0.875	0.266	MAY	43,750	74,468	09/05/2019	05/17/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) 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
Y6972F-ZY-9	REPUBLIC OF PHILIPPINES SR UNSECURED		B		2.A FE	3,311,697	99.0000	3,381,345	3,415,500	3,403,279		1,628		(248,392)	0.700	0.751	FEB	21,747	25,279	01/21/2020	02/03/2029
Y7177R-AD-7	AZERBAIJAN SR UNSECURED		D		3.B FE	7,640,637	101.0190	7,470,337	7,395,000	7,634,874		(5,763)			3.500	3.107	MS	86,275		12/07/2021	09/01/2032
Y7276L-DD-7	KAZAKHSTAN SR UNSECURED		D		2.C FE	14,539,658	122.5600	15,753,862	12,854,000	14,493,699		(27,727)			4.875	3.993	AO	134,030	454,204	10/14/2021	10/14/2044
Y7276L-DF-2	KAZAKHSTAN SR UNSECURED		D		2.C FE	16,577,691	143.1300	19,504,325	13,627,000	16,372,391		(60,365)			6.500	5.028	JJ	393,669	885,755	04/26/2019	07/21/2045
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,197,867,548	XXX	5,349,943,579	4,825,538,004	5,136,022,022		(28,269,878)		(1,921,086)	XXX	XXX	XXX	53,607,073	173,028,858	XXX	XXX
1099999. Total - All Other Government Bonds						5,197,867,548	XXX	5,349,943,579	4,825,538,004	5,136,022,022		(28,269,878)		(1,921,086)	XXX	XXX	XXX	53,607,073	173,028,858	XXX	XXX
13063A-5E-0	STATE OF CALIFORNIA			1	1.C FE	49,745,797	153.0310	50,316,593	32,880,000	48,060,870		(730,667)			7.500	2.970	AO	616,500	1,828,500	12/16/2021	04/01/2034
13063A-5G-5	STATE OF CALIFORNIA GENERAL OBLIGATION UNLIMITED			1	1.C FE	67,455,980	166.8860	92,037,629	55,150,000	66,005,066		(246,066)			7.550	5.639	AO	1,040,956	3,680,625	11/30/2021	04/01/2039
13063A-7D-0	STATE OF CALIFORNIA GENERAL OBLIGATION BOND MUNI			1	1.C FE	34,376,440	156.8820	52,641,755	33,555,000	34,300,936		(14,529)			7.300	7.059	AO	612,379	2,406,810	11/22/2021	10/01/2039
13063B-BU-5	STATE OF CALIFORNIA			1	1.C FE	254,225	157.8270	244,632	155,000	249,980		(4,005)			7.350	2.918	MN	1,899	11,393	12/08/2020	11/01/2039
13063B-FR-8	STATE OF CALIFORNIA			1	1.C FE	16,599,030	165.6260	16,832,570	10,163,000	16,444,153		(67,109)			7.625	3.124	MS	258,310	209,916	11/30/2021	03/01/2040
13063B-JC-7	STATE OF CALIFORNIA MUNI BOND			1	1.C FE	70,174,240	172.3810	79,605,546	46,180,000	67,482,396		(744,508)			7.600	4.064	MN	584,947	3,509,680	08/28/2019	11/01/2040
13063B-N8-1	STATE OF CALIFORNIA MUNI BOND			2	1.D FE	7,378,623	105.5080	7,744,287	7,340,000	7,346,959		(4,963)			4.988	4.914	AO	91,530	366,119	10/01/2014	04/01/2039
13063D-GC-6	STATE OF CALIFORNIA SR SECURED				1.C FE	6,276,500	110.5940	6,912,125	6,250,000	6,267,625		(2,488)			3.500	3.449	AO	54,688	218,750	04/18/2018	04/01/2028
13063D-GD-4	STATE OF CALIFORNIA SR SECURED			2	1.C FE	10,903,218	115.9960	11,988,187	10,335,000	10,716,643		(53,134)			4.500	3.830	AO	116,269	465,075	04/18/2018	04/01/2033
13063D-GE-2	STATE OF CALIFORNIA SR SECURED			2	1.C FE	6,029,112	115.1150	6,590,334	5,725,000	5,929,642		(28,367)			4.600	3.949	AO	65,838	263,350	04/18/2018	04/01/2038
13063D-RD-2	STATE OF CALIFORNIA				1.C FE	5,055,950	104.4630	5,223,150	5,000,000	5,039,171		(7,746)			2.375	2.200	AO	29,688	118,750	10/17/2019	10/01/2026
13063D-RE-0	STATE OF CALIFORNIA				1.C FE	5,043,900	104.6160	5,230,800	5,000,000	5,035,066		(4,073)			2.500	2.400	AO	31,250	125,000	10/17/2019	10/01/2029
13063D-YT-9	STATE OF CALIFORNIA				1.C FE	7,935,440	98.4650	7,877,200	8,000,000	7,936,363		923			1.750	1.848	MN	23,333		11/09/2021	11/01/2030
20772G-F4-5	STATE OF CONNECTICUT			1	1.D FE	13,014,000	129.9340	12,993,400	10,000,000	13,003,276		(10,724)			5.850	2.497	MS	172,250		12/15/2021	03/15/2032
20772K-KA-6	STATE OF CONNECTICUT			1	1.D FE	2,500,000	103.9160	2,597,900	2,500,000	2,500,000					2.547	2.547	JJ	31,838	67,213	05/29/2020	07/01/2028
20772K-KB-4	STATE OF CONNECTICUT			1	1.D FE	1,500,000	104.6400	1,569,600	1,500,000	1,500,000					2.627	2.627	JJ	19,703	41,594	05/29/2020	07/01/2029
20772K-KC-2	STATE OF CONNECTICUT			1	1.D FE	1,500,000	104.8270	1,572,405	1,500,000	1,500,000					2.677	2.677	JJ	20,078	42,386	05/29/2020	07/01/2030
419792-B6-2	STATE OF HAWAII			1	1.C FE	1,625,000	100.5970	1,634,701	1,625,000	1,625,000					2.042	2.042	AO	7,282		09/30/2021	10/01/2031
419792-B7-0	STATE OF HAWAII			1	1.C FE	1,000,000	101.0940	1,010,940	1,000,000	1,000,000					2.192	2.192	AO	4,810		09/30/2021	10/01/2032
419792-B8-8	STATE OF HAWAII			1	1.C FE	2,000,000	101.5870	2,031,740	2,000,000	2,000,000					2.322	2.322	AO	10,191		09/30/2021	10/01/2033
419792-B9-6	STATE OF HAWAII			1	1.C FE	1,000,000	101.8360	1,018,360	1,000,000	1,000,000					2.422	2.422	AO	5,315		09/30/2021	10/01/2034
419792-C2-0	STATE OF HAWAII			1	1.C FE	1,500,000	102.0340	1,530,510	1,500,000	1,500,000					2.522	2.522	AO	8,302		09/30/2021	10/01/2035
452151-LF-8	STATE OF ILLINOIS GEN OBL BD PENSION FUND S 2003				2.B FE	86,028,653	115.5880	94,458,514	81,720,000	85,497,045		(328,639)			5.100	4.423	JD	347,310	4,073,880	09/15/2021	06/01/2033
452152-BM-2	STATE OF ILLINOIS			1	2.B FE	15,184,190	122.1760	14,923,798	12,215,000	15,083,070		(91,012)			6.630	4.266	FA	337,439	515,483	07/12/2021	02/01/2035
452152-FA-4	STATE OF ILLINOIS			1	2.B FE	26,333,259	122.9860	25,470,401	20,710,000	26,190,447		(142,812)			6.725	4.114	AO	348,187	696,374	09/15/2021	04/01/2035
452152-GS-4	STATE OF ILLINOIS				2.B FE	17,030,070	125.8800	16,729,452	13,290,000	16,834,381		(195,689)			7.350	2.965	JJ	488,408	118,519	09/15/2021	07/01/2035
57582P-UE-8	COMMONWEALTH OF MASSACHUSETTS MUNICIPAL GO BOND			1	1.B FE	14,243,466	136.3260	18,001,848	13,205,000	14,237,664		(5,802)			5.456	4.746	JJ	360,232	568,515	11/29/2021	12/01/2039
57582P-UT-5	COMMONWEALTH OF MASSACHUSETTS			1	1.B FE	5,326,362	119.6760	5,181,971	4,330,000	5,288,465		(37,897)			4.910	1.525	MN	35,434	101,637	12/01/2021	05/01/2029
57582P-WH-9	COMMONWEALTH OF MASSACHUSETTS MUNI BONDS			1	1.B FE	1,479,927	118.8380	1,467,649	1,235,000	1,477,714		(2,212)			4.500	2.213	FA	23,156		11/30/2021	08/01/2031
57582R-G3-4	COMMONWEALTH OF MASSACHUSETTS			1	1.B FE	5,849,182	98.5130	5,713,754	5,800,000	5,846,715		(2,030)			2.514	2.456	JJ	72,906	122,907	12/01/2021	07/01/2041
57582R-YN-0	COMMONWEALTH OF MASSACHUSETTS			1	1.B FE	7,814,557	101.9860	7,695,577	7,545,719	7,813,027		(1,530)			2.663	2.353	MS	66,981		12/01/2021	09/01/2039
57582R-YP-5	COMMONWEALTH OF MASSACHUSETTS GENERAL OBLIGATION			1	1.B FE	4,394,736	102.8600	4,458,981	4,335,000	4,394,584		(152)			2.813	2.728	MS	40,648	73,138	12/01/2021	09/01/2043
57582R-YY-6	COMMONWEALTH OF MASSACHUSETTS GENERAL OBLIGATION			1	1.B FE	3,575,423	104.2550	3,581,159	3,435,000	3,575,135		(288)			2.900	2.682	MS	33,205	47,633	12/02/2021	09/01/2049
605580-5X-3	STATE OF MISSISSIPPI			1	1.C FE	2,004,360	126.4800	2,529,600	2,000,000	2,002,809		(252)			5.245	5.225	MN	17,483	104,900	12/15/2014	11/01/2034
882722-KF-7	TEXAS WATER DEVELOPMENT BOARD			1	1.A FE	15,602,470	140.7060	20,697,853	14,710,000	15,588,241		(9,028)			5.517	4.943	AO	202,888	729,209	12/14/2021	04/01/2039
882722-VN-8	TEXAS WATER DEVELOPMENT BOARD GENERAL OBLIGATION BONDS			1	1.A FE	3,696,233	129.2360	4,452,180	3,445,000	3,683,660		(3,652)			4.681	4.103	AO	40,315	143,707	12/14/2021	04/01/2040
928109-4N-4	COMMONWEALTH OF VIRGINIA			1	1.A FE	1,003,710	95.2870	952,870	1,000,000	1,003,300		(351)			1.810	1.768	JD	1,508	19,407	10/16/2020	06/01/2035
93974C-RE-2	STATE OF WASHINGTON				1.B FE	5,184,900	136.8700	6,569,760	4,800,000	5,182,653		(2,247)			5.140	4.447	FA	102,800	195,320	11/08/2021	08/01/2040
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						527,618,953	XXX	602,089,731	442,133,719	520,142,056		(2,741,049)			XXX	XXX	XXX	6,326,256	20,865,790	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						527,618,953	XXX	602,089,731	442,133,719	520,142,056		(2,741,049)			XXX	XXX	XXX	6,326,256	20,865,790	XXX	XXX
167486-SD-2	CITY OF CHICAGO SR SECURED			1	2.C FE	4,931,277	133.6600	6,589,438	4,930,000	4,922,320		(1,510)			6.314	6.292	JJ	155,640	311,280	06/03/2020	01/01/2044
167560-PL-9	METROPOLITAN WATER RECLAMATION MUNI BOND				1.C FE	183,876	137.7320	179,052	130,000	183,114		(762)			5.720	2.696	JD	620	3,718	09/08/2021	12/01/2038
213185-EX-5	THE COUNTY OF COOK ILLINOIS			1	1.E FE	9,283,960	130.9280	9,164,960	7,000,000	9,066,193		(141,112)			6.205	3.197	MN	55,500	434,350	06/09/2020	11/15/2033
234667-JL-8	DALLAS COUNTY HOSPITAL DISTRIC MUNI BOND			1	1.D FE	10,867,426	140.3690	14,898,766	10,614,000	10,843,162		(5,288)			5.621	5.442	FA	225,387	590,992	11/16/2021	08/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
235308-RA-3	DALLAS INDEPENDENT SCHOOL DIST			2	1.A FE	11,187,646	107.0120	11,717,814	10,950,000	10,950,000		(4,236)			6.450	6.126	FA	266,815	706,275	10/01/2014	02/15/2035
442331-3K-8	CITY OF HOUSTON			1	1.D FE	5,092,368	120.6810	5,147,045	4,265,000	5,070,712		(14,275)			3.961	2.898	MS	56,312	118,335	07/21/2021	03/01/2047
54438C-PA-4	LOS ANGELES COMMUNITY COLLEGE GENERAL OBLIGATION			1	1.B FE	16,902,985	171.8840	17,188,400	10,000,000	16,794,006		(69,566)			6.750	3.072	FA	281,250	189,675	12/14/2021	08/01/2049
54438C-YM-8	LOS ANGELES COMMUNITY COLLEGE			1	1.B FE	7,000,000	99.5800	6,970,600	7,000,000	7,000,000					1.606	1.606	FA	46,842	81,505	10/30/2020	08/01/2028
54438C-YN-6	LOS ANGELES COMMUNITY COLLEGE			1	1.B FE	7,137,427	99.2480	7,086,307	7,140,000	7,137,477		50			1.806	1.810	FA	53,729	91,655	10/21/2021	08/01/2030
54438C-YP-1	LOS ANGELES COMMUNITY COLLEGE			1	1.B FE	20,167,797	97.9870	19,763,978	20,170,000	20,167,832		35			2.106	2.107	FA	176,992	305,370	10/21/2021	08/01/2032
544646-XS-6	LOS ANGELES UNIFIED SCHOOL DIS MUNI BOND GO				1.E FE	25,000,000	113.3100	28,327,500	25,000,000	25,000,000					7.500	7.500	MJSD	83,333	1,875,000	10/01/2009	09/15/2025
544646-XZ-0	LOS ANGELES UNIFIED SCHOOL DIS MUNI BONDS GO			1	1.E FE	29,332,642	130.1650	36,830,187	28,295,000	29,140,831		(50,481)			5.750	5.404	JJ	813,481	1,626,963	03/19/2019	07/01/2034
544646-ZR-6	LOS ANGELES UNIFIED SCHOOL DIS GO MUNI BOND			1	1.E FE	13,697,934	139.2690	16,579,974	11,905,000	13,107,255		(85,406)			6.758	5.463	JJ	402,270	804,540	07/27/2020	07/01/2034
64966H-4K-3	CITY OF NEW YORK MUNI BOND			1	1.C FE	12,579,675	133.1990	16,476,716	12,370,000	12,534,257		(7,136)			5.517	5.386	AO	170,613	682,453	10/01/2014	10/01/2037
64966H-TX-8	CITY OF NEW YORK BUILD AMERICA BONDS				1.C FE	14,815,520	132.1080	19,538,773	14,790,000	14,809,728		(914)			5.985	5.971	JD	73,765	885,182	10/01/2014	12/01/2036
64966J-AR-7	CITY OF NEW YORK GENERAL OBLIGATION MUNI BOND				1.C FE	11,331,945	141.9620	15,438,368	10,875,000	11,228,743		(13,291)			6.271	5.950	JD	56,831	681,971	09/09/2013	12/01/2037
68587F-BA-1	OREGON EDUCATION DISTRICTS				1.C FE	10,000,000	98.6960	9,869,600	10,000,000	10,000,000					1.807	1.807	JD	502	65,755	07/23/2021	06/30/2030
68587F-BB-9	OREGON EDUCATION DISTRICTS				1.C FE	5,000,000	98.6920	4,934,600	5,000,000	5,000,000					1.887	1.887	JD	262	34,333	07/23/2021	06/30/2031
68587F-BC-7	OREGON EDUCATION DISTRICTS			2	1.C FE	3,000,000	98.9550	2,968,650	3,000,000	3,000,000					2.037	2.037	JD	170	22,237	07/23/2021	06/30/2032
68587F-BD-5	OREGON EDUCATION DISTRICTS			2	1.C FE	4,000,000	98.4800	3,939,200	4,000,000	4,000,000					2.207	2.207	JD	245	32,124	07/23/2021	06/30/2033
68587F-BE-3	OREGON EDUCATION DISTRICTS			2	1.C FE	6,000,000	99.2470	5,954,820	6,000,000	6,000,000					2.357	2.357	JD	393	51,461	07/23/2021	06/30/2034
68587F-BF-0	OREGON EDUCATION DISTRICTS			2	1.C FE	3,000,000	99.4860	2,984,580	3,000,000	3,000,000					2.457	2.457	JD	205	26,822	07/23/2021	06/30/2035
882830-BH-4	TEXAS TRANSPORTATION COMMISSIO			1	1.A FE	8,506,465	97.7690	8,310,365	8,500,000	8,506,454		(11)			2.472	2.467	AO	52,530	173,040	12/14/2021	10/01/2044
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						239,018,943	XXX	270,859,693	224,934,000	237,462,084		(393,903)			XXX	XXX	XXX	2,973,687	9,795,036	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						239,018,943	XXX	270,859,693	224,934,000	237,462,084		(393,903)			XXX	XXX	XXX	2,973,687	9,795,036	XXX	XXX
010268-CX-6	ALABAMA STATE FEDERAL AID HIGH			1	1.C FE	10,000,000	101.0120	10,101,200	10,000,000	10,000,000					2.650	2.650	MS	56,681		10/07/2021	09/01/2037
010831-BE-4	ALAMEDA COUNTY JOINT POWERS AU			1	1.B FE	6,378,484	164.5510	6,244,710	3,795,000	6,272,611		(101,371)			7.046	2.615	JD	22,283	267,396	12/11/2020	12/01/2044
02765U-CR-3	AMERICAN MUNICIPAL POWER INC REVENUE BONDS			1	1.F FE	1,133,190	148.4620	1,195,119	805,000	1,114,601		(9,803)			6.053	3.469	FA	18,408	48,727	01/23/2020	02/15/2043
02765U-DN-1	AMERICAN MUNICIPAL POWER INC BUILD AMERICA BONDS			1	1.F FE	34,037,223	151.7050	50,199,185	33,090,000	33,955,783		(19,412)			5.939	5.729	FA	742,415	1,965,215	09/04/2019	02/15/2047
02765U-EJ-9	AMERICAN MUNICIPAL POWER INC			1	1.F FE	659,570	165.3420	744,039	450,000	641,487		(6,234)			7.834	4.491	FA	13,318	35,253	04/22/2020	02/15/2041
02765U-EK-6	AMERICAN MUNICIPAL POWER INC SR SECURED				1.F FE	13,953,012	189.4190	14,935,688	7,885,000	13,731,469		(115,138)			8.084	3.780	FA	240,804	637,423	01/14/2020	02/15/2050
02765U-EQ-3	AMERICAN MUNICIPAL POWER INC			1	1.F FE	335,111	142.9090	350,127	245,000	331,709		(3,402)			6.270	3.327	FA	5,803	7,681	03/10/2021	02/15/2050
047870-SN-1	CITY OF ATLANTA GEORGIA STATE			2	1.D FE	11,901,443	99.8780	11,835,543	11,850,000	11,900,924		(491)			2.257	2.203	MN	44,576	87,377	12/07/2021	11/01/2035
051687-DK-4	CITY OF AURORA KANE & DUPAGE C REVENUE BONDS				1.B FE	43,181	101.3330	42,482	41,924	43,006		(21)			6.000	5.869	MON	210	2,515	03/02/2011	06/01/2045
059231-W5-5	CITY OF BALTIMORE			1	1.C FE	150,000	99.9750	149,963	150,000	150,000					2.225	2.225	JJ	1,669	1,938	11/19/2020	07/01/2034
059231-W6-3	CITY OF BALTIMORE			1	1.C FE	2,000,000	101.1980	2,023,960	2,000,000	2,000,000					2.814	2.814	JJ	28,140	32,674	11/19/2020	07/01/2040
072024-ND-0	BAY AREA TOLL AUTHORITY MUNI BOND			1	1.C FE	32,988,783	159.8160	50,829,479	31,805,000	32,955,481		(18,074)			6.263	5.965	AO	497,987	1,975,977	08/11/2021	04/01/2049
072024-NV-0	BAY AREA TOLL AUTHORITY			1	1.D FE	4,200,373	174.9200	4,696,602	2,685,000	4,113,948		(27,507)			7.043	3.898	AO	47,276	189,105	03/08/2021	04/01/2050
072024-PY-2	BAY AREA TOLL AUTHORITY REVENUE BOND			1	1.E FE	29,774,850	176.3550	48,718,069	27,625,000	29,704,392		(37,340)			6.907	6.279	AO	477,015	1,908,059	03/08/2021	10/01/2050
072024-WS-7	BAY AREA TOLL AUTHORITY			1	1.C FE	4,648,658	103.0260	4,600,111	4,465,000	4,645,196		(3,259)			2.574	2.091	AO	28,732	12,420	12/01/2021	04/01/2031
072024-XW-7	BAY AREA TOLL AUTHORITY			1	1.C FE	15,250,000	100.2640	15,290,260	15,250,000	15,250,000					3.126	3.126	AO	13,242		12/09/2021	04/01/2055
114894-ZW-1	BROWARD COUNTY FLORIDA			1	1.E FE	6,813,342	102.6190	7,019,140	6,840,000	6,814,552		758			3.477	3.501	AO	59,457	237,827	07/15/2020	10/01/2043
13077D-BY-7	CALIFORNIA STATE UNIVERSITY			1	1.D FE	811,021	115.0840	834,359	725,000	805,227		(2,694)			3.899	3.168	MN	4,711	28,268	11/01/2019	11/01/2047
13077D-KU-5	CALIFORNIA STATE UNIVERSITY			1	1.D FE	9,614,939	101.9960	9,781,416	9,590,000	9,614,781		(158)			2.975	2.962	MN	47,550	276,526	09/08/2021	11/01/2051
13077D-NK-4	CALIFORNIA STATE UNIVERSITY			1	1.D FE	8,000,000	100.6530	8,052,240	8,000,000	8,000,000					2.897	2.897	MN	38,627	260,086	08/27/2020	11/01/2051
13077D-RV-6	CALIFORNIA STATE UNIVERSITY			1	1.D FE	8,000,000	100.2220	8,017,760	8,000,000	8,000,000					2.939	2.939	MN	39,187	60,086	07/09/2021	11/01/2052
13077D-RW-4	CALIFORNIA STATE UNIVERSITY			1	1.D FE	15,000,000	100.8670	15,130,050	15,000,000	15,000,000					2.719	2.719	MN	67,975	104,228	07/09/2021	11/01/2052
15504R-ET-2	CENTRAL PUGET SOUND REGIONAL T REVENUE MUNI BOND			1	1.B FE	8,572,141	137.1910	11,558,342	8,425,000	8,548,140		(4,789)			5.491	5.354	MN	77,103	462,617	04/16/2019	11/01/2039
160853-VC-8	ATRIUM HEALTH FOUNDATION			1	1.D FE	7,500,000	108.7690	8,157,675	7,500,000	7,500,000					3.204	3.204	JJ	142,845		05/21/2021	01/15/2051
167593-AN-2	CHICAGO OHARE INTERNATIONAL AI			1	1.F FE	14,220	150.5490	15,055	10,000	13,983		(158)			6.395	3.415	JJ	320	640	06/23/2020	01/01/2040
167593-H6-2	CHICAGO OHARE INTERNATIONAL AI			1	1.F FE	22,735,227	131.5910	23,758,755	18,055,000	22,581,565		(106,482)			4.472	3.093	JJ	403,710	807,420	09/14/2020	01/01/2049
167593-H7-0	CHICAGO OHARE INTERNATIONAL AI REVENUE BONDS			1	1.F FE	1,323,364	136.9570	1,485,983	1,085,000	1,318,847		(3,439)			4.572	3.450	JJ	24,803	40,577	04/06/2021	01/01/2054
167593-U2-6	CHICAGO OHARE INTERNATIONAL AI			1	1.F FE	2,000,000	103.4050	2,068,100	2,000,000	2,000,000					3.006	3.006	JJ	30,060	44,088	09/25/2020	01/01/2038
167725-AC-4	CHICAGO TRANSIT AUTHORITY			1	1.C FE	27,720,540	140.8420	27,823,337	19,755,000	27,570,640		(100,626)			6.899	3.915	JD	113,575	785,106	12/14/2021	12/01/2040
167725-AF-7	CHICAGO TRANSIT AUTHORITY REVENUE BONDS			1	1.C FE	12,921,968	140.8420	13,541,958	9,615,000	12,713,345		(91,157)			6.899	4.372	JD	55,278	619,013	08/18/2021	12/01/2040
167727-SW-7	CITY OF CHICAGO			1	1.G FE	7,089,300	142.2220	7,111,100	5,000,000	6,977,340		(75,089)			6.900	3.837	JJ	172,500	345,000	06/25/2020	01/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16772P-AQ-9	CHICAGO TRANSIT AUTHORITY			1	1.C FE	851,524	136.7250	916,058	670,000	837,544		(5,675)			6.200	4.260	JD	3,462	41,540	07/19/2019	12/01/2040
16772P-CX-2	CHICAGO TRANSIT AUTHORITY				1.C FE	8,191,763	111.0520	9,072,948	8,170,000	8,190,996		(767)			3.912	3.892	JD	26,634	319,610	01/14/2021	12/01/2040
167736-YU-5	CITY OF CHICAGO			1	1.G FE	7,122,650	142.5370	7,126,850	5,000,000	7,013,763		(72,563)			6.742	3.743	MN	56,183	337,100	06/23/2020	11/01/2040
20281P-KG-6	COMMONWEALTH FINANCING AUTHORI REVENUE BONDS			1	1.E FE	6,451,336	117.2390	6,336,768	5,405,000	6,433,800		(16,592)			4.144	2.560	JD	18,665	58,223	11/30/2021	06/01/2038
20281P-KT-8	COMMONWEALTH FINANCING AUTHORI REVENUE BONDS			1	1.E FE	5,160,000	113.2590	5,844,164	5,160,000	5,160,000					3.864	3.864	JD	16,615	199,382	01/11/2018	06/01/2038
20281P-KW-1	COMMONWEALTH FINANCING AUTHORI REVENUE BONDS			1	1.E FE	19,422,520	114.7370	22,178,662	19,330,000	19,417,042		(3,156)			3.807	3.773	JD	61,324	735,893	12/09/2020	06/01/2041
20281P-NE-8	COMMONWEALTH FINANCING AUTHORI			1	1.E FE	7,500,000	102.3970	7,679,775	7,500,000	7,500,000					2.991	2.991	JD	18,694	98,454	06/17/2021	06/01/2042
235036-4W-7	DALLAS FORT WORTH TEXAS INTERN REVENUE BONDS			1	1.E FE	3,000,000	104.4180	3,132,540	3,000,000	3,000,000					2.994	2.994	MN	14,970	89,820	08/08/2019	11/01/2038
235036-4X-5	DALLAS FORT WORTH TEXAS INTERN			1	1.E FE	10,161,979	105.8320	10,752,531	10,160,000	10,161,910		(65)			3.144	3.143	MN	53,238	319,430	12/08/2020	11/01/2045
235036-6Z-8	DALLAS FORT WORTH TEXAS INTERN			1	1.E FE	12,079,650	102.4890	12,298,680	12,000,000	12,074,957		(3,272)			3.089	3.042	MN	61,780	370,680	08/17/2020	11/01/2040
235036-7A-2	DALLAS FORT WORTH TEXAS INTERN			1	1.E FE	7,867,594	102.2650	8,053,369	7,875,000	7,867,763		169			2.919	2.925	MN	38,312	229,871	03/10/2021	11/01/2050
235036-8N-3	DALLAS FORT WORTH TEXAS INTERN			1	1.E FE	15,000,000	100.5290	15,079,350	15,000,000	15,000,000					2.843	2.843	MN	60,414		10/28/2021	11/01/2046
235241-LS-3	DALLAS AREA RAPID TRANSIT REVENUE BOND			1	1.B FE	3,943,894	148.7430	5,674,545	3,815,000	3,926,201		(2,543)			5.999	5.762	JD	19,072	228,862	09/09/2013	12/01/2044
235241-LW-4	DALLAS AREA RAPID TRANSIT			1	1.B FE	7,086,031	140.0270	9,801,890	7,000,000	7,076,641		(1,508)			5.022	4.946	JD	29,295	351,540	12/15/2014	12/01/2048
235241-VU-7	DALLAS AREA RAPID TRANSIT			1	1.C FE	700,000	98.4620	689,234	700,000	700,000					2.428	2.428	JD	1,416	17,610	10/30/2020	12/01/2036
235241-WM-4	DALLAS AREA RAPID TRANSIT			2	1.B FE	12,500,000	98.0510	12,256,375	12,500,000	12,500,000					2.613	2.613	JD	27,219		11/10/2021	12/01/2048
25477G-CY-9	THE DISTRICT OF COLUMBIA MUNI REVENUE BOND			1	1.B FE	6,191,982	125.7430	7,223,935	5,745,000	6,190,199		(1,783)			5.591	4.731	JD	26,767	227,554	12/07/2021	12/01/2034
25477G-EU-5	THE DISTRICT OF COLUMBIA REVENUE BONDS			1	1.B FE	7,542,151	127.8700	9,646,513	7,544,000	7,542,644		63			5.582	5.584	JD	35,092	421,106	12/03/2010	12/01/2035
254845-GQ-7	DISTRICT OF COLUMBIA WATER AND			1	1.C FE	3,000,000	138.3690	4,151,070	3,000,000	3,000,000					5.522	5.522	AO	41,415	165,660	10/20/2010	10/01/2044
254845-JZ-4	DISTRICT OF COLUMBIA WATER AND			1	1.B FE	859,148	150.2570	856,465	570,000	859,092		(56)			4.814	3.131	AO	6,860	4,212	12/14/2021	10/01/2114
254845-RM-4	DISTRICT OF COLUMBIA WATER AND			1	1.C FE	5,565,366	104.0110	5,772,611	5,550,000	5,565,096		(270)			3.207	3.167	AO	44,497	160,350	11/04/2021	10/01/2048
271014-TU-6	EAST BAY MUNICIPAL UTILITY DIS			1	1.B FE	9,145,865	143.1100	8,879,976	6,205,000	9,058,495		(74,095)			5.874	2.690	JD	30,373	222,331	12/09/2021	06/01/2040
34074M-HV-6	FLORIDA HOUSING FINANCE CORPOR MUNI BOND - REVENUE			2	1.A FE	1,814,909	100.1400	1,817,541	1,815,000	1,815,025		(5)			4.100	4.100	JJ	37,208	74,415	10/19/2011	07/01/2026
34074M-HW-4	FLORIDA HOUSING FINANCE CORPOR MUNI BOND - REVENUE			2	1.A FE	334,980	100.0000	335,000	335,000	335,008		(1)			4.450	4.450	JJ	7,454	14,908	10/19/2011	01/01/2030
341271-AD-6	FLORIDA HURRICANE CATASTROPHE			1	1.C FE	19,860,164	99.5120	19,745,171	19,842,000	19,859,171		(992)			1.258	1.233	JJ	124,806	149,388	10/13/2021	07/01/2025
341271-AE-4	FLORIDA HURRICANE CATASTROPHE			1	1.C FE	15,000,000	99.7500	14,962,500	15,000,000	15,000,000					1.705	1.705	JJ	127,875	202,469	09/03/2020	07/01/2027
341271-AF-1	FLORIDA HURRICANE CATASTROPHE			1	1.C FE	20,021,100	99.7640	19,952,800	20,000,000	20,020,802		(298)			2.154	2.141	JJ	215,400	170,525	10/19/2021	07/01/2030
345105-JE-1	FOOTHILL EASTERN TRANSPORTATIO REVENUE BONDS			1	2.B FE	15,421,487	107.4860	16,230,386	15,100,000	15,377,711		(25,162)			4.094	3.824	JJ	285,056	597,724	07/08/2021	01/15/2049
345105-JG-6	FOOTHILL EASTERN TRANSPORTATIO			1	1.F FE	5,000,000	106.8990	5,344,950	5,000,000	5,000,000					3.924	3.924	JJ	90,470	196,200	12/11/2019	01/15/2053
373539-D7-7	GEORGIA HOUSING FINANCE AUTHOR MUNI BOND			2	1.A FE	7,025,000	100.1420	7,034,976	7,025,000	7,025,000					3.650	3.650	JD	21,368	256,413	05/16/2012	12/01/2032
373539-E7-6	GEORGIA HOUSING FINANCE AUTHOR MUNI BOND			2	1.A FE	10,350,000	100.1580	10,366,353	10,350,000	10,350,000					3.400	3.400	JD	29,325	351,900	05/16/2012	06/01/2028
373539-K6-1	GEORGIA HOUSING FINANCE AUTHOR REVENUE BOND			2	1.A FE	2,698,238	101.4720	2,744,818	2,705,000	2,700,656		322			3.450	3.468	JD	7,777	93,323	03/08/2013	12/01/2032
38611T-AV-9	GRAND PARKWAY TRANSPORTATION C			1	1.C FE	429,821	133.7030	421,164	315,000	428,826		(994)			5.184	2.862	AO	4,082	6,091	12/07/2021	10/01/2042
38611T-DL-8	GRAND PARKWAY TRANSPORTATION C			1	1.C FE	8,442,779	101.1790	8,524,331	8,425,000	8,442,478		(301)			3.236	3.225	AO	68,158	272,633	03/08/2021	10/01/2052
39081J-DZ-8	GREAT LAKES WATER AUTHORITY			1	1.E FE	3,000,000	105.8110	3,174,330	3,000,000	3,000,000					3.473	3.473	JJ	52,095	118,371	05/01/2020	07/01/2041
451174-AX-4	IDAHO ENERGY RESOURCES AUTHORI			1	1.C FE	4,556,829	101.3620	4,561,290	4,500,000	4,556,570		(259)			2.861	2.790	MS	42,915	10,808	12/16/2021	09/01/2046
452024-GT-3	ILLINOIS MUNICIPAL ELECTRIC AG			1	1.E FE	18,264,953	129.1600	23,444,025	18,151,150	18,237,243		(4,479)			6.832	6.774	FA	516,703	1,240,087	10/01/2014	02/01/2035
452024-HH-8	ILLINOIS MUNICIPAL ELECTRIC AG REVENUE MUNI BOND				1.E FE	10,029,400	135.5000	13,550,000	10,000,000	10,018,768		(1,582)			7.288	7.257	FA	303,667	728,800	11/19/2010	02/01/2035
452227-SS-1	STATE OF ILLINOIS			1	2.A FE	2,943,180	97.6230	2,928,690	3,000,000	2,944,447		1,267			2.259	2.503	JD	17,319		10/08/2021	06/15/2030
452227-SV-4	STATE OF ILLINOIS			2	2.A FE	2,500,000	97.6910	2,442,275	2,500,000	2,500,000					2.659	2.659	JD	16,988		09/16/2021	06/15/2033
452227-SW-2	STATE OF ILLINOIS			2	2.A FE	2,500,000	98.1730	2,454,325	2,500,000	2,500,000					2.789	2.789	JD	17,819		09/16/2021	06/15/2034
452227-SX-0	STATE OF ILLINOIS			2	2.A FE	3,000,000	98.0150	2,940,450	3,000,000	3,000,000					2.889	2.889	JD	22,149		09/16/2021	06/15/2035
452252-FH-7	THE ILLINOIS STATE TOLL HIGHWA REVENUE BOND			1	1.D FE	10,231,127	136.3620	12,719,847	9,328,000	10,101,469		(52,585)			6.184	5.178	JJ	288,422	576,844	12/09/2020	01/01/2034
452252-FK-0	THE ILLINOIS STATE TOLL HIGHWA MUNICIPLE REVENUE BOND				1.D FE	20,107,707	136.0390	26,799,683	19,700,000	20,072,950		(22,661)			5.851	5.627	JD	96,054	1,152,647	05/18/2020	12/01/2034
45506E-CL-5	INDIANA FINANCE AUTHORITY			1	1.F FE	10,000,000	102.7890	10,278,900	10,000,000	10,000,000					3.051	3.051	JJ	71,190		10/01/2021	01/01/2051
47770V-BQ-2	JOBSOHIO BEVERAGE SYSTEM			1	1.D FE	3,286,650	103.0930	3,164,955	3,070,000	3,282,805		(3,845)			2.833	2.312	JJ	43,487		08/19/2021	01/01/2038
485424-NF-8	KANSAS DEPARTMENT OF TRANSPORT			1	1.C FE	345,881	121.8550	335,101	275,000	341,103		(4,007)			4.596	2.507	MS	4,213	12,639	10/20/2020	09/01/2035
485429-Z7-2	KANSAS DEVELOPMENT FINANCE AUT			1	1.E FE	36,762,340	130.1920	49,264,653	37,840,000	36,874,848		20,572			4.927	5.114	AO	393,591	1,864,377	09/21/2015	04/15/2045
48542R-SV-7	KANSAS DEVELOPMENT FINANCE AUT			1	1.D FE	11,000,000	99.2680	10,919,480	11,000,000	11,000,000					2.774	2.774	MN	50,857	55,095	08/18/2021	05/01/2051
544495-UG-7	LOS ANGELES DEPARTMENT OF WATE MUNI BOND			1	1.D FE	13,500,000	141.2090	19,063,215	13,500,000	13,500,000					5.716	5.716	JJ	385,830	771,660	05/20/2010	07/01/2039

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
544495-VY-7	LOS ANGELES DEPARTMENT OF WATE REVENUE MUNI BOND			1	1.D FE	6,470,249	162.2490	10,100,000	6,225,000	6,467,469		(2,781)			6.574	6.215	JJ	204,616	383,922	09/28/2021	07/01/2045
544495-WA-8	LOS ANGELES DEPARTMENT OF WATE			1	1.C FE	8,932,532	169.7880	10,017,492	5,900,000	8,807,446		(54,378)			6.603	3.763	JJ	194,789	363,165	03/08/2021	07/01/2050
544712-2H-4	LOS ANGELES COUNTY METROPOLITA REVENUE BOND			1	1.B FE	11,373,722	131.8340	14,567,657	11,050,000	11,340,742		(12,175)			5.735	5.478	JD	52,810	633,718	10/14/2020	06/01/2039
54627D-CV-1	LOUISIANA HOUSING CORPORATION REVENUE BONDS			2	1.A FE	655,000	105.6160	691,785	655,000	655,000					3.600	3.600	JD	1,965	23,580	09/19/2018	12/01/2033
54627E-AA-7	LOUISIANA HOUSING CORPORATION REV MUNI BOND			2	1.E FE	185,000	101.5660	187,897	185,000	185,000					2.500	2.500	MON	385	4,625	05/09/2013	12/01/2031
546589-QY-1	LOUISVILLE & JEFFERSON COUNTY REVENUE MUNI BOND				1.D FE	9,959,200	146.6480	14,664,800	10,000,000	9,965,135		761			6.250	6.280	MN	79,861	625,000	11/17/2010	05/15/2043
56052E-5J-3	MAINE STATE HOUSING AUTHORITY			2	1.B FE	9,590,000	101.2540	9,710,259	9,590,000	9,590,000					3.450	3.450	MN	42,276	330,855	01/24/2013	11/15/2032
57421C-AV-6	MARYLAND HEALTH AND HIGHER EDU			1	1.F FE	7,940,938	104.0390	8,245,091	7,925,000	7,940,303		(634)			3.052	3.038	JJ	120,936	222,033	01/05/2021	07/01/2040
57421C-AW-4	MARYLAND HEALTH AND HIGHER EDU			1	1.F FE	5,650,000	104.2960	5,892,724	5,650,000	5,650,000					3.197	3.197	JJ	90,315	170,094	07/16/2020	07/01/2050
576000-KV-4	MASSACHUSETTS SCHOOL BUILDING			1	1.B FE	531,188	138.2110	552,844	400,000	517,263		(6,745)			5.715	3.085	FA	8,636	22,860	11/21/2019	08/15/2039
576000-XQ-1	MASSACHUSETTS SCHOOL BUILDING			1	1.C FE	5,000,000	104.6510	5,232,550	5,000,000	5,000,000					3.395	3.395	AO	35,836	169,750	11/07/2019	10/15/2040
576000-ZW-6	MASSACHUSETTS SCHOOL BUILDING			1	1.B FE	5,041,650	101.6480	5,082,400	5,000,000	5,039,796		(1,374)			2.950	2.896	MN	18,847	162,660	09/30/2020	05/15/2043
57604T-AD-8	COMMONWEALTH OF MASSACHUSETTS MUNI BOND REVENUE BOND				1.B FE	7,040,627	137.1450	9,545,292	6,960,000	7,039,217		(1,411)			5.731	5.601	JD	33,240	392,860	09/08/2021	06/01/2040
59259N-ZH-9	METROPOLITAN TRANSPORTATION AU REVENUE BONDS			1	1.C FE	40,661,582	160.1130	57,144,330	35,690,000	39,599,782		(122,257)			7.336	6.289	MN	334,550	2,618,218	10/01/2014	11/15/2039
59259Y-BF-5	METROPOLITAN TRANSPORTATION AU REVENUE BOND MUNI				1.G FE	24,745,000	129.4010	32,020,277	24,745,000	24,745,000					5.871	5.871	MN	185,633	1,452,779	10/07/2009	11/15/2039
59259Y-BY-4	METROPOLITAN TRANSPORTATION AU			1	1.G FE	12,356,607	142.0360	12,392,641	8,725,000	12,324,888		(31,719)			6.668	3.534	MN	74,339	290,892	10/07/2021	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSPORTATION AU			1	1.G FE	11,698,266	139.3760	12,035,118	8,635,000	11,589,950		(108,316)			6.648	3.958	MN	73,351	574,055	01/08/2021	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSPORTATION AU			1	1.G FE	15,045,236	139.7360	15,308,079	10,955,000	14,834,226		(131,793)			6.687	3.996	MN	93,605	732,561	01/08/2021	11/15/2040
59259Y-GF-0	METROPOLITAN TRANSPORTATION AU MUNI BONDS			1	1.G FE	447,853	142.2930	498,026	350,000	442,839		(3,011)			6.814	4.682	MN	3,047	23,849	04/17/2020	11/15/2040
59261A-G7-6	METROPOLITAN TRANSPORTATION AU			1	1.G FE	13,432,080	136.8920	17,795,960	13,000,000	13,420,992		(7,055)			5.175	4.958	MN	85,963	672,750	05/20/2020	11/15/2049
592643-AA-8	METROPOLITAN WASHINGTON AIRPOR				2.A FE	13,697,784	176.1810	13,874,254	7,875,000	13,636,143		(54,556)			7.462	3.165	AO	146,908	331,126	09/10/2021	10/01/2046
59333N-T5-2	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	2,250,000	98.0930	2,207,093	2,250,000	2,250,000					2.136	2.136	AO	12,015	35,244	12/10/2020	10/01/2030
59333N-U7-6	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	2,600,000	98.8730	2,570,698	2,600,000	2,600,000					2.136	2.136	AO	13,884	40,726	12/10/2020	10/01/2030
59333N-V4-2	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	1,000,000	98.4330	984,330	1,000,000	1,000,000					2.686	2.686	AO	6,715	19,697	12/10/2020	10/01/2035
59333N-V5-9	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	1,410,000	98.2300	1,385,043	1,410,000	1,410,000					2.736	2.736	AO	9,644	28,290	12/10/2020	10/01/2036
59333N-V6-7	MIAMI-DADE COUNTY FLORIDA			1	1.E FE	1,000,000	97.8800	978,800	1,000,000	1,000,000					2.786	2.786	AO	6,965	20,431	12/10/2020	10/01/2037
59333P-3W-6	MIAMI-DADE COUNTY FLORIDA			2	1.F FE	5,989,126	109.6720	6,119,698	5,580,000	5,919,758		(44,336)			4.280	3.267	AO	59,706	238,824	05/29/2020	10/01/2041
59334D-LS-1	MIAMI-DADE COUNTY FLORIDA			2	1.D FE	5,500,000	105.2930	5,791,115	5,500,000	5,500,000					3.490	3.490	AO	47,988	191,950	10/24/2019	10/01/2042
59334P-JT-5	MIAMI-DADE COUNTY FLORIDA			2	1.C FE	1,961,640	98.6140	1,972,280	2,000,000	1,963,347		1,321			2.600	2.717	JJ	26,000	43,044	08/28/2020	07/01/2042
59447T-XX-6	MICHIGAN FINANCE AUTHORITY			1	1.D FE	121,603	108.8710	119,758	110,000	121,470		(132)			3.384	2.678	JD	310	1,861	09/15/2021	12/01/2040
594698-SJ-2	MICHIGAN STRATEGIC FUND			1	1.D FE	10,000,000	100.6690	10,066,900	10,000,000	10,000,000					3.225	3.225	MS	154,979		06/23/2021	09/01/2047
603798-CQ-0	MINNEAPOLIS SAINT PAUL HOUSING REVENUE BONDS			2	1.B FE	100,000	100.0900	100,090	100,000	100,000					4.100	4.100	JD	342	4,100	12/14/2011	12/01/2029
60416S-AU-4	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS				1.B FE	15,000	100.0000	15,000	15,000	15,000					3.750	3.750	JJ	281	563	03/28/2012	01/01/2022
60636A-MQ-3	MISSOURI HEALTH & EDUCATIONAL REVENUE BONDS			1	1.B FE	802,484	119.2000	870,160	730,000	798,137		(1,919)			3.651	3.093	JJ	12,290	26,652	09/10/2019	01/15/2046
60636A-PP-2	MISSOURI HEALTH & EDUCATIONAL REVENUE BONDS			1	1.B FE	1,450,047	122.4780	1,530,975	1,250,000	1,448,034		(1,650)			3.652	2.921	FA	17,246	19,173	09/08/2021	08/15/2057
60636A-VL-4	MISSOURI HEALTH & EDUCATIONAL REVENUE BONDS			1	1.B FE	4,067,910	111.0440	3,992,032	3,595,000	4,066,047		(1,863)			3.229	2.567	MN	14,833	23,330	12/02/2021	05/15/2050
607120-EZ-1	MOBILE AIRPORT AUTHORITY TAXABLE REV BOND SERIES 2013			1	1.F	42,608,084	108.5080	46,229,357	42,604,561	42,606,778		(189)			3.810	3.827	FMAN	234,467	1,623,234	10/01/2014	11/09/2032
607120-FL-1	MOBILE AIRPORT AUTHORITY TAXABLE REV BND SERIES 2019A1			1	1.F	20,674,942	104.6270	21,631,572	20,674,942	20,674,942					3.180	3.192	FMAN	94,967	657,463	06/17/2019	05/09/2039
607120-FM-9	MOBILE AIRPORT AUTHORITY TAXABLE REV BND SERIES 2019A2			1	1.F	14,242,812	105.0360	14,960,080	14,242,812	14,242,812					3.230	3.243	FMAN	66,451	460,043	01/21/2020	05/09/2039
607120-FN-7	MOBILE AIRPORT AUTHORITY TAXABLE REV BND SERIES 2019B1			1	1.F	8,855,363	104.6270	9,265,101	8,855,363	8,855,363					3.180	3.192	FMAN	40,676	281,601	06/17/2019	05/09/2039
607120-FP-2	MOBILE AIRPORT AUTHORITY TAXABLE REV BND SERIES 2019B2			1	1.F	16,616,614	105.0360	17,453,426	16,616,614	16,616,614					3.230	3.243	FMAN	77,526	536,717	01/21/2020	05/09/2039
61204K-JR-3	MONTANA FACILITY FINANCE AUTHO			2	1.B FE	17,690,000	105.1080	18,593,605	17,690,000	17,690,000					4.750	4.750	MN	95,698	840,275	12/15/2014	05/20/2037
626207-YF-5	MUNICIPAL ELECTRIC AUTHORITY O REVENUE BONDS			1	2.A FE	41,505,203	152.2450	43,242,147	28,403,000	41,281,572		(145,863)			6.637	4.169	AO	471,277	1,754,524	06/17/2021	04/01/2057
626207-YM-0	MUNICIPAL ELECTRIC AUTHORITY O REVENUE BONDS			1	1.F FE	22,922,296	154.6960	25,266,498	16,333,000	22,795,315		(74,206)			6.655	4.426	AO	271,740	1,061,173	04/12/2021	04/01/2057
626207-YS-7	MUNICIPAL ELECTRIC AUTHORITY O			1	2.A FE	7,676,722	148.3970	8,066,861	5,436,000	7,646,050		(24,136)			7.055	4.685	AO	95,877	383,510	01/07/2021	04/01/2057
63968A-4N-2	NEBRASKA PUBLIC POWER DISTRICT			2	1.E FE	2,389,269	130.7110	2,483,509	1,900,000	2,377,893		(11,376)			5.000	1.941	JJ	22,167		02/25/2021	01/01/2035
63968M-ET-2	NEBRASKA INVESTMENT FINANCE AU			2	1.B FE	904,000	101.1070	1,011,070	1,000,000	941,104		5,123			3.600	4.388	MS	12,000	36,000	07/09/2013	03/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
645913-AA-2	NEW JERSEY ECONOMIC DEVELOPMEN REVENUE BONDS				2.A FE	11,389,126	125.6830	11,281,306	8,976,000	11,024,522		(197,712)			7.425	3.742	FA	251,777	517,968	09/29/2021	02/15/2029
646136-6R-7	NEW JERSEY STATE TRANSPORTATIO REVENUE BONDS			1	2.A FE	5,000,000	110.8670	5,543,350	5,000,000	5,000,000					4.081	4.081	JD	9,069	204,050	12/05/2019	06/15/2039
646136-6S-5	NEW JERSEY STATE TRANSPORTATIO			1	2.A FE	3,000,000	111.9770	3,359,310	3,000,000	3,000,000					4.131	4.131	JD	5,508	123,930	12/05/2019	06/15/2042
646136-XR-7	NEW JERSEY STATE TRANSPORTATIO			1	2.A FE	13,467,048	147.0450	14,895,659	10,130,000	13,249,648		(91,030)			6.561	4.181	JD	29,539	597,051	06/17/2021	12/15/2040
646136-XS-5	NEW JERSEY STATE TRANSPORTATIO REV BOND			1	2.A FE	33,662,513	116.9830	39,458,366	33,730,000	33,695,320		3,941			5.754	5.772	JD	86,259	1,940,824	12/15/2014	12/15/2028
646139-W3-5	NEW JERSEY TURNPIKE AUTHORITY REVENUE BOND			1	1.F FE	24,198,993	160.9730	23,342,695	14,501,000	23,804,264		(305,547)			7.414	2.617	JJ	537,552	680,235	12/13/2021	01/01/2040
646139-X8-3	NEW JERSEY TURNPIKE AUTHORITY REVENUE BONDS			1	1.F FE	36,416,595	156.8920	35,641,156	22,717,000	36,066,286		(273,726)			7.102	3.016	JJ	806,681	691,380	12/13/2021	01/01/2041
646140-DV-2	NEW JERSEY TURNPIKE AUTHORITY			2	1.F FE	1,000,000	96.0720	960,720	1,000,000	1,000,000					1.963	1.963	JJ	9,815	8,016	01/22/2021	01/01/2032
646140-DW-0	NEW JERSEY TURNPIKE AUTHORITY			2	1.F FE	1,250,000	96.3690	1,204,613	1,250,000	1,250,000					2.113	2.113	JJ	13,206	10,785	01/22/2021	01/01/2033
646140-DX-8	NEW JERSEY TURNPIKE AUTHORITY			2	1.F FE	1,220,000	96.2630	1,174,409	1,220,000	1,220,000					2.213	2.213	JJ	13,499	11,024	01/22/2021	01/01/2034
646140-DY-6	NEW JERSEY TURNPIKE AUTHORITY			2	1.F FE	1,000,000	97.1850	971,850	1,000,000	1,000,000					2.313	2.313	JJ	11,565	9,445	01/22/2021	01/01/2035
646140-EA-7	NEW JERSEY TURNPIKE AUTHORITY			2	1.F FE	5,000,000	97.7980	4,889,900	5,000,000	5,000,000					2.782	2.782	JJ	69,550	56,799	01/22/2021	01/01/2040
647200-T3-8	NEW MEXICO MORTGAGE FINANCE AU			2	1.B FE	1,295,000	100.2960	1,298,833	1,295,000	1,295,000					3.800	3.800	MS	16,403	49,210	05/03/2012	09/01/2032
64966T-FD-1	NEW YORK CITY HOUSING DEVELOPM REVENUE BONDS				1.A FE	25,127,333	104.7730	25,669,385	24,500,000	25,065,647		(13,846)			3.709	3.590	MON	75,725	908,705	05/09/2019	02/15/2048
64971M-ZG-0	NEW YORK CITY TRANSITIONAL FIN MUNI BOND			1	1.A FE	39,435,000	125.3600	49,435,716	39,435,000	39,435,000					5.767	5.767	FA	947,590	2,274,216	10/16/2009	08/01/2036
64972F-H2-5	NEW YORK CITY MUNICIPAL WATER MUNI BOND			1	1.B FE	21,455,000	146.4610	31,423,208	21,455,000	21,455,000					5.750	5.750	JD	54,829	1,233,663	10/27/2009	06/15/2041
64972F-L2-0	NEW YORK CITY MUNICIPAL WATER REVENUE MUNI BOND				1.B FE	4,259,386	150.8080	6,318,855	4,190,000	4,247,980		(1,435)			6.011	5.894	JD	11,194	251,861	03/03/2011	06/15/2042
64972F-T3-0	NEW YORK CITY MUNICIPAL WATER REVENUE BONDS			1	1.B FE	2,389,746	147.2780	2,393,268	1,625,000	2,361,368		(11,364)			5.724	2.789	JD	4,134	59,243	09/08/2021	06/15/2042
64972F-T6-3	NEW YORK CITY MUNICIPAL WATER			1	1.B FE	9,424,481	144.3990	12,123,740	8,396,000	9,419,601		(4,881)			5.440	4.466	JD	20,300	397,582	12/01/2021	06/15/2043
64972H-RB-0	NEW YORK CITY TRANSITIONAL FIN REVENUE MUNI BOND				1.C FE	11,187,052	142.7800	15,755,773	11,035,000	11,142,348		(7,071)			6.828	6.695	JJ	347,433	753,470	10/01/2014	07/15/2040
649902-2F-9	DORMITORY AUTHORITY OF THE STA MUNI BOND			1	1.B FE	10,124,115	134.5820	13,525,491	10,050,000	10,111,316		(2,091)			5.389	5.335	MS	159,469	541,595	12/15/2014	03/15/2040
649902-T3-7	DORMITORY AUTHORITY OF THE STA REVENUE BONDS			1	1.B FE	1,168,766	134.4010	1,189,449	885,000	1,124,490		(9,213)			5.600	3.566	MS	14,593	49,560	10/27/2016	03/15/2040
649902-ZR-7	DORMITORY AUTHORITY OF THE STA REVENUE BONDS MUNI				1.B FE	8,638,000	106.8820	10,688,200	10,000,000	9,532,745		106,294			5.800	7.316	MJSD	25,778	580,000	10/08/2009	09/15/2025
64990F-E4-2	DORMITORY AUTHORITY OF THE STA			1	1.B FE	10,000,000	98.6410	9,864,100	10,000,000	10,000,000					2.202	2.202	MS	114,993		06/16/2021	03/15/2034
64990F-MT-8	DORMITORY AUTHORITY OF THE STA MUNI REVENUE BOND			1	1.B FE	25,333,073	129.0900	32,420,954	25,115,000	25,300,088		(15,129)			5.628	5.525	MS	416,189	1,413,472	10/11/2019	03/15/2039
64990F-RB-2	DORMITORY AUTHORITY OF THE STA REVENUE BONDS			1	1.C FE	6,000,000	106.1780	6,370,680	6,000,000	6,000,000					3.110	3.110	FA	70,493	186,600	12/19/2019	02/15/2039
64990F-XE-9	DORMITORY AUTHORITY OF THE STA REVENUE BONDS				1.C FE	5,862,256	105.4900	6,118,420	5,800,000	5,861,892		(364)			3.190	3.119	FA	69,896	159,500	10/27/2021	02/15/2043
64990G-GK-2	DORMITORY AUTHORITY OF THE STA			2	1.F FE	7,175,030	113.4280	7,372,820	6,500,000	7,056,415		(74,041)			4.946	3.479	FA	133,954	321,490	06/24/2020	08/01/2048
64990G-WW-8	DORMITORY AUTHORITY OF THE STA			1	1.E FE	6,871,619	103.2670	7,078,953	6,855,000	6,870,977		(532)			3.142	3.127	JJ	107,692	215,384	12/03/2020	07/01/2043
650009-S5-3	NEW YORK STATE THRUWAY AUTHORI			1	1.F FE	1,204,201	104.3710	1,242,015	1,190,000	1,203,119		(858)			2.900	2.796	JJ	17,255	34,510	09/22/2020	01/01/2035
650009-S6-1	NEW YORK STATE THRUWAY AUTHORI			1	1.F FE	5,000,000	104.0490	5,202,450	5,000,000	5,000,000					3.500	3.500	JJ	87,500	175,000	10/18/2019	01/01/2042
65000B-HF-8	DORMITORY AUTHORITY OF THE STA			1	1.E FE	7,500,000	99.5960	7,469,700	7,500,000	7,500,000					2.873	2.873	JJ	17,358		11/19/2021	07/01/2041
650035-TD-0	THE NEW YORK STATE URBAN DEVEL MUNI REVENUE BOND				1.B FE	13,119,294	123.2070	15,443,997	12,535,000	13,076,806		(8,472)			5.770	5.361	MS	212,963	634,700	11/09/2021	03/15/2039
650035-VB-1	THE NEW YORK STATE URBAN DEVEL MUNI REVENUE BOND				1.B FE	15,000,000	130.5920	19,588,800	15,000,000	15,000,000					5.838	5.839	MS	257,845	875,700	12/02/2010	03/15/2040
650117-AA-2	NEW YORK TRANSPORTATION DEVELO			1	1.E FE	1,735,000	109.1740	1,894,169	1,735,000	1,735,000					4.248	4.248	MS	24,568	73,703	04/09/2020	09/01/2035
66285W-B2-1	NORTH TEXAS TOLLWAY AUTHORITY			2	1.E FE	5,500,000	101.7090	5,593,995	5,500,000	5,500,000					3.079	3.079	JJ	84,673	114,308	10/02/2020	01/01/2042
66285W-E5-1	NORTH TEXAS TOLLWAY AUTHORITY			2	1.E FE	5,000,000	102.2940	5,114,700	5,000,000	5,000,000					3.011	3.011	JJ	75,275	15,055	05/06/2021	01/01/2043
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY MUNI BOND				1.E FE	18,714,394	168.9640	18,602,936	11,010,000	18,501,059		(167,202)			6.718	3.016	JJ	369,826	487,727	01/28/2021	01/01/2049
67756Q-XJ-1	OHIO HOUSING FINANCE AGENCY MUNI BONDS			2	1.A FE	840,000	104.4200	877,128	840,000	840,000					3.550	3.550	MS	9,940	29,820	09/12/2018	09/01/2033
67756Q-XK-8	OHIO HOUSING FINANCE AGENCY MUNI BONDS			2	1.A FE	695,000	105.0660	730,209	695,000	695,000					3.800	3.800	MS	8,803	26,410	09/12/2018	09/01/2038
67760H-NB-3	OHIO TURNPIKE AND INFRASTRUCTU REVENUE BONDS			2	1.E FE	7,940,021	101.9150	8,005,423	7,855,000	7,929,154		(10,030)			3.216	3.082	FA	95,433	252,295	10/15/2021	02/15/2048
677632-G8-8	THE OHIO STATE UNIVERSITY REVENUE BOND			1	1.C FE	2,888,198	120.4180	3,321,128	2,758,000	2,884,599		(2,824)			3.798	3.510	JD	8,729	102,698	08/11/2021	12/01/2046
677632-MV-0	THE OHIO STATE UNIVERSITY REVENUE BONDS			1	1.C FE	9,760,000	136.2340	13,296,438	9,760,000	9,760,000					4.910	4.910	JD	39,935	479,216	09/15/2010	06/01/2040
677632-PA-3	THE OHIO STATE UNIVERSITY			1	1.C FE	742,347	151.2190	754,583	499,000	742,275		(72)			4.800	3.160	JD	1,996	11,976	10/27/2021	06/01/2111
67766W-QG-0	OHIO WATER DEVELOPMENT AUTHORI			1	1.A FE	1,173,680	117.9870	1,179,870	1,000,000	1,171,611		(2,069)			4.879	3.242	JD	4,066	24,395	10/20/2021	12/01/2034
68607D-NL-5	OREGON DEPARTMENT OF TRANSPORT			1	1.B FE	2,850,045	136.2880	2,800,718	2,055,000	2,833,782		(16,263)			5.834	2.194	MN	15,319	59,944	09/28/2021	11/15/2034
68608W-AL-6	OREGON STATE UNIVERSITY			1	1.D FE	17,156,704	103.9820	17,541,763	16,870,000	17,145,200		(11,504)			3.424	3.194	MS	192,543	405,230	08/10/2021	03/01/2060
690299-AB-8	CITY OF OVERLAND PARK KANSAS FEDTAXABLE REV BD SER 2013A			1	3.C	27,573,878	98.4700	27,151,997	27,573,878	27,573,878					3.800	3.830	MON	69,854	1,047,807	09/30/2013	10/07/2028
709221-TF-2	PENNSYLVANIA TURNPIKE COMMISSI REVENUE BONDS			1	1.D FE	388,128	136.8470	417,383	305,000	382,454		(3,513)			5.848	3.719	JD	1,486	17,836	05/11/2020	12/01/2037
709223-A2-7	PENNSYLVANIA TURNPIKE COMMISSI BOND			1	1.E FE	579,670	142.0770	710,385	500,000	569,667		(1,586)			5.511	4.549	JD	2,296	27,555	10/01/2014	12/01/2045
709223-ZZ-7	PENNSYLVANIA TURNPIKE COMMISSI REVENUE BONDS				1.E FE	13,047,449	148.1360	19,413,223	13,105,000	13,053,354		757			5.561	5.589	JD	60,731	728,769	10/05/2010	12/01/2049
709235-T7-0	THE PENNSYLVANIA STATE UNIVERS			1	1.C FE	7,174,240	100.9660	7,123,151	7,055,000	7,173,883		(357)			2.790	2.672	MS	65,612	83,700	12/07/2021	09/01/2043

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
709235-T8-8	THE PENNSYLVANIA STATE UNIVERS			1	1.C FE	1,000,000	99.4600	994,600	1,000,000	1,000,000					2.840	2.840	MS	9,467	28,400	05/06/2020	09/01/2050
717893-U3-3	CITY OF PHILADELPHIA			2	1.E FE	3,748,211	100.8350	3,730,895	3,700,000	3,746,973		(1,238)			2.926	2.773	JJ	54,432		09/08/2021	07/01/2045
73358W-3L-6	PORT AUTHORITY OF NY & NJ REVENUE BONDS			1	1.E FE	11,774,662	104.9870	12,073,505	11,500,000	11,771,174		(2,491)			3.287	3.188	FA	157,502	371,760	08/23/2021	08/01/2069
73358W-4V-3	PORT AUTHORITY OF NY & NJ REVENUE BONDS				1.E FE	15,609,439	100.5330	15,637,908	15,555,000	15,603,145		(6,294)			1.086	0.877	JJ	84,464	106,488	10/18/2021	07/01/2023
73358W-AJ-3	PORT AUTHORITY OF NY & NJ				1.E FE	4,331,541	129.7380	4,339,736	3,345,000	4,308,708		(22,833)			6.040	2.074	JD	16,837	101,019	10/14/2021	12/01/2029
73358W-CW-2	PORT AUTHORITY OF NY & NJ				1.E FE	601,235	140.0020	700,010	500,000	583,342		(2,814)			5.647	4.342	MN	4,706	28,235	10/01/2014	11/01/2040
73358W-EK-6	PORT AUTHORITY OF NY & NJ REVENUE BONDS				1.E FE	33,384,184	138.6050	46,217,837	33,345,000	33,382,737		(589)			4.926	4.918	AO	410,644	1,642,575	03/10/2021	10/01/2051
73358W-F8-2	PORT AUTHORITY OF NY & NJ REVENUE BONDS			1	1.E FE	16,231,680	125.4000	19,913,520	15,880,000	16,224,161		(5,343)			4.229	4.106	AO	141,775	671,565	09/28/2020	10/15/2057
73358W-JA-3	PORT AUTHORITY OF NY & NJ			1	1.E FE	42,317,737	132.5470	47,286,142	35,675,000	42,164,882		(66,269)			4.458	3.602	AO	397,598	1,572,002	08/23/2021	10/01/2062
73358W-RP-1	PORT AUTHORITY OF NY & NJ			1	1.E FE	1,632,663	136.0090	1,754,516	1,290,000	1,614,311		(8,328)			4.960	3.434	FA	26,660	63,984	10/29/2019	08/01/2046
73358W-RQ-9	PORT AUTHORITY OF NY & NJ			2	1.E FE	516,662	109.4480	497,988	455,000	502,438		(14,223)			5.310	1.200	FA	10,067	12,080	03/12/2021	08/01/2046
73358W-X9-0	PORT AUTHORITY OF NY & NJ			1	1.E FE	315,128	121.7710	334,870	275,000	314,396		(732)			4.031	3.226	MS	3,695	5,543	03/12/2021	09/01/2048
73358W-XQ-2	PORT AUTHORITY OF NY & NJ			1	1.E FE	11,148,874	137.2020	11,449,507	8,345,000	11,121,014		(13,778)			4.810	3.130	AO	84,739	158,490	11/30/2021	10/15/2065
73358X-DP-4	THE PORT AUTHORITY OF NEW YORK			1	1.E FE	14,000,000	99.4570	13,923,980	14,000,000	14,000,000					3.139	3.139	FA	2,441		12/16/2021	02/15/2051
73474T-AT-7	PORT OF MORROW			1	1.C FE	7,000,000	97.5530	6,828,710	7,000,000	7,000,000					2.543	2.543	MS	59,337	178,010	06/12/2020	09/01/2040
73474T-AU-4	PORT OF MORROW				1.C FE	4,000,000	95.1900	3,807,600	4,000,000	4,000,000					2.533	2.533	MS	33,773	71,768	12/10/2020	09/01/2043
759136-QP-2	REGIONAL TRANSPORTATION DISTRI			1	1.C FE	1,531,714	153.8610	1,584,768	1,030,000	1,513,119		(9,516)			5.844	3.307	MN	10,032	60,193	03/15/2021	11/01/2050
76221R-SC-8	RHODE ISLAND HOUSING & MORTGAG MUNI BOND			2	1.C FE	2,700,000	100.3460	2,709,342	2,700,000	2,700,000					3.350	3.350	AO	22,613	90,450	11/30/2012	10/01/2033
769036-BQ-6	RIVERSIDE CALIFORNIA REVENUE BONDS			1	1.D FE	1,250,000	104.4630	1,305,788	1,250,000	1,250,000					2.773	2.773	JD	2,889	34,663	06/05/2020	06/01/2028
769036-BR-4	RIVERSIDE CALIFORNIA			1	1.D FE	1,250,000	104.9010	1,311,263	1,250,000	1,250,000					2.823	2.823	JD	2,941	35,288	06/05/2020	06/01/2029
769036-BS-2	RIVERSIDE CALIFORNIA				1.D FE	1,100,000	103.4800	1,138,280	1,100,000	1,100,000					2.873	2.873	JD	2,634	31,603	06/05/2020	06/01/2030
769036-BT-0	RIVERSIDE CALIFORNIA			2	1.D FE	10,000,000	108.8460	10,884,600	10,000,000	10,000,000					3.857	3.857	JD	32,142	385,700	06/05/2020	06/01/2045
76913C-BF-5	RIVERSIDE COUNTY CALIFORNIA			1	1.F FE	7,572,093	112.0990	8,059,918	7,190,000	7,549,691		(14,388)			3.818	3.408	FA	103,705	256,379	11/09/2021	02/15/2038
76913D-GK-7	RIVERSIDE COUNTY INFRASTRUCTUR			2	1.D FE	6,500,000	100.6680	6,543,420	6,500,000	6,500,000					3.265	3.265	MN	42,445		09/29/2021	11/01/2045
783186-TP-4	RUTGERS THE STATE UNIVERSITY O REVENUE BONDS			1	1.E FE	10,317,501	118.7800	11,149,879	9,387,000	10,315,867		(1,179)			3.915	3.551	MN	61,250	367,501	06/04/2020	05/01/2119
783186-UJ-6	RUTGERS THE STATE UNIVERSITY O REVENUE BONDS			1	1.E FE	1,443,405	105.6290	1,505,213	1,425,000	1,442,776		(590)			3.270	3.188	MN	7,766	46,598	12/03/2020	05/01/2043
79467B-AR-6	SALES TAX SECURITIZATION CORPO REVENUE BONDS			1	1.D FE	10,726,942	108.4600	11,691,988	10,780,000	10,731,918		1,703			3.587	3.616	JJ	193,339	380,043	07/14/2021	01/01/2043
79467B-BN-4	SALES TAX SECURITIZATION CORPO REVENUE BONDS				1.D FE	6,039,534	112.2630	6,982,759	6,220,000	6,050,082		3,730			3.820	3.988	JJ	118,802	233,784	07/14/2021	01/01/2048
79467B-CM-5	SALES TAX SECURITIZATION CORPO REVENUE BONDS			1	1.D FE	11,591,656	120.2950	13,599,350	11,305,000	11,584,273		(7,384)			4.637	4.358	JJ	262,106	463,700	08/10/2021	01/01/2040
79467B-CN-3	SALES TAX SECURITIZATION CORPO REVENUE BONDS			1	1.D FE	5,000,000	127.3980	6,369,900	5,000,000	5,000,000					4.787	4.787	JJ	119,675	239,350	01/17/2019	01/01/2048
79467B-DX-0	SALES TAX SECURITIZATION CORPO			1	1.D FE	9,000,000	100.5140	9,046,260	9,000,000	9,000,000					3.238	3.238	JJ	7,286		12/09/2021	01/01/2042
79575D-E6-3	SALT RIVER PROJECT AGRICULTURA				1.B FE	14,703,736	131.0420	17,238,575	13,155,000	14,702,995		(741)			4.839	3.900	JJ	318,285	404,782	12/22/2021	01/01/2041
796253-T9-3	CITY OF SAN ANTONIO REVENUE BONDS			1	1.D FE	863,446	141.1060	853,691	605,000	847,958		(8,043)			5.985	2.970	FA	15,087	28,279	07/14/2021	02/01/2039
796253-U9-1	CITY OF SAN ANTONIO REVENUE MUNI BOND				1.D FE	4,300,000	138.7020	5,964,186	4,300,000	4,300,000					5.718	5.718	FA	102,448	245,874	03/10/2010	02/01/2041
796253-Y3-0	CITY OF SAN ANTONIO REVENUE BONDS				1.D FE	12,500,000	143.1570	17,894,625	12,500,000	12,500,000					5.808	5.808	FA	302,500	726,000	10/29/2010	02/01/2041
79625G-DG-5	CITY OF SAN ANTONIO			1	1.D FE	6,385,394	100.6020	6,423,438	6,385,000	6,385,397		3			2.905	2.904	FA	77,285	128,788	12/20/2021	02/01/2048
797400-FN-3	SAN DIEGO COUNTY REGIONAL TRAN REVENUE BONDS				1.C FE	13,408,790	150.3460	19,973,466	13,285,000	13,405,635		(1,522)			5.911	5.836	AO	196,319	780,991	09/28/2021	04/01/2048
79741T-AR-5	SAN DIEGO COUNTY WATER AUTHORI			1	1.B FE	5,944,595	150.4100	6,061,523	4,030,000	5,913,899		(15,512)			6.138	3.473	MN	41,227	129,972	12/14/2021	05/01/2049
79765R-5A-3	SAN FRANCISCO PUBLIC UTILITIES			2	1.D FE	2,197,711	103.3900	2,259,072	2,185,000	2,197,594		(117)			3.303	3.217	MN	12,028	66,060	12/01/2021	11/01/2039
79765R-TL-3	SAN FRANCISCO PUBLIC UTILITIES MUNI REVENUE BOND				1.D FE	17,183,337	164.3050	27,504,657	16,740,000	17,161,742		(7,753)			6.950	6.733	MN	193,905	1,163,430	09/03/2019	11/01/2050
79766D-TK-5	SAN FRANCISCO AIRPORT COMMISSI REVENUE BONDS			2	1.E FE	6,880,000	100.2930	6,900,158	6,880,000	6,880,000					2.958	2.958	MN	33,918	243,647	08/06/2020	05/01/2051
79771F-AA-5	SAN FRANCISCO PUBLIC UTILITIES			1	1.D FE	7,284,970	97.9090	7,113,089	7,265,000	7,283,156		(1,528)			2.825	2.793	MN	34,206	206,643	09/28/2021	11/01/2041
79771F-AB-3	SAN FRANCISCO PUBLIC UTILITIES			1	1.D FE	5,000,000	97.8890	4,894,450	5,000,000	5,000,000					2.945	2.945	MN	24,542	151,340	10/08/2020	11/01/2047
798111-HM-5	SAN JOAQUIN HILLS TRANSPORTATI			1	1.F FE	25,000,000	101.5380	25,384,500	25,000,000	25,000,000					3.492	3.492	JJ	21,825		12/09/2021	01/15/2050
801139-AP-1	SANTA ANA CALIFORNIA			1	1.C FE	5,000,000	100.7950	5,039,750	5,000,000	5,000,000					3.098	3.098	FA	48,621		08/26/2021	08/01/2044
80168N-EP-0	SANTA CLARA VALLEY TRANSPORTAT MUNI BOND				1.C FE	23,292,530	119.8150	27,898,923	23,285,000	23,291,267		(486)			5.876	5.872	AO	342,057	1,368,227	04/23/2019	04/01/2032
837151-AA-7	SOUTH CAROLINA PUBLIC SERVICE			1	1.F FE	7,762,344	158.5390	7,808,046	4,925,000	7,727,635		(20,426)			6.454	3.317	JJ	158,930	118,592	12/23/2021	01/01/2050
837151-XM-6	SOUTH CAROLINA PUBLIC SERVICE			1	1.F FE	10,000,000	102.3730	10,237,300	10,000,000	10,000,000					2.659	2.659	JD	22,158	265,900	10/28/2020	12/01/2032
87971L-AM-7	TEMPE ARIZONA				1.B FE	3,000,000	98.0370	2,941,110	3,000,000	3,000,000					1.851	1.851	JJ	24,680		07/08/2021	07/01/2030
87971L-AN-5	TEMPE ARIZONA				1.B FE	3,000,000	97.7150	2,931,450	3,000,000	3,000,000					1.951	1.951	JJ	26,013		07/08/2021	07/01/2031
87971L-AP-0	TEMPE ARIZONA			2	1.B FE	4,000,000	97.5220	3,900,880	4,000,000	4,000,000					2.071	2.071	JJ	36,818		07/08/2021	07/01/2032
87971L-AQ-8	TEMPE ARIZONA			2	1.B FE	6,000,000	97.5270	5,851,620	6,000,000	6,000,000					2.171	2.171	JJ	57,893		07/08/2021	07/01/2033
88045R-YC-0	TENNESSEE HOUSING DEVELOPMENT REVENUE BOND			2	1.B FE	2,120,000	100.0000	2,120,000	2,120,000	2,120,000					3.500	3.500	JJ	37,100	74,200	06/28/2012	07/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
880557-3D-3	TENNESSEE STATE SCHOOL BOND AU REVENUE BONDS MUNI				1.C FE	25,000,000	115.0450	28,761,250	25,000,000	25,000,000					7.375	7.375	MJSD	81,944	2,576,250	11/25/2009	09/15/2026
882117-7C-2	TEXAS A & M UNIVERSITY SYSTEM			2	1.A FE	1,238,328	103.6640	1,295,800	1,250,000	1,238,653		(51)			3.100	3.111	JJ	19,375	34,875	04/06/2021	07/01/2049
882667-AZ-1	TEXAS PRIVATE ACTIVITY BOND SU			1	2.B FE	31,330,110	111.8740	33,925,791	30,325,000	31,316,371		(12,583)			3.922	3.729	JD	3,304	1,189,347	06/17/2021	12/31/2049
882669-CG-7	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	2,000,000	96.0290	1,920,580	2,000,000	2,000,000					2.367	2.367	FA	19,725	28,667	12/11/2020	02/01/2038
882669-CJ-1	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	1,000,000	95.6020	956,020	1,000,000	1,000,000					2.467	2.467	FA	10,279	14,939	12/11/2020	02/01/2040
882669-CK-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	1,250,000	95.4340	1,192,925	1,250,000	1,250,000					2.517	2.517	FA	13,109	19,052	12/11/2020	02/01/2041
882750-QR-6	TEXAS DEPARTMENT OF HOUSING AN			2,4	1.B FE	19,392,938	99.7750	19,349,304	19,392,938	19,392,938					1.700	1.706	MON	27,473	195,061	04/01/2021	07/01/2042
88283L-HU-3	TEXAS TRANSPORTATION COMMISSIO REVENUE BONDS				1.A FE	16,090,077	120.0490	17,203,022	14,330,000	16,047,652		(42,425)			5.178	3.176	AO	185,502	304,208	10/21/2021	04/01/2030
88283L-KV-7	TEXAS TRANSPORTATION COMMISSIO			1	1.A FE	5,986,886	119.5300	6,006,383	5,025,000	5,979,036		(7,849)			4.000	2.161	AO	50,250		11/18/2021	10/01/2033
89602H-AF-4	TRIBOROUGH BRIDGE & TUNNEL AUT			1	1.B FE	4,000,000	100.1380	4,005,520	4,000,000	4,000,000					2.261	2.261	MN	11,556	47,732	04/21/2021	05/15/2033
89602H-AL-1	TRIBOROUGH BRIDGE & TUNNEL AUT			1	1.B FE	4,000,000	100.8710	4,034,840	4,000,000	4,000,000					2.917	2.917	MN	14,909	61,581	04/21/2021	05/15/2040
898735-UW-3	CITY OF TUCSON ARIZONA				1.E FE	12,000,000	100.0060	12,000,720	12,000,000	12,000,000					2.856	2.856	JJ	283,696		02/18/2021	07/01/2047
91335V-KQ-8	UNIVERSITY OF PITTSBURGH			1	1.B FE	12,079,660	113.5040	13,024,584	11,475,000	12,079,657		(3)			3.555	3.368	MS	120,115	271,958	12/22/2021	09/15/2119
913366-DF-4	THE REGENTS OF THE UNIVERSITY			1	1.D FE	11,278,432	154.0130	12,043,817	7,820,000	11,110,218		(64,095)			6.583	4.029	MN	65,779	514,791	03/12/2021	05/15/2049
913366-EP-1	THE REGENTS OF THE UNIVERSITY MUNI REVENUE BOND			1	1.D FE	26,152,787	154.7390	39,860,766	25,760,000	26,120,939		(6,547)			6.548	6.430	MN	215,531	1,686,765	03/08/2021	05/15/2048
913366-KB-5	THE REGENTS OF THE UNIVERSITY			1	1.D FE	15,542,757	102.8890	15,407,628	14,975,000	15,532,170		(6,106)			3.006	2.812	MN	57,519	237,023	11/30/2021	05/15/2050
913366-KC-3	THE REGENTS OF THE UNIVERSITY			1	1.D FE	2,492,203	107.6030	2,534,051	2,355,000	2,491,734		(468)			3.256	2.997	MN	9,798	52,584	10/27/2021	05/15/2060
913366-KD-1	THE REGENTS OF THE UNIVERSITY			1	1.D FE	5,626,512	110.4450	5,676,873	5,140,000	5,626,440		(72)			3.706	3.374	MN	24,340	78,938	11/30/2021	05/15/2120
91412F-7Y-7	THE REGENTS OF THE UNIVERSITY				1.C FE	6,598,137	139.4550	8,757,774	6,280,000	6,583,177		(5,091)			5.770	5.355	MN	46,301	347,931	08/23/2021	05/15/2043
91412G-C8-6	UNIVERSITY OF CALIFORNIA REVENUE BONDS			1	1.C FE	15,217,729	143.0540	17,037,731	11,910,000	15,214,791		(1,938)			4.767	3.701	MN	72,546	443,569	11/09/2021	05/15/2115
91412G-DZ-5	UNIVERSITY OF CALIFORNIA REVENUE BONDS			1	1.D FE	908,187	141.4820	1,004,522	710,000	897,455		(3,645)			5.946	4.161	MN	5,394	38,352	09/28/2021	05/15/2045
91412G-HA-6	UNIVERSITY OF CALIFORNIA REVENUE BONDS			1	1.C FE	15,087,940	147.0920	16,783,197	11,410,000	15,083,345		(3,210)			4.858	3.637	MN	70,827	451,891	12/01/2021	05/15/2112
91412G-TG-0	UNIVERSITY OF CALIFORNIA			1	1.C FE	2,828,623	116.4190	2,741,667	2,355,000	2,795,711		(31,546)			4.601	1.546	MN	13,845	62,344	08/03/2021	05/15/2031
91412G-XY-6	UNIVERSITY OF CALIFORNIA REVENUE BONDS			1	1.D FE	2,165,000	118.5790	2,567,235	2,165,000	2,165,000					4.131	4.131	MN	11,428	89,436	03/13/2015	05/15/2045
91412H-FG-3	UNIVERSITY OF CALIFORNIA			1	1.C FE	5,825,004	109.8670	6,383,273	5,810,000	5,822,462		(1,477)			3.349	3.316	JJ	97,288	194,577	04/01/2020	07/01/2029
91412H-GE-7	UNIVERSITY OF CALIFORNIA			1	1.C FE	5,000,000	98.8920	4,944,600	5,000,000	5,000,000					0.883	0.883	MN	5,641	44,150	07/10/2020	05/15/2025
91412H-GF-4	UNIVERSITY OF CALIFORNIA			1	1.C FE	9,882,616	98.1930	9,716,197	9,895,000	9,883,087		471			1.316	1.339	MN	16,639	98,009	10/13/2021	05/15/2027
91412H-GG-2	UNIVERSITY OF CALIFORNIA			1	1.C FE	9,841,485	97.0230	9,600,426	9,895,000	9,842,737		1,251			1.614	1.681	MN	20,407	144,413	10/12/2021	05/15/2030
91412H-KE-2	UNIVERSITY OF CALIFORNIA			1	1.C FE	17,197,577	100.8420	17,319,614	17,175,000	17,197,245		(332)			3.071	3.055	MN	67,396	358,955	10/25/2021	05/15/2051
914440-LJ-9	UNIVERSITY OF MASSACHUSETTS BU MUNI BONDS				1.C FE	30,000	133.3000	39,990	30,000	30,000					5.450	5.450	MN	273	1,635	10/22/2010	11/01/2040
914455-UF-5	REGENTS OF THE UNIVERSITY OF M			1	1.A FE	8,676,786	100.0250	8,617,154	8,615,000	8,676,613		(173)			2.437	2.387	AO	52,487		12/07/2021	04/01/2040
914455-UG-3	REGENTS OF THE UNIVERSITY OF M			1	1.A FE	15,503,523	100.4940	15,338,399	15,263,000	15,501,531		(1,991)			2.562	2.483	AO	97,760	177,329	10/25/2021	04/01/2050
914639-KY-4	UNIVERSITY OF NEBRASKA FACILIT			1	1.C FE	3,590,012	108.0020	3,817,871	3,535,000	3,589,309		(697)			3.037	2.945	AO	26,840	94,603	08/11/2021	10/01/2049
915115-3X-5	THE PERMANENT UNIVERSITY FUND REVENUE MUNI BONDS			1	1.A FE	9,375,000	138.1270	12,949,406	9,375,000	9,375,000					5.262	5.262	JJ	246,656	493,313	12/15/2014	07/01/2039
915115-8F-9	THE PERMANENT UNIVERSITY FUND			1	1.A FE	10,387,482	114.8850	10,345,394	9,005,000	10,380,966		(4,159)			3.376	2.544	JJ	152,004	43,466	12/14/2021	07/01/2047
915137-5R-0	BOARD OF REGENTS OF THE UNIVER REVENUE BOND			1	1.A FE	15,350,426	135.1360	20,479,861	15,155,000	15,348,352		(1,128)			4.794	4.699	FA	274,467	701,842	12/14/2021	08/15/2046
91514A-GU-3	THE UNIVERSITY OF TEXAS SYSTEM			1	1.A FE	5,452,875	116.3810	5,894,698	5,065,000	5,450,310		(3,375)			3.354	2.915	FA	64,177	102,045	12/28/2021	08/15/2047
91514A-KD-6	THE UNIVERSITY OF TEXAS SYSTEM			1	1.A FE	9,667,864	98.8540	9,786,546	9,900,000	9,668,838		974			2.439	2.559	FA	91,219	1,646	12/13/2021	08/15/2049
915217-WX-7	UNIVERSITY OF VIRGINIA REVENUE BONDS			1	1.A FE	346,183	138.9800	375,246	270,000	345,965		(120)			4.179	3.226	MS	3,761	11,283	02/11/2020	09/01/2117
915217-XA-6	UNIVERSITY OF VIRGINIA REVENUE BONDS			1	1.A FE	5,000,000	108.7530	5,437,650	5,000,000	5,000,000					3.227	3.227	MS	53,783	161,350	09/05/2019	09/01/2119
915217-XF-5	UNIVERSITY OF VIRGINIA			1	1.A FE	18,908,464	94.6400	18,795,504	19,860,000	18,913,737		5,273			2.256	2.488	MS	149,347	182,059	12/28/2021	09/01/2050
915217-XM-0	UNIVERSITY OF VIRGINIA			1	1.A FE	18,855,705	101.0580	18,847,317	18,650,000	18,854,018		(1,687)			2.584	2.530	MN	214,185		10/12/2021	11/01/2051
92812U-D5-4	VIRGINIA HOUSING DEVELOPMENT A			2	1.A FE	7,779,688	100.0670	8,120,437	8,115,000	7,941,864		20,282			2.700	3.020	JJ	109,553	219,105	01/04/2013	07/01/2029
92812U-D6-2	VIRGINIA HOUSING DEVELOPMENT A			2	1.A FE	7,778,096	100.0650	8,145,291	8,140,000	7,939,999		20,293			2.750	3.081	JJ	111,925	223,850	01/04/2013	07/01/2030
92812U-D7-0	VIRGINIA HOUSING DEVELOPMENT A			2	1.A FE	8,000,076	100.0640	8,405,376	8,400,000	8,165,976		20,840			2.800	3.141	JJ	117,600	235,200	01/04/2013	07/01/2031
92812U-D8-8	VIRGINIA HOUSING DEVELOPMENT A			2	1.A FE	7,634,510	100.0640	8,105,184	8,100,000	7,812,146		22,575			2.850	3.251	JJ	115,425	230,850	06/07/2013	07/01/2032
92812U-D9-6	VIRGINIA HOUSING DEVELOPMENT A			2	1.A FE	7,911,624	100.0640	8,405,376	8,400,000	8,086,542		22,096			2.900	3.292	JJ	121,800	243,600	01/04/2013	07/01/2033
92812U-E2-0	VIRGINIA HOUSING DEVELOPMENT A			2	1.A FE	3,302,447	100.0620	3,492,164	3,490,000	3,365,078		7,928			3.000	3.353	JJ	52,350	104,700	01/04/2013	07/01/2034
92812U-Q8-4	VIRGINIA HOUSING DEVELOPMENT A REVENUE BONDS			2,4	1.A FE	18,878,070	100.4060	18,954,715	18,878,070	18,878,070					2.850	2.852	MON	44,835	538,025	01/29/2020	12/25/2049
92812U-Q9-2	VIRGINIA HOUSING DEVELOPMENT A REVENUE BONDS			4	1.A FE	15,165,254	100.8000	15,286,576	15,165,254	15,165,254					2.750	2.766	MON	6,951	417,044	04/14/2020	10/25/2046
977100-AC-0	STATE OF WISCONSIN			1	1.C FE	5,779,600	112.4670	5,623,350	5,000,000	5,729,933		(49,667)			5.700	2.152	MN	47,500	142,500	09/08/2021	05/01/2026
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,595,928,335	XXX	2,934,859,515	2,424,105,506	2,591,134,829		(3,318,552)			XXX	XXX	XXX	25,869,899	90,897,715	XXX	XXX
196479-6Z-7	COLORADO HOUSING AND FINANCE A			2,4	1.A FE	6,734,139	101.6690	6,846,532	6,734,139	6,734,139					3.180	3.201	MON	17,845	214,146	07/11/2019	08/01/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
196479-A5-8	COLORADO HOUSING AND FINANCE A			2,4	1.A FE	4,928,892	101.4090	4,998,341	4,928,892	4,928,892					3.000	3.019	MON	12,322	147,867	06/28/2017	08/01/2047
196479-C3-1	COLORADO HOUSING AND FINANCE A REVENUE BONDS			2,4	1.A FE	5,017,694	101.4580	5,090,852	5,017,694	5,017,694					3.030	3.049	MON	12,670	152,036	08/17/2017	09/01/2047
196480-CV-7	COLORADO HOUSING AND FINANCE A REVENUE BONDS			2,4	1.A FE	11,232,918	102.1680	11,142,182	10,905,745	11,221,771		1,940			3.600	2.680	MON	32,717	392,607	08/14/2019	08/01/2049
196480-GG-6	COLORADO HOUSING AND FINANCE A REVENUE BONDS			2,4	1.A FE	16,677,820	100.2400	16,717,847	16,677,820	16,677,820					2.350	2.362	MON	32,661	391,929	03/12/2020	04/01/2050
3131WC-4R-6	FREDDIE MAC PN-ZI0832			4	1.A	685,866	112.5330	780,127	693,243	686,346		240			5.000	5.234	MON	2,889	34,662	10/16/2019	10/01/2033
3131WC-GD-4	FREDDIE MAC PN-ZI0196			4	1.A	115,094	109.6920	118,175	107,734	114,276		(399)			5.500	3.862	MON	494	5,925	10/16/2019	06/01/2033
3131WC-GE-2	FREDDIE MAC PN-ZI0197			4	1.A	123,486	109.6640	135,588	123,640	123,456		(15)			5.500	5.503	MON	567	6,800	10/16/2019	06/01/2033
3131WC-LH-9	FREDDIE MAC PN-ZI0328			4	1.A	16,667	109.4340	18,347	16,766	16,672		2			5.500	5.601	MON	77	922	10/16/2019	07/01/2033
3131WC-LJ-5	FREDDIE MAC PN-ZI0329			4	1.A	967,520	112.3860	1,097,766	976,782	968,102		285			5.000	5.208	MON	4,070	48,839	10/16/2019	07/01/2033
3131WC-MD-7	FREDDIE MAC PN-ZI0356			4	1.A	2,559,369	112.9290	2,944,295	2,607,209	2,563,145		1,866			5.000	5.430	MON	10,863	130,360	10/16/2019	08/01/2033
3131WC-MQ-8	FREDDIE MAC PN-ZI0367			4	1.A	1,165,350	113.2770	1,352,498	1,193,974	1,167,717		1,168			5.000	5.574	MON	4,975	59,699	10/16/2019	08/01/2033
3131WC-P2-8	FREDDIE MAC PN-ZI0441			4	1.A	944,054	111.3750	1,076,101	966,196	945,870		918			5.000	5.548	MON	4,026	48,310	10/16/2019	08/01/2033
3131WC-P3-6	FREDDIE MAC PN-ZI0442			4	1.A	3,199,057	112.9040	3,698,288	3,275,604	3,205,448		3,288			5.000	5.552	MON	13,648	163,780	10/16/2019	08/01/2033
3131WC-PD-4	FREDDIE MAC PN-ZI0420			4	1.A	191,064	109.7130	210,641	191,993	191,084		10			5.500	5.594	MON	880	10,560	10/16/2019	08/01/2033
3131WC-PT-9	FREDDIE MAC PN-ZI0434			4	1.A	2,225,360	112.9150	2,567,989	2,274,268	2,229,387		2,020			5.000	5.505	MON	9,476	113,713	10/16/2019	08/01/2033
3131WC-QH-4	FREDDIE MAC PN-ZI0456			4	1.A	165,564	109.7020	182,691	166,534	165,597		16			5.500	5.619	MON	763	9,159	10/16/2019	08/01/2033
3131WC-SH-2	FREDDIE MAC PN-ZI0520			4	1.A	2,775,580	112.7450	3,188,339	2,827,921	2,779,676		2,045			5.000	5.433	MON	11,783	141,396	10/16/2019	09/01/2033
3131WD-2Z-8	FREDDIE MAC PN-ZI1692			4	1.A	96,523	110.0450	104,883	95,309	96,404		(56)			6.000	5.611	MON	477	5,719	09/24/2019	04/01/2034
3131WD-5A-0	FREDDIE MAC PN-ZI1741			4	1.A	406,840	111.6100	452,205	405,165	406,530		(146)			5.500	5.387	MON	1,857	22,284	10/16/2019	04/01/2034
3131WD-G9-1	FREDDIE MAC PN-ZI1124			4	1.A	138,647	110.1120	140,069	127,206	137,447		(660)			6.000	3.937	MON	636	7,632	09/24/2019	11/01/2033
3131WE-2P-8	FREDDIE MAC PN-ZI2582			4	1.A	118,042	110.1670	126,552	114,873	117,757		(146)			6.000	5.284	MON	574	6,892	09/24/2019	10/01/2034
3131WE-AA-2	FREDDIE MAC PN-ZI1801			4	1.A	63,191	110.0190	68,807	62,541	63,128		(30)			6.000	5.657	MON	313	3,753	09/24/2019	05/01/2034
3131WE-ND-2	FREDDIE MAC PN-ZI2188			4	1.A	677,479	114.8900	763,010	664,122	676,111		(729)			6.000	5.494	MON	3,321	39,847	09/24/2019	07/01/2034
3131WE-NE-0	FREDDIE MAC PN-ZI2189			4	1.A	1,108,900	115.4780	1,255,586	1,087,295	1,106,667		(1,203)			6.000	5.504	MON	5,436	65,238	09/24/2019	07/01/2034
3131WE-NF-7	FREDDIE MAC PN-ZI2190			4	1.A	478,684	112.8570	529,489	469,168	477,745		(482)			6.000	5.472	MON	2,346	28,150	09/24/2019	07/01/2034
3131WE-P3-2	FREDDIE MAC PN-ZI2242			4	1.A	83,540	110.0680	89,430	81,249	83,193		(156)			6.000	5.567	MON	406	4,875	09/24/2019	07/01/2034
3131WE-Q7-2	FREDDIE MAC PN-ZI2278			4	1.A	227,500	115.4750	256,548	222,167	226,994		(291)			6.000	5.372	MON	1,111	13,330	09/24/2019	07/01/2034
3131WE-QW-7	FREDDIE MAC PN-ZI2269			4	1.A	82,764	110.1780	89,032	80,808	82,542		(102)			6.000	5.471	MON	404	4,848	09/24/2019	07/01/2034
3131WE-QZ-0	FREDDIE MAC PN-ZI2272			4	1.A	396,720	113.7170	439,678	386,642	395,736		(528)			6.000	5.345	MON	1,933	23,199	09/24/2019	07/01/2034
3131WE-RU-0	FREDDIE MAC PN-ZI2299			4	1.A	87,319	110.2910	95,652	86,727	87,247		(34)			6.000	5.794	MON	434	5,204	09/24/2019	08/01/2034
3131WE-SN-5	FREDDIE MAC PN-ZI2325			4	1.A	33,096	110.0310	35,411	32,183	32,957		(63)			6.000	5.562	MON	161	1,931	09/24/2019	06/01/2034
3131WE-Y9-9	FREDDIE MAC PN-ZI2536			4	1.A	609,312	115.1980	684,621	594,299	607,879		(745)			6.000	5.364	MON	2,972	35,658	09/24/2019	09/01/2034
3131WF-7K-1	FREDDIE MAC PN-ZI3598			4	1.A	39,670	112.6300	41,739	37,059	39,324		(156)			5.000	4.028	MON	154	1,853	10/16/2019	10/01/2035
3131WF-AZ-4	FREDDIE MAC PN-ZI2724			4	1.A	122,826	109.0640	134,920	123,707	122,865		19			5.000	5.143	MON	515	6,185	10/16/2019	12/01/2034
3131WF-BU-4	FREDDIE MAC PN-ZI2751			4	1.A	378,173	110.3910	420,457	380,880	378,291		59			5.000	5.142	MON	1,587	19,044	10/16/2019	01/01/2035
3131WF-KN-0	FREDDIE MAC PN-ZI3001			4	1.A	104,876	108.9970	116,165	106,576	105,004		72			5.000	5.308	MON	444	5,329	10/16/2019	03/01/2035
3131WF-WF-4	FREDDIE MAC PN-ZI3346			4	1.A	12,984	113.7860	13,624	11,973	12,849		(61)			5.500	4.315	MON	55	659	10/16/2019	07/01/2035
3131WF-Z6-1	FREDDIE MAC PN-ZI3465			4	1.A	863,572	113.1620	950,425	839,880	861,456		(1,057)			5.000	4.328	MON	3,500	41,994	10/16/2019	08/01/2035
3131WF-Z7-9	FREDDIE MAC PN-ZI3466			4	1.A	152,620	109.0470	161,943	148,508	152,242		(193)			5.000	4.358	MON	619	7,425	10/16/2019	08/01/2035
3131WG-2G-3	FHLMC PN-ZI4375			4	1.A	444,714	114.0790	498,447	436,931	444,086		(367)			6.500	6.048	MON	2,367	28,401	09/24/2019	04/01/2036
3131WG-2J-7	FHLMC PN-ZI4377			4	1.A	82,063	114.0320	86,946	76,247	81,762		(115)			5.500	2.797	MON	349	4,194	10/16/2019	04/01/2036
3131WG-2M-0	FHLMC PN-ZI4380			4	1.A	89,170	109.1780	100,464	92,019	89,319		63			5.000	5.835	MON	383	4,601	10/16/2019	04/01/2036
3131WG-3C-1	FHLMC PN-ZI4395			4	1.A	43,826	110.3660	47,381	42,931	43,694		(60)			5.000	4.708	MON	179	2,146	10/16/2019	04/01/2036
3131WG-6M-6	FHLMC PN-ZI4476			4	1.A	2,092	109.5900	2,320	2,117	2,094		1			5.500	5.691	MON	10	116	10/16/2019	06/01/2035
3131WG-7K-9	FHLMC PN-ZI4498			4	1.A	1,629,529	113.1630	1,925,117	1,701,189	1,634,527		2,526			5.000	5.998	MON	7,088	85,059	10/16/2019	07/01/2035
3131WG-7L-7	FHLMC PN-ZI4499			4	1.A	1,519,946	113.1610	1,796,432	1,587,501	1,524,575		2,257			5.000	6.026	MON	6,615	79,375	10/16/2019	07/01/2035
3131WG-AR-0	FHLMC PN-ZI3616			4	1.A	154,509	109.0720	171,925	157,625	154,692		92			5.000	5.455	MON	657	7,881	10/16/2019	09/01/2035
3131WG-AS-8	FHLMC PN-ZI3617			4	1.A	123,198	110.3510	140,192	127,042	123,459		134			5.000	5.692	MON	529	6,352	10/16/2019	09/01/2035
3131WG-FB-0	FHLMC PN-ZI3762			4	1.A	27,547	109.6130	29,175	26,617	27,423		(56)			5.500	5.006	MON	122	1,464	10/16/2019	11/01/2035
3131WG-HJ-1	FHLMC PN-ZI3833			4	1.A	49,004	113.8790	57,771	50,730	49,187		83			5.000	5.510	MON	211	2,536	10/16/2019	11/01/2035
3131WG-J8-3	FHLMC PN-ZI3887			4	1.A	20,614	109.0790	21,044	19,293	20,441		(78)			5.000	4.062	MON	80	965	10/16/2019	12/01/2035
3131WG-JS-9	FHLMC PN-ZI3873			4	1.A	59,410	110.3250	64,334	58,313	59,252		(71)			6.500	6.240	MON	316	3,790	09/24/2019	11/01/2035
3131WG-L8-0	FHLMC PN-ZI3951			4	1.A	834,251	113.1790	974,275	860,826	835,970		891			5.000	5.716	MON	3,587	43,041	10/16/2019	12/01/2035

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
3131WG-LM-9	FHLMC PN=ZI3932			4	1.A	2,256,264	113.1640	2,634,362	2,327,915	2,260,965		2,490			5.000	5.704	MON	9,700	116,396	10/16/2019	12/01/2035
3131WG-Q5-1	FHLMC PN=ZI4076			4	1.A	138,858	109.1670	155,955	142,859	139,115		125			5.000	5.637	MON	595	7,143	10/16/2019	01/01/2036
3131WG-Q6-9	FHLMC PN=ZI4077			4	1.A	511,532	112.0030	589,634	526,445	512,468		457			5.000	5.659	MON	2,194	26,322	10/16/2019	01/01/2036
3131WG-Q7-7	FHLMC PN=ZI4078			4	1.A	510,852	112.0080	589,139	525,980	511,785		449			5.000	5.682	MON	2,192	26,299	10/16/2019	01/01/2036
3131WG-Q9-3	FHLMC PN=ZI4080			4	1.A	88,488	110.3250	95,940	86,961	88,268		(99)			6.500	6.261	MON	471	5,652	09/24/2019	01/01/2036
3131WG-RP-6	FHLMC PN=ZI4094			4	1.A	184,142	109.2100	206,898	189,450	184,486		170			5.000	5.633	MON	789	9,473	10/16/2019	01/01/2036
3131WG-RQ-4	FHLMC PN=ZI4095			4	1.A	245,058	110.1510	277,621	252,036	245,505		218			5.000	5.631	MON	1,050	12,602	10/16/2019	01/01/2036
3131WG-U3-1	FHLMC PN=ZI4202			4	1.A	101,621	110.0920	110,828	100,669	101,534		(48)			6.000	5.735	MON	503	6,040	09/24/2019	02/01/2036
3131WG-U4-9	FHLMC PN=ZI4203			4	1.A	538,407	112.7440	614,764	545,275	538,741		175			5.500	5.784	MON	2,499	29,990	10/16/2019	02/01/2036
3131WG-UH-0	FHLMC PN=ZI4184			4	1.A	282,856	110.3250	306,872	278,153	282,448		(247)			6.500	6.086	MON	1,507	18,080	09/24/2019	02/01/2036
3131WG-UV-9	FHLMC PN=ZI4196			4	1.A	97,566	110.3250	105,963	96,047	97,479		(41)			6.500	5.925	MON	520	6,243	09/24/2019	02/01/2036
3131WG-UY-3	FHLMC PN=ZI4199			4	1.A	21,918	110.3250	23,769	21,544	21,865		(24)			6.500	6.265	MON	117	1,400	09/24/2019	02/01/2036
3131WG-VE-6	FHLMC PN=ZI4213			4	1.A	191,843	110.3250	208,192	188,708	191,561		(188)			6.500	6.107	MON	1,022	12,266	09/24/2019	02/01/2036
3131WG-VR-7	FHLMC PN=ZI4224			4	1.A	91,455	110.3250	99,255	89,966	91,342		(53)			6.500	6.037	MON	487	5,848	09/24/2019	02/01/2036
3131WG-VS-5	FHLMC PN=ZI4225			4	1.A	86,296	110.3250	93,655	84,890	86,225		(33)			6.500	5.837	MON	460	5,518	09/24/2019	02/01/2036
3131WG-XF-1	FHLMC PN=ZI4278			4	1.A	632,630	112.7980	722,663	640,670	633,022		201			5.500	5.780	MON	2,936	35,237	10/16/2019	03/01/2036
3131WG-YQ-6	FHLMC PN=ZI4319			4	1.A	748,106	113.8810	864,852	759,435	748,700		294			5.500	5.838	MON	3,481	41,769	10/16/2019	02/01/2036
3131WG-Z2-8	FHLMC PN=ZI4361			4	1.A	256,760	112.4030	283,558	252,269	256,389		(235)			6.500	6.059	MON	1,366	16,397	09/24/2019	04/01/2036
3131WG-Z5-1	FHLMC PN=ZI4364			4	1.A	80,945	110.3250	87,762	79,549	80,839		(63)			6.500	6.034	MON	431	5,171	09/24/2019	05/01/2036
3131WH-AS-6	FREDDIE MAC PN=ZI4517			4	1.A	971,196	115.9540	1,105,415	953,322	969,532		(1,087)			6.000	5.552	MON	4,767	57,199	09/24/2019	08/01/2035
3131WH-JR-9	FREDDIE MAC PN=ZI4772			4	1.A	602,024	112.8570	699,284	619,620	603,129		533			5.000	5.661	MON	2,582	30,981	10/16/2019	01/01/2036
3131WH-JS-7	FREDDIE MAC PN=ZI4773			4	1.A	175,909	109.2050	197,741	181,073	176,230		150			5.000	5.671	MON	754	9,054	10/16/2019	01/01/2036
3131WH-K2-2	FREDDIE MAC PN=ZI4813			4	1.A	94,478	112.7460	103,686	91,964	94,276		(115)			5.000	4.327	MON	383	4,598	10/16/2019	03/01/2036
3131WH-KA-4	FREDDIE MAC PN=ZI4789			4	1.A	111,521	109.7200	124,237	113,231	111,615		49			5.500	5.837	MON	519	6,228	10/16/2019	12/01/2035
3131WH-XN-2	FREDDIE MAC PN=ZI5185			4	1.A	71,340	102.7630	67,579	65,762	70,995		(161)			7.000	4.768	MON	384	4,603	09/24/2019	08/01/2036
3131WH-Y9-2	FREDDIE MAC PN=ZI5236			4	1.A	60,574	115.9500	62,906	54,253	59,797		(348)			6.000	4.475	MON	271	3,255	09/24/2019	09/01/2036
3131WJ-3R-2	FREDDIE MAC PN=ZI6208			4	1.A	18,038	110.4210	20,403	18,478	18,076		18			5.500	5.845	MON	85	1,016	10/16/2019	06/01/2037
3131WJ-6K-4	FREDDIE MAC PN=ZI6274			4	1.A	69,989	109.6360	79,395	72,417	70,211		101			5.500	5.983	MON	332	3,983	10/16/2019	06/01/2037
3131WJ-6R-9	FREDDIE MAC PN=ZI6280			4	1.A	107,298	109.6460	120,407	109,815	107,419		68			5.500	6.045	MON	503	6,040	10/16/2019	06/01/2037
3131WJ-BQ-5	FREDDIE MAC PN=ZI5447			4	1.A	227,249	110.3600	245,598	222,543	226,874		(209)			5.500	4.963	MON	1,020	12,240	10/16/2019	06/01/2036
3131WJ-CE-1	FREDDIE MAC PN=ZI5469			4	1.A	14,897	109.6590	15,755	14,367	14,829		(31)			5.500	4.997	MON	66	790	10/16/2019	06/01/2036
3131WJ-E2-5	FREDDIE MAC PN=ZI5553			4	1.A	75,306	108.9670	84,191	77,263	75,405		42			5.000	5.632	MON	322	3,863	10/16/2019	12/01/2036
3131WJ-E3-3	FREDDIE MAC PN=ZI5554			4	1.A	229,628	109.4270	257,669	235,472	229,963		176			5.000	5.551	MON	981	11,773	10/16/2019	12/01/2036
3131WJ-E4-1	FREDDIE MAC PN=ZI5555			4	1.A	46,226	108.9480	51,730	47,482	46,345		54			5.000	5.377	MON	198	2,374	10/16/2019	12/01/2036
3131WJ-FM-0	FREDDIE MAC PN=ZI5572			4	1.A	165,911	109.0840	185,567	170,114	166,153		126			5.000	5.546	MON	709	8,506	10/16/2019	12/01/2036
3131WJ-GM-9	FREDDIE MAC PN=ZI5604			4	1.A	627,335	114.2280	679,743	595,076	625,231		(1,131)			5.500	4.119	MON	2,727	32,729	10/16/2019	01/01/2037
3131WJ-J8-7	FREDDIE MAC PN=ZI5687			4	1.A	234,506	109.8490	260,000	236,688	234,589		44			5.500	5.696	MON	1,085	13,018	10/16/2019	01/01/2037
3131WJ-JC-8	FREDDIE MAC PN=ZI5659			4	1.A	158,225	109.6460	175,103	159,698	158,276		25			5.500	5.708	MON	732	8,783	10/16/2019	01/01/2037
3131WJ-L4-3	FREDDIE MAC PN=ZI5747			4	1.A	140,886	114.3140	152,784	133,653	140,396		(269)			5.500	4.163	MON	613	7,351	10/16/2019	12/01/2036
3131WJ-M3-4	FREDDIE MAC PN=ZI5778			4	1.A	41,891	109.6590	46,213	42,142	41,901		5			5.500	5.596	MON	193	2,318	10/16/2019	02/01/2037
3131WJ-M4-2	FREDDIE MAC PN=ZI5779			4	1.A	289,650	110.8210	318,080	287,022	289,435		(138)			6.000	5.751	MON	1,435	17,221	09/24/2019	02/01/2037
3131WJ-MT-7	FREDDIE MAC PN=ZI5770			4	1.A	1,342,358	113.2200	1,438,542	1,270,572	1,337,259		(2,978)			5.000	3.713	MON	5,294	63,529	10/16/2019	03/01/2037
3131WJ-QQ-9	FREDDIE MAC PN=ZI5863			4	1.A	72,838	109.6680	80,140	73,076	72,836		(1)			5.500	5.551	MON	335	4,019	10/16/2019	04/01/2037
3131WJ-YH-0	FREDDIE MAC PN=ZI6112			4	1.A	513,307	109.2720	531,082	486,018	511,164		(1,341)			4.500	3.311	MON	1,823	21,871	10/22/2019	09/01/2036
3131WK-3C-2	FHLMC PN=ZI7095			4	1.A	112,398	110.0940	121,079	109,977	112,255		(95)			6.000	5.437	MON	550	6,599	09/24/2019	02/01/2038
3131WK-5Z-9	FHLMC PN=ZI7164			4	1.A	175,444	108.9910	192,948	177,032	175,496		29			5.000	5.195	MON	738	8,852	10/16/2019	02/01/2038
3131WK-7H-7	FHLMC PN=ZI7196			4	1.A	135,397	110.1050	148,015	134,431	135,332		(43)			6.000	5.768	MON	672	8,066	09/24/2019	02/01/2038
3131WK-A7-5	FHLMC PN=ZI6330			4	1.A	85,351	115.9430	91,047	78,527	85,077		(128)			6.000	3.222	MON	393	4,712	09/24/2019	08/01/2037
3131WK-BW-9	FHLMC PN=ZI6353			4	1.A	111,441	109.6990	125,014	113,961	111,570		66			5.500	5.990	MON	522	6,268	10/16/2019	07/01/2037
3131WK-BX-7	FHLMC PN=ZI6354			4	1.A	59,196	109.9990	65,167	59,243	59,176		(9)			6.000	6.031	MON	296	3,554	09/24/2019	07/01/2037
3131WK-C9-9	FHLMC PN=ZI6396			4	1.A	225,176	115.9580	259,212	223,540	225,053		(82)			6.000	5.775	MON	1,118	13,412	09/24/2019	08/01/2037
3131WK-DM-9	FHLMC PN=ZI6408			4	1.A	189,266	114.2090	214,602	187,903	189,162		(67)			6.000	5.779	MON	940	11,274	09/24/2019	08/01/2037
3131WK-HC-7	FHLMC PN=ZI6527			4	1.A	65,909	110.0870	71,869	65,283	65,817		(41)			6.000	5.890	MON	326	3,917	09/24/2019	09/01/2037

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
3131WK-HD-5	FHLMC PN=ZI6528			4	1.A	26,915	110.0520	29,314	26,636	26,875		(18)			6.000	5.878	MON	133	1,598	09/24/2019	09/01/2037
3131WK-HZ-6	FHLMC PN=ZI6548			4	1.A	101,195	110.3250	107,322	97,278	100,944		(147)			6.500	5.544	MON	527	6,323	09/24/2019	09/01/2037
3131WK-J6-8	FHLMC PN=ZI6585			4	1.A	29,438	109.6670	32,550	29,681	29,451		6			5.500	5.625	MON	136	1,632	10/16/2019	08/01/2037
3131WK-JV-3	FHLMC PN=ZI6576			4	1.A	146,972	109.7200	163,105	148,656	147,041		35			5.500	5.744	MON	681	8,176	10/16/2019	07/01/2037
3131WK-JZ-4	FHLMC PN=ZI6580			4	1.A	122,964	110.0690	132,279	120,178	122,794		(100)			6.000	5.394	MON	601	7,210	09/24/2019	08/01/2037
3131WK-KF-6	FHLMC PN=ZI6594			4	1.A	163,599	110.1000	178,578	162,196	163,501		(65)			6.000	5.735	MON	811	9,732	09/24/2019	08/01/2037
3131WK-LD-0	FHLMC PN=ZI6624			4	1.A	4,911	112.4480	5,478	4,872	4,905		(3)			6.000	5.912	MON	24	292	09/24/2019	10/01/2037
3131WK-N2-2	FHLMC PN=ZI6709			4	1.A	76,877	109.9950	82,748	75,229	76,788		(41)			6.000	5.376	MON	376	4,514	09/24/2019	11/01/2037
3131WK-N3-0	FHLMC PN=ZI6710			4	1.A	128,940	110.0890	140,933	128,018	128,869		(48)			6.000	5.791	MON	640	7,681	09/24/2019	11/01/2037
3131WK-QZ-6	FHLMC PN=ZI6772			4	1.A	308,687	113.3830	336,803	297,049	307,995		(470)			6.000	5.050	MON	1,485	17,823	09/24/2019	11/01/2037
3131WK-SE-1	FHLMC PN=ZI6817			4	1.A	64,689	110.0850	70,675	64,200	64,612		(34)			6.000	5.917	MON	321	3,852	09/24/2019	10/01/2037
3131WK-SL-5	FHLMC PN=ZI6823			4	1.A	75,632	110.0160	82,620	75,098	75,597		(16)			6.000	5.751	MON	375	4,506	09/24/2019	10/01/2037
3131WK-T8-3	FHLMC PN=ZI6875			4	1.A	36,393	109.8800	39,318	35,783	36,316		(35)			6.000	5.792	MON	179	2,147	09/24/2019	12/01/2037
3131WK-T9-1	FHLMC PN=ZI6876			4	1.A	125,295	110.3250	134,600	122,003	125,078		(158)			6.500	5.884	MON	661	7,930	09/24/2019	12/01/2037
3131WK-TG-5	FHLMC PN=ZI6851			4	1.A	182,681	110.2850	193,788	175,716	182,285		(254)			6.000	5.014	MON	879	10,543	09/24/2019	12/01/2037
3131WK-TQ-3	FHLMC PN=ZI6859			4	1.A	34,368	115.9530	39,547	34,106	34,328		(18)			6.000	5.916	MON	171	2,046	09/24/2019	11/01/2037
3131WK-W9-7	FHLMC PN=ZI6972			4	1.A	111,018	110.0910	120,898	109,816	110,918		(60)			6.000	5.736	MON	549	6,589	09/24/2019	05/01/2037
3131WK-WS-5	FHLMC PN=ZI6957			4	1.A	361,414	112.1980	400,713	357,148	361,098		(215)			6.000	5.694	MON	1,786	21,429	09/24/2019	08/01/2037
3131WK-X6-2	FHLMC PN=ZI7001			4	1.A	201,180	110.1070	218,889	198,797	201,032		(80)			6.000	5.655	MON	994	11,928	09/24/2019	12/01/2037
3131WK-XA-3	FHLMC PN=ZI6973			4	1.A	78,913	110.0470	85,834	77,998	78,848		(30)			6.000	5.683	MON	390	4,680	09/24/2019	08/01/2037
3131WK-YD-6	FHLMC PN=ZI7008			4	1.A	6,498	114.5650	7,018	6,126	6,456		(19)			5.500	4.738	MON	28	337	10/16/2019	12/01/2037
3131WL-BW-7	FREDDIE MAC PN=ZI7253			4	1.A	67,335	110.0790	73,569	66,833	67,297		(17)			6.000	5.789	MON	334	4,010	09/24/2019	03/01/2038
3131WL-DG-0	FREDDIE MAC PN=ZI7303			4	1.A	41,945	113.5460	47,248	41,611	41,896		(22)			6.000	5.915	MON	208	2,497	09/24/2019	04/01/2038
3131WL-FS-2	FREDDIE MAC PN=ZI7377			4	1.A	29,068	111.6010	32,175	28,830	29,033		(16)			6.000	5.912	MON	144	1,730	09/24/2019	04/01/2038
3131WL-JH-2	FREDDIE MAC PN=ZI7464			4	1.A	7,167	111.6880	7,447	6,668	7,113		(25)			5.500	4.585	MON	31	367	10/16/2019	05/01/2038
3131WL-JU-3	FREDDIE MAC PN=ZI7475			4	1.A	78,166	113.4020	82,774	72,992	77,913		(101)			5.500	3.467	MON	335	4,014	10/16/2019	05/01/2038
3131WL-QQ-4	FREDDIE MAC PN=ZI7663			4	1.A	186,577	114.5310	198,223	173,074	185,697		(490)			5.500	3.868	MON	793	9,519	10/16/2019	06/01/2038
3131WL-VN-5	FREDDIE MAC PN=ZI7821			4	1.A	79,250	114.4780	87,790	76,687	79,140		(39)			5.500	4.295	MON	351	4,218	10/16/2019	07/01/2038
3131WL-ZK-7	FREDDIE MAC PN=ZI7946			4	1.A	48,075	109.9930	52,494	47,725	48,049		(12)			6.000	5.781	MON	239	2,863	09/24/2019	11/01/2037
3131WM-2P-0	FREDDIE MAC PN=ZI8882			4	1.A	278,694	109.5720	297,497	271,508	278,233		(237)			5.000	4.442	MON	1,131	13,575	10/16/2019	06/01/2039
3131WM-2R-6	FREDDIE MAC PN=ZI8884			4	1.A	10,312,959	109.7420	10,614,365	9,672,108	10,274,307		(24,717)			4.500	3.196	MON	36,270	435,245	10/22/2019	06/01/2039
3131WM-3N-4	FREDDIE MAC PN=ZI8905			4	1.A	185,548	110.5870	195,563	176,841	185,066		(307)			4.500	3.432	MON	663	7,958	10/22/2019	06/01/2039
3131WM-5T-9	FREDDIE MAC PN=ZI8958			4	1.A	72,423	110.2520	76,122	69,043	72,296		(53)			4.500	2.987	MON	259	3,107	10/22/2019	07/01/2039
3131WM-7B-6	FREDDIE MAC PN=ZI8990			4	1.A	599,187	110.2440	659,119	597,873	599,025		(104)			4.500	4.433	MON	2,242	26,904	10/22/2019	07/01/2039
3131WM-7M-2	FREDDIE MAC PN=ZI9000			4	1.A	845,484	113.4380	915,220	806,802	843,222		(1,244)			5.000	3.975	MON	3,362	40,340	10/16/2019	07/01/2039
3131WM-FE-1	FREDDIE MAC PN=ZI8265			4	1.A	150,265	114.4990	160,186	139,902	149,689		(310)			5.500	3.758	MON	641	7,695	10/16/2019	11/01/2038
3131WM-PL-4	FREDDIE MAC PN=ZI8527			4	1.A	1,055,103	110.5930	1,146,186	1,036,401	1,053,858		(821)			4.500	4.115	MON	3,887	46,638	10/22/2019	02/01/2039
3131WM-U9-5	FREDDIE MAC PN=ZI8708			4	1.A	260,902	110.5880	270,877	244,942	259,909		(590)			4.500	3.229	MON	919	11,022	10/22/2019	04/01/2039
3131WM-UQ-7	FREDDIE MAC PN=ZI8691			4	1.A	86,718	108.9780	92,156	84,564	86,481		(107)			5.000	4.702	MON	352	4,228	10/16/2019	04/01/2039
3131WM-V5-2	FREDDIE MAC PN=ZI8736			4	1.A	395,999	110.4660	426,359	385,964	395,353		(356)			5.000	4.448	MON	1,608	19,299	10/16/2019	05/01/2039
3131WM-WN-2	FREDDIE MAC PN=ZI8753			4	1.A	3,914,546	113.4200	4,171,088	3,677,559	3,900,788		(7,836)			5.000	3.615	MON	15,323	183,878	10/16/2019	05/01/2039
3131WM-WU-6	FREDDIE MAC PN=ZI8759			4	1.A	107,715	108.9630	114,441	105,027	107,541		(96)			5.000	4.458	MON	438	5,252	10/16/2019	05/01/2039
3131WN-2G-8	FHLMC PN=ZI9775			4	1.A	244,910	108.9480	252,740	231,982	244,231		(453)			4.000	2.866	MON	773	9,279	11/21/2019	02/01/2040
3131WN-4G-6	FHLMC PN=ZI9823			4	1.A	252,724	107.5470	271,798	252,724	252,724					4.500	4.507	MON	948	11,373	10/22/2019	03/01/2040
3131WN-6Q-2	FHLMC PN=ZI9879			4	1.A	3,380,896	110.6150	3,715,933	3,359,339	3,379,256		(961)			4.500	4.357	MON	12,598	151,170	10/22/2019	04/01/2040
3131WN-6U-3	FHLMC PN=ZI9883			4	1.A	674,263	110.5810	723,707	654,459	673,165		(689)			4.500	3.872	MON	2,454	29,451	10/22/2019	04/01/2040
3131WN-AP-9	FHLMC PN=ZI9014			4	1.A	249,786	109.2560	273,689	250,503	249,783		(1)			4.500	4.540	MON	939	11,273	10/22/2019	08/01/2039
3131WN-AT-1	FHLMC PN=ZI9018			4	1.A	152,500	108.0130	165,192	152,937	152,499		(1)			4.500	4.539	MON	574	6,882	10/22/2019	08/01/2039
3131WN-EB-6	FHLMC PN=ZI9130			4	1.A	739,380	113.2340	803,346	709,456	737,568		(982)			5.000	4.128	MON	2,956	35,473	10/16/2019	08/01/2039
3131WN-EJ-9	FHLMC PN=ZI9137			4	1.A	76,867	110.6140	85,506	77,301	76,874		3			4.500	4.620	MON	290	3,479	10/22/2019	09/01/2039
3131WN-EL-4	FHLMC PN=ZI9139			4	1.A	5,962,204	110.6140	6,238,935	5,640,276	5,943,063		(12,039)			4.500	3.381	MON	21,151	253,812	10/22/2019	09/01/2039
3131WN-F7-4	FHLMC PN=ZI9190			4	1.A	1,516,045	110.5830	1,686,591	1,525,182	1,516,278		150			4.500	4.605	MON	5,719	68,633	10/22/2019	09/01/2039
3131WN-FS-8	FHLMC PN=ZI9177			4	1.A	269,926	110.6060	298,554	269,926	269,926					4.500	4.507	MON	1,012	12,147	10/22/2019	09/01/2039

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
3131WN-JG-0	FHLMC PN=ZI9263			4	1.A	944,437	110.5820	1,050,709	950,162	944,592		99			4.500	4.603	MON	3,563	42,757	10/22/2019	09/01/2039
3131WN-JH-8	FHLMC PN=ZI9264			4	1.A	2,724,211	110.5860	3,029,646	2,739,629	2,724,594		250			4.500	4.596	MON	10,274	123,283	10/22/2019	09/01/2039
3131WN-K5-2	FHLMC PN=ZI9316			4	1.A	631,132	109.5110	689,240	629,380	630,941		(111)			4.500	4.423	MON	2,360	28,322	10/22/2019	10/01/2039
3131WN-KQ-6	FHLMC PN=ZI9303			4	1.A	1,085,179	112.9650	1,186,960	1,050,733	1,083,310		(978)			5.000	4.233	MON	4,378	52,536	10/16/2019	10/01/2039
3131WN-L8-5	FHLMC PN=ZI9351			4	1.A	173,003	110.5720	179,889	162,689	172,384		(397)			4.500	3.287	MON	610	7,321	10/22/2019	10/01/2039
3131WN-LE-2	FHLMC PN=ZI9325			4	1.A	102,646	108.9950	108,306	99,368	102,445		(94)			5.000	4.320	MON	414	4,968	10/16/2019	10/01/2039
3131WN-ME-1	FHLMC PN=ZI9357			4	1.A	2,690,921	109.4790	2,828,029	2,583,170	2,684,550		(4,083)			4.000	3.196	MON	8,611	103,327	11/21/2019	10/01/2039
3131WN-MF-8	FHLMC PN=ZI9358			4	1.A	966,916	110.6130	1,010,659	913,689	963,872		(1,857)			4.500	3.328	MON	3,426	41,116	10/22/2019	10/01/2039
3131WN-ML-5	FHLMC PN=ZI9363			4	1.A	231,720	110.5810	255,579	231,124	231,654		(42)			4.500	4.424	MON	867	10,400	10/22/2019	10/01/2039
3131WN-MU-5	FHLMC PN=ZI9371			4	1.A	375,949	107.5700	403,346	374,961	375,838		(69)			4.500	4.426	MON	1,406	16,873	10/22/2019	10/01/2039
3131WN-N2-6	FHLMC PN=ZI9409			4	1.A	345,710	110.5870	379,702	343,352	345,537		(104)			4.500	4.337	MON	1,288	15,451	10/22/2019	11/01/2039
3131WN-PF-5	FHLMC PN=ZI9422			4	1.A	624,696	108.1370	670,976	620,487	624,388		(187)			4.500	4.337	MON	2,327	27,922	10/22/2019	11/01/2039
3131WN-RG-1	FHLMC PN=ZI9487			4	1.A	871,516	112.3190	946,762	842,922	869,884		(781)			5.000	4.266	MON	3,512	42,146	10/16/2019	12/01/2039
3131WN-RM-8	FHLMC PN=ZI9492			4	1.A	451,296	111.2060	485,197	436,304	450,428		(434)			5.000	4.268	MON	1,818	21,815	10/16/2019	12/01/2039
3131WN-T4-6	FHLMC PN=ZI9571			4	1.A	73,680	113.4290	81,467	71,822	73,575		(44)			5.000	4.409	MON	299	3,591	10/16/2019	12/01/2039
3131WN-TJ-3	FHLMC PN=ZI9553			4	1.A	19,647	113.4400	20,963	18,479	19,529		(53)			5.000	4.286	MON	77	924	10/16/2019	12/01/2039
3131WN-TM-6	FHLMC PN=ZI9556			4	1.A	720,939	111.6840	778,245	696,828	719,537		(676)			5.000	4.267	MON	2,903	34,841	10/16/2019	12/01/2039
3131WN-TW-4	FHLMC PN=ZI9565			4	1.A	1,266,283	110.2490	1,334,818	1,210,730	1,263,069		(1,933)			4.500	3.588	MON	4,540	54,483	10/22/2019	12/01/2039
3131WN-UJ-1	FHLMC PN=ZI9585			4	1.A	607,934	110.6030	672,393	607,934	607,934					4.500	4.507	MON	2,280	27,357	10/22/2019	12/01/2039
3131WN-VC-5	FHLMC PN=ZI9611			4	1.A	34,324	108.9900	36,543	33,529	34,278		(19)			5.000	4.468	MON	140	1,676	10/16/2019	01/01/2040
3131WN-VV-3	FHLMC PN=ZI9628			4	1.A	265,711	108.2020	295,194	272,818	266,054		199			4.000	4.476	MON	909	10,913	11/21/2019	01/01/2040
3131WN-WN-0	FHLMC PN=ZI9653			4	1.A	566,888	113.3850	627,923	553,798	566,118		(422)			5.000	4.483	MON	2,307	27,690	10/16/2019	01/01/2040
3131WN-YX-6	FHLMC PN=ZI9726			4	1.A	104,692	108.0010	116,170	107,564	104,822		83			4.000	4.513	MON	359	4,303	11/21/2019	02/01/2040
3131WP-AF-6	FREDDIE MAC PN=ZI9906			4	1.A	1,079,056	113.4080	1,185,934	1,045,723	1,077,291		(920)			5.000	4.275	MON	4,357	52,286	10/16/2019	04/01/2040
3131WP-AY-5	FREDDIE MAC PN=ZI9923			4	1.A	687,767	110.2590	758,325	687,767	687,767					4.500	4.507	MON	2,579	30,950	10/22/2019	04/01/2040
3131WP-BK-4	FREDDIE MAC PN=ZI9942			4	1.A	2,141,628	113.4410	2,354,213	2,075,275	2,138,009		(1,930)			5.000	4.295	MON	8,647	103,764	10/16/2019	04/01/2040
3131WP-BV-0	FREDDIE MAC PN=ZI9952			4	1.A	1,315,983	108.7970	1,470,583	1,351,676	1,317,565		1,074			4.000	4.507	MON	4,506	54,067	11/21/2019	04/01/2040
3131WP-BW-8	FREDDIE MAC PN=ZI9953			4	1.A	126,324	106.3900	138,058	129,766	126,475		101			4.000	4.514	MON	433	5,191	11/21/2019	04/01/2040
3131WP-BY-4	FREDDIE MAC PN=ZI9955			4	1.A	232,296	106.7250	254,821	238,764	232,597		170			4.000	4.501	MON	796	9,551	11/21/2019	04/01/2040
3131WP-C8-0	FREDDIE MAC PN=ZI9995			4	1.A	105,589	110.5660	109,916	99,412	105,266		(198)			4.500	3.224	MON	373	4,474	10/22/2019	05/01/2040
3131WP-CU-1	FREDDIE MAC PN=ZI9983			4	1.A	1,163,100	113.3820	1,277,911	1,127,084	1,161,152		(993)			5.000	4.296	MON	4,696	56,354	10/16/2019	05/01/2040
3131WP-CY-3	FREDDIE MAC PN=ZI9987			4	1.A	164,976	112.3180	179,581	159,886	164,706		(140)			5.000	4.284	MON	666	7,994	10/16/2019	05/01/2040
3131WQ-2H-9	FHLMC PN=ZJ0776			4	1.A	1,144,478	109.8220	1,280,305	1,165,800	1,145,348		561			4.000	4.334	MON	3,886	46,632	11/21/2019	12/01/2040
3131WQ-2J-5	FHLMC PN=ZJ0777			4	1.A	566,889	109.8190	625,914	569,951	566,962		47			4.000	4.086	MON	1,900	22,798	11/21/2019	12/01/2040
3131WQ-3T-2	FHLMC PN=ZJ0810			4	1.A	153,938	109.8230	162,047	147,552	153,569		(227)			4.000	3.244	MON	492	5,902	11/21/2019	12/01/2040
3131WQ-4K-0	FHLMC PN=ZJ0826			4	1.A	563,456	109.4730	625,840	571,684	563,760		188			4.000	4.268	MON	1,906	22,867	11/21/2019	11/01/2040
3131WQ-4R-5	FHLMC PN=ZJ0832			4	1.A	728,946	110.0120	788,032	716,315	728,199		(435)			4.500	4.152	MON	2,686	32,234	10/22/2019	12/01/2040
3131WQ-4Z-7	FHLMC PN=ZJ0840			4	1.A	1,657,139	109.8230	1,857,326	1,691,200	1,658,497		904			4.000	4.381	MON	5,637	67,648	11/21/2019	12/01/2040
3131WQ-5R-4	FHLMC PN=ZJ0856			4	1.A	931,193	108.9730	1,035,635	950,359	931,956		486			4.000	4.382	MON	3,168	38,014	11/21/2019	12/01/2040
3131WQ-AG-2	FHLMC PN=ZJ0007			4	1.A	1,311,757	110.5780	1,375,568	1,243,980	1,307,993		(2,292)			4.500	3.434	MON	4,665	55,979	10/22/2019	05/01/2040
3131WQ-AN-7	FHLMC PN=ZJ0013			4	1.A	5,601,230	109.7340	5,859,517	5,339,746	5,587,454		(8,375)			4.500	3.486	MON	20,024	240,288	10/22/2019	05/01/2040
3131WQ-AU-1	FHLMC PN=ZJ0019			4	1.A	9,096,611	113.1920	9,962,276	8,801,219	9,080,770		(8,356)			5.000	4.258	MON	36,672	440,060	10/16/2019	05/01/2040
3131WQ-AX-5	FHLMC PN=ZJ0022			4	1.A	233,308	109.0510	243,731	223,502	232,754		(290)			5.000	4.106	MON	931	11,175	10/16/2019	05/01/2040
3131WQ-AZ-0	FHLMC PN=ZJ0024			4	1.A	2,032,436	113.4140	2,239,286	1,974,435	2,029,111		(1,702)			5.000	4.385	MON	8,227	98,722	10/16/2019	05/01/2040
3131WQ-CS-4	FHLMC PN=ZJ0081			4	1.A	4,106,681	110.5820	4,303,052	3,891,277	4,094,859		(7,464)			4.500	3.424	MON	14,592	175,108	10/22/2019	07/01/2040
3131WQ-CY-1	FHLMC PN=ZJ0087			4	1.A	1,043,286	112.9720	1,140,344	1,009,404	1,041,490		(930)			5.000	4.256	MON	4,206	50,470	10/16/2019	06/01/2040
3131WQ-EQ-6	FHLMC PN=ZJ0143			4	1.A	138,695	112.6090	148,957	132,278	138,343		(188)			5.000	4.007	MON	551	6,614	10/16/2019	07/01/2040
3131WQ-FA-0	FHLMC PN=ZJ0161			4	1.A	299,677	113.4170	328,015	289,211	299,059		(338)			5.000	4.295	MON	1,205	14,460	10/16/2019	07/01/2040
3131WQ-FH-5	FHLMC PN=ZJ0168			4	1.A	233,179	112.9460	251,155	222,368	232,586		(321)			5.000	4.006	MON	927	11,119	10/16/2019	07/01/2040
3131WQ-FL-6	FHLMC PN=ZJ0171			4	1.A	62,902	109.3240	65,564	59,972	62,772		(52)			5.000	3.752	MON	250	2,999	10/16/2019	07/01/2040
3131WQ-FR-3	FHLMC PN=ZJ0176			4	1.A	497,071	113.3800	537,484	474,055	495,918		(610)			5.000	3.909	MON	1,975	23,703	10/16/2019	07/01/2040
3131WQ-G5-0	FHLMC PN=ZJ0220			4	1.A	339,197	109.3380	353,509	323,318	338,346		(444)			5.000	3.972	MON	1,347	16,166	10/16/2019	07/01/2040
3131WQ-GM-3	FHLMC PN=ZJ0204			4	1.A	389,573	112.6100	418,295	371,455	388,634		(497)			5.000	3.942	MON	1,548	18,573	10/16/2019	07/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131WQ-HQ-3	FHLMC PN=ZJ0239			4	1.A	1,169,403	109.8330	1,215,959	1,107,098	1,166,164		(2,116)			4.000	2.900	MON	3,690	44,284	11/21/2019	08/01/2040
3131WQ-L6-2	FHLMC PN=ZJ0349			4	1.A	1,303,768	109.4820	1,377,905	1,258,568	1,301,385		(1,553)			4.000	3.284	MON	4,195	50,343	11/21/2019	08/01/2040
3131WQ-LE-5	FHLMC PN=ZJ0325			4	1.A	5,179,241	110.5850	5,288,537	4,782,327	5,158,421		(12,786)			4.500	2.867	MON	17,934	215,205	10/22/2019	08/01/2040
3131WQ-QB-6	FHLMC PN=ZJ0450			4	1.A	61,858	107.7220	65,171	60,499	61,802		(24)			4.500	3.877	MON	227	2,722	10/22/2019	09/01/2040
3131WQ-S3-2	FHLMC PN=ZJ0538			4	1.A	1,073,372	109.4780	1,155,486	1,055,450	1,072,369		(654)			4.000	3.653	MON	3,518	42,218	11/21/2019	10/01/2040
3131WQ-UV-7	FHLMC PN=ZJ0596			4	1.A	1,561,472	108.9630	1,629,927	1,495,854	1,558,250		(2,011)			4.000	3.098	MON	4,986	59,834	11/21/2019	10/01/2040
3131WQ-UW-5	FHLMC PN=ZJ0597			4	1.A	1,166,387	109.3880	1,224,033	1,118,983	1,163,979		(1,344)			4.500	3.622	MON	4,196	50,354	10/22/2019	10/01/2040
3131WQ-UX-3	FHLMC PN=ZJ0598			4	1.A	1,101,082	110.3970	1,166,182	1,056,353	1,098,856		(1,317)			4.500	3.605	MON	3,961	47,536	10/22/2019	10/01/2040
3131WQ-WF-0	FHLMC PN=ZJ0646			4	1.A	1,313,866	109.8240	1,398,815	1,273,688	1,311,707		(1,204)			4.000	3.390	MON	4,246	50,948	11/21/2019	11/01/2040
3131WQ-X9-3	FHLMC PN=ZJ0704			4	1.A	2,124,135	109.3970	2,203,415	2,014,145	2,118,252		(3,742)			4.500	3.448	MON	7,553	90,637	10/22/2019	11/01/2040
3131WQ-YT-8	FHLMC PN=ZJ0722			4	1.A	9,443,083	109.6540	9,993,368	9,113,546	9,425,677		(11,536)			4.000	3.294	MON	30,378	364,542	11/21/2019	11/01/2040
3131WR-A3-9	FHLMC PN=ZJ0926			4	1.A	472,170	109.8290	529,263	481,898	472,553		246			4.000	4.386	MON	1,606	19,276	11/21/2019	12/01/2040
3131WR-AJ-4	FHLMC PN=ZJ0909			4	1.A	3,050,670	109.3190	3,366,280	3,079,318	3,051,568		557			4.000	4.164	MON	10,264	123,173	11/21/2019	12/01/2040
3131WR-B3-8	FHLMC PN=ZJ0958			4	1.A	392,670	109.8180	433,560	394,799	392,721		35			4.000	4.086	MON	1,316	15,792	11/21/2019	12/01/2040
3131WR-BW-4	FHLMC PN=ZJ0953			4	1.A	934,443	109.4750	1,034,210	944,699	934,797		220			4.000	4.197	MON	3,149	37,788	11/21/2019	12/01/2040
3131WR-C2-9	FHLMC PN=ZJ0989			4	1.A	4,709,329	109.4760	4,941,835	4,514,081	4,698,853		(6,651)			4.000	3.198	MON	15,047	180,563	11/21/2019	01/01/2041
3131WR-C7-8	FHLMC PN=ZJ0994			4	1.A	549,131	109.4820	611,338	558,391	549,499		232			4.000	4.301	MON	1,861	22,336	11/21/2019	01/01/2041
3131WR-CB-9	FHLMC PN=ZJ0966			4	1.A	981,538	109.8250	1,089,745	992,256	981,916		241			4.000	4.191	MON	3,308	39,690	11/21/2019	01/01/2041
3131WR-CV-5	FHLMC PN=ZJ0984			4	1.A	6,317,040	109.3160	7,043,321	6,443,083	6,321,868		3,048			4.000	4.376	MON	21,477	257,723	11/21/2019	01/01/2041
3131WR-CW-3	FHLMC PN=ZJ0985			4	1.A	1,411,157	109.8220	1,529,822	1,393,001	1,410,011		(704)			4.000	3.745	MON	4,643	55,720	11/21/2019	01/01/2041
3131WR-D8-5	FHLMC PN=ZJ1027			4	1.A	1,056,570	109.6560	1,171,989	1,068,787	1,057,018		294			4.000	4.201	MON	3,563	42,752	11/21/2019	01/01/2041
3131WR-DF-9	FHLMC PN=ZJ1002			4	1.A	641,020	109.4660	719,224	657,029	641,655		398			4.000	4.474	MON	2,190	26,281	11/21/2019	01/01/2041
3131WR-DG-7	FHLMC PN=ZJ1003			4	1.A	223,271	109.7190	239,924	218,671	223,017		(149)			4.500	4.074	MON	820	9,840	10/22/2019	01/01/2041
3131WR-DP-7	FHLMC PN=ZJ1010			4	1.A	1,336,226	109.8310	1,404,730	1,278,992	1,333,106		(2,020)			4.000	3.184	MON	4,263	51,160	11/21/2019	01/01/2041
3131WR-DU-6	FHLMC PN=ZJ1015			4	1.A	303,073	109.8260	341,236	310,706	303,399		210			4.000	4.450	MON	1,036	12,428	11/21/2019	01/01/2041
3131WR-DY-8	FHLMC PN=ZJ1019			4	1.A	1,923,766	109.4850	2,128,237	1,943,862	1,924,486		470			4.000	4.179	MON	6,480	77,754	11/21/2019	01/01/2041
3131WR-E5-0	FHLMC PN=ZJ1056			4	1.A	1,778,921	109.8290	1,994,423	1,815,935	1,780,351		875			4.000	4.393	MON	6,053	72,637	11/21/2019	01/01/2041
3131WR-EB-7	FHLMC PN=ZJ1030			4	1.A	540,314	108.1280	594,163	549,500	540,677		226			4.000	4.305	MON	1,832	21,980	11/21/2019	01/01/2041
3131WR-EC-5	FHLMC PN=ZJ1031			4	1.A	3,643,453	109.8250	3,785,980	3,447,285	3,633,016		(7,048)			4.000	2.955	MON	11,491	137,891	11/21/2019	01/01/2041
3131WR-GL-3	FHLMC PN=ZJ1103			4	1.A	3,325,625	109.8290	3,541,042	3,224,141	3,320,426		(3,300)			4.000	3.374	MON	10,747	128,966	11/21/2019	01/01/2041
3131WR-HF-5	FHLMC PN=ZJ1130			4	1.A	3,230,240	108.9670	3,593,250	3,297,558	3,232,790		1,600			4.000	4.397	MON	10,992	131,902	11/21/2019	02/01/2041
3131WR-K2-0	FHLMC PN=ZJ1213			4	1.A	461,287	109.8240	479,244	436,374	459,991		(861)			4.000	2.938	MON	1,455	17,455	11/21/2019	02/01/2041
3131WR-KP-9	FHLMC PN=ZJ1202			4	1.A	2,199,943	109.4850	2,432,824	2,222,061	2,200,686		460			4.000	4.176	MON	7,407	88,882	11/21/2019	02/01/2041
3131WR-KZ-7	FHLMC PN=ZJ1212			4	1.A	1,409,864	107.5960	1,595,482	1,482,845	1,413,540		2,058			3.500	4.396	MON	4,325	51,900	11/12/2019	02/01/2041
3131WR-L2-9	FHLMC PN=ZJ1245			4	1.A	907,463	110.5820	992,152	897,209	906,886		(350)			4.500	4.242	MON	3,365	40,374	10/22/2019	02/01/2041
3131WR-L3-7	FHLMC PN=ZJ1246			4	1.A	1,069,613	113.1810	1,158,373	1,023,470	1,067,276		(1,222)			5.000	4.053	MON	4,264	51,174	10/16/2019	02/01/2041
3131WR-LH-6	FHLMC PN=ZJ1228			4	1.A	25,526	109.4890	26,202	23,931	25,379		(70)			4.000	3.301	MON	80	957	11/21/2019	02/01/2041
3131WR-LT-0	FHLMC PN=ZJ1238			4	1.A	1,123,653	109.8510	1,256,564	1,143,881	1,124,383		445			4.000	4.348	MON	3,813	45,755	11/21/2019	02/01/2041
3131WR-M7-7	FHLMC PN=ZJ1282			4	1.A	925,579	112.2130	993,932	885,755	923,628		(978)			5.000	4.022	MON	3,691	44,288	10/16/2019	02/01/2041
3131WR-NA-9	FHLMC PN=ZJ1285			4	1.A	1,019,220	112.5930	1,089,694	967,817	1,016,465		(1,389)			5.000	3.961	MON	4,033	48,391	10/16/2019	02/01/2041
3131WR-NW-1	FHLMC PN=ZJ1305			4	1.A	921,099	109.8310	967,251	880,672	919,017		(1,280)			4.000	3.134	MON	2,936	35,227	11/21/2019	03/01/2041
3131WR-RA-5	FHLMC PN=ZJ1381			4	1.A	1,567,139	112.5210	1,670,152	1,484,302	1,563,006		(2,218)			5.000	3.839	MON	6,185	74,215	10/16/2019	03/01/2041
3131WR-RJ-6	FHLMC PN=ZJ1389			4	1.A	1,726,175	109.8160	1,930,286	1,757,746	1,727,457		805			4.000	4.321	MON	5,859	70,310	11/21/2019	03/01/2041
3131WR-RU-1	FHLMC PN=ZJ1399			4	1.A	338,697	109.6390	351,888	320,952	337,847		(508)			4.500	3.361	MON	1,204	14,443	10/22/2019	03/01/2041
3131WR-SA-4	FHLMC PN=ZJ1413			4	1.A	1,279,298	110.5810	1,341,147	1,212,819	1,275,949		(2,006)			4.500	3.420	MON	4,548	54,577	10/22/2019	03/01/2041
3131WR-SC-0	FHLMC PN=ZJ1415			4	1.A	7,646,353	110.2380	7,959,171	7,219,988	7,625,542		(12,363)			4.500	3.308	MON	27,075	324,900	10/22/2019	03/01/2041
3131WR-TL-9	FHLMC PN=ZJ1455			4	1.A	869,965	108.9720	907,547	832,826	868,116		(1,176)			4.000	3.131	MON	2,776	33,313	11/21/2019	03/01/2041
3131WR-TU-9	FHLMC PN=ZJ1463			4	1.A	1,656,212	109.8230	1,746,196	1,590,009	1,652,705		(2,280)			4.000	3.229	MON	5,300	63,600	11/21/2019	03/01/2041
3131WR-UD-5	FHLMC PN=ZJ1480			4	1.A	185,488	107.1200	196,496	183,435	185,373		(63)			4.500	4.246	MON	688	8,255	10/22/2019	03/01/2041
3131WR-UF-0	FHLMC PN=ZJ1482			4	1.A	1,852,158	109.8300	2,070,934	1,885,581	1,853,441		793			4.000	4.331	MON	6,285	75,423	11/21/2019	03/01/2041
3131WR-UY-9	FHLMC PN=ZJ1499			4	1.A	5,390,469	110.2390	5,875,986	5,330,224	5,387,105		(1,949)			4.500	4.247	MON	19,988	239,860	10/22/2019	04/01/2041
3131WT-MC-2	FREDDIE MAC PN=ZJ3055			4	1.A	194,562	108.3070	209,879	193,781	194,180		(194)			7.500	7.330	MON	1,211	14,534	09/24/2019	01/01/2028
3131WT-NQ-0	FREDDIE MAC PN=ZJ3099			4	1.A	328,729	109.6190	358,869	327,379	328,086		(312)			7.500	7.323	MON	2,046	24,553	09/24/2019	01/01/2028

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
3131WT-PP-0	FREDDIE MAC PN-ZJ3130			4	1.A	47,638	110.3250	52,562	47,643	47,592		(20)			6.500	6.484	MON	258	3,097	09/24/2019	11/01/2028
3131WT-VJ-7	FREDDIE MAC PN-ZJ3317			4	1.A	71,701	110.3250	78,800	71,425	71,606		(45)			6.500	6.316	MON	387	4,643	09/24/2019	02/01/2029
3131WV-XJ-0	FREDDIE MAC PN-ZJ5181			4	1.A	2,741,666	112.9290	3,118,750	2,761,691	2,742,703		532			5.000	5.147	MON	138,085	11,507	10/16/2019	11/01/2033
3131WW-KW-3	FREDDIE MAC PN-ZJ5709			4	1.A	301,739	110.4330	331,764	300,421	301,448		(161)			6.500	6.348	MON	1,627	19,527	09/24/2019	01/01/2032
3131WW-NJ-9	FREDDIE MAC PN-ZJ5793			4	1.A	405,389	110.5420	445,297	402,831	404,917		(239)			6.500	6.294	MON	2,182	26,184	09/24/2019	02/01/2032
3131WW-T7-9	FREDDIE MAC PN-ZJ5974			4	1.A	325,704	111.2060	361,102	324,714	325,459		(117)			6.500	6.378	MON	1,759	21,106	09/24/2019	04/01/2032
3131WW-TF-1	FREDDIE MAC PN-ZJ5950			4	1.A	85,241	110.3250	93,751	84,977	85,178		(29)			6.500	6.370	MON	460	5,524	09/24/2019	04/01/2032
3131WW-TS-3	FREDDIE MAC PN-ZJ5961			4	1.A	144,055	110.3250	158,446	143,618	143,941		(56)			6.500	6.384	MON	778	9,335	09/24/2019	03/01/2032
3131WW-UR-3	FREDDIE MAC PN-ZJ5992			4	1.A	74,699	110.3250	82,164	74,475	74,641		(27)			6.500	6.385	MON	403	4,841	09/24/2019	04/01/2032
3131WX-KY-7	FREDDIE MAC PN-ZJ6611			4	1.A	46,840	102.0330	45,866	44,952	46,524		(142)			7.000	6.273	MON	262	3,147	09/24/2019	11/01/2032
3131WX-LJ-9	FREDDIE MAC PN-ZJ6629			4	1.A	54,391	103.4250	54,209	52,413	54,194		(93)			7.000	5.856	MON	306	3,669	09/24/2019	11/01/2032
3131X1-HH-7	FREDDIE MAC PN-ZJ9232			4	1.A	29,568	109.8450	30,776	28,018	29,140		(193)			5.500	4.064	MON	128	1,541	10/16/2019	01/01/2028
3131X3-U3-9	FREDDIE MAC PN-ZK0602			4	1.A	16,478	100.2810	16,623	16,576	16,508		14			5.500	5.769	MON	76	912	10/07/2019	05/01/2022
3131X3-U8-8	FREDDIE MAC PN-ZK0607			4	1.A	16,223	100.2810	16,367	16,321	16,253		14			5.500	5.784	MON	75	898	10/07/2019	05/01/2022
3131X3-U9-6	FREDDIE MAC PN-ZK0608			4	1.A	19,648	100.3570	19,835	19,765	19,682		17			5.500	5.793	MON	91	1,087	10/07/2019	05/01/2022
3131X3-X9-3	FREDDIE MAC PN-ZK0704			4	1.A	2,542	102.9910	2,549	2,475	2,485		(25)			5.000	2.981	MON	10	124	10/07/2019	08/01/2022
3131X4-AC-9	FREDDIE MAC PN-ZK0903			4	1.A	805	100.2990	780	778	784		(9)			5.500	3.143	MON	4	43	10/07/2019	12/01/2022
3131X4-JA-4	FREDDIE MAC PN-ZK1157			4	1.A	166,843	103.0820	173,517	168,330	167,358		266			5.000	5.424	MON	701	8,416	10/07/2019	05/01/2023
3131X4-K9-5	FREDDIE MAC PN-ZK1220			4	1.A	36,271	103.0850	36,925	35,820	35,977		(139)			5.000	3.881	MON	149	1,791	10/07/2019	06/01/2023
3131X4-QH-1	FREDDIE MAC PN-ZK1356			4	1.A	8,283	100.7310	8,338	8,277	8,263		(9)			5.500	5.334	MON	38	455	10/07/2019	09/01/2023
3131X4-QR-9	FREDDIE MAC PN-ZK1364			4	1.A	48,614	102.5770	49,831	48,579	48,511		(48)			5.500	5.261	MON	223	2,672	10/07/2019	09/01/2023
3131X5-A3-6	FREDDIE MAC PN-ZK1826			4	1.A	37,942	103.8220	39,007	37,571	37,728		(94)			4.500	4.010	MON	141	1,691	10/07/2019	09/01/2024
3131X5-B2-7	FREDDIE MAC PN-ZK1857			4	1.A	265,917	104.1870	271,896	260,969	263,609		(1,146)			5.000	3.939	MON	1,087	13,048	10/07/2019	09/01/2024
3131X5-BM-3	FREDDIE MAC PN-ZK1844			4	1.A	32,717	103.1940	33,008	31,986	32,346		(164)			5.000	3.974	MON	133	1,599	10/07/2019	09/01/2024
3131X5-BQ-4	FREDDIE MAC PN-ZK1847			4	1.A	61,400	103.8430	63,153	60,816	61,121		(128)			4.500	3.819	MON	228	2,737	10/07/2019	09/01/2024
3131X5-N5-7	FREDDIE MAC PN-ZK2212			4	1.A	33,714	103.9530	33,735	32,452	33,180		(235)			4.500	3.036	MON	122	1,460	10/07/2019	05/01/2025
3131X5-QB-1	FREDDIE MAC PN-ZK2250			4	1.A	130,847	104.2060	131,731	126,414	129,132		(849)			4.500	2.870	MON	474	5,689	10/07/2019	04/01/2025
3131X5-TQ-5	FREDDIE MAC PN-ZK2359			4	1.A	44,738	105.2630	45,102	42,847	44,066		(302)			4.500	2.412	MON	161	1,928	10/07/2019	06/01/2025
3131X6-PZ-7	FREDDIE MAC PN-ZK3140			4	1.A	4,759	103.7270	4,766	4,595	4,699		(26)			4.500	3.331	MON	17	207	10/07/2019	04/01/2026
3131X8-3F-1	FREDDIE MAC PN-ZK5298			4	1.A	5,371,644	103.8920	5,432,628	5,229,111	5,338,227		(17,294)			2.500	1.656	MON	10,894	130,728	10/07/2019	04/01/2028
3131X8-4A-1	FREDDIE MAC PN-ZK5317			4	1.A	4,008,724	103.8160	4,045,218	3,896,527	3,982,678		(13,567)			2.500	1.602	MON	8,118	97,413	10/07/2019	04/01/2028
3131X8-NB-8	FREDDIE MAC PN-ZK4886			4	1.A	3,978,434	103.8800	4,028,691	3,878,216	3,953,851		(12,838)			2.500	1.686	MON	8,080	96,955	10/07/2019	01/01/2028
3131X9-2F-0	FREDDIE MAC PN-ZK6174			4	1.A	315,890	105.5930	318,528	301,656	312,896		(1,539)			4.000	2.551	MON	1,006	12,066	10/07/2019	10/01/2028
3131X9-6H-2	FREDDIE MAC PN-ZK6272			4	1.A	336,070	105.2360	337,948	321,133	333,075		(1,506)			4.000	2.544	MON	1,070	12,845	10/07/2019	12/01/2028
3131X9-GK-4	FREDDIE MAC PN-ZK5602			4	1.A	3,055,043	103.8810	3,128,941	3,012,044	3,044,852		(5,279)			2.500	2.037	MON	6,275	75,301	10/07/2019	06/01/2028
3131X9-KL-7	FREDDIE MAC PN-ZK5699			4	1.A	33,255	103.3800	34,250	33,130	33,165		(42)			2.500	2.124	MON	69	828	10/07/2019	07/01/2023
3131X9-VL-5	FREDDIE MAC PN-ZK6019			4	1.A	759,447	103.8940	791,404	761,742	759,657		112			2.500	2.552	MON	1,587	19,044	10/07/2019	09/01/2028
3131X9-VM-3	FREDDIE MAC PN-ZK6020			4	1.A	1,268,172	104.0750	1,323,843	1,272,008	1,268,520		189			2.500	2.553	MON	2,650	31,800	10/07/2019	09/01/2028
3131XA-EY-3	FREDDIE MAC PN-ZK6451			4	1.A	2,856,721	105.3660	2,942,165	2,792,329	2,843,029		(7,199)			3.000	2.319	MON	6,981	83,770	10/07/2019	02/01/2029
3131XA-G9-6	FREDDIE MAC PN-ZK6524			4	1.A	2,659,220	105.3720	2,737,268	2,597,719	2,646,389		(6,660)			3.000	2.301	MON	6,494	77,931	10/07/2019	03/01/2029
3131XA-GP-0	FREDDIE MAC PN-ZK6506			4	1.A	3,900,620	105.2880	4,012,701	3,811,167	3,882,272		(9,606)			3.000	2.291	MON	9,528	114,335	10/07/2019	03/01/2029
3131XB-4R-7	FREDDIE MAC PN-ZK8032			4	1.A	3,526,731	103.9910	3,577,037	3,439,756	3,513,084		(7,192)			2.500	1.848	MON	7,166	85,994	10/07/2019	04/01/2031
3131XB-FJ-3	FREDDIE MAC PN-ZK7369			4	1.A	276,298	103.9700	281,101	270,367	275,248		(559)			2.500	1.900	MON	563	6,759	10/07/2019	05/01/2030
3131XB-KM-0	FREDDIE MAC PN-ZK7500			4	1.A	426,070	105.1730	433,604	412,277	423,734		(1,213)			3.000	2.080	MON	1,031	12,368	10/07/2019	06/01/2030
3131XB-Q2-8	FREDDIE MAC PN-ZK7673			4	1.A	2,044,374	105.2020	2,074,628	1,972,043	2,032,478		(6,525)			3.000	2.019	MON	4,930	59,161	10/07/2019	09/01/2030
3131XB-QK-8	FREDDIE MAC PN-ZK7658			4	1.A	1,876,668	103.9670	1,935,216	1,861,375	1,873,807		(1,508)			2.500	2.252	MON	3,878	46,534	10/07/2019	08/01/2030
3131XB-QW-2	FREDDIE MAC PN-ZK7669			4	1.A	3,895,074	105.0760	3,947,751	3,757,043	3,872,139		(12,592)			3.000	2.029	MON	9,393	112,711	10/07/2019	09/01/2030
3131XB-SC-4	FREDDIE MAC PN-ZK7715			4	1.A	10,037,211	105.2050	10,232,955	9,726,681	9,985,421		(26,884)			3.000	2.148	MON	24,317	291,800	10/07/2019	09/01/2030
3131XC-CZ-8	FREDDIE MAC PN-ZK8188			4	1.A	1,603,036	104.0490	1,664,046	1,599,291	1,602,117		(478)			2.500	2.414	MON	3,332	39,982	09/11/2019	07/01/2031
3131XD-DE-2	FREDDIE MAC PN-ZK9101			4	1.A	7,081,501	105.0770	7,312,302	6,958,994	7,065,688		(8,624)			3.000	2.541	MON	17,397	208,770	09/11/2019	12/01/2032
3131XG-2C-1	FHLMC PN-ZL1671			4	1.A	252,569	107.1990	260,057	242,593	252,110		(269)			4.500	3.630	MON	910	10,917	10/22/2019	07/01/2041
3131XG-7A-0	FHLMC PN-ZL1789			4	1.A	808,036	110.5650	854,318	772,684	806,281		(1,067)			4.500	3.611	MON	2,898	34,771	10/22/2019	08/01/2041
3131XG-JQ-2	FHLMC PN-ZL1171			4	1.A	252,702	109.4820	265,457	242,466	252,207		(318)			4.000	3.158	MON	808	9,699	11/21/2019	04/01/2041

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
3131XG-K2-3	FHLMC PN#ZL1213			4	1.A	1,762	109.7140	1,852	1,688	1,755		(3)			4.500	4.032	MON	6	76	10/22/2019	04/01/2041
3131XG-K5-6	FHLMC PN#ZL1216			4	1.A	887,472	108.7760	982,645	903,365	888,086		400			4.000	4.323	MON	3,011	36,135	11/21/2019	04/01/2041
3131XG-K7-2	FHLMC PN#ZL1218			4	1.A	160,786	110.2370	175,245	158,971	160,686		(61)			4.500	4.242	MON	596	7,154	10/22/2019	04/01/2041
3131XG-L2-2	FHLMC PN#ZL1245			4	1.A	344,825	110.5790	366,250	331,211	344,149		(396)			4.500	3.669	MON	1,242	14,904	10/22/2019	04/01/2041
3131XG-LJ-5	FHLMC PN#ZL1229			4	1.A	749,827	109.8230	838,146	763,179	750,338		312			4.000	4.324	MON	2,544	30,527	11/21/2019	04/01/2041
3131XG-MM-7	FHLMC PN#ZL1264			4	1.A	1,029,205	109.8010	1,150,381	1,047,696	1,029,895		445			4.000	4.334	MON	3,492	41,908	11/21/2019	04/01/2041
3131XG-MN-5	FHLMC PN#ZL1265			4	1.A	179,262	109.5970	188,396	171,899	178,907		(220)			4.500	3.613	MON	645	7,736	10/22/2019	04/01/2041
3131XG-NQ-7	FHLMC PN#ZL1299			4	1.A	4,940,115	113.1820	5,296,599	4,679,719	4,927,384		(6,547)			5.000	3.838	MON	19,499	233,986	10/16/2019	05/01/2041
3131XG-P8-5	FHLMC PN#ZL1347			4	1.A	271,850	109.4900	282,484	258,000	271,163		(361)			5.000	3.873	MON	1,075	12,900	10/16/2019	03/01/2041
3131XG-PH-5	FHLMC PN#ZL1324			4	1.A	1,005,607	111.5570	1,064,095	953,857	1,003,053		(1,324)			5.000	3.866	MON	3,974	47,693	10/16/2019	04/01/2041
3131XG-PJ-1	FHLMC PN#ZL1325			4	1.A	130,113	108.9240	134,451	123,435	129,774		(183)			5.000	3.910	MON	514	6,172	10/16/2019	05/01/2041
3131XG-PW-2	FHLMC PN#ZL1337			4	1.A	143,981	108.9240	148,525	136,357	143,613		(180)			5.000	3.820	MON	568	6,818	10/16/2019	05/01/2041
3131XG-QJ-0	FHLMC PN#ZL1357			4	1.A	371,223	109.6940	384,026	350,088	370,139		(558)			5.000	3.806	MON	1,459	17,504	10/16/2019	05/01/2041
3131XG-QV-3	FHLMC PN#ZL1368			4	1.A	1,051,932	109.8100	1,179,275	1,073,923	1,052,719		472			4.000	4.409	MON	3,580	42,957	11/21/2019	05/01/2041
3131XG-RB-6	FHLMC PN#ZL1382			4	1.A	153,041	108.9140	158,086	145,147	152,654		(202)			5.000	3.855	MON	605	7,257	10/16/2019	04/01/2041
3131XG-RD-2	FHLMC PN#ZL1384			4	1.A	531,944	110.3650	556,851	504,554	530,529		(774)			5.000	3.927	MON	2,102	25,228	10/16/2019	05/01/2041
3131XG-SP-4	FHLMC PN#ZL1426			4	1.A	2,926,381	110.5790	3,096,007	2,799,815	2,919,630		(4,012)			4.500	3.658	MON	10,499	125,992	10/22/2019	05/01/2041
3131XG-U6-3	FHLMC PN#ZL1505			4	1.A	910,144	110.5800	949,673	858,811	907,743		(1,468)			4.500	3.276	MON	3,221	38,647	10/22/2019	06/01/2041
3131XG-UQ-9	FHLMC PN#ZL1491			4	1.A	79,155	107.1430	79,771	74,453	79,002		(63)			4.500	2.696	MON	279	3,350	10/22/2019	06/01/2041
3131XG-WX-2	FHLMC PN#ZL1562			4	1.A	2,489,281	113.3120	2,668,907	2,355,361	2,482,557		(3,457)			5.000	3.856	MON	9,814	117,768	10/16/2019	06/01/2041
3131XG-YS-1	FHLMC PN#ZL1621			4	1.A	321,961	110.6710	342,184	309,190	321,343		(358)			4.500	3.666	MON	1,159	13,914	10/22/2019	07/01/2041
3131XG-YV-4	FHLMC PN#ZL1624			4	1.A	3,018,733	110.2180	3,214,086	2,916,117	3,013,903		(2,865)			4.500	3.760	MON	10,935	131,225	10/22/2019	07/01/2041
3131XG-ZL-5	FHLMC PN#ZL1647			4	1.A	8,130,940	110.5740	8,484,620	7,673,250	8,109,395		(13,515)			4.500	3.296	MON	28,775	345,296	10/22/2019	07/01/2041
3131XH-2U-9	FHLMC PN#ZL2587			4	1.A	3,548,754	109.8200	3,716,583	3,384,250	3,540,930		(4,855)			4.000	3.092	MON	11,281	135,370	11/21/2019	01/01/2042
3131XH-B9-6	FHLMC PN#ZL1864			4	1.A	1,050,506	109.7860	1,104,053	1,005,641	1,048,449		(1,298)			4.000	3.100	MON	3,352	40,226	11/21/2019	08/01/2041
3131XH-BZ-8	FHLMC PN#ZL1856			4	1.A	84,714	107.1340	86,553	80,789	84,353		(166)			4.500	3.990	MON	303	3,636	10/22/2019	08/01/2041
3131XH-EW-2	FHLMC PN#ZL1949			4	1.A	509,847	107.2760	531,828	495,757	509,149		(453)			4.000	3.447	MON	1,653	19,830	11/21/2019	09/01/2041
3131XH-FN-1	FHLMC PN#ZL1973			4	1.A	633,347	109.8240	675,995	615,526	632,456		(569)			4.000	3.443	MON	2,052	24,621	11/21/2019	09/01/2041
3131XH-K3-9	FHLMC PN#ZL2114			4	1.A	71,602	106.6980	71,942	67,426	71,481		(51)			4.000	2.167	MON	225	2,697	11/21/2019	10/01/2041
3131XH-M9-4	FHLMC PN#ZL2184			4	1.A	1,945,335	107.9940	2,086,774	1,932,306	1,944,386		(534)			3.500	3.370	MON	5,636	67,631	11/12/2019	10/01/2041
3131XH-N4-4	FHLMC PN#ZL2211			4	1.A	95,760	108.9710	99,971	91,741	95,575		(117)			4.000	3.131	MON	306	3,670	11/21/2019	10/01/2041
3131XH-NR-3	FHLMC PN#ZL2200			4	1.A	1,152,486	109.4770	1,190,947	1,087,851	1,149,491		(1,898)			4.000	2.851	MON	3,626	43,514	11/21/2019	10/01/2041
3131XH-P6-7	FHLMC PN#ZL2245			4	1.A	328,991	106.9400	340,467	318,372	328,476		(314)			4.000	3.355	MON	1,061	12,735	11/21/2019	10/01/2041
3131XH-P7-5	FHLMC PN#ZL2246			4	1.A	349,388	107.0490	361,944	338,110	348,828		(339)			4.000	3.369	MON	1,127	13,524	11/21/2019	10/01/2041
3131XH-P8-3	FHLMC PN#ZL2247			4	1.A	97,537	106.3990	100,386	94,349	97,412		(57)			4.000	3.209	MON	315	3,774	11/21/2019	10/01/2041
3131XH-PL-4	FHLMC PN#ZL2227			4	1.A	1,056,803	109.6360	1,109,096	1,011,617	1,054,690		(1,324)			4.000	3.128	MON	3,372	40,465	11/21/2019	10/01/2041
3131XH-QA-7	FHLMC PN#ZL2249			4	1.A	24,492	110.4170	25,424	23,026	24,358		(61)			4.500	3.839	MON	86	1,036	10/22/2019	09/01/2041
3131XH-RT-5	FHLMC PN#ZL2298			4	1.A	479,855	109.8190	494,348	450,148	478,374		(927)			4.000	2.820	MON	1,500	18,006	11/21/2019	11/01/2041
3131XH-VN-3	FHLMC PN#ZL2421			4	1.A	76,142	107.7540	77,229	71,672	75,738		(185)			4.500	3.856	MON	269	3,225	10/22/2019	11/01/2041
3131XH-YF-7	FHLMC PN#ZL2510			4	1.A	250,226	105.3010	259,395	246,337	249,990		(132)			3.500	3.213	MON	718	8,622	11/12/2019	12/01/2041
3131XH-Z3-3	FHLMC PN#ZL2562			4	1.A	881,646	107.9920	932,880	863,842	880,603		(576)			3.500	3.137	MON	2,520	30,234	12/10/2019	12/01/2041
3131XH-Z6-6	FHLMC PN#ZL2565			4	1.A	20,621,548	109.8230	21,687,714	19,747,880	20,577,704		(27,102)			4.000	3.207	MON	65,826	789,915	11/21/2019	01/01/2042
3131XJ-2F-8	FHLMC PN#ZL3474			4	1.A	15,330,881	108.0400	16,433,786	15,210,835	15,323,233		(4,125)			3.500	3.351	MON	44,365	532,379	12/10/2019	08/01/2042
3131XJ-2H-4	FHLMC PN#ZL3476			4	1.A	389,208	105.6440	390,581	369,714	388,166		(572)			3.500	2.624	MON	1,078	12,940	12/10/2019	08/01/2042
3131XJ-3B-6	FHLMC PN#ZL3494			4	1.A	618,312	105.0840	628,153	597,763	617,168		(755)			3.000	2.460	MON	1,494	17,933	10/28/2019	08/01/2042
3131XJ-3K-6	FHLMC PN#ZL3502			4	1.A	3,017,545	108.0050	3,085,661	2,856,961	3,009,149		(4,449)			3.500	2.546	MON	8,333	99,994	12/10/2019	08/01/2042
3131XJ-6B-3	FHLMC PN#ZL3566			4	1.A	384,447	103.8990	387,195	372,665	383,770		(381)			3.000	2.482	MON	932	11,180	11/12/2019	08/01/2042
3131XJ-6C-1	FHLMC PN#ZL3567			4	1.A	322,254	103.8850	324,804	312,657	321,733		(374)			3.000	2.503	MON	782	9,380	10/28/2019	08/01/2042
3131XJ-6D-9	FHLMC PN#ZL3568			4	1.A	368,179	103.6920	370,491	357,300	367,539		(373)			3.000	2.513	MON	893	10,719	11/12/2019	08/01/2042
3131XJ-6E-7	FHLMC PN#ZL3569			4	1.A	843,040	105.4350	859,352	815,054	841,379		(931)			3.000	2.461	MON	2,038	24,451	11/12/2019	08/01/2042
3131XJ-6Y-3	FHLMC PN#ZL3587			4	1.A	777,408	104.3050	787,798	755,284	776,109		(752)			3.000	2.533	MON	1,888	22,658	11/12/2019	09/01/2042
3131XJ-7C-0	FHLMC PN#ZL3591			4	1.A	261,963	103.7620	264,290	254,708	261,576		(272)			3.000	2.532	MON	637	7,641	10/28/2019	09/01/2042
3131XJ-7D-8	FHLMC PN#ZL3592			4	1.A	348,244	103.8850	351,892	338,733	347,707		(375)			3.000	2.560	MON	847	10,162	10/28/2019	09/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131XJ-7E-6	FHLMC PN=ZL3593			4	1.A	535,437	104.9970	546,570	520,558	534,627		(561)			3.000	2.539	MON	1,301	15,617	10/28/2019	09/01/2042
3131XJ-A6-9	FHLMC PN=ZL2729			4	1.A	18,819,137	109.4720	19,493,596	17,806,925	18,772,257		(29,315)			4.000	2.931	MON	59,356	712,277	11/21/2019	02/01/2042
3131XJ-AG-7	FHLMC PN=ZL2707			4	1.A	91,347	105.3060	93,928	89,195	91,253		(36)			3.500	2.911	MON	260	3,122	12/10/2019	02/01/2042
3131XJ-AJ-1	FHLMC PN=ZL2709			4	1.A	255,221	106.4600	260,207	244,418	254,731		(300)			4.000	3.134	MON	815	9,777	11/21/2019	01/01/2042
3131XJ-AS-1	FHLMC PN=ZL2717			4	1.A	3,540,027	107.9970	3,752,817	3,474,927	3,536,328		(1,995)			3.500	3.159	MON	10,135	121,622	12/10/2019	02/01/2042
3131XJ-EM-0	FHLMC PN=ZL2840			4	1.A	4,335,617	108.0390	4,598,070	4,255,935	4,331,043		(2,503)			3.500	3.166	MON	12,413	148,958	12/10/2019	03/01/2042
3131XJ-GG-1	FHLMC PN=ZL2899			4	1.A	6,499,264	107.9940	6,658,520	6,165,639	6,480,557		(10,561)			3.500	2.619	MON	17,983	215,798	12/10/2019	04/01/2042
3131XJ-GN-6	FHLMC PN=ZL2905			4	1.A	8,433,013	108.0030	8,882,397	8,224,214	8,421,278		(6,429)			3.500	3.060	MON	23,987	287,847	12/10/2019	04/01/2042
3131XJ-JA-1	FHLMC PN=ZL2957			4	1.A	1,592,297	108.0010	1,646,300	1,524,337	1,588,521		(2,088)			3.500	2.758	MON	4,446	53,352	12/10/2019	04/01/2042
3131XJ-JL-7	FHLMC PN=ZL2967			4	1.A	31,044,710	107.9040	32,772,235	30,371,660	31,006,928		(20,635)			3.500	3.108	MON	88,584	1,063,008	12/10/2019	04/01/2042
3131XJ-K6-8	FHLMC PN=ZL3017			4	1.A	8,851,712	107.3070	9,261,821	8,631,143	8,839,161		(6,997)			3.500	3.064	MON	25,174	302,090	12/10/2019	04/01/2042
3131XJ-QY-1	FHLMC PN=ZL3171			4	1.A	1,380,767	107.9990	1,402,284	1,298,423	1,376,477		(2,298)			3.500	2.408	MON	3,787	45,445	12/10/2019	06/01/2042
3131XJ-SP-8	FHLMC PN=ZL3226			4	1.A	16,252,061	109.4720	16,841,902	15,384,667	16,211,478		(25,987)			4.000	2.979	MON	51,282	615,387	11/21/2019	06/01/2042
3131XJ-UG-5	FHLMC PN=ZL3283			4	1.A	8,601,182	107.9930	8,876,032	8,219,081	8,581,744		(10,135)			3.500	2.670	MON	23,972	287,668	12/10/2019	07/01/2042
3131XJ-V8-2	FHLMC PN=ZL3339			4	1.A	1,076,511	109.8080	1,133,179	1,031,964	1,074,460		(1,288)			4.000	3.200	MON	3,440	41,279	11/21/2019	07/01/2042
3131XJ-XT-4	FHLMC PN=ZL3390			4	1.A	377,636	103.8960	379,925	365,679	377,047		(442)			3.000	2.419	MON	914	10,970	10/28/2019	06/01/2042
3131XJ-YF-3	FHLMC PN=ZL3410			4	1.A	1,122,003	105.6220	1,147,300	1,086,232	1,120,011		(1,113)			3.000	2.445	MON	2,716	32,587	11/12/2019	08/01/2042
3131XK-2G-3	FHLMC PN=ZL4375			4	1.A	1,199,157	105.6270	1,212,828	1,148,218	1,196,142		(1,740)			3.000	2.336	MON	2,871	34,446	11/12/2019	12/01/2042
3131XK-2J-7	FHLMC PN=ZL4377			4	1.A	454,685	104.9580	457,014	435,425	453,650		(689)			3.000	2.309	MON	1,089	13,063	10/28/2019	11/01/2042
3131XK-2S-7	FHLMC PN=ZL4385			4	1.A	339,578	104.6320	348,249	332,833	339,228		(249)			3.000	2.655	MON	832	9,985	10/28/2019	12/01/2042
3131XK-2T-5	FHLMC PN=ZL4386			4	1.A	575,501	104.6980	590,693	564,188	574,846		(367)			3.000	2.666	MON	1,410	16,926	11/12/2019	11/01/2042
3131XK-3N-7	FHLMC PN=ZL4405			4	1.A	25,328,561	108.0410	26,134,115	24,189,072	25,268,971		(31,888)			3.500	2.712	MON	70,551	846,618	12/10/2019	11/01/2042
3131XK-4G-1	FHLMC PN=ZL4423			4	1.A	1,771,375	105.1450	1,861,131	1,770,061	1,771,125		(131)			3.000	2.974	MON	4,425	53,102	11/12/2019	12/01/2042
3131XK-6Q-7	FHLMC PN=ZL4479			4	1.A	783,777	108.2430	857,483	792,183	784,075		145			3.500	3.672	MON	2,311	27,726	12/10/2019	12/01/2042
3131XK-6S-3	FHLMC PN=ZL4481			4	1.A	215,019	103.7190	217,551	209,751	214,759		(165)			3.000	2.564	MON	524	6,292	10/28/2019	12/01/2042
3131XK-6Z-7	FHLMC PN=ZL4488			4	1.A	2,820,566	105.6310	2,906,764	2,751,810	2,816,517		(2,248)			3.000	2.606	MON	6,880	82,554	11/12/2019	12/01/2042
3131XK-7D-5	FHLMC PN=ZL4492			4	1.A	664,272	108.0620	724,545	670,490	664,488		111			3.500	3.646	MON	1,956	23,467	12/10/2019	12/01/2042
3131XK-7H-6	FHLMC PN=ZL4496			4	1.A	848,152	109.0700	933,733	856,086	848,431		143			3.500	3.644	MON	2,497	29,963	12/10/2019	12/01/2042
3131XK-AS-8	FHLMC PN=ZL3617			4	1.A	1,012,257	107.3260	1,035,970	965,255	1,009,719		(1,410)			3.500	2.702	MON	2,815	33,784	12/10/2019	09/01/2042
3131XK-BQ-1	FHLMC PN=ZL3647			4	1.A	665,883	105.4930	720,678	683,152	666,664		510			3.000	3.396	MON	1,708	20,495	10/28/2019	09/01/2042
3131XK-BR-9	FHLMC PN=ZL3648			4	1.A	6,647,876	105.6410	6,766,255	6,404,951	6,633,592		(8,082)			3.000	2.404	MON	16,012	192,149	11/12/2019	08/01/2042
3131XK-CG-2	FHLMC PN=ZL3671			4	1.A	580,738	104.3330	593,347	568,705	580,008		(428)			3.000	2.662	MON	1,422	17,061	11/12/2019	09/01/2042
3131XK-CJ-6	FHLMC PN=ZL3673			4	1.A	303,014	103.7080	306,183	295,236	302,559		(261)			3.000	2.573	MON	738	8,857	11/12/2019	09/01/2042
3131XK-CK-3	FHLMC PN=ZL3674			4	1.A	252,028	103.7170	254,329	245,214	251,676		(227)			3.000	2.531	MON	613	7,356	10/28/2019	09/01/2042
3131XK-DE-6	FHLMC PN=ZL3701			4	1.A	209,916	103.7210	211,430	203,845	209,581		(223)			3.000	2.527	MON	510	6,115	10/28/2019	09/01/2042
3131XK-DF-3	FHLMC PN=ZL3702			4	1.A	221,414	103.6760	222,816	214,916	221,057		(262)			3.000	2.518	MON	537	6,447	10/28/2019	09/01/2042
3131XK-DS-5	FHLMC PN=ZL3713			4	1.A	5,397,185	107.3190	5,503,718	5,128,372	5,383,510		(7,234)			3.500	2.587	MON	14,958	179,493	12/10/2019	09/01/2042
3131XK-E8-8	FHLMC PN=ZL3759	RA		4	1.A	77,442,398	107.6340	79,008,680	73,404,947	77,231,595		(113,718)			3.500	2.571	MON	214,098	2,569,172	12/10/2019	09/01/2042
3131XK-ET-2	FHLMC PN=ZL3746			4	1.A	290,187	103.9070	309,411	297,777	290,511		216			3.000	3.418	MON	744	8,933	10/28/2019	09/01/2042
3131XK-G8-6	FHLMC PN=ZL3823			4	1.A	1,150,245	105.6140	1,181,057	1,118,277	1,148,299		(1,148)			3.000	2.560	MON	2,796	33,548	11/12/2019	09/01/2042
3131XK-G9-4	FHLMC PN=ZL3824			4	1.A	302,740	103.7180	305,306	294,362	302,239		(294)			3.000	2.554	MON	736	8,831	11/12/2019	09/01/2042
3131XK-GE-3	FHLMC PN=ZL3797			4	1.A	208,320	103.6760	209,162	201,746	207,945		(279)			3.000	2.501	MON	504	6,052	10/28/2019	09/01/2042
3131XK-GF-0	FHLMC PN=ZL3798			4	1.A	657,568	104.0680	662,607	636,706	656,333		(722)			3.000	2.487	MON	1,592	19,101	11/12/2019	09/01/2042
3131XK-GQ-6	FHLMC PN=ZL3807			4	1.A	3,486,552	108.0180	3,573,121	3,307,894	3,477,283		(4,781)			3.500	2.565	MON	9,648	115,776	12/10/2019	07/01/2042
3131XK-H6-9	FHLMC PN=ZL3853			4	1.A	528,405	104.9190	537,150	511,967	527,462		(671)			3.000	2.513	MON	1,280	15,359	10/28/2019	10/01/2042
3131XK-J7-5	FHLMC PN=ZL3886			4	1.A	3,516,009	105.6620	3,573,534	3,382,043	3,508,253		(4,328)			3.000	2.378	MON	8,455	101,461	11/12/2019	10/01/2042
3131XK-J8-3	FHLMC PN=ZL3887			4	1.A	2,468,773	107.9930	2,548,361	2,359,746	2,463,235		(2,911)			3.500	2.694	MON	6,883	82,591	12/10/2019	10/01/2042
3131XK-JM-2	FHLMC PN=ZL3868			4	1.A	739,505	104.2950	742,354	711,783	737,899		(936)			3.000	2.389	MON	1,779	21,354	11/12/2019	10/01/2042
3131XK-JN-0	FHLMC PN=ZL3869			4	1.A	544,392	104.2820	546,818	524,364	543,245		(916)			3.000	2.426	MON	1,311	15,731	10/28/2019	10/01/2042
3131XK-K5-7	FHLMC PN=ZL3916			4	1.A	2,860,208	107.9990	2,930,063	2,713,046	2,852,621		(4,075)			3.500	2.578	MON	7,913	94,957	12/10/2019	10/01/2042
3131XK-KF-5	FHLMC PN=ZL3894			4	1.A	785,578	105.3430	789,176	749,149	783,480		(1,214)			3.000	2.242	MON	1,873	22,474	11/12/2019	10/01/2042
3131XK-KG-3	FHLMC PN=ZL3895			4	1.A	675,606	105.3120	678,694	644,460	673,839		(988)			3.000	2.234	MON	1,611	19,334	11/12/2019	10/01/2042
3131XK-KH-1	FHLMC PN=ZL3896			4	1.A	544,155	104.2180	541,345	519,436	542,695		(865)			3.000	2.277	MON	1,299	15,583	11/12/2019	10/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131XK-KM-0	FHLMC PN-ZL3900			4	1.A	326,057	104.4110	323,136	309,485	325,228		(493)			3.000	2.114	MON	774	9,285	10/28/2019	10/01/2042
3131XK-KN-8	FHLMC PN-ZL3901			4	1.A	205,953	103.6850	202,836	195,627	205,444		(324)			3.000	2.116	MON	489	5,869	10/28/2019	10/01/2042
3131XK-M4-8	FHLMC PN-ZL3979			4	1.A	104,259	103.6760	102,890	99,242	104,012		(158)			3.000	2.150	MON	248	2,977	10/28/2019	10/01/2042
3131XK-NA-3	FHLMC PN-ZL3985			4	1.A	9,849,030	108.0400	10,539,988	9,755,635	9,843,283		(3,078)			3.500	3.327	MON	28,454	341,447	12/10/2019	10/01/2042
3131XK-NH-8	FHLMC PN-ZL3992			4	1.A	2,023,530	105.0710	2,042,647	1,944,064	2,019,127		(2,367)			3.000	2.329	MON	4,860	58,322	11/12/2019	10/01/2042
3131XK-NX-3	FHLMC PN-ZL4006			4	1.A	108,784	103.6760	107,546	103,732	108,537		(156)			3.000	2.170	MON	259	3,112	10/28/2019	09/01/2042
3131XK-NY-1	FHLMC PN-ZL4007			4	1.A	493,113	104.3240	490,665	470,328	491,768		(776)			3.000	2.265	MON	1,176	14,110	11/12/2019	10/01/2042
3131XK-NZ-8	FHLMC PN-ZL4008			4	1.A	722,027	105.3490	725,505	688,668	720,050		(1,130)			3.000	2.268	MON	1,722	20,660	11/12/2019	10/01/2042
3131XK-PL-7	FHLMC PN-ZL4027			4	1.A	231,698	103.7240	235,578	227,120	231,454		(181)			3.000	2.659	MON	568	6,814	10/28/2019	10/01/2042
3131XK-PT-0	FHLMC PN-ZL4034			4	1.A	834,909	105.5480	835,806	791,873	832,381		(1,480)			3.000	2.176	MON	1,980	23,756	11/12/2019	10/01/2042
3131XK-PU-7	FHLMC PN-ZL4035			4	1.A	221,153	103.7060	217,437	209,666	220,562		(398)			3.000	2.116	MON	524	6,290	10/28/2019	10/01/2042
3131XK-PV-5	FHLMC PN-ZL4036			4	1.A	181,346	103.6760	178,403	172,077	180,827		(399)			3.000	2.192	MON	430	5,162	10/28/2019	10/01/2042
3131XK-QG-7	FHLMC PN-ZL4055			4	1.A	9,676,798	105.6330	9,857,466	9,331,806	9,657,864		(13,306)			3.000	2.423	MON	23,330	279,954	10/28/2019	10/01/2042
3131XK-QU-6	FHLMC PN-ZL4067			4	1.A	552,239	104.1780	549,841	527,790	550,818		(823)			3.000	2.283	MON	1,319	15,834	11/12/2019	10/01/2042
3131XK-QV-4	FHLMC PN-ZL4068			4	1.A	367,336	103.8270	364,418	350,986	366,428		(650)			3.000	2.290	MON	877	10,530	10/28/2019	10/01/2042
3131XK-R9-2	FHLMC PN-ZL4112			4	1.A	619,704	104.9450	623,814	594,420	618,274		(807)			3.000	2.324	MON	1,486	17,833	11/12/2019	11/01/2042
3131XK-RD-3	FHLMC PN-ZL4084			4	1.A	1,318,502	107.9870	1,358,686	1,258,194	1,315,294		(1,723)			3.500	2.714	MON	3,670	44,037	12/10/2019	11/01/2042
3131XK-RK-7	FHLMC PN-ZL4090			4	1.A	215,884	103.7610	213,328	205,596	215,369		(323)			3.000	2.176	MON	514	6,168	10/28/2019	11/01/2042
3131XK-RL-5	FHLMC PN-ZL4091			4	1.A	1,394,138	105.1000	1,396,840	1,329,058	1,390,359		(2,168)			3.000	2.250	MON	3,323	39,872	11/12/2019	11/01/2042
3131XK-RP-6	FHLMC PN-ZL4094			4	1.A	400,244	105.2110	431,815	410,427	400,718		249			3.000	3.396	MON	1,026	12,313	11/12/2019	11/01/2042
3131XK-TM-1	FHLMC PN-ZL4156			4	1.A	13,775,224	105.6360	13,972,010	13,226,561	13,745,470		(20,517)			3.000	2.355	MON	33,066	396,797	10/28/2019	11/01/2042
3131XK-U3-1	FHLMC PN-ZL4202			4	1.A	11,341,904	105.6040	11,780,168	11,155,039	11,330,918		(7,644)			3.000	2.736	MON	27,888	334,651	10/28/2019	11/01/2042
3131XK-UF-4	FHLMC PN-ZL4182			4	1.A	507,774	104.9700	509,193	485,084	506,514		(817)			3.000	2.287	MON	1,213	14,553	10/28/2019	10/01/2042
3131XK-UG-2	FHLMC PN-ZL4183			4	1.A	394,877	104.2170	392,835	376,940	393,905		(593)			3.000	2.265	MON	942	11,308	10/28/2019	11/01/2042
3131XK-UH-0	FHLMC PN-ZL4184			4	1.A	428,159	103.9580	425,374	409,179	427,146		(713)			3.000	2.268	MON	1,023	12,275	10/28/2019	10/01/2042
3131XK-UJ-6	FHLMC PN-ZL4185			4	1.A	256,336	103.7160	254,016	244,915	255,731		(402)			3.000	2.261	MON	612	7,347	10/28/2019	10/01/2042
3131XK-UU-1	FHLMC PN-ZL4195			4	1.A	4,694,944	105.5600	4,757,013	4,506,454	4,684,245		(5,899)			3.000	2.337	MON	11,266	135,194	11/12/2019	11/01/2042
3131XK-UZ-0	FHLMC PN-ZL4200			4	1.A	3,239,496	105.4900	3,317,148	3,144,514	3,234,463		(3,330)			3.000	2.510	MON	7,861	94,335	10/28/2019	11/01/2042
3131XK-V3-0	FHLMC PN-ZL4234			4	1.A	1,963,307	106.0160	2,134,331	2,013,216	1,965,690		1,278			3.000	3.386	MON	5,033	60,397	11/12/2019	11/01/2042
3131XK-WU-9	FHLMC PN-ZL4259			4	1.A	325,939	104.8370	350,420	334,252	326,298		231			3.000	3.398	MON	836	10,027	10/28/2019	11/01/2042
3131XK-YR-4	FHLMC PN-ZL4320			4	1.A	1,320,877	105.5390	1,331,695	1,261,804	1,317,453		(1,970)			3.000	2.280	MON	3,155	37,854	11/12/2019	11/01/2042
3131XK-YS-2	FHLMC PN-ZL4321			4	1.A	258,073	103.6760	255,708	246,641	257,467		(435)			3.000	2.270	MON	617	7,399	10/28/2019	11/01/2042
3131XK-ZF-9	FHLMC PN-ZL4342			4	1.A	6,558,590	105.6380	6,654,930	6,299,750	6,543,992		(8,040)			3.000	2.344	MON	15,749	188,993	11/12/2019	11/01/2042
3131XK-ZS-1	FHLMC PN-ZL4353			4	1.A	1,021,453	105.6970	1,043,851	987,588	1,019,506		(1,051)			3.000	2.456	MON	2,469	29,628	11/12/2019	11/01/2042
3131XL-2D-8	FHLMC PN-ZL5272			4	1.A	606,521	105.0350	618,685	589,027	605,549		(677)			3.000	2.550	MON	1,473	17,671	10/28/2019	03/01/2043
3131XL-2E-6	FHLMC PN-ZL5273			4	1.A	581,735	104.2560	589,202	565,149	580,762		(563)			3.000	2.553	MON	1,413	16,955	11/12/2019	03/01/2043
3131XL-6D-4	FHLMC PN-ZL5368			4	1.A	642,933	105.1300	656,537	624,500	641,903		(577)			3.000	2.527	MON	1,561	18,735	11/12/2019	03/01/2043
3131XL-6E-2	FHLMC PN-ZL5369			4	1.A	346,031	103.9660	349,366	336,039	345,517		(345)			3.000	2.519	MON	840	10,081	10/28/2019	03/01/2043
3131XL-6F-9	FHLMC PN-ZL5370			4	1.A	1,367,065	106.0020	1,402,897	1,323,463	1,364,699		(1,239)			3.000	2.464	MON	3,309	39,704	11/12/2019	04/01/2043
3131XL-6X-0	FHLMC PN-ZL5386			4	1.A	508,481	104.6040	521,216	498,275	507,936		(340)			3.000	2.667	MON	1,246	14,948	10/28/2019	03/01/2043
3131XL-AA-5	FHLMC PN-ZL4501			4	1.A	218,317	103.6760	216,584	208,905	217,806		(367)			3.000	2.309	MON	522	6,267	10/28/2019	12/01/2042
3131XL-AK-3	FHLMC PN-ZL4510			4	1.A	586,317	105.3040	604,693	574,235	585,675		(378)			3.000	2.650	MON	1,436	17,227	10/28/2019	12/01/2042
3131XL-BQ-9	FHLMC PN-ZL4547			4	1.A	495,831	104.9540	496,907	473,452	494,612		(825)			3.000	2.279	MON	1,184	14,204	10/28/2019	12/01/2042
3131XL-BU-0	FHLMC PN-ZL4551			4	1.A	652,019	105.4090	673,527	638,965	651,270		(419)			3.000	2.660	MON	1,597	19,169	11/12/2019	12/01/2042
3131XL-DB-0	FHLMC PN-ZL4598			4	1.A	328,435	103.6760	325,393	313,856	327,727		(491)			3.000	2.223	MON	785	9,416	10/28/2019	01/01/2043
3131XL-EA-1	FHLMC PN-ZL4629			4	1.A	701,313	104.4610	702,532	672,531	699,609		(1,010)			3.000	2.363	MON	1,681	20,176	11/12/2019	01/01/2043
3131XL-EB-9	FHLMC PN-ZL4630			4	1.A	295,310	103.8790	294,105	283,123	294,661		(441)			3.000	2.331	MON	708	8,494	10/28/2019	01/01/2043
3131XL-EC-7	FHLMC PN-ZL4631			4	1.A	340,715	104.1640	340,227	326,627	340,006		(495)			3.000	2.296	MON	817	9,799	10/28/2019	01/01/2043
3131XL-ES-2	FHLMC PN-ZL4645			4	1.A	1,516,415	105.6830	1,580,418	1,495,433	1,515,216		(610)			3.000	2.752	MON	3,739	44,863	11/12/2019	01/01/2043
3131XL-EU-7	FHLMC PN-ZL4647			4	1.A	1,208,331	105.5700	1,225,501	1,160,842	1,205,513		(1,668)			3.000	2.391	MON	2,902	34,825	11/12/2019	01/01/2043
3131XL-F8-5	FHLMC PN-ZL4691			4	1.A	2,126,092	105.5840	2,169,253	2,054,528	2,122,075		(2,207)			3.000	2.443	MON	5,136	61,636	11/12/2019	01/01/2043
3131XL-GX-9	FHLMC PN-ZL4714			4	1.A	6,051,471	105.5560	6,157,842	5,833,720	6,038,657		(7,281)			3.000	2.436	MON	14,584	175,012	11/12/2019	01/01/2043
3131XL-GY-7	FHLMC PN-ZL4715			4	1.A	3,752,436	106.2340	4,208,564	3,961,598	3,761,518		5,515			3.000	3.877	MON	9,904	118,848	10/28/2019	01/01/2043

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
3131XL-H3-4	FHLMC PN-ZL4750			4	1.A	599,562	104.1770	599,280	575,252	598,263		(675)			3.000	2.297	MON	1,438	17,258	11/12/2019	01/01/2043
3131XL-H4-2	FHLMC PN-ZL4751			4	1.A	764,638	105.2630	773,072	734,419	762,987		(872)			3.000	2.331	MON	1,836	22,033	11/12/2019	01/01/2043
3131XL-HF-7	FHLMC PN-ZL4730			4	1.A	3,681,653	105.6200	3,798,784	3,596,652	3,677,365		(2,801)			3.000	2.597	MON	8,992	107,900	10/28/2019	01/01/2043
3131XL-JK-4	FHLMC PN-ZL4766			4	1.A	7,455,368	106.0100	8,105,513	7,645,989	7,464,149		4,581			3.000	3.396	MON	19,115	229,380	11/12/2019	01/01/2043
3131XL-K9-7	FHLMC PN-ZL4820			4	1.A	2,715,869	105.6860	2,946,461	2,787,939	2,719,254		1,792			3.000	3.405	MON	6,970	83,638	11/12/2019	01/01/2043
3131XL-KN-6	FHLMC PN-ZL4801			4	1.A	890,869	105.4270	906,984	860,296	889,034		(1,053)			3.000	2.472	MON	2,151	25,809	11/12/2019	01/01/2043
3131XL-KP-1	FHLMC PN-ZL4802			4	1.A	413,308	104.6610	417,554	398,959	412,563		(488)			3.000	2.423	MON	997	11,969	10/28/2019	01/01/2043
3131XL-KQ-9	FHLMC PN-ZL4803			4	1.A	547,853	104.3470	552,280	529,273	546,847		(687)			3.000	2.455	MON	1,323	15,878	10/28/2019	01/01/2043
3131XL-LH-8	FHLMC PN-ZL4828			4	1.A	532,441	105.7180	548,680	519,003	531,753		(430)			3.000	2.571	MON	1,298	15,570	10/28/2019	02/01/2043
3131XL-LM-7	FHLMC PN-ZL4832			4	1.A	271,775	103.7750	271,525	261,648	271,219		(377)			3.000	2.414	MON	654	7,850	10/28/2019	02/01/2043
3131XL-LZ-8	FHLMC PN-ZL4844			4	1.A	668,433	105.4410	679,143	644,098	667,072		(917)			3.000	2.437	MON	1,610	19,323	10/28/2019	02/01/2043
3131XL-MX-2	FHLMC PN-ZL4874			4	1.A	589,166	104.9060	593,689	565,924	587,873		(879)			3.000	2.388	MON	1,415	16,978	10/28/2019	02/01/2043
3131XL-MY-0	FHLMC PN-ZL4875			4	1.A	903,705	105.3320	914,748	868,443	901,548		(1,275)			3.000	2.419	MON	2,171	26,053	11/12/2019	02/01/2043
3131XL-N4-5	FHLMC PN-ZL4911			4	1.A	649,449	105.1930	658,654	626,138	648,127		(972)			3.000	2.451	MON	1,565	18,784	10/28/2019	02/01/2043
3131XL-N5-2	FHLMC PN-ZL4912			4	1.A	2,482,291	107.9950	2,558,242	2,368,852	2,476,112		(3,437)			3.500	2.722	MON	6,909	82,910	12/10/2019	09/01/2042
3131XL-NZ-6	FHLMC PN-ZL4908			4	1.A	15,829,648	105.5950	16,172,586	15,315,674	15,800,974		(20,719)			3.000	2.495	MON	38,289	459,470	10/28/2019	02/01/2043
3131XL-PM-3	FHLMC PN-ZL4928			4	1.A	222,397	103.6770	222,067	214,191	221,944		(303)			3.000	2.422	MON	535	6,426	10/28/2019	02/01/2043
3131XL-PN-1	FHLMC PN-ZL4929			4	1.A	15,520,416	105.5900	16,054,253	15,204,331	15,503,277		(11,719)			3.000	2.662	MON	38,011	456,130	10/28/2019	01/01/2043
3131XL-QK-6	FHLMC PN-ZL4958			4	1.A	9,877,027	105.5700	10,085,230	9,553,121	9,859,590		(11,941)			3.000	2.474	MON	23,883	286,594	10/28/2019	02/01/2043
3131XL-RQ-2	FHLMC PN-ZL4995			4	1.A	438,866	105.5830	453,838	429,840	438,362		(336)			3.000	2.670	MON	1,075	12,895	10/28/2019	02/01/2043
3131XL-RR-0	FHLMC PN-ZL4996			4	1.A	270,112	103.9400	277,522	267,002	269,939		(107)			3.000	2.799	MON	668	8,010	10/28/2019	02/01/2043
3131XL-T6-4	FHLMC PN-ZL5073			4	1.A	45,585,932	105.6620	49,653,572	46,992,838	45,652,827		36,664			3.000	3.467	MON	117,482	1,409,785	11/12/2019	02/01/2043
3131XL-TW-7	FHLMC PN-ZL5065			4	1.A	88,030	103.6760	88,668	85,524	87,927		(49)			3.000	2.426	MON	214	2,566	10/28/2019	02/01/2043
3131XL-UK-1	FHLMC PN-ZL5086			4	1.A	433,191	104.3860	443,167	424,546	432,683		(295)			3.000	2.694	MON	1,061	12,736	10/28/2019	02/01/2043
3131XL-UW-5	FHLMC PN-ZL5097			4	1.A	382,364	105.9700	386,921	365,123	381,466		(491)			3.500	2.725	MON	1,065	12,779	12/10/2019	02/01/2043
3131XL-VP-9	FHLMC PN-ZL5122			4	1.A	379,564	103.7820	383,307	369,338	378,997		(415)			3.000	2.574	MON	923	11,080	10/28/2019	02/01/2043
3131XL-VV-6	FHLMC PN-ZL5128			4	1.A	654,296	105.4380	670,114	635,553	653,250		(721)			3.000	2.555	MON	1,589	19,067	10/28/2019	03/01/2043
3131XL-WY-9	FHLMC PN-ZL5163			4	1.A	488,637	105.7310	493,366	466,624	487,481		(639)			3.500	2.739	MON	1,361	16,332	12/10/2019	03/01/2043
3131XL-XF-9	FHLMC PN-ZL5178			4	1.A	1,013,867	106.0170	1,062,676	1,002,364	1,013,129		(400)			3.000	2.816	MON	2,506	30,071	11/12/2019	02/01/2043
3131XL-Y5-0	FHLMC PN-ZL5232			4	1.A	493,822	104.2330	500,681	480,348	493,084		(397)			3.000	2.538	MON	1,201	14,410	11/12/2019	03/01/2043
3131XL-YX-9	FHLMC PN-ZL5226			4	1.A	1,427,122	105.6970	1,460,481	1,381,762	1,424,621		(1,297)			3.000	2.471	MON	3,454	41,453	11/12/2019	03/01/2043
3131XL-ZE-0	FHLMC PN-ZL5241			4	1.A	437,094	104.2330	442,743	424,763	436,414		(341)			3.000	2.527	MON	1,062	12,743	11/12/2019	03/01/2043
3131XL-ZF-7	FHLMC PN-ZL5242			4	1.A	126,943	103.6870	127,989	123,437	126,754		(115)			3.000	2.557	MON	309	3,703	10/28/2019	03/01/2043
3131XM-3B-9	FHLMC PN-ZL6194			4	1.A	399,121	103.9090	412,100	396,597	398,974		(104)			3.000	2.880	MON	991	11,898	10/28/2019	06/01/2043
3131XM-3N-3	FHLMC PN-ZL6205			4	1.A	2,325,218	105.4160	2,515,581	2,386,337	2,327,953		1,446			3.000	3.405	MON	5,966	71,590	11/12/2019	06/01/2043
3131XM-3S-2	FHLMC PN-ZL6209			4	1.A	439,695	105.3510	481,945	457,466	440,441		463			3.000	3.630	MON	1,144	13,724	10/28/2019	06/01/2043
3131XM-5Q-4	FHLMC PN-ZL6255			4	1.A	2,391,485	108.0020	2,511,240	2,325,180	2,388,176		(1,719)			3.500	3.004	MON	6,782	81,381	12/10/2019	06/01/2043
3131XM-5T-8	FHLMC PN-ZL6258			4	1.A	819,694	105.5280	862,320	817,148	819,482		(115)			3.000	2.938	MON	2,043	24,514	11/12/2019	06/01/2043
3131XM-5U-5	FHLMC PN-ZL6259			4	1.A	1,138,406	107.6590	1,187,062	1,102,613	1,136,676		(878)			3.500	2.922	MON	3,216	38,592	12/10/2019	06/01/2043
3131XM-5V-3	FHLMC PN-ZL6260			4	1.A	2,623,256	106.2140	2,872,576	2,704,517	2,626,924		1,882			3.000	3.480	MON	6,761	81,135	11/12/2019	06/01/2043
3131XM-7L-3	FHLMC PN-ZL6299			4	1.A	2,064,137	106.2130	2,260,026	2,127,824	2,067,070		1,503			3.000	3.468	MON	5,320	63,835	11/12/2019	06/01/2043
3131XM-A2-1	FHLMC PN-ZL5425			4	1.A	238,552	103.7150	241,864	233,201	238,261		(199)			3.000	2.640	MON	583	6,996	10/28/2019	04/01/2043
3131XM-A4-7	FHLMC PN-ZL5427			4	1.A	356,436	104.5500	365,115	349,225	356,072		(234)			3.000	2.650	MON	873	10,477	10/28/2019	04/01/2043
3131XM-AH-8	FHLMC PN-ZL5408			4	1.A	1,575,907	106.2190	1,741,180	1,639,236	1,578,885		1,537			3.000	3.619	MON	4,098	49,177	11/12/2019	03/01/2043
3131XM-AK-1	FHLMC PN-ZL5410			4	1.A	2,044,929	105.6970	2,133,123	2,018,149	2,043,334		(852)			3.000	2.778	MON	5,045	60,544	11/12/2019	03/01/2043
3131XM-AL-9	FHLMC PN-ZL5411			4	1.A	2,323,352	105.6370	2,376,318	2,249,513	2,319,289		(2,178)			3.000	2.470	MON	5,624	67,485	11/12/2019	03/01/2043
3131XM-AS-4	FHLMC PN-ZL5417			4	1.A	2,101,206	105.7080	2,192,386	2,074,002	2,099,536		(930)			3.000	2.789	MON	5,185	62,220	11/12/2019	04/01/2043
3131XM-BB-0	FHLMC PN-ZL5434			4	1.A	31,856,784	105.5910	33,052,143	31,302,046	31,825,604		(22,779)			3.000	2.722	MON	78,255	939,061	10/28/2019	04/01/2043
3131XM-C7-8	FHLMC PN-ZL5494			4	1.A	10,111,954	102.9690	10,574,413	10,269,511	10,119,419		5,256			2.500	2.718	MON	21,395	256,738	09/24/2019	03/01/2043
3131XM-CX-1	FHLMC PN-ZL5486			4	1.A	667,055	105.2080	682,293	648,518	666,063		(723)			3.000	2.554	MON	1,621	19,456	10/28/2019	04/01/2043
3131XM-CY-9	FHLMC PN-ZL5487			4	1.A	823,262	105.3100	843,086	800,575	822,115		(876)			3.000	2.536	MON	2,001	24,017	10/28/2019	04/01/2043
3131XM-CZ-6	FHLMC PN-ZL5488			4	1.A	975,748	106.2090	1,078,514	1,015,463	977,579		939			3.000	3.635	MON	2,539	30,464	11/12/2019	04/01/2043
3131XM-D4-4	FHLMC PN-ZL5523			4	1.A	1,224,349	105.1190	1,261,116	1,199,703	1,222,967		(715)			3.000	2.661	MON	2,999	35,991	11/12/2019	04/01/2043

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
3131XM-DP-7	FHLMC PN-ZL5510			4	1.A	807,520	108.0490	881,817	816,127	807,827		153			3.500	3.665	MON	2,380	28,565	12/10/2019	04/01/2043
3131XM-DS-1	FHLMC PN-ZL5513			4	1.A	11,440,718	105.6120	11,677,156	11,056,657	11,420,452		(13,968)			3.000	2.460	MON	27,642	331,700	10/28/2019	04/01/2043
3131XM-F3-4	FHLMC PN-ZL5586			4	1.A	338,330	104.3970	341,143	326,775	337,744		(387)			3.000	2.432	MON	817	9,803	10/28/2019	04/01/2043
3131XM-FY-6	FHLMC PN-ZL5583			4	1.A	2,077,505	105.6990	2,167,126	2,050,280	2,075,910		(841)			3.000	2.775	MON	5,126	61,509	11/12/2019	04/01/2043
3131XM-GG-4	FHLMC PN-ZL5599			4	1.A	163,831	103.6760	165,777	159,899	163,639		(117)			3.000	2.581	MON	400	4,797	10/28/2019	04/01/2043
3131XM-GH-2	FHLMC PN-ZL5600			4	1.A	292,012	103.7570	295,852	285,139	291,652		(244)			3.000	2.611	MON	713	8,554	10/28/2019	04/01/2043
3131XM-GJ-8	FHLMC PN-ZL5601			4	1.A	361,739	103.9140	366,735	352,922	361,230		(284)			3.000	2.609	MON	882	10,588	11/12/2019	04/01/2043
3131XM-GX-7	FHLMC PN-ZL5614			4	1.A	520,066	104.1820	527,622	506,442	519,334		(544)			3.000	2.580	MON	1,266	15,193	10/28/2019	04/01/2043
3131XM-HR-9	FHLMC PN-ZL5640			4	1.A	257,392	106.2210	282,560	266,012	257,764		226			3.000	3.515	MON	665	7,980	10/28/2019	04/01/2043
3131XM-JC-0	FHLMC PN-ZL5659			4	1.A	154,436	103.6760	155,742	150,220	154,223		(163)			3.000	2.538	MON	376	4,507	10/28/2019	04/01/2043
3131XM-JH-9	FHLMC PN-ZL5664			4	1.A	439,364	106.2170	485,512	457,094	440,120		457			3.000	3.630	MON	1,143	13,713	10/28/2019	04/01/2043
3131XM-JL-0	FHLMC PN-ZL5667			4	1.A	1,111,598	106.2330	1,220,459	1,148,851	1,113,303		870			3.000	3.522	MON	2,872	34,466	11/12/2019	04/01/2043
3131XM-JM-8	FHLMC PN-ZL5668			4	1.A	30,109,735	105.7180	32,932,181	31,150,968	30,153,667		27,890			3.000	3.541	MON	77,877	934,529	10/28/2019	04/01/2043
3131XM-JN-6	FHLMC PN-ZL5669			4	1.A	67,815,005	105.6220	74,073,864	70,131,094	67,922,628		58,781			3.000	3.524	MON	175,328	2,103,933	11/12/2019	04/01/2043
3131XM-JQ-9	FHLMC PN-ZL5671			4	1.A	15,149,212	108.0360	16,209,631	15,003,917	15,140,711		(4,470)			3.500	3.324	MON	43,761	525,137	12/10/2019	04/01/2043
3131XM-KL-8	FHLMC PN-ZL5699			4	1.A	1,088,841	105.6950	1,127,561	1,066,806	1,087,589		(660)			3.000	2.667	MON	2,667	32,004	11/12/2019	05/01/2043
3131XM-KY-0	FHLMC PN-ZL5711			4	1.A	410,706	103.8690	412,003	396,657	409,952		(541)			3.000	2.458	MON	992	11,900	10/28/2019	04/01/2043
3131XM-KZ-7	FHLMC PN-ZL5712			4	1.A	420,087	104.2200	423,170	406,035	419,380		(505)			3.000	2.440	MON	1,015	12,181	10/28/2019	04/01/2043
3131XM-L3-7	FHLMC PN-ZL5746			4	1.A	207,804	103.7240	208,878	201,379	207,491		(216)			3.000	2.465	MON	503	6,041	10/28/2019	04/01/2043
3131XM-LK-9	FHLMC PN-ZL5730			4	1.A	3,855,999	105.6930	3,993,159	3,778,073	3,851,640		(2,303)			3.000	2.661	MON	9,445	113,342	11/12/2019	05/01/2043
3131XM-LN-3	FHLMC PN-ZL5733			4	1.A	3,590,212	106.2120	3,967,754	3,735,693	3,596,739		3,289			3.000	3.644	MON	9,339	112,071	11/12/2019	05/01/2043
3131XM-LX-1	FHLMC PN-ZL5742			4	1.A	1,398,554	105.4920	1,422,208	1,348,167	1,395,751		(1,552)			3.000	2.414	MON	3,370	40,445	11/12/2019	04/01/2043
3131XM-MG-7	FHLMC PN-ZL5759			4	1.A	1,272,874	106.0150	1,334,187	1,258,489	1,271,983		(478)			3.000	2.812	MON	3,146	37,755	11/12/2019	04/01/2043
3131XM-MH-5	FHLMC PN-ZL5760			4	1.A	2,466,210	105.7010	2,554,267	2,416,502	2,463,381		(1,512)			3.000	2.666	MON	6,041	72,495	11/12/2019	04/01/2043
3131XM-MJ-1	FHLMC PN-ZL5761			4	1.A	2,181,421	105.5550	2,276,188	2,156,400	2,179,904		(839)			3.000	2.805	MON	5,391	64,692	11/12/2019	04/01/2043
3131XM-MK-8	FHLMC PN-ZL5762			4	1.A	22,557,283	105.5810	23,034,254	21,816,666	22,517,478		(28,610)			3.000	2.480	MON	54,542	654,500	10/28/2019	04/01/2043
3131XM-N7-6	FHLMC PN-ZL5814			4	1.A	484,770	103.8110	484,847	467,048	483,813		(537)			3.000	2.391	MON	1,168	14,011	11/12/2019	05/01/2043
3131XM-NJ-0	FHLMC PN-ZL5793			4	1.A	735,805	105.9000	798,232	753,760	736,547		463			3.000	3.377	MON	1,884	22,613	10/28/2019	05/01/2043
3131XM-PA-7	FHLMC PN-ZL5817			4	1.A	1,010,852	105.1210	1,024,512	974,602	1,008,898		(988)			3.000	2.396	MON	2,437	29,238	11/12/2019	04/01/2043
3131XM-PB-5	FHLMC PN-ZL5818			4	1.A	510,660	105.2140	518,301	492,616	509,722		(547)			3.000	2.429	MON	1,232	14,779	10/28/2019	05/01/2043
3131XM-PF-6	FHLMC PN-ZL5822			4	1.A	376,587	104.1540	377,894	362,822	375,916		(449)			3.000	2.369	MON	907	10,885	10/28/2019	03/01/2043
3131XM-PV-1	FHLMC PN-ZL5836			4	1.A	1,862,005	105.3820	1,922,276	1,824,103	1,859,863		(1,119)			3.000	2.660	MON	4,560	54,723	11/12/2019	04/01/2043
3131XM-Q3-2	FHLMC PN-ZL5874			4	1.A	476,809	104.2870	479,083	459,389	475,945		(583)			3.000	2.386	MON	1,148	13,782	10/28/2019	05/01/2043
3131XM-Q4-0	FHLMC PN-ZL5875			4	1.A	154,962	103.6760	154,648	149,165	154,690		(157)			3.000	2.342	MON	373	4,475	10/28/2019	05/01/2043
3131XM-QS-7	FHLMC PN-ZL5865			4	1.A	804,366	105.6950	872,783	825,756	805,327		511			3.000	3.412	MON	2,064	24,773	11/12/2019	05/01/2043
3131XM-RX-5	FHLMC PN-ZL5902			4	1.A	1,689,565	106.0050	1,770,402	1,670,112	1,688,437		(581)			3.000	2.796	MON	4,175	50,103	11/12/2019	05/01/2043
3131XM-RY-3	FHLMC PN-ZL5903			4	1.A	3,388,525	105.6950	3,509,160	3,320,082	3,384,747		(1,979)			3.000	2.656	MON	8,300	99,602	11/12/2019	05/01/2043
3131XM-RZ-0	FHLMC PN-ZL5904			4	1.A	1,770,648	105.5630	1,844,673	1,747,462	1,769,279		(743)			3.000	2.779	MON	4,369	52,424	11/12/2019	05/01/2043
3131XM-TK-1	FHLMC PN-ZL5954			4	1.A	307,376	103.8960	308,488	296,920	306,799		(396)			3.000	2.478	MON	742	8,908	10/28/2019	05/01/2043
3131XM-U3-7	FHLMC PN-ZL6002			4	1.A	366,807	104.3040	374,928	359,457	366,446		(223)			3.000	2.648	MON	899	10,784	10/28/2019	05/01/2043
3131XM-US-2	FHLMC PN-ZL5993			4	1.A	34,338,376	105.7190	35,802,685	33,865,894	34,313,275		(16,378)			3.000	2.763	MON	84,665	1,015,977	10/28/2019	05/01/2043
3131XM-VR-3	FHLMC PN-ZL6024			4	1.A	459,652	103.9060	460,845	443,521	458,877		(578)			3.000	2.394	MON	1,109	13,306	10/28/2019	05/01/2043
3131XM-VS-1	FHLMC PN-ZL6025			4	1.A	182,363	103.7260	193,780	186,819	182,537		101			3.000	3.392	MON	467	5,605	10/28/2019	06/01/2043
3131XM-W7-6	FHLMC PN-ZL6070			4	1.A	485,596	104.9860	523,300	498,447	486,183		306			3.000	3.403	MON	1,246	14,953	11/12/2019	05/01/2043
3131XM-X9-1	FHLMC PN-ZL6104			4	1.A	391,547	104.9980	421,856	401,775	391,989		317			3.000	3.390	MON	1,004	12,053	10/28/2019	06/01/2043
3131XM-XB-6	FHLMC PN-ZL6074			4	1.A	401,932	104.3550	404,652	387,765	401,220		(475)			3.000	2.414	MON	969	11,633	10/28/2019	05/01/2043
3131XM-XC-4	FHLMC PN-ZL6075			4	1.A	242,655	103.7800	243,383	234,518	242,263		(257)			3.000	2.425	MON	586	7,035	10/28/2019	06/01/2043
3131XM-ZW-8	FHLMC PN-ZL6157			4	1.A	1,024,061	105.5980	1,066,052	1,009,538	1,023,224		(435)			3.000	2.760	MON	2,524	30,286	11/12/2019	06/01/2043
3131XM-ZX-6	FHLMC PN-ZL6158			4	1.A	363,487	104.6250	396,131	378,620	364,112		406			3.000	3.658	MON	947	11,359	10/28/2019	06/01/2043
3131XN-4K-6	FHLMC PN-ZL7126			4	1.A	2,509,896	109.8180	2,649,458	2,412,590	2,505,768		(2,589)			4.000	3.275	MON	8,042	96,504	11/21/2019	10/01/2043
3131XN-5J-8	FHLMC PN-ZL7149			4	1.A	564,851	108.8560	597,753	549,122	564,194		(425)			4.000	3.458	MON	1,830	21,965	11/21/2019	09/01/2043
3131XN-7B-3	FHLMC PN-ZL7190			4	1.A	11,112,321	109.4690	11,663,494	10,654,609	11,093,808		(11,422)			4.000	3.198	MON	35,515	426,184	11/21/2019	10/01/2043
3131XN-7M-9	FHLMC PN-ZL7200			4	1.A	15,474,933	109.8530	16,299,685	14,837,724	15,448,737		(16,571)			4.000	3.210	MON	49,459	593,509	11/21/2019	10/01/2043

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
3131XN-AM-5	FHLMC PN-ZL6312			4	1.A	504,548	104.8110	527,122	502,926	504,420		(64)			3.000	2.933	MON	1,257	15,088	11/12/2019	06/01/2043
3131XN-B6-9	FHLMC PN-ZL6361			4	1.A	392,798	104.2660	419,663	402,493	393,202		306			3.000	3.377	MON	1,006	12,075	10/28/2019	06/01/2043
3131XN-B8-5	FHLMC PN-ZL6363			4	1.A	331,011	104.6800	344,405	329,007	330,888		(92)			3.000	2.889	MON	823	9,870	10/28/2019	06/01/2043
3131XN-B9-3	FHLMC PN-ZL6364			4	1.A	596,460	104.9080	621,966	592,868	596,221		(133)			3.000	2.890	MON	1,482	17,786	11/12/2019	06/01/2043
3131XN-C7-6	FHLMC PN-ZL6394			4	1.A	1,575,394	108.9670	1,667,773	1,530,530	1,573,354		(1,244)			4.000	3.477	MON	5,102	61,221	11/21/2019	06/01/2043
3131XN-CT-8	FHLMC PN-ZL6382			4	1.A	4,640,404	106.2240	5,104,778	4,805,672	4,647,911		3,849			3.000	3.553	MON	12,014	144,170	11/12/2019	06/01/2043
3131XN-E2-5	FHLMC PN-ZL6453			4	1.A	530,003	107.4450	574,817	534,987	530,172		85			3.500	3.643	MON	1,560	18,725	12/10/2019	07/01/2043
3131XN-E8-2	FHLMC PN-ZL6459			4	1.A	1,170,248	105.4270	1,279,593	1,213,724	1,172,223		1,013			3.000	3.573	MON	3,034	36,412	11/12/2019	07/01/2043
3131XN-E9-0	FHLMC PN-ZL6460			4	1.A	984,029	105.6370	1,077,768	1,020,256	985,726		925			3.000	3.551	MON	2,551	30,608	11/12/2019	07/01/2043
3131XN-FC-2	FHLMC PN-ZL6463			4	1.A	689,237	105.4760	756,579	717,300	690,436		803			3.000	3.626	MON	1,793	21,519	10/28/2019	06/01/2043
3131XN-FL-2	FHLMC PN-ZL6471			4	1.A	294,055	104.2300	312,738	300,046	294,303		186			3.000	3.305	MON	750	9,001	10/28/2019	07/01/2043
3131XN-FS-7	FHLMC PN-ZL6477			4	1.A	1,496,706	109.2710	1,590,544	1,455,596	1,495,143		(960)			4.000	3.409	MON	4,852	58,224	11/21/2019	07/01/2043
3131XN-G4-9	FHLMC PN-ZL6519			4	1.A	289,409	103.7630	309,057	297,849	289,790		281			3.000	3.422	MON	745	8,935	10/28/2019	07/01/2043
3131XN-HZ-9	FHLMC PN-ZL6548			4	1.A	3,049,706	108.3690	3,335,843	3,078,226	3,050,684		507			3.500	3.641	MON	8,978	107,738	12/10/2019	07/01/2043
3131XN-J6-1	FHLMC PN-ZL6585			4	1.A	5,051,138	106.2180	5,592,896	5,265,488	5,060,861		5,000			3.000	3.659	MON	13,164	157,965	11/12/2019	07/01/2043
3131XN-KK-8	FHLMC PN-ZL6598			4	1.A	414,591	104.9930	451,552	430,078	415,217		362			3.000	3.595	MON	1,075	12,902	10/28/2019	07/01/2043
3131XN-KL-6	FHLMC PN-ZL6599			4	1.A	144,478	103.6780	155,278	149,769	144,728		143			3.000	3.542	MON	374	4,493	11/12/2019	07/01/2043
3131XN-KP-7	FHLMC PN-ZL6602			4	1.A	333,427	104.3600	358,741	343,753	333,850		257			3.000	3.484	MON	859	10,313	10/28/2019	07/01/2043
3131XN-KQ-5	FHLMC PN-ZL6603			4	1.A	749,515	105.1530	812,117	772,319	750,567		575			3.000	3.457	MON	1,931	23,170	11/12/2019	07/01/2043
3131XN-KS-1	FHLMC PN-ZL6605			4	1.A	274,546	105.4190	287,909	273,109	274,451		(47)			3.500	3.398	MON	797	9,559	12/10/2019	07/01/2043
3131XN-KT-9	FHLMC PN-ZL6606			4	1.A	836,258	107.6970	895,984	831,949	835,977		(143)			3.500	3.396	MON	2,427	29,118	12/10/2019	07/01/2043
3131XN-LN-1	FHLMC PN-ZL6633			4	1.A	677,527	105.3450	733,171	695,972	678,375		485			3.000	3.407	MON	1,740	20,879	11/12/2019	07/01/2043
3131XN-LR-2	FHLMC PN-ZL6636			4	1.A	206,557	105.3730	216,606	205,561	206,490		(35)			3.500	3.403	MON	600	7,195	12/10/2019	07/01/2043
3131XN-MA-8	FHLMC PN-ZL6653			4	1.A	1,379,124	109.8280	1,456,684	1,326,332	1,376,790		(1,462)			4.000	3.300	MON	4,421	53,053	11/21/2019	08/01/2043
3131XN-MG-5	FHLMC PN-ZL6659			4	1.A	244,635	103.8810	260,625	250,888	244,878		167			3.000	3.410	MON	627	7,527	10/28/2019	07/01/2043
3131XN-MH-3	FHLMC PN-ZL6660			4	1.A	889,939	107.7230	952,832	884,521	889,602		(174)			3.500	3.380	MON	2,580	30,958	12/10/2019	07/01/2043
3131XN-NF-6	FHLMC PN-ZL6690			4	1.A	700,109	108.5380	730,902	673,407	698,910		(752)			4.000	3.307	MON	2,245	26,936	11/21/2019	07/01/2043
3131XN-NL-3	FHLMC PN-ZL6695			4	1.A	220,480	105.3730	230,020	218,291	220,359		(61)			3.500	3.313	MON	637	7,640	12/10/2019	08/01/2043
3131XN-NM-1	FHLMC PN-ZL6696			4	1.A	342,375	105.9820	359,285	339,006	342,184		(101)			3.500	3.320	MON	989	11,865	12/10/2019	08/01/2043
3131XN-Q5-5	FHLMC PN-ZL6776			4	1.A	221,392	103.6780	238,861	230,387	221,764		264			3.000	3.638	MON	576	6,912	10/28/2019	07/01/2043
3131XN-Q6-3	FHLMC PN-ZL6777			4	1.A	1,181,162	105.5890	1,307,511	1,238,302	1,183,793		1,479			3.000	3.742	MON	3,096	37,149	11/12/2019	07/01/2043
3131XN-QX-4	FHLMC PN-ZL6770			4	1.A	10,487,035	108.0080	11,286,301	10,449,505	10,484,186		(1,488)			3.500	3.426	MON	30,478	365,733	12/10/2019	08/01/2043
3131XN-RE-5	FHLMC PN-ZL6785			4	1.A	2,102,535	107.6300	2,244,587	2,085,466	2,101,525		(535)			3.500	3.350	MON	6,083	72,991	12/10/2019	08/01/2043
3131XN-UB-7	FHLMC PN-ZL6878			4	1.A	1,773,840	109.4420	1,883,989	1,721,450	1,771,604		(1,462)			4.000	3.435	MON	5,738	68,858	11/21/2019	08/01/2043
3131XN-YG-2	FHLMC PN-ZL7011			4	1.A	1,044,875	109.2880	1,108,319	1,014,127	1,043,574		(820)			4.000	3.437	MON	3,380	40,565	11/21/2019	09/01/2043
3131XN-YS-6	FHLMC PN-ZL7021			4	1.A	166,709	105.3020	176,836	167,932	166,744		19			3.500	3.612	MON	490	5,878	12/10/2019	09/01/2043
3131XP-2C-1	FHLMC PN-ZL7971			4	1.A	761,824	109.6580	800,930	730,389	760,657		(690)			4.000	3.169	MON	2,435	29,216	11/21/2019	04/01/2044
3131XP-2D-9	FHLMC PN-ZL7972			4	1.A	597,637	108.8260	623,484	572,918	596,615		(597)			4.000	3.243	MON	1,910	22,917	11/21/2019	04/01/2044
3131XP-3F-3	FHLMC PN-ZL7998			4	1.A	222,694	106.4600	226,429	212,689	222,328		(231)			4.000	3.085	MON	709	8,508	11/21/2019	04/01/2044
3131XP-4Q-8	FHLMC PN-ZL8031			4	1.A	3,069,948	109.7650	3,168,658	2,886,766	3,063,421		(4,122)			4.000	2.767	MON	9,623	115,471	11/21/2019	05/01/2044
3131XP-AK-4	FHLMC PN-ZL7210			4	1.A	362,948	106.5930	370,203	347,306	362,394		(318)			4.000	3.056	MON	1,158	13,892	11/21/2019	10/01/2043
3131XP-BN-7	FHLMC PN-ZL7245			4	1.A	439,558	107.2780	449,755	419,243	438,711		(508)			4.000	3.126	MON	1,397	16,770	11/21/2019	10/01/2043
3131XP-DB-1	FHLMC PN-ZL7298			4	1.A	160,791	106.3210	162,469	152,810	160,479		(192)			4.000	3.015	MON	509	6,112	11/21/2019	11/01/2043
3131XP-EG-9	FHLMC PN-ZL7335			4	1.A	450,410	107.3000	461,974	430,544	449,487		(572)			4.000	3.248	MON	1,435	17,222	11/21/2019	11/01/2043
3131XP-EH-7	FHLMC PN-ZL7336			4	1.A	225,742	106.4610	229,498	215,570	225,337		(248)			4.000	3.118	MON	719	8,623	11/21/2019	11/01/2043
3131XP-EJ-3	FHLMC PN-ZL7337			4	1.A	628,599	108.8340	652,860	599,868	627,399		(695)			4.000	3.144	MON	2,000	23,995	11/21/2019	11/01/2043
3131XP-FF-0	FHLMC PN-ZL7366			4	1.A	1,381,676	107.2940	1,461,807	1,362,432	1,380,693		(504)			3.500	3.243	MON	3,974	47,685	12/10/2019	11/01/2043
3131XP-H8-4	FHLMC PN-ZL7455			4	1.A	1,143,911	110.5500	1,165,287	1,054,081	1,140,866		(1,719)			4.500	2.654	MON	3,953	47,434	10/22/2019	11/01/2043
3131XP-HF-8	FHLMC PN-ZL7430			4	1.A	1,836,962	109.8050	1,963,814	1,788,456	1,834,945		(1,244)			4.000	3.493	MON	5,962	71,538	11/21/2019	12/01/2043
3131XP-JZ-2	FHLMC PN-ZL7480			4	1.A	11,781,973	109.4620	12,531,109	11,447,908	11,768,123		(8,906)			4.000	3.457	MON	38,160	457,916	11/21/2019	12/01/2043
3131XP-KX-5	FHLMC PN-ZL7510			4	1.A	170,974	105.3320	179,956	170,846	170,950		(12)			3.500	3.472	MON	498	5,980	11/12/2019	12/01/2043
3131XP-KY-3	FHLMC PN-ZL7511			4	1.A	333,498	106.8290	344,872	322,826	333,070		(280)			4.000	3.375	MON	1,076	12,913	11/21/2019	12/01/2043
3131XP-L4-8	FHLMC PN-ZL7547			4	1.A	94,176	106.3610	96,809	91,019	94,093		(35)			4.000	3.036	MON	303	3,641	11/21/2019	01/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131XP-L5-5	FHLMC PN=ZL7548			4	1.A	305,992	106.9340	316,323	295,811	305,573		(261)			4.000	3.365	MON	986	11,833	11/21/2019	12/01/2043
3131XP-LF-3	FHLMC PN=ZL7526			4	1.A	119,374	106.3560	122,868	115,525	119,216		(97)			4.000	3.379	MON	385	4,621	11/21/2019	11/01/2043
3131XP-PF-9	FHLMC PN=ZL7622			4	1.A	2,908,838	109.4580	3,056,048	2,791,983	2,904,204		(2,831)			4.000	3.220	MON	9,307	111,679	11/21/2019	01/01/2044
3131XP-PN-2	FHLMC PN=ZL7629			4	1.A	230,507	106.3970	237,848	223,548	230,235		(175)			4.000	3.399	MON	745	8,942	11/21/2019	01/01/2044
3131XP-PR-3	FHLMC PN=ZL7632			4	1.A	901,086	107.7460	972,388	902,481	901,054		(14)			3.500	3.511	MON	2,632	31,587	11/12/2019	01/01/2044
3131XP-R5-9	FHLMC PN=ZL7708			4	1.A	2,627,372	108.9370	2,691,081	2,470,310	2,621,229		(4,082)			4.000	2.839	MON	8,234	98,812	11/21/2019	02/01/2044
3131XP-S5-8	FHLMC PN=ZL7740			4	1.A	2,337,618	109.8000	2,470,497	2,249,997	2,334,076		(2,137)			4.000	3.288	MON	7,500	90,000	11/21/2019	02/01/2044
3131XP-ST-6	FHLMC PN=ZL7730			4	1.A	3,624,289	110.3400	3,732,475	3,382,704	3,615,285		(5,474)			4.500	3.100	MON	12,685	152,222	10/22/2019	02/01/2044
3131XP-TP-3	FHLMC PN=ZL7758			4	1.A	649,721	109.4240	678,268	619,853	648,492		(685)			4.000	3.145	MON	2,066	24,794	11/21/2019	02/01/2044
3131XP-TQ-1	FHLMC PN=ZL7759			4	1.A	272,683	106.3550	276,804	260,264	272,171		(322)			4.000	3.155	MON	868	10,411	11/21/2019	02/01/2044
3131XP-TR-9	FHLMC PN=ZL7760			4	1.A	347,219	107.6990	356,914	331,399	346,597		(331)			4.000	3.118	MON	1,105	13,256	11/21/2019	02/01/2044
3131XP-TX-6	FHLMC PN=ZL7766			4	1.A	6,727,200	109.7690	7,125,245	6,491,127	6,718,398		(5,635)			4.000	3.281	MON	21,637	259,645	11/21/2019	02/01/2044
3131XP-U4-8	FHLMC PN=ZL7803			4	1.A	1,523,224	108.9190	1,591,812	1,461,464	1,520,827		(1,471)			4.000	3.209	MON	4,872	58,458	11/21/2019	03/01/2044
3131XP-W6-1	FHLMC PN=ZL7869			4	1.A	4,876,581	109.7460	5,177,485	4,717,698	4,870,953		(3,463)			4.000	3.303	MON	15,726	188,708	11/21/2019	03/01/2044
3131XP-XV-5	FHLMC PN=ZL7892			4	1.A	3,104,167	109.5500	3,172,109	2,895,581	3,097,416		(3,764)			4.500	2.906	MON	10,858	130,301	10/22/2019	03/01/2044
3131XP-XW-3	FHLMC PN=ZL7893			4	1.A	4,022,279	110.6910	4,104,568	3,708,132	4,011,116		(6,319)			4.500	2.790	MON	13,906	166,866	10/22/2019	03/01/2044
3131XP-XZ-6	FHLMC PN=ZL7896			4	1.A	248,830	106.3830	254,156	238,907	248,440		(240)			4.000	3.230	MON	796	9,556	11/21/2019	03/01/2044
3131XP-Z6-8	FHLMC PN=ZL7965			4	1.A	343,590	105.9330	359,526	339,390	343,399		(86)			3.500	3.236	MON	990	11,879	11/12/2019	04/01/2044
3131XQ-2R-6	FHLMC PN=ZL8884			4	1.A	487,884	105.9530	496,700	468,792	487,096		(371)			3.500	2.760	MON	1,367	16,408	12/10/2019	12/01/2044
3131XQ-2S-4	FHLMC PN=ZL8885			4	1.A	646,717	106.7270	663,060	621,268	645,588		(570)			3.500	2.816	MON	1,812	21,744	12/10/2019	12/01/2044
3131XQ-5Y-8	FHLMC PN=ZL8963			4	1.A	2,012,815	106.9920	2,090,413	1,953,803	2,010,274		(1,243)			3.500	2.967	MON	5,699	68,383	12/10/2019	01/01/2045
3131XQ-6A-9	FHLMC PN=ZL8965			4	1.A	2,229,177	109.2280	2,289,065	2,095,676	2,224,761		(2,767)			4.000	2.748	MON	6,986	83,827	11/21/2019	01/01/2045
3131XQ-6M-3	FHLMC PN=ZL8976			4	1.A	7,805,236	107.0990	8,045,896	7,512,578	7,793,317		(5,383)			3.500	2.784	MON	21,912	262,940	12/10/2019	01/01/2045
3131XQ-A9-7	FHLMC PN=ZL8132			4	1.A	231,571	106.4270	233,871	219,748	231,097		(303)			4.000	3.050	MON	732	8,790	11/21/2019	05/01/2044
3131XQ-BA-3	FHLMC PN=ZL8133			4	1.A	713,950	107.9240	732,167	678,410	712,334		(1,044)			4.000	3.172	MON	2,261	27,136	11/21/2019	05/01/2044
3131XQ-C5-3	FHLMC PN=ZL8192			4	1.A	9,446,016	109.7770	9,748,629	8,880,393	9,426,903		(11,524)			4.000	2.712	MON	29,601	355,216	11/21/2019	06/01/2044
3131XQ-D8-6	FHLMC PN=ZL8227			4	1.A	5,371,691	109.7580	5,544,856	5,051,892	5,360,596		(6,790)			4.000	2.758	MON	16,840	202,076	11/21/2019	07/01/2044
3131XQ-DK-9	FHLMC PN=ZL8206			4	1.A	159,068	106.3670	160,630	151,015	158,783		(184)			4.000	2.954	MON	503	6,041	11/21/2019	06/01/2044
3131XQ-EB-8	FHLMC PN=ZL8230			4	1.A	339,930	106.6090	344,491	323,135	339,316		(398)			4.000	3.010	MON	1,077	12,926	11/21/2019	06/01/2044
3131XQ-ER-3	FHLMC PN=ZL8244			4	1.A	500,664	106.3020	516,518	485,897	499,994		(330)			3.500	2.959	MON	1,417	17,006	11/12/2019	07/01/2044
3131XQ-F6-8	FHLMC PN=ZL8289			4	1.A	653,825	108.9060	667,243	612,678	652,361		(900)			4.000	2.715	MON	2,042	24,507	11/21/2019	07/01/2044
3131XQ-K5-4	FHLMC PN=ZL8416			4	1.A	4,208,649	108.9220	4,311,724	3,958,542	4,199,209		(6,221)			4.000	2.857	MON	13,195	158,342	11/21/2019	08/01/2044
3131XQ-MT-0	FHLMC PN=ZL8470			4	1.A	2,742,281	109.5960	2,870,465	2,619,133	2,737,842		(2,853)			4.000	3.105	MON	8,730	104,765	11/21/2019	09/01/2044
3131XQ-N7-7	FHLMC PN=ZL8514			4	1.A	557,945	106.5270	578,559	543,110	557,267		(340)			3.500	3.021	MON	1,584	19,009	11/12/2019	09/01/2044
3131XQ-WG-7	FHLMC PN=ZL8747			4	1.A	284,413	105.4080	290,157	275,271	284,045		(165)			3.500	2.848	MON	803	9,635	11/12/2019	11/01/2044
3131XQ-XU-5	FHLMC PN=ZL8791			4	1.A	624,251	109.7460	650,784	592,991	623,163		(696)			4.000	2.993	MON	1,977	23,720	11/21/2019	12/01/2044
3131XQ-ZF-6	FHLMC PN=ZL8842			4	1.A	491,703	108.8930	513,042	471,143	491,007		(418)			4.000	3.135	MON	1,570	18,846	11/21/2019	12/01/2044
3131XQ-ZT-6	FHLMC PN=ZL8854			4	1.A	7,556,992	109.7580	7,797,478	7,104,245	7,541,504		(9,711)			4.000	2.776	MON	23,681	284,170	11/21/2019	12/01/2044
3131XR-4B-7	FHLMC PN=ZL9818			4	1.A	755,774	104.9340	795,792	758,374	755,819		24			3.000	3.042	MON	1,896	22,751	11/12/2019	07/01/2045
3131XR-4P-6	FHLMC PN=ZL9830			4	1.A	4,406,134	105.1190	4,568,222	4,345,762	4,403,212		(1,527)			3.000	2.766	MON	10,864	130,373	11/12/2019	07/01/2045
3131XR-5Q-3	FHLMC PN=ZL9855			4	1.A	462,103	105.3690	488,056	463,188	462,109		4			3.000	3.024	MON	1,158	13,896	11/12/2019	07/01/2045
3131XR-6B-5	FHLMC PN=ZL9866			4	1.A	489,765	103.9010	508,982	489,872	489,728		(19)			3.000	2.990	MON	1,225	14,696	11/12/2019	07/01/2045
3131XR-6F-6	FHLMC PN=ZL9870			4	1.A	228,163	105.3380	232,923	221,120	227,865		(142)			3.500	2.956	MON	645	7,739	12/10/2019	07/01/2045
3131XR-6G-4	FHLMC PN=ZL9871			4	1.A	988,013	107.2830	1,027,811	958,037	986,721		(648)			3.500	2.976	MON	2,794	33,531	12/10/2019	07/01/2045
3131XR-6P-4	FHLMC PN=ZL9878			4	1.A	7,188,807	105.4740	7,595,121	7,200,942	7,188,695		(53)			3.000	3.014	MON	18,002	216,028	11/12/2019	07/01/2045
3131XR-6T-6	FHLMC PN=ZL9882			4	1.A	10,456,617	105.1810	11,018,901	10,476,132	10,456,559		(42)			3.000	3.017	MON	26,190	314,284	10/28/2019	07/01/2045
3131XR-6W-9	FHLMC PN=ZL9885			4	1.A	11,823,438	107.0730	12,291,231	11,479,300	11,808,577		(7,466)			3.500	2.997	MON	33,481	401,776	12/10/2019	07/01/2045
3131XR-7A-6	FHLMC PN=ZL9889			4	1.A	1,865,341	104.3880	1,950,979	1,868,969	1,865,333		(2)			3.000	3.018	MON	4,672	56,069	11/12/2019	06/01/2045
3131XR-7C-2	FHLMC PN=ZL9891			4	1.A	3,351,404	106.5590	3,468,070	3,254,601	3,347,352		(1,902)			3.500	2.982	MON	9,493	113,911	12/10/2019	07/01/2045
3131XR-7G-3	FHLMC PN=ZL9895			4	1.A	7,799,178	108.4480	8,030,720	7,405,134	7,786,493		(7,859)			4.000	2.961	MON	24,684	296,205	11/21/2019	07/01/2045
3131XR-A4-6	FHLMC PN=ZL9027			4	1.A	3,435,731	107.1420	3,513,770	3,279,545	3,429,203		(3,091)			3.500	2.671	MON	9,565	114,784	12/10/2019	02/01/2045
3131XR-CE-2	FHLMC PN=ZL9069			4	1.A	4,650,046	105.4540	4,860,283	4,608,913	4,647,866		(1,146)			3.000	2.843	MON	11,522	138,267	11/12/2019	02/01/2045
3131XR-H6-4	FHLMC PN=ZL9253			4	1.A	4,055,402	107.4800	4,210,525	3,917,496	4,049,519		(2,906)			3.500	2.892	MON	11,426	137,112	12/10/2019	03/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131XR-JS-4	FHLMC PN=ZL9273			4	1.A	12,629,960	107.3920	13,205,031	12,296,103	12,616,134		(6,363)			3.500	3.000	MON	35,864	430,364	12/10/2019	03/01/2045
3131XR-LK-8	FHLMC PN=ZL9330			4	1.A	4,072,046	107.6490	4,190,980	3,893,190	4,064,488		(3,587)			3.500	2.720	MON	11,355	136,262	12/10/2019	04/01/2045
3131XR-ML-5	FHLMC PN=ZL9363			4	1.A	5,454,115	105.1320	5,780,835	5,498,644	5,455,592		820			3.000	3.113	MON	13,747	164,959	11/12/2019	04/01/2045
3131XR-N9-1	FHLMC PN=ZL9416			4	1.A	344,372	105.4790	364,093	345,180	344,377		3			3.000	3.024	MON	863	10,355	10/28/2019	04/01/2045
3131XR-NB-6	FHLMC PN=ZL9386			4	1.A	621,793	105.2760	639,125	607,095	621,158		(373)			3.000	2.609	MON	1,518	18,213	10/28/2019	04/01/2045
3131XR-NK-6	FHLMC PN=ZL9394			4	1.A	509,519	106.6070	515,628	483,672	508,419		(539)			3.500	2.608	MON	1,411	16,928	12/10/2019	04/01/2045
3131XR-NP-5	FHLMC PN=ZL9398			4	1.A	973,011	105.1340	999,038	950,253	971,926		(570)			3.000	2.614	MON	2,376	28,508	11/12/2019	04/01/2045
3131XR-PK-4	FHLMC PN=ZL9426			4	1.A	9,107,684	106.8220	9,284,988	8,692,018	9,091,538		(7,027)			3.500	2.605	MON	25,352	304,221	12/10/2019	04/01/2045
3131XR-PU-2	FHLMC PN=ZL9435			4	1.A	3,545,784	108.9090	3,656,228	3,357,140	3,539,779		(3,623)			4.000	2.873	MON	11,190	134,286	11/21/2019	04/01/2045
3131XR-QC-1	FHLMC PN=ZL9451			4	1.A	1,509,030	109.7550	1,554,577	1,416,407	1,505,748		(2,137)			4.000	2.816	MON	4,721	56,656	11/21/2019	04/01/2045
3131XR-QM-9	FHLMC PN=ZL9460			4	1.A	6,572,343	106.9500	6,720,196	6,283,493	6,560,040		(6,115)			3.500	2.733	MON	18,327	219,922	12/10/2019	05/01/2045
3131XR-QW-7	FHLMC PN=ZL9469			4	1.A	2,197,365	106.9630	2,296,117	2,146,646	2,195,149		(1,069)			3.500	3.091	MON	6,261	75,133	12/10/2019	05/01/2045
3131XR-S9-6	FHLMC PN=ZL9544			4	1.A	717,097	107.4640	736,143	685,013	715,757		(645)			3.500	2.701	MON	1,998	23,975	12/10/2019	05/01/2045
3131XR-SG-0	FHLMC PN=ZL9519			4	1.A	5,191,021	105.4790	5,426,904	5,145,009	5,188,493		(1,373)			3.000	2.853	MON	12,863	154,350	11/12/2019	05/01/2045
3131XR-SS-4	FHLMC PN=ZL9529			4	1.A	5,704,320	107.0810	5,942,679	5,549,705	5,697,951		(2,987)			3.500	2.994	MON	16,187	194,240	12/10/2019	05/01/2045
3131XR-VZ-4	FHLMC PN=ZL9632			4	1.A	8,094,278	107.3790	8,367,261	7,792,270	8,081,297		(6,308)			3.500	2.857	MON	22,727	272,729	12/10/2019	06/01/2045
3131XR-WL-4	FHLMC PN=ZL9651			4	1.A	12,185,737	107.0270	12,557,339	11,732,870	12,167,024		(9,014)			3.500	2.829	MON	34,221	410,650	12/10/2019	06/01/2045
3131XR-XS-8	FHLMC PN=ZL9689			4	1.A	8,661,577	106.6250	9,001,466	8,442,173	8,652,558		(4,126)			3.500	3.026	MON	24,623	295,476	12/10/2019	06/01/2045
3131XS-BU-5	FREDDIE MAC PN=ZL9951			4	1.A	115,703	103.6760	119,390	115,157	115,675		(22)			3.000	2.909	MON	288	3,455	10/28/2019	07/01/2045
3131XS-BV-3	FREDDIE MAC PN=ZL9952			4	1.A	358,826	105.5310	365,614	346,452	358,329		(222)			3.500	2.859	MON	1,010	12,126	12/10/2019	07/01/2045
3131XT-2L-3	FHLMC PN=ZM0779			4	1.A	314,364	105.6020	316,884	300,073	313,784		(284)			3.500	2.717	MON	875	10,502	12/10/2019	02/01/2046
3131XT-2M-1	FHLMC PN=ZM0780			4	1.A	687,995	107.0750	703,529	657,043	686,781		(578)			3.500	2.693	MON	1,916	22,997	12/10/2019	02/01/2046
3131XT-2P-4	FHLMC PN=ZM0782			4	1.A	573,863	106.9760	586,185	547,959	572,859		(466)			3.500	2.679	MON	1,598	19,178	12/10/2019	02/01/2046
3131XT-2T-6	FHLMC PN=ZM0786			4	1.A	736,660	105.2900	758,115	720,026	735,918		(371)			3.000	2.626	MON	1,800	21,601	11/12/2019	02/01/2046
3131XT-2U-3	FHLMC PN=ZM0787			4	1.A	1,016,716	105.1100	1,044,764	993,972	1,015,725		(486)			3.000	2.619	MON	2,485	29,819	11/12/2019	02/01/2046
3131XT-2V-1	FHLMC PN=ZM0788			4	1.A	1,017,441	105.9820	1,054,113	994,615	1,016,449		(478)			3.000	2.617	MON	2,487	29,839	11/12/2019	02/01/2046
3131XT-3W-8	FHLMC PN=ZM0813			4	1.A	1,032,786	109.2700	1,057,525	967,809	1,030,090		(1,419)			4.000	2.817	MON	3,226	38,712	06/17/2019	02/01/2046
3131XT-4A-5	FHLMC PN=ZM0817			4	1.A	1,817,432	106.9240	1,862,850	1,742,219	1,814,503		(1,271)			3.500	2.749	MON	5,081	60,978	12/10/2019	02/01/2046
3131XT-4F-4	FHLMC PN=ZM0822			4	1.A	4,324,054	107.3300	4,449,068	4,145,223	4,317,363		(2,729)			3.500	2.718	MON	12,090	145,083	12/10/2019	03/01/2046
3131XT-4M-9	FHLMC PN=ZM0828			4	1.A	6,117,637	107.1860	6,285,804	5,864,389	6,107,864		(3,992)			3.500	2.746	MON	17,104	205,254	12/10/2019	03/01/2046
3131XT-4T-4	FHLMC PN=ZM0834			4	1.A	463,367	107.0210	464,350	433,887	462,211		(579)			4.000	2.742	MON	1,446	17,356	06/17/2019	03/01/2046
3131XT-AP-5	FHLMC PN=ZM0014			4	1.A	14,842,279	105.1000	15,555,773	14,800,925	14,839,628		(2,004)			3.000	2.942	MON	37,002	444,028	10/28/2019	08/01/2045
3131XT-CC-2	FHLMC PN=ZM0067			4	1.A	8,866,071	106.8360	9,158,073	8,572,085	8,854,196		(5,289)			3.500	2.895	MON	25,002	300,023	12/10/2019	09/01/2045
3131XT-DB-3	FHLMC PN=ZM0098			4	1.A	1,379,788	108.6530	1,404,103	1,292,282	1,377,150		(1,613)			4.000	2.634	MON	4,308	51,691	11/21/2019	09/01/2045
3131XT-DY-3	FHLMC PN=ZM0119			4	1.A	2,787,201	105.1070	2,903,941	2,762,843	2,785,930		(673)			3.000	2.850	MON	6,907	82,885	11/12/2019	09/01/2045
3131XT-E8-9	FHLMC PN=ZM0159			4	1.A	4,826,772	104.7420	5,037,989	4,809,903	4,825,645		(589)			3.000	2.932	MON	12,025	144,297	11/12/2019	09/01/2045
3131XT-ET-3	FHLMC PN=ZM0146			4	1.A	1,817,138	106.8130	1,856,111	1,737,720	1,813,976		(1,436)			3.500	2.699	MON	5,068	60,820	12/10/2019	09/01/2045
3131XT-F6-2	FHLMC PN=ZM0189			4	1.A	10,488,136	107.0520	10,804,330	10,092,600	10,471,779		(7,323)			3.500	2.836	MON	29,437	353,241	12/10/2019	09/01/2045
3131XT-FA-3	FHLMC PN=ZM0161			4	1.A	18,091,974	106.8960	18,708,825	17,501,894	18,067,204		(12,053)			3.500	2.931	MON	51,047	612,566	12/10/2019	09/01/2045
3131XT-FJ-4	FHLMC PN=ZM0169			4	1.A	583,325	106.7770	599,976	561,896	582,417		(449)			3.500	2.869	MON	1,639	19,666	12/10/2019	09/01/2045
3131XT-FM-7	FHLMC PN=ZM0172			4	1.A	352,363	105.6350	358,784	339,645	351,849		(244)			3.500	2.845	MON	991	11,888	12/10/2019	09/01/2045
3131XT-FT-2	FHLMC PN=ZM0178			4	1.A	599,030	104.7150	622,634	594,598	598,802		(115)			3.000	2.863	MON	1,487	17,838	11/12/2019	09/01/2045
3131XT-JW-1	FHLMC PN=ZM0277			4	1.A	3,726,868	106.7240	3,858,392	3,615,299	3,722,577		(1,871)			3.500	2.920	MON	10,545	126,535	12/10/2019	10/01/2045
3131XT-K2-5	FHLMC PN=ZM0313			4	1.A	318,129	105.5140	321,704	304,892	317,616		(233)			3.500	2.717	MON	889	10,671	12/10/2019	10/01/2045
3131XT-K6-6	FHLMC PN=ZM0317			4	1.A	573,780	106.2570	585,342	550,874	572,878		(422)			3.500	2.762	MON	1,607	19,281	12/10/2019	10/01/2045
3131XT-K8-2	FHLMC PN=ZM0319			4	1.A	539,737	106.9750	554,144	518,012	538,875		(405)			3.500	2.763	MON	1,511	18,130	12/10/2019	10/01/2045
3131XT-KB-5	FHLMC PN=ZM0290			4	1.A	701,365	106.9950	719,285	672,260	700,174		(580)			3.500	2.768	MON	1,961	23,529	12/10/2019	10/01/2045
3131XT-KE-9	FHLMC PN=ZM0293			4	1.A	5,466,680	104.7460	5,661,365	5,404,851	5,463,654		(1,553)			3.000	2.806	MON	13,512	162,146	11/12/2019	10/01/2045
3131XT-KG-4	FHLMC PN=ZM0295			4	1.A	19,146,827	107.0160	19,714,500	18,422,012	19,116,943		(14,139)			3.500	2.836	MON	53,731	644,770	12/10/2019	10/01/2045
3131XT-KL-3	FHLMC PN=ZM0299			4	1.A	137,398	105.2710	138,557	131,620	137,157		(119)			3.500	2.773	MON	384	4,607	12/10/2019	10/01/2045
3131XT-KU-3	FHLMC PN=ZM0307			4	1.A	536,031	105.7290	543,367	513,924	535,204		(361)			3.500	2.689	MON	1,499	17,987	12/10/2019	10/01/2045
3131XT-KX-7	FHLMC PN=ZM0310			4	1.A	2,466,641	107.0460	2,531,733	2,365,089	2,462,635		(1,836)			3.500	2.742	MON	6,898	82,778	12/10/2019	10/01/2045
3131XT-KY-5	FHLMC PN=ZM0311			4	1.A	230,004	105.3280	232,254	220,505	229,622		(183)			3.500	2.757	MON	643	7,718	12/10/2019	10/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131XT-KZ-2	FHLMC PN=ZM0312			4	1.A	526,983	106.6960	539,057	505,227	526,008		(520)			3.500	2.843	MON	1,474	17,683	12/10/2019	10/01/2045
3131XT-LB-4	FHLMC PN=ZM0322			4	1.A	592,031	105.0010	613,393	584,178	591,654		(190)			3.000	2.775	MON	1,460	17,525	11/12/2019	10/01/2045
3131XT-LF-5	FHLMC PN=ZM0326			4	1.A	2,668,165	106.8720	2,741,586	2,565,299	2,664,254		(1,622)			3.500	2.755	MON	7,482	89,785	12/10/2019	10/01/2045
3131XT-MD-9	FHLMC PN=ZM0356			4	1.A	6,576,872	107.3090	6,911,175	6,440,443	6,571,445		(2,439)			3.500	3.098	MON	18,785	225,416	12/10/2019	10/01/2045
3131XT-MH-0	FHLMC PN=ZM0360			4	1.A	4,573,745	108.9590	4,683,334	4,298,253	4,565,163		(5,202)			4.000	2.749	MON	14,328	171,930	11/21/2019	10/01/2045
3131XT-N2-2	FHLMC PN=ZM0409			4	1.A	9,470,993	106.7640	9,818,143	9,196,118	9,460,239		(4,727)			3.500	2.953	MON	26,822	321,864	12/10/2019	11/01/2045
3131XT-NC-0	FHLMC PN=ZM0387			4	1.A	5,790,201	106.8550	5,980,129	5,596,490	5,782,679		(2,978)			3.500	2.870	MON	16,323	195,877	12/10/2019	11/01/2045
3131XT-PW-4	FHLMC PN=ZM0437			4	1.A	4,234,571	106.7700	4,380,540	4,102,781	4,229,301		(2,403)			3.500	2.932	MON	11,966	143,597	12/10/2019	11/01/2045
3131XT-QD-5	FHLMC PN=ZM0452			4	1.A	913,803	107.1220	943,276	880,563	912,491		(616)			3.500	2.832	MON	2,568	30,820	12/10/2019	11/01/2045
3131XT-QE-3	FHLMC PN=ZM0453			4	1.A	830,047	105.0330	867,028	825,481	829,799		(124)			3.000	2.894	MON	2,064	24,764	11/12/2019	11/01/2045
3131XT-S7-6	FHLMC PN=ZM0542			4	1.A	1,084,645	108.4580	1,108,188	1,021,767	1,082,657		(1,246)			4.000	2.828	MON	3,406	40,871	11/21/2019	12/01/2045
3131XT-SE-1	FHLMC PN=ZM0517			4	1.A	5,260,370	108.9880	5,380,752	4,937,013	5,250,087		(6,511)			4.000	2.762	MON	16,457	197,481	11/21/2019	12/01/2045
3131XT-SR-2	FHLMC PN=ZM0528			4	1.A	3,256,691	108.5300	3,329,945	3,068,226	3,250,838		(3,668)			4.000	2.811	MON	10,227	122,729	11/21/2019	12/01/2045
3131XT-T6-7	FHLMC PN=ZM0573			4	1.A	2,496,500	106.7380	2,587,039	2,423,728	2,493,642		(1,236)			3.500	2.957	MON	7,069	84,831	12/10/2019	12/01/2045
3131XT-TX-8	FHLMC PN=ZM0566			4	1.A	6,770,914	106.9060	6,953,599	6,504,404	6,760,529		(4,779)			3.500	2.774	MON	18,971	227,654	12/10/2019	12/01/2045
3131XT-U2-4	FHLMC PN=ZM0601			4	1.A	1,298,550	107.3550	1,345,804	1,253,601	1,296,683		(926)			3.500	2.904	MON	3,656	43,876	12/10/2019	12/01/2045
3131XT-UZ-1	FHLMC PN=ZM0600			4	1.A	565,964	106.4370	581,362	546,203	565,140		(402)			3.500	2.903	MON	1,593	19,117	12/10/2019	12/01/2045
3131XT-VG-2	FHLMC PN=ZM0615			4	1.A	11,331,317	107.2950	11,857,391	11,051,206	11,319,500		(5,417)			3.500	3.071	MON	32,233	386,792	12/10/2019	12/01/2045
3131XT-VH-0	FHLMC PN=ZM0616			4	1.A	2,277,190	107.2160	2,375,651	2,215,762	2,274,640		(1,219)			3.500	3.027	MON	6,463	77,552	12/10/2019	12/01/2045
3131XT-WE-6	FHLMC PN=ZM0645			4	1.A	3,618,788	107.2440	3,719,810	3,468,548	3,613,105		(2,238)			3.500	2.714	MON	10,117	121,399	12/10/2019	01/01/2046
3131XT-WM-8	FHLMC PN=ZM0652			4	1.A	1,315,627	107.2420	1,351,415	1,260,154	1,313,559		(918)			3.500	2.688	MON	3,675	44,105	12/10/2019	01/01/2046
3131XT-WY-2	FHLMC PN=ZM0663			4	1.A	267,103	106.2820	266,636	250,876	266,631		(281)			4.000	2.685	MON	836	10,035	11/21/2019	01/01/2046
3131XT-XE-5	FHLMC PN=ZM0677			4	1.A	1,329,176	107.0280	1,364,170	1,274,591	1,326,732		(1,357)			3.500	2.774	MON	3,718	44,611	06/17/2019	01/01/2046
3131XT-XK-1	FHLMC PN=ZM0682			4	1.A	1,095,405	107.2700	1,130,848	1,054,207	1,093,707		(835)			3.500	2.854	MON	3,075	36,897	12/10/2019	01/01/2046
3131XT-XL-9	FHLMC PN=ZM0683			4	1.A	684,685	107.2560	707,113	659,276	683,631		(527)			3.500	2.867	MON	1,923	23,074	12/10/2019	01/01/2046
3131XT-Z3-7	FHLMC PN=ZM0762			4	1.A	4,372,808	106.8050	4,478,514	4,193,169	4,365,988		(3,076)			3.500	2.731	MON	12,230	146,761	12/10/2019	02/01/2046
3131XT-ZK-9	FHLMC PN=ZM0746			4	1.A	3,135,987	107.2630	3,232,694	3,013,802	3,131,090		(2,241)			3.500	2.815	MON	8,790	105,483	12/10/2019	02/01/2046
3131XU-5N-3	FHLMC PN=ZM1753			4	1.A	31,862,519	104.9360	32,362,538	30,840,262	31,825,576		(27,989)			3.000	2.456	MON	77,101	925,208	10/28/2019	09/01/2046
3131XU-AA-5	FHLMC PN=ZM0901			4	1.A	20,610,438	106.8320	21,073,341	19,725,682	20,577,659		(13,862)			3.500	2.680	MON	57,533	690,399	12/10/2019	03/01/2046
3131XU-AK-3	FHLMC PN=ZM0910			4	1.A	13,053,288	107.2290	13,648,570	12,728,431	13,041,055		(5,337)			3.500	3.015	MON	37,125	445,495	12/10/2019	03/01/2046
3131XU-BA-4	FHLMC PN=ZM0933			4	1.A	4,554,297	105.0970	4,670,539	4,444,027	4,549,456		(2,382)			3.000	2.600	MON	11,110	133,321	11/12/2019	04/01/2046
3131XU-BG-1	FHLMC PN=ZM0939			4	1.A	2,576,959	108.6700	2,625,820	2,416,324	2,572,182		(2,941)			4.000	2.702	MON	8,054	96,653	11/21/2019	04/01/2046
3131XU-DX-2	FHLMC PN=ZM1018			4	1.A	658,004	105.3690	673,413	639,100	657,185		(406)			3.000	2.525	MON	1,598	19,173	11/12/2019	04/01/2046
3131XU-DY-0	FHLMC PN=ZM1019			4	1.A	798,537	104.9730	814,437	775,854	797,637		(625)			3.000	2.537	MON	1,940	23,275	10/28/2019	04/01/2046
3131XU-FA-0	FHLMC PN=ZM1061			4	1.A	6,865,117	106.8700	7,004,407	6,554,138	6,853,568		(5,047)			3.500	2.645	MON	19,116	229,395	12/10/2019	04/01/2046
3131XU-GW-1	FHLMC PN=ZM1113			4	1.A	4,878,028	104.3670	4,923,978	4,717,945	4,871,902		(4,962)			3.000	2.456	MON	11,795	141,538	10/28/2019	05/01/2046
3131XU-JE-8	FHLMC PN=ZM1161			4	1.A	849,849	105.4760	869,464	824,324	848,751		(536)			3.000	2.504	MON	2,061	24,730	11/12/2019	05/01/2046
3131XU-JF-5	FHLMC PN=ZM1162			4	1.A	1,148,348	105.1150	1,171,015	1,114,033	1,146,931		(692)			3.000	2.483	MON	2,785	33,421	11/12/2019	05/01/2046
3131XU-JG-3	FHLMC PN=ZM1163			4	1.A	560,047	104.6910	568,679	543,197	559,372		(436)			3.000	2.518	MON	1,358	16,296	10/28/2019	05/01/2046
3131XU-JJ-7	FHLMC PN=ZM1165			4	1.A	449,354	105.5630	451,442	427,652	448,372		(519)			3.500	2.774	MON	1,247	14,968	12/10/2019	04/01/2046
3131XU-MA-2	FHLMC PN=ZM1253			4	1.A	722,782	104.5610	732,034	700,102	721,793		(506)			3.000	2.495	MON	1,750	21,003	11/12/2019	06/01/2046
3131XU-MB-0	FHLMC PN=ZM1254			4	1.A	734,736	104.5610	744,357	711,888	733,781		(477)			3.000	2.475	MON	1,780	21,357	11/12/2019	06/01/2046
3131XU-ME-4	FHLMC PN=ZM1257			4	1.A	729,231	105.9010	748,313	706,615	728,319		(575)			3.000	2.509	MON	1,767	21,198	10/28/2019	06/01/2046
3131XU-MF-1	FHLMC PN=ZM1258			4	1.A	943,932	105.1290	961,472	914,564	942,672		(640)			3.000	2.490	MON	2,286	27,437	11/12/2019	06/01/2046
3131XU-NF-0	FHLMC PN=ZM1290			4	1.A	6,917,851	107.1660	7,227,869	6,744,554	6,911,214		(2,955)			3.500	3.034	MON	19,672	236,059	12/10/2019	06/01/2046
3131XU-Q6-7	FHLMC PN=ZM1377			4	1.A	1,035,403	106.9930	1,047,423	978,964	1,033,311		(954)			3.500	2.493	MON	2,855	34,264	12/10/2019	07/01/2046
3131XU-Q9-1	FHLMC PN=ZM1380			4	1.A	1,483,164	104.9210	1,493,655	1,423,599	1,480,627		(1,253)			3.000	2.347	MON	3,559	42,708	11/12/2019	07/01/2046
3131XU-RA-7	FHLMC PN=ZM1381			4	1.A	1,398,611	105.1270	1,411,975	1,343,113	1,396,227		(1,229)			3.000	2.361	MON	3,358	40,293	11/12/2019	07/01/2046
3131XU-RB-5	FHLMC PN=ZM1382			4	1.A	650,809	105.8220	661,282	624,900	649,712		(528)			3.000	2.348	MON	1,562	18,747	11/12/2019	07/01/2046
3131XU-TE-7	FHLMC PN=ZM1449			4	1.A	2,855,381	106.7500	3,010,917	2,820,531	2,853,935		(586)			3.500	3.268	MON	8,227	98,719	12/10/2019	07/01/2046
3131XV-4M-4	FREDDIE MAC PN=ZM2628			4	1.A	1,012,737	106.4900	1,047,479	983,640	1,011,639		(513)			3.500	2.983	MON	2,869	34,427	11/12/2019	02/01/2047
3131XV-DP-7	FREDDIE MAC PN=ZM1910			4	1.A	1,280,677	104.9380	1,295,371	1,234,416	1,278,629		(1,042)			3.000	2.447	MON	3,086	37,033	11/12/2019	10/01/2046
3131XV-GU-3	FREDDIE MAC PN=ZM2011			4	1.A	11,559,619	104.9310	11,798,047	11,243,623	11,547,413		(9,108)			3.000	2.563	MON	28,109	337,309	10/28/2019	11/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
3131XV-H3-2	FREDDIE MAC PN=ZM2050	RA		4	1.A	32,738,230	104.9890	33,425,207	31,836,865	32,704,510		(24,765)			3.000	2.548	MON	79,592	955,106	10/28/2019	11/01/2046
3131XV-HY-4	FREDDIE MAC PN=ZM2047			4	1.A	14,377,499	104.9530	14,679,277	13,986,525	14,363,166		(10,460)			3.000	2.546	MON	34,966	419,596	10/28/2019	11/01/2046
3131XV-J7-1	FREDDIE MAC PN=ZM2086			4	1.A	675,926	104.4220	684,016	655,050	675,029		(450)			3.000	2.511	MON	1,638	19,652	11/12/2019	11/01/2046
3131XV-MD-4	FREDDIE MAC PN=ZM2156			4	1.A	451,071	105.6990	479,834	453,963	451,161		51			3.000	3.083	MON	1,135	13,619	06/17/2019	12/01/2046
3131XV-ME-2	FREDDIE MAC PN=ZM2157			4	1.A	868,188	105.6950	923,530	873,769	868,354		89			3.000	3.086	MON	2,184	26,213	06/17/2019	12/01/2046
3131XV-P7-4	FREDDIE MAC PN=ZM2246			4	1.A	889,744	105.4850	938,547	889,744	889,744					3.000	3.002	MON	2,224	26,692	11/12/2019	12/01/2046
3131XV-P8-2	FREDDIE MAC PN=ZM2247			4	1.A	982,618	104.7760	1,029,548	982,618	982,618					3.000	3.002	MON	2,457	29,479	11/12/2019	11/01/2046
3131XV-V9-3	FREDDIE MAC PN=ZM2440			4	1.A	9,772,136	104.7370	10,390,192	9,920,269	9,775,881		2,594			3.000	3.247	MON	24,801	297,608	10/28/2019	01/01/2047
3131XV-XK-6	FREDDIE MAC PN=ZM2482			4	1.A	1,788,144	108.1900	1,803,852	1,667,300	1,785,280		(1,380)			4.500	2.787	MON	6,252	75,028	10/22/2019	01/01/2047
3131XW-3D-3	FREDDIE MAC PN=ZM3496			4	1.A	505,320	105.6130	515,218	487,836	504,687		(288)			3.500	2.872	MON	1,423	17,074	11/12/2019	06/01/2047
3131XW-DL-4	FREDDIE MAC PN=ZM2807			4	1.A	724,582	106.3830	757,210	711,777	724,081		(232)			3.500	3.178	MON	2,076	24,912	11/12/2019	03/01/2047
3131XW-K2-8	FREDDIE MAC PN=ZM3013			4	1.A	807,343	106.6710	835,948	783,670	806,424		(445)			3.500	2.997	MON	2,286	27,428	11/12/2019	04/01/2047
3131XW-MM-2	FREDDIE MAC PN=ZM3064			4	1.A	3,159,201	108.5210	3,199,470	2,948,249	3,154,168		(2,470)			4.500	2.853	MON	11,056	132,671	10/22/2019	04/01/2047
3131XW-SB-0	FREDDIE MAC PN=ZM3214			4	1.A	165,190	105.2720	169,017	160,553	165,029		(69)			3.500	2.953	MON	468	5,619	11/12/2019	05/01/2047
3131XW-SQ-7	FREDDIE MAC PN=ZM3227			4	1.A	533,426	106.6410	552,918	518,486	532,875		(252)			3.500	2.991	MON	1,512	18,147	11/12/2019	05/01/2047
3131XW-X6-5	FREDDIE MAC PN=ZM3401			4	1.A	6,708,643	107.8270	6,850,995	6,353,691	6,698,599		(6,172)			4.000	2.947	MON	21,179	254,148	11/21/2019	06/01/2047
3131XX-DT-5	FREDDIE MAC PN=ZM3714			4	1.A	1,045,576	104.9010	1,098,355	1,047,040	1,045,551		(11)			3.000	3.009	MON	2,618	31,411	11/12/2019	07/01/2047
3131XX-DU-2	FREDDIE MAC PN=ZM3715			4	1.A	920,814	106.4430	953,165	895,470	919,844		(461)			3.500	3.028	MON	2,612	31,341	11/12/2019	07/01/2047
3131XX-LC-3	FREDDIE MAC PN=ZM3923			4	1.A	1,238,996	107.0840	1,279,968	1,195,293	1,237,296		(848)			3.500	2.920	MON	3,486	41,835	11/12/2019	08/01/2047
3131XX-VJ-7	FREDDIE MAC PN=ZM4217			4	1.A	738,299	106.8900	757,820	708,972	737,187		(535)			3.500	2.836	MON	2,068	24,814	11/12/2019	09/01/2047
3131XX-VL-2	FREDDIE MAC PN=ZM4219			4	1.A	711,889	106.9890	731,561	683,772	710,877		(468)			3.500	2.798	MON	1,994	23,932	11/12/2019	09/01/2047
3131XX-VM-0	FREDDIE MAC PN=ZM4220			4	1.A	1,020,885	107.4910	1,054,026	980,571	1,019,380		(723)			3.500	2.828	MON	2,860	34,320	11/12/2019	09/01/2047
3131XX-VP-3	FREDDIE MAC PN=ZM4222			4	1.A	1,261,727	106.9810	1,296,541	1,211,935	1,259,934		(828)			3.500	2.799	MON	3,535	42,418	11/12/2019	09/01/2047
3131XX-WW-7	FREDDIE MAC PN=ZM4261			4	1.A	9,748,346	107.9780	9,892,607	9,161,688	9,734,761		(6,575)			4.500	3.022	MON	34,356	412,276	10/22/2019	09/01/2047
3131XY-N2-1	FREDDIE MAC PN=ZM4909			4	1.A	1,849,617	107.9670	1,909,000	1,768,133	1,847,764		(877)			4.500	3.406	MON	6,631	79,566	10/22/2019	11/01/2047
3131Y0-RB-0	FREDDIE MAC PN=ZM5882			4	1.A	1,018,299	106.4500	1,083,850	1,018,178	1,018,215		(38)			3.500	3.485	MON	2,970	35,636	11/12/2019	03/01/2048
3131Y0-RC-8	FREDDIE MAC PN=ZM5883			4	1.A	973,937	106.4710	1,036,842	973,826	973,859		(34)			3.500	3.483	MON	2,840	34,084	11/12/2019	03/01/2048
3131Y0-RK-0	FREDDIE MAC PN=ZM5890			4	1.A	538,229	106.3670	558,057	524,652	537,926		(152)			4.000	3.377	MON	1,749	20,986	11/21/2019	02/01/2048
3131Y0-RL-8	FREDDIE MAC PN=ZM5891			4	1.A	1,129,204	105.9540	1,196,300	1,129,075	1,129,116		(35)			3.500	3.482	MON	3,293	39,518	11/12/2019	02/01/2048
3131Y0-RM-6	FREDDIE MAC PN=ZM5892			4	1.A	738,134	106.9810	789,572	738,049	738,074		(26)			3.500	3.484	MON	2,153	25,832	11/12/2019	02/01/2048
3131Y0-RN-4	FREDDIE MAC PN=ZM5893			4	1.A	323,480	105.5590	341,422	323,442	323,454		(12)			3.500	3.484	MON	943	11,321	11/12/2019	03/01/2048
3131Y0-T7-7	FREDDIE MAC PN=ZM5974			4	1.A	584,773	106.0460	619,296	583,988	584,702		(32)			3.500	3.464	MON	1,703	20,440	11/12/2019	03/01/2048
3131Y1-DV-9	FREDDIE MAC PN=ZM6416			4	1.A	10,334,583	106.8140	10,902,787	10,207,264	10,331,484		(1,574)			4.000	3.689	MON	34,024	408,291	11/21/2019	05/01/2048
3131Y1-NB-2	FREDDIE MAC PN=ZM6686			4	1.A	11,174,547	106.4720	11,682,080	10,971,974	11,169,621		(2,647)			4.000	3.579	MON	36,573	438,879	11/21/2019	05/01/2048
3131Y1-TU-4	FREDDIE MAC PN=ZM6863			4	1.A	1,023,589	107.4480	1,079,004	1,004,210	1,023,099		(268)			4.000	3.580	MON	3,347	40,168	11/21/2019	05/01/2048
3131Y2-7L-6	FREDDIE MAC PN=ZM8099			4	1.A	664,046	106.5470	695,170	652,454	663,789		(127)			4.000	3.560	MON	2,175	26,098	11/21/2019	08/01/2048
3131Y2-A6-5	FREDDIE MAC PN=ZM7229			4	1.A	303,311	106.2610	315,241	296,667	303,144		(92)			4.000	3.524	MON	989	11,867	11/21/2019	06/01/2048
3131Y2-AA-6	FREDDIE MAC PN=ZM7201			4	1.A	12,478,655	107.2150	13,178,716	12,291,858	12,474,499		(2,013)			4.000	3.608	MON	40,973	491,674	11/21/2019	07/01/2048
3131Y2-RM-2	FREDDIE MAC PN=ZM7692			4	1.A	182,791	106.3150	190,336	179,030	182,704		(46)			4.000	3.520	MON	597	7,161	11/21/2019	08/01/2048
3131YC-XN-1	FREDDIE MAC PN=ZN6085			4	1.A	955,747	106.8470	1,004,943	940,544	955,295		(139)			3.500	3.145	MON	2,743	32,919	11/12/2019	05/01/2049
31329H-S3-6	FREDDIE MAC PN=ZA0538			4	1.A	52,448	108.7360	56,128	51,619	52,192		(116)			7.500	7.071	MON	323	3,871	09/24/2019	06/01/2028
31329H-T6-8	FREDDIE MAC PN=ZA0573			4	1.A	119,962	111.9630	135,183	120,739	120,012		25			6.000	6.155	MON	604	7,244	09/24/2019	01/01/2029
31329H-TP-6	FREDDIE MAC PN=ZA0558			4	1.A	277,007	111.9560	315,225	281,562	277,610		312			6.000	6.480	MON	1,408	16,894	09/24/2019	10/01/2028
31329H-UK-5	FREDDIE MAC PN=ZA0586			4	1.A	262,029	110.8000	289,235	261,042	261,677		(176)			6.500	6.319	MON	1,414	16,968	09/24/2019	01/01/2029
31329H-UP-4	FREDDIE MAC PN=ZA0590			4	1.A	206,529	111.1900	230,380	207,194	206,491		(19)			6.500	6.553	MON	1,122	13,468	09/24/2019	04/01/2029
31329J-E2-9	FHLMC PN=ZA1053			4	1.A	1,136,928	113.4130	1,229,134	1,083,768	1,134,067		(1,555)			5.000	3.978	MON	4,516	54,188	10/16/2019	07/01/2040
31329J-E4-5	FHLMC PN=ZA1055			4	1.A	1,327,015	110.4200	1,418,463	1,284,607	1,324,814		(1,335)			4.500	3.802	MON	4,817	57,807	10/22/2019	08/01/2040
31329J-EC-7	FHLMC PN=ZA1031			4	1.A	3,096,765	110.6160	3,402,987	3,076,397	3,095,241		(900)			4.500	4.350	MON	11,536	138,438	10/22/2019	03/01/2040
31329J-EF-0	FHLMC PN=ZA1034			4	1.A	5,509,910	110.6150	6,096,980	5,511,893	5,509,149		(458)			4.500	4.489	MON	20,670	248,035	10/22/2019	01/01/2040
31329J-EH-6	FHLMC PN=ZA1036			4	1.A	978,636	110.6160	1,032,757	933,642	976,074		(1,567)			4.500	3.548	MON	3,501	42,014	10/22/2019	02/01/2040
31329J-EU-7	FHLMC PN=ZA1047			4	1.A	1,485,963	109.8370	1,677,618	1,527,370	1,487,939		1,307			4.000	4.492	MON	5,091	61,095	11/21/2019	04/01/2040
31329J-EV-5	FHLMC PN=ZA1048			4	1.A	1,414,383	110.4210	1,484,270	1,344,191	1,410,655		(2,316)			4.500	3.442	MON	5,041	60,489	10/22/2019	06/01/2040
31329J-EW-3	FHLMC PN=ZA1049			4	1.A	4,917,331	113.4110	5,386,759	4,749,768	4,907,877		(5,102)			5.000	4.270	MON	19,791	237,488	10/16/2019	06/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31329J-F3-6	FHLMC PN=ZA1086			4	1.A	1,654,862	110.5870	1,731,504	1,565,740	1,650,258		(2,735)			4.500	3.362	MON	5,872	70,458	10/22/2019	10/01/2040
31329J-FG-7	FHLMC PN=ZA1067			4	1.A	4,428,592	109.8320	4,617,094	4,203,778	4,417,039		(7,410)			4.000	2.950	MON	14,013	168,151	11/21/2019	09/01/2040
31329J-H2-6	FHLMC PN=ZA1149			4	1.A	825,792	109.8160	856,127	779,601	823,701		(1,322)			4.000	2.873	MON	2,599	31,184	11/21/2019	03/01/2042
31329J-HU-4	FHLMC PN=ZA1143			4	1.A	3,894,233	108.0100	4,210,874	3,898,596	3,893,988		(125)			3.500	3.504	MON	11,371	136,451	12/10/2019	03/01/2042
31329J-K2-2	FHLMC PN=ZA1213			4	1.A	13,144,494	108.0080	13,473,399	12,474,445	13,108,860		(19,181)			3.500	2.588	MON	36,384	436,606	12/10/2019	06/01/2042
31329J-M4-6	FHLMC PN=ZA1279			4	1.A	32,187,348	105.6520	35,328,925	33,438,955	32,243,617		36,857			3.000	3.593	MON	83,597	1,003,168	10/28/2019	01/01/2043
31329J-M5-3	FHLMC PN=ZA1280	RA		4	1.A	76,916,005	105.6220	78,507,849	74,329,068	76,765,781		(82,333)			3.000	2.463	MON	185,823	2,229,872	11/12/2019	01/01/2043
31329J-MA-2	FHLMC PN=ZA1253			4	1.A	16,822,106	105.6610	17,090,700	16,175,032	16,787,173		(23,070)			3.000	2.370	MON	40,438	485,251	10/28/2019	10/01/2042
31329J-MC-8	FHLMC PN=ZA1255			4	1.A	2,913,897	105.6610	2,967,395	2,808,411	2,907,825		(3,330)			3.000	2.405	MON	7,021	84,252	11/12/2019	10/01/2042
31329J-MR-5	FHLMC PN=ZA1268			4	1.A	26,228,134	105.6510	28,370,512	26,853,047	26,255,905		18,652			3.000	3.359	MON	67,133	805,592	10/28/2019	12/01/2042
31329J-PG-6	FHLMC PN=ZA1323			4	1.A	2,174,557	105.7180	2,240,720	2,119,526	2,171,424		(1,661)			3.000	2.587	MON	5,299	63,586	11/12/2019	03/01/2043
31329J-PU-5	FHLMC PN=ZA1335			4	1.A	91,673	109.8130	94,560	86,110	91,513		(69)			4.000	2.210	MON	287	3,444	11/21/2019	07/01/2042
31329J-Q6-7	FHLMC PN=ZA1377			4	1.A	756,069	109.5360	762,747	696,344	754,112		(1,127)			4.500	2.727	MON	2,611	31,335	10/22/2019	10/01/2044
31329J-QH-3	FHLMC PN=ZA1356			4	1.A	3,274,520	103.1040	3,428,877	3,325,649	3,276,924		1,711			2.500	2.721	MON	6,928	83,141	09/24/2019	02/01/2043
31329K-E6-7	FREDDIE MAC PN=ZA1957			4	1.A	456	109.4870	479	438	450		(3)			5.500	4.229	MON	2	24	10/16/2019	10/01/2026
31329K-HU-1	FREDDIE MAC PN=ZA2043			4	1.A	2,788	109.5440	2,924	2,669	2,755		(15)			5.500	4.326	MON	12	147	10/16/2019	01/01/2028
31329K-K6-0	FREDDIE MAC PN=ZA2117			4	1.A	2,628	107.1150	2,711	2,531	2,605		(11)			4.500	3.622	MON	9	114	10/22/2019	04/01/2029
31329M-4J-6	FREDDIE MAC PN=ZA4425			4	1.A	6,661,788	109.8540	7,124,807	6,485,706	6,654,312		(4,798)			4.000	3.502	MON	21,619	259,428	11/21/2019	12/01/2043
31329M-6X-3	FREDDIE MAC PN=ZA4486			4	1.A	4,711,751	107.5540	4,835,008	4,495,423	4,702,007		(4,952)			3.500	2.669	MON	13,112	157,340	11/12/2019	07/01/2044
31329M-D7-2	FREDDIE MAC PN=ZA3726			4	1.A	6,038,674	105.4060	6,211,740	5,893,156	6,010,456		(14,922)			3.000	2.281	MON	14,733	176,795	10/07/2019	08/01/2029
31329M-DZ-0	FREDDIE MAC PN=ZA3720			4	1.A	6,343,082	105.6090	6,512,007	6,166,148	6,308,875		(17,846)			3.000	2.145	MON	15,415	184,984	10/07/2019	06/01/2029
31329M-GG-9	FREDDIE MAC PN=ZA3799			4	1.A	15,030,037	103.9080	15,412,727	14,833,052	14,993,996		(19,201)			2.500	2.126	MON	30,902	370,826	10/07/2019	06/01/2030
31329M-JT-8	FREDDIE MAC PN=ZA3874			4	1.A	17,280,412	104.0860	17,776,323	17,078,496	17,247,443		(17,510)			2.500	2.185	MON	35,580	426,962	10/07/2019	07/01/2031
31329M-VA-5	FREDDIE MAC PN=ZA4209			4	1.A	21,603,811	105.1670	22,253,375	21,160,036	21,577,971		(14,145)			3.000	2.668	MON	52,900	656,207	11/12/2019	04/01/2043
31329M-WT-3	FREDDIE MAC PN=ZA4258			4	1.A	101,290	106.5610	103,787	97,397	101,126		(97)			4.000	3.251	MON	325	3,896	11/21/2019	05/01/2043
31329M-XE-5	FREDDIE MAC PN=ZA4277			4	1.A	3,084,810	109.8220	3,255,027	2,963,912	3,079,570		(3,320)			4.000	3.271	MON	9,880	118,556	11/21/2019	08/01/2043
31329M-XR-6	FREDDIE MAC PN=ZA4288			4	1.A	1,805,664	105.7190	1,861,709	1,760,997	1,803,163		(1,360)			3.000	2.604	MON	4,402	52,830	11/12/2019	08/01/2043
31329M-YQ-7	FREDDIE MAC PN=ZA4319			4	1.A	4,340,760	109.4610	4,572,012	4,176,841	4,333,928		(4,305)			4.000	3.282	MON	13,923	167,074	11/21/2019	10/01/2043
31329M-ZA-1	FREDDIE MAC PN=ZA4337			4	1.A	322,039	110.7910	328,980	296,938	321,049		(608)			4.500	2.890	MON	1,114	13,362	10/22/2019	10/01/2043
31329M-ZU-7	FREDDIE MAC PN=ZA4355			4	1.A	8,901,482	109.8030	9,346,427	8,511,996	8,886,393		(9,465)			4.000	3.123	MON	28,373	340,480	11/21/2019	11/01/2043
31329N-C4-8	FREDDIE MAC PN=ZA4591			4	1.A	28,025,836	108.6660	29,017,387	26,703,281	27,986,587		(23,632)			4.000	2.976	MON	89,011	1,068,131	11/21/2019	10/01/2045
31329N-CS-5	FREDDIE MAC PN=ZA4581			4	1.A	373,596	107.9560	378,412	350,524	372,532		(671)			4.000	2.593	MON	1,168	14,021	11/21/2019	09/01/2040
31329N-DK-1	FREDDIE MAC PN=ZA4606			4	1.A	24,596,319	106.9540	25,538,341	23,877,873	24,568,510		(11,779)			3.500	2.946	MON	69,644	835,725	12/10/2019	12/01/2045
31329N-JE-9	FREDDIE MAC PN=ZA4761			4	1.A	57,486,739	105.1920	60,764,289	57,765,124	57,493,055		3,400			3.000	3.062	MON	144,413	1,732,954	11/12/2019	12/01/2046
3132A0-6J-0	FREDDIE MAC PN=ZS0873			4	1.A	93,698	111.1380	97,469	87,701	93,153		(306)			5.000	3.481	MON	365	4,385	10/16/2019	05/01/2035
3132A0-LL-8	FREDDIE MAC PN=ZS0331			4	1.A	139,811	108.6860	149,954	137,970	139,288		(266)			7.500	6.954	MON	862	10,348	09/24/2019	10/01/2027
3132A0-NP-7	FREDDIE MAC PN=ZS0398			4	1.A	48,417	109.8400	53,872	49,046	48,528		52			6.000	6.449	MON	245	2,943	09/24/2019	06/01/2026
3132A0-PF-7	FREDDIE MAC PN=ZS0422			4	1.A	47,561	110.3250	51,427	46,614	47,344		(101)			6.500	5.783	MON	252	3,030	09/24/2019	07/01/2028
3132A0-SK-3	FREDDIE MAC PN=ZS0522			4	1.A	21,797	105.2480	22,336	21,222	21,677		(54)			7.500	6.955	MON	133	1,592	09/24/2019	01/01/2031
3132A1-5H-3	FHLMC PN=ZS1748			4	1.A	7,806	115.9930	8,223	7,090	7,726		(36)			6.000	4.738	MON	35	425	09/24/2019	11/01/2037
3132A1-BC-7	FHLMC PN=ZS0935			4	1.A	79,834	113.1020	84,533	74,741	79,483		(149)			5.000	3.080	MON	311	3,737	10/16/2019	09/01/2035
3132A1-C2-8	FHLMC PN=ZS0989			4	1.A	399,600	110.5760	450,805	407,688	400,100		273			5.000	5.449	MON	1,699	20,384	10/16/2019	10/01/2035
3132A1-C3-6	FHLMC PN=ZS0990			4	1.A	6,994,566	112.8280	7,946,783	7,043,272	6,996,970		1,228			5.000	5.140	MON	29,347	352,164	10/16/2019	11/01/2033
3132A1-C6-9	FHLMC PN=ZS0993			4	1.A	9,557,543	113.1740	11,074,392	9,785,279	9,571,725		7,128			5.000	5.531	MON	40,772	489,264	10/16/2019	12/01/2035
3132A1-C8-5	FHLMC PN=ZS0995			4	1.A	7,004,289	113.0830	7,886,500	6,974,081	6,999,052		(2,611)			5.500	5.365	MON	31,965	383,574	10/16/2019	12/01/2033
3132A1-CL-6	FHLMC PN=ZS0975			4	1.A	17,991	113.1780	21,069	18,616	18,056		30			5.000	5.502	MON	78	931	10/16/2019	12/01/2035
3132A1-DA-9	FHLMC PN=ZS0997			4	1.A	701,565	114.4780	791,231	691,164	699,977		(807)			6.000	5.645	MON	3,456	41,470	09/24/2019	10/01/2032
3132A1-DB-7	FHLMC PN=ZS0998			4	1.A	3,528,358	115.3070	3,946,548	3,422,644	3,517,972		(5,723)			6.000	5.258	MON	17,113	205,359	09/24/2019	08/01/2034
3132A1-DD-3	FHLMC PN=ZS1000			4	1.A	719,742	110.3250	777,289	704,544	717,889		(967)			6.500	5.910	MON	3,816	45,795	09/24/2019	11/01/2032
3132A1-DE-1	FHLMC PN=ZS1001			4	1.A	650,589	114.4930	715,166	624,637	647,833		(1,466)			7.000	5.873	MON	3,644	43,725	09/24/2019	02/01/2033
3132A1-F2-5	FHLMC PN=ZS1085			4	1.A	93,841	113.0460	99,214	87,764	93,472		(151)			5.000	2.937	MON	366	4,388	10/16/2019	04/01/2036
3132A1-GD-0	FHLMC PN=ZS1096			4	1.A	4,131,493	113.0500	4,360,680	3,857,302	4,109,454		(12,565)			5.000	3.454	MON	16,072	192,865	10/16/2019	06/01/2036
3132A1-H2-3	FHLMC PN=ZS1149			4	1.A	7,141	114.0250	7,854	6,888	7,109		(14)			5.500	5.005	MON	32	379	10/16/2019	09/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132A1-LK-8	FHLMC PN-ZS1230			4	1.A	20,647	114.7300	21,185	18,465	20,384		(118)			6.000	4.474	MON	92	1,108	09/24/2019	12/01/2036
3132A1-LS-1	FHLMC PN-ZS1237			4	1.A	16,224	114.2770	17,954	15,711	16,161		(29)			5.500	5.066	MON	72	864	10/16/2019	12/01/2036
3132A1-LU-6	FHLMC PN-ZS1239			4	1.A	99,597	113.0380	110,824	98,041	99,478		(79)			6.500	6.104	MON	531	6,373	09/24/2019	12/01/2036
3132A1-LZ-5	FHLMC PN-ZS1244			4	1.A	65,033	114.2320	71,865	62,911	64,916		(46)			5.500	4.394	MON	288	3,460	10/16/2019	12/01/2036
3132A1-PN-8	FHLMC PN-ZS1329			4	1.A	6,095	110.2500	6,408	5,812	6,061		(16)			4.500	3.872	MON	22	262	10/22/2019	02/01/2037
3132A1-PW-8	FHLMC PN-ZS1337			4	1.A	127,074	112.3070	140,439	125,049	126,929		(95)			6.500	6.078	MON	677	8,128	09/24/2019	02/01/2037
3132A1-TD-6	FHLMC PN-ZS1448			4	1.A	101,068	115.8720	105,408	90,969	100,415		(365)			6.000	3.499	MON	455	5,458	09/24/2019	04/01/2037
3132A1-TR-5	FHLMC PN-ZS1460			4	1.A	818,310	114.4760	946,579	826,880	818,641		174			5.500	5.725	MON	3,790	45,478	10/16/2019	05/01/2037
3132A1-UX-0	FHLMC PN-ZS1498			4	1.A	320,034	113.2890	341,815	301,720	318,770		(730)			5.000	3.641	MON	1,257	15,086	10/16/2019	07/01/2037
3132A1-WC-4	FHLMC PN-ZS1543			4	1.A	2,139,457	114.2050	2,529,468	2,214,848	2,143,412		1,978			5.500	6.298	MON	10,151	121,817	10/16/2019	07/01/2037
3132A1-WD-2	FHLMC PN-ZS1544			4	1.A	939,440	114.4830	1,113,927	973,007	941,185		935			5.500	6.317	MON	4,460	53,515	10/16/2019	07/01/2037
3132A1-YG-3	FHLMC PN-ZS1611			4	1.A	57,203	114.4690	60,759	53,079	56,735		(212)			5.500	4.525	MON	243	2,919	10/16/2019	10/01/2037
3132A2-3L-4	FHLMC PN-ZS2603			4	1.A	37,428	113.0360	39,429	34,882	37,125		(137)			5.000	4.071	MON	145	1,744	10/16/2019	04/01/2037
3132A2-3Z-3	FHLMC PN-ZS2616			4	1.A	276,947	115.9240	293,883	253,513	275,694		(800)			6.000	3.911	MON	1,268	15,211	09/24/2019	10/01/2038
3132A2-5Z-1	FHLMC PN-ZS2664			4	1.A	184,653	113.0310	195,272	172,759	183,641		(561)			5.000	3.489	MON	720	8,638	10/16/2019	12/01/2035
3132A2-AF-9	FHLMC PN-ZS1806			4	1.A	63,882	113.0010	67,536	59,766	63,600		(121)			5.000	3.217	MON	249	2,988	10/16/2019	05/01/2036
3132A2-AW-2	FHLMC PN-ZS1821			4	1.A	135,908	114.3120	152,032	132,998	135,712		(106)			5.500	4.951	MON	610	7,315	10/16/2019	11/01/2037
3132A2-AX-0	FHLMC PN-ZS1822			4	1.A	99,390	114.4870	108,659	94,909	99,100		(161)			5.500	4.390	MON	435	5,220	10/16/2019	01/01/2038
3132A2-B5-0	FHLMC PN-ZS1860			4	1.A	42,207	115.0840	43,478	37,779	41,711		(222)			6.000	4.561	MON	189	2,267	09/24/2019	01/01/2038
3132A2-BB-7	FHLMC PN-ZS1834			4	1.A	86,694	114.8130	98,813	86,064	86,645		(33)			6.000	5.795	MON	430	5,164	09/24/2019	12/01/2037
3132A2-CW-0	FHLMC PN-ZS1885			4	1.A	28,746	115.9920	29,844	25,730	28,409		(151)			6.000	4.560	MON	129	1,544	09/24/2019	01/01/2038
3132A2-D7-4	FHLMC PN-ZS1926			4	1.A	119,235	115.9910	127,117	109,592	118,699		(351)			6.000	3.929	MON	548	6,576	09/24/2019	02/01/2038
3132A2-HR-6	FHLMC PN-ZS2040			4	1.A	31,759	114.5780	33,661	29,378	31,499		(118)			5.500	4.513	MON	135	1,616	10/16/2019	05/01/2038
3132A2-J5-2	FHLMC PN-ZS2084			4	1.A	97,762	114.4750	103,898	90,761	97,342		(227)			5.500	3.710	MON	416	4,992	10/16/2019	04/01/2038
3132A2-JC-7	FHLMC PN-ZS2059			4	1.A	34,713	114.4870	36,825	32,165	34,433		(127)			5.500	4.530	MON	147	1,769	10/16/2019	04/01/2038
3132A2-L2-6	FHLMC PN-ZS2145			4	1.A	76,509	114.4350	81,700	71,394	76,286		(82)			5.500	3.177	MON	327	3,927	10/16/2019	07/01/2038
3132A2-M8-2	FHLMC PN-ZS2183			4	1.A	1,351,420	113.3730	1,464,144	1,291,440	1,347,609		(2,148)			5.000	3.975	MON	5,381	64,572	10/16/2019	07/01/2038
3132A2-P7-1	FHLMC PN-ZS2246			4	1.A	59,953	115.8540	62,326	53,797	59,628		(150)			6.000	3.387	MON	269	3,228	09/24/2019	09/01/2038
3132A2-PF-3	FHLMC PN-ZS2222			4	1.A	36,368	114.4410	40,330	35,241	36,242		(57)			5.500	5.109	MON	162	1,938	10/16/2019	07/01/2038
3132A2-PH-9	FHLMC PN-ZS2224			4	1.A	23,331	112.3520	24,409	21,725	23,152		(81)			5.500	4.582	MON	100	1,195	10/16/2019	01/01/2038
3132A2-S8-6	FHLMC PN-ZS2343			4	1.A	1,040,501	113.2630	1,104,957	975,568	1,036,461		(2,245)			5.000	3.565	MON	4,065	48,778	10/16/2019	09/01/2038
3132A2-SH-6	FHLMC PN-ZS2320			4	1.A	34,300	114.4420	36,300	31,719	34,024		(125)			5.500	4.524	MON	145	1,745	10/16/2019	09/01/2038
3132A2-SL-7	FHLMC PN-ZS2323			4	1.A	7,600	113.3120	7,990	7,051	7,539		(27)			5.000	4.067	MON	29	353	10/16/2019	06/01/2038
3132A2-T2-8	FHLMC PN-ZS2369			4	1.A	176,574	110.2130	184,244	167,171	175,909		(404)			4.500	3.376	MON	627	7,523	10/22/2019	01/01/2038
3132A2-TR-3	FHLMC PN-ZS2360			4	1.A	38,624	114.5250	44,398	38,767	38,623		(1)			6.000	6.071	MON	194	2,326	09/24/2019	09/01/2038
3132A2-TZ-5	FHLMC PN-ZS2368			4	1.A	720,269	110.4870	754,719	683,084	717,901		(1,515)			4.500	3.383	MON	2,562	30,739	10/22/2019	09/01/2038
3132A2-UJ-9	FHLMC PN-ZS2385			4	1.A	413,883	113.2650	464,006	409,664	413,542		(194)			5.000	4.745	MON	1,707	20,483	10/16/2019	12/01/2037
3132A2-VX-7	FHLMC PN-ZS2430			4	1.A	18,106,891	113.2040	19,215,585	16,974,299	18,031,507		(43,174)			5.000	3.577	MON	70,726	848,714	10/16/2019	03/01/2038
3132A2-WE-8	FHLMC PN-ZS2445			4	1.A	1,593,299	113.2900	1,688,535	1,490,454	1,586,997		(3,533)			5.000	3.521	MON	6,210	74,523	10/16/2019	11/01/2038
3132A2-WZ-1	FHLMC PN-ZS2464			4	1.A	55,138	113.0370	58,256	51,537	54,702		(197)			5.000	4.098	MON	215	2,577	10/16/2019	01/01/2037
3132A2-X5-6	FHLMC PN-ZS2500			4	1.A	1,788,634	110.1810	1,877,928	1,704,403	1,781,109		(4,375)			4.500	3.441	MON	6,392	76,698	10/22/2019	09/01/2035
3132A2-XA-5	FHLMC PN-ZS2473			4	1.A	148,055	114.4850	164,900	144,037	147,810		(132)			5.500	4.832	MON	660	7,922	10/16/2019	09/01/2038
3132A2-YS-5	FHLMC PN-ZS2521			4	1.A	5,741,071	113.3080	6,090,424	5,375,105	5,718,832		(12,572)			5.000	3.541	MON	22,396	268,756	10/16/2019	12/01/2038
3132A2-ZZ-8	FHLMC PN-ZS2560			4	1.A	625,343	113.3210	678,369	598,626	623,707		(906)			5.000	4.030	MON	2,494	29,931	10/16/2019	01/01/2039
3132A3-2Q-2	FHLMC PN-ZS3483			4	1.A	1,688,275	110.1610	1,760,435	1,598,057	1,682,134		(3,742)			4.500	3.384	MON	5,993	71,913	10/22/2019	06/01/2038
3132A3-3E-8	FHLMC PN-ZS3497			4	1.A	713,658	110.2000	732,934	665,094	711,433		(1,300)			4.500	3.062	MON	2,494	29,929	10/22/2019	12/01/2041
3132A3-3R-9	FHLMC PN-ZS3508			4	1.A	2,724,511	113.2710	2,880,187	2,542,740	2,714,091		(5,741)			5.000	3.508	MON	10,595	127,137	10/16/2019	09/01/2039
3132A3-4F-4	FHLMC PN-ZS3522			4	1.A	546,376	107.6300	592,354	550,361	546,503		68			3.500	3.613	MON	1,605	19,263	12/10/2019	07/01/2042
3132A3-4H-0	FHLMC PN-ZS3524			4	1.A	15,228,665	109.8060	15,757,697	14,350,488	15,185,315		(28,026)			4.000	2.875	MON	47,835	574,019	11/21/2019	09/01/2041
3132A3-A5-9	FHLMC PN-ZS2728			4	1.A	304,937	110.5980	320,453	289,746	304,023		(583)			4.500	3.460	MON	1,087	13,038	10/22/2019	07/01/2039
3132A3-CZ-1	FHLMC PN-ZS2788			4	1.A	1,347,774	110.1980	1,405,267	1,275,220	1,343,443		(2,714)			4.500	3.398	MON	4,782	57,385	10/22/2019	10/01/2039
3132A3-ED-8	FHLMC PN-ZS2832			4	1.A	3,408,305	113.4380	3,705,411	3,266,464	3,400,189		(4,104)			5.000	4.077	MON	13,610	163,323	10/16/2019	11/01/2039
3132A3-EJ-5	FHLMC PN-ZS2837			4	1.A	5,122,672	110.5330	5,424,269	4,907,376	5,110,554		(7,456)			4.500	3.602	MON	18,403	220,832	10/22/2019	12/01/2039

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
3132A3-FZ-8	FHLMC PN-ZS2884			4	1.A	353,523	112.3090	378,617	337,121	352,670		(437)			5.000	3.910	MON	1,405	16,856	10/16/2019	03/01/2040
3132A3-GJ-3	FHLMC PN-ZS2901			4	1.A	205,000	114.4100	217,166	189,814	204,191		(439)			5.500	3.800	MON	870	10,440	10/16/2019	02/01/2040
3132A3-HP-8	FHLMC PN-ZS2938			4	1.A	40,001	114.4360	42,332	36,992	39,708		(133)			5.500	4.582	MON	170	2,035	10/16/2019	02/01/2040
3132A3-JD-3	FHLMC PN-ZS2960			4	1.A	7,974,791	113.2340	8,592,801	7,588,534	7,953,581		(11,248)			5.000	3.973	MON	31,619	379,427	10/16/2019	08/01/2040
3132A3-K2-5	FHLMC PN-ZS3013			4	1.A	1,984,999	110.5990	2,080,554	1,881,169	1,979,551		(3,228)			4.500	3.409	MON	7,054	84,652	10/22/2019	10/01/2040
3132A3-M4-9	FHLMC PN-ZS3079			4	1.A	596,094	112.2400	631,303	562,458	593,506		(1,462)			5.000	3.710	MON	2,344	28,123	10/16/2019	12/01/2036
3132A3-MG-2	FHLMC PN-ZS3059			4	1.A	173,067	114.4860	183,606	160,374	172,335		(389)			5.500	3.733	MON	735	8,821	10/16/2019	12/01/2038
3132A3-NK-2	FHLMC PN-ZS3094			4	1.A	953,598	109.4180	981,423	896,949	950,630		(1,956)			4.000	2.821	MON	2,990	35,878	11/21/2019	12/01/2040
3132A3-RH-5	FHLMC PN-ZS3188			4	1.A	2,354,069	111.0740	2,596,069	2,337,243	2,352,952		(622)			4.000	3.853	MON	7,791	93,490	11/21/2019	05/01/2041
3132A3-RJ-1	FHLMC PN-ZS3189			4	1.A	2,869,710	109.9120	3,131,436	2,849,040	2,868,376		(742)			4.000	3.847	MON	9,497	113,961	11/21/2019	05/01/2041
3132A3-S7-6	FHLMC PN-ZS3242			4	1.A	2,473,379	112.8720	2,640,853	2,339,688	2,466,640		(3,448)			5.000	3.846	MON	9,749	116,984	10/16/2019	05/01/2041
3132A3-W6-3	FHLMC PN-ZS3369			4	1.A	2,355,743	109.5320	2,492,068	2,275,196	2,351,894		(2,489)			4.000	3.310	MON	7,584	91,008	11/21/2019	10/01/2041
3132A3-W7-1	FHLMC PN-ZS3370			4	1.A	1,459,858	110.5860	1,521,670	1,376,006	1,456,119		(2,331)			4.500	3.229	MON	5,160	61,920	10/22/2019	09/01/2041
3132A3-Z5-2	FHLMC PN-ZS3464			4	1.A	734,258	110.5400	763,294	690,514	732,245		(1,222)			4.500	3.209	MON	2,589	31,073	10/22/2019	08/01/2041
3132A3-ZU-7	FHLMC PN-ZS3455			4	1.A	31,718	114.4450	33,538	29,305	31,488		(104)			5.500	4.587	MON	134	1,612	10/16/2019	07/01/2040
3132A4-2N-7	FHLMC PN-ZS4381			4	1.A	4,619,504	110.6130	5,069,816	4,583,382	4,616,697		(1,811)			4.500	4.320	MON	17,188	206,252	10/22/2019	06/01/2039
3132A4-2Q-0	FHLMC PN-ZS4383			4	1.A	203,057	114.2750	215,121	188,249	202,180		(508)			5.500	3.867	MON	863	10,354	10/16/2019	05/01/2039
3132A4-2Z-0	FHLMC PN-ZS4392			4	1.A	5,784,152	110.6140	6,131,486	5,543,137	5,769,691		(9,083)			4.500	3.631	MON	20,787	249,441	10/22/2019	08/01/2039
3132A4-3B-2	FHLMC PN-ZS4394			4	1.A	6,954,424	110.6140	7,706,522	6,967,040	6,953,933		(305)			4.500	4.518	MON	26,126	313,517	10/22/2019	09/01/2039
3132A4-3F-3	FHLMC PN-ZS4398			4	1.A	5,120,765	110.2700	5,598,325	5,076,925	5,117,536		(2,049)			4.500	4.309	MON	19,038	228,462	10/22/2019	10/01/2039
3132A4-3G-1	FHLMC PN-ZS4399			4	1.A	348,901	113.4390	373,482	329,236	347,756		(630)			5.000	3.772	MON	1,372	16,462	10/16/2019	10/01/2039
3132A4-3J-5	FHLMC PN-ZS4401			4	1.A	2,032,622	110.6150	2,232,748	2,018,485	2,031,593		(651)			4.500	4.334	MON	7,569	90,832	10/22/2019	11/01/2039
3132A4-3Z-9	FHLMC PN-ZS4416			4	1.A	2,486,190	113.4140	2,736,087	2,412,477	2,481,944		(2,409)			5.000	4.366	MON	10,052	120,624	10/16/2019	05/01/2040
3132A4-4M-7	FHLMC PN-ZS4428			4	1.A	788,109	110.5840	836,958	756,852	786,457		(1,037)			4.500	3.673	MON	2,838	34,058	10/22/2019	10/01/2040
3132A4-4R-6	FHLMC PN-ZS4432			4	1.A	158,263	109.8160	176,735	160,937	158,369		72			4.000	4.304	MON	536	6,438	11/21/2019	01/01/2041
3132A4-4X-3	FHLMC PN-ZS4438			4	1.A	335,180	110.4030	365,945	331,463	334,967		(135)			4.500	4.253	MON	1,243	14,916	10/22/2019	03/01/2041
3132A4-5A-2	FHLMC PN-ZS4441			4	1.A	256,703	110.5690	278,746	252,102	256,456		(160)			4.500	4.116	MON	945	11,345	10/22/2019	04/01/2041
3132A4-5B-0	FHLMC PN-ZS4442			4	1.A	81,241	113.3110	87,320	77,062	81,087		(56)			5.000	3.419	MON	321	3,853	10/16/2019	04/01/2041
3132A4-5C-8	FHLMC PN-ZS4443			4	1.A	538,827	109.8100	566,675	516,050	537,657		(771)			4.000	3.170	MON	1,720	20,642	11/21/2019	04/01/2041
3132A4-5E-4	FHLMC PN-ZS4445			4	1.A	166,874	110.6150	177,002	160,016	166,535		(218)			4.500	3.640	MON	600	7,201	10/22/2019	05/01/2041
3132A4-5F-1	FHLMC PN-ZS4446			4	1.A	53,442	111.8650	56,706	50,691	53,321		(49)			5.000	3.727	MON	211	2,535	10/16/2019	05/01/2041
3132A4-5X-2	FHLMC PN-ZS4462			4	1.A	40,235	108.6180	41,607	38,305	40,060		(81)			4.500	3.975	MON	144	1,724	10/22/2019	10/01/2041
3132A4-6W-3	FHLMC PN-ZS4485			4	1.A	1,305,850	109.3030	1,351,454	1,236,429	1,302,732		(1,946)			4.000	2.936	MON	4,121	49,457	11/21/2019	05/01/2042
3132A4-7J-1	FHLMC PN-ZS4497			4	1.A	5,813,380	108.0400	5,952,374	5,509,416	5,797,555		(8,544)			3.500	2.566	MON	16,069	192,830	12/10/2019	09/01/2042
3132A4-AV-0	FHLMC PN-ZS3620			4	1.A	2,139,370	109.4600	2,218,482	2,026,751	2,134,516		(3,006)			4.000	2.949	MON	6,756	81,070	11/21/2019	10/01/2042
3132A4-B5-6	FHLMC PN-ZS3660			4	1.A	3,343,689	106.0260	3,635,581	3,428,952	3,347,654		2,056			3.000	3.394	MON	8,572	102,869	11/12/2019	12/01/2042
3132A4-CB-2	FHLMC PN-ZS3666			4	1.A	10,206,769	109.8080	10,913,116	9,938,361	10,194,900		(7,300)			4.000	3.478	MON	33,128	397,535	11/21/2019	12/01/2042
3132A4-CG-1	FHLMC PN-ZS3671			4	1.A	30,733,882	109.8170	32,079,525	29,211,802	30,667,600		(41,499)			4.000	3.034	MON	97,373	1,168,472	11/21/2019	12/01/2042
3132A4-DK-1	FHLMC PN-ZS3706			4	1.A	1,226,380	109.8500	1,307,101	1,189,897	1,224,760		(997)			4.000	3.422	MON	3,966	47,596	11/21/2019	01/01/2043
3132A4-KK-3	FHLMC PN-ZS3898			4	1.A	1,163,809	109.7940	1,196,416	1,089,691	1,160,995		(1,775)			4.000	2.720	MON	3,632	43,588	11/21/2019	01/01/2044
3132A4-R5-9	FHLMC PN-ZS4108			4	1.A	293,290	110.6710	302,746	273,555	292,637		(374)			4.500	3.012	MON	1,026	12,310	10/22/2019	10/01/2044
3132A4-SX-7	FHLMC PN-ZS4134			4	1.A	145,064	115.4760	163,121	141,260	144,696		(199)			6.000	5.330	MON	706	8,476	09/24/2019	08/01/2034
3132A4-U3-0	FHLMC PN-ZS4202			4	1.A	908,123	110.2100	953,044	864,753	904,110		(2,362)			4.500	3.440	MON	3,243	38,914	10/22/2019	07/01/2035
3132A4-UR-7	FHLMC PN-ZS4192			4	1.A	189,036	115.9760	215,312	185,652	188,730		(176)			6.000	5.543	MON	928	11,139	09/24/2019	07/01/2035
3132A4-UZ-9	FHLMC PN-ZS4200			4	1.A	3,855	114.0840	4,247	3,722	3,837		(8)			5.500	4.991	MON	17	205	10/16/2019	09/01/2035
3132A4-V6-2	FHLMC PN-ZS4237			4	1.A	19,585	114.0740	22,672	19,875	19,609		11			5.500	5.723	MON	91	1,093	10/16/2019	04/01/2036
3132A4-VW-5	FHLMC PN-ZS4229			4	1.A	58,097	109.2600	61,720	56,489	57,882		(97)			7.000	6.600	MON	330	3,954	09/24/2019	12/01/2035
3132A4-WR-5	FHLMC PN-ZS4256			4	1.A	121,008	115.9830	139,366	120,161	120,930		(50)			6.000	5.797	MON	601	7,210	09/24/2019	09/01/2036
3132A4-X2-9	FHLMC PN-ZS4297			4	1.A	111,080	115.9760	115,753	99,808	110,343		(499)			6.000	3.503	MON	499	5,989	09/24/2019	05/01/2037
3132A4-XY-9	FHLMC PN-ZS4295			4	1.A	246,642	113.3110	276,523	244,039	246,408		(137)			5.000	4.750	MON	1,017	12,202	10/16/2019	05/01/2037
3132A4-YP-7	FHLMC PN-ZS4318			4	1.A	50,974	114.5750	54,146	47,258	50,557		(189)			5.500	4.522	MON	217	2,599	10/16/2019	12/01/2037
3132A4-YW-2	FHLMC PN-ZS4325			4	1.A	1,941	113.8210	2,082	1,829	1,928		(6)			5.500	4.742	MON	8	101	10/16/2019	02/01/2038
3132A4-Z6-8	FHLMC PN-ZS4365			4	1.A	1,475,642	113.4360	1,530,141	1,348,903	1,467,727		(4,694)			5.000	3.106	MON	5,620	67,445	10/16/2019	02/01/2039

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
3132A5-3N-3	FHLMC PN=ZS5305			4	1.A	3,667	103.7270	3,862	3,723	3,704		18			4.500	5.730	MON	14	168	10/07/2019	04/01/2022
3132A5-3Y-9	FHLMC PN=ZS5315			4	1.A	1,589	103.7270	1,675	1,614	1,607		8			4.500	5.533	MON	6	73	10/07/2019	04/01/2022
3132A5-5D-3	FHLMC PN=ZS5344			4	1.A	10,782	103.7270	11,368	10,960	10,893		53			4.500	5.752	MON	41	493	10/07/2019	06/01/2022
3132A5-6F-7	FHLMC PN=ZS5370			4	1.A	1,520	100.6970	1,533	1,522	1,518		(1)			5.500	5.391	MON	7	84	10/07/2019	08/01/2022
3132A5-7H-2	FHLMC PN=ZS5396			4	1.A	16,922	100.7720	17,014	16,884	16,855		(32)			5.500	5.012	MON	77	929	10/07/2019	09/01/2022
3132A5-AB-1	FHLMC PN=ZS4502			4	1.A	2,393,472	108.0030	2,465,826	2,283,109	2,387,864		(2,961)			3.500	2.666	MON	6,659	79,909	12/10/2019	11/01/2042
3132A5-AJ-4	FHLMC PN=ZS4509			4	1.A	1,163,928	108.0350	1,200,211	1,110,947	1,161,176		(1,492)			3.500	2.710	MON	3,240	38,883	12/10/2019	01/01/2043
3132A5-AK-1	FHLMC PN=ZS4510			4	1.A	2,099,684	108.0350	2,165,562	2,004,500	2,094,762		(2,659)			3.500	2.715	MON	5,846	70,158	12/10/2019	02/01/2043
3132A5-AN-5	FHLMC PN=ZS4513			4	1.A	16,484,900	103.1060	17,265,130	16,745,029	16,497,295		8,086			2.500	2.720	MON	34,885	418,626	09/24/2019	03/01/2043
3132A5-BJ-3	FHLMC PN=ZS4541			4	1.A	1,313,426	109.8300	1,329,870	1,210,844	1,309,415		(2,392)			4.500	2.886	MON	4,541	54,488	10/22/2019	11/01/2043
3132A5-CK-9	FHLMC PN=ZS4574			4	1.A	3,706,163	109.9180	3,737,173	3,399,964	3,695,061		(6,651)			4.500	2.768	MON	12,750	152,998	10/22/2019	07/01/2044
3132A5-DD-4	FHLMC PN=ZS4600			4	1.A	6,774,328	109.2470	6,961,137	6,371,925	6,760,502		(8,770)			4.000	2.800	MON	21,240	254,877	11/21/2019	01/01/2045
3132A5-DE-2	FHLMC PN=ZS4601			4	1.A	395,285	109.5080	398,588	363,980	394,122		(710)			4.500	2.944	MON	1,365	16,379	10/22/2019	01/01/2045
3132A5-DM-4	FHLMC PN=ZS4608			4	1.A	4,117,092	109.7630	4,262,807	3,883,646	4,109,039		(5,145)			4.000	2.874	MON	12,945	155,346	11/21/2019	03/01/2045
3132A5-DX-0	FHLMC PN=ZS4618			4	1.A	12,688,859	107.0160	13,210,814	12,344,709	12,674,492		(6,648)			3.500	3.005	MON	36,005	432,065	12/10/2019	06/01/2045
3132A5-DY-8	FHLMC PN=ZS4619			4	1.A	6,341,301	109.0950	6,538,382	5,993,292	6,329,559		(7,503)			4.000	2.910	MON	19,978	239,732	11/21/2019	06/01/2045
3132A5-E9-2	FHLMC PN=ZS4660			4	1.A	26,292,372	108.3110	26,630,998	24,587,529	26,241,650		(31,143)			4.000	2.649	MON	81,958	983,501	11/21/2019	04/01/2046
3132A5-EL-5	FHLMC PN=ZS4639	RA		4	1.A	22,900,868	108.3730	23,468,462	21,655,267	22,861,995		(24,146)			4.000	2.880	MON	72,184	866,211	11/21/2019	11/01/2045
3132A5-EQ-4	FHLMC PN=ZS4643	RA		4	1.A	33,115,694	108.6070	33,817,583	31,137,572	33,055,055		(37,381)			4.000	2.758	MON	103,792	1,245,503	11/21/2019	12/01/2045
3132A5-F2-6	FHLMC PN=ZS4685			4	1.A	8,529,061	108.3160	8,628,624	7,966,158	8,514,946		(7,103)			4.500	2.877	MON	29,873	358,477	10/22/2019	09/01/2046
3132A5-F3-4	FHLMC PN=ZS4686			4	1.A	10,219,551	108.4130	10,337,246	9,535,061	10,200,489		(10,568)			4.500	3.022	MON	35,756	429,078	10/22/2019	10/01/2046
3132A5-HN-8	FHLMC PN=ZS4737			4	1.A	12,383,194	108.0840	12,562,670	11,623,062	12,365,970		(8,036)			4.500	2.958	MON	43,586	523,038	10/22/2019	09/01/2047
3132A5-HR-9	FHLMC PN=ZS4740			4	1.A	5,798,913	106.5720	5,905,790	5,541,597	5,792,723		(3,401)			4.000	2.998	MON	18,472	221,664	11/21/2019	10/01/2047
3132A5-HS-7	FHLMC PN=ZS4741			4	1.A	1,606,151	108.0090	1,632,804	1,511,730	1,604,077		(932)			4.500	2.984	MON	5,669	68,028	10/22/2019	10/01/2047
3132A6-J2-0	FREDDIE MAC PN=ZS5681			4	1.A	9,060	102.4260	9,272	9,052	9,037		(10)			5.500	5.326	MON	41	498	10/07/2019	09/01/2023
3132A6-JZ-7	FREDDIE MAC PN=ZS5680			4	1.A	53,253	103.0730	54,042	52,431	52,752		(235)			5.000	3.685	MON	218	2,622	10/07/2019	07/01/2023
3132A6-QQ-9	FREDDIE MAC PN=ZS5863			4	1.A	62,685	103.1450	63,605	61,666	62,196		(226)			5.000	3.801	MON	257	3,083	10/07/2019	04/01/2024
3132A6-XW-8	FREDDIE MAC PN=ZS6093			4	1.A	53,427	104.5350	53,423	51,106	52,658		(347)			4.500	2.125	MON	192	2,300	10/07/2019	06/01/2025
3132A7-BJ-9	FHLMC PN=ZS6341			4	1.A	985,994	104.5220	986,410	943,735	973,776		(6,281)			4.500	2.778	MON	3,539	42,468	10/07/2019	09/01/2026
3132A7-LC-3	FHLMC PN=ZS6623			4	1.A	639,519	103.9460	636,662	612,493	631,421		(4,189)			4.500	2.783	MON	2,297	27,562	10/07/2019	07/01/2026
3132A7-LD-1	FHLMC PN=ZS6624			4	1.A	295,642	103.1430	290,903	282,038	291,555		(2,155)			5.000	3.070	MON	1,175	14,102	10/07/2019	06/01/2026
3132A7-UJ-8	FHLMC PN=ZS6885			4	1.A	234,135	103.3800	238,666	230,863	232,413		(861)			2.500	1.640	MON	481	5,772	10/07/2019	01/01/2024
3132A7-XX-4	FHLMC PN=ZS6994			4	1.A	2,430,029	104.8540	2,496,057	2,380,507	2,420,360		(5,225)			3.000	2.371	MON	5,951	71,415	10/07/2019	07/01/2029
3132A8-KA-6	FREDDIE MAC PN=ZS7489			4	1.A	7,594,874	104.0500	7,805,605	7,501,783	7,579,898		(8,022)			2.500	2.173	MON	15,629	187,545	10/07/2019	08/01/2031
3132A9-GH-4	FREDDIE MAC PN=ZS8300			4	1.A	22,009	103.7270	23,183	22,350	22,210		97			4.500	5.657	MON	84	1,006	10/07/2019	07/01/2022
3132A9-HJ-9	FREDDIE MAC PN=ZS8333			4	1.A	12,633	103.0820	13,130	12,737	12,668		16			5.000	5.317	MON	53	637	10/07/2019	07/01/2023
3132A9-HN-0	FREDDIE MAC PN=ZS8337			4	1.A	22,046	102.5860	22,642	22,071	22,015		(14)			5.500	5.429	MON	101	1,214	10/07/2019	08/01/2023
3132A9-HS-9	FREDDIE MAC PN=ZS8341			4	1.A	90,203	102.4700	92,377	90,150	90,004		(102)			5.500	5.311	MON	413	4,958	10/07/2019	09/01/2023
3132A9-J5-7	FREDDIE MAC PN=ZS8384			4	1.A	247,430	104.1490	255,190	245,024	246,170		(639)			4.500	3.914	MON	919	11,026	10/07/2019	09/01/2024
3132A9-Z3-4	FREDDIE MAC PN=ZS8862			4	1.A	2,524	109.5310	2,646	2,416	2,495		(13)			5.500	4.332	MON	11	133	10/16/2019	02/01/2028
3132AA-NA-8	FREDDIE MAC PN=ZS9385			4	1.A	26,658,767	107.9990	27,877,070	25,812,341	26,618,728		(20,709)			3.500	2.935	MON	75,286	903,432	12/10/2019	01/01/2044
3132AA-NB-6	FREDDIE MAC PN=ZS9386			4	1.A	33,770,276	105.6080	35,526,956	33,640,402	33,760,747		(6,223)			3.000	2.927	MON	84,101	1,009,212	10/28/2019	04/01/2043
3132AA-QD-9	FREDDIE MAC PN=ZS9452			4	1.A	746,635	109.3480	761,353	696,266	745,126		(841)			4.500	2.962	MON	2,611	31,332	10/22/2019	07/01/2045
3132AA-SB-1	FREDDIE MAC PN=ZS9514			4	1.A	7,749,623	110.1210	7,866,914	7,143,882	7,714,608		(21,079)			4.500	2.962	MON	26,790	321,475	10/22/2019	07/01/2040
3132AA-U4-4	FREDDIE MAC PN=ZS9603			4	1.A	4,314,564	110.5370	4,380,211	3,962,665	4,297,805		(9,980)			4.500	2.910	MON	14,860	178,320	10/22/2019	07/01/2042
3132AA-U7-7	FREDDIE MAC PN=ZS9606			4	1.A	12,244,090	105.6800	12,613,424	11,935,488	12,230,485		(8,656)			3.000	2.592	MON	29,839	358,065	10/28/2019	04/01/2045
3132AA-V3-5	FREDDIE MAC PN=ZS9634			4	1.A	12,237,435	110.5350	12,481,348	11,291,761	12,192,917		(29,121)			4.500	2.959	MON	42,344	508,129	10/22/2019	05/01/2042
3132AA-VQ-4	FREDDIE MAC PN=ZS9623			4	1.A	530,640	109.3690	542,492	496,020	529,422		(725)			4.500	3.163	MON	1,860	22,321	10/22/2019	01/01/2045
3132AA-X9-0	FREDDIE MAC PN=ZS9704			4	1.A	5,957,067	110.1070	6,021,858	5,469,096	5,934,222		(13,802)			4.500	2.764	MON	20,509	246,109	10/22/2019	10/01/2041
3132AA-YZ-1	FREDDIE MAC PN=ZS9728			4	1.A	8,822,061	110.1060	8,893,737	8,077,431	8,795,866		(15,307)			4.500	2.833	MON	30,290	363,484	10/22/2019	08/01/2045
3132AC-MU-1	FREDDIE MAC PN=ZT0371			4	1.A	7,177,345	107.2690	7,426,134	6,922,907	7,172,580		(1,598)			4.500	3.414	MON	25,961	311,531	10/22/2019	05/01/2048
3132AD-LN-6	FREDDIE MAC PN=ZT1233			4	1.A	1,202,451	113.2840	1,275,514	1,125,943	1,197,829		(2,616)			5.000	3.562	MON	4,691	56,297	10/16/2019	02/01/2039
3132CW-SN-5	FREDDIE MAC PN=SB0525			4	1.A	6,834,258	102.5150	6,767,685	6,601,653	6,828,965		(5,293)			2.000	1.285	MON	11,003	44,011	08/12/2021	05/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132DM-KM-6	FREDDIE MAC PN#SD0300			4	1.A	23,885,769	104.0490	23,561,617	22,644,732	23,856,201		(6,173)			3.000	2.206	MON	56,612	679,342	08/26/2020	04/01/2050
3132JD-NU-7	FREDDIEMAC STRIP FHS 356 300			4	1.A	29,798,096	105.6290	31,294,510	29,626,816	29,760,752		7,632			3.000	2.886	MON	74,067	888,804	11/01/2017	09/15/2047
3132JD-Q6-7	FREDDIEMAC STRIP FHS 358 300			4	1.A	24,786,745	105.6720	26,151,787	24,748,076	24,775,504		1,473			3.000	2.969	MON	61,870	742,442	01/05/2018	10/15/2047
31334X-A6-6	FREDDIE MAC PN#QA0929			4	1.A	2,415,339	104.0140	2,485,878	2,389,946	2,414,368		(408)			3.000	2.800	MON	5,975	71,698	07/09/2019	07/01/2049
31339W-NA-0	FREDDIE MAC FHR SERIES 2439 CLASS LH			4	1.A	2,475,421	112.5820	2,738,216	2,432,191	2,460,300		(3,696)			6.000	5.628	MON	12,161	145,931	08/01/2011	04/15/2032
3133A7-DL-0	FREDDIE MAC PN#QB1007			4	1.A	31,810,340	102.2010	30,932,447	30,266,286	31,779,024		(28,241)			2.500	1.822	MON	63,055	756,657	12/15/2020	07/01/2050
3133A7-HR-3	FREDDIE MAC PN#QB1140			4	1.A	15,682,315	102.2010	15,316,693	14,986,833	15,663,169		(9,511)			2.500	1.876	MON	31,223	374,671	07/08/2020	07/01/2050
3133A8-H8-3	FREDDIE MAC PN#QB2055			4	1.A	25,529,895	102.1710	24,749,970	24,224,066	25,497,382		(14,929)			2.500	1.776	MON	50,467	605,602	08/19/2020	08/01/2050
3133A9-QM-0	FREDDIE MAC PN#QB3160			4	1.A	13,073,322	102.1710	12,668,304	12,399,119	13,055,979		(8,302)			2.500	1.805	MON	25,832	309,978	09/01/2020	09/01/2050
3133A9-UL-7	FREDDIE MAC PN#QB3287			4	1.A	5,210,838	102.1710	5,100,042	4,991,673	5,205,717		(1,823)			2.500	1.915	MON	10,399	124,792	10/20/2020	08/01/2050
3133AA-5F-5	FREDDIE MAC PN#QB4446			4	1.A	37,420,788	100.9590	37,275,847	36,921,767	37,413,824		(6,964)			2.000	1.827	MON	61,536	492,290	04/22/2021	10/01/2050
3133AA-C4-2	FREDDIE MAC PN#QB3691			4	1.A	11,951,691	102.2010	11,598,574	11,348,787	11,935,337		(8,602)			2.500	1.864	MON	23,643	283,720	09/08/2020	09/01/2050
3133AA-JY-9	FREDDIE MAC PN#QB3879			4	1.A	32,292,958	102.2020	31,347,295	30,671,900	32,262,567		(28,175)			2.500	1.795	MON	63,900	766,797	12/17/2020	09/01/2050
3133AB-3Y-4	FREDDIE MAC PN#QB5315			4	1.A	14,218,040	99.8310	13,745,147	13,768,415	14,208,224		(9,817)			2.000	1.610	MON	22,947	252,421	01/08/2021	11/01/2050
3133AB-J6-8	FREDDIE MAC PN#QB4785			4	1.A	52,064,996	102.2020	50,912,452	49,815,514	52,013,144		(19,440)			2.500	1.896	MON	103,782	1,245,388	10/27/2020	10/01/2050
3133AB-Q4-5	FREDDIE MAC PN#QB4975			4	1.A	37,927,463	99.8310	36,645,199	36,707,234	37,896,247		(24,667)			2.000	1.633	MON	61,179	734,145	10/20/2020	11/01/2050
3133AC-F2-9	FREDDIE MAC PN#QB5585			4	1.A	5,511,248	102.2080	5,331,380	5,216,206	5,505,240		(6,008)			2.500	1.779	MON	10,867	119,538	01/04/2021	11/01/2050
3133AC-HA-9	FREDDIE MAC PN#QB5625			4	1.A	2,729,311	96.6880	2,632,951	2,723,142	2,729,127		(185)			1.500	1.467	MON	3,404	34,039	01/15/2021	11/01/2050
3133AC-KM-9	FREDDIE MAC PN#QB5700			4	1.A	45,011,851	102.3710	44,048,712	43,028,506	44,966,174		(34,917)			2.500	1.888	MON	89,643	1,075,713	11/02/2020	11/01/2050
3133AC-M3-9	FREDDIE MAC PN#QB5778			4	1.A	49,416,788	99.8310	47,478,639	47,559,014	49,371,914		(39,862)			2.000	1.560	MON	79,265	951,180	11/30/2020	11/01/2050
3133AC-MC-9	FREDDIE MAC PN#QB5755			4	1.A	37,067,766	99.8310	35,613,952	35,674,241	37,035,137		(28,869)			2.000	1.542	MON	59,457	713,485	11/30/2020	11/01/2050
3133AC-WZ-7	FREDDIE MAC PN#QB6064			4	1.A	37,715,478	99.8310	36,268,984	36,330,382	37,682,957		(28,794)			2.000	1.557	MON	60,551	726,608	12/03/2020	12/01/2050
3133AC-YM-4	FREDDIE MAC PN#QB6116			4	1.A	5,652,958	102.2210	5,508,466	5,388,782	5,647,444		(4,404)			2.500	1.866	MON	11,227	134,720	11/18/2020	12/01/2050
3133AD-BC-9	FREDDIE MAC PN#QB6335			4	1.A	8,523,887	102.2020	8,277,039	8,098,705	8,515,612		(8,276)			2.500	1.796	MON	16,872	168,723	01/19/2021	11/01/2050
3133AD-ER-3	FREDDIE MAC PN#QB6444			4	1.A	21,592,249	102.2270	21,006,378	20,548,757	21,570,025		(19,553)			2.500	1.839	MON	42,810	513,719	12/08/2020	12/01/2050
3133AD-J9-8	FREDDIE MAC PN#QB6588			4	1.A	6,314,686	102.2340	6,134,645	6,000,592	6,308,445		(6,241)			2.500	1.810	MON	12,501	137,513	01/08/2021	12/01/2050
3133AD-JK-3	FREDDIE MAC PN#QB6566			4	1.A	2,923,463	99.9970	2,817,711	2,817,796	2,921,095		(2,368)			2.000	1.563	MON	4,696	51,660	12/15/2020	08/01/2050
3133AD-KJ-4	FREDDIE MAC PN#QB6597			4	1.A	17,811,880	102.2270	17,300,286	16,923,402	17,793,228		(16,380)			2.500	1.802	MON	35,257	423,085	12/09/2020	12/01/2050
3133AD-KW-5	FREDDIE MAC PN#QB6609			4	1.A	14,379,698	99.8310	13,893,019	13,916,538	14,369,740		(9,958)			2.000	1.615	MON	23,194	231,942	02/04/2021	12/01/2050
3133AD-L8-7	FREDDIE MAC PN#QB6651			4	1.A	24,362,171	99.8310	23,562,579	23,602,467	24,345,886		(16,285)			2.000	1.625	MON	39,337	393,374	01/15/2021	12/01/2050
3133AD-M9-4	FREDDIE MAC PN#QB6684			4	1.A	40,251,222	99.8310	38,777,513	38,843,158	40,219,132		(28,297)			2.000	1.560	MON	64,739	776,863	12/08/2020	12/01/2050
3133AD-RE-8	FREDDIE MAC PN#QB6785			4	1.A	6,549,112	102.2140	6,339,494	6,202,178	6,542,267		(6,846)			2.500	1.778	MON	12,921	129,212	02/03/2021	12/01/2050
3133AD-S6-4	FREDDIE MAC PN#QB6841			4	1.A	6,283,034	99.8310	6,048,207	6,058,446	6,277,763		(4,667)			2.000	1.568	MON	10,097	121,169	12/07/2020	12/01/2050
3133AD-S8-0	FREDDIE MAC PN#QB6843			4	1.A	7,017,782	99.8310	6,756,766	6,768,204	7,012,468		(5,314)			2.000	1.550	MON	11,280	124,084	12/18/2020	12/01/2050
3133AD-SC-1	FREDDIE MAC PN#QB6815			4	1.A	8,905,183	96.6880	8,600,837	8,895,454	8,904,787		(396)			1.500	1.481	MON	11,119	111,193	01/19/2021	12/01/2050
3133AD-ZT-6	FREDDIE MAC PN#QB7054			4	1.A	25,801,042	102.2080	25,081,389	24,539,555	25,776,102		(24,940)			2.500	1.817	MON	51,124	562,365	12/14/2020	12/01/2050
3133AE-F5-8	FREDDIE MAC PN#QB7388			4	1.A	11,594,817	102.2010	11,256,001	11,013,592	11,585,585		(9,058)			2.500	1.783	MON	22,945	275,340	12/23/2020	12/01/2050
3133AE-JN-5	FREDDIE MAC PN#QB7469			4	1.A	27,714,427	99.8310	26,577,497	26,622,489	27,690,638		(23,789)			2.000	1.522	MON	44,371	488,079	01/04/2021	01/01/2051
3133AE-JS-4	FREDDIE MAC PN#QB7473			4	1.A	35,156,808	102.2210	33,996,142	33,257,493	35,118,684		(38,124)			2.500	1.767	MON	69,286	762,151	01/04/2021	01/01/2051
3133AE-MV-3	FREDDIE MAC PN#QB7572			4	1.A	53,757,178	99.8310	52,010,525	52,098,571	53,722,874		(34,304)			2.000	1.629	MON	86,831	955,140	01/13/2021	01/01/2051
3133AE-MW-1	FREDDIE MAC PN#QB7573			4	1.A	26,798,149	102.2290	26,024,130	25,456,700	26,773,785		(24,363)			2.500	1.802	MON	53,035	583,383	01/13/2021	01/01/2051
3133AE-NP-5	FREDDIE MAC PN#QB7598			4	1.A	15,633,998	102.1970	15,150,137	14,824,444	15,618,095		(15,903)			2.500	1.774	MON	30,884	339,727	01/08/2021	01/01/2051
3133AE-P6-5	FREDDIE MAC PN#QB7645			4	1.A	9,169,937	102.2360	8,897,105	8,702,517	9,160,224		(9,712)			2.500	1.844	MON	18,130	199,433	01/07/2021	01/01/2051
3133AF-4D-0	FREDDIE MAC PN#QB8920			4	1.A	39,082,326	99.8310	37,766,730	37,830,663	39,055,858		(26,468)			2.000	1.612	MON	63,051	630,511	02/08/2021	02/01/2051
3133AF-4N-8	FREDDIE MAC PN#QB8929			4	1.A	19,160,178	99.8310	18,508,906	18,540,239	19,147,173		(13,005)			2.000	1.603	MON	30,900	309,004	02/05/2021	02/01/2051
3133AF-AV-3	FREDDIE MAC PN#QB8120			4	1.A	11,453,163	99.8310	11,048,408	11,067,111	11,446,125		(7,038)			2.000	1.592	MON	18,445	202,897	01/22/2021	02/01/2051
3133AF-B3-4	FREDDIE MAC PN#QB8158			4	1.A	23,552,258	99.8310	22,685,668	22,724,072	23,537,212		(15,046)			2.000	1.574	MON	37,873	416,608	01/25/2021	02/01/2051
3133AF-C5-8	FREDDIE MAC PN#QB8192			4	1.A	24,156,010	96.6860	23,191,509	23,986,419	24,152,489		(3,521)			1.500	1.414	MON	29,983	329,813	01/25/2021	01/01/2051
3133AF-HM-6	FREDDIE MAC PN#QB8336			4	1.A	4,665,937	102.2360	4,508,726	4,410,116	4,661,864		(4,073)			2.500	1.762	MON	9,188	101,065	01/27/2021	02/01/2051
3133AF-JT-9	FREDDIE MAC PN#QB8374			4	1.A	13,268,055	99.8310	12,812,218	12,833,908	13,258,509		(9,546)			2.000	1.628	MON	21,390	213,899	02/08/2021	02/01/2051
3133AF-JW-2	FREDDIE MAC PN#QB8377			4	1.A	6,081,900	102.2030	5,893,579	5,766,542	6,075,623		(6,277)			2.500	1.817	MON	12,014	120,136	02/08/2021	02/01/2051
3133AF-LY-5	FREDDIE MAC PN#QB8443			4	1.A	14,091,413	99.8310	13,622,731	13,645,792	14,081,984		(9,429)			2.000	1.617	MON	22,743	227,430	02/05/2021	02/01/2051
3133AF-P6-2	FREDDIE MAC PN#QB8545			4	1.A	10,294,236	102.2160	9,949,851	9,734,142	10,281,857		(12,379)			2.500	1.770	MON	20,279	202,795	02/01/2021	02/01/2051

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
3133AF-SJ-1	FREDDIE MAC PN=QB8621			4	1.A	15,723,340	99.8310	15,125,997	15,151,603	15,710,981		(12,359)			2.000	1.577	MON	25,253	252,527	01/27/2021	02/01/2051
3133AF-UJ-8	FREDDIE MAC PN=QB8685			4	1.A	44,407,725	99.8310	42,919,355	42,992,012	44,376,804		(30,922)			2.000	1.633	MON	71,653	716,534	02/04/2021	02/01/2051
3133AF-VF-5	FREDDIE MAC PN=QB8714			4	1.A	22,881,313	102.2030	22,170,349	21,692,464	22,858,128		(23,184)			2.500	1.782	MON	45,193	451,926	02/05/2021	01/01/2051
3133AF-WR-8	FREDDIE MAC PN=QB8756			4	1.A	12,794,430	102.2000	12,380,016	12,113,518	12,781,337		(13,093)			2.500	1.742	MON	25,237	252,365	02/05/2021	01/01/2051
3133AF-ZG-9	FREDDIE MAC PN=QB8843			4	1.A	16,528,011	96.6860	15,934,213	16,480,372	16,526,676		(1,334)			1.500	1.461	MON	20,600	206,005	02/05/2021	02/01/2051
3133AG-PS-2	FREDDIE MAC PN=QB9433			4	1.A	5,821,867	102.2360	5,762,511	5,636,480	5,818,374		(3,493)			2.500	2.087	MON	11,743	105,684	03/05/2021	02/01/2051
3133AG-TW-9	FREDDIE MAC PN=QB9565			4	1.A	7,381,856	99.9970	7,332,370	7,332,590	7,380,757		(1,100)			2.000	1.914	MON	12,221	109,989	03/05/2021	02/01/2051
3133AG-US-6	FREDDIE MAC PN=QB9593			4	1.A	6,570,574	99.9370	6,539,866	6,543,989	6,569,992		(582)			2.000	1.946	MON	10,907	87,253	04/07/2021	03/01/2051
3133AG-X8-7	FREDDIE MAC PN=QB9703			4	1.A	3,558,021	99.8310	3,517,928	3,523,884	3,557,298		(723)			2.000	1.879	MON	5,873	52,858	03/09/2021	02/01/2051
3133AG-XS-3	FREDDIE MAC PN=QB9689			4	1.A	6,682,993	102.2420	6,564,354	6,420,408	6,678,066		(4,927)			2.500	1.996	MON	13,376	120,383	03/04/2021	03/01/2051
3133AH-AH-0	FREDDIE MAC PN=QB9908			4	1.A	25,571,325	102.2420	25,137,183	24,585,966	25,553,149		(18,176)			2.500	1.988	MON	51,221	460,987	03/03/2021	03/01/2051
3133AJ-5M-1	FREDDIE MAC PN=QC0852			4	1.A	5,201,540	99.8310	5,165,509	5,174,254	5,200,992		(547)			2.000	1.928	MON	8,624	68,990	04/08/2021	04/01/2051
3133AJ-5P-4	FREDDIE MAC PN=QC0854			4	1.A	3,959,429	102.2070	3,920,025	3,835,378	3,957,432		(1,997)			2.500	2.076	MON	7,990	63,923	04/08/2021	04/01/2051
3133AJ-5W-9	FREDDIE MAC PN=QC0861			4	1.A	45,291,880	99.8680	45,286,934	45,346,792	45,291,819		(61)			2.000	2.007	MON	75,578		12/07/2021	04/01/2051
3133AJ-US-0	FREDDIE MAC PN=QC0593			4	1.A	5,604,662	102.2030	5,546,779	5,427,217	5,601,704		(2,958)			2.500	2.100	MON	11,307	90,454	04/08/2021	04/01/2051
3133AJ-Z8-9	FREDDIE MAC PN=QC0767			4	1.A	7,373,818	100.1170	7,275,585	7,267,083	7,372,062		(1,757)			2.000	1.819	MON	12,112	84,783	05/07/2021	04/01/2051
3133AK-5P-1	FREDDIE MAC PN=QC1754			4	1.A	5,198,014	102.2130	5,103,331	4,992,840	5,194,928		(3,086)			2.500	1.974	MON	10,402	72,812	05/07/2021	05/01/2051
3133AK-5R-7	FREDDIE MAC PN=QC1756			4	1.A	13,370,808	102.2620	13,136,999	12,846,413	13,362,978		(7,829)			2.500	1.967	MON	26,763	187,343	05/07/2021	05/01/2051
3133AK-6L-9	FREDDIE MAC PN=QC1775			4	1.A	5,694,579	100.1170	5,619,582	5,613,015	5,693,249		(1,329)			2.000	1.818	MON	9,355	65,485	05/07/2021	05/01/2051
3133AK-6N-5	FREDDIE MAC PN=QC1777			4	1.A	3,952,839	100.0700	3,899,250	3,896,522	3,951,908		(931)			2.000	1.823	MON	6,494	45,459	05/07/2021	04/01/2051
3133AK-6U-9	FREDDIE MAC PN=QC1783			4	1.A	5,903,179	99.9970	5,842,749	5,842,924	5,902,266		(913)			2.000	1.871	MON	9,738	58,429	05/24/2021	04/01/2051
3133AK-6X-3	FREDDIE MAC PN=QC1786			4	1.A	25,861,346	99.8310	25,471,389	25,514,509	25,855,589		(5,757)			2.000	1.834	MON	42,524	297,669	05/07/2021	05/01/2051
3133AK-EL-0	FREDDIE MAC PN=QC1039			4	1.A	18,675,958	100.0700	18,598,219	18,585,210	18,674,093		(1,865)			2.000	1.934	MON	30,975	247,803	04/07/2021	04/01/2051
3133AK-XS-4	FREDDIE MAC PN=QC1589			4	1.A	14,987,586	99.8310	14,741,140	14,766,095	14,983,809		(3,777)			2.000	1.830	MON	24,610	172,271	05/10/2021	05/01/2051
3133AL-BN-7	FREDDIE MAC PN=QC1845			4	1.A	6,278,340	99.8310	6,185,339	6,195,810	6,276,975		(1,365)			2.000	1.835	MON	10,326	72,284	05/07/2021	05/01/2051
3133AL-DA-3	FREDDIE MAC PN=QC1897			4	1.A	18,117,902	99.8310	17,838,519	17,868,717	18,113,798		(4,104)			2.000	1.828	MON	29,781	208,468	05/10/2021	05/01/2051
3133AL-FP-8	FREDDIE MAC PN=QC1974			4	1.A	9,948,508	100.0010	9,868,426	9,868,327	9,947,257		(1,251)			2.000	1.897	MON	16,447	98,683	05/21/2021	05/01/2051
3133AL-FQ-6	FREDDIE MAC PN=QC1975			4	1.A	13,714,233	99.9970	13,536,159	13,536,565	13,711,254		(2,979)			2.000	1.842	MON	22,561	157,927	05/06/2021	05/01/2051
3133AL-FR-4	FREDDIE MAC PN=QC1976			4	1.A	6,546,037	102.2030	6,426,170	6,287,653	6,542,098		(3,938)			2.500	1.991	MON	13,099	91,695	05/07/2021	05/01/2051
3133AL-JE-9	FREDDIE MAC PN=QC2061			4	1.A	24,916,586	99.9020	24,921,372	24,945,819	24,916,550		(36)			2.000	2.007	MON	41,576		12/07/2021	05/01/2051
3133AL-YT-9	FREDDIE MAC PN=QC2522			4	1.A	22,627,440	100.1170	22,350,092	22,323,973	22,623,588		(3,851)			2.000	1.833	MON	37,207	260,446	05/25/2021	05/01/2051
3133AM-E3-6	FREDDIE MAC PN=QC2854			4	1.A	55,957,728	99.8310	55,175,619	55,269,024	55,947,505		(10,223)			2.000	1.848	MON	92,115	552,690	06/08/2021	06/01/2051
3133AM-EU-6	FREDDIE MAC PN=QC2847			4	1.A	21,723,577	100.0700	21,465,435	21,450,419	21,719,577		(4,000)			2.000	1.839	MON	35,751	214,504	06/08/2021	05/01/2051
3133AM-FL-5	FREDDIE MAC PN=QC2871			4	1.A	34,896,744	99.8310	34,381,144	34,439,347	34,889,953		(6,792)			2.000	1.841	MON	57,399	344,393	06/09/2021	06/01/2051
3133AM-FS-0	FREDDIE MAC PN=QC2877			4	1.A	5,581,134	100.1170	5,517,616	5,511,168	5,580,101		(1,033)			2.000	1.844	MON	9,185	55,112	06/08/2021	06/01/2051
3133AM-FV-3	FREDDIE MAC PN=QC2880			4	1.A	5,824,886	100.0700	5,757,223	5,753,196	5,823,849		(1,038)			2.000	1.838	MON	9,589	57,532	06/08/2021	06/01/2051
3133AM-N3-6	FREDDIE MAC PN=QC3110			4	1.A	6,891,151	102.1850	6,788,224	6,643,073	6,887,785		(3,365)			2.500	2.038	MON	13,840	83,038	06/09/2021	06/01/2051
3133AM-NW-2	FREDDIE MAC PN=QC3105			4	1.A	6,424,916	100.1170	6,365,053	6,357,615	6,423,896		(1,020)			2.000	1.871	MON	10,596	63,576	06/07/2021	06/01/2051
3133AM-NX-0	FREDDIE MAC PN=QC3106			4	1.A	9,543,426	99.8320	9,430,145	9,446,014	9,541,931		(1,495)			2.000	1.877	MON	15,743	94,460	06/07/2021	06/01/2051
3133AN-DA-9	FREDDIE MAC PN=QC3697			4	1.A	38,964,705	99.8310	38,470,569	38,535,694	38,958,973		(5,733)			2.000	1.862	MON	64,226	321,131	06/30/2021	06/01/2051
3133AN-EV-2	FREDDIE MAC PN=QC3748			4	1.A	22,970,159	100.1170	22,771,102	22,744,491	22,967,790		(2,369)			2.000	1.873	MON	37,907	227,445	06/24/2021	07/01/2051
3133AN-P3-2	FREDDIE MAC PN=QC4042			4	1.A	7,069,094	102.2750	6,950,276	6,795,674	7,065,815		(3,279)			2.500	1.984	MON	14,158	70,788	07/08/2021	07/01/2051
3133AN-PX-6	FREDDIE MAC PN=QC4038			4	1.A	10,974,683	102.2740	10,793,356	10,553,373	10,969,660		(5,023)			2.500	1.972	MON	21,986	109,931	07/08/2021	07/01/2051
3133AN-QS-6	FREDDIE MAC PN=QC4065	RA		4	1.A	59,042,477	99.9970	58,034,176	58,035,917	59,029,524		(12,953)			2.000	1.792	MON	96,727	483,633	07/07/2021	07/01/2051
3133AN-VG-6	FREDDIE MAC PN=QC4215			4	1.A	27,995,123	100.0700	27,539,237	27,519,973	27,989,082		(6,041)			2.000	1.784	MON	45,867	229,333	07/07/2021	07/01/2051
3133AN-VU-5	FREDDIE MAC PN=QC4227			4	1.A	13,779,817	102.2550	13,531,328	13,232,925	13,773,658		(6,159)			2.500	1.962	MON	27,569	110,274	07/26/2021	07/01/2051
3133AP-5L-9	FREDDIE MAC PN=QC5351			4	1.A	9,072,030	102.2360	9,019,790	8,822,518	9,070,074		(1,955)			2.500	2.287	MON	18,380	36,761	10/08/2021	08/01/2051
3133AP-5N-5	FREDDIE MAC PN=QC5353			4	1.A	6,764,553	102.2810	6,654,243	6,505,844	6,761,647		(2,907)			2.500	1.981	MON	13,554	54,215	08/06/2021	08/01/2051
3133AP-UM-9	FREDDIE MAC PN=QC5088			4	1.A	17,628,581	100.6520	17,457,785	17,344,698	17,625,205		(3,376)			2.000	1.800	MON	28,908	115,631	08/06/2021	08/01/2051
3133AQ-A5-6	FREDDIE MAC PN=QC5428			4	1.A	2,974,416	102.2420	2,926,335	2,862,166	2,973,155		(1,262)			2.500	1.984	MON	5,963	23,851	08/09/2021	08/01/2051
3133AQ-CM-7	FREDDIE MAC PN=QC5476			4	1.A	18,371,770	102.2660	18,100,809	17,699,733	18,365,524		(6,246)			2.500	2.016	MON	36,874	110,623	09/07/2021	08/01/2051
3133AQ-DS-3	FREDDIE MAC PN=QC5513			4	1.A	8,871,900	102.2550	8,725,990	8,533,558	8,868,096		(3,804)			2.500	1.970	MON	17,778	71,113	08/06/2021	08/01/2051
3133AQ-EX-1	FREDDIE MAC PN=QC5550			4	1.A	6,735,549	102.2360	6,624,787	6,479,897	6,732,673		(2,875)			2.500	2.009	MON	13,500	53,999	08/09/2021	08/01/2051

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
3133AQ-GF-8	FREDDIE MAC PN=QC5598			4	1.A	5,969,456	99.9970	5,851,784	5,851,960	5,968,071		(1,385)			2.000	1.764	MON	9,753	39,013	08/05/2021	08/01/2051
3133AQ-L9-6	FREDDIE MAC PN=QC5752			4	1.A	8,391,929	100.0700	8,227,784	8,222,029	8,389,935		(1,994)			2.000	1.752	MON	13,703	54,814	08/04/2021	08/01/2051
3133AQ-MV-6	FREDDIE MAC PN=QC5772			4	1.A	11,928,905	102.2780	11,734,034	11,472,686	11,923,778		(5,127)			2.500	1.976	MON	23,901	95,606	08/06/2021	08/01/2051
3133AQ-NU-7	FREDDIE MAC PN=QC5803			4	1.A	5,858,482	102.2680	5,760,916	5,633,156	5,855,950		(2,532)			2.500	1.975	MON	11,736	46,943	08/06/2021	08/01/2051
3133AR-S9-7	FREDDIE MAC PN=QC6844			4	1.A	7,094,859	102.2680	6,988,515	6,833,530	7,092,435		(2,424)			2.500	2.007	MON	14,237	42,710	09/08/2021	09/01/2051
3133AR-SY-2	FREDDIE MAC PN=QC6835			4	1.A	24,199,113	99.8310	23,819,533	23,859,856	24,195,772		(3,341)			2.000	1.829	MON	39,766	119,299	09/09/2021	09/01/2051
3133AR-TA-3	FREDDIE MAC PN=QC6845			4	1.A	8,556,901	102.2810	8,428,127	8,240,169	8,553,965		(2,935)			2.500	2.009	MON	17,167	51,501	09/08/2021	09/01/2051
3133AS-FD-0	FREDDIE MAC PN=QC7364			4	1.A	18,877,204	102.2790	18,573,892	18,160,025	18,870,539		(6,665)			2.500	1.981	MON	37,833	113,500	09/08/2021	09/01/2051
3133AS-X7-3	FREDDIE MAC PN=QC7902			4	1.A	15,465,564	99.9080	15,385,826	15,399,994	15,465,155		(409)			2.000	1.941	MON	25,667	77,000	09/27/2021	09/01/2051
3133AS-YH-0	FREDDIE MAC PN=QC7912			4	1.A	3,394,801	102.2810	3,361,161	3,286,202	3,394,301		(500)			2.500	2.061	MON	6,846	20,539	09/27/2021	09/01/2051
3133AS-ZH-9	FREDDIE MAC PN=QC7944			4	1.A	31,055,843	102.2810	30,556,298	29,874,853	31,049,748		(6,095)			2.500	2.013	MON	62,239	186,718	09/22/2021	10/01/2051
3133AS-ZJ-5	FREDDIE MAC PN=QC7945			4	1.A	22,020,808	99.8310	21,702,144	21,738,882	22,019,153		(1,656)			2.000	1.847	MON	36,231	108,694	09/22/2021	10/01/2051
3133AT-3X-7	FREDDIE MAC PN=QC8914			4	1.A	37,885,352	102.2810	37,544,003	36,706,722	37,876,222		(9,130)			2.500	2.260	MON	76,472	152,945	10/05/2021	10/01/2051
3133AT-A4-3	FREDDIE MAC PN=QC8127			4	1.A	16,151,371	102.2810	15,952,715	15,596,948	16,147,960		(3,411)			2.500	2.031	MON	32,494	97,481	09/23/2021	10/01/2051
3133AT-LG-4	FREDDIE MAC PN=QC8427			4	1.A	12,101,842	99.8340	12,067,140	12,087,205	12,101,601		(241)			2.000	1.989	MON	20,145	40,291	10/07/2021	10/01/2051
3133AT-PW-5	FREDDIE MAC PN=QC8537			4	1.A	14,534,538	99.8310	14,490,729	14,515,260	14,534,236		(302)			2.000	1.989	MON	24,192	48,384	10/07/2021	10/01/2051
3133AT-S4-4	FREDDIE MAC PN=QC8639			4	1.A	44,784,222	99.8320	44,646,200	44,721,332	44,783,264		(957)			2.000	1.988	MON	74,536	149,071	10/07/2021	10/01/2051
3133AT-SH-5	FREDDIE MAC PN=QC8620			4	1.A	6,461,923	102.2810	6,417,788	6,274,663	6,460,468		(1,455)			2.500	2.277	MON	13,072	26,144	10/07/2021	10/01/2051
3133AT-Y7-0	FREDDIE MAC PN=QC8834			4	1.A	7,870,957	99.8650	7,830,965	7,841,552	7,870,652		(306)			2.000	1.971	MON	13,069	26,139	10/05/2021	10/01/2051
3133AU-ZN-1	FREDDIE MAC PN=QC9749			4	1.A	19,524,611	102.2810	19,468,057	19,033,894	19,521,730		(2,881)			2.500	2.306	MON	39,654	39,654	10/26/2021	10/01/2051
3133AW-CB-8	FREDDIE MAC PN=QD0066			4	1.A	14,425,331	102.1710	14,359,875	14,054,747	14,422,903		(2,428)			2.500	2.303	MON	29,281	58,561	10/20/2021	11/01/2051
3133AW-LX-0	FREDDIE MAC PN=QD0342			4	1.A	13,564,004	102.1820	13,445,574	13,158,456	13,561,653		(2,351)			2.500	2.270	MON	27,413	27,413	11/04/2021	11/01/2051
3133AW-N5-9	FREDDIE MAC PN=QD0412			4	1.A	7,907,461	99.8340	7,882,019	7,895,125	7,907,323		(138)			2.000	1.987	MON	13,159	13,159	11/04/2021	11/01/2051
3133AW-VR-2	FREDDIE MAC PN=QD0624			4	1.A	22,624,448	102.2810	22,472,482	21,971,316	22,620,654		(3,793)			2.500	2.278	MON	45,774	45,774	11/02/2021	11/01/2051
3133AX-HF-2	FREDDIE MAC PN=QD1130			4	1.A	6,949,236	99.8310	6,910,766	6,922,465	6,949,025		(211)			2.000	1.970	MON	11,537	11,537	11/04/2021	11/01/2051
3133AY-FS-4	FREDDIE MAC PN=QD1977			4	1.A	24,526,289	100.0700	24,698,790	24,681,513	24,526,625		336			2.000	2.045	MON	41,136	41,136	11/23/2021	11/01/2051
3133AY-GD-6	FREDDIE MAC PN=QD1996			4	1.A	18,076,783	102.2810	18,124,500	17,720,300	18,075,734		(1,049)			2.500	2.348	MON	36,917	36,917	11/23/2021	11/01/2051
3133AY-JG-6	FREDDIE MAC PN=QD2063			4	1.A	39,958,978	100.0700	39,909,002	39,881,085	39,958,549		(428)			2.000	1.984	MON	66,468	66,468	11/19/2021	12/01/2051
3133AY-UQ-1	FREDDIE MAC PN=QD2391			4	1.A	9,877,874	102.2810	9,867,675	9,647,613	9,877,227		(647)			2.500	2.321	MON	20,099		12/07/2021	12/01/2051
3133AY-VC-1	FREDDIE MAC PN=QD2411			4	1.A	7,211,405	100.0700	7,226,050	7,220,995	7,211,397		(7)			2.000	2.008	MON	12,035		12/07/2021	12/01/2051
3133AY-YH-7	FREDDIE MAC PN=QD2512			4	1.A	4,967,684	99.8340	4,970,699	4,978,964	4,967,691		8			2.000	2.015	MON	8,298		12/07/2021	11/01/2051
3133AY-ZL-7	FREDDIE MAC PN=QD2547			4	1.A	7,312,947	99.9970	7,318,445	7,318,665	7,312,929		(18)			2.000	2.004	MON	12,198		12/07/2021	12/01/2051
3133B0-CK-7	FREDDIE MAC PN=QD2774			4	1.A	22,198,618	100.0700	22,222,838	22,207,293	22,198,540		(78)			2.000	2.001	MON	37,012		12/06/2021	12/01/2051
3133B0-QL-0	FREDDIE MAC PN=QD3159			4	1.A	36,044,605	100.0700	36,137,595	36,112,316	36,044,622		17			2.000	2.012	MON	60,187		12/07/2021	12/01/2051
3133B0-TD-5	FREDDIE MAC PN=QD3248			4	1.A	31,735,826	100.0700	31,813,964	31,791,710	31,735,831		5			2.000	2.012	MON	52,986		12/07/2021	12/01/2051
3133B0-YQ-0	FREDDIE MAC PN=QD3419			4	1.A	79,648,341	99.8340	79,659,263	79,791,717	79,648,361		20			2.000	2.012	MON	132,986		12/07/2021	12/01/2051
3133B0-YV-9	FREDDIE MAC PN=QD3424			4	1.A	5,553,045	99.8650	5,555,096	5,562,606	5,553,045					2.000	2.011	MON	9,271		12/07/2021	12/01/2051
3133B1-G5-4	FREDDIE MAC PN=QD3820			4	1.A	11,885,969	100.0230	11,888,703	11,885,969	11,885,969					2.000	1.998	MON	19,810		12/16/2021	01/01/2052
3133B1-HG-9	FREDDIE MAC PN=QD3831			4	1.A	20,447,359	102.4240	20,424,414	19,941,043	20,446,263		(1,096)			2.500	2.310	MON	41,544		12/16/2021	01/01/2052
3133B1-HL-8	FREDDIE MAC PN=QD3835			4	1.A	10,677,724	102.4660	10,676,623	10,419,674	10,677,164		(560)			2.500	2.315	MON	21,708		12/16/2021	01/01/2052
3133GA-JK-3	FREDDIE MAC PN=QN3866			4	1.A	14,377,387	102.5150	14,212,666	13,863,986	14,349,248		(21,905)			2.000	1.216	MON	23,107	277,280	10/20/2020	10/01/2035
3133GA-VR-4	FREDDIE MAC PN=QN4224			4	1.A	25,830,172	102.5150	25,449,877	24,825,515	25,778,004		(46,887)			2.000	1.154	MON	41,376	496,510	12/02/2020	11/01/2035
3133GA-YS-9	FREDDIE MAC PN=QN4321			4	1.A	6,880,370	102.5150	6,776,018	6,609,782	6,866,011		(12,111)			2.000	1.178	MON	11,016	132,196	11/19/2020	12/01/2035
3133GB-A8-7	FREDDIE MAC PN=QN4531			4	1.A	16,885,636	102.5150	16,598,394	16,191,186	16,848,000		(33,921)			2.000	1.119	MON	26,985	323,824	12/10/2020	08/01/2035
3133GB-AS-3	FREDDIE MAC PN=QN4517			4	1.A	4,873,514	100.3690	4,762,392	4,744,884	4,867,125		(6,390)			1.500	0.940	MON	5,931	65,242	12/21/2020	08/01/2035
3133GB-BK-9	FREDDIE MAC PN=QN4542			4	1.A	6,335,515	102.5150	6,228,674	6,075,866	6,321,667		(12,493)			2.000	1.149	MON	10,126	121,517	12/10/2020	12/01/2035
3133GB-FK-5	FREDDIE MAC PN=QN4670			4	1.A	6,341,506	100.4320	6,325,414	6,298,206	6,339,704		(1,802)			1.500	1.349	MON	7,873	62,982	03/16/2021	12/01/2035
3133GB-KX-1	FREDDIE MAC PN=QN4810			4	1.A	11,649,068	102.5150	11,469,378	11,188,000	11,626,647		(22,420)			2.000	1.159	MON	18,647	205,113	01/12/2021	10/01/2035
3133GB-LS-1	FREDDIE MAC PN=QN4837			4	1.A	5,891,747	100.4010	5,801,607	5,778,435	5,886,255		(5,492)			1.500	1.098	MON	7,223	79,454	01/12/2021	01/01/2036
3133GB-ML-5	FREDDIE MAC PN=QN4863			4	1.A	3,754,773	102.5150	3,693,390	3,602,780	3,747,373		(7,400)			2.000	1.172	MON	6,005	66,051	01/13/2021	01/01/2036
3133GB-NR-1	FREDDIE MAC PN=QN4900			4	1.A	8,198,622	102.5150	8,075,185	7,877,077	8,183,699		(14,923)			2.000	1.152	MON	13,128	144,413	01/12/2021	01/01/2036
3133GB-WR-1	FREDDIE MAC PN=QN5156			4	1.A	9,934,401	102.5150	9,729,692	9,490,994	9,914,741		(19,660)			2.000	1.040	MON	15,818	158,183	02/09/2021	02/01/2036
3133GB-ZJ-6	FREDDIE MAC PN=QN5245			4	1.A	25,074,633	100.4000	24,518,861	24,421,176	25,043,806		(30,828)			1.500	0.988	MON	30,526	305,265	02/09/2021	03/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133GC-2R-2	FREDDIE MAC PN=QN6184			4	1.A	5,436,326	102.5150	5,399,669	5,267,199	5,430,547		(5,779)			2.000	1.377	MON	8,779	61,451	05/13/2021	05/01/2036
3133GC-4U-3	FREDDIE MAC PN=QN6235			4	1.A	26,192,918	102.5150	26,021,227	25,382,849	26,166,425		(26,493)			2.000	1.341	MON	42,305	296,133	05/12/2021	05/01/2036
3133GC-C6-7	FREDDIE MAC PN=QN5493			4	1.A	1,009,988	102.5150	1,003,709	979,085	1,008,652		(1,335)			2.000	1.380	MON	1,632	14,686	03/10/2021	02/01/2036
3133GC-C9-1	FREDDIE MAC PN=QN5496			4	1.A	1,886,298	100.4010	1,875,619	1,868,127	1,885,488		(809)			1.500	1.295	MON	2,335	21,016	03/10/2021	03/01/2036
3133GC-DA-7	FREDDIE MAC PN=QN5497			4	1.A	24,698,968	102.5150	24,536,141	23,934,196	24,667,609		(31,359)			2.000	1.336	MON	39,890	359,013	03/10/2021	03/01/2036
3133GC-EM-0	FREDDIE MAC PN=QN5540			4	1.A	4,865,706	102.6200	4,834,188	4,710,766	4,859,363		(6,343)			2.000	1.316	MON	7,851	70,662	03/10/2021	03/01/2036
3133GC-MJ-8	FREDDIE MAC PN=QN5761			4	1.A	7,445,017	102.5150	7,394,816	7,213,399	7,435,446		(9,571)			2.000	1.340	MON	12,022	108,201	03/10/2021	03/01/2036
3133GC-YD-8	FREDDIE MAC PN=QN6108			4	1.A	8,151,044	102.5150	8,102,216	7,903,444	8,142,790		(8,254)			2.000	1.361	MON	13,172	92,207	05/12/2021	04/01/2036
3133GD-CM-0	FREDDIE MAC PN=QN6376			4	1.A	13,076,726	100.4000	12,994,519	12,942,748	13,072,000		(4,726)			1.500	1.284	MON	16,178	113,249	05/12/2021	05/01/2036
3133GD-CN-8	FREDDIE MAC PN=QN6377			4	1.A	12,993,532	100.4010	12,913,975	12,862,396	12,988,863		(4,670)			1.500	1.290	MON	16,078	112,546	05/12/2021	05/01/2036
3133GE-K4-9	FREDDIE MAC PN=QN7515			4	1.A	5,998,027	102.5150	5,937,807	5,792,135	5,993,457		(4,570)			2.000	1.292	MON	9,654	38,614	08/12/2021	09/01/2036
3133GE-QY-7	FREDDIE MAC PN=QN7671			4	1.A	1,727,161	102.5150	1,707,437	1,665,548	1,725,981		(1,179)			2.000	1.275	MON	2,776	8,328	09/13/2021	09/01/2036
3133KJ-JP-8	FREDDIE MAC PN=RA2970			4	1.A	36,008,407	102.4640	35,476,590	34,623,468	35,969,718		(18,940)			2.500	1.968	MON	72,132	865,587	06/23/2020	07/01/2050
3133KK-VF-3	FREDDIE MAC PN=RA4214			4	1.A	43,633,657	99.8310	41,972,819	42,043,874	43,599,518		(34,139)			2.000	1.545	MON	70,073	770,804	12/14/2020	12/01/2050
3133KL-A2-3	FREDDIE MAC PN=RA4525			4	1.A	37,676,974	99.8310	36,390,797	36,452,401	37,651,452		(25,522)			2.000	1.597	MON	60,754	607,540	02/03/2021	02/01/2051
3133KM-NT-8	FREDDIE MAC PN=RA5802			4	1.A	41,059,427	102.2500	40,403,427	39,514,354	41,045,100		(14,328)			2.500	1.996	MON	82,322	246,965	09/08/2021	09/01/2051
3133T1-7A-4	FREDDIE MAC SERIES 1620 CLASS Z			4	1.A	233,906	103.7510	265,003	255,423	246,983		1,726			6.000	10.370	MON	1,277	15,325	02/17/2005	11/15/2023
3133T1-C5-9	FREDDIE MAC SERIES 1602 CLASS PJ			4	1.A	38,560	103.3820	39,426	38,136	38,084		(26)			6.500	6.442	MON	207	2,479	04/23/1998	10/15/2023
3133T5-T4-5	FREDDIE MAC SERIES 1756 CLASS E			4	1.A	19,095	104.8030	25,361	24,199	22,975		365			6.500	11.091	MON	131	1,573	10/05/1994	10/15/2024
3133TD-CF-1	FREDDIE MAC REMIC CTF SERIES 2046 CLASS C			4	1.A	244,612	108.3190	281,734	260,096	254,017		1,974			6.000	7.424	MON	1,300	15,606	03/25/1998	04/15/2028
3133TG-DS-5	FREDDIE MAC REMIC CTF SERIES 2086 CLASS B			4	1.A	94,330	112.1400	114,985	102,537	98,032		545			6.500	8.542	MON	555	6,665	07/07/1999	09/15/2028
3133TK-SS-0	FREDDIE MAC SERIES 2149 CLASS CD			4	1.A	147,815	111.9450	180,013	160,805	154,063		727			6.500	8.279	MON	871	10,452	07/08/1999	05/15/2029
3133TL-BY-3	FREDDIE MAC REMIC CTF SERIES 2166 CLASS D			4	1.A	220,918	110.9590	265,543	239,316	229,600		957			6.500	8.290	MON	1,296	15,555	07/08/1999	06/15/2029
31359A-XH-7	FANNIE MAE SERIES 1993-89 CLASS C			4	1.A	68,742	103.1200	74,557	72,301	71,107		411			7.000	8.978	MON	422	5,061	07/26/1996	06/25/2023
31359G-HK-5	FANNIE MAE SERIES 1994-4 CLASS ZC			4	1.A	128,311	105.0220	147,738	140,674	135,840		922			6.500	10.337	MON	762	9,144	10/11/1995	01/25/2024
31359N-4Q-1	FANNIE MAE GTD REMIC PTC SERIES 1997-20			4	1.A	251,053	108.3190	297,150	274,328	265,273		1,631			7.000	9.196	MON	1,600	19,203	04/04/1997	03/17/2027
31359S-Y3-8	FANNIEMAE GRANTOR TRUST SERIES 2001-T5 CLASS A4			4	1.A	565,946	116.0710	624,749	538,245	548,382		(12,402)			8.000	7.466	MON	3,588	43,060	10/02/2003	06/19/2041
31359T-RJ-9	FANNIE MAE GTD REMIC PTC SERIES 1998-24			4	1.A	199,795	108.2530	229,517	212,019	206,078		947			6.000	7.460	MON	1,060	12,721	04/07/1998	05/18/2028
31359U-PV-1	FANNIEMAE WHOLE LOAN GTD REMIC PTC SERIES 1998-W3 C			4	1.A	1,548,995	107.7820	1,698,465	1,575,833	1,562,256		4,362			6.500	6.742	MON	8,536	102,429	07/17/1998	07/25/2028
31359U-WB-7	FANNIEMAE WHOLE LOAN GTD REMIC PTC SERIES 1998-W5 C			4	1.A	409,330	107.1400	456,582	426,155	416,224		2,109			6.500	7.497	MON	2,308	27,700	11/04/1999	07/25/2028
31359V-VR-1	FANNIE MAE GTD REMIC PTC SERIES 1999-15			4	1.A	326,371	110.1770	398,934	362,084	342,331		1,725			6.250	8.585	MON	1,886	22,630	07/08/1999	04/25/2029
31368H-KV-4	FANNIE MAE PN=190308			4	1.A	118	113.6430	129	113	116					7.500	6.099	MON	1	9	10/05/2001	09/01/2030
31368H-NG-4	FANNIE MAE PN=190391			4	1.A	123,841	115.9940	131,017	112,952	122,250		(671)			6.000	3.956	MON	565	6,777	04/16/2013	09/01/2038
3136A3-HM-6	FANNIE MAE FNR 2011-137 CLASS DA			4	1.A	867,766	111.6620	913,847	818,406	859,161		(1,011)			4.500	3.334	MON	3,069	36,828	12/21/2011	01/25/2042
3136A3-HQ-7	FANNIE MAE FNR 2011-137 CLASS HG			4	1.A	1,267,624	110.5480	1,324,356	1,197,991	1,255,904		(848)			4.500	3.306	MON	4,492	53,910	12/21/2011	01/25/2042
3136A3-T9-2	FANNIE MAE FNR 2012-3 CLASS CA			4	1.A	3,412,270	108.7400	3,531,703	3,247,848	3,376,397		(16,697)			4.000	2.860	MON	10,826	129,914	01/04/2012	02/25/2042
3136AQ-HV-5	FANNIE MAE FNR 2015-82 EK			4	1.A	2,505,744	104.6550	2,571,756	2,457,365	2,499,020		(3,039)			3.000	2.549	MON	6,143	73,721	07/11/2017	11/25/2045
3136AR-6Z-6	FANNIE MAE FNR 2016-33 NE			4	1.A	19,123,230	102.7380	19,277,154	18,763,355	19,003,894		(14,466)			2.500	2.112	MON	39,090	469,084	04/28/2016	07/25/2034
3136AR-7A-0	FANNIE MAE FNR 2016-33 NG			4	1.A	12,970,169	104.2630	13,042,173	12,508,903	12,821,960		(17,683)			3.000	2.267	MON	31,272	375,267	04/28/2016	07/25/2034
3136AR-7E-2	FANNIE MAE FNR 2016-33 LE			4	1.A	24,446,130	102.7390	24,548,008	23,893,591	24,260,100		(24,826)			2.500	2.020	MON	49,778	597,340	05/12/2016	11/25/2033
3136AS-BN-5	FANNIE MAE FNR 2016-27 KD			4	1.A	16,260,141	103.3090	16,427,255	15,901,124	16,181,330		(2,870)			2.500	2.096	MON	33,127	397,528	04/15/2016	01/25/2040
3136AS-C9-5	FANNIE MAE FNR 2016-41 CL			4	1.A	14,517,284	102.7500	14,467,796	14,080,566	14,385,265		(15,791)			2.500	1.897	MON	29,335	352,014	06/30/2016	07/25/2046
3136AS-CF-1	FANNIE MAE FNR 2016-27 EH			4	1.A	29,625,023	103.5180	29,496,671	28,494,161	29,284,299		(42,538)			3.000	2.169	MON	71,235	854,825	04/18/2016	05/25/2035
3136AS-TC-0	FANNIE MAE FNR 2016-34 CG			4	1.A	16,420,426	102.7510	16,437,435	15,997,370	16,295,393		(7,638)			2.500	1.992	MON	33,328	399,934	06/15/2016	06/25/2046
3136AS-ZT-6	FANNIE MAE FNR 2016-45 CL			4	1.A	12,713,102	103.5440	12,783,178	12,345,627	12,598,864		(7,286)			2.500	1.918	MON	25,720	308,641	07/13/2016	10/25/2033
3136AT-4C-5	FANNIE MAE FNR 2016-75 EA			4	1.A	2,454,361	100.3640	2,523,022	2,513,869	2,468,312		1,447			2.000	2.438	MON	4,190	50,277	01/18/2017	10/25/2046
3136AT-6M-1	FANNIE MAE FNR 2016-86 EA			4	1.A	5,120,658	100.5120	5,283,903	5,257,012	5,148,172		1,511			2.000	2.452	MON	8,762	105,140	01/18/2017	11/25/2046
3136AT-RN-6	FANNIE MAE FNR 2016-67 AH			4	1.A	2,180,339	100.4380	2,246,770	2,236,962	2,193,350		1,493			2.000	2.473	MON	3,728	44,739	01/18/2017	09/25/2046
3136AU-CG-4	FANNIEMAE-ACES FNR 2016-85 AB			4	1.A	3,869,932	101.1150	4,010,846	3,966,619	3,892,999		2,821			2.000	2.463	MON	6,611	79,332	01/20/2017	11/25/2046
3136AU-CN-9	FANNIEMAE-ACES FNR 2016-85 D			4	1.A	2,768,509	100.9510	2,872,954	2,845,881	2,783,720		1,089			2.000	2.477	MON	4,743	56,918	01/20/2017	11/25/2046
3136AU-CU-3	FANNIEMAE-ACES FNR 2016-85 LA			4	1.A	3,017,333	101.3920	3,133,755	3,090,739	3,032,867		1,157			2.000	2.423	MON	5,151	61,815	01/20/2017	11/25/2046

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AU-R4-5	FANNIEMAE-ACES FNR 2016-104 AK			4	1.A	28,544,329	104.5450	29,350,864	28,074,950	28,442,563		(26,175)			3.000	2.617	MON	70,187	842,248	12/29/2016	01/25/2047
3136AU-RM-5	FANNIEMAE-ACES FNR 2016-91 BA			4	1.A	2,563,190	100.4590	2,637,596	2,625,547	2,579,133		1,540			2.000	2.444	MON	4,376	52,511	01/18/2017	12/25/2046
3136AV-PS-2	FANNIE MAE FNR 2017-10 AE			4	1.A	2,643,038	105.2190	2,730,009	2,594,592	2,629,320		578			3.000	2.594	MON	6,486	77,838	03/29/2017	03/25/2047
3136AV-VE-6	FANNIE MAE FNR 2017-12 KE			4	1.A	7,646,073	104.6180	7,880,931	7,533,077	7,612,503		(2,465)			3.000	2.697	MON	18,833	225,992	03/17/2017	03/25/2047
3136AW-6A-0	FANNIE MAE FNR 2017-52 DG			4	1.A	6,644,791	105.4150	6,852,562	6,500,560	6,602,903		(7,142)			3.000	2.520	MON	16,251	195,017	07/25/2017	07/25/2047
3136AW-6B-8	FANNIE MAE FNR 2017-52 DH			4	1.A	8,063,431	107.2800	8,300,287	7,737,026	7,970,470		(15,316)			3.500	2.608	MON	22,566	270,796	07/12/2017	07/25/2047
3136AX-2A-2	FANNIE MAE FNR 2017-75 NC			4	1.A	29,309,656	102.7550	29,906,773	29,105,011	29,253,955		(1,336)			2.500	2.352	MON	60,635	727,625	08/10/2017	11/25/2046
3136AX-4A-0	FANNIE MAE FNR 2017-81 LA			4	1.A	31,790,355	105.8990	33,168,055	31,320,547	31,696,067		21,642			3.000	2.739	MON	78,301	939,616	08/29/2017	10/25/2047
3136AX-4C-6	FANNIE MAE FNR 2017-81 LM			4	1.A	60,457,394	106.2050	63,143,292	59,454,106	60,264,269		31,044			3.000	2.719	MON	148,635	1,783,623	09/07/2017	10/25/2047
3136AX-PQ-2	FANNIE MAE FNR 2017-57 GA			4	1.A	13,967,016	107.0780	14,581,994	13,618,053	13,897,692		23,828			3.500	3.015	MON	39,719	476,632	07/14/2017	08/25/2057
3136AY-RJ-4	FANNIE MAE FNR 2017-90 P			4	1.A	39,342,297	106.1670	41,489,918	39,079,730	39,286,656		9,937			3.000	2.878	MON	97,699	1,172,392	10/10/2017	11/25/2047
3136AY-S2-0	FANNIE MAE FNR 2017-87 UA			4	1.A	20,939,230	107.7070	21,812,602	20,251,777	20,787,476		22,297			3.500	2.797	MON	59,068	708,812	10/18/2017	12/25/2044
3136AY-W4-1	FANNIE MAE FNR 2017-87 GA			4	1.A	17,019,879	105.3070	17,817,335	16,919,420	16,991,849		7,869			3.000	2.870	MON	42,299	507,583	11/01/2017	06/25/2044
3136B0-CJ-3	FANNIE MAE FNR 2017-97 LT			4	1.A	48,400,818	106.3290	51,041,535	48,003,291	48,312,780		9,968			3.000	2.848	MON	120,008	1,440,099	11/09/2017	12/25/2047
3136B0-HU-3	FANNIE MAE FNR 2017-100 AG			4	1.A	21,747,970	104.1920	22,235,837	21,341,154	21,648,597		1,419			3.000	2.621	MON	53,353	640,235	12/13/2017	12/25/2047
3136B0-NB-8	FANNIE MAE FNR 2017-105 MB			4	1.A	34,135,615	106.1530	36,102,058	34,009,408	34,117,406		631			3.000	2.915	MON	85,024	1,020,282	12/11/2017	01/25/2048
3136B0-RD-0	FANNIE MAE FNR 2017-109 LA			4	1.A	56,962,600	106.0640	60,247,401	56,802,842	56,938,095		756			3.000	2.936	MON	142,007	1,704,085	12/18/2017	01/25/2048
3136B0-SS-6	FANNIE MAE FNR 2018-5 A			4	1.A	16,994,467	105.6530	18,022,768	17,058,436	17,000,942		(1,321)			3.000	3.048	MON	42,646	511,753	01/17/2018	02/25/2048
3136B1-4G-6	FANNIE MAE FNR 2018-44 GV			4	1.A	5,797,571	102.9860	5,713,787	5,548,123	5,663,487		(42,183)			4.000	1.586	MON	18,494	221,925	05/02/2019	08/25/2029
3136B1-N7-5	FANNIE MAE FNR 2018-28 PT			4	1.A	41,776,360	107.1190	44,764,324	41,789,419	41,759,627		6,513			3.500	3.485	MON	121,886	1,462,630	03/22/2018	05/25/2048
3136B1-P2-4	FANNIE MAE FNR 2018-28 AB			4	1.A	45,401,623	107.5020	48,769,679	45,366,181	45,374,797		9,600			3.500	3.465	MON	132,318	1,587,816	03/27/2018	05/25/2048
3136B2-AA-0	FANNIE MAE FNR 2018-42 A			4	1.A	62,080,807	105.3790	68,257,340	64,772,932	62,544,151		(146,343)			3.000	3.762	MON	161,932	1,943,188	04/24/2018	06/25/2048
3136B2-AQ-5	FANNIE MAE FNR 2018-42 B			4	1.A	48,904,539	105.1070	53,956,766	51,334,927	49,353,764		(164,127)			3.000	3.934	MON	128,337	1,540,048	05/17/2018	06/25/2048
3136B2-EU-2	FANNIE MAE FNR 2018-45 TL			4	1.A	24,689,765	108.1200	26,854,010	24,837,236	24,707,062		(3,935)			3.500	3.588	MON	72,442	869,303	04/27/2018	06/25/2048
3136B2-EV-0	FANNIE MAE FNR 2018-45 TM			4	1.A	23,929,125	105.8000	26,277,806	24,837,236	24,077,444		(38,498)			3.000	3.638	MON	62,093	745,117	04/27/2018	06/25/2048
3136B2-V5-8	FANNIE MAE FNR 2018-67 HV			4	1.A	12,500,316	103.4450	12,977,108	12,544,909	12,508,423		1,278			3.500	3.576	MON	36,589	439,072	10/04/2018	12/25/2029
3136B3-4C-1	FANNIE MAE FNR 2019-9 NA			4	1.A	2,753,939	104.5450	2,887,226	2,761,706	2,754,413		19			3.000	3.035	MON	6,904	82,851	03/19/2019	11/25/2036
3136B3-H3-7	FANNIE MAE FNR 2019-4 CA			4	1.A	20,334,658	106.1360	21,207,963	19,981,853	20,243,261		(9,437)			3.500	3.090	MON	58,280	699,365	03/19/2019	02/25/2049
3136B3-H6-0	FANNIE MAE FNR 2019-4 AB			4	1.A	1,665,226	104.5980	1,706,851	1,631,825	1,657,987		(334)			3.000	2.595	MON	4,080	48,955	07/03/2019	08/25/2038
3136B3-HQ-6	FANNIE MAE FNR 2018-74 AB			4	1.A	34,591,715	107.3430	37,474,282	34,910,822	34,633,429		(13,499)			3.500	3.652	MON	101,823	1,221,879	09/14/2018	10/25/2048
3136B3-HR-4	FANNIE MAE FNR 2018-74 AC			4	1.A	33,278,076	108.3090	36,375,791	33,585,064	33,315,764		(9,083)			3.500	3.645	MON	97,956	1,175,477	09/14/2018	10/25/2048
3136B3-RU-6	FANNIE MAE FNR 2018-89 CV			4	1.A	5,236,573	104.4300	5,219,000	4,997,624	5,142,400		(26,144)			4.000	1.849	MON	16,659	199,905	05/02/2019	02/25/2030
3136B3-UR-9	FANNIE MAE FNR 2018-95 B			4	1.A	12,748,899	105.0710	13,433,234	12,784,856	12,749,450		(180)			3.500	3.537	MON	37,289	447,470	01/08/2019	01/25/2049
3136B4-BT-4	FANNIE MAE FNR 2019-11 TA			4	1.A	10,409,459	105.4690	10,773,403	10,214,740	10,356,965		16,922			4.000	3.410	MON	34,049	408,590	03/08/2019	04/25/2049
3136B4-DA-3	FANNIE MAE FNR 2019-17 BC			4	1.A	8,982,356	105.1690	9,325,013	8,866,674	8,956,662		1,478			3.250	2.983	MON	24,014	288,167	04/24/2019	09/25/2038
3136B4-QC-5	FANNIE MAE FNR 2019-18 A			4	1.A	8,363,446	106.4390	8,665,073	8,140,844	8,316,476		(3,658)			3.500	2.931	MON	23,744	284,930	05/17/2019	05/25/2049
3136B6-LL-5	FANNIE MAE FNR 2019-59 PA			4	1.A	3,951,754	104.6620	4,053,633	3,873,082	3,933,175		1,213			3.000	2.539	MON	9,683	116,192	09/19/2019	10/25/2049
3136B7-XE-6	FANNIE MAE FNR 2019-76 PB			4	1.A	5,375,190	104.6170	5,517,313	5,273,833	5,346,128		(829)			3.000	2.359	MON	13,185	158,215	11/13/2019	10/25/2049
3136B7-XM-8	FANNIE MAE FNR 2019-76 PA			4	1.A	15,399,126	104.6450	15,800,881	15,099,496	15,320,331		(23,649)			3.000	2.397	MON	37,749	452,985	11/08/2019	10/25/2049
3136B7-Y6-2	FANNIE MAE FNR 2019-84 UP			4	1.A	6,119,873	104.0170	6,228,952	5,988,408	6,084,083		(14,909)			3.000	2.268	MON	14,971	179,652	12/06/2019	10/25/2049
31371G-2G-4	FANNIE MAE PN-251975			4	1.A	49	107.5590	51	47	48					7.500	6.445	MON		4	10/05/2001	08/01/2028
31371G-2S-8	FANNIE MAE PN-251985			4	1.A	2,734	110.3250	2,909	2,636	2,690		(5)			6.500	5.452	MON	14	171	09/19/2002	10/01/2028
31371H-2F-4	FANNIE MAE PN-252874			4	1.A	826	115.1080	914	794	814		(1)			7.500	6.293	MON	5	60	10/05/2001	11/01/2029
31371H-4J-4	FANNIE MAE PN-252925			4	1.A	2,787	115.7610	3,103	2,681	2,747		(5)			7.500	6.307	MON	17	201	10/05/2001	12/01/2029
31371H-6S-2	FANNIE MAE PN-252981			4	1.A	621	115.9220	692	597	612		(1)			7.500	6.320	MON	4	45	10/05/2001	01/01/2030
31371H-HT-8	FANNIE MAE PN-252342			4	1.A	28,686	111.3260	30,790	27,657	28,205		(54)			6.500	5.578	MON	150	1,798	09/19/2002	04/01/2029
31371H-NN-4	FANNIE MAE PN-252497			4	1.A	204,820	111.0370	237,656	214,034	208,520		521			6.500	7.439	MON	1,159	13,912	09/19/2002	06/01/2029
31371H-PB-8	FANNIE MAE PN-252518			4	1.A	124,440	110.6990	136,888	123,658	123,793		(110)			7.000	6.881	MON	721	8,656	05/25/1999	05/01/2029
31371H-PF-9	FANNIE MAE PN-252522			4	1.A	20,718	110.3250	22,843	20,705	20,676		(5)			6.500	6.463	MON	112	1,346	04/02/1999	04/01/2029
31371H-QX-9	FANNIE MAE PN-252570			4	1.A	20,966	111.7420	23,419	20,958	20,933		(6)			6.500	6.452	MON	114	1,362	11/21/2006	07/01/2029
31371H-TA-6	FANNIE MAE PN-252645			4	1.A	9,128	111.8650	10,671	9,539	9,253		15			6.500	7.796	MON	52	620	10/04/2000	08/01/2029
31371H-VD-7	FANNIE MAE PN-252712			4	1.A	592	112.9780	643	569	583		(1)			7.500	6.348	MON	4	43	10/05/2001	08/01/2029
31371H-VJ-4	FANNIE MAE PN-252717			4	1.A	1,282	115.1910	1,420	1,233	1,263		(2)			7.500	6.279	MON	8	93	10/05/2001	09/01/2029

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
31371H-X9-4	FANNIE MAE PN=252804			4	1.A	33,988	110.3250	36,153	32,769	33,448		(60)			6.500	5.582	MON	178	2,130	09/19/2002	10/01/2029
31371J-3D-4	FANNIE MAE PN=253796			4	1.A	665	112.2240	718	640	657		(1)			7.500	6.201	MON	4	48	10/05/2001	05/01/2031
31371J-5C-4	FANNIE MAE PN=253843			4	1.A	616	110.8580	656	592	609		(1)			7.500	6.226	MON	4	44	10/05/2001	06/01/2031
31371J-DS-0	FANNIE MAE PN=253113			4	1.A	73	114.3030	80	70	72					7.500	6.280	MON		5	10/05/2001	03/01/2030
31371J-FY-5	FANNIE MAE PN=253183			4	1.A	85	115.0890	94	82	84					7.500	6.131	MON	1	6	10/05/2001	04/01/2030
31371J-L3-6	FANNIE MAE PN=253346			4	1.A	1,443	112.4480	1,560	1,388	1,424		(2)			7.500	6.227	MON	9	104	10/05/2001	06/01/2030
31371J-SC-9	FANNIE MAE PN=253515			4	1.A	91	114.3350	100	88	90					7.500	6.199	MON	1	7	10/05/2001	11/01/2030
31371J-WC-4	FANNIE MAE PN=253643			4	1.A	488	115.1460	540	469	482		(1)			7.500	6.251	MON	3	35	10/05/2001	02/01/2031
31371K-A6-8	FANNIE MAE PN=253929			4	1.A	675	117.4350	763	649	668		(1)			7.500	6.191	MON	4	49	10/05/2001	08/01/2031
31371K-HJ-3	FANNIE MAE PN=254133			4	1.A	6,711	111.0880	7,169	6,453	6,635		(9)			7.500	6.299	MON	40	484	10/05/2001	12/01/2031
31371K-HY-0	FANNIE MAE PN=254147			4	1.A	41,817	114.2020	47,173	41,307	41,605		(23)			6.500	6.176	MON	224	2,685	12/03/2001	01/01/2032
31371K-TE-1	FANNIE MAE PN=254449			4	1.A	201,923	116.5160	224,203	192,422	198,304		(668)			7.000	6.053	MON	1,122	13,469	12/05/2002	09/01/2032
31371K-UD-1	FANNIE MAE PN=254480			4	1.A	171,110	115.2080	187,857	163,059	168,120		(564)			7.000	6.030	MON	951	11,414	12/05/2002	10/01/2032
31371K-WK-3	FANNIE MAE PN=254550			4	1.A	1,521,334	116.4260	1,707,058	1,466,217	1,499,668		(4,417)			6.500	5.807	MON	7,942	95,304	12/04/2002	12/01/2032
31371K-YJ-4	FANNIE MAE PN=254613			4	1.A	29,259	110.5610	30,781	27,841	28,861		(45)			7.000	5.628	MON	162	1,949	12/05/2002	12/01/2032
31371L-TJ-8	FNMA PN=255353			4	1.A	337,000	117.0280	375,046	320,476	331,790		(1,133)			6.500	5.525	MON	1,736	20,831	09/24/2004	08/01/2034
31371M-BH-9	FNMA PN=255740			4	1.A	130,556	114.0000	143,099	125,525	129,218		(403)			5.500	4.717	MON	575	6,904	04/01/2009	06/01/2035
31371M-T4-9	FNMA PN=256271			4	1.A	40,802	116.1320	46,951	40,429	40,715		(10)			6.500	6.210	MON	219	2,628	06/26/2007	06/01/2036
31371N-BQ-7	FANNIE MAE PN=256647			4	1.A	154,313	115.9600	175,177	151,067	153,553		(279)			6.500	6.043	MON	818	9,819	03/23/2007	03/01/2037
31371N-GH-2	FANNIE MAE PN=256800			4	1.A	193,184	115.9890	214,416	184,859	191,495		(524)			6.000	5.065	MON	924	11,091	08/13/2009	07/01/2037
31371N-HW-8	FANNIE MAE PN=256845			4	1.A	1,097,218	116.0280	1,244,306	1,072,418	1,091,881		(1,552)			6.500	5.998	MON	5,809	69,707	07/03/2008	08/01/2037
31371N-MH-5	FANNIE MAE PN=256960			4	1.A	24,753	114.5190	25,370	22,154	24,389		(46)			6.500	3.404	MON	120	1,440	08/01/2011	11/01/2037
31371P-D7-2	FNMA PN=257626			4	1.A	228,200	109.7670	251,905	229,491	228,288		38			5.500	5.600	MON	1,052	12,622	07/10/2008	07/01/2038
31371P-EH-9	FNMA PN=257636			4	1.A	131,000	109.6300	144,427	131,741	131,040		15			5.500	5.608	MON	604	7,246	07/10/2008	07/01/2038
31371P-ER-7	FNMA PN=257644			4	1.A	70,117	110.0530	75,792	68,868	69,873		(28)			6.000	5.581	MON	344	4,132	07/10/2008	07/01/2038
31371P-GR-5	FNMA PN=257708			4	1.A	467,450	110.9560	523,407	471,725	467,924		209			5.500	5.683	MON	2,162	25,945	05/10/2007	05/01/2037
31371P-H8-6	FNMA PN=257755			4	1.A	62,201	110.0460	65,203	59,250	61,713		(63)			6.000	4.727	MON	296	3,555	08/01/2011	07/01/2037
31371P-HZ-6	FNMA PN=257748			4	1.A	64,301	109.5950	69,536	63,448	64,114		(27)			5.500	5.172	MON	291	3,490	08/01/2011	07/01/2037
31371P-K5-8	FNMA PN=257816			4	1.A	152,718	110.1340	162,099	147,183	151,651		(322)			6.000	5.164	MON	736	8,831	08/01/2011	09/01/2037
31371P-KF-6	FNMA PN=257794			4	1.A	28,886	109.9180	31,349	28,521	28,804		(9)			6.000	5.689	MON	143	1,711	09/10/2007	09/01/2037
31371P-L6-5	FNMA PN=257849			4	1.A	138,538	110.1820	151,203	137,231	138,158		(114)			6.000	5.817	MON	686	8,234	11/08/2007	11/01/2037
31371P-L7-3	FNMA PN=257850			4	1.A	64,865	110.0870	70,734	64,253	64,753		(13)			6.000	5.675	MON	321	3,855	11/08/2007	11/01/2037
31371P-LZ-1	FNMA PN=257844			4	1.A	42,151	110.0850	45,964	41,753	42,080		(8)			6.000	5.669	MON	209	2,505	11/08/2007	11/01/2037
31371P-NW-6	FNMA PN=257905			4	1.A	318,265	111.2350	349,651	314,336	317,238		(275)			5.500	5.257	MON	1,441	17,289	02/07/2008	02/01/2038
31371P-NX-4	FNMA PN=257906			4	1.A	319,669	110.3880	348,520	315,723	318,728		(332)			5.500	5.229	MON	1,447	17,365	02/07/2008	02/01/2038
31371P-NZ-9	FNMA PN=257908			4	1.A	191,337	109.7130	207,330	188,975	190,753		(196)			5.500	5.240	MON	866	10,394	02/07/2008	02/01/2038
31371P-P5-3	FNMA PN=257944			4	1.A	89,618	108.9920	98,152	90,055	89,648		3			5.000	5.078	MON	375	4,503	04/10/2008	04/01/2038
31371P-P6-1	FNMA PN=257945			4	1.A	103,498	108.9420	113,301	104,002	103,527		10			5.000	5.082	MON	433	5,200	04/10/2008	04/01/2038
31371P-P8-7	FNMA PN=257947			4	1.A	166,349	109.6160	179,568	163,815	165,815		(117)			5.500	5.146	MON	751	9,010	04/10/2008	04/01/2038
31371P-PA-2	FNMA PN=257917			4	1.A	79,101	110.0140	84,693	76,984	78,849		(28)			6.000	4.954	MON	385	4,619	02/07/2008	02/01/2038
31371P-QK-9	FNMA PN=257958			4	1.A	174,921	109.5950	188,871	172,335	174,386		(216)			5.500	5.149	MON	790	9,478	05/09/2008	05/01/2038
31371P-QV-5	FNMA PN=257968			4	1.A	95,433	109.6550	103,100	94,023	95,144		(33)			5.500	5.146	MON	431	5,171	05/09/2008	05/01/2038
31371P-RC-6	FNMA PN=257983			4	1.A	109,231	108.9380	119,780	109,953	109,296		26			5.000	5.118	MON	458	5,498	05/09/2008	05/01/2038
31371P-RM-4	FNMA PN=257992			4	1.A	114,775	110.0420	124,053	112,732	114,377		(151)			6.000	5.580	MON	564	6,764	07/10/2008	07/01/2038
31371Q-D2-1	FNMA PN=258521			4	1.A	523,540	112.6690	589,131	522,887	522,903		(161)			5.500	5.465	MON	2,397	28,759	10/11/2005	10/01/2035
31371Q-DZ-8	FNMA PN=258520			4	1.A	230,896	109.1000	257,500	236,022	231,938		249			5.000	5.434	MON	983	11,801	10/11/2005	10/01/2035
31371Q-FM-5	FNMA PN=258572			4	1.A	140,769	108.8680	159,664	146,658	142,100		587			5.000	5.789	MON	611	7,333	11/09/2005	11/01/2035
31371Q-FN-3	FNMA PN=258573			4	1.A	178,373	109.5360	198,484	181,205	178,851		198			5.500	5.830	MON	831	9,966	11/09/2005	11/01/2035
31371Q-G4-4	FNMA PN=258619			4	1.A	82,140	109.5920	90,174	82,282	82,105		(4)			5.500	5.521	MON	377	4,526	01/10/2006	01/01/2036
31371Q-GS-1	FNMA PN=258609			4	1.A	78,714	110.0140	85,120	77,372	78,365		(38)			6.000	5.589	MON	387	4,642	01/10/2006	01/01/2036
31371Q-HH-4	FNMA PN=258632			4	1.A	84,414	110.0120	91,918	83,552	84,234		(21)			6.000	5.628	MON	418	5,013	02/09/2006	02/01/2036
31371Q-JM-1	FNMA PN=258668			4	1.A	41,413	109.9800	45,264	41,156	41,328		(9)			6.000	5.837	MON	206	2,469	03/09/2006	03/01/2036
31371Q-KA-5	FNMA PN=258689			4	1.A	72,899	109.5990	81,906	74,732	73,184		32			5.500	6.097	MON	343	4,110	04/10/2006	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371Q-LE-6	FNMA PN=258725			4	1.A	62,624	109.6060	70,762	64,561	62,908		32			5.500	6.291	MON	296	3,551	05/09/2006	05/01/2036
31371Q-MR-6	FNMA PN=258768			4	1.A	184,690	110.1420	204,155	185,356	184,672		(6)			6.000	6.067	MON	927	11,121	06/09/2006	06/01/2036
31371Q-NV-6	FNMA PN=258804			4	1.A	230,998	110.2220	257,508	233,627	231,349		131			6.000	6.234	MON	1,168	14,018	07/11/2006	07/01/2036
31371Q-P6-9	FNMA PN=258845			4	1.A	242,097	110.3110	265,979	241,117	241,695		(110)			6.000	5.901	MON	1,206	14,467	09/11/2006	09/01/2036
31371Q-P7-7	FNMA PN=258846			4	1.A	104,382	110.3250	113,005	102,429	103,856		(189)			6.500	6.116	MON	555	6,658	09/11/2006	09/01/2036
31371Q-PK-8	FNMA PN=258826			4	1.A	66,076	110.0330	72,716	66,086	66,045		(3)			6.000	5.935	MON	330	3,965	08/09/2006	08/01/2036
31371Q-PL-6	FNMA PN=258827			4	1.A	64,940	110.3250	70,488	63,892	64,767		(20)			6.500	5.899	MON	346	4,153	08/09/2006	08/01/2036
31371Q-QS-0	FNMA PN=258865			4	1.A	174,231	110.1190	190,907	173,364	173,904		(93)			6.000	5.885	MON	867	10,402	10/11/2006	10/01/2036
31371Q-R8-3	FNMA PN=258911			4	1.A	77,164	110.0590	83,774	76,117	76,910		(28)			6.000	5.666	MON	381	4,567	12/08/2006	12/01/2036
31371Q-S5-8	FNMA PN=258940			4	1.A	400,639	112.4150	453,854	403,730	400,985		136			5.500	5.643	MON	1,850	22,205	02/08/2007	02/01/2037
31371Q-TX-6	FNMA PN=258966			4	1.A	166,964	109.6640	183,991	167,777	167,002		11			5.500	5.589	MON	769	9,228	03/09/2007	03/01/2037
31371Q-UQ-9	FNMA PN=258991			4	1.A	123,667	109.5890	136,980	124,995	123,848		90			5.500	5.704	MON	573	6,875	04/09/2007	03/01/2037
31371Q-UR-7	FNMA PN=258992			4	1.A	138,885	110.0040	151,454	137,681	138,564		(127)			6.000	5.786	MON	688	8,261	04/09/2007	04/01/2037
31373D-BC-8	FANNIE MAE PN=289935			4	1.A	3,156	101.2830	3,113	3,073	3,092		(9)			7.500	6.613	MON	19	231	08/05/1998	09/01/2024
31374T-2L-2	FANNIE MAE PN=323979			4	1.A	145,125	110.6500	170,095	153,723	148,748		589			6.500	7.715	MON	833	9,992	04/19/2000	04/01/2029
31374T-TK-5	FANNIE MAE PN=323754			4	1.A	70,230	107.6640	74,415	69,118	69,578		(66)			7.000	6.652	MON	403	4,838	04/28/1999	05/01/2029
31374T-W3-9	FANNIE MAE PN=323866			4	1.A	64,750	111.7020	70,450	63,069	63,823		(91)			6.500	5.990	MON	342	4,099	09/19/2002	08/01/2029
31374T-WX-3	FANNIE MAE PN=323862			4	1.A	153,072	110.3250	176,877	160,324	156,028		515			6.500	7.454	MON	868	10,421	10/04/2000	08/01/2029
31375K-SG-3	FANNIE MAE PN=337219			4	1.A	4	100.3480	4	4	4					7.500	6.408	MON			08/05/1998	02/01/2026
31376F-RP-4	FANNIE MAE PN=354294			4	1.A	70	100.0830	68	68	68					7.500	6.624	MON		5	08/05/1998	12/01/2023
31376J-SZ-3	FANNIE MAE PN=357036			4	1.A	260	108.0380	270	250	256					7.500	6.317	MON	2	18	10/05/2001	09/01/2029
31376K-RJ-7	FNMA PN=357889			4	1.A	147,352	110.1440	155,048	140,769	145,648		(603)			6.000	5.084	MON	704	8,446	04/01/2009	07/01/2035
31376Z-GL-1	FANNIE MAE PN=370203			4	1.A	2,815	101.0470	2,735	2,707	2,760		(8)			7.500	6.133	MON	17	203	10/05/2001	01/01/2027
31378Q-D9-9	FANNIE MAE PN=405228			4	1.A	115,702	111.0900	130,078	117,092	116,162		84			6.000	6.234	MON	585	7,026	12/11/1998	12/01/2028
3137AK-EC-1	FREDDIE MAC FHR 3984 CLASS DA			4	1.A	1,781,794	110.0280	1,858,263	1,688,904	1,759,261		1,623			4.000	3.033	MON	5,630	67,556	01/31/2012	01/15/2042
3137BA-ZG-0	FREDDIE MAC FHR 4336 QA			4	1.A	4,980,838	102.5720	5,186,756	5,056,689	4,991,085		4,261			2.500	2.810	MON	10,535	126,417	12/15/2016	05/15/2044
3137BC-ZY-7	FREDDIE MAC FHR 4379 KA			4	1.A	16,673,528	104.7730	17,020,694	16,245,380	16,582,748		(13,779)			3.000	2.454	MON	40,613	487,361	07/11/2017	08/15/2044
3137BD-CC-8	FREDDIE MAC FHR 4377 JP			4	1.A	16,708,852	104.7270	17,578,337	16,784,909	16,714,951		3,567			3.000	3.099	MON	41,962	503,547	03/12/2018	08/15/2044
3137BL-D4-7	FREDDIE MAC FHR 4508 CA			4	1.A	16,797,395	104.7490	17,163,382	16,385,205	16,717,883		(19,727)			3.000	2.466	MON	40,963	491,556	11/28/2016	09/15/2045
3137BP-AL-3	FREDDIE MAC FHR 4568 DA			4	1.A	1,915,766	104.7720	1,962,276	1,872,894	1,912,736		(1,367)			3.000	2.461	MON	4,682	56,187	07/03/2019	04/15/2046
3137BQ-WA-1	FREDDIE MAC FHR 4600 CH			4	1.A	4,578,786	104.7100	4,695,207	4,484,026	4,563,763		(3,219)			3.000	2.520	MON	11,210	134,521	10/12/2017	07/15/2041
3137BR-6N-0	FHLMC MULTIFAMILY STRUCTURED P FHR 4608 EA			4	1.A	5,884,861	105.5070	6,178,058	5,855,583	5,879,711		(1,413)			3.000	2.880	MON	14,639	175,667	01/12/2018	08/15/2042
3137BR-Z6-5	FHLMC MULTIFAMILY STRUCTURED P FHR 4615 MG			4	1.A	27,539,414	105.9410	28,106,306	26,530,030	27,388,102		(56,185)			3.000	2.198	MON	66,325	795,901	10/07/2016	09/15/2046
3137BS-AK-9	FREDDIE MAC FHR 4620 LA			4	1.A	15,718,320	104.7480	15,813,569	15,096,758	15,553,187		(4,965)			3.000	2.219	MON	37,742	452,903	10/14/2016	10/15/2046
3137BS-AN-3	FREDDIE MAC FHR 4620 LD			4	1.A	7,329,944	103.4120	7,406,469	7,162,083	7,284,707		(1,447)			2.500	2.055	MON	14,921	179,052	10/14/2016	10/15/2046
3137BT-3E-9	FREDDIE MAC FHR 4633 LA			4	1.A	3,036,111	100.7890	3,136,409	3,111,841	3,052,381		1,788			2.000	2.440	MON	5,186	62,237	01/18/2017	11/15/2046
3137BT-JU-6	FREDDIE MAC FHR 4635 EC			4	1.A	4,594,209	104.2550	4,711,291	4,519,010	4,580,809		(6,061)			3.000	2.620	MON	11,298	135,570	12/15/2016	12/15/2046
3137BX-X9-8	FREDDIE MAC FHR 4684 NA			4	1.A	28,060,346	102.8010	28,636,012	27,855,780	28,016,319		842			2.500	2.364	MON	58,033	696,395	08/09/2017	05/15/2047
3137BY-JY-7	FREDDIE MAC FHR 4683 EA			4	1.A	20,122,665	102.8300	20,471,383	19,908,032	20,053,533		(21,050)			2.500	2.262	MON	41,475	497,701	06/16/2017	05/15/2047
3137BY-RA-0	FREDDIE MAC FHR 4693 LT			4	1.A	26,511,176	106.1760	27,886,934	26,264,942	26,464,668		8,376			3.000	2.843	MON	65,662	787,948	06/15/2017	06/15/2047
3137F7-GL-3	FREDDIE MAC FHR 5055 DG			4	1.A	16,257,346	100.9900	16,086,587	15,928,814	16,223,193		(27,354)			1.500	1.176	MON	19,911	238,932	11/20/2020	12/25/2050
3137FA-XZ-6	FREDDIE MAC FHR 4719 LA			4	1.A	20,742,443	107.2730	21,482,441	20,025,892	20,596,872		51,768			3.500	2.782	MON	58,409	700,906	08/25/2017	09/15/2047
3137FA-Y2-8	FREDDIE MAC FHR 4719 LM			4	1.A	16,064,395	106.4820	16,899,740	15,870,968	16,029,902		4,632			3.000	2.803	MON	39,677	476,129	09/14/2017	09/15/2047
3137FA-Y3-6	FREDDIE MAC FHR 4719 PT			4	1.A	25,879,929	106.1720	27,116,971	25,540,716	25,817,381		12,775			3.000	2.774	MON	63,852	766,221	09/01/2017	09/15/2047
3137FC-AB-0	FREDDIE MAC FHR 4735 LA			4	1.A	34,627,736	106.6300	36,620,194	34,343,331	34,571,444		7,059			3.000	2.864	MON	85,858	1,030,300	11/09/2017	12/15/2047
3137FD-AF-9	FREDDIE MAC FHR 4751 DC			4	1.A	11,155,322	104.7690	11,592,214	11,064,558	11,136,351		(1,824)			3.000	2.822	MON	27,661	331,937	01/12/2018	05/15/2041
3137FD-DU-3	FREDDIE MAC FHR 4746 CB			4	1.A	32,404,049	105.8790	34,191,504	32,293,041	32,390,523		721			3.000	2.937	MON	80,733	968,791	12/18/2017	01/15/2048
3137FE-7L-8	FREDDIE MAC FHR 4760 A			4	1.A	4,338,851	104.6770	4,561,000	4,357,233	4,341,822		(88)			3.000	3.083	MON	10,893	130,717	03/12/2018	02/15/2048
3137FH-7H-0	FREDDIE MAC FHR 4825 VE			4	1.A	7,362,827	104.0880	7,690,850	7,388,804	7,371,244		1,727			3.500	3.614	MON	21,551	258,608	10/04/2018	11/15/2029
3137FH-R5-4	FREDDIE MAC FHR 4835 AV			4	1.A	1,848,533	106.6500	1,977,635	1,854,328	1,849,806		148			3.500	3.584	MON	5,408	64,902	10/12/2018	12/15/2029
3137FH-WD-1	FREDDIE MAC FHR 4830 VA			4	1.A	3,822,731	109.5570	4,091,523	3,734,617	3,794,936		(1,216)			4.000	3.312	MON	12,449	149,385	10/12/2018	08/15/2031
3137FL-KM-5	FREDDIE MAC FHR 4869 AJ			4	1.A	13,138,013	106.8190	13,695,825	12,821,483	13,067,534		(5,066)			3.500	2.956	MON	37,396	448,752	04/24/2019	04/15/2049
3137FL-XG-4	FREDDIE MAC FHR 4877 CA			4	1.A	1,378,282	104.2360	1,422,448	1,364,636	1,375,096		(436)			3.000	2.779	MON	3,412	40,939	05/17/2019	04/15/2034

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
3137FP-A6-2	FREDDIE MAC FHR 4919 TA			4	1.A	1,869,065	102.3750	1,898,025	1,854,001	1,863,514		(255)			2.500	2.131	MON	3,863	46,350	10/08/2019	04/25/2049
3137FP-LV-5	FREDDIE MAC FHR 4926 H			4	1.A	13,486,100	102.6830	13,935,038	13,570,918	13,503,011		8,531			2.500	2.698	MON	28,273	339,273	10/22/2019	04/25/2049
3137FQ-CL-5	FREDDIE MAC FHR 4932 MP			4	1.A	4,483,771	102.5640	4,573,705	4,459,384	4,477,437		(171)			2.500	2.365	MON	9,290	111,485	10/31/2019	11/30/2049
3137FV-YW-6	FREDDIE MAC FHR 5008 LB			4	1.A	28,416,066	97.5050	27,080,949	27,773,796	28,350,700		(39,615)			1.500	1.170	MON	34,717	416,607	08/20/2020	08/25/2050
3137FW-SA-9	FREDDIE MAC FHR 5028 JG			4	1.A	23,159,635	98.3140	22,264,722	22,646,550	23,103,755		(38,088)			1.500	1.120	MON	28,308	339,698	09/11/2020	08/25/2050
3137FY-AF-3	FREDDIE MAC FHR 5099 HE			4	1.A	56,471,012	100.4630	55,348,776	55,093,670	56,363,539		(107,473)			2.000	1.572	MON	91,823	826,405	03/19/2021	06/25/2045
31380D-4F-0	FANNIE MAE PN=437422			4	1.A	240	110.3250	256	232	236					6.500	5.437	MON	1	15	09/19/2002	09/01/2028
31380G-VK-2	FANNIE MAE PN=439918			4	1.A	16,671	110.3250	18,346	16,629	16,615		(6)			6.500	6.439	MON	90	1,081	11/16/1998	09/01/2028
31380J-UU-5	FANNIE MAE PN=441695			4	1.A	1,088	100.3610	1,051	1,047	1,069		(2)			7.500	6.425	MON	7	79	10/05/2001	09/01/2028
31380P-VM-8	FANNIE MAE PN=446220			4	1.A	35,772	110.3250	39,364	35,680	35,656		(12)			6.500	6.432	MON	193	2,319	11/16/1998	10/01/2028
31380Q-B2-2	FANNIE MAE PN=446557			4	1.A	60,145	110.3250	66,184	59,990	59,936		(20)			6.500	6.449	MON	325	3,899	11/16/1998	10/01/2028
31380Q-WG-8	FANNIE MAE PN=447147			4	1.A	5,241	100.7960	5,079	5,039	5,172		(9)			7.500	6.115	MON	31	378	10/05/2001	11/01/2029
31380S-2E-2	FANNIE MAE PN=449073			4	1.A	23,876	110.3250	26,273	23,814	23,796		(8)			6.500	6.441	MON	129	1,548	11/16/1998	11/01/2028
31381F-WY-2	FANNIE MAE PN=459763			4	1.A	3,001	111.0160	3,482	3,136	3,042		5			6.500	7.877	MON	17	204	10/04/2000	04/01/2029
31382D-U7-7	FANNIE MAE PN=479506			4	1.A	608	110.3250	646	586	598		(1)			6.500	5.451	MON	3	38	09/19/2002	04/01/2029
31382F-H3-6	FANNIE MAE PN=480950			4	1.A	2,044	110.3250	2,174	1,970	2,012		(4)			6.500	5.427	MON	11	128	09/19/2002	03/01/2029
31382K-SF-6	FANNIE MAE PN=484818			4	1.A	38	110.3250	40	36	37					6.500	5.550	MON		2	09/19/2002	04/01/2029
31382K-V9-6	FANNIE MAE PN=484940			4	1.A	964	110.3250	1,026	930	949		(2)			6.500	5.492	MON	5	61	09/19/2002	06/01/2029
31382K-WJ-3	FANNIE MAE PN=484949			4	1.A	8,157	110.3250	9,405	8,525	8,264		14			6.500	7.894	MON	46	554	10/04/2000	06/01/2029
31382Q-W7-6	FANNIE MAE PN=489470			4	1.A	57	110.3250	61	55	56					6.500	5.421	MON		4	09/19/2002	04/01/2029
31382R-PT-4	FANNIE MAE PN=490134			4	1.A	6,669	110.3250	7,689	6,969	6,757		11			6.500	7.932	MON	38	453	10/04/2000	03/01/2029
31382S-US-8	FANNIE MAE PN=491193			4	1.A	16,462	110.3250	18,981	17,204	16,691		29			6.500	7.850	MON	93	1,118	10/04/2000	03/01/2029
31382T-4F-3	FANNIE MAE PN=492322			4	1.A	1,785	110.3250	1,899	1,721	1,757		(3)			6.500	5.496	MON	9	112	09/19/2002	04/01/2029
31382T-FN-4	FANNIE MAE PN=491673			4	1.A	6,138	110.3250	7,077	6,414	6,230		11			6.500	7.728	MON	35	417	10/04/2000	03/01/2029
31382U-GE-0	FANNIE MAE PN=492597			4	1.A	2,768	110.3250	2,944	2,669	2,732		(5)			6.500	5.217	MON	14	174	09/19/2002	05/01/2029
31382V-XD-1	FANNIE MAE PN=493976			4	1.A	4,905	111.5280	5,717	5,126	4,969		8			6.500	7.927	MON	28	333	10/04/2000	04/01/2029
31382W-M8-2	FANNIE MAE PN=494583			4	1.A	5,613	100.2900	5,657	5,641	5,613					7.000	7.111	MON	33	395	06/03/1999	05/01/2029
31382Y-3T-3	FANNIE MAE PN=496810			4	1.A	7,111	111.5840	8,293	7,432	7,205		12			6.500	7.875	MON	40	483	10/04/2000	07/01/2029
31383A-JN-0	FANNIE MAE PN=497169			4	1.A	499	110.3250	531	481	491		(1)			6.500	5.544	MON	3	31	09/19/2002	05/01/2029
31383A-PH-6	FANNIE MAE PN=497324			4	1.A	873	110.3250	928	841	860		(2)			6.500	5.448	MON	5	55	09/19/2002	06/01/2029
31383A-SA-8	FANNIE MAE PN=497413			4	1.A	1,649	110.3250	1,754	1,590	1,626		(3)			6.500	5.337	MON	9	103	09/19/2002	05/01/2029
31383C-K3-8	FANNIE MAE PN=499014			4	1.A	356	110.3250	379	344	351		(1)			6.500	5.314	MON	2	22	09/19/2002	05/01/2029
31383C-V6-9	FANNIE MAE PN=499337			4	1.A	5,774	109.9410	6,106	5,554	5,692		(10)			7.500	6.208	MON	35	417	10/05/2001	08/01/2029
31383E-YX-3	FANNIE MAE PN=501226			4	1.A	19,266	110.3250	22,213	20,134	19,545		33			6.500	7.730	MON	109	1,309	10/04/2000	07/01/2029
31383G-U2-0	FANNIE MAE PN=502901			4	1.A	21,835	110.3250	25,160	22,805	22,151		38			6.500	7.704	MON	124	1,482	09/19/2002	06/01/2029
31383G-UZ-7	FANNIE MAE PN=502900			4	1.A	35	110.3250	37	33	34					6.500	5.424	MON		2	09/19/2002	06/01/2029
31383H-2R-4	FANNIE MAE PN=503984			4	1.A	365	110.3250	420	381	370		1			6.500	7.795	MON	2	25	10/04/2000	06/01/2029
31383H-6M-1	FANNIE MAE PN=504076			4	1.A	45,714	112.1130	53,072	47,338	46,295		64			6.500	7.334	MON	256	3,077	10/20/2000	06/01/2029
31383H-L6-9	FANNIE MAE PN=503549			4	1.A	1,058	110.3250	1,220	1,106	1,074		2			6.500	7.713	MON	6	72	10/04/2000	06/01/2029
31383J-QK-9	FANNIE MAE PN=504558			4	1.A	26,529	110.9690	30,766	27,725	26,921		46			6.500	7.699	MON	150	1,802	10/04/2000	07/01/2029
31383K-ZJ-9	FANNIE MAE PN=505745			4	1.A	5,017	110.3250	5,785	5,243	5,089		9			6.500	7.743	MON	28	341	10/04/2000	07/01/2029
31383L-5E-1	FANNIE MAE PN=506745			4	1.A	3,537	110.3250	3,762	3,410	3,486		(6)			6.500	5.397	MON	18	222	09/19/2002	07/01/2029
31383M-Z8-9	FANNIE MAE PN=507567			4	1.A	23,541	110.6780	27,063	24,452	23,876		36			6.500	7.380	MON	132	1,589	10/31/2000	07/01/2029
31383N-XB-2	FANNIE MAE PN=508374			4	1.A	44,577	103.1210	46,996	45,574	44,920		35			7.000	7.482	MON	266	3,190	10/07/1999	08/01/2029
31383R-R4-6	FANNIE MAE PN=510907			4	1.A	1,925	102.8740	1,904	1,851	1,906		(2)			7.500	5.920	MON	12	139	10/05/2001	05/01/2031
31383S-U9-9	FANNIE MAE PN=511908			4	1.A	292	110.3250	310	281	288		(1)			6.500	5.386	MON	2	19	09/19/2002	09/01/2029
31383T-DX-3	FANNIE MAE PN=512318			4	1.A	387	104.3410	389	372	383		(1)			7.500	5.964	MON	2	28	10/05/2001	10/01/2029
31383U-4Z-5	FANNIE MAE PN=513940			4	1.A	3,787	101.8990	3,712	3,643	3,728		(7)			7.500	6.379	MON	23	273	10/05/2001	09/01/2029
31384D-JF-0	FANNIE MAE PN=520562			4	1.A	80	100.3830	78	77	79					7.500	6.315	MON		6	10/05/2001	11/01/2029
31384F-4M-6	FANNIE MAE PN=522928			4	1.A	139	100.3620	300	299	160		3			7.500	47.453	MON	2	22	10/05/2001	07/01/2030
31384H-LW-1	FANNIE MAE PN=524241			4	1.A	58	103.9990	58	56	58					7.500	5.938	MON		4	10/05/2001	12/01/2029
31384J-KL-2	FANNIE MAE PN=525099			4	1.A	63	100.3500	61	61	62					7.500	6.393	MON		5	10/05/2001	12/01/2029
31384K-XD-3	FANNIE MAE PN=526376			4	1.A	2,078	107.0940	2,140	1,998	2,051		(3)			7.500	6.189	MON	12	150	10/05/2001	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384P-H5-7	FANNIE MAE PN=529552			4	1.A	6,587	102.2170	6,474	6,333	6,503		(11)			7.500	6.162	MON	40	475	10/05/2001	04/01/2030
31384S-E2-1	FANNIE MAE PN=532153			4	1.A	40	107.0830	41	38	39					7.500	6.404	MON		3	10/05/2001	02/01/2030
31384U-NV-2	FANNIE MAE PN=534204			4	1.A	2,466	102.8410	2,440	2,372	2,436		(4)			7.500	6.106	MON	15	178	10/05/2001	04/01/2030
31384V-P4-8	FANNIE MAE PN=535143			4	1.A	1,073	110.0550	1,135	1,031	1,058		(2)			7.500	6.263	MON	6	78	10/05/2001	02/01/2030
31384V-QJ-4	FANNIE MAE PN=535157			4	1.A	6,172	112.0280	7,226	6,450	6,255		10			6.500	7.730	MON	35	419	10/04/2000	02/01/2030
31384V-UY-6	FANNIE MAE PN=535299			4	1.A	1,640	111.2050	1,754	1,577	1,619		(3)			7.500	6.198	MON	10	118	10/05/2001	05/01/2030
31384V-V3-3	FANNIE MAE PN=535334			4	1.A	57	111.4150	61	55	56					7.500	6.160	MON		4	10/05/2001	06/01/2030
31384V-WK-4	FANNIE MAE PN=535350			4	1.A	102	108.3510	106	98	101					7.500	6.201	MON	1	7	10/05/2001	06/01/2030
31384V-YU-0	FANNIE MAE PN=535423			4	1.A	77,194	111.3140	88,980	79,936	78,090		96			6.500	7.305	MON	433	5,196	10/20/2000	07/01/2030
31384V-YW-6	FANNIE MAE PN=535425			4	1.A	1,591	107.5550	1,646	1,530	1,573		(2)			7.500	6.060	MON	10	115	10/05/2001	08/01/2030
31384W-AV-2	FANNIE MAE PN=535620			4	1.A	27	101.4970	26	26	27					7.500	6.098	MON		2	10/05/2001	09/01/2030
31384W-CG-3	FANNIE MAE PN=535671			4	1.A	214,792	114.3930	238,767	208,726	212,166		(258)			7.500	6.845	MON	1,305	15,654	06/07/2001	12/01/2030
31384W-NM-8	FANNIE MAE PN=535996			4	1.A	243	114.2000	267	234	240					7.500	6.164	MON	1	18	10/05/2001	06/01/2031
31384W-UN-8	FANNIE MAE PN=536189			4	1.A	204	102.2830	201	196	202					7.500	5.972	MON	1	14	10/05/2001	04/01/2030
31385C-D7-5	FANNIE MAE PN=540226			4	1.A	379	102.5410	373	364	374		(1)			7.500	6.219	MON	2	27	10/05/2001	07/01/2030
31385C-EY-5	FANNIE MAE PN=540251			4	1.A	3,585	103.0640	3,554	3,448	3,541		(6)			7.500	6.170	MON	22	259	10/05/2001	06/01/2030
31385E-SJ-9	FANNIE MAE PN=542421			4	1.A	1,982	100.8430	1,922	1,906	1,960		(3)			7.500	6.214	MON	12	143	10/05/2001	07/01/2031
31385E-WG-0	FANNIE MAE PN=542547			4	1.A	20	100.3510	20	20	20					7.500	6.210	MON		2	10/05/2001	07/01/2030
31385H-RB-0	FANNIE MAE PN=545082			4	1.A	156	111.9550	167	150	154					7.500	6.151	MON	1	11	10/05/2001	06/01/2031
31385H-S3-7	FANNIE MAE PN=545138			4	1.A	1,621	110.4920	1,722	1,558	1,602		(2)			7.500	6.238	MON	10	117	10/05/2001	08/01/2031
31385H-UU-4	FANNIE MAE PN=545195			4	1.A	102,258	112.9780	110,687	97,972	100,497		(310)			7.000	6.123	MON	572	6,858	10/08/2002	09/01/2031
31385H-WU-2	FANNIE MAE PN=545259			4	1.A	114	110.1230	121	110	113					7.500	6.329	MON	1	8	10/05/2001	12/01/2029
31385H-WZ-1	FANNIE MAE PN=545264			4	1.A	2,457	110.3250	2,622	2,376	2,433		(3)			6.500	5.463	MON	13	154	10/07/2002	09/01/2031
31385J-KN-7	FANNIE MAE PN=545801			4	1.A	24,041	111.3460	25,647	23,034	23,715		(36)			7.000	5.917	MON	134	1,612	10/08/2002	06/01/2032
31385Q-HT-2	FANNIE MAE PN=549342			4	1.A	49,672	110.5310	55,788	50,473	49,859		21			7.500	7.901	MON	315	3,786	07/31/2000	09/01/2030
31385X-M8-7	FNMA PN=555783			4	1.A	4,031,517	110.1540	4,683,343	4,251,632	4,101,934		21,690			4.500	5.404	MON	15,944	191,323	08/01/2011	10/01/2033
31386B-J6-2	FANNIE MAE PN=558385			4	1.A	7,688	111.2860	8,229	7,395	7,611		(10)			7.500	5.972	MON	46	555	10/05/2001	02/01/2031
31386F-3Y-9	FANNIE MAE PN=562515			4	1.A	5,290	112.3960	5,718	5,088	5,227		(8)			7.500	6.236	MON	32	381	10/05/2001	02/01/2031
31386F-VY-8	FANNIE MAE PN=562331			4	1.A	10,235	110.7890	10,863	9,806	10,096		(17)			7.000	5.678	MON	57	686	10/08/2002	01/01/2031
31386H-XN-6	FANNIE MAE PN=564185			4	1.A	159	100.3580	153	152	157					7.500	6.260	MON	1	11	10/05/2001	12/01/2030
31386J-US-4	FANNIE MAE PN=564993			4	1.A	2,139	101.5470	2,089	2,057	2,111		(3)			7.500	6.366	MON	13	154	10/05/2001	03/01/2031
31386M-3S-7	FANNIE MAE PN=567909			4	1.A	683	103.5870	681	657	675		(1)			7.500	6.243	MON	4	49	10/05/2001	02/01/2031
31386M-ZD-5	FANNIE MAE PN=567840			4	1.A	490,772	114.7270	539,447	470,201	481,931		(1,096)			7.000	6.060	MON	2,743	32,914	10/08/2002	10/01/2030
31386N-R9-1	FANNIE MAE PN=568512			4	1.A	253	102.6660	250	244	250					7.500	6.301	MON	2	18	10/05/2001	01/01/2031
31386N-TG-3	FANNIE MAE PN=568551			4	1.A	6,647	102.7590	6,568	6,392	6,570		(9)			7.500	6.181	MON	40	479	10/05/2001	02/01/2031
31386P-RL-9	FANNIE MAE PN=569391			4	1.A	203	100.3620	195	195	200					7.500	6.111	MON	1	15	10/05/2001	06/01/2031
31386P-UJ-0	FANNIE MAE PN=569485			4	1.A	45	100.3650	44	43	45					7.500	6.305	MON		3	10/05/2001	01/01/2031
31386P-W3-3	FANNIE MAE PN=569566			4	1.A	4,616	100.3570	4,455	4,439	4,556		(7)			7.500	6.359	MON	28	333	10/05/2001	03/01/2031
31386P-WH-2	FANNIE MAE PN=569548			4	1.A	10,261	101.4500	10,012	9,869	10,150		(14)			7.500	6.102	MON	62	740	10/05/2001	03/01/2031
31386Q-SH-5	FANNIE MAE PN=570320			4	1.A	7,427	104.9940	7,500	7,143	7,332		(11)			7.500	6.342	MON	45	536	10/05/2001	02/01/2031
31386S-LV-7	FANNIE MAE PN=571940			4	1.A	687	102.2930	676	661	680		(1)			7.500	6.100	MON	4	50	10/05/2001	06/01/2031
31386S-MC-8	FANNIE MAE PN=571955			4	1.A	158	103.7260	158	152	157					7.500	6.062	MON	1	11	10/05/2001	07/01/2031
31386Y-V9-2	FANNIE MAE PN=577640			4	1.A	2,324	110.3250	2,472	2,240	2,291		(4)			6.500	5.363	MON	12	146	09/19/2002	08/01/2029
31387C-BQ-3	FANNIE MAE PN=579747			4	1.A	4,468	100.9790	4,340	4,298	4,417		(6)			7.500	6.227	MON	27	322	10/05/2001	04/01/2031
31387E-FB-8	FANNIE MAE PN=581662			4	1.A	8,855	107.6910	9,169	8,514	8,756		(12)			7.500	6.201	MON	53	638	10/05/2001	07/01/2031
31387E-Q8-3	FANNIE MAE PN=581979			4	1.A	18,716	106.3300	19,067	17,931	18,498		(27)			7.000	5.554	MON	105	1,255	10/08/2002	08/01/2031
31387E-VJ-3	FANNIE MAE PN=582117			4	1.A	11,894	110.6670	12,660	11,440	11,747		(17)			7.500	6.363	MON	72	858	10/05/2001	07/01/2031
31387N-WY-9	FANNIE MAE PN=589363			4	1.A	2,038	100.9620	1,979	1,960	2,017		(3)			7.500	6.131	MON	12	147	10/05/2001	06/01/2031
31387V-S9-1	FANNIE MAE PN=595544			4	1.A	130	104.2980	131	125	129					7.500	5.917	MON	1	10	10/05/2001	04/01/2031
31387W-MT-1	FANNIE MAE PN=596270			4	1.A	1,405	100.3670	1,356	1,351	1,389		(2)			7.500	6.235	MON	8	101	10/05/2001	08/01/2031
31388C-SS-0	FANNIE MAE PN=600929			4	1.A	11,218	111.5490	12,035	10,789	11,087		(15)			7.500	6.290	MON	67	809	10/05/2001	08/01/2031
31388J-4E-2	FANNIE MAE PN=606621			4	1.A	181,669	111.1960	199,116	179,067	180,424		(167)			6.500	6.199	MON	970	11,639	01/15/2002	09/01/2031
31388J-SH-9	FANNIE MAE PN=606320			4	1.A	5,654	100.3630	5,456	5,436	5,586		(8)			7.500	6.341	MON	34	408	10/05/2001	09/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388N-C5-3	FANNIE MAE PN=609492			4	1.A	156	107.5540	162	150	155					7.500	6.164	MON	1	11	10/05/2001	10/01/2031
31388Q-VB-2	FANNIE MAE PN=611810			4	1.A	108,840	110.3250	115,746	104,914	107,343		(265)			6.500	5.772	MON	568	6,819	11/26/2002	11/01/2032
31388U-FM-7	FANNIE MAE PN=614972			4	1.A	18,384	110.6270	20,090	18,160	18,296		(10)			6.500	6.148	MON	98	1,180	12/03/2001	12/01/2031
31388W-AT-3	FANNIE MAE PN=616618			4	1.A	55,080	110.3250	60,187	54,555	54,863		(24)			6.500	6.209	MON	296	3,546	12/03/2001	12/01/2031
31388W-LB-0	FANNIE MAE PN=616922			4	1.A	41,773	102.3840	41,504	40,538	41,309		(50)			7.000	6.289	MON	236	2,838	01/16/2002	12/01/2031
31388X-G7-3	FANNIE MAE PN=617722			4	1.A	50,830	109.0460	52,852	48,467	50,020		(86)			7.000	5.890	MON	283	3,393	12/05/2002	06/01/2032
31389A-U8-4	FANNIE MAE PN=619907			4	1.A	7,034	100.3220	6,728	6,706	6,929		(12)			7.000	5.728	MON	39	469	12/09/2002	02/01/2032
31389C-ZM-4	FANNIE MAE PN=621848			4	1.A	123,594	110.6710	135,115	122,087	122,794		(183)			6.500	6.284	MON	661	7,936	12/03/2001	01/01/2032
31389D-TA-5	FANNIE MAE PN=622545			4	1.A	935,010	113.9370	1,069,374	938,566	934,831		(14)			6.500	6.576	MON	5,084	61,007	03/19/2002	09/01/2031
31389D-TB-3	FANNIE MAE PN=622546			4	1.A	632,617	114.6290	719,430	627,616	629,773		(428)			6.500	6.334	MON	3,400	40,795	02/01/2002	09/01/2031
31389F-K9-2	FANNIE MAE PN=624120			4	1.A	111,049	112.0780	125,205	111,712	111,114		15			6.500	6.620	MON	605	7,261	04/02/2002	04/01/2032
31389G-JY-7	FANNIE MAE PN=624979			4	1.A	55,293	110.2470	59,120	53,625	54,585		(69)			6.000	5.401	MON	268	3,218	10/09/2002	01/01/2032
31389G-Z3-7	FANNIE MAE PN=625462			4	1.A	164,558	107.7370	173,177	160,741	162,888		(413)			7.000	6.542	MON	938	11,252	01/24/2002	02/01/2032
31389L-K8-1	FANNIE MAE PN=628619			4	1.A	163,491	110.9570	176,764	159,309	161,856		(174)			7.000	6.417	MON	929	11,152	04/12/2002	02/01/2032
31389L-QW-2	FANNIE MAE PN=628769			4	1.A	170,805	110.3250	188,750	171,086	170,637		(27)			6.500	6.535	MON	927	11,121	03/13/2002	03/01/2032
31389L-VU-0	FANNIE MAE PN=628927			4	1.A	57,780	112.0990	64,877	57,875	57,723		(6)			6.500	6.537	MON	313	3,762	03/13/2002	04/01/2032
31389R-6E-1	FANNIE MAE PN=633669			4	1.A	46,973	110.0630	50,944	46,286	46,699		(29)			6.000	5.646	MON	231	2,777	07/24/2002	06/01/2032
31389S-4E-1	FANNIE MAE PN=634521			4	1.A	227,888	110.3250	249,972	226,578	227,079		(121)			6.500	6.381	MON	1,227	14,728	04/15/2002	03/01/2032
31389T-GN-6	FANNIE MAE PN=634805			4	1.A	31,022	110.3250	34,281	31,073	30,992		(3)			6.500	6.535	MON	168	2,020	03/13/2002	03/01/2032
31389U-JR-1	FANNIE MAE PN=635772			4	1.A	89,104	110.3250	98,466	89,251	89,026		(8)			6.500	6.528	MON	483	5,801	03/13/2002	04/01/2032
31389U-NS-4	FANNIE MAE PN=635901			4	1.A	200,199	111.6100	224,671	201,300	200,279		14			6.500	6.612	MON	1,090	13,084	03/20/2002	04/01/2032
31389V-A5-6	FANNIE MAE PN=636428			4	1.A	90,494	105.0000	92,476	88,072	89,562		(97)			7.000	6.395	MON	514	6,165	04/08/2002	04/01/2032
31389V-MK-0	FANNIE MAE PN=636762			4	1.A	254,518	109.1860	270,543	247,782	251,704		(499)			7.000	6.473	MON	1,445	17,345	04/09/2002	05/01/2032
31389X-5U-3	FANNIE MAE PN=639059			4	1.A	13,942	101.0580	13,498	13,357	13,749		(21)			7.000	5.928	MON	78	935	10/08/2002	05/01/2032
31389Y-AP-6	FANNIE MAE PN=639114			4	1.A	15,212	103.7220	15,036	14,497	15,012		(23)			7.000	5.604	MON	85	1,015	12/05/2002	08/01/2032
3138A1-MB-4	FANNIE MAE PN=AH0353			4	1.A	4,717,257	110.5300	5,096,330	4,610,812	4,699,084		(6,633)			4.500	4.070	MON	17,291	207,486	01/18/2011	02/01/2041
3138A2-3A-5	FANNIE MAE PN=AH1692			4	1.A	289,197	109.7970	301,422	274,527	287,104		(921)			4.000	3.015	MON	915	10,981	02/23/2012	10/01/2041
3138A2-BX-6	FANNIE MAE PN=AH0953			4	1.A	1,026,528	110.5580	1,119,171	1,012,293	1,023,920		(978)			4.500	4.230	MON	3,796	45,553	02/22/2011	12/01/2040
3138A2-W3-9	FANNIE MAE PN=AH1565			4	1.A	15,967,783	110.1810	16,283,176	14,778,570	15,805,467		(61,145)			4.500	3.088	MON	55,420	665,035	07/08/2014	12/01/2040
3138A3-6Z-5	FANNIE MAE PN=AH2687			4	1.A	406,421	110.5540	415,791	376,098	402,176		(1,654)			4.500	3.132	MON	1,410	16,924	08/07/2014	01/01/2041
3138A3-MH-7	FANNIE MAE PN=AH2159			4	1.A	523,586	109.3470	564,716	516,444	522,338		(500)			4.500	4.226	MON	1,937	23,240	02/22/2011	03/01/2041
3138A4-D7-7	FANNIE MAE PN=AH2825			4	1.A	537,218	109.6900	554,611	505,617	531,396		(2,444)			5.000	4.046	MON	2,107	25,281	05/18/2011	03/01/2041
3138A4-XY-6	FANNIE MAE PN=AH3394			4	1.A	897,407	109.6410	966,558	881,566	894,540		(1,161)			4.000	3.678	MON	2,939	35,263	08/01/2011	01/01/2041
3138A5-6D-9	FANNIE MAE PN=AH4467			4	1.A	765,551	109.3100	859,969	786,725	768,703		1,251			4.000	4.440	MON	2,622	31,469	02/18/2011	01/01/2041
3138A5-6Z-0	FANNIE MAE PN=AH4487			4	1.A	863,578	110.1970	938,440	851,602	861,119		(743)			4.500	4.266	MON	3,194	38,322	02/22/2011	02/01/2041
3138A5-FX-5	FANNIE MAE PN=AH3781			4	1.A	572,279	109.8390	618,054	562,691	570,460		(748)			4.000	3.704	MON	1,876	22,508	08/01/2011	02/01/2041
3138A5-N2-4	FANNIE MAE PN=AH4008			4	1.A	1,304,690	109.7720	1,471,796	1,340,776	1,309,759		2,086			4.000	4.457	MON	4,469	53,631	02/18/2011	03/01/2041
3138A5-RB-0	FANNIE MAE PN=AH4081			4	1.A	609,359	110.2130	663,685	602,184	607,947		(582)			4.500	4.283	MON	2,258	27,098	02/03/2011	02/01/2041
3138A6-CL-2	FANNIE MAE PN=AH4574			4	1.A	2,548,428	110.5230	2,778,182	2,513,669	2,541,832		(2,638)			4.500	4.249	MON	9,426	113,115	02/22/2011	03/01/2041
3138A6-XD-7	FANNIE MAE PN=AH5175			4	1.A	82,259	103.9360	80,314	77,273	79,310		(408)			4.500	2.854	MON	290	3,477	06/02/2011	03/01/2026
3138A7-6E-3	FANNIE MAE PN=AH6268			4	1.A	318,796	108.3420	318,975	294,415	315,426		(1,514)			4.500	3.106	MON	1,104	13,249	06/30/2014	04/01/2041
3138A7-A7-3	FANNIE MAE PN=AH5429			4	1.A	133,922	110.2450	145,904	132,345	133,609		(107)			4.500	4.286	MON	496	5,955	02/03/2011	03/01/2041
3138A7-FZ-6	FANNIE MAE PN=AH5583			4	1.A	1,611,627	110.2280	1,667,768	1,513,017	1,598,565		(5,194)			4.500	3.310	MON	5,674	68,086	11/06/2015	02/01/2041
3138A8-HE-9	FANNIE MAE PN=AH6528			4	1.A	249,516	108.5160	261,707	241,169	248,199		(592)			4.500	3.849	MON	904	10,853	05/18/2011	02/01/2041
3138A8-RL-2	FANNIE MAE PN=AH6790			4	1.A	128,783	110.3880	140,222	127,026	128,470		(118)			4.500	4.231	MON	476	5,716	02/22/2011	03/01/2041
3138A8-YG-5	FANNIE MAE PN=AH7010			4	1.A	2,121,386	110.5670	2,313,561	2,092,452	2,116,317		(2,250)			4.500	4.226	MON	7,847	94,160	02/22/2011	03/01/2041
3138A9-3W-2	FANNIE MAE PN=AH8012			4	1.A	1,080,995	109.7860	1,219,606	1,110,894	1,085,555		1,618			4.000	4.425	MON	3,703	44,436	02/18/2011	03/01/2041
3138A9-4C-5	FANNIE MAE PN=AH8018			4	1.A	2,960,811	110.1720	3,223,056	2,925,477	2,950,744		(3,270)			4.500	4.262	MON	10,971	131,646	02/22/2011	03/01/2036
3138A9-P7-3	FANNIE MAE PN=AH7645			4	1.A	1,167,061	107.9670	1,236,281	1,145,054	1,162,876		(1,997)			3.500	3.207	MON	3,340	40,077	11/22/2011	12/01/2041
3138A9-VD-3	FANNIE MAE PN=AH7811			4	1.A	82,736	103.9430	80,785	77,721	80,188		(409)			4.500	2.356	MON	291	3,497	06/02/2011	04/01/2026
3138A9-XH-2	FANNIE MAE PN=AH7879			4	1.A	38,998	103.8610	38,049	36,634	37,641		(190)			4.500	2.829	MON	137	1,648	06/02/2011	05/01/2026
3138AA-2Y-6	FANNIE MAE PN=AH8890			4	1.A	1,419,470	109.4920	1,435,342	1,310,910	1,404,150		(6,865)			4.500	3.134	MON	4,916	58,991	06/30/2014	04/01/2041
3138AA-4V-0	FANNIE MAE PN=AH8935			4	1.A	1,003,266	110.5610	1,040,911	941,481	995,438		(3,355)			4.500	3.267	MON	3,531	42,367	03/27/2014	04/01/2041

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
3138AA-EP-2	FANNIE MAE PN=AH8241			4	1.A	791,231	108.8330	850,982	781,915	789,543		(712)			4.500	4.264	MON	2,932	35,186	02/03/2011	03/01/2041
3138AA-NP-2	FANNIE MAE PN=AH8497			4	1.A	406,249	107.9780	423,986	392,660	404,109		(617)			4.500	3.852	MON	1,472	17,670	05/18/2011	03/01/2041
3138AA-P3-9	FANNIE MAE PN=AH8541			4	1.A	308,693	107.5820	320,989	298,367	306,961		(655)			4.500	3.891	MON	1,119	13,427	05/18/2011	03/01/2041
3138AA-PJ-4	FANNIE MAE PN=AH8524			4	1.A	1,445,446	110.5690	1,579,825	1,428,814	1,442,124		(1,278)			4.500	4.290	MON	5,358	64,297	02/03/2011	02/01/2041
3138AA-Q7-9	FANNIE MAE PN=AH8577			4	1.A	1,641,491	110.4880	1,788,500	1,618,727	1,637,652		(1,542)			4.500	4.211	MON	6,070	72,843	02/22/2011	03/01/2041
3138AA-WP-2	FANNIE MAE PN=AH8753			4	1.A	1,461,011	110.5580	1,592,865	1,440,751	1,457,541		(1,393)			4.500	4.216	MON	5,403	64,834	02/22/2011	03/01/2041
3138AB-6R-5	FANNIE MAE PN=AH9879			4	1.A	677,274	109.2330	715,059	654,618	673,660		(1,470)			4.500	3.865	MON	2,455	29,458	05/18/2011	04/01/2041
3138AB-B3-2	FANNIE MAE PN=AH9057			4	1.A	489,419	112.2150	517,505	461,172	485,536		(1,424)			5.000	3.764	MON	1,922	23,059	05/18/2011	04/01/2041
3138AB-BY-4	FANNIE MAE PN=AH9054			4	1.A	14,733,986	111.1860	15,159,865	13,634,689	14,592,153		(51,235)			4.500	3.034	MON	51,130	613,561	05/29/2014	04/01/2041
3138AB-GF-0	FANNIE MAE PN=AH9197			4	1.A	63,790	103.9430	62,350	59,985	61,680		(307)			4.500	2.737	MON	225	2,699	06/02/2011	05/01/2026
3138AB-NJ-4	FANNIE MAE PN=AH9392			4	1.A	17,712	103.9200	17,290	16,638	17,118		(89)			4.500	2.615	MON	62	749	06/02/2011	03/01/2026
3138AC-BD-8	FANNIE MAE PN=AH9935			4	1.A	392,897	104.3980	385,312	369,080	378,689		(3,627)			4.500	2.959	MON	1,384	16,609	06/02/2011	05/01/2026
3138AD-5F-8	FANNIE MAE PN=A10845			4	1.A	1,409,836	109.7730	1,464,552	1,334,164	1,398,169		(4,928)			4.000	3.043	MON	4,447	53,367	01/27/2012	12/01/2041
3138AD-C6-0	FANNIE MAE PN=A10092			4	1.A	1,553,283	110.5460	1,587,833	1,436,355	1,538,513		(6,331)			4.500	2.991	MON	5,386	64,636	05/30/2014	04/01/2041
3138AD-EA-9	FANNIE MAE PN=A10128			4	1.A	79,788	106.4040	85,498	80,353	79,846		22			4.000	4.104	MON	268	3,214	03/21/2011	04/01/2041
3138AD-EB-7	FANNIE MAE PN=A10129			4	1.A	1,582,392	109.8160	1,750,025	1,593,597	1,583,677		382			4.000	4.097	MON	5,312	63,744	03/21/2011	04/01/2041
3138AD-EC-5	FANNIE MAE PN=A10130			4	1.A	568,743	108.9010	623,752	572,770	569,134		125			4.000	4.108	MON	1,909	22,911	03/21/2011	04/01/2041
3138AD-ED-3	FANNIE MAE PN=A10131			4	1.A	110,430	106.4480	115,616	108,613	110,088		(59)			4.000	3.711	MON	362	4,345	08/01/2011	04/01/2041
3138AD-EE-1	FANNIE MAE PN=A10132			4	1.A	264,021	106.4930	283,155	265,890	264,202		80			4.000	4.108	MON	886	10,636	03/21/2011	04/01/2041
3138AD-EF-8	FANNIE MAE PN=A10133			4	1.A	308,019	107.7030	334,095	310,201	308,229		58			4.000	4.109	MON	1,034	12,408	03/21/2011	04/01/2041
3138AE-B8-5	FANNIE MAE PN=A10962			4	1.A	275,923	107.2640	286,066	266,693	274,485		(569)			4.500	3.850	MON	1,000	12,001	05/18/2011	04/01/2041
3138AE-DM-2	FANNIE MAE PN=A11007			4	1.A	2,244,425	110.5810	2,302,226	2,081,937	2,222,789		(9,139)			4.500	3.131	MON	7,807	93,687	05/21/2014	05/01/2041
3138AE-YZ-0	FANNIE MAE PN=A11627			4	1.A	797,303	109.7880	830,939	756,858	790,440		(2,883)			4.000	3.139	MON	2,523	30,274	02/23/2012	05/01/2041
3138AF-GC-8	FANNIE MAE PN=A11994			4	1.A	466,685	104.9800	460,227	438,395	449,585		(4,231)			4.500	3.002	MON	1,644	19,728	06/02/2011	05/01/2026
3138AF-RD-4	FANNIE MAE PN=A12283			4	1.A	662,113	109.4020	740,565	676,921	664,117		863			4.000	4.365	MON	2,256	27,077	04/06/2011	05/01/2041
3138AF-RE-2	FANNIE MAE PN=A12284			4	1.A	303,299	107.7140	334,002	310,082	304,249		272			4.000	4.357	MON	1,034	12,403	04/06/2011	04/01/2041
3138AF-RF-9	FANNIE MAE PN=A12285			4	1.A	294,235	107.2270	311,316	290,334	293,546		(277)			4.500	4.242	MON	1,089	13,065	04/06/2011	05/01/2041
3138AF-RG-7	FANNIE MAE PN=A12286			4	1.A	220,280	107.3040	233,236	217,360	219,721		(172)			4.500	4.262	MON	815	9,781	04/06/2011	04/01/2041
3138AF-RH-5	FANNIE MAE PN=A12287			4	1.A	212,898	107.2170	225,236	210,075	212,403		(144)			4.500	4.238	MON	788	9,453	04/06/2011	04/01/2041
3138AF-RK-8	FANNIE MAE PN=A12289			4	1.A	214,153	107.2010	226,530	211,313	213,633		(186)			4.500	4.250	MON	792	9,509	04/06/2011	04/01/2041
3138AF-RL-6	FANNIE MAE PN=A12290			4	1.A	432,710	109.5440	467,722	426,972	431,503		(368)			4.500	4.285	MON	1,601	19,214	04/06/2011	04/01/2041
3138AF-RM-4	FANNIE MAE PN=A12291			4	1.A	218,464	107.2380	231,170	215,567	217,881		(216)			4.500	4.274	MON	808	9,700	04/06/2011	04/01/2041
3138AF-W3-0	FANNIE MAE PN=A12465			4	1.A	3,628,847	110.6170	3,881,895	3,509,311	3,609,435		(5,940)			4.500	3.889	MON	13,160	157,919	05/20/2011	05/01/2041
3138AH-JA-5	FANNIE MAE PN=A13856			4	1.A	424,434	107.2810	425,580	396,697	420,961		(1,527)			4.000	2.786	MON	1,322	15,868	02/09/2015	09/01/2041
3138AH-T5-5	FANNIE MAE PN=A14171			4	1.A	533,523	109.8780	568,374	517,277	530,806		(1,088)			4.500	3.948	MON	1,940	23,277	05/04/2011	05/01/2041
3138AH-T6-3	FANNIE MAE PN=A14172			4	1.A	194,364	107.2080	202,029	188,446	193,271		(460)			4.500	4.001	MON	707	8,480	05/04/2011	05/01/2041
3138AH-T7-1	FANNIE MAE PN=A14173			4	1.A	190,904	107.2180	198,451	185,091	189,878		(361)			4.500	3.978	MON	694	8,329	05/04/2011	05/01/2041
3138AH-T8-9	FANNIE MAE PN=A14174			4	1.A	311,916	107.7120	325,741	302,419	310,328		(634)			4.500	3.948	MON	1,134	13,609	05/04/2011	05/01/2041
3138AH-UB-0	FANNIE MAE PN=A14177			4	1.A	191,101	107.1120	198,459	185,282	190,151		(344)			4.500	3.935	MON	695	8,338	05/04/2011	05/01/2041
3138AH-XR-2	FANNIE MAE PN=A14287			4	1.A	424,576	110.5290	434,486	393,097	420,687		(1,607)			4.500	3.021	MON	1,474	17,689	08/05/2014	06/01/2041
3138AK-G5-2	FANNIE MAE PN=A15619			4	1.A	1,584,344	109.8380	1,709,494	1,556,378	1,579,128		(1,627)			4.000	3.701	MON	5,188	62,255	08/01/2011	07/01/2041
3138AK-GK-9	FANNIE MAE PN=A15601			4	1.A	1,180,349	109.4370	1,268,938	1,159,514	1,176,543		(1,147)			4.000	3.694	MON	3,865	46,381	08/01/2011	07/01/2041
3138AK-GW-3	FANNIE MAE PN=A15612			4	1.A	1,657,600	110.6390	1,701,180	1,537,596	1,641,980		(5,621)			4.500	3.121	MON	5,766	69,192	05/21/2014	07/01/2041
3138AM-XW-0	FANNIE MAE PN=A17892			4	1.A	1,158,772	109.7040	1,178,846	1,074,569	1,147,849		(4,663)			4.500	3.111	MON	4,030	48,356	05/21/2014	07/01/2041
3138AN-QG-1	FANNIE MAE PN=A18554			4	1.A	2,889,800	109.2720	2,987,369	2,733,883	2,865,522		(9,994)			4.000	3.048	MON	9,113	109,355	01/27/2012	12/01/2041
3138AN-QP-1	FANNIE MAE PN=A18561			4	1.A	966,131	109.7830	1,006,844	917,122	958,918		(3,100)			4.000	3.069	MON	3,057	36,685	02/23/2012	02/01/2042
3138AN-UF-8	FANNIE MAE PN=A18681			4	1.A	548,181	110.2370	558,808	506,915	542,660		(2,234)			4.500	3.121	MON	1,901	22,811	05/30/2014	09/01/2041
3138AN-ZG-1	FANNIE MAE PN=A18842			4	1.A	710,034	110.2400	725,864	658,439	703,393		(2,378)			4.500	3.110	MON	2,469	29,630	05/21/2014	08/01/2041
3138AP-G8-5	FANNIE MAE PN=A19222			4	1.A	298,018	106.4960	305,079	286,470	295,886		(732)			4.000	3.391	MON	955	11,459	09/01/2011	08/01/2041
3138AP-X6-0	FANNIE MAE PN=A19700			4	1.A	168,285	108.2110	172,865	159,748	166,869		(669)			4.000	3.149	MON	532	6,390	02/23/2012	10/01/2041
3138AR-A7-9	FANNIE MAE PN=AJ0029			4	1.A	1,720,497	109.7890	1,792,300	1,632,495	1,706,585		(5,972)			4.000	3.093	MON	5,442	65,300	01/10/2012	10/01/2041
3138AR-BE-3	FANNIE MAE PN=AJ0036			4	1.A	2,084,491	109.8010	2,169,792	1,976,114	2,069,093		(6,251)			4.000	3.076	MON	6,587	79,044	10/24/2013	10/01/2041
3138AR-FV-1	FANNIE MAE PN=AJ0179			4	1.A	255,671	109.1480	258,239	236,596	253,335		(706)			4.500	3.030	MON	887	10,647	08/07/2014	09/01/2041

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
3138AR-H5-6	FANNIE MAE PN=AJ0251			4	1.A	668,783	110.5350	694,019	627,873	663,805		(1,957)			4.500	3.272	MON	2,355	28,254	03/13/2014	09/01/2041
3138AR-Z7-2	FANNIE MAE PN=AJ0765			4	1.A	59,594	110.7420	61,072	55,148	59,137		(71)			4.500	2.764	MON	207	2,482	08/07/2014	09/01/2041
3138AT-HM-5	FANNIE MAE PN=AJ2035			4	1.A	522,981	110.5680	535,107	483,962	517,880		(2,252)			4.500	3.119	MON	1,815	21,778	08/07/2014	09/01/2041
3138AU-3E-5	FANNIE MAE PN=AJ3496			4	1.A	717,742	108.1170	735,846	680,602	711,669		(2,617)			4.000	3.125	MON	2,269	27,224	01/31/2012	11/01/2041
3138AU-6N-2	FANNIE MAE PN=AJ3576			4	1.A	212,686	108.8060	218,994	201,271	210,827		(742)			4.000	3.099	MON	671	8,051	01/27/2012	01/01/2042
3138AU-E3-7	FANNIE MAE PN=AJ2853			4	1.A	774,341	109.8440	804,794	732,670	766,656		(2,747)			4.000	3.202	MON	2,442	29,307	01/27/2012	01/01/2042
3138AU-EN-3	FANNIE MAE PN=AJ2840			4	1.A	663,190	109.4670	689,148	629,548	657,029		(2,320)			4.000	3.245	MON	2,098	25,182	02/23/2012	01/01/2042
3138AU-MZ-7	FANNIE MAE PN=AJ3075			4	1.A	1,554,222	109.4440	1,612,325	1,473,196	1,542,098		(4,856)			4.000	3.050	MON	4,911	58,928	04/10/2012	11/01/2041
3138AW-JF-1	FANNIE MAE PN=AJ4761			4	1.A	2,338,615	109.8390	2,445,664	2,226,590	2,318,385		(6,455)			4.000	3.269	MON	7,422	89,064	01/20/2012	12/01/2041
3138AW-KW-2	FANNIE MAE PN=AJ4808			4	1.A	53,462	109.7850	55,694	50,730	53,048		(58)			4.000	3.131	MON	169	2,029	06/06/2013	11/01/2041
3138AW-MU-4	FANNIE MAE PN=AJ4870			4	1.A	745,530	109.8140	777,224	707,764	739,287		(2,475)			4.000	3.159	MON	2,359	28,311	02/23/2012	12/01/2041
3138AX-GE-5	FANNIE MAE PN=AJ5596			4	1.A	20,199,617	108.0380	20,995,735	19,433,658	20,069,509		(59,788)			3.500	2.893	MON	56,682	680,178	04/10/2012	02/01/2042
3138AX-KQ-3	FANNIE MAE PN=AJ5702			4	1.A	565,726	109.6250	588,478	536,810	561,703		(1,685)			4.000	3.062	MON	1,789	21,473	06/06/2013	12/01/2041
3138AY-B3-2	FANNIE MAE PN=AJ6357			4	1.A	323,624	105.5490	333,327	315,803	322,271		(652)			3.500	3.103	MON	921	11,053	12/02/2011	12/01/2041
3138AY-CY-3	FANNIE MAE PN=AJ6386			4	1.A	226,198	105.2840	232,395	220,732	225,266		(503)			3.500	3.097	MON	644	7,726	12/02/2011	12/01/2041
3138AY-TX-7	FANNIE MAE PN=AJ6865			4	1.A	564,536	106.2950	588,758	553,891	562,555		(893)			3.500	3.198	MON	1,616	19,386	11/22/2011	11/01/2041
3138E0-4P-1	FANNIE MAE PN=AJ8029			4	1.A	632,503	108.8980	651,716	598,465	626,671		(2,217)			4.000	3.141	MON	1,995	23,939	01/27/2012	01/01/2042
3138E1-D7-9	FANNIE MAE PN=AJ8225			4	1.A	343,633	105.6640	352,441	333,549	341,834		(946)			3.500	3.046	MON	973	11,674	12/15/2011	01/01/2042
3138E2-6M-2	FANNIE MAE PN=AJ9875			4	1.A	1,707,045	109.3000	1,765,393	1,615,181	1,692,102		(6,977)			4.000	3.096	MON	5,384	64,607	01/27/2012	01/01/2042
3138E2-6P-5	FANNIE MAE PN=AJ9877			4	1.A	760,332	109.6890	789,120	719,416	754,009		(2,917)			4.000	3.049	MON	2,398	28,777	01/27/2012	01/01/2042
3138E2-DH-5	FANNIE MAE PN=AJ9103			4	1.A	475,504	107.1210	495,054	462,145	473,163		(1,020)			3.500	3.051	MON	1,348	16,175	01/03/2012	01/01/2042
3138E3-CR-2	FANNIE MAE PN=AJ9979			4	1.A	4,047,557	109.7690	4,205,733	3,831,440	4,020,742		(11,744)			4.000	3.020	MON	12,771	153,258	05/22/2014	07/01/2042
3138E4-LJ-8	FANNIE MAE PN=AK0328			4	1.A	553,309	107.6630	565,364	525,124	549,450		(1,629)			4.000	3.030	MON	1,750	21,005	01/06/2012	01/01/2042
3138E4-PK-1	FANNIE MAE PN=AK0425			4	1.A	638,076	109.8090	663,155	603,917	632,213		(2,545)			4.000	3.147	MON	2,013	24,157	01/27/2012	01/01/2042
3138E4-WN-7	FANNIE MAE PN=AK0652			4	1.A	725,052	108.8540	749,212	688,272	718,713		(2,406)			4.000	3.197	MON	2,294	27,531	02/23/2012	01/01/2042
3138E5-4Y-1	FANNIE MAE PN=AK1738			4	1.A	350,384	108.2700	360,117	332,610	347,434		(1,188)			4.000	3.171	MON	1,109	13,304	02/23/2012	02/01/2042
3138E5-EP-9	FANNIE MAE PN=AK1041			4	1.A	379,873	107.6760	388,283	360,603	376,986		(818)			4.000	3.078	MON	1,202	14,424	02/23/2012	01/01/2042
3138E5-J4-1	FANNIE MAE PN=AK1182			4	1.A	986,334	109.8290	1,025,439	933,669	977,872		(2,909)			4.000	3.092	MON	3,112	37,347	01/27/2012	01/01/2042
3138E6-NA-0	FANNIE MAE PN=AK2184			4	1.A	697,141	107.4880	711,332	661,778	691,089		(2,020)			4.000	3.191	MON	2,206	26,471	02/23/2012	01/01/2042
3138E8-PK-2	FANNIE MAE PN=AK4025			4	1.A	10,876,083	107.2990	11,324,873	10,554,500	10,821,312		(23,504)			3.500	3.022	MON	30,784	369,408	03/30/2012	02/01/2042
3138E8-W5-7	FANNIE MAE PN=AK4267			4	1.A	154,381	107.7100	157,848	146,549	153,000		(377)			4.000	3.220	MON	489	5,862	02/23/2012	02/01/2042
3138E9-JY-7	FANNIE MAE PN=AK4778			4	1.A	1,735,740	108.0390	1,779,621	1,647,203	1,721,102		(6,740)			3.500	2.679	MON	4,804	57,652	06/01/2012	03/01/2042
3138EC-CK-7	FANNIE MAE PN=AK7273			4	1.A	814,194	109.8090	847,794	772,062	807,487		(2,358)			4.000	3.125	MON	2,574	30,883	01/31/2012	03/01/2042
3138ED-5Y-3	FANNIE MAE PN=AK8962			4	1.A	20,548,888	107.6130	20,681,026	19,217,962	20,334,258		(101,412)			3.500	2.458	MON	56,052	672,629	10/09/2012	05/01/2042
3138EG-CB-8	FANNIE MAE PN=AL0065			4	1.A	4,743,680	110.2800	4,841,023	4,389,756	4,696,747		(18,952)			4.500	3.073	MON	16,462	197,539	05/29/2014	04/01/2041
3138EG-CG-7	FANNIE MAE PN=AL0070			4	1.A	5,776,348	113.1570	5,915,728	5,227,894	5,701,113		(31,221)			5.000	2.954	MON	21,783	261,395	08/06/2014	07/01/2039
3138EG-FA-7	FANNIE MAE PN=AL0160			4	1.A	13,394,753	110.2740	13,661,454	12,388,644	13,250,898		(55,622)			4.500	3.070	MON	46,457	557,488	08/07/2014	05/01/2041
3138EG-WU-4	FANNIE MAE PN=AL0658			4	1.A	7,217,897	110.1760	7,414,816	6,729,973	7,154,660		(24,382)			4.500	3.172	MON	25,237	302,849	10/22/2013	08/01/2041
3138EJ-E3-8	FNMA PN=AL1953			4	1.A	26,575	104.2600	25,815	24,760	25,656		(142)			4.500	2.606	MON	93	1,114	05/02/2013	01/01/2027
3138EJ-L4-8	FNMA PN=AL2146			4	1.A	103,450	110.1560	105,455	95,732	102,557		(354)			4.500	3.052	MON	359	4,308	08/07/2014	07/01/2042
3138EJ-LZ-9	FNMA PN=AL2143			4	1.A	11,671,663	108.0030	12,281,440	11,371,388	11,624,691		(19,344)			3.500	3.097	MON	33,167	397,999	10/24/2013	07/01/2042
3138EK-GF-6	FANNIE MAE PN=AL2897			4	1.A	6,870,268	108.0270	7,199,024	6,664,097	6,846,708		(11,089)			3.500	2.990	MON	19,437	233,243	12/15/2015	01/01/2043
3138EK-Z5-7	FANNIE MAE PN=AL3463			4	1.A	30,450,504	108.0170	32,204,852	29,814,614	30,356,182		(23,504)			3.500	3.171	MON	86,959	1,043,512	11/01/2013	05/01/2043
3138EL-5S-8	FNMA PN=AL4456			4	1.A	22,701,185	109.8160	23,816,841	21,687,951	22,560,708		(54,653)			4.000	3.225	MON	72,293	867,518	11/14/2013	05/01/2042
3138EL-7C-1	FNMA PN=AL4490			4	1.A	3,546,489	109.8050	3,740,230	3,406,248	3,530,096		(6,564)			4.000	3.278	MON	11,354	136,250	12/03/2013	11/01/2043
3138EL-BL-6	FNMA PN=AL3642			4	1.A	7,234,338	110.7900	7,348,927	6,633,204	7,172,097		(25,155)			4.500	2.851	MON	24,875	298,494	04/15/2015	11/01/2042
3138EL-VQ-3	FNMA PN=AL4222			4	1.A	20,549,828	109.6530	21,547,052	19,650,216	20,435,585		(45,993)			4.000	3.225	MON	65,501	786,009	11/14/2013	03/01/2043
3138EL-WD-1	FNMA PN=AL4243			4	1.A	13,098,054	110.4200	13,477,340	12,205,525	12,984,859		(44,810)			4.500	3.206	MON	45,771	549,249	10/22/2013	04/01/2042
3138EM-WT-4	FANNIE MAE PN=AL5157			4	1.A	20,564,103	109.4160	21,317,489	19,482,972	20,416,888		(66,914)			4.000	3.062	MON	64,943	779,319	05/29/2014	10/01/2041
3138EM-Z3-8	FANNIE MAE PN=AL5261			4	1.A	9,410,268	110.4250	9,614,608	8,706,912	9,335,909		(36,304)			4.500	3.113	MON	32,651	391,811	10/01/2014	12/01/2043
3138EQ-KS-0	FNMA PN=AL7504			4	1.A	17,708,238	105.8800	17,641,383	16,661,676	17,412,280		(118,674)			3.500	2.068	MON	48,597	583,159	06/13/2016	11/01/2030
3138ER-H9-4	FNMA PN=AL9255			4	1.A	22,376,984	107.1680	23,369,347	21,806,273	22,331,358		(23,994)			3.500	3.092	MON	63,602	763,219	02/07/2017	10/01/2046
3138ER-VB-3	FNMA PN=AL9609			4	1.A	8,090,323	112.2140	8,312,195	7,407,449	8,044,420		(19,869)			5.000	3.355	MON	30,864	370,372	01/31/2017	11/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138ET-DN-3	FNMA PN=AL8208			4	1.A	5,370,270	108.6180	5,325,494	4,902,957	5,341,823		(11,525)			4.500	2.536	MON	18,386	220,633	07/06/2016	03/01/2046
3138ET-FY-7	FNMA PN=AL8282			4	1.A	5,627,870	106.7530	5,865,185	5,494,164	5,618,426		(4,839)			3.500	3.078	MON	16,025	192,296	07/07/2017	04/01/2046
3138ET-ZG-4	FNMA PN=AL8842			4	1.A	14,571,193	106.7150	14,752,113	13,823,842	14,513,768		(28,637)			3.500	2.583	MON	40,320	483,835	07/18/2016	05/01/2046
3138LT-H5-0	FANNIE MAE PN=A02951			4	1.A	1,707,997	108.0140	1,743,276	1,613,935	1,692,919		(7,664)			3.500	2.601	MON	4,707	56,488	07/03/2012	05/01/2042
3138LT-HF-8	FANNIE MAE PN=A02929			4	1.A	181,095	103.6760	181,650	175,209	180,078		(540)			3.000	2.499	MON	438	5,256	07/03/2012	04/01/2042
3138LT-JA-7	FANNIE MAE PN=A02956			4	1.A	1,745,832	108.0130	1,783,455	1,651,148	1,730,159		(6,250)			3.500	2.642	MON	4,816	57,790	07/03/2012	05/01/2042
3138LU-2T-1	FANNIE MAE PN=A04385			4	1.A	5,266,415	108.0240	5,518,271	5,108,375	5,247,620		(9,335)			3.500	2.985	MON	14,899	178,793	12/15/2015	06/01/2042
3138LY-ST-5	FANNIE MAE PN=A07729			4	1.A	2,709,208	108.0140	2,735,282	2,532,340	2,680,541		(13,848)			3.500	2.462	MON	7,386	88,632	10/05/2012	06/01/2042
3138M0-BD-1	FANNIE MAE PN=A08135			4	1.A	137,896	108.9980	138,370	126,947	136,744		(459)			4.500	2.983	MON	476	5,713	10/28/2015	08/01/2042
3138M1-ME-5	FANNIE MAE PN=A09356			4	1.A	3,027,387	107.9970	3,098,122	2,868,712	3,003,229		(10,037)			3.500	2.621	MON	8,367	100,405	08/13/2012	07/01/2042
3138M4-L4-2	FANNIE MAE PN=AP1246			4	1.A	176,414	105.3230	174,952	166,110	174,755		(764)			3.500	2.573	MON	484	5,814	07/12/2012	08/01/2042
3138M5-LP-2	FANNIE MAE PN=AP2133			4	1.A	3,059,392	108.0240	3,151,254	2,917,180	3,042,282		(8,362)			3.500	2.738	MON	8,508	102,101	02/05/2016	08/01/2042
3138M6-NM-5	FANNIE MAE PN=AP3095			4	1.A	12,682,515	105.5860	12,694,734	12,023,122	12,569,327		(51,215)			3.000	2.247	MON	30,058	360,694	10/12/2012	10/01/2042
3138M8-5R-0	FANNIE MAE PN=AP5355			4	1.A	818,327	106.9350	819,325	766,190	810,136		(3,951)			3.500	2.486	MON	2,235	26,817	12/07/2012	09/01/2042
3138MA-RC-4	FANNIE MAE PN=AP6782			4	1.A	1,046,844	107.9880	1,063,655	984,975	1,037,365		(4,553)			3.500	2.551	MON	2,873	34,474	01/07/2013	10/01/2042
3138MB-JF-4	FANNIE MAE PN=AP7461			4	1.A	8,511,643	105.6120	8,554,888	8,100,299	8,440,663		(31,715)			3.000	2.294	MON	20,251	243,009	09/21/2012	09/01/2042
3138MB-NN-2	FANNIE MAE PN=AP7596			4	1.A	639,367	103.7670	634,977	611,926	624,841		(4,834)			2.500	1.597	MON	1,275	15,298	10/22/2012	10/01/2027
3138MC-FC-3	FANNIE MAE PN=AP8262			4	1.A	1,763,445	107.2950	1,780,266	1,659,225	1,747,530		(7,491)			3.500	2.548	MON	4,839	58,073	01/07/2013	10/01/2042
3138MK-R9-9	FANNIE MAE PN=A04111			4	1.A	2,149,353	104.1860	2,245,289	2,155,077	2,150,247		269			2.500	2.535	MON	4,490	53,877	09/19/2013	09/01/2028
3138MN-EW-6	FANNIE MAE PN=A06448			4	1.A	379,209	103.5040	376,143	363,409	370,938		(2,604)			2.500	1.641	MON	757	9,085	12/20/2012	12/01/2027
3138MN-GL-8	FANNIE MAE PN=A06502			4	1.A	1,968,529	103.8810	1,959,798	1,886,580	1,926,838		(12,117)			2.500	1.575	MON	3,930	47,165	11/21/2012	11/01/2027
3138MN-Z2-9	FANNIE MAE PN=A07060			4	1.A	682,651	107.7200	734,033	681,427	682,277		(154)			3.500	3.460	MON	1,987	23,850	06/25/2013	12/01/2042
3138MR-Z7-9	FANNIE MAE PN=A09765			4	1.A	705,253	103.7680	701,336	675,869	690,541		(4,564)			2.500	1.568	MON	1,408	16,897	12/20/2012	12/01/2027
3138MS-BM-0	FANNIE MAE PN=A09943			4	1.A	553,043	106.1710	568,602	535,553	550,401		(1,119)			3.500	3.005	MON	1,562	18,744	06/13/2013	01/01/2043
3138W1-4A-2	FANNIE MAE PN=AR4416			4	1.A	1,916,378	103.8820	1,922,001	1,850,177	1,883,371		(9,805)			2.500	1.744	MON	3,855	46,254	02/19/2013	02/01/2028
3138W1-EE-3	FANNIE MAE PN=AR3732			4	1.A	3,678,542	103.8870	3,671,511	3,534,139	3,608,636		(20,956)			2.500	1.623	MON	7,363	88,353	04/03/2013	03/01/2028
3138W1-K4-8	FANNIE MAE PN=AR3914			4	1.A	3,442,772	105.6250	3,750,707	3,550,966	3,457,259		7,104			3.000	3.435	MON	8,877	106,529	07/26/2013	02/01/2043
3138W1-NC-7	FANNIE MAE PN=AR3986			4	1.A	188,125	105.3600	197,853	187,788	188,025		(41)			3.500	3.460	MON	548	6,573	06/25/2013	04/01/2043
3138W3-RS-4	FANNIE MAE PN=AR5896			4	1.A	1,070,027	107.1590	1,110,369	1,036,189	1,065,086		(2,923)			3.500	2.991	MON	3,022	36,267	06/13/2013	02/01/2043
3138W4-CR-0	FANNIE MAE PN=AR6379			4	1.A	7,550,371	106.0190	7,731,799	7,292,842	7,508,101		(13,681)			3.000	2.499	MON	18,232	218,785	02/07/2013	02/01/2043
3138W7-V8-4	FANNIE MAE PN=AR9638			4	1.A	972,736	103.8270	968,789	933,080	953,203		(6,158)			2.500	1.633	MON	1,944	23,327	04/04/2013	04/01/2028
3138W7-VQ-4	FANNIE MAE PN=AR9622			4	1.A	1,357,031	103.8960	1,352,221	1,301,514	1,330,136		(8,512)			2.500	1.605	MON	2,711	32,538	04/04/2013	04/01/2028
3138W9-DK-3	FNMA PN=AS0105			4	1.A	1,230,333	104.1900	1,303,266	1,250,855	1,238,044		2,563			2.500	2.844	MON	2,606	31,271	09/11/2013	08/01/2028
3138W9-GL-8	FNMA PN=AS0202	RA		4	1.A	57,483,856	105.7030	62,745,000	59,359,716	57,723,428		96,320			3.000	3.456	MON	148,399	1,780,791	08/05/2013	08/01/2043
3138W9-SW-1	FNMA PN=AS0532			4	1.A	972,796	109.7760	1,038,486	946,005	969,278		(1,505)			4.000	3.529	MON	3,153	37,840	09/04/2013	09/01/2043
3138W9-TE-0	FNMA PN=AS0548			4	1.A	6,260,442	109.7990	6,684,593	6,088,027	6,237,753		(11,598)			4.000	3.530	MON	20,293	243,521	09/04/2013	09/01/2043
3138WA-2G-1	FNMA PN=AS1674			4	1.A	2,511,516	109.8270	2,618,985	2,384,646	2,495,587		(7,507)			4.000	3.172	MON	7,949	95,386	02/04/2014	02/01/2044
3138WA-BH-9	FNMA PN=AS0939			4	1.A	1,220,770	108.9450	1,259,980	1,156,529	1,213,002		(3,196)			4.000	3.077	MON	3,855	46,261	11/04/2013	11/01/2043
3138WA-KE-6	FNMA PN=AS1192			4	1.A	1,006,915	109.5710	1,052,198	960,289	1,001,640		(1,989)			4.000	3.137	MON	3,201	38,412	11/25/2013	12/01/2043
3138WA-PA-9	FNMA PN=AS1316			4	1.A	13,958,596	109.8530	14,727,575	13,406,620	13,892,140		(32,853)			4.000	3.303	MON	44,689	536,265	12/03/2013	12/01/2043
3138WA-SS-7	FNMA PN=AS1428			4	1.A	2,700,363	109.7920	2,859,452	2,604,426	2,687,800		(4,305)			4.000	3.430	MON	8,681	104,177	01/08/2014	01/01/2044
3138WB-7C-3	FNMA PN=AS2690			4	1.A	240,762	105.8670	244,395	230,851	236,937		(1,453)			3.500	2.509	MON	673	8,080	04/03/2014	06/01/2029
3138WB-BP-9	FNMA PN=AS1845			4	1.A	1,018,301	109.4080	1,021,673	933,819	1,011,904		(2,850)			4.500	2.719	MON	3,502	42,022	06/21/2016	02/01/2044
3138WB-CJ-2	FNMA PN=AS1872			4	1.A	851,960	109.2940	884,924	809,673	847,078		(1,957)			4.000	3.130	MON	2,699	32,387	03/04/2014	03/01/2044
3138WB-LS-2	FNMA PN=AS2136			4	1.A	1,345,932	109.7990	1,417,892	1,291,352	1,340,090		(2,155)			4.000	3.236	MON	4,305	51,654	03/31/2014	04/01/2044
3138WB-V5-1	FNMA PN=AS2435			4	1.A	1,019,031	109.1460	1,059,584	970,795	1,015,731		(1,430)			4.000	3.029	MON	3,236	38,832	07/10/2017	05/01/2044
3138WB-VU-6	FNMA PN=AS2426			4	1.A	1,448,166	109.8040	1,514,874	1,379,616	1,440,652		(3,145)			4.000	3.147	MON	4,599	55,185	04/30/2014	05/01/2044
3138WB-Z5-7	FNMA PN=AS2563			4	1.A	1,803,181	109.8010	1,865,777	1,699,235	1,792,214		(4,899)			4.000	2.937	MON	5,664	67,969	06/02/2014	06/01/2044
3138WC-2S-1	FANNIE MAE PN=AS3484			4	1.A	1,305,840	108.7780	1,333,380	1,225,781	1,296,362		(3,531)			4.000	3.038	MON	4,086	49,031	10/08/2014	10/01/2044
3138WC-CS-0	FANNIE MAE PN=AS2780			4	1.A	2,150,148	109.7480	2,216,211	2,019,363	2,136,509		(5,869)			4.000	2.885	MON	6,731	80,774	06/27/2014	07/01/2044
3138WC-FV-0	FANNIE MAE PN=AS2879			4	1.A	5,829,602	106.2840	5,845,867	5,500,232	5,702,776		(44,882)			3.500	2.180	MON	16,042	192,508	06/27/2014	07/01/2029
3138WC-KQ-5	FANNIE MAE PN=AS3002			4	1.A	209,055	106.4320	210,263	197,557	207,650		(336)			4.000	3.139	MON	659	7,902	07/25/2014	08/01/2044
3138WC-S5-3	FANNIE MAE PN=AS3239			4	1.A	1,205,623	109.7660	1,246,115	1,135,247	1,197,475		(3,238)			4.000	3.047	MON	3,784	45,410	09/02/2014	09/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WC-TU-7	FANNIE MAE PN=AS3262			4	1.A	2,512,678	103.8400	2,591,752	2,495,909	2,504,870		(2,992)			2.500	2.340	MON	5,200	62,398	09/10/2014	09/01/2029
3138WC-WG-4	FANNIE MAE PN=AS3346			4	1.A	2,155,520	103.7920	2,222,412	2,141,217	2,148,966		(2,489)			2.500	2.337	MON	4,461	53,531	09/10/2014	09/01/2029
3138WD-2U-4	FNMA PN=AS4386			4	1.A	1,029,047	106.9940	1,044,006	975,761	1,023,730		(2,564)			3.500	2.587	MON	2,846	34,152	02/06/2015	02/01/2045
3138WD-EE-7	FNMA PN=AS3732			4	1.A	1,125,189	108.8940	1,150,397	1,056,438	1,119,162		(2,528)			4.000	2.743	MON	3,521	42,257	11/05/2014	11/01/2044
3138WD-LS-8	FNMA PN=AS3936			4	1.A	881,664	106.9230	904,541	845,974	878,034		(1,640)			3.500	2.776	MON	2,467	29,609	12/08/2014	12/01/2044
3138WD-TZ-4	FNMA PN=AS4167			4	1.A	2,729,839	108.7080	2,774,630	2,552,370	2,713,358		(8,190)			4.000	2.760	MON	8,508	102,095	01/15/2015	12/01/2044
3138WE-5A-3	FNMA PN=AS5340			4	1.A	1,048,636	107.4690	1,096,463	1,020,260	1,045,662		(1,426)			3.500	3.066	MON	2,976	35,709	06/26/2015	07/01/2045
3138WE-5K-1	FNMA PN=AS5349	RA		4	1.A	49,737,151	107.0550	51,652,154	48,248,240	49,582,466		(79,052)			3.500	3.020	MON	140,724	1,688,688	06/22/2015	07/01/2045
3138WE-A6-6	FNMA PN=AS4528			4	1.A	823,428	107.4690	845,054	786,323	819,629		(1,741)			3.500	2.733	MON	2,293	27,521	03/04/2015	03/01/2045
3138WE-E9-6	FNMA PN=AS4659			4	1.A	17,387,938	103.8950	17,692,007	17,028,738	17,258,022		(46,820)			2.500	2.032	MON	35,477	425,718	03/12/2015	03/01/2030
3138WE-EU-9	FNMA PN=AS4646			4	1.A	17,839,365	106.8720	18,255,212	17,081,379	17,760,704		(39,984)			3.500	2.786	MON	49,821	597,848	03/03/2015	03/01/2045
3138WE-HU-6	FNMA PN=AS4742			4	1.A	1,185,975	106.8340	1,201,149	1,124,314	1,179,638		(2,769)			3.500	2.636	MON	3,279	39,351	04/02/2015	04/01/2045
3138WE-NW-5	FNMA PN=AS4904			4	1.A	1,421,702	107.5460	1,455,742	1,353,599	1,415,186		(2,751)			3.500	2.657	MON	3,948	47,376	04/29/2015	05/01/2045
3138WE-UP-2	FNMA PN=AS5089			4	1.A	14,576,998	104.0830	14,867,851	14,284,610	14,474,992		(37,412)			2.500	2.048	MON	29,760	357,115	05/14/2015	06/01/2030
3138WE-V9-7	FNMA PN=AS5139			4	1.A	5,434,392	105.1840	5,497,086	5,226,162	5,366,785		(25,487)			3.000	2.107	MON	13,065	156,785	09/14/2015	06/01/2030
3138WE-VC-0	FNMA PN=AS5110			4	1.A	927,473	107.3150	954,312	889,262	923,603		(1,695)			3.500	2.817	MON	2,594	31,124	06/02/2015	06/01/2045
3138WE-VK-2	FNMA PN=AS5117			4	1.A	1,394,729	107.4210	1,466,160	1,364,872	1,392,209		(1,191)			3.500	3.139	MON	3,981	47,771	02/16/2017	06/01/2045
3138WE-WD-7	FNMA PN=AS5143			4	1.A	11,299,979	103.9590	11,663,966	11,219,775	11,268,198		(12,253)			2.500	2.327	MON	23,375	280,494	06/10/2015	06/01/2030
3138WE-ZY-8	FNMA PN=AS5258			4	1.A	303,405	106.3850	302,921	284,741	301,820		(747)			4.000	2.861	MON	949	11,390	03/10/2016	01/01/2045
3138WF-3H-7	FNMA PN=AS6199			4	1.A	1,721,335	107.2640	1,768,848	1,649,060	1,715,047		(3,313)			3.500	2.782	MON	4,810	57,717	03/09/2016	11/01/2045
3138WF-FK-7	FNMA PN=AS5569			4	1.A	2,141,529	107.4630	2,209,187	2,055,766	2,133,126		(3,925)			3.500	2.836	MON	5,996	71,952	07/31/2015	08/01/2045
3138WF-SC-1	FNMA PN=AS5914			4	1.A	1,147,113	107.2770	1,175,312	1,095,587	1,142,456		(2,002)			3.500	2.723	MON	3,195	38,345	09/30/2015	10/01/2045
3138WF-YH-3	FNMA PN=AS6111			4	1.A	5,538,122	108.1380	5,597,841	5,176,571	5,513,164		(11,137)			4.000	2.622	MON	17,255	207,063	03/31/2016	11/01/2045
3138WF-YV-2	FNMA PN=AS6123			4	1.A	1,568,330	106.6400	1,607,658	1,507,557	1,563,050		(2,571)			3.500	2.807	MON	4,397	52,765	11/05/2015	11/01/2045
3138WG-4R-2	FNMA PN=AS7131			4	1.A	1,567,509	104.9400	1,600,432	1,525,092	1,563,668		(1,856)			3.000	2.567	MON	3,813	45,753	05/02/2016	05/01/2046
3138WG-AJ-3	FNMA PN=AS6308			4	1.A	772,491	106.8820	794,494	743,338	769,918		(1,189)			3.500	2.839	MON	2,168	26,017	11/30/2015	12/01/2045
3138WG-AS-3	FNMA PN=AS6316			4	1.A	6,248,899	104.2170	6,430,279	6,170,086	6,223,098		(10,222)			2.500	2.204	MON	12,854	154,252	12/09/2015	12/01/2030
3138WG-AT-1	FNMA PN=AS6317			4	1.A	9,403,261	104.0680	9,656,033	9,278,580	9,362,264		(16,400)			2.500	2.194	MON	19,330	231,964	11/30/2015	12/01/2030
3138WG-AU-8	FNMA PN=AS6318			4	1.A	7,815,294	103.9700	8,019,058	7,712,857	7,782,028		(13,292)			2.500	2.192	MON	16,068	192,821	11/30/2015	12/01/2030
3138WG-DQ-4	FNMA PN=AS6410			4	1.A	6,952,269	104.2190	7,154,202	6,864,585	6,923,273		(11,216)			2.500	2.212	MON	14,301	171,615	12/09/2015	01/01/2031
3138WG-HW-7	FNMA PN=AS6544			4	1.A	8,822,244	104.2190	9,064,855	8,697,891	8,782,395		(15,956)			2.500	2.176	MON	18,121	217,447	01/11/2016	01/01/2031
3138WG-KP-8	FNMA PN=AS6601			4	1.A	1,168,233	106.8810	1,187,924	1,111,446	1,163,375		(2,060)			3.500	2.656	MON	3,242	38,901	02/03/2016	02/01/2046
3138WG-Q7-2	FNMA PN=AS6777			4	1.A	351,211	105.5390	353,172	334,636	349,945		(503)			3.500	2.612	MON	976	11,712	03/01/2016	03/01/2046
3138WG-WP-5	FNMA PN=AS6953			4	1.A	1,338,688	107.2120	1,363,440	1,271,723	1,333,563		(2,099)			3.500	2.570	MON	3,709	44,510	04/06/2016	04/01/2046
3138WG-ZN-7	FNMA PN=AS7048			4	1.A	3,112,749	104.0700	3,229,849	3,103,535	3,109,137		(1,512)			2.500	2.412	MON	6,466	77,588	12/14/2016	04/01/2031
3138WG-ZR-8	FNMA PN=AS7051			4	1.A	504,049	104.3700	529,301	507,139	504,601		228			2.500	2.612	MON	1,057	12,679	12/15/2016	04/01/2031
3138WH-5K-4	FNMA PN=AS8049			4	1.A	2,391,218	104.2310	2,391,858	2,294,766	2,382,881		(3,779)			3.000	2.385	MON	5,737	68,843	09/23/2016	09/01/2046
3138WH-EB-4	FNMA PN=AS7329			4	1.A	1,485,547	104.8490	1,508,553	1,438,786	1,481,569		(1,681)			3.000	2.479	MON	3,597	43,164	06/03/2016	06/01/2046
3138WH-K3-5	FNMA PN=AS7513			4	1.A	1,489,128	104.9940	1,503,813	1,432,284	1,484,167		(2,307)			3.000	2.400	MON	3,581	42,969	06/29/2016	07/01/2046
3138WH-QM-7	FNMA PN=AS7659	RA		4	1.A	26,682,987	104.6940	26,937,941	25,730,167	26,599,165		(45,958)			3.000	2.445	MON	64,325	771,905	07/19/2016	08/01/2046
3138WH-QY-1	FNMA PN=AS7670			4	1.A	1,002,975	104.3520	1,006,068	964,110	999,788		(1,398)			3.000	2.357	MON	2,410	28,923	08/08/2016	08/01/2046
3138WH-W7-3	FNMA PN=AS7869			4	1.A	4,801,058	107.8240	4,922,675	4,565,473	4,785,837		(6,851)			4.000	3.083	MON	15,218	182,619	05/08/2017	09/01/2046
3138WH-XJ-6	FNMA PN=AS7880			4	1.A	2,137,131	104.9980	2,153,756	2,051,236	2,129,876		(3,502)			3.000	2.369	MON	5,128	61,537	09/08/2016	09/01/2046
3138WJ-BN-7	FNMA PN=AS8144			4	1.A	7,813,951	107.8100	7,967,343	7,390,171	7,791,158		(9,365)			4.000	2.862	MON	24,634	295,607	09/08/2017	10/01/2046
3138WJ-F2-9	FNMA PN=AS8284			4	1.A	3,483,952	104.3540	3,516,415	3,369,699	3,473,852		(5,036)			3.000	2.520	MON	8,424	101,091	11/03/2016	11/01/2046
3138WJ-MQ-8	FNMA PN=AS8466			4	1.A	2,248,745	103.8900	2,338,048	2,250,504	2,248,521		(103)			3.000	3.001	MON	5,626	67,515	11/30/2016	12/01/2046
3138WJ-PM-4	FNMA PN=AS8527			4	1.A	12,325,870	107.1290	12,833,610	11,979,585	12,298,764		(13,870)			3.500	3.040	MON	34,940	419,285	12/07/2016	12/01/2046
3138WJ-UZ-9	FNMA PN=AS8699			4	1.A	9,764,902	107.3350	9,989,487	9,306,831	9,741,159		(9,018)			4.000	2.967	MON	31,023	372,273	07/07/2017	01/01/2047
3138WJ-XC-7	FNMA PN=AS8774			4	1.A	2,470,318	105.0190	2,606,113	2,481,563	2,470,778		201			3.000	3.056	MON	6,204	74,447	02/06/2017	02/01/2047
3138WK-6P-5	FNMA PN=AS9877			4	1.A	702,436	104.3650	726,176	695,804	701,938		(235)			3.000	2.830	MON	1,740	20,874	06/08/2017	06/01/2047
3138WK-6Y-6	FNMA PN=AS9886			4	1.A	916,436	106.0430	945,950	892,044	914,987		(612)			3.500	2.993	MON	2,602	31,222	07/06/2017	07/01/2047
3138WK-7H-2	FNMA PN=AS9895			4	1.A	1,763,152	106.2780	1,823,968	1,716,224	1,760,246		(1,308)			3.500	3.014	MON	5,006	60,068	07/06/2017	07/01/2047
3138WK-M3-6	FNMA PN=AS9377			4	1.A	1,250,808	106.2560	1,287,418	1,211,619	1,248,269		(1,074)			3.500	2.926	MON	3,534	42,407	04/07/2017	04/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WK-M5-1	FNMA PN=AS9379			4	1.A	777,152	105.6600	795,412	752,803	775,934		(378)			3.500	2.737	MON	2,196	26,348	04/07/2017	04/01/2047
3138WK-TB-1	FNMA PN=AS9545			4	1.A	744,368	106.2460	768,176	723,016	743,002		(590)			3.500	2.971	MON	2,109	25,306	05/08/2017	05/01/2047
3138WK-TD-7	FNMA PN=AS9547			4	1.A	1,202,083	106.9830	1,249,136	1,167,602	1,199,890		(917)			3.500	2.967	MON	3,406	40,866	05/08/2017	05/01/2047
3138WM-JH-5	FANNIE MAE PN=AT0263			4	1.A	233,210	103.4140	231,305	223,669	228,616		(1,528)			2.500	1.579	MON	466	5,592	04/04/2013	03/01/2028
3138WM-Y7-0	FANNIE MAE PN=AT0733			4	1.A	272,826	106.0250	288,745	272,337	272,690		(49)			3.500	3.456	MON	794	9,532	06/25/2013	04/01/2043
3138WP-MP-6	FANNIE MAE PN=AT2165			4	1.A	1,725,105	104.0020	1,788,276	1,719,463	1,721,211		(1,263)			2.500	2.411	MON	3,582	42,987	06/20/2013	05/01/2028
3138WP-MR-2	FANNIE MAE PN=AT2167			4	1.A	832,194	103.8900	861,739	829,472	830,338		(640)			2.500	2.409	MON	1,728	20,737	06/20/2013	05/01/2028
3138WQ-CK-6	FANNIE MAE PN=AT2773			4	1.A	805,533	104.1020	835,833	802,898	803,797		(550)			2.500	2.403	MON	1,673	20,072	06/20/2013	05/01/2028
3138WR-G2-0	FANNIE MAE PN=AT3816			4	1.A	388,447	105.9850	410,957	387,750	388,239		(115)			3.500	3.460	MON	1,131	13,571	06/25/2013	04/01/2043
3138WU-UH-4	FANNIE MAE PN=AT6883			4	1.A	1,273,208	109.8270	1,345,251	1,224,882	1,267,233		(2,888)			4.000	3.317	MON	4,083	48,995	07/02/2013	08/01/2043
3138WU-UT-8	FANNIE MAE PN=AT6893			4	1.A	126,968	110.5810	129,254	116,887	126,009		(431)			4.500	2.971	MON	438	5,260	10/28/2015	09/01/2043
3138WV-CG-4	FANNIE MAE PN=AT7270			4	1.A	2,492,303	107.9790	2,649,354	2,453,582	2,486,585		(3,174)			3.500	3.248	MON	7,156	85,875	09/25/2013	09/01/2043
3138WW-D8-9	FANNIE MAE PN=AT8226			4	1.A	509,104	107.1840	537,201	501,195	507,948		(464)			3.500	3.240	MON	1,462	17,542	09/25/2013	06/01/2043
3138X0-PV-4	FANNIE MAE PN=AU1335			4	1.A	1,201,394	107.9140	1,286,621	1,192,265	1,199,886		(642)			3.500	3.373	MON	3,477	41,729	02/19/2014	07/01/2043
3138X1-PV-2	FANNIE MAE PN=AU2235			4	1.A	3,526,691	110.0490	3,776,066	3,431,259	3,509,691		(6,599)			4.000	3.659	MON	11,438	137,250	09/03/2013	08/01/2043
3138X2-GS-7	FANNIE MAE PN=AU2908			4	1.A	3,124,761	105.3550	3,203,496	3,040,668	3,084,817		(12,071)			3.000	2.407	MON	7,602	91,220	07/02/2013	08/01/2028
3138X2-WQ-3	FANNIE MAE PN=AU3354			4	1.A	2,377,058	106.2070	2,596,618	2,444,865	2,385,554		3,421			3.000	3.405	MON	6,112	73,346	07/18/2013	07/01/2043
3138X3-HF-2	FANNIE MAE PN=AU3829			4	1.A	15,317,352	109.8190	16,291,877	14,835,208	15,241,476		(33,398)			4.000	3.480	MON	49,451	593,408	08/01/2013	11/01/2041
3138X4-KQ-2	FANNIE MAE PN=AU4802			4	1.A	3,315,902	104.1820	3,510,801	3,369,873	3,336,256		6,383			2.500	2.822	MON	7,021	84,247	09/11/2013	10/01/2028
3138X4-SE-1	FANNIE MAE PN=AU5016			4	1.A	5,528,949	105.4740	5,961,547	5,652,148	5,543,432		6,905			3.000	3.307	MON	14,130	169,564	05/01/2014	10/01/2043
3138X5-KX-4	FANNIE MAE PN=AU5709			4	1.A	2,835,180	107.8730	3,083,689	2,858,629	2,837,261		1,030			3.500	3.619	MON	8,338	100,052	09/09/2013	08/01/2043
3138X7-7C-1	FANNIE MAE PN=AU8090			4	1.A	1,894,739	106.0230	1,906,391	1,798,091	1,852,137		(12,241)			3.500	2.309	MON	5,244	62,933	09/25/2013	09/01/2028
3138X8-KC-4	FANNIE MAE PN=AU8390			4	1.A	678,421	109.2460	694,792	635,989	673,618		(2,138)			4.500	3.304	MON	2,385	28,619	09/24/2013	09/01/2043
3138X8-YF-2	FANNIE MAE PN=AU8809			4	1.A	1,849,059	105.3900	1,911,684	1,813,914	1,832,892		(4,990)			3.000	2.566	MON	4,535	54,417	12/27/2013	11/01/2028
3138XE-ZP-6	FANNIE MAE PN=AV3449			4	1.A	127,796	107.4770	126,445	117,649	126,979		(359)			4.500	2.768	MON	441	5,294	10/28/2015	02/01/2044
3138XK-4C-5	FANNIE MAE PN=AV8018			4	1.A	678,734	108.4610	677,709	624,841	673,724		(2,677)			4.500	2.989	MON	2,343	28,118	10/28/2015	02/01/2044
3138XK-XF-6	FANNIE MAE PN=AV7877			4	1.A	339,369	107.5500	336,010	312,422	336,931		(879)			4.500	2.939	MON	1,172	14,059	10/28/2015	01/01/2044
3138XP-CY-7	FANNIE MAE PN=AW0086			4	1.A	153,404	105.2750	155,741	147,937	151,157		(706)			3.000	2.203	MON	370	4,438	05/08/2014	05/01/2029
3138XP-ZB-2	FANNIE MAE PN=AW0737			4	1.A	713,319	108.7300	741,694	682,143	709,983		(1,677)			4.000	3.175	MON	2,274	27,286	02/25/2014	03/01/2044
3138XQ-CK-5	FANNIE MAE PN=AW0973			4	1.A	5,170	109.4100	5,355	4,894	5,152		(2)			4.000	2.298	MON	16	196	05/22/2014	05/01/2044
3138XS-P9-2	FANNIE MAE PN=AW3147			4	1.A	190,069	106.3580	190,347	178,968	188,963		(530)			4.000	2.864	MON	597	7,159	06/06/2014	06/01/2044
3138XS-QA-8	FANNIE MAE PN=AW3148			4	1.A	679,389	108.6910	695,304	639,707	674,603		(2,113)			4.000	3.050	MON	2,132	25,588	06/06/2014	06/01/2044
3138XU-CC-4	FANNIE MAE PN=AW4566			4	1.A	822,376	105.6070	838,358	793,847	811,248		(3,709)			3.000	2.178	MON	1,985	23,815	06/11/2014	06/01/2029
3138XV-AZ-3	FANNIE MAE PN=AW5423			4	1.A	387,618	107.8140	384,724	356,841	385,043		(1,179)			4.500	2.884	MON	1,338	16,058	10/28/2015	07/01/2044
3138XW-NK-0	FANNIE MAE PN=AW6693			4	1.A	165,019	107.1080	162,715	151,917	164,009		(301)			4.500	2.740	MON	570	6,836	10/28/2015	06/01/2044
3138XX-2U-9	FANNIE MAE PN=AW7986			4	1.A	430,454	105.8890	444,246	419,539	429,207		(549)			3.500	3.060	MON	1,224	14,684	09/24/2014	10/01/2044
3138XX-2V-7	FANNIE MAE PN=AW7987			4	1.A	516,915	105.9570	533,820	503,808	515,223		(711)			3.500	3.113	MON	1,469	17,633	09/24/2014	10/01/2044
3138XX-YH-3	FANNIE MAE PN=AW7911			4	1.A	406,490	105.8620	418,769	395,580	405,019		(732)			3.500	3.100	MON	1,154	13,845	07/25/2014	08/01/2044
3138XX-YM-2	FANNIE MAE PN=AW7915			4	1.A	965,689	109.8100	1,000,916	911,498	958,853		(2,710)			4.000	3.124	MON	3,038	36,460	07/25/2014	07/01/2044
3138XY-XQ-2	FANNIE MAE PN=AW8786			4	1.A	6,058,862	109.7960	6,216,732	5,662,075	6,020,851		(18,415)			4.000	2.772	MON	18,874	226,483	02/10/2015	10/01/2044
3138XZ-QS-3	FANNIE MAE PN=AW9464			4	1.A	18,253,807	107.0270	18,989,082	17,742,329	18,199,039		(29,762)			3.500	2.995	MON	51,748	620,982	09/05/2014	09/01/2044
3138XZ-SL-6	FANNIE MAE PN=AW9522			4	1.A	638,049	107.3520	651,808	607,169	635,075		(1,653)			3.500	2.635	MON	1,771	21,251	04/09/2015	02/01/2045
3138Y2-3F-8	FANNIE MAE PN=AX1697			4	1.A	1,299,628	109.2940	1,307,632	1,196,435	1,291,797		(3,053)			4.500	2.770	MON	4,487	53,840	10/28/2015	11/01/2044
3138Y2-AC-7	FANNIE MAE PN=AX0902			4	1.A	312,695	109.6660	321,825	293,459	310,990		(717)			4.000	2.885	MON	978	11,738	03/10/2016	10/01/2044
3138Y2-QV-8	FANNIE MAE PN=AX1367			4	1.A	252,858	107.1000	249,308	232,780	251,070		(794)			4.500	3.006	MON	873	10,475	10/28/2015	10/01/2044
3138Y4-EV-7	FANNIE MAE PN=AX2847			4	1.A	536,149	106.0190	546,066	515,064	534,112		(823)			3.500	2.722	MON	1,502	18,027	10/27/2014	10/01/2044
3138Y4-F3-8	FANNIE MAE PN=AX2885			4	1.A	251,779	105.3660	255,124	242,132	250,708		(497)			3.500	2.851	MON	706	8,475	11/20/2014	11/01/2044
3138Y7-U4-2	FANNIE MAE PN=AX6002			4	1.A	621,011	107.6270	615,305	571,702	617,010		(1,785)			4.500	2.868	MON	2,144	25,727	10/28/2015	10/01/2044
3138Y7-U5-9	FANNIE MAE PN=AX6003			4	1.A	232,307	107.0770	228,997	213,862	230,872		(631)			4.500	2.813	MON	802	9,624	10/28/2015	11/01/2044
3138Y8-A4-2	FANNIE MAE PN=AX6326			4	1.A	219,285	105.2880	220,963	209,866	218,130		(479)			3.500	2.860	MON	612	7,345	12/18/2014	01/01/2045
3138Y9-EL-8	FANNIE MAE PN=AX7338			4	1.A	5,614,750	109.2790	5,743,565	5,255,873	5,581,206		(14,340)			4.000	2.766	MON	17,520	210,235	01/16/2015	09/01/2044
3138YB-YB-3	FANNIE MAE PN=AX9705			4	1.A	5,231,679	105.1330	5,311,016	5,051,712	5,172,900		(18,503)			3.000	2.207	MON	12,629	151,551	07/22/2015	07/01/2030
3138YD-BQ-1	FANNIE MAE PN=AY0046			4	1.A	181,959	110.2310	184,649	167,511	180,771		(526)			4.500	2.909	MON	628	7,538	10/28/2015	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138YE-C5-4	FANNIE MAE PN=AY0991			4	1.A	1,527,369	105.1940	1,538,662	1,462,690	1,505,724		(8,208)			3.000	2.021	MON	3,657	43,881	05/14/2015	05/01/2030
3138YE-NY-9	FANNIE MAE PN=AY1306			4	1.A	3,907,577	107.4420	4,107,249	3,822,759	3,900,882		(3,154)			3.500	3.104	MON	11,150	133,796	03/22/2017	03/01/2045
3138YF-UW-2	FANNIE MAE PN=AY2396			4	1.A	3,367,165	107.7040	3,510,824	3,259,697	3,358,125		(4,332)			3.500	2.941	MON	9,507	114,089	11/17/2016	01/01/2045
3138YK-P4-9	FANNIE MAE PN=AY5842			4	1.A	1,930,050	107.0610	1,966,032	1,836,366	1,921,305		(3,930)			3.500	2.612	MON	5,356	64,273	04/09/2015	03/01/2045
3138YM-5Y-1	FANNIE MAE PN=AY8062			4	1.A	575,511	107.0860	578,042	539,792	572,776		(1,361)			4.000	2.811	MON	1,799	21,592	03/09/2016	11/01/2045
3138YN-2E-6	FANNIE MAE PN=AY8872			4	1.A	4,316,866	106.6680	4,376,001	4,102,449	4,296,922		(9,027)			3.500	2.594	MON	11,965	143,586	04/08/2015	04/01/2045
3138YN-N6-0	FANNIE MAE PN=AY8512			4	1.A	790,373	107.0460	816,959	763,185	787,637		(1,407)			3.500	2.951	MON	2,226	26,712	06/22/2015	06/01/2045
3138YN-PC-5	FANNIE MAE PN=AY8518			4	1.A	504,307	104.9310	531,208	506,245	504,401		37			3.000	3.046	MON	1,266	15,187	06/23/2015	06/01/2045
3138YN-ZQ-3	FANNIE MAE PN=AY8850			4	1.A	3,768,237	107.4210	3,918,684	3,647,968	3,759,801		(3,872)			3.500	2.862	MON	10,640	127,679	11/17/2016	08/01/2045
3138YR-5G-9	FANNIE MAE PN=AZ0846			4	1.A	6,068,735	108.5320	6,175,465	5,689,994	6,038,226		(13,656)			4.000	2.831	MON	18,967	227,600	03/09/2016	07/01/2045
3138YU-SF-9	FANNIE MAE PN=AZ3217			4	1.A	754,438	105.0750	782,456	744,664	753,296		(514)			3.000	2.792	MON	1,862	22,340	05/27/2015	06/01/2045
3138YV-D9-7	FANNIE MAE PN=AZ3727			4	1.A	984,639	107.4080	1,013,176	943,297	980,605		(2,375)			3.500	2.840	MON	2,751	33,015	03/09/2016	07/01/2045
3138YV-DW-6	FANNIE MAE PN=AZ3716			4	1.A	3,991,312	105.4620	4,214,586	3,996,307	3,990,983		(175)			3.000	3.008	MON	9,991	119,889	06/04/2015	06/01/2045
3138YV-DX-4	FANNIE MAE PN=AZ3717	RA		4	1.A	35,593,938	105.1000	37,444,332	35,627,338	35,589,837		(2,424)			3.000	3.004	MON	89,068	1,068,820	06/04/2015	06/01/2045
3138YV-EC-9	FANNIE MAE PN=AZ3730			4	1.A	6,631,647	107.3070	6,860,300	6,393,152	6,607,717		(13,984)			3.500	2.915	MON	18,647	223,760	08/07/2015	08/01/2045
3138YV-EV-7	FANNIE MAE PN=AZ3747			4	1.A	23,913,837	107.3010	24,817,354	23,128,725	23,837,940		(42,008)			3.500	2.971	MON	67,459	809,506	12/04/2015	12/01/2045
3138YV-FB-0	FANNIE MAE PN=AZ3761	RA		4	1.A	32,781,787	105.0950	33,691,332	32,057,978	32,711,760		(42,151)			3.000	2.653	MON	80,145	961,739	03/08/2016	02/01/2046
3138YV-FH-7	FANNIE MAE PN=AZ3767			4	1.A	4,972,022	107.2210	5,090,069	4,747,269	4,951,855		(11,050)			3.500	2.750	MON	13,846	166,154	02/05/2016	02/01/2046
3138YX-D3-6	FANNIE MAE PN=AZ5521			4	1.A	190,956	103.6970	198,699	191,615	190,983		12			3.000	3.041	MON	479	5,748	06/23/2015	07/01/2045
3138YX-D4-4	FANNIE MAE PN=AZ5522			4	1.A	336,838	104.6470	353,707	338,000	336,887		22			3.000	3.040	MON	845	10,140	06/23/2015	07/01/2045
3138YX-D5-1	FANNIE MAE PN=AZ5523			4	1.A	315,644	105.5250	322,843	305,939	314,622		(387)			3.500	3.013	MON	892	10,708	06/23/2015	07/01/2045
3138YX-Q6-5	FANNIE MAE PN=AZ5876			4	1.A	197,205	106.9770	197,134	184,277	196,192		(453)			4.000	2.765	MON	614	7,371	05/03/2016	09/01/2045
3138YX-RY-3	FANNIE MAE PN=AZ5902			4	1.A	2,527,524	109.4150	2,600,902	2,377,098	2,515,441		(5,771)			4.000	2.873	MON	7,924	95,084	01/08/2016	09/01/2045
3138YX-TA-3	FANNIE MAE PN=AZ5944			4	1.A	4,546,320	109.5630	4,683,947	4,275,118	4,524,754		(10,064)			4.000	2.867	MON	14,250	171,005	01/08/2016	10/01/2045
31390E-5Z-1	FANNIE MAE PN=644464			4	1.A	38,119	110.3250	40,873	37,048	37,838		(33)			6.500	5.536	MON	201	2,408	07/10/2002	07/01/2032
31390F-AN-9	FANNIE MAE PN=644513			4	1.A	29,436	102.3910	28,738	28,067	28,942		(51)			7.000	5.949	MON	164	1,965	12/05/2002	05/01/2032
31390F-CP-2	FANNIE MAE PN=644578			4	1.A	106,481	109.4790	111,721	102,048	104,758		(286)			7.000	6.141	MON	595	7,143	10/08/2002	05/01/2032
31390F-GV-5	FANNIE MAE PN=644712			4	1.A	57,454	110.3250	62,431	56,588	57,095		(37)			6.500	6.150	MON	307	3,678	05/09/2002	05/01/2032
31390H-KJ-3	FANNIE MAE PN=646597			4	1.A	14,687	110.5750	15,485	14,004	14,450		(25)			7.000	5.907	MON	82	980	12/05/2002	06/01/2032
31390H-P2-5	FANNIE MAE PN=646741			4	1.A	30,169	102.7210	29,532	28,750	29,742		(48)			7.000	5.699	MON	168	2,013	12/09/2002	07/01/2032
31390H-P5-8	FANNIE MAE PN=646744			4	1.A	8,850	110.3250	9,424	8,542	8,758		(10)			6.500	5.518	MON	46	555	11/06/2002	08/01/2032
31390J-GY-1	FANNIE MAE PN=647415			4	1.A	35,429	110.3250	37,685	34,158	34,998		(45)			6.500	5.647	MON	185	2,220	11/20/2002	10/01/2032
31390L-TF-3	FANNIE MAE PN=649550			4	1.A	158,897	111.4680	170,435	152,900	156,758		(700)			6.500	5.645	MON	828	9,939	11/08/2002	08/01/2032
31390P-DT-1	FANNIE MAE PN=651814			4	1.A	321,947	111.2910	349,773	314,286	318,788		(537)			6.500	6.026	MON	1,702	20,429	07/30/2002	08/01/2032
31390R-EW-9	FANNIE MAE PN=653649			4	1.A	82,743	111.6870	89,006	79,693	81,723		(109)			6.500	5.592	MON	432	5,180	11/07/2002	08/01/2032
31390R-FG-3	FANNIE MAE PN=653667			4	1.A	13,815	110.3250	14,711	13,334	13,688		(15)			6.500	5.363	MON	72	867	11/06/2002	08/01/2032
31390R-MD-2	FANNIE MAE PN=653856			4	1.A	14,084	110.3250	14,952	13,552	13,958		(15)			6.500	5.132	MON	73	881	11/08/2002	08/01/2032
31390R-MW-0	FANNIE MAE PN=653873			4	1.A	109,956	110.8220	117,592	106,109	108,475		(283)			6.500	5.778	MON	575	6,897	12/03/2002	08/01/2032
31390R-XU-2	FANNIE MAE PN=654191			4	1.A	29,414	110.3520	31,324	28,386	29,162		(30)			6.500	5.285	MON	154	1,845	12/03/2002	10/01/2032
31390S-GQ-8	FANNIE MAE PN=654607			4	1.A	77,186	111.4330	83,014	74,497	76,262		(98)			6.500	5.665	MON	404	4,842	11/06/2002	08/01/2032
31390S-JW-2	FANNIE MAE PN=654677			4	1.A	1,325,123	114.9630	1,477,013	1,284,773	1,305,559		(3,493)			6.000	5.555	MON	6,424	77,086	11/07/2002	09/01/2032
31390T-L9-8	FANNIE MAE PN=655652			4	1.A	223,200	111.6850	243,350	217,889	220,906		(435)			6.500	6.058	MON	1,180	14,163	07/30/2002	08/01/2032
31390T-N3-9	FANNIE MAE PN=655710			4	1.A	56,663	110.3250	60,932	55,230	56,094		(57)			6.500	5.974	MON	299	3,590	07/30/2002	08/01/2032
31390T-ND-7	FANNIE MAE PN=655688			4	1.A	225,292	111.8610	246,017	219,931	223,065		(475)			6.500	6.031	MON	1,191	14,296	07/30/2002	08/01/2032
31390T-NS-4	FANNIE MAE PN=655701			4	1.A	50,603	110.3250	54,416	49,323	50,225		(43)			6.500	5.735	MON	267	3,206	07/30/2002	08/01/2032
31390U-RW-8	FANNIE MAE PN=656701			4	1.A	130,246	110.3250	138,229	125,293	128,314		(433)			6.500	5.736	MON	679	8,144	11/08/2002	08/01/2032
31390U-UT-1	FANNIE MAE PN=656794			4	1.A	57,519	110.0100	61,415	55,827	56,907		(63)			6.000	5.332	MON	279	3,350	12/10/2002	09/01/2032
31391A-X6-1	FANNIE MAE PN=661401			4	1.A	263,910	111.3000	287,885	258,656	261,647		(438)			6.000	5.619	MON	1,293	15,519	09/10/2002	09/01/2032
31391A-Z4-4	FANNIE MAE PN=661463			4	1.A	248,884	110.5160	268,880	243,296	246,563		(490)			6.000	5.563	MON	1,216	14,598	09/09/2002	10/01/2032
31391B-WJ-2	FANNIE MAE PN=662249			4	1.A	28,034	110.3250	29,860	27,066	27,734		(33)			6.500	5.579	MON	147	1,759	11/15/2002	10/01/2032
31391C-3M-5	FANNIE MAE PN=663304			4	1.A	83,117	110.3250	88,544	80,258	82,193		(100)			6.500	5.618	MON	435	5,217	12/03/2002	09/01/2032
31391E-3P-4	FANNIE MAE PN=665106			4	1.A	142,416	110.5620	156,334	141,399	141,947		(56)			5.500	5.348	MON	648	7,777	07/28/2005	09/01/2033
31391F-PW-2	FANNIE MAE PN=665637			4	1.A	192,878	112.6100	209,697	186,215	190,426		(371)			6.500	5.757	MON	1,009	12,104	11/15/2002	10/01/2032

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
31391H-YX-6	FANNIE MAE PN=667726			4	1.A	88,106	110.0470	92,963	84,476	86,857		(127)			6.000	5.103	MON	422	5,069	05/09/2003	03/01/2033
31391J-5F-3	FANNIE MAE PN=668746			4	1.A	61,837	111.6030	66,628	59,701	61,068		(79)			6.500	5.735	MON	323	3,881	11/15/2002	10/01/2032
31391T-6K-9	FANNIE MAE PN=676874			4	1.A	298,169	110.8030	334,087	301,514	298,897		117			5.500	5.714	MON	1,382	16,583	09/03/2003	01/01/2033
31392D-UF-7	FANNIEMAE WHOLE LOAN FNW SERIES 2002-W4 CLASS A4			4	1.A	3,804,597	113.8390	4,308,771	3,784,956	3,788,393		(12,777)			6.250	6.204	MON	19,713	236,560	04/01/2009	05/25/2042
31392G-EK-7	FANNIE MAE GTD PTC SERIES 2002-90 CLASS A			4	1.A	1,655,063	114.6620	1,826,392	1,592,843	1,615,814		(18,791)			6.500	5.955	MON	8,628	103,535	10/18/2002	06/25/2042
31392J-AQ-2	FANNIEMAE WHOLE LOAN FNW SERIES 2003-W2 CLASS 2A9			4	1.A	3,619,414	112.9910	4,117,917	3,644,470	3,624,002		1,848			5.900	6.013	MON	17,919	215,024	09/18/2008	07/25/2042
31392R-3W-9	FREDDIE MAC FHR SERIES 2471 CLASS EJ			4	1.A	2,019,000	113.9790	2,267,934	1,989,775	2,009,033		(2,636)			6.000	5.685	MON	9,949	119,386	11/26/2008	07/15/2032
31392W-7B-0	FHLMC STRUCTURED PASS THROUGH STRUCTURED PASS THRU CTF SER T			4	1.A	743,366	122.0540	866,941	710,293	733,979		(612)			6.500	6.016	MON	3,847	46,169	10/16/2002	09/25/2043
31395E-Z3-4	FREDDIE MAC FHR SERIES 2835 CLASS JZ			4	1.A	1,973,845	111.3070	2,062,491	1,852,980	1,943,095		(11,997)			5.000	3.642	MON	7,721	92,649	06/23/2010	08/15/2034
31395P-PP-1	FREDDIE MAC 2948 PY			4	1.A	7,966,768	113.5020	8,897,854	7,839,378	7,921,624		(10,596)			5.500	5.178	MON	35,930	431,166	03/04/2005	03/15/2035
31396L-HR-4	FANNIE MAE FNR 2006-101 AJ			4	1.A	306,415	107.8360	339,226	314,574	308,585		(32)			5.000	5.531	MON	1,311	15,729	10/20/2006	10/25/2036
31397U-6G-9	FANNIE MAE FNR SERIES 2011-62 CLASS LA			4	1.A	1,748,985	109.1660	1,803,016	1,651,629	1,711,397		(5,959)			4.500	3.339	MON	6,194	74,323	05/26/2011	01/25/2032
31400F-W8-6	FANNIE MAE PN=686571			4	1.A	365,132	110.7840	396,212	357,644	362,121		(545)			5.500	5.105	MON	1,639	19,670	04/22/2003	04/01/2033
31400J-P4-5	FANNIE MAE PN=689043			4	1.A	274,272	110.5620	300,540	271,829	273,108		(222)			5.500	5.330	MON	1,246	14,951	11/13/2003	06/01/2033
31400J-QS-1	FANNIE MAE PN=689065			4	1.A	408,654	111.7180	452,475	405,015	406,867		(360)			5.500	5.338	MON	1,856	22,276	11/13/2003	06/01/2033
31400Q-ZM-8	FANNIE MAE PN=694748			4	1.A	826,717	113.2580	922,557	814,562	821,510		(955)			5.500	5.219	MON	3,733	44,801	03/25/2003	04/01/2033
31400R-AY-7	FANNIE MAE PN=694923			4	1.A	66,002	109.5480	71,324	65,107	65,694		(33)			5.500	5.140	MON	298	3,581	03/25/2003	04/01/2033
31400R-CK-5	FANNIE MAE PN=694974			4	1.A	705,004	112.9020	785,168	695,442	700,813		(871)			5.500	5.243	MON	3,187	38,249	03/25/2003	04/01/2033
31400T-5X-1	FANNIE MAE PN=697562			4	1.A	321,996	110.7880	359,939	324,890	322,559		104			5.500	5.663	MON	1,489	17,869	08/05/2003	06/01/2033
31400W-QH-6	FANNIE MAE PN=699856			4	1.A	316,856	111.5080	348,527	312,558	315,015		(331)			5.500	5.234	MON	1,433	17,191	03/25/2003	04/01/2033
31400W-RY-8	FANNIE MAE PN=699903			4	1.A	453,375	110.8170	494,345	446,092	450,249		(636)			5.500	5.201	MON	2,045	24,535	04/07/2003	04/01/2033
31401A-LH-8	FANNIE MAE PN=702428			4	1.A	925,457	113.2620	1,026,694	906,477	917,817		(1,356)			5.500	5.105	MON	4,155	49,856	04/22/2003	04/01/2033
31401A-P4-3	FANNIE MAE PN=702543			4	1.A	115,365	108.9760	126,352	115,945	115,444		20			5.000	5.076	MON	483	5,797	07/17/2003	06/01/2033
31401A-PQ-4	FANNIE MAE PN=702531			4	1.A	398,720	111.0260	444,907	400,723	399,002		68			5.000	5.075	MON	1,670	20,036	07/17/2003	06/01/2033
31401A-PR-2	FANNIE MAE PN=702532			4	1.A	617,686	112.7090	699,687	620,790	618,117		88			5.000	5.076	MON	2,587	31,040	07/17/2003	06/01/2033
31401A-PU-5	FANNIE MAE PN=702535			4	1.A	718,097	112.9770	815,361	721,705	718,599		115			5.000	5.075	MON	3,007	36,085	07/17/2003	07/01/2033
31401A-PW-1	FANNIE MAE PN=702537			4	1.A	492,139	111.0700	549,365	494,612	492,483		79			5.000	5.075	MON	2,061	24,731	07/17/2003	07/01/2033
31401H-3K-6	FANNIE MAE PN=709202			4	1.A	528,538	113.2730	601,039	530,611	528,578		9			5.500	5.568	MON	2,432	29,184	08/28/2003	07/01/2033
31401H-Q4-7	FANNIE MAE PN=708875			4	1.A	679,749	112.8980	772,736	684,455	680,486		159			5.500	5.623	MON	3,137	37,645	09/04/2003	06/01/2033
31401H-YK-2	FANNIE MAE PN=709114			4	1.A	839,455	113.2470	954,386	842,747	839,517		13			5.500	5.568	MON	3,863	46,351	08/28/2003	06/01/2033
31401J-QS-0	FANNIE MAE PN=709765			4	1.A	853,280	113.2550	951,515	840,153	847,732		(991)			5.500	5.215	MON	3,851	46,208	11/19/2003	07/01/2033
31401K-2M-6	FANNIE MAE PN=710980			4	1.A	91,608	109.5730	101,280	92,431	91,756		15			5.500	5.673	MON	424	5,084	08/05/2003	06/01/2033
31401K-U4-5	FANNIE MAE PN=710803			4	1.A	176,437	109.6880	194,686	177,491	176,570		26			5.500	5.607	MON	814	9,762	08/05/2003	05/01/2033
31401K-US-2	FANNIE MAE PN=710793			4	1.A	77,033	109.5640	85,219	77,780	77,165		14			5.500	5.698	MON	356	4,278	07/31/2003	05/01/2033
31401K-VF-9	FANNIE MAE PN=710814			4	1.A	152,329	109.6610	168,667	153,807	152,626		53			5.500	5.679	MON	705	8,459	07/31/2003	06/01/2033
31401K-Z5-7	FANNIE MAE PN=710964			4	1.A	220,460	109.9660	244,610	222,441	220,836		60			5.500	5.666	MON	1,020	12,234	08/05/2003	06/01/2033
31401K-ZE-8	FANNIE MAE PN=710941			4	1.A	142,023	109.6830	157,175	143,299	142,271		46			5.500	5.663	MON	657	7,882	08/05/2003	06/01/2033
31401L-6Y-4	FANNIE MAE PN=711987			4	1.A	326,810	112.8830	366,281	324,478	325,650		(218)			5.500	5.365	MON	1,487	17,846	07/28/2005	08/01/2033
31401L-JA-2	FANNIE MAE PN=711357			4	1.A	1,566,570	112.8820	1,735,829	1,537,738	1,554,464		(2,499)			5.000	4.664	MON	6,407	76,887	05/08/2003	05/01/2033
31401L-SW-4	FANNIE MAE PN=711633			4	1.A	513,210	111.4400	595,945	534,768	519,658		1,257			5.000	5.758	MON	2,228	26,738	08/05/2003	08/01/2033
31401N-2Y-4	FANNIE MAE PN=713691			4	1.A	166,601	109.6500	183,859	167,678	166,758		38			5.500	5.613	MON	769	9,222	09/04/2003	08/01/2033
31401N-4C-0	FANNIE MAE PN=713719			4	1.A	108,969	109.6840	120,321	109,698	109,076		18			5.500	5.619	MON	503	6,033	09/04/2003	08/01/2033
31401N-4D-8	FANNIE MAE PN=713720			4	1.A	130,798	109.8100	144,559	131,645	130,919		25			5.500	5.615	MON	603	7,240	09/04/2003	08/01/2033
31401P-D5-0	FANNIE MAE PN=713924			4	1.A	537,501	112.1560	607,395	541,563	538,172		114			5.500	5.638	MON	2,482	29,786	08/05/2003	06/01/2033
31401W-D7-1	FANNIE MAE PN=720226			4	1.A	309,776	110.8230	340,247	307,018	308,512		(207)			5.500	5.321	MON	1,407	16,886	11/13/2003	07/01/2033
31401W-V3-0	FANNIE MAE PN=720734			4	1.A	323,218	110.7620	354,568	320,117	321,775		(327)			5.500	5.318	MON	1,467	17,606	10/31/2003	07/01/2033
31401W-ZL-6	FANNIE MAE PN=720847			4	1.A	138,507	109.6950	153,409	139,851	138,792		70			5.500	5.671	MON	641	7,692	07/31/2003	06/01/2033
31401W-ZT-9	FANNIE MAE PN=720854			4	1.A	108,668	109.6550	120,316	109,722	108,885		42			5.500	5.676	MON	503	6,035	07/31/2003	06/01/2033
31401X-AX-5	FANNIE MAE PN=721022			4	1.A	159,724	109.6600	173,365	158,093	159,016		(128)			5.500	5.295	MON	725	8,695	10/31/2003	09/01/2033
31401X-FC-6	FANNIE MAE PN=721163			4	1.A	62,802	108.9380	66,638	61,171	62,220		(58)			5.000	4.450	MON	255	3,059	06/09/2003	06/01/2033
31401X-GV-3	FANNIE MAE PN=721212			4	1.A	1,195,886	112.3310	1,308,591	1,164,942	1,183,366		(2,484)			5.000	4.537	MON	4,854	58,247	06/09/2003	06/01/2033
31401X-HF-7	FANNIE MAE PN=721230			4	1.A	333,423	110.2860	358,204	324,796	329,923		(739)			5.000	4.539	MON	1,353	16,240	06/06/2003	06/01/2033

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
31401X-K2-2	FANNIE MAE PN=721313			4	1.A	54,778	109.6220	60,436	55,131	54,814		4			5.500	5.636	MON	253	3,032	09/04/2003	06/01/2033
31401X-S6-5	FANNIE MAE PN=721541			4	1.A	383,106	110.7940	427,396	385,758	383,503		73			5.500	5.625	MON	1,768	21,217	09/04/2003	07/01/2033
31401X-UD-7	FANNIE MAE PN=721580			4	1.A	226,632	109.9680	250,947	228,200	226,860		34			5.500	5.628	MON	1,046	12,551	09/04/2003	07/01/2033
31402A-6H-4	FANNIE MAE PN=723672			4	1.A	914,758	113.2540	1,021,948	902,351	909,576		(848)			5.500	5.238	MON	4,136	49,629	12/31/2003	08/01/2033
31402A-C2-0	FANNIE MAE PN=722889			4	1.A	312,018	110.8200	347,844	313,882	312,257		55			5.500	5.605	MON	1,439	17,263	08/05/2003	07/01/2033
31402A-CX-2	FANNIE MAE PN=722886			4	1.A	242,649	109.9350	269,345	245,003	243,132		103			5.500	5.675	MON	1,123	13,475	07/31/2003	07/01/2033
31402A-DL-7	FANNIE MAE PN=722907			4	1.A	49,577	109.6200	54,874	50,058	49,653		8			5.500	5.713	MON	229	2,753	07/31/2003	07/01/2033
31402A-DM-5	FANNIE MAE PN=722908			4	1.A	175,744	109.7660	194,060	176,794	175,875		24			5.500	5.607	MON	810	9,724	08/05/2003	07/01/2033
31402A-TS-5	FANNIE MAE PN=723361			4	1.A	463,178	111.7250	514,471	460,480	461,700		(329)			5.500	5.393	MON	2,111	25,326	10/21/2003	10/01/2033
31402A-V4-5	FANNIE MAE PN=723435			4	1.A	84,500	108.9880	92,558	84,925	84,541		4			5.000	5.089	MON	354	4,246	07/17/2003	07/01/2033
31402D-CU-2	FANNIE MAE PN=725583			4	1.A	1,073,655	109.6770	1,277,345	1,164,642	1,102,412		8,594			4.500	5.900	MON	4,367	52,409	06/10/2004	12/01/2033
31402D-TE-0	FANNIE MAE PN=726049			4	1.A	231,319	109.9040	255,748	232,701	231,506		54			5.500	5.603	MON	1,067	12,798	08/05/2003	07/01/2033
31402D-UW-8	FANNIE MAE PN=726097			4	1.A	33,401	109.5090	36,932	33,725	33,462		6			5.500	5.687	MON	155	1,855	07/31/2003	07/01/2033
31402D-W3-0	FANNIE MAE PN=726166			4	1.A	383,663	110.8070	428,068	386,319	384,064		72			5.500	5.625	MON	1,771	21,247	09/04/2003	07/01/2033
31402G-L4-3	FANNIE MAE PN=728547			4	1.A	482,937	111.7050	544,226	487,200	483,722		124			5.500	5.664	MON	2,233	26,796	08/06/2003	07/01/2033
31402G-SW-4	FANNIE MAE PN=728733			4	1.A	3,153,434	112.8860	3,705,697	3,282,690	3,192,707		7,939			5.000	5.732	MON	13,678	164,135	08/05/2003	07/01/2033
31402H-KE-0	FANNIE MAE PN=729393			4	1.A	336,538	110.0870	404,625	367,550	346,693		4,062			4.500	6.010	MON	1,378	16,540	05/11/2004	08/01/2033
31402J-2G-1	FANNIE MAE PN=730775			4	1.A	1,048,755	112.8940	1,232,511	1,091,742	1,061,806		2,668			5.000	5.726	MON	4,549	54,587	08/05/2003	08/01/2033
31402J-4B-0	FANNIE MAE PN=730818			4	1.A	165,689	112.1580	187,031	166,757	165,836		30			5.500	5.616	MON	764	9,172	09/04/2003	08/01/2033
31402J-EM-5	FANNIE MAE PN=730140			4	1.A	232,836	109.9360	256,573	233,384	232,732		(22)			5.500	5.539	MON	1,070	12,836	08/20/2003	08/01/2033
31402J-EN-3	FANNIE MAE PN=730141			4	1.A	194,331	109.7080	213,699	194,789	194,241		(26)			5.500	5.540	MON	893	10,713	08/20/2003	07/01/2033
31402J-YX-9	FANNIE MAE PN=730726			4	1.A	1,633,605	112.8490	1,919,071	1,700,565	1,653,864		4,167			5.000	5.729	MON	7,086	85,028	08/05/2003	08/01/2033
31402K-3V-4	FANNIE MAE PN=731712			4	1.A	537,297	111.4850	624,168	559,867	544,091		1,404			5.000	5.753	MON	2,333	27,993	08/05/2003	08/01/2033
31402K-3X-0	FANNIE MAE PN=731714			4	1.A	839,623	112.5920	985,059	874,893	850,346		2,357			5.000	5.744	MON	3,645	43,745	08/05/2003	08/01/2033
31402L-V7-4	FANNIE MAE PN=732438			4	1.A	576,713	112.1530	644,285	574,469	575,349		(222)			5.500	5.413	MON	2,633	31,596	10/15/2003	08/01/2033
31402Q-A4-3	FANNIE MAE PN=734527			4	1.A	417,486	111.6750	467,333	418,476	417,303		(42)			5.500	5.539	MON	1,918	23,016	08/20/2003	08/01/2033
31402R-CG-2	FANNIE MAE PN=735471			4	1.A	608,948	116.7690	686,188	587,646	602,679		(1,055)			6.500	5.746	MON	3,183	38,197	03/29/2005	10/01/2034
31402T-FX-8	FANNIE MAE PN=737382			4	1.A	3,567	109.3520	3,927	3,591	3,570					5.500	5.625	MON	16	198	09/04/2003	09/01/2033
31402T-JK-2	FANNIE MAE PN=737466			4	1.A	697,214	112.8740	779,785	690,846	694,325		(523)			5.500	5.320	MON	3,166	37,996	11/04/2003	09/01/2033
31402T-NJ-0	FANNIE MAE PN=737593			4	1.A	115,085	109.6290	125,676	114,637	114,793		(75)			5.500	5.426	MON	525	6,305	10/15/2003	09/01/2033
31402T-PR-0	FANNIE MAE PN=737632			4	1.A	501,564	112.1600	561,064	500,236	500,522		(224)			5.500	5.446	MON	2,293	27,513	08/20/2003	09/01/2033
31402T-S4-8	FANNIE MAE PN=737739			4	1.A	855,626	112.9990	959,205	848,862	852,400		(597)			5.500	5.345	MON	3,891	46,687	10/30/2003	09/01/2033
31402V-CG-3	FANNIE MAE PN=739071			4	1.A	500,789	112.1480	565,512	504,256	501,313		111			5.500	5.624	MON	2,311	27,734	09/04/2003	09/01/2033
31402V-FK-1	FANNIE MAE PN=739170			4	1.A	296,207	110.5460	328,730	297,369	296,230		6			5.500	5.568	MON	1,363	16,355	08/28/2003	09/01/2033
31402V-LP-3	FANNIE MAE PN=739334			4	1.A	987,827	113.2570	1,126,528	994,666	988,844		183			5.500	5.625	MON	4,559	54,707	09/04/2003	09/01/2033
31402V-PU-8	FANNIE MAE PN=739435			4	1.A	761,515	113.1170	869,143	768,358	762,785		242			5.500	5.664	MON	3,522	42,260	09/04/2003	10/01/2033
31402V-VK-3	FANNIE MAE PN=739618			4	1.A	234,962	109.9820	255,778	232,564	233,898		(192)			5.500	5.302	MON	1,066	12,791	10/31/2003	09/01/2033
31402W-AG-3	FANNIE MAE PN=739907			4	1.A	353,591	110.7970	390,244	352,215	352,736		(140)			5.500	5.418	MON	1,614	19,372	10/15/2003	09/01/2033
31402W-RM-2	FANNIE MAE PN=740392			4	1.A	98,208	109.5480	106,734	97,432	97,820		(75)			5.500	5.354	MON	447	5,359	10/30/2003	07/01/2033
31402X-LA-2	FANNIE MAE PN=741121			4	1.A	205,520	113.1470	230,880	204,053	204,796		(146)			5.500	5.364	MON	935	11,223	07/28/2005	09/01/2033
31402X-LB-0	FANNIE MAE PN=741122			4	1.A	191,391	112.9940	218,445	193,324	191,788		66			5.500	5.683	MON	886	10,633	07/31/2003	09/01/2033
31403A-SX-4	FANNIE MAE PN=743134			4	1.A	379,424	110.3820	414,669	375,667	377,758		(282)			5.500	5.307	MON	1,722	20,662	11/05/2003	10/01/2033
31403A-UR-4	FANNIE MAE PN=743192			4	1.A	323,740	110.5050	353,988	320,337	322,274		(326)			5.500	5.294	MON	1,468	17,618	09/24/2003	10/01/2033
31403A-YM-1	FANNIE MAE PN=743316			4	1.A	532,515	112.1780	591,450	527,243	530,158		(471)			5.500	5.310	MON	2,417	28,998	11/05/2003	10/01/2033
31403B-BH-5	FNMA PN=743540			4	1.A	728,158	113.2630	816,568	720,949	724,965		(618)			5.500	5.307	MON	3,304	39,652	11/05/2003	10/01/2033
31403B-E6-6	FNMA PN=743657			4	1.A	155,727	109.6470	169,059	154,185	155,079		(92)			5.500	5.293	MON	707	8,480	11/05/2003	11/01/2033
31403B-F2-4	FNMA PN=743685			4	1.A	163,988	109.6810	179,080	163,274	163,576		(74)			5.500	5.408	MON	748	8,980	10/15/2003	11/01/2033
31403B-JQ-7	FNMA PN=743771			4	1.A	310,805	110.8460	341,104	307,728	309,437		(275)			5.500	5.311	MON	1,410	16,925	11/05/2003	11/01/2033
31403B-KM-4	FNMA PN=743800			4	1.A	408,385	111.9140	452,515	404,342	406,562		(375)			5.500	5.315	MON	1,853	22,239	11/05/2003	11/01/2033
31403B-LN-1	FNMA PN=743833			4	1.A	424,024	110.8480	465,368	419,826	422,225		(317)			5.500	5.299	MON	1,924	23,090	11/05/2003	11/01/2033
31403B-LU-5	FNMA PN=743839			4	1.A	543,252	113.6230	594,412	523,144	535,972		(1,700)			6.000	5.303	MON	2,616	31,389	01/30/2004	11/01/2033
31403B-MV-2	FNMA PN=743872			4	1.A	345,776	110.1590	377,132	342,352	344,282		(282)			5.500	5.305	MON	1,569	18,829	10/31/2003	11/01/2033
31403B-NS-8	FNMA PN=743901			4	1.A	291,405	110.1400	317,775	288,519	290,125		(265)			5.500	5.310	MON	1,322	15,869	10/31/2003	11/01/2033

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
31403B-NT-6	FNMA PN=743902			4	1.A	546,491	111.7410	603,115	539,744	543,701		(570)			5.500	5.258	MON	2,474	29,686	10/29/2003	11/01/2033
31403B-PM-9	FNMA PN=743928			4	1.A	254,936	110.2090	278,181	252,412	253,805		(233)			5.500	5.313	MON	1,157	13,883	10/31/2003	11/01/2033
31403D-T8-2	FANNIE MAE PN=745875			4	1.A	1,039,248	113.9590	1,173,498	1,029,755	1,036,351		(1,100)			6.500	6.303	MON	5,578	66,934	06/26/2007	09/01/2036
31403G-Q4-7	FANNIE MAE PN=748475			4	1.A	184,484	109.7480	200,680	182,856	183,768		(107)			5.500	5.316	MON	838	10,057	10/23/2003	10/01/2033
31403H-BP-4	FANNIE MAE PN=748946			4	1.A	283,309	111.9490	305,238	272,658	279,286		(990)			6.000	5.346	MON	1,363	16,359	02/04/2004	01/01/2034
31403H-E8-9	FANNIE MAE PN=749059			4	1.A	527,904	112.0370	584,687	521,869	525,287		(622)			5.500	5.286	MON	2,392	28,703	11/25/2003	11/01/2033
31403H-UY-4	FANNIE MAE PN=749499			4	1.A	747,300	113.1190	838,656	741,392	744,528		(516)			5.500	5.345	MON	3,398	40,777	10/23/2003	11/01/2033
31403J-4J-2	FANNIE MAE PN=750625			4	1.A	32,654	111.1330	32,085	28,870	31,692		(128)			6.500	3.623	MON	156	1,877	08/01/2011	10/01/2033
31403J-6Y-7	FANNIE MAE PN=750687			4	1.A	500,155	112.8540	544,166	482,186	493,829		(1,104)			6.000	5.296	MON	2,411	28,931	12/17/2003	11/01/2033
31403J-UQ-7	FANNIE MAE PN=750391			4	1.A	77,766	110.1910	83,601	75,869	77,105		(67)			6.000	5.489	MON	379	4,552	10/29/2003	11/01/2033
31403K-BB-8	FANNIE MAE PN=750734			4	1.A	148,393	109.6690	161,129	146,923	147,794		(80)			5.500	5.284	MON	673	8,081	11/05/2003	11/01/2033
31403M-UK-3	FANNIE MAE PN=753086			4	1.A	272,049	114.6600	309,657	270,066	271,021		(193)			6.000	5.877	MON	1,350	16,204	05/20/2004	12/01/2033
31403M-YD-5	FANNIE MAE PN=753208			4	1.A	8,719	109.4190	10,123	9,251	8,827		13			4.500	6.037	MON	35	416	02/15/2007	01/01/2034
31403N-5K-9	FNMA PN=754250			4	1.A	606,931	113.5720	664,540	585,126	599,101		(1,753)			6.000	5.321	MON	2,926	35,108	12/17/2003	12/01/2033
31403N-6G-7	FNMA PN=754271			4	1.A	381,416	110.2980	415,501	376,708	379,479		(343)			5.500	5.259	MON	1,727	20,719	11/26/2003	12/01/2033
31403N-A6-4	FNMA PN=753429			4	1.A	716,257	113.4050	807,100	711,697	713,942		(466)			5.500	5.375	MON	3,262	39,143	11/13/2003	11/01/2033
31403N-AR-8	FNMA PN=753416			4	1.A	204,886	110.1730	217,619	197,525	202,294		(537)			6.000	5.297	MON	988	11,851	12/17/2003	11/01/2033
31403N-UG-0	FNMA PN=753983			4	1.A	519,048	112.1560	572,044	510,043	515,520		(728)			5.500	5.172	MON	2,338	28,052	01/07/2004	12/01/2033
31403N-VN-4	FNMA PN=754021			4	1.A	317,544	110.8220	345,803	312,034	315,327		(587)			5.500	5.185	MON	1,430	17,162	01/07/2004	12/01/2033
31403Q-4J-6	FANNIE MAE PN=755125			4	1.A	207,954	109.8440	225,084	204,913	206,712		(294)			5.500	5.224	MON	939	11,270	01/07/2004	11/01/2033
31403Q-4K-3	FANNIE MAE PN=755126			4	1.A	284,293	110.5300	309,633	280,135	282,619		(417)			5.500	5.219	MON	1,284	15,407	01/07/2004	11/01/2033
31403Q-4U-1	FANNIE MAE PN=755135			4	1.A	278,646	110.6140	303,713	274,570	276,957		(434)			5.500	5.231	MON	1,258	15,101	01/07/2004	11/01/2033
31403Q-MH-0	FANNIE MAE PN=754660			4	1.A	172,342	109.6090	186,140	169,821	171,364		(217)			5.500	5.204	MON	778	9,340	01/07/2004	11/01/2033
31403R-QH-4	FANNIE MAE PN=755656			4	1.A	14,229	109.3520	15,113	13,821	14,122		(12)			5.500	4.693	MON	63	760	03/15/2004	12/01/2033
31403S-B4-7	FANNIE MAE PN=756159			4	1.A	1,351,478	113.2100	1,506,469	1,330,686	1,343,120		(2,051)			5.500	5.208	MON	6,099	73,188	01/06/2004	11/01/2033
31403S-B7-0	FANNIE MAE PN=756162			4	1.A	151,939	109.6260	164,028	149,625	151,018		(191)			5.500	5.206	MON	686	8,229	01/06/2004	11/01/2033
31403S-BX-3	FANNIE MAE PN=756154			4	1.A	405,377	113.0410	447,066	395,490	401,585		(849)			6.000	5.551	MON	1,977	23,729	10/29/2003	11/01/2033
31403S-C6-1	FANNIE MAE PN=756193			4	1.A	347,005	110.3410	376,824	341,509	344,851		(547)			5.500	5.194	MON	1,565	18,783	01/07/2004	12/01/2033
31403U-6Z-9	FANNIE MAE PN=758788			4	1.A	673,531	113.3090	749,930	661,845	669,036		(879)			5.500	5.164	MON	3,033	36,402	01/07/2004	12/01/2033
31403V-ND-7	FANNIE MAE PN=759188			4	1.A	382,792	114.7310	421,719	367,572	377,322		(1,489)			6.000	5.265	MON	1,838	22,054	02/13/2004	01/01/2034
31403V-Q8-5	FANNIE MAE PN=759279			4	1.A	778,992	113.1340	869,351	768,426	774,773		(766)			5.500	5.236	MON	3,522	42,263	12/31/2003	01/01/2034
31403V-YR-4	FANNIE MAE PN=759520			4	1.A	863,788	113.5640	965,860	850,498	858,529		(1,056)			5.500	5.208	MON	3,898	46,778	01/07/2004	01/01/2034
31403Y-B4-4	FANNIE MAE PN=761559			4	1.A	774,516	113.1720	863,980	763,422	770,034		(1,128)			5.500	5.227	MON	3,499	41,988	01/06/2004	12/01/2033
31404A-JJ-4	FANNIE MAE PN=762665			4	1.A	236,417	110.5200	257,546	233,031	235,063		(374)			6.000	5.731	MON	1,165	13,982	05/20/2004	02/01/2034
31404A-JW-5	FANNIE MAE PN=762677			4	1.A	107,799	110.1130	117,001	106,255	107,197		(132)			6.000	5.721	MON	531	6,375	05/20/2004	02/01/2034
31404A-KN-3	FANNIE MAE PN=762701			4	1.A	48,186	110.0300	52,260	47,496	47,939		(26)			6.000	5.681	MON	237	2,850	05/20/2004	01/01/2034
31404B-TQ-5	FANNIE MAE PN=763859			4	1.A	334,535	109.2240	391,089	358,061	342,795		2,777			4.500	5.509	MON	1,343	16,113	05/04/2004	02/01/2034
31404G-2H-3	FANNIE MAE PN=768576			4	1.A	160,632	110.1580	174,414	158,331	159,736		(172)			6.000	5.720	MON	792	9,500	05/20/2004	02/01/2034
31404J-T2-1	FANNIE MAE PN=770169			4	1.A	391,706	111.7940	431,632	386,096	389,513		(497)			6.000	5.728	MON	1,930	23,166	05/20/2004	04/01/2034
31404K-SH-6	FANNIE MAE PN=771020			4	1.A	37,311	109.3430	37,912	34,673	36,716		(79)			5.000	3.147	MON	144	1,734	08/01/2011	04/01/2034
31404P-4R-9	FANNIE MAE PN=774932			4	1.A	297,803	111.4630	327,185	293,537	296,209		(368)			6.000	5.713	MON	1,468	17,612	05/20/2004	05/01/2034
31404Q-HZ-5	FANNIE MAE PN=775248			4	1.A	91,394	110.0180	99,079	90,057	90,959		(46)			6.000	5.649	MON	450	5,403	05/26/2004	05/01/2034
31404Q-P3-7	FANNIE MAE PN=775442			4	1.A	242,825	110.3710	270,289	244,891	243,171		84			5.500	5.656	MON	1,122	13,469	04/29/2004	05/01/2034
31404R-3T-2	FANNIE MAE PN=776710			4	1.A	1,271,828	113.0460	1,453,191	1,285,486	1,274,360		547			5.500	5.700	MON	5,892	70,702	09/27/2006	05/01/2034
31404R-3V-7	FANNIE MAE PN=776712			4	1.A	167,139	110.1210	181,447	164,770	166,234		(222)			6.000	5.724	MON	824	9,886	06/09/2004	05/01/2034
31404U-SR-2	FANNIE MAE PN=779128			4	1.A	593,388	113.7530	666,047	585,520	590,360		(745)			6.000	5.742	MON	2,928	35,131	05/20/2004	06/01/2034
31404U-Z6-0	FANNIE MAE PN=779365			4	1.A	466,890	113.1030	520,985	460,628	464,520		(418)			6.000	5.733	MON	2,303	27,638	05/25/2004	06/01/2034
31404V-J4-1	FANNIE MAE PN=779783			4	1.A	216,129	110.3780	235,034	212,935	214,961		(242)			6.000	5.704	MON	1,065	12,776	06/09/2004	07/01/2034
31404W-5G-7	FANNIE MAE PN=781247			4	1.A	63,400	110.0130	68,549	62,309	63,107		(33)			6.000	5.505	MON	312	3,739	06/08/2004	05/01/2034
31404X-M9-2	FANNIE MAE PN=781684			4	1.A	874,952	113.2330	999,244	882,467	876,214		247			5.000	5.150	MON	3,677	44,123	05/03/2005	05/01/2035
31404X-MB-7	FANNIE MAE PN=781654			4	1.A	939,676	113.0850	1,065,672	942,363	939,544		(24)			5.000	5.043	MON	3,927	47,118	02/01/2005	02/01/2035
31404X-P3-2	FANNIE MAE PN=781742			4	1.A	106,561	111.4630	116,831	104,816	105,923		(139)			5.500	5.189	MON	480	5,765	02/15/2006	09/01/2034
31405B-K6-7	FANNIE MAE PN=784317			4	1.A	8,985	110.0380	9,835	8,938	8,970		(2)			6.000	5.798	MON	45	536	02/15/2006	10/01/2034

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
31405C-J9-1	FANNIE MAE PN=785188			4	1.A	444,981	111.6480	504,018	451,435	446,443		399			5.500	5.761	MON	2,069	24,829	06/10/2004	06/01/2034
31405C-U7-2	FANNIE MAE PN=785506			4	1.A	251,279	112.9240	263,613	233,443	246,786		(1,414)			5.000	3.547	MON	973	11,672	07/30/2013	06/01/2034
31405E-5Y-7	FANNIE MAE PN=787563			4	1.A	167,499	116.1830	190,207	163,713	166,439		(278)			6.500	6.011	MON	887	10,641	07/03/2008	03/01/2035
31405E-LN-3	FANNIE MAE PN=787033			4	1.A	97,421	109.9910	104,477	94,987	96,767		(72)			6.000	5.341	MON	475	5,699	07/22/2004	06/01/2034
31405E-LU-7	FANNIE MAE PN=787039			4	1.A	438,415	113.0460	488,813	432,402	436,145		(471)			6.000	5.728	MON	2,162	25,944	06/10/2004	06/01/2034
31405E-PL-3	FANNIE MAE PN=787127			4	1.A	173,729	110.0210	193,588	175,955	174,255		120			5.000	5.217	MON	733	8,798	08/19/2004	05/01/2034
31405F-ZC-9	FANNIE MAE PN=788339			4	1.A	248,937	109.6450	268,334	244,730	247,458		(471)			5.500	5.162	MON	1,122	13,460	10/14/2004	08/01/2034
31405H-J6-6	FANNIE MAE PN=789685			4	1.A	173,002	111.9530	184,184	164,519	170,392		(511)			6.500	5.486	MON	891	10,694	09/24/2004	07/01/2034
31405N-QX-6	FANNIE MAE PN=794370			4	1.A	717,656	115.1960	795,513	690,573	708,705		(2,026)			6.000	5.284	MON	3,453	41,434	09/13/2004	09/01/2034
31405P-FG-0	FANNIE MAE PN=794967			4	1.A	572,803	112.6930	647,634	574,689	572,738		(15)			5.500	5.556	MON	2,634	31,608	11/30/2006	10/01/2034
31405P-XT-2	FANNIE MAE PN=795490			4	1.A	638,966	112.9100	708,287	627,302	634,725		(1,068)			5.500	5.160	MON	2,875	34,502	10/13/2004	09/01/2034
31405Q-RC-4	FANNIE MAE PN=796183			4	1.A	58,966	108.9280	64,900	59,580	59,083		12			5.000	5.187	MON	248	2,979	12/30/2004	11/01/2034
31405R-6W-1	FANNIE MAE PN=797485			4	1.A	108,038	108.9660	119,352	109,531	108,352		59			5.000	5.248	MON	456	5,477	03/08/2005	03/01/2035
31405R-GN-0	FANNIE MAE PN=796805			4	1.A	204,256	110.1370	216,471	196,547	201,727		(586)			6.000	5.277	MON	983	11,793	09/13/2004	09/01/2034
31405R-P2-6	FANNIE MAE PN=797041			4	1.A	228,390	110.3270	255,206	231,318	228,919		27			5.000	5.271	MON	964	11,566	08/19/2004	06/01/2034
31405R-T3-0	FANNIE MAE PN=797170			4	1.A	81,294	112.9760	90,500	80,105	80,949		(37)			5.500	5.122	MON	367	4,406	11/19/2004	10/01/2034
31405S-DG-6	FANNIE MAE PN=797603			4	1.A	506,783	111.9520	579,764	517,868	509,274		503			5.000	5.399	MON	2,158	25,893	08/05/2005	07/01/2035
31405S-DH-4	FANNIE MAE PN=797604			4	1.A	28,035	113.0810	29,460	26,052	27,640		(52)			5.000	3.162	MON	109	1,303	08/01/2011	07/01/2035
31405S-DS-0	FANNIE MAE PN=797613			4	1.A	45,710	109.9960	50,013	45,468	45,621		(10)			6.000	5.850	MON	227	2,728	12/02/2005	07/01/2035
31405S-EA-8	FANNIE MAE PN=797629			4	1.A	709,400	113.0630	815,188	721,004	711,853		486			5.000	5.294	MON	3,004	36,050	08/03/2005	08/01/2035
31405S-EB-6	FANNIE MAE PN=797630			4	1.A	103,503	112.6630	112,760	100,086	102,593		(222)			5.000	4.334	MON	417	5,004	04/01/2009	08/01/2035
31405U-WG-0	FANNIE MAE PN=799947			4	1.A	116,345	109.6340	127,973	116,728	116,333		(2)			5.500	5.555	MON	535	6,420	11/30/2006	11/01/2034
31405X-CN-1	FANNIE MAE PN=802077			4	1.A	315,607	110.3630	351,721	318,695	316,191		110			5.000	5.172	MON	1,328	15,935	12/30/2004	11/01/2034
31405X-LX-9	FANNIE MAE PN=802342			4	1.A	446,183	110.9650	497,752	448,566	446,441		64			5.000	5.089	MON	1,869	22,428	12/07/2004	12/01/2034
31405X-TE-3	FANNIE MAE PN=802549			4	1.A	14,869	108.9730	16,795	15,412	14,980		12			5.000	5.819	MON	64	771	02/15/2006	11/01/2034
31406A-BJ-0	FANNIE MAE PN=803841			4	1.A	948,885	113.0830	1,086,094	960,440	951,273		495			5.000	5.217	MON	4,002	48,022	12/28/2004	12/01/2034
31406A-DB-5	FANNIE MAE PN=803898			4	1.A	461,358	111.7110	510,522	457,002	459,577		(526)			5.500	5.326	MON	2,095	25,135	04/29/2005	01/01/2035
31406A-ZM-7	FANNIE MAE PN=804548			4	1.A	206,876	109.2990	228,434	208,999	207,270		69			5.000	5.186	MON	871	10,450	12/30/2004	12/01/2034
31406B-FJ-4	FANNIE MAE PN=804869			4	1.A	534,029	110.8270	595,570	537,387	534,470		95			5.000	5.108	MON	2,239	26,869	12/10/2004	01/01/2035
31406B-HU-7	FANNIE MAE PN=804943			4	1.A	180,622	109.0720	201,077	184,352	181,466		157			5.000	5.388	MON	768	9,218	04/06/2005	01/01/2035
31406B-WV-2	FANNIE MAE PN=805363			4	1.A	991,331	113.0860	1,144,209	1,011,804	996,105		943			5.000	5.377	MON	4,216	50,590	04/06/2005	01/01/2035
31406D-GZ-3	FANNIE MAE PN=806716			4	1.A	631,480	115.8400	707,089	610,402	624,823		(1,571)			6.000	5.349	MON	3,052	36,624	01/20/2005	01/01/2035
31406D-NM-4	FANNIE MAE PN=806896			4	1.A	287,554	109.9990	319,552	290,504	288,121		123			5.000	5.181	MON	1,210	14,525	12/30/2004	12/01/2034
31406E-NU-4	FANNIE MAE PN=807803			4	1.A	584	109.6270	658	600	587					5.500	6.164	MON	3	33	02/15/2006	03/01/2035
31406E-SP-0	FANNIE MAE PN=807926			4	1.A	148,941	109.1610	160,952	147,445	148,437		(141)			5.000	4.798	MON	614	7,372	08/01/2011	12/01/2034
31406E-TN-4	FANNIE MAE PN=807957			4	1.A	1,125,656	113.0880	1,280,283	1,132,113	1,126,416		158			5.000	5.097	MON	4,717	56,606	01/14/2005	01/01/2035
31406E-TR-5	FANNIE MAE PN=807960			4	1.A	862,486	112.8500	979,052	867,569	863,118		165			5.000	5.099	MON	3,615	43,379	01/14/2005	01/01/2035
31406E-UX-0	FANNIE MAE PN=807998			4	1.A	718,276	113.0570	815,309	721,149	718,407		30			5.000	5.065	MON	3,005	36,058	01/18/2005	01/01/2035
31406E-VY-7	FANNIE MAE PN=808031			4	1.A	490,478	111.1360	546,549	491,784	490,382		(20)			5.000	5.040	MON	2,049	24,589	02/02/2005	02/01/2035
31406E-YC-2	FANNIE MAE PN=808107			4	1.A	483,393	111.1190	544,199	489,744	484,762		343			5.000	5.227	MON	2,041	24,487	03/08/2005	03/01/2035
31406E-YH-1	FANNIE MAE PN=808112			4	1.A	275,521	113.9140	317,428	278,656	276,076		149			5.500	5.712	MON	1,277	15,326	11/08/2006	03/01/2035
31406F-C9-0	FANNIE MAE PN=808396			4	1.A	354,720	110.3470	392,342	355,553	354,616		(25)			5.000	5.034	MON	1,481	17,778	02/01/2005	02/01/2035
31406F-DA-6	FANNIE MAE PN=808397			4	1.A	340,345	110.2920	376,328	341,211	340,265		(18)			5.000	5.038	MON	1,422	17,061	02/01/2005	02/01/2035
31406F-DK-4	FANNIE MAE PN=808406			4	1.A	303,963	110.1280	336,934	305,947	304,226		49			5.000	5.114	MON	1,275	15,298	09/02/2005	01/01/2035
31406G-6E-4	FANNIE MAE PN=810069			4	1.A	360,933	109.9600	404,917	368,240	362,622		368			5.000	5.366	MON	1,534	18,412	03/10/2005	03/01/2035
31406G-NS-4	FANNIE MAE PN=809601			4	1.A	145,696	108.9970	159,128	145,993	145,646		(7)			5.000	5.025	MON	608	7,300	02/01/2005	02/01/2035
31406G-V6-3	FANNIE MAE PN=809837			4	1.A	615,810	112.6670	667,412	592,376	609,347		(1,796)			5.500	4.716	MON	2,715	32,581	08/01/2011	03/01/2035
31406G-YL-7	FANNIE MAE PN=809915			4	1.A	108,400	109.0340	120,585	110,594	108,910		124			5.000	5.364	MON	461	5,530	03/10/2005	03/01/2035
31406H-UH-8	FANNIE MAE PN=810684			4	1.A	323,652	110.1010	358,163	325,304	323,811		35			5.000	5.086	MON	1,355	16,265	01/13/2005	01/01/2035
31406J-DZ-3	FANNIE MAE PN=811120			4	1.A	213,535	109.7710	231,971	211,323	212,696		(242)			5.500	5.297	MON	969	11,623	04/29/2005	02/01/2035
31406K-5R-7	FANNIE MAE PN=812756			4	1.A	685,398	112.6660	782,977	694,954	687,473		498			5.000	5.247	MON	2,896	34,748	03/08/2005	01/01/2035
31406K-6D-7	FANNIE MAE PN=812768			4	1.A	311,891	110.2250	348,574	316,239	312,796		186			5.000	5.254	MON	1,318	15,812	03/08/2005	02/01/2035
31406K-HX-1	FANNIE MAE PN=812146			4	1.A	1,000	109.5630	1,127	1,029	1,006		1			5.500	6.109	MON	5	57	02/15/2006	03/01/2035

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
31406K-LZ-1	FANNIE MAE PN=812244			4	1.A	1,643	109.6130	1,824	1,664	1,646					5.500	5.782	MON	8	92	02/15/2006	03/01/2035
31406K-MZ-0	FANNIE MAE PN=812276			4	1.A	78,080	109.5880	82,269	75,071	77,417		(84)			5.500	4.540	MON	344	4,129	04/01/2009	05/01/2035
31406M-3R-5	FANNIE MAE PN=814508			4	1.A	296,368	110.2930	333,491	302,368	297,787		340			5.000	5.358	MON	1,260	15,118	03/14/2005	03/01/2035
31406M-XL-5	FANNIE MAE PN=814383			4	1.A	300,980	110.2950	338,687	307,073	302,411		390			5.000	5.361	MON	1,279	15,354	03/10/2005	03/01/2035
31406N-2W-3	FANNIE MAE PN=815389			4	1.A	240,238	109.1850	263,054	240,925	240,203		(7)			5.000	5.044	MON	1,004	12,046	02/03/2005	02/01/2035
31406N-2X-1	FANNIE MAE PN=815390			4	1.A	451,065	111.0910	502,525	452,355	451,002		(11)			5.000	5.043	MON	1,885	22,618	02/03/2005	02/01/2035
31406N-PW-8	FANNIE MAE PN=815037			4	1.A	1,295,130	113.9670	1,474,408	1,293,715	1,293,456		(455)			5.500	5.472	MON	5,930	71,154	04/08/2005	04/01/2035
31406P-CP-2	FANNIE MAE PN=815578			4	1.A	8,504	113.9160	9,831	8,630	8,521		2			5.500	5.873	MON	40	475	02/15/2006	03/01/2035
31406P-DW-6	FANNIE MAE PN=815617			4	1.A	296,064	111.1250	320,171	288,118	293,476		(743)			6.000	5.507	MON	1,441	17,287	05/23/2005	05/01/2035
31406P-GH-6	FANNIE MAE PN=815700			4	1.A	5,728	110.9210	6,465	5,829	5,743		2			5.500	5.923	MON	27	321	02/15/2006	03/01/2035
31406P-GZ-6	FANNIE MAE PN=815716			4	1.A	319,990	110.3590	356,423	322,967	320,511		104			5.000	5.164	MON	1,346	16,148	04/28/2005	04/01/2035
31406P-HF-9	FANNIE MAE PN=815730			4	1.A	125,569	109.0120	138,794	127,320	125,941		80			5.000	5.248	MON	531	6,366	03/08/2005	03/01/2035
31406Q-HR-1	FANNIE MAE PN=816640			4	1.A	121,761	109.9510	130,394	118,593	120,789		(298)			6.000	5.471	MON	593	7,116	04/21/2005	03/01/2035
31406Q-HY-6	FANNIE MAE PN=816647			4	1.A	48,733	110.0200	52,220	47,464	48,451		(32)			6.000	5.244	MON	237	2,848	04/21/2005	04/01/2035
31406T-A4-3	FANNIE MAE PN=819127			4	1.A	175,015	109.1640	195,326	178,929	175,955		214			5.000	5.394	MON	746	8,946	04/07/2005	04/01/2035
31406T-FN-6	FANNIE MAE PN=819273			4	1.A	242,786	109.9670	269,681	245,239	243,167		88			5.500	5.691	MON	1,124	13,488	10/04/2006	08/01/2035
31406T-ZQ-7	FANNIE MAE PN=819851			4	1.A	244,984	114.1270	272,566	238,827	242,870		(513)			6.000	5.562	MON	1,194	14,330	06/29/2005	04/01/2035
31406U-LX-4	FANNIE MAE PN=820342			4	1.A	19,447	113.0230	20,467	18,108	19,182		(35)			5.000	3.231	MON	75	906	08/01/2011	09/01/2035
31406U-RE-0	FANNIE MAE PN=820485			4	1.A	138,892	110.0630	149,026	135,401	137,800		(324)			6.000	5.510	MON	677	8,124	06/29/2005	05/01/2035
31406U-T8-1	FANNIE MAE PN=820575			4	1.A	48,134	108.8550	52,884	48,582	48,207		8			5.000	5.173	MON	202	2,429	05/02/2005	04/01/2035
31406U-UL-0	FANNIE MAE PN=820587			4	1.A	151,630	109.1200	166,985	153,028	151,881		69			5.000	5.159	MON	638	7,651	05/02/2005	04/01/2035
31406V-NV-4	FANNIE MAE PN=821304			4	1.A	23,721	109.8720	25,885	23,559	23,660		(7)			6.000	5.842	MON	118	1,414	12/06/2005	05/01/2035
31406V-R5-7	FANNIE MAE PN=821408			4	1.A	15,062	109.8800	15,440	14,052	14,847		(28)			6.000	4.302	MON	70	843	08/01/2011	05/01/2035
31406X-CW-0	FNMA PN=822785			4	1.A	63,095	108.9680	70,173	64,398	63,321		25			5.000	5.482	MON	268	3,220	04/06/2005	04/01/2035
31406X-CX-8	FNMA PN=822786			4	1.A	293,743	110.0280	329,874	299,809	295,210		360			5.000	5.356	MON	1,249	14,990	04/06/2005	04/01/2035
31406X-CY-6	FNMA PN=822787			4	1.A	392,917	113.0790	453,482	401,031	394,773		425			5.000	5.375	MON	1,671	20,051	04/06/2005	04/01/2035
31406X-FS-6	FNMA PN=822877			4	1.A	86,278	109.7910	91,075	82,953	85,541		(93)			5.500	4.546	MON	380	4,562	04/01/2009	05/01/2035
31406X-LP-5	FNMA PN=823034			4	1.A	181,987	111.7730	198,084	177,220	180,459		(526)			6.000	5.507	MON	886	10,633	02/15/2006	05/01/2035
31406X-Q5-4	FNMA PN=823176			4	1.A	70,187	109.9720	76,659	69,708	70,042		(16)			6.000	5.783	MON	349	4,182	12/06/2005	05/01/2035
31406X-VY-5	FNMA PN=823331			4	1.A	3,190,551	113.1020	3,606,323	3,188,558	3,186,320		(927)			5.000	4.994	MON	13,286	159,428	06/28/2005	07/01/2035
31406Y-XD-7	FANNIE MAE PN=824276			4	1.A	333	111.3850	354	318	330					6.000	4.604	MON	2	19	02/15/2006	06/01/2035
31407A-3R-0	FANNIE MAE PN=825308			4	1.A	118,436	113.8110	129,599	113,872	117,213		(444)			5.500	4.716	MON	522	6,263	04/01/2009	05/01/2035
31407A-6K-2	FANNIE MAE PN=825374			4	1.A	91,852	110.0350	98,785	89,776	91,278		(61)			6.000	5.491	MON	449	5,387	09/09/2005	07/01/2035
31407B-VR-7	FANNIE MAE PN=826024			4	1.A	164,302	112.1310	168,690	150,440	161,038		(956)			5.500	3.668	MON	690	8,274	08/01/2011	07/01/2035
31407C-PV-3	FANNIE MAE PN=826736			4	1.A	191,889	110.1160	209,597	190,342	191,284		(227)			6.000	5.844	MON	952	11,421	12/09/2005	08/01/2035
31407C-QJ-9	FANNIE MAE PN=826757			4	1.A	75,610	110.0220	82,517	75,001	75,420		(21)			6.000	5.784	MON	375	4,500	12/09/2005	08/01/2035
31407C-S6-5	FANNIE MAE PN=826841			4	1.A	262,220	110.0420	294,581	267,699	263,468		287			5.000	5.370	MON	1,115	13,385	08/05/2005	08/01/2035
31407C-VV-6	FANNIE MAE PN=826928			4	1.A	74,792	109.6020	83,024	75,750	74,944		17			5.500	5.765	MON	347	4,166	12/08/2005	08/01/2035
31407D-AG-0	FANNIE MAE PN=827207			4	1.A	79,696	109.5720	88,332	80,616	79,846		16			5.500	5.726	MON	369	4,434	11/08/2006	06/01/2035
31407D-YG-4	FANNIE MAE PN=827911			4	1.A	1,257	108.9420	1,277	1,172	1,242		(2)			5.000	3.038	MON	5	59	08/01/2011	07/01/2035
31407E-FW-8	FANNIE MAE PN=828281			4	1.A	81,550	110.0540	87,493	79,500	81,176		(43)			6.000	5.119	MON	398	4,770	06/29/2005	06/01/2035
31407E-R6-2	FANNIE MAE PN=828609			4	1.A	509,328	112.7760	566,347	502,187	507,163		(692)			6.000	5.692	MON	2,511	30,131	01/09/2006	09/01/2035
31407F-AP-5	FNMA PN=829014			4	1.A	406,484	111.2200	460,840	414,350	408,160		342			5.000	5.356	MON	1,726	20,718	09/27/2005	09/01/2035
31407F-N8-9	FNMA PN=829415			4	1.A	143,083	109.6620	158,868	144,871	143,419		120			5.500	5.718	MON	664	7,968	10/05/2006	12/01/2035
31407G-3K-2	FANNIE MAE PN=830702			4	1.A	369,759	112.0290	404,597	361,153	367,079		(574)			6.000	5.547	MON	1,806	21,669	07/15/2005	07/01/2035
31407G-C9-7	FANNIE MAE PN=829996			4	1.A	376,827	113.1720	395,060	349,079	368,196		(2,020)			5.000	3.834	MON	1,455	17,454	08/01/2011	05/01/2035
31407H-N8-5	FANNIE MAE PN=831215			4	1.A	466,431	115.8490	533,073	460,144	464,547		(587)			6.000	5.723	MON	2,301	27,609	08/01/2011	01/01/2036
31407H-PH-3	FANNIE MAE PN=831224			4	1.A	84,303	109.9210	92,148	83,831	84,136		(18)			6.000	5.850	MON	419	5,030	02/16/2006	12/01/2035
31407H-RL-2	FANNIE MAE PN=831291			4	1.A	461,758	111.9700	524,613	468,530	462,952		240			5.500	5.781	MON	2,147	25,769	03/24/2006	02/01/2036
31407H-RM-0	FANNIE MAE PN=831292			4	1.A	6,952	109.3520	7,714	7,054	6,968		2			5.500	5.803	MON	32	388	03/24/2006	01/01/2036
31407H-XD-3	FANNIE MAE PN=831476			4	1.A	13,843	110.0660	13,760	12,501	13,567		(36)			6.000	3.747	MON	63	750	08/01/2011	04/01/2036
31407J-2W-1	FANNIE MAE PN=832489			4	1.A	228,505	112.6350	260,141	230,959	228,894		111			5.500	5.704	MON	1,059	12,703	11/09/2006	09/01/2035
31407J-EQ-1	FANNIE MAE PN=831843			4	1.A	519,825	112.0400	589,411	526,072	520,797		285			5.500	5.724	MON	2,411	28,934	11/08/2006	11/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31407J-G3-0	FANNIE MAE PN=831918			4	1.A	27,031	112.3550	27,808	24,750	26,736		(37)			5.500	2.500	MON	113	1,361	08/01/2011	12/01/2036
31407K-5F-2	FANNIE MAE PN=833446			4	1.A	22,639	109.6490	22,729	20,729	22,411		(26)			5.500	1.595	MON	95	1,140	08/01/2011	09/01/2035
31407K-5U-9	FANNIE MAE PN=833459			4	1.A	235,236	110.2210	257,809	233,902	234,696		(142)			6.000	5.872	MON	1,170	14,034	11/16/2005	09/01/2035
31407K-QL-6	FANNIE MAE PN=833059			4	1.A	874,720	113.9590	989,257	868,081	872,289		(743)			5.500	5.341	MON	3,979	47,744	04/01/2009	09/01/2035
31407K-QR-3	FANNIE MAE PN=833064			4	1.A	139,088	110.1170	151,925	137,967	138,651		(132)			6.000	5.845	MON	690	8,278	11/01/2005	09/01/2035
31407K-TK-5	FANNIE MAE PN=833154			4	1.A	102,009	109.9450	111,249	101,186	101,695		(114)			6.000	5.840	MON	506	6,071	11/01/2005	09/01/2035
31407K-VH-9	FANNIE MAE PN=833216			4	1.A	779,288	113.8140	880,254	773,415	777,282		(517)			5.500	5.325	MON	3,545	42,538	04/01/2009	09/01/2035
31407L-2E-6	FANNIE MAE PN=834273			4	1.A	100,792	110.0510	108,415	98,513	100,106		(205)			6.000	5.541	MON	493	5,911	09/09/2005	07/01/2035
31407L-4X-2	FANNIE MAE PN=834338			4	1.A	270,029	111.5550	294,423	263,926	268,434		(316)			6.000	5.463	MON	1,320	15,836	09/09/2005	08/01/2035
31407M-3L-7	FANNIE MAE PN=835203			4	1.A	86,174	110.0360	92,679	84,226	85,722		(50)			6.000	5.387	MON	421	5,054	09/09/2005	08/01/2035
31407N-ED-1	FNMA PN=835432			4	1.A	40,180	109.9890	42,558	38,693	39,845		(41)			6.000	5.086	MON	193	2,321	08/01/2011	09/01/2035
31407N-N7-4	FNMA PN=835714			4	1.A	301,313	110.9350	339,730	306,242	302,273		246			5.500	5.811	MON	1,404	16,843	12/09/2005	08/01/2035
31407N-NU-3	FNMA PN=835703			4	1.A	217,275	109.7080	242,267	220,829	217,984		189			5.500	5.804	MON	1,012	12,146	12/09/2005	08/01/2035
31407N-NY-5	FNMA PN=835707			4	1.A	115,812	109.9540	124,605	113,324	115,045		(171)			6.000	5.577	MON	567	6,799	09/14/2005	08/01/2035
31407N-P6-4	FNMA PN=835745			4	1.A	285,758	113.1060	312,539	276,324	283,196		(644)			5.000	4.349	MON	1,151	13,816	04/01/2009	08/01/2035
31407N-QC-0	FNMA PN=835751			4	1.A	51,298	110.1350	55,209	50,129	50,969		(38)			4.500	4.051	MON	188	2,256	04/01/2009	08/01/2035
31407P-H2-7	FANNIE MAE PN=836449			4	1.A	409,765	112.1530	468,570	417,795	411,365		386			5.500	5.871	MON	1,915	22,979	10/12/2006	10/01/2035
31407P-LC-0	FANNIE MAE PN=836523			4	1.A	174,193	110.1020	190,702	173,205	173,774		(132)			6.000	5.883	MON	866	10,392	11/16/2005	10/01/2035
31407P-MV-7	FANNIE MAE PN=836572			4	1.A	589,516	111.7120	656,610	587,771	588,563		(266)			5.500	5.428	MON	2,694	32,328	09/28/2005	10/01/2035
31407Q-GZ-3	FANNIE MAE PN=837316			4	1.A	7,019	110.0760	7,551	6,860	6,987		(4)			6.000	5.278	MON	34	412	09/09/2005	08/01/2035
31407R-3D-4	FANNIE MAE PN=838796			4	1.A	186,857	110.1400	201,091	182,578	185,421		(608)			6.000	5.600	MON	913	10,955	09/09/2005	08/01/2035
31407R-QS-6	FANNIE MAE PN=838465			4	1.A	123,837	110.0980	135,717	123,269	123,572		(85)			6.000	5.904	MON	616	7,396	11/03/2005	09/01/2035
31407S-LN-0	FANNIE MAE PN=839233			4	1.A	62,426	112.1030	70,722	63,087	62,514		10			5.500	5.726	MON	289	3,470	11/09/2006	09/01/2035
31407T-GZ-7	FANNIE MAE PN=840016			4	1.A	264,031	109.9560	290,634	264,319	263,905		(51)			5.500	5.507	MON	1,211	14,537	04/01/2009	08/01/2035
31407T-KH-2	FANNIE MAE PN=840096			4	1.A	100,421	109.9720	109,545	99,612	100,148		(95)			6.000	5.810	MON	498	5,977	11/01/2005	10/01/2035
31407T-MM-9	FANNIE MAE PN=840164			4	1.A	143,576	110.1210	157,210	142,761	143,236		(106)			6.000	5.880	MON	714	8,566	11/16/2005	10/01/2035
31407T-QZ-6	FANNIE MAE PN=840272			4	1.A	255,741	110.7120	281,531	254,291	255,152		(167)			6.000	5.876	MON	1,271	15,257	11/16/2005	11/01/2035
31407T-RE-2	FANNIE MAE PN=840285			4	1.A	266,332	110.7340	293,179	264,759	265,792		(145)			6.000	5.838	MON	1,324	15,886	12/06/2005	11/01/2035
31407V-UR-4	FANNIE MAE PN=842192			4	1.A	152,673	110.0530	167,289	152,008	152,368		(84)			6.000	5.904	MON	760	9,120	12/01/2005	11/01/2035
31407X-2Z-3	FANNIE MAE PN=844192			4	1.A	238,974	110.2540	261,985	237,619	238,412		(128)			6.000	5.881	MON	1,188	14,257	11/16/2005	11/01/2035
31407X-5Y-3	FANNIE MAE PN=844263			4	1.A	42,907	109.9690	46,890	42,639	42,818		(10)			6.000	5.826	MON	213	2,558	02/15/2006	11/01/2035
31407X-7E-5	FANNIE MAE PN=844293			4	1.A	280,449	110.4310	307,756	278,686	279,741		(215)			6.000	5.870	MON	1,393	16,721	11/02/2005	11/01/2035
31407X-FZ-9	FANNIE MAE PN=843584			4	1.A	151,070	109.6660	162,748	148,403	150,278		(236)			5.500	5.160	MON	680	8,162	09/15/2008	12/01/2035
31407Y-EN-5	FANNIE MAE PN=844441			4	1.A	13,251	113.9100	13,820	12,133	13,096		(20)			5.500	2.372	MON	56	667	08/01/2011	12/01/2035
31407Y-GN-3	FANNIE MAE PN=844505			4	1.A	13,126	112.8870	13,797	12,222	13,005		(15)			5.000	2.311	MON	51	611	08/01/2011	11/01/2035
31407Y-KZ-1	FANNIE MAE PN=844612			4	1.A	164,224	113.2260	189,618	167,469	164,845		139			5.500	5.882	MON	768	9,211	10/12/2006	12/01/2035
31408B-3L-0	FANNIE MAE PN=846903			4	1.A	65,616	109.6040	70,648	64,457	65,372		(30)			5.500	4.996	MON	295	3,545	09/15/2008	12/01/2035
31408B-CN-6	FANNIE MAE PN=846177			4	1.A	25,268	113.5570	29,052	25,584	25,313		5			5.500	5.774	MON	117	1,407	02/08/2006	11/01/2035
31408B-CZ-9	FANNIE MAE PN=846188			4	1.A	104,031	110.0360	113,823	103,441	103,765		(111)			6.000	5.897	MON	517	6,207	11/16/2005	11/01/2035
31408B-N6-1	FANNIE MAE PN=846513			4	1.A	8,655	110.3250	9,335	8,461	8,624		(4)			6.500	5.655	MON	46	550	02/15/2006	12/01/2035
31408E-5M-0	FANNIE MAE PN=849652			4	1.A	126,091	109.6310	140,943	128,562	126,564		92			5.500	5.881	MON	589	7,071	10/12/2006	11/01/2035
31408E-LQ-3	FANNIE MAE PN=849135			4	1.A	170,123	110.3250	184,178	166,941	169,242		(247)			6.500	6.094	MON	904	10,851	04/07/2006	01/01/2036
31408G-LX-3	FANNIE MAE PN=850942			4	1.A	128,437	110.3250	134,232	121,670	126,955		(443)			6.500	5.283	MON	659	7,909	04/01/2009	12/01/2035
31408G-PT-8	FANNIE MAE PN=851034			4	1.A	4,593	112.3710	5,058	4,501	4,574		(2)			6.500	5.878	MON	24	293	02/15/2006	11/01/2035
31408G-TU-1	FANNIE MAE PN=851163			4	1.A	52,088	109.6070	53,843	49,124	51,422		(83)			5.500	4.276	MON	225	2,702	08/01/2011	04/01/2036
31408H-3T-0	FANNIE MAE PN=852310			4	1.A	122,869	109.6480	136,765	124,731	123,221		88			5.500	5.776	MON	572	6,860	03/24/2006	03/01/2036
31408J-CY-5	FANNIE MAE PN=852487			4	1.A	196,925	110.4670	215,617	195,186	196,286		(231)			6.000	5.829	MON	976	11,711	02/08/2006	12/01/2035
31408J-TN-1	FANNIE MAE PN=852957			4	1.A	104,666	110.0020	112,258	102,051	104,023		(234)			6.000	5.449	MON	510	6,123	12/29/2008	02/01/2036
31408X-P2-0	FANNIE MAE PN=863641			4	1.A	70,097	110.3250	75,627	68,549	69,884		(24)			6.500	5.488	MON	371	4,456	02/15/2006	01/01/2036
31409B-AY-3	FANNIE MAE PN=865923			4	1.A	415,338	111.7730	473,333	423,477	416,870		379			5.500	5.877	MON	1,941	23,291	10/12/2006	03/01/2036
31409C-Z7-3	FANNIE MAE PN=867566			4	1.A	119,542	110.3250	125,047	113,344	118,438		(91)			6.500	5.081	MON	614	7,367	04/01/2009	03/01/2036
31409E-AH-4	FANNIE MAE PN=868608			4	1.A	200,306	110.7380	226,161	204,231	201,037		158			5.500	5.877	MON	936	11,233	10/12/2006	04/01/2036
31409E-DC-2	FANNIE MAE PN=868699			4	1.A	411,020	113.3880	463,116	408,435	410,027		(313)			6.000	5.873	MON	2,042	24,506	01/19/2007	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31409E-HE-4	FANNIE MAE PN-868829			4	1.A	928,235	115.8540	1,069,008	922,720	926,168		(561)			6.000	5.874	MON	4,614	55,363	02/09/2007	04/01/2036
31409F-E5-3	FANNIE MAE PN-869656			4	1.A	34,095	112.2710	34,940	31,121	33,669		(54)			5.500	2.491	MON	143	1,712	08/01/2011	03/01/2036
31409G-6H-4	FANNIE MAE PN-871272			4	1.A	48,398	110.5650	53,831	48,687	48,418		2			5.500	5.620	MON	223	2,678	11/29/2006	05/01/2036
31409G-NZ-5	FANNIE MAE PN-870808			4	1.A	102,210	114.8980	107,126	93,236	100,712		(496)			6.000	3.828	MON	466	5,594	04/16/2013	10/01/2036
31409T-6B-9	FANNIE MAE PN-878466			4	1.A	156,526	109.6470	171,758	156,646	156,442		(22)			5.500	5.500	MON	718	8,616	08/01/2011	12/01/2035
31409V-DT-7	FANNIE MAE PN-879514			4	1.A	20,804	113.0090	21,917	19,394	20,566		(31)			5.000	3.051	MON	81	970	08/01/2011	03/01/2036
31409V-N2-5	FANNIE MAE PN-879809			4	1.A	356,648	112.0530	397,121	354,405	355,866		(235)			6.000	5.852	MON	1,772	21,264	01/19/2007	04/01/2036
31409X-JM-2	FANNIE MAE PN-881468			4	1.A	313,744	111.0310	353,629	318,496	314,571		195			5.500	5.792	MON	1,460	17,517	03/24/2006	04/01/2036
31409Y-T4-9	FANNIE MAE PN-882671			4	1.A	164,532	110.0920	182,592	165,854	164,675		46			6.000	6.160	MON	829	9,951	05/25/2006	05/01/2036
3140E0-EH-4	FANNIE MAE PN-AZ7335			4	1.A	600,413	108.2600	615,346	568,396	598,506		(801)			4.000	2.874	MON	1,895	22,736	06/08/2017	11/01/2045
3140E0-HH-1	FANNIE MAE PN-AZ7431			4	1.A	936,831	108.3460	952,092	878,751	932,611		(1,960)			4.000	2.728	MON	2,929	35,150	03/10/2016	08/01/2045
3140E0-KF-1	FANNIE MAE PN-AZ7493			4	1.A	912,983	107.3340	937,883	873,798	908,935		(1,968)			3.500	2.820	MON	2,549	30,583	09/28/2015	09/01/2045
3140E1-NJ-8	FANNIE MAE PN-AZ8492			4	1.A	3,007,911	105.1170	3,030,655	2,883,126	2,968,247		(18,002)			3.000	2.046	MON	7,208	86,494	10/13/2015	08/01/2030
3140E2-4T-5	FANNIE MAE PN-AZ9833			4	1.A	405,656	106.5180	403,770	379,063	403,551		(936)			4.000	2.777	MON	1,264	15,162	05/03/2016	09/01/2045
3140E2-BH-3	FANNIE MAE PN-AZ9039			4	1.A	737,886	107.3670	740,308	689,512	734,378		(1,446)			4.000	2.669	MON	2,298	27,581	05/03/2016	09/01/2045
3140E2-UA-7	FANNIE MAE PN-AZ9576			4	1.A	10,292,201	106.7140	10,400,622	9,746,259	10,247,415		(22,097)			3.500	2.582	MON	28,427	341,119	08/04/2016	12/01/2045
3140E3-AZ-2	FANNIE MAE PN-AZ9923			4	1.A	835,754	106.7870	856,477	802,043	832,171		(1,760)			3.500	2.891	MON	2,339	28,071	09/03/2015	09/01/2045
3140E3-BQ-1	FANNIE MAE PN-AZ9946			4	1.A	1,071,605	108.2830	1,084,296	1,001,354	1,066,545		(2,227)			4.000	2.660	MON	3,338	40,054	05/03/2016	09/01/2045
3140E4-5A-1	FANNIE MAE PN-BA0840			4	1.A	753,769	109.1860	771,308	706,417	750,343		(1,613)			4.000	2.755	MON	2,355	28,257	04/25/2016	01/01/2046
3140E4-5C-7	FANNIE MAE PN-BA0842			4	1.A	442,772	108.2690	449,204	414,896	440,515		(1,109)			4.000	2.887	MON	1,383	16,596	04/25/2016	02/01/2046
3140E4-5E-3	FANNIE MAE PN-BA0844			4	1.A	265,843	106.4450	265,161	249,107	264,532		(658)			4.000	2.852	MON	830	9,964	04/25/2016	02/01/2046
3140E4-6L-6	FANNIE MAE PN-BA0874			4	1.A	948,751	109.7540	976,306	889,540	943,851		(2,240)			4.000	2.887	MON	2,965	35,582	03/09/2016	11/01/2045
3140E4-KT-3	FANNIE MAE PN-BA0305			4	1.A	539,221	108.7750	550,135	505,755	536,710		(1,215)			4.000	2.788	MON	1,686	20,230	03/09/2016	11/01/2045
3140E4-LL-9	FANNIE MAE PN-BA0330			4	1.A	424,328	105.8640	433,301	409,299	422,954		(585)			3.500	2.896	MON	1,194	14,326	11/23/2015	11/01/2045
3140E4-LM-7	FANNIE MAE PN-BA0331			4	1.A	663,207	106.9820	684,383	639,718	660,948		(1,120)			3.500	2.925	MON	1,866	22,390	11/23/2015	11/01/2045
3140E4-NV-5	FANNIE MAE PN-BA0403			4	1.A	1,025,885	108.8510	1,043,479	958,631	1,021,446		(1,854)			4.000	2.557	MON	3,195	38,345	05/03/2016	11/01/2045
3140E5-2P-8	FANNIE MAE PN-BA1681			4	1.A	982,735	105.1710	988,196	939,609	970,886		(4,841)			3.000	1.934	MON	2,349	28,188	04/07/2016	02/01/2031
3140E5-XV-1	FANNIE MAE PN-BA1591			4	1.A	550,570	109.6090	566,019	516,399	548,284		(856)			4.000	2.638	MON	1,721	20,656	03/09/2016	10/01/2045
3140E6-YQ-9	FANNIE MAE PN-BA2518			4	1.A	167,706	106.3520	167,227	157,239	167,005		(277)			4.000	2.631	MON	524	6,290	03/09/2016	10/01/2045
3140E8-2S-6	FANNIE MAE PN-BA4384			4	1.A	2,581,206	105.3940	2,682,504	2,545,215	2,578,208		(1,491)			3.500	3.254	MON	7,424	89,083	03/08/2017	11/01/2045
3140E8-2T-4	FANNIE MAE PN-BA4385			4	1.A	546,436	107.2600	547,684	510,614	543,542		(1,198)			4.000	2.815	MON	1,702	20,424	05/03/2016	11/01/2045
3140E8-2U-1	FANNIE MAE PN-BA4386			4	1.A	1,910,258	107.3150	1,969,372	1,835,132	1,903,432		(3,088)			3.500	2.827	MON	5,352	64,230	11/04/2015	11/01/2045
3140E8-2V-9	FANNIE MAE PN-BA4387			4	1.A	479,372	104.0110	493,816	474,773	478,862		(247)			3.000	2.840	MON	1,187	14,243	11/04/2015	11/01/2045
3140E8-3L-0	FANNIE MAE PN-BA4402			4	1.A	2,279,848	106.5330	2,316,236	2,174,196	2,270,591		(4,970)			3.500	2.732	MON	6,341	76,097	04/18/2016	01/01/2046
3140E8-3U-0	FANNIE MAE PN-BA4410			4	1.A	955,147	109.0570	976,075	895,014	950,276		(2,464)			4.000	2.887	MON	2,983	35,801	04/25/2016	02/01/2046
3140E9-6F-8	FANNIE MAE PN-BA5369			4	1.A	3,008,709	106.5590	3,057,476	2,869,280	2,997,841		(4,751)			3.500	2.641	MON	8,369	100,425	04/18/2016	01/01/2046
3140E9-AM-8	FANNIE MAE PN-BA4511			4	1.A	10,485,053	106.7560	10,650,102	9,976,116	10,443,600		(21,034)			3.500	2.655	MON	29,097	349,164	06/17/2016	12/01/2045
3140E9-CN-4	FANNIE MAE PN-BA4576			4	1.A	1,329,356	108.8870	1,357,160	1,246,393	1,323,871		(1,952)			4.000	2.606	MON	4,155	49,856	03/09/2016	09/01/2045
3140E9-CT-1	FANNIE MAE PN-BA4581			4	1.A	1,745,607	108.9070	1,782,445	1,636,667	1,737,308		(3,534)			4.000	2.783	MON	5,456	65,467	03/09/2016	09/01/2045
3140E9-CU-8	FANNIE MAE PN-BA4582			4	1.A	10,304,438	107.3790	10,550,467	9,825,447	10,265,099		(19,132)			3.500	2.676	MON	28,658	343,891	05/04/2016	12/01/2045
3140E9-N4-4	FANNIE MAE PN-BA4910			4	1.A	2,070,302	109.7450	2,123,104	1,934,579	2,059,234		(5,103)			4.000	2.826	MON	6,449	77,383	05/03/2016	11/01/2045
3140EA-5S-8	FANNIE MAE PN-BA6256			4	1.A	393,507	106.5030	392,941	368,949	391,677		(783)			4.000	2.772	MON	1,230	14,758	03/09/2016	11/01/2045
3140EB-CN-9	FANNIE MAE PN-BA6376			4	1.A	1,203,893	108.9090	1,229,322	1,128,760	1,197,924		(2,944)			4.000	2.852	MON	3,763	45,150	03/09/2016	12/01/2045
3140EB-KF-7	FANNIE MAE PN-BA6593			4	1.A	2,328,126	107.4250	2,390,075	2,224,878	2,319,676		(3,917)			3.500	2.702	MON	6,489	77,871	03/03/2016	12/01/2045
3140EB-KR-1	FANNIE MAE PN-BA6603			4	1.A	17,468,488	106.9410	17,829,878	16,672,631	17,398,644		(34,281)			3.500	2.718	MON	48,629	583,542	02/05/2016	12/01/2045
3140EB-KU-4	FANNIE MAE PN-BA6606			4	1.A	681,173	107.3430	704,021	655,861	678,810		(1,052)			3.500	2.884	MON	1,913	22,955	12/07/2015	12/01/2045
3140EB-KV-2	FANNIE MAE PN-BA6607			4	1.A	994,904	106.7580	1,022,671	957,934	991,609		(1,375)			3.500	2.855	MON	2,794	33,528	12/07/2015	12/01/2045
3140EB-NY-3	FANNIE MAE PN-BA6706			4	1.A	340,749	104.5770	340,707	325,795	336,620		(1,652)			3.000	1.940	MON	814	9,774	04/07/2016	02/01/2031
3140EC-H3-6	FANNIE MAE PN-BA7449			4	1.A	1,979,771	106.0350	2,008,402	1,894,093	1,972,659		(3,189)			3.500	2.744	MON	5,524	66,293	04/22/2016	01/01/2046
3140EU-3B-3	FNMA PN-BC0793			4	1.A	9,309,337	106.8880	9,725,348	9,098,634	9,296,241		(5,995)			3.500	3.056	MON	26,538	318,452	10/24/2017	04/01/2046
3140EV-CJ-4	FANNIE MAE PN-BC0972			4	1.A	202,916	103.6950	207,912	200,504	202,646		(145)			3.000	2.818	MON	501	6,015	01/08/2016	12/01/2045
3140EV-CL-9	FANNIE MAE PN-BC0974			4	1.A	357,022	105.5140	361,459	342,569	355,832		(539)			3.500	2.763	MON	999	11,990	01/08/2016	01/01/2046
3140EV-D4-6	FANNIE MAE PN-BC1022			4	1.A	900,899	107.2690	920,641	858,254	897,088		(2,126)			3.500	2.731	MON	2,503	30,039	03/01/2016	03/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
3140EV-GP-6	FANNIE MAE PN-BC1105			4	1.A	12,807,055	106.7240	13,059,149	12,236,375	12,760,456		(24,963)			3.500	2.729	MON	35,689	428,273	07/06/2017	02/01/2046
3140EW-6N-0	FANNIE MAE PN-BC2676			4	1.A	3,211,552	104.9900	3,223,839	3,070,616	3,172,188		(18,037)			3.000	1.955	MON	7,677	92,118	04/07/2016	02/01/2031
3140EW-CR-4	FANNIE MAE PN-BC1879			4	1.A	27,631,967	106.9370	28,208,875	26,378,966	27,516,645		(58,954)			3.500	2.761	MON	76,939	923,264	02/05/2016	01/01/2046
3140EW-P8-2	FANNIE MAE PN-BC2246			4	1.A	503,618	105.0000	514,921	490,401	502,265		(665)			3.000	2.621	MON	1,226	14,712	05/20/2016	06/01/2046
3140EX-LD-3	FANNIE MAE PN-BC3023			4	1.A	575,146	106.4990	582,750	547,188	572,747		(952)			3.500	2.659	MON	1,596	19,152	02/03/2016	02/01/2046
3140EX-LE-1	FANNIE MAE PN-BC3024			4	1.A	383,393	105.5310	384,931	364,756	381,804		(633)			3.500	2.648	MON	1,064	12,766	02/03/2016	01/01/2046
3140EY-JV-4	FANNIE MAE PN-BC3875			4	1.A	1,804,216	108.5130	1,834,550	1,690,627	1,796,311		(3,586)			4.000	2.712	MON	5,635	67,625	04/25/2016	02/01/2046
3140EY-JX-0	FANNIE MAE PN-BC3877			4	1.A	1,461,877	105.0080	1,467,722	1,397,724	1,443,704		(7,859)			3.000	1.973	MON	3,494	41,932	04/07/2016	02/01/2031
3140EY-TE-1	FANNIE MAE PN-BC4148			4	1.A	1,552,446	105.1890	1,561,339	1,484,318	1,532,806		(7,495)			3.000	1.995	MON	3,711	44,530	04/07/2016	02/01/2031
3140F1-GD-8	FANNIE MAE PN-BC5595			4	1.A	6,335,603	105.0900	6,523,037	6,207,096	6,324,106		(5,721)			3.000	2.657	MON	15,518	186,213	03/29/2016	03/01/2046
3140F1-Y8-9	FANNIE MAE PN-BC6134			4	1.A	1,913,631	104.2940	2,008,038	1,925,363	1,915,740		867			2.500	2.609	MON	4,011	48,134	12/15/2016	06/01/2031
3140F2-XY-1	FANNIE MAE PN-BC6994			4	1.A	323,871	103.4910	335,073	323,770	323,716		(70)			2.500	2.469	MON	675	8,094	01/19/2017	05/01/2031
3140F3-C5-5	FANNIE MAE PN-BC7291			4	1.A	1,099,922	104.3640	1,154,960	1,106,665	1,101,037		406			2.500	2.613	MON	2,306	27,667	12/15/2016	10/01/2031
3140F4-7K-6	FANNIE MAE PN-BC8997			4	1.A	474,699	106.0550	478,685	451,355	473,071		(567)			3.500	2.510	MON	1,316	15,797	04/29/2016	05/01/2046
3140F5-QQ-9	FANNIE MAE PN-BC9462			4	1.A	3,065,241	106.8950	3,187,683	2,982,069	3,059,751		(2,661)			3.500	3.026	MON	8,698	104,372	12/08/2017	05/01/2046
3140F5-RQ-8	FANNIE MAE PN-BC9494	RA		4	1.A	34,494,228	105.0180	34,894,785	33,227,432	34,379,101		(65,752)			3.000	2.447	MON	83,069	996,823	08/05/2016	08/01/2046
3140F5-S8-7	FANNIE MAE PN-BC9542	RA		4	1.A	52,987,907	104.9620	53,703,964	51,165,149	52,822,796		(97,699)			3.000	2.499	MON	127,913	1,534,955	10/06/2016	10/01/2046
3140F5-S9-5	FANNIE MAE PN-BC9543	RA		4	1.A	54,205,513	105.0230	54,969,951	52,340,870	54,033,960		(102,458)			3.000	2.507	MON	130,852	1,570,226	10/06/2016	10/01/2046
3140F5-SA-2	FANNIE MAE PN-BC9512	RA		4	1.A	70,503,882	104.8780	71,131,158	67,822,764	70,260,737		(145,887)			3.000	2.441	MON	169,557	2,034,683	09/08/2016	09/01/2046
3140F5-TZ-6	FANNIE MAE PN-BC9567			4	1.A	6,494,191	107.1920	6,791,984	6,336,279	6,481,881		(5,831)			3.500	3.098	MON	18,481	221,770	05/08/2017	05/01/2046
3140F8-4C-8	FANNIE MAE PN-BD1718			4	1.A	1,329,787	106.4090	1,376,723	1,293,803	1,327,259		(1,124)			3.500	2.999	MON	3,774	45,283	01/17/2017	06/01/2046
3140F8-VQ-7	FANNIE MAE PN-BD1522			4	1.A	29,598,881	105.1070	30,237,621	28,768,418	29,516,334		(46,068)			3.000	2.598	MON	71,921	863,052	06/07/2016	06/01/2046
3140F9-EW-1	FANNIE MAE PN-BD1948			4	1.A	3,334,034	104.7400	3,373,215	3,220,560	3,323,364		(5,449)			3.000	2.497	MON	8,051	96,617	07/18/2016	06/01/2046
3140FA-FL-1	FANNIE MAE PN-BD2870			4	1.A	233,736	103.7020	232,125	223,838	232,880		(357)			3.000	2.330	MON	560	6,715	07/07/2016	07/01/2046
3140FA-FM-9	FANNIE MAE PN-BD2871			4	1.A	1,048,457	105.1250	1,055,516	1,004,058	1,044,289		(1,932)			3.000	2.380	MON	2,510	30,122	07/07/2016	07/01/2046
3140FA-JS-2	FANNIE MAE PN-BD2972			4	1.A	20,118,355	105.1000	20,305,977	19,320,625	20,044,914		(38,802)			3.000	2.408	MON	48,302	579,619	07/08/2016	07/01/2046
3140FA-N5-7	FANNIE MAE PN-BD3111			4	1.A	15,144,042	105.0550	15,371,569	14,631,925	15,099,860		(22,408)			3.000	2.474	MON	36,580	438,958	10/06/2016	07/01/2046
3140FD-AE-6	FANNIE MAE PN-BD5404			4	1.A	1,870,549	104.9240	1,896,930	1,807,908	1,864,458		(3,440)			3.000	2.538	MON	4,520	54,237	09/12/2016	09/01/2046
3140FM-EF-9	FANNIE MAE PN-BE1933			4	1.A	23,531,767	104.9810	23,948,025	22,811,771	23,469,255		(33,210)			3.000	2.543	MON	57,029	684,353	11/04/2016	11/01/2046
3140FN-PD-0	FANNIE MAE PN-BE3119			4	1.A	275,439	103.4600	284,881	275,353	275,316		(54)			2.500	2.469	MON	574	6,884	01/19/2017	11/01/2031
3140FP-SX-8	FANNIE MAE PN-BE4133			4	1.A	7,422,556	104.9550	7,812,010	7,443,200	7,422,968		221			3.000	3.030	MON	18,608	223,296	01/11/2017	12/01/2046
3140FQ-SS-7	FANNIE MAE PN-BE5028			4	1.A	1,290,536	108.4020	1,328,494	1,225,525	1,286,901		(1,528)			4.000	2.991	MON	4,085	49,021	07/28/2017	12/01/2046
3140FQ-T2-3	FANNIE MAE PN-BE5068			4	1.A	15,167,405	109.6110	15,864,161	14,473,147	15,121,301		(19,484)			4.000	3.136	MON	48,244	578,926	01/26/2017	07/01/2046
3140FQ-TZ-0	FANNIE MAE PN-BE5067			4	1.A	30,828,400	107.0640	32,094,724	29,977,139	30,767,438		(30,601)			3.500	3.040	MON	87,433	1,049,200	08/25/2017	11/01/2046
3140FR-NQ-4	FANNIE MAE PN-BE5798			4	1.A	4,244,547	104.7540	4,535,448	4,329,618	4,250,567		3,302			3.000	3.261	MON	10,824	129,889	03/08/2017	03/01/2047
3140FT-MG-3	FANNIE MAE PN-BE7558			4	1.A	458,635	104.6680	482,759	461,229	458,755		56			3.000	3.074	MON	1,153	13,837	01/31/2017	01/01/2047
3140FT-MH-1	FANNIE MAE PN-BE7559			4	1.A	393,344	103.8460	410,783	395,569	393,456		52			3.000	3.070	MON	989	11,867	01/31/2017	01/01/2047
3140FT-MJ-7	FANNIE MAE PN-BE7560			4	1.A	615,961	106.1760	637,177	600,114	614,684		(618)			3.500	3.102	MON	1,750	21,004	01/31/2017	02/01/2047
3140FU-C4-8	FANNIE MAE PN-BE8190			4	1.A	4,086,182	107.2370	4,176,500	3,894,645	4,076,126		(3,854)			4.000	2.995	MON	12,982	155,786	07/06/2017	03/01/2047
3140FX-BJ-0	FANNIE MAE PN-BF0040			4	1.A	13,693,912	110.3170	14,093,470	12,775,429	13,647,732		(21,924)			4.000	3.001	MON	42,585	511,017	11/03/2016	07/01/2054
3140FX-BK-7	FANNIE MAE PN-BF0041			4	1.A	18,014,507	110.3160	18,496,821	16,767,125	17,950,460		(31,145)			4.000	2.987	MON	55,890	670,685	11/03/2016	07/01/2054
3140FX-BS-0	FANNIE MAE PN-BF0048			4	1.A	10,606,769	110.5300	10,757,967	9,733,074	10,512,529		(33,736)			4.500	2.695	MON	36,499	437,988	10/18/2016	08/01/2039
3140FX-BW-1	FANNIE MAE PN-BF0052			4	1.A	15,207,745	110.1030	14,909,604	13,541,505	15,040,902		(63,185)			5.500	3.110	MON	62,065	744,783	10/18/2016	07/01/2040
3140FX-GL-0	FANNIE MAE PN-BF0202			4	1.A	12,257,166	111.0340	13,097,982	11,796,371	12,240,502		(5,738)			4.500	3.763	MON	44,236	530,837	07/24/2018	01/01/2051
3140GQ-4H-6	FANNIE MAE PN-BH2623			4	1.A	3,409,914	107.2620	3,599,887	3,356,163	3,407,342		(939)			4.000	3.655	MON	11,187	134,247	06/08/2018	08/01/2047
3140GQ-US-3	FANNIE MAE PN-BH2392			4	1.A	2,865,393	107.1790	2,916,070	2,720,747	2,857,717		(3,179)			4.000	2.974	MON	9,069	108,830	07/28/2017	06/01/2047
3140GU-5F-0	FANNIE MAE PN-BH6245			4	1.A	886,835	106.0190	915,468	863,494	885,385		(633)			3.500	3.021	MON	2,519	30,222	07/06/2017	07/01/2047
3140GU-5G-8	FANNIE MAE PN-BH6246			4	1.A	880,472	107.2320	897,453	836,926	878,220		(844)			4.000	2.952	MON	2,790	33,477	07/06/2017	07/01/2047
3140H2-YB-8	FANNIE MAE PN-BJ1605			4	1.A	6,877,746	106.3090	7,377,367	6,939,551	6,879,935		1,033			3.500	3.637	MON	20,240	242,884	06/08/2018	10/01/2047
3140H6-A6-6	FANNIE MAE PN-BJ4528			4	1.A	1,054,431	106.6290	1,107,543	1,038,689	1,053,718		(227)			4.000	3.678	MON	3,462	41,548	09/10/2018	01/01/2048
3140HE-G2-2	FANNIE MAE PN-BK1116			4	1.A	455,670	105.6320	480,058	454,463	455,561		(44)			3.500	3.436	MON	1,326	15,906	02/08/2018	02/01/2048
3140HE-G3-0	FANNIE MAE PN-BK1117			4	1.A	827,739	106.8900	882,427	825,546	827,532		(89)			3.500	3.440	MON	2,408	28,894	02/08/2018	02/01/2048
3140HE-G4-8	FANNIE MAE PN-BK1118			4	1.A	933,247	107.0520	996,412	930,774	932,986		(121)			3.500	3.449	MON	2,715	32,577	02/08/2018	02/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140HE-GZ-9	FANNIE MAE PN-BK1115			4	1.A	838,171	106.7500	892,378	835,951	837,946		(93)			3.500	3.446	MON	2,438	29,258	02/08/2018	02/01/2048
3140HG-C7-0	FANNIE MAE PN-BK2793			4	1.A	35,983,172	102.1970	34,991,350	34,239,117	35,936,793		(20,220)			2.500	1.817	MON	71,331	855,978	07/30/2020	07/01/2050
3140HK-HR-2	FANNIE MAE PN-BK5639			4	1.A	43,524,315	102.1990	42,369,557	41,457,898	43,475,077		(24,510)			2.500	1.839	MON	86,371	1,036,447	09/24/2020	09/01/2050
3140HK-Y4-4	FANNIE MAE PN-BK6130			4	1.A	3,556,098	106.4330	3,711,217	3,486,905	3,553,335		(763)			4.000	3.523	MON	11,623	139,476	07/09/2018	07/01/2048
3140HN-NY-4	FANNIE MAE PN-BK8506			4	1.A	57,380,448	99.8310	55,226,850	55,320,341	57,335,345		(45,103)			2.000	1.563	MON	92,201	1,014,206	01/07/2021	12/01/2050
3140HN-RN-4	FANNIE MAE PN-BK8592			4	1.A	2,870,755	100.3990	2,811,912	2,800,737	2,867,301		(3,455)			1.500	1.002	MON	3,501	38,510	01/11/2021	12/01/2035
3140HN-U2-6	FANNIE MAE PN-BK8700			4	1.A	2,921,308	106.8230	3,060,378	2,864,906	2,918,992		(596)			4.000	3.545	MON	9,550	114,596	07/09/2018	07/01/2048
3140HN-UK-6	FANNIE MAE PN-BK8685			4	1.A	4,424,083	106.6260	4,683,196	4,392,171	4,422,709		(342)			4.000	3.800	MON	14,641	175,687	12/03/2018	07/01/2048
3140HP-AH-0	FANNIE MAE PN-BK9007			4	1.A	5,241,128	107.2580	5,624,604	5,243,995	5,240,771		(73)			4.000	3.981	MON	17,480	209,760	10/22/2018	09/01/2048
3140HQ-C3-7	FANNIE MAE PN-BK9989			4	1.A	1,064,319	108.0390	1,127,679	1,043,770	1,063,524		(225)			4.000	3.528	MON	3,479	41,751	08/08/2018	08/01/2048
3140J5-K5-7	FANNIE MAE PN-BM1215			4	1.A	7,054,374	107.9620	7,239,370	6,705,479	7,034,547		(7,661)			4.000	2.985	MON	22,352	268,219	05/05/2017	03/01/2047
3140J5-KM-0	FANNIE MAE PN-BM1199			4	1.A	10,696,936	107.7520	10,946,348	10,158,835	10,665,986		(12,340)			4.000	2.974	MON	33,863	406,354	04/24/2017	02/01/2047
3140J5-QH-5	FANNIE MAE PN-BM1355			4	1.A	9,087,120	107.5090	9,249,889	8,603,827	9,059,568		(12,038)			4.000	2.949	MON	28,679	344,153	05/31/2017	04/01/2047
3140J6-EF-0	FANNIE MAE PN-BM1933			4	1.A	16,471,880	107.3770	16,837,255	15,680,504	16,434,647		(13,149)			4.000	2.937	MON	52,268	627,220	10/18/2017	08/01/2047
3140J7-RX-5	FANNIE MAE PN-BM3201			4	1.A	17,838,817	105.6680	18,756,140	17,750,067	17,829,673		(3,898)			3.000	2.914	MON	44,375	532,502	12/19/2017	05/01/2045
3140J8-NB-5	FANNIE MAE PN-BM3985			4	1.A	16,556,413	106.7040	17,410,636	16,316,760	16,545,956		(3,088)			4.000	3.658	MON	54,389	652,670	05/23/2018	05/01/2048
3140J9-U3-3	FANNIE MAE PN-BM5101			4	1.A	3,159,885	106.5840	3,325,326	3,119,911	3,158,541		(55)			4.000	3.462	MON	10,400	124,796	12/10/2018	10/01/2048
3140JJ-FR-5	FANNIE MAE PN-BN1975			4	1.A	398,894	106.3910	420,641	395,373	398,735		(44)			4.000	3.782	MON	1,318	15,815	10/03/2018	10/01/2048
3140JL-SG-0	FANNIE MAE PN-BN4118			4	1.A	9,788,799	99.8310	9,469,312	9,485,342	9,782,524		(6,275)			2.000	1.609	MON	15,809	158,089	02/04/2021	02/01/2051
3140JQ-ZR-7	FANNIE MAE PN-BN7951			4	1.A	5,481,841	104.4450	5,431,045	5,199,909	5,475,239		(2,410)			3.000	2.151	MON	13,000	155,997	08/26/2020	09/01/2049
3140JS-AH-2	FANNIE MAE PN-BN9007			4	1.A	10,515,918	99.9670	10,528,075	10,531,551	10,515,934		16			2.000	2.010	MON	17,553	140,421	03/29/2021	03/01/2051
3140KB-E2-6	FANNIE MAE PN-BP3752			4	1.A	10,614,303	100.3990	10,394,359	10,353,050	10,601,978		(12,325)			1.500	0.971	MON	12,941	142,354	12/15/2020	12/01/2035
3140KB-EZ-3	FANNIE MAE PN-BP3751			4	1.A	10,877,594	102.5150	10,683,751	10,421,647	10,854,055		(21,160)			2.000	1.094	MON	17,369	208,433	12/10/2020	12/01/2035
3140KB-FE-9	FANNIE MAE PN-BP3764			4	1.A	12,432,392	100.3990	12,196,616	12,148,145	12,418,872		(13,520)			1.500	1.011	MON	15,185	167,037	01/13/2021	12/01/2035
3140KB-FH-2	FANNIE MAE PN-BP3767			4	1.A	9,184,374	102.5150	9,030,168	8,808,631	9,166,643		(17,731)			2.000	1.122	MON	14,681	161,492	01/13/2021	12/01/2035
3140KC-7D-8	FANNIE MAE PN-BP5391			4	1.A	15,597,771	102.1940	15,205,830	14,879,377	15,580,686		(7,389)			2.500	1.843	MON	30,999	371,984	09/22/2020	06/01/2050
3140KD-Q8-6	FANNIE MAE PN-BP5878			4	1.A	14,907,966	102.1940	14,596,452	14,283,082	14,893,060		(3,621)			2.500	1.926	MON	29,756	357,077	10/21/2020	06/01/2050
3140KD-WC-0	FANNIE MAE PN-BP6042			4	1.A	15,442,808	102.1710	14,995,494	14,676,860	15,422,519		(9,106)			2.500	1.797	MON	30,577	366,921	07/31/2020	07/01/2050
3140KE-M9-6	FANNIE MAE PN-BP6683			4	1.A	43,190,287	102.1710	42,064,174	41,170,366	43,141,646		(23,022)			2.500	1.858	MON	85,772	1,029,259	09/28/2020	09/01/2050
3140KF-C7-8	FANNIE MAE PN-BP7293			4	1.A	13,808,613	102.1990	13,460,282	13,170,659	13,793,621		(7,217)			2.500	1.839	MON	27,439	329,266	09/21/2020	08/01/2050
3140KF-CV-5	FANNIE MAE PN-BP7283			4	1.A	13,299,242	102.1970	12,907,721	12,630,234	13,282,856		(8,074)			2.500	1.768	MON	26,313	315,756	08/21/2020	07/01/2050
3140KH-GH-8	FANNIE MAE PN-BP9199			4	1.A	10,615,819	102.1980	10,302,632	10,081,050	10,602,639		(6,503)			2.500	1.778	MON	21,002	252,026	08/19/2020	08/01/2050
3140KH-GT-2	FANNIE MAE PN-BP9209			4	1.A	9,181,511	102.1960	8,903,529	8,712,209	9,171,408		(7,849)			2.500	1.766	MON	18,150	217,805	08/24/2020	09/01/2050
3140KH-YC-9	FANNIE MAE PN-BP9706			4	1.A	5,574,506	102.2010	5,408,601	5,292,121	5,567,236		(5,901)			2.500	1.878	MON	11,025	132,303	08/24/2020	09/01/2050
3140KK-RF-3	FANNIE MAE PN-B00485			4	1.A	4,388,808	102.1750	4,263,748	4,172,986	4,383,295		(2,433)			2.500	1.773	MON	8,694	104,325	07/31/2020	08/01/2050
3140KM-7A-2	FANNIE MAE PN-B02688			4	1.A	25,639,897	102.2000	24,841,570	24,306,820	25,608,850		(23,855)			2.500	1.795	MON	50,639	607,671	08/20/2020	09/01/2050
3140KM-H6-0	FANNIE MAE PN-B02052			4	1.A	28,949,826	102.1990	28,085,608	27,481,295	28,911,285		(19,229)			2.500	1.834	MON	57,253	687,032	09/08/2020	09/01/2050
3140KM-PN-4	FANNIE MAE PN-B02228			4	1.A	4,911,980	96.7040	4,739,343	4,900,876	4,911,646		(333)			1.500	1.467	MON	6,126	61,261	01/15/2021	11/01/2050
3140KM-RJ-1	FANNIE MAE PN-B02288			4	1.A	16,190,589	102.1980	15,700,123	15,362,457	16,169,949		(9,211)			2.500	1.777	MON	32,005	384,061	08/19/2020	08/01/2050
3140KM-YR-5	FANNIE MAE PN-B02519			4	1.A	17,768,398	102.1980	17,286,518	16,914,732	17,748,626		(8,757)			2.500	1.804	MON	35,239	422,868	10/08/2020	09/01/2050
3140KN-GM-4	FANNIE MAE PN-B02903			4	1.A	17,575,808	100.0700	17,353,567	17,341,428	17,572,596		(3,212)			2.000	1.823	MON	28,902	231,219	04/22/2021	09/01/2050
3140KN-U8-9	FANNIE MAE PN-B03306			4	1.A	8,896,719	100.3680	8,693,776	8,661,900	8,885,061		(11,658)			1.500	0.967	MON	10,827	119,101	12/21/2020	12/01/2035
3140KN-U9-7	FANNIE MAE PN-B03307			4	1.A	5,779,420	102.5150	5,680,893	5,541,524	5,766,329		(11,818)			2.000	1.134	MON	9,236	110,830	12/10/2020	08/01/2035
3140KN-V5-4	FANNIE MAE PN-B03335			4	1.A	30,542,229	102.1710	29,677,379	29,046,774	30,505,564		(15,736)			2.500	1.793	MON	60,514	726,169	08/27/2020	08/01/2050
3140KN-VE-5	FANNIE MAE PN-B03312			4	1.A	15,683,020	99.8310	15,115,659	15,141,247	15,670,777		(12,243)			2.000	1.589	MON	25,235	277,590	01/07/2021	09/01/2050
3140KP-GR-8	FANNIE MAE PN-B03807			4	1.A	6,169,817	102.6360	6,001,436	5,847,302	6,163,595		(6,221)			2.500	1.768	MON	12,182	121,819	02/05/2021	02/01/2051
3140KP-RV-7	FANNIE MAE PN-B04099			4	1.A	26,981,799	102.1960	26,159,072	25,596,963	26,946,466		(16,808)			2.500	1.801	MON	53,327	639,924	09/08/2020	09/01/2050
3140KP-SF-1	FANNIE MAE PN-B04117			4	1.A	14,066,508	102.1960	13,642,144	13,349,000	14,048,317		(9,719)			2.500	1.800	MON	27,810	333,725	09/09/2020	09/01/2050
3140KP-SM-6	FANNIE MAE PN-B04123			4	1.A	9,714,497	102.1970	9,433,757	9,230,953	9,703,751		(6,932)			2.500	1.784	MON	19,231	230,774	09/15/2020	09/01/2050
3140KP-WN-9	FANNIE MAE PN-B04252			4	1.A	7,865,038	102.1980	7,624,802	7,460,813	7,854,613		(5,512)			2.500	1.810	MON	15,543	186,520	09/09/2020	09/01/2050
3140KP-WX-7	FANNIE MAE PN-B04261			4	1.A	10,101,069	102.1960	9,802,150	9,591,520	10,087,865		(6,296)			2.500	1.827	MON	19,982	239,788	09/08/2020	09/01/2050
3140KP-X2-4	FANNIE MAE PN-B04296			4	1.A	27,213,128	102.2080	26,442,300	25,871,066	27,184,704		(24,991)			2.500	1.820	MON	53,898	646,777	12/09/2020	12/01/2050
3140KP-YL-1	FANNIE MAE PN-B04314			4	1.A	36,286,444	102.2070	35,258,263	34,496,916	36,251,101		(35,343)			2.500	1.830	MON	71,869	718,686	01/15/2021	12/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3140KP-YM-9	FANNIE MAE PN-B04315			4	1.A	7,073,517	102.2080	6,846,713	6,698,803	7,066,123		(7,394)			2.500	1.778	MON	13,956	139,558	02/03/2021	12/01/2050
3140KQ-ES-6	FANNIE MAE PN-B04644			4	1.A	5,188,347	96.6900	5,005,272	5,176,619	5,187,993		(354)			1.500	1.467	MON	6,471	64,708	01/15/2021	11/01/2050
3140KQ-FN-6	FANNIE MAE PN-B04672			4	1.A	2,458,349	100.4300	2,408,703	2,398,390	2,455,416		(2,933)			1.500	0.991	MON	2,998	32,978	01/11/2021	11/01/2035
3140KQ-RU-7	FANNIE MAE PN-B04998			4	1.A	60,057,215	102.1710	58,617,922	57,372,368	60,007,681		(41,180)			2.500	1.850	MON	119,526	1,434,309	10/26/2020	10/01/2050
3140KQ-VD-0	FANNIE MAE PN-B05111			4	1.A	2,995,222	96.6990	2,890,929	2,989,616	2,995,031		(191)			1.500	1.473	MON	3,737	41,107	01/08/2021	11/01/2050
3140KQ-VG-3	FANNIE MAE PN-B05114			4	1.A	58,525,880	99.9320	56,316,998	56,355,320	58,477,360		(48,521)			2.000	1.559	MON	93,926	1,033,181	12/14/2020	11/01/2050
3140KQ-W2-3	FANNIE MAE PN-B05164			4	1.A	5,310,762	96.6970	5,125,737	5,300,823	5,310,419		(343)			1.500	1.474	MON	6,626	72,886	01/08/2021	12/01/2050
3140KQ-W3-1	FANNIE MAE PN-B05165			4	1.A	6,989,123	96.6950	6,745,484	6,976,043	6,988,675		(448)			1.500	1.473	MON	8,720	95,921	01/08/2021	12/01/2050
3140KQ-WW-7	FANNIE MAE PN-B05160			4	1.A	62,075,617	100.1490	60,082,028	59,992,639	62,029,320		(46,297)			2.000	1.600	MON	99,988	1,099,865	01/11/2021	12/01/2050
3140KQ-WY-3	FANNIE MAE PN-B05162			4	1.A	61,378,422	99.8310	59,064,221	59,164,208	61,329,244		(49,177)			2.000	1.570	MON	98,607	1,084,677	01/11/2021	12/01/2050
3140KQ-ZX-2	FANNIE MAE PN-B05257			4	1.A	18,931,625	102.2000	18,403,504	18,007,342	18,910,183		(10,365)			2.500	1.799	MON	37,515	450,184	10/08/2020	10/01/2050
3140KS-TX-5	FANNIE MAE PN-B06865			4	1.A	23,186,102	100.0700	23,243,189	23,226,931	23,186,130		27			2.000	2.012	MON	38,712	38,712	11/17/2021	12/01/2051
3140KT-4C-6	FANNIE MAE PN-B08018			4	1.A	11,222,502	99.9970	11,142,946	11,143,281	11,220,768		(1,734)			2.000	1.907	MON	18,572	167,149	03/08/2021	02/01/2051
3140KT-4J-1	FANNIE MAE PN-B08024			4	1.A	8,143,690	99.9970	8,089,097	8,089,340	8,142,639		(1,052)			2.000	1.912	MON	13,482	107,858	04/08/2021	03/01/2051
3140KT-ZB-4	FANNIE MAE PN-B07937			4	1.A	5,565,512	96.6970	5,371,612	5,555,096	5,565,160		(352)			1.500	1.473	MON	6,944	76,383	01/08/2021	11/01/2050
3140KU-4H-2	FANNIE MAE PN-B08923			4	1.A	11,735,397	102.2010	11,432,347	11,186,140	11,725,383		(8,117)			2.500	1.827	MON	23,304	279,653	11/23/2020	12/01/2050
3140KU-A8-5	FANNIE MAE PN-B08130			4	1.A	19,008,523	102.5150	18,852,524	18,390,016	18,993,202		(15,321)			2.000	1.309	MON	30,650	153,250	07/13/2021	07/01/2036
3140KU-BS-0	FANNIE MAE PN-B08148			4	1.A	24,116,888	102.5150	23,831,604	23,246,944	24,100,394		(16,494)			2.000	1.240	MON	38,745	116,235	09/13/2021	09/01/2036
3140KU-CJ-9	FANNIE MAE PN-B08172			4	1.A	21,629,402	102.5150	21,547,167	21,018,550	21,620,002		(9,400)			2.000	1.590	MON	35,031	70,062	10/13/2021	10/01/2036
3140KU-F3-1	FANNIE MAE PN-B08285			4	1.A	7,433,183	99.8310	7,195,754	7,207,935	7,428,436		(4,747)			2.000	1.624	MON	12,013	120,132	01/19/2021	12/01/2050
3140KU-H7-0	FANNIE MAE PN-B08353			4	1.A	11,522,257	99.8310	11,087,438	11,106,208	11,512,547		(8,590)			2.000	1.561	MON	18,510	222,124	12/07/2020	12/01/2050
3140KU-Q4-7	FANNIE MAE PN-B08574			4	1.A	4,807,962	99.8310	4,632,627	4,640,470	4,804,172		(3,338)			2.000	1.557	MON	7,734	92,809	12/04/2020	12/01/2050
3140KU-ZH-8	FANNIE MAE PN-B08843			4	1.A	4,121,299	99.9080	3,963,310	3,966,959	4,118,078		(3,221)			2.000	1.512	MON	6,612	72,728	01/05/2021	12/01/2050
3140KV-RK-8	FANNIE MAE PN-B09489			4	1.A	48,881,089	99.9040	47,122,299	47,167,580	48,841,508		(34,949)			2.000	1.564	MON	78,613	943,352	11/23/2020	11/01/2050
3140KV-RM-4	FANNIE MAE PN-B09491			4	1.A	32,669,371	102.1880	31,808,654	31,127,583	32,637,456		(27,953)			2.500	1.821	MON	64,849	778,190	12/04/2020	11/01/2050
3140KV-S4-3	FANNIE MAE PN-B09538			4	1.A	9,983,174	99.8770	9,622,094	9,633,943	9,975,788		(7,386)			2.000	1.553	MON	16,057	176,622	12/16/2020	12/01/2050
3140KV-SU-5	FANNIE MAE PN-B09530			4	1.A	22,760,466	99.8310	21,944,513	21,981,662	22,742,528		(15,838)			2.000	1.576	MON	36,636	439,633	12/04/2020	12/01/2050
3140KV-TC-4	FANNIE MAE PN-B09546			4	1.A	14,003,617	102.5150	13,791,230	13,452,890	13,974,978		(24,067)			2.000	1.161	MON	22,421	269,058	11/19/2020	12/01/2035
3140KV-TT-7	FANNIE MAE PN-B09561			4	1.A	43,644,371	99.8310	42,008,424	42,079,538	43,608,076		(32,082)			2.000	1.560	MON	70,133	841,591	12/01/2020	12/01/2050
3140KV-XP-0	FANNIE MAE PN-B09685			4	1.A	38,575,215	99.8310	37,292,200	37,355,330	38,548,937		(26,278)			2.000	1.625	MON	62,259	622,589	01/20/2021	01/01/2051
3140KV-XZ-8	FANNIE MAE PN-B09695			4	1.A	17,710,439	99.9080	17,071,310	17,087,030	17,697,571		(12,868)			2.000	1.554	MON	28,478	284,784	01/25/2021	01/01/2051
3140KX-3D-6	FANNIE MAE PN-BR0795			4	1.A	29,036,388	102.2140	28,198,816	27,588,017	29,006,037		(26,647)			2.500	1.801	MON	57,475	689,700	12/09/2020	12/01/2050
3140KX-C2-0	FANNIE MAE PN-BR0088			4	1.A	5,487,047	99.8990	5,311,375	5,316,745	5,483,434		(3,613)			2.000	1.620	MON	8,861	88,612	01/15/2021	12/01/2050
3140KX-F4-3	FANNIE MAE PN-BR0186			4	1.A	7,208,845	100.4000	7,061,152	7,033,020	7,200,166		(8,679)			1.500	1.002	MON	8,791	96,704	01/11/2021	12/01/2035
3140KY-3V-4	FNMA PN-BR1711			4	1.A	6,659,240	102.2030	6,591,962	6,449,871	6,655,817		(3,423)			2.500	2.088	MON	13,437	107,498	04/08/2021	04/01/2051
3140KY-4J-0	FNMA PN-BR1724			4	1.A	6,443,359	102.2230	6,379,027	6,240,305	6,440,055		(3,304)			2.500	2.083	MON	13,001	104,005	04/08/2021	04/01/2051
3140KY-5J-9	FNMA PN-BR1748			4	1.A	5,945,113	99.8310	5,902,556	5,912,548	5,944,431		(682)			2.000	1.932	MON	9,854	78,834	04/08/2021	04/01/2051
3140KY-5N-0	FNMA PN-BR1752			4	1.A	13,326,967	102.2030	13,190,329	12,906,010	13,320,020		(6,948)			2.500	2.093	MON	26,888	215,100	04/08/2021	04/01/2051
3140KY-5P-5	FNMA PN-BR1753			4	1.A	22,611,639	102.2000	21,901,112	21,429,660	22,588,387		(23,252)			2.500	1.796	MON	44,645	446,451	02/05/2021	02/01/2051
3140KY-GH-1	FNMA PN-BR1099			4	1.A	18,983,082	99.8310	18,376,728	18,407,837	18,970,293		(12,788)			2.000	1.638	MON	30,680	337,477	01/11/2021	12/01/2050
3140KY-GJ-7	FNMA PN-BR1100			4	1.A	18,164,770	102.2000	17,700,131	17,319,110	18,146,682		(15,922)			2.500	1.867	MON	36,081	432,978	12/07/2020	12/01/2050
3140KY-K6-0	FNMA PN-BR1216			4	1.A	11,474,711	99.8310	11,304,736	11,323,873	11,472,214		(2,496)			2.000	1.835	MON	18,873	132,112	05/07/2021	05/01/2051
3140KY-KB-9	FNMA PN-BR1189			4	1.A	4,145,796	99.8310	4,115,639	4,122,607	4,145,271		(525)			2.000	1.924	MON	6,871	61,839	03/05/2021	03/01/2051
3140KY-KV-5	FNMA PN-BR1207			4	1.A	26,008,497	102.2420	25,752,635	25,187,922	25,995,133		(13,364)			2.500	2.083	MON	52,475	419,799	04/08/2021	04/01/2051
3140KY-L2-8	FNMA PN-BR1244			4	1.A	8,912,612	102.2680	8,763,524	8,569,176	8,908,534		(4,079)			2.500	1.958	MON	17,852	89,262	07/08/2021	07/01/2051
3140KY-L7-7	FNMA PN-BR1249			4	1.A	9,916,172	99.8310	9,749,365	9,765,869	9,914,378		(1,795)			2.000	1.811	MON	16,276	65,106	08/06/2021	08/01/2051
3140KY-LK-8	FNMA PN-BR1229			4	1.A	7,659,442	99.8310	7,554,428	7,567,217	7,658,080		(1,363)			2.000	1.849	MON	12,612	75,672	06/08/2021	06/01/2051
3140KY-LR-3	FNMA PN-BR1235			4	1.A	14,800,119	102.2680	14,600,803	14,277,001	14,793,218		(6,901)			2.500	2.004	MON	29,744	178,463	06/08/2021	06/01/2051
3140KY-LX-0	FNMA PN-BR1241			4	1.A	7,077,288	99.8320	6,936,957	6,948,630	7,075,648		(1,640)			2.000	1.775	MON	11,581	57,905	07/08/2021	07/01/2051
3140KY-MC-5	FNMA PN-BR1254			4	1.A	6,148,643	102.2810	6,049,285	5,914,378	6,146,011		(2,632)			2.500	1.988	MON	12,322	49,287	08/06/2021	08/01/2051
3140KY-R3-0	FNMA PN-BR1405			4	1.A	9,029,651	102.2680	8,889,957	8,692,804	9,024,572		(5,078)			2.500	2.004	MON	18,110	126,770	05/03/2021	05/01/2051
3140KY-T5-3	FNMA PN-BR1471			4	1.A	7,031,311	102.5150	6,910,149	6,740,622	7,017,327		(13,984)			2.000	1.133	MON	11,234	123,578	12/15/2020	12/01/2035
3140KY-YT-5	FNMA PN-BR1621			4	1.A	22,571,655	96.6880	21,762,874	22,508,350	22,569,789		(1,866)			1.500	1.464	MON	28,135	281,354	02/05/2021	02/01/2051

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
3140L1-5D-3	FNMA PN-BR3543			4	1.A	48,394,931	.99.8310	46,822,505	46,901,769	48,364,281		(30,649)			2.000	1.626	MON	78,170	859,866	01/13/2021	01/01/2051
3140L1-5F-8	FNMA PN-BR3545			4	1.A	37,157,060	102.2230	36,081,724	35,297,070	37,123,506		(33,554)			2.500	1.796	MON	73,536	808,891	01/13/2021	01/01/2051
3140L1-BE-4	FNMA PN-BR2736			4	1.A	19,003,699	.99.8310	18,224,110	18,254,960	18,987,257		(16,442)			2.000	1.527	MON	30,425	334,674	01/04/2021	01/01/2051
3140L1-BP-9	FNMA PN-BR2745			4	1.A	28,199,837	102.2010	27,263,514	26,676,367	28,168,809		(31,028)			2.500	1.783	MON	55,576	611,333	01/04/2021	01/01/2051
3140L1-DK-8	FNMA PN-BR2805			4	1.A	33,855,553	.99.8310	32,734,467	32,789,881	33,832,560		(22,992)			2.000	1.611	MON	54,650	601,148	01/08/2021	01/01/2051
3140L1-DL-6	FNMA PN-BR2806			4	1.A	28,492,777	.99.8310	27,553,443	27,600,087	28,473,336		(19,442)			2.000	1.617	MON	46,000	506,002	01/08/2021	01/01/2051
3140L1-DM-4	FNMA PN-BR2807			4	1.A	31,984,148	102.2010	31,020,754	30,352,691	31,952,397		(31,751)			2.500	1.768	MON	63,235	695,582	01/07/2021	12/01/2050
3140L1-DV-4	FNMA PN-BR2815			4	1.A	6,464,453	102.1710	6,287,475	6,153,874	6,458,331		(6,121)			2.500	1.845	MON	12,821	128,206	01/14/2021	12/01/2050
3140L1-EW-1	FNMA PN-BR2848			4	1.A	17,232,910	.99.8310	16,612,611	16,640,734	17,220,114		(12,796)			2.000	1.577	MON	27,735	305,080	01/07/2021	01/01/2051
3140L1-GR-0	FNMA PN-BR2907			4	1.A	4,740,369	102.2290	4,661,397	4,559,760	4,737,056		(3,313)			2.500	1.988	MON	9,500	85,495	03/03/2021	03/01/2051
3140L1-H2-4	FNMA PN-BR2948			4	1.A	10,577,058	102.2490	10,409,925	10,180,955	10,571,082		(5,975)			2.500	2.003	MON	21,210	148,472	05/05/2021	05/01/2051
3140L1-JB-2	FNMA PN-BR2957			4	1.A	48,939,021	.99.8310	48,227,101	48,308,742	48,929,551		(9,469)			2.000	1.846	MON	80,515	483,087	06/08/2021	05/01/2051
3140L1-JH-9	FNMA PN-BR2963			4	1.A	15,869,551	102.2290	15,645,146	15,304,020	15,861,941		(7,610)			2.500	2.026	MON	31,883	191,300	06/08/2021	05/01/2051
3140L1-JM-8	FNMA PN-BR2967			4	1.A	10,700,201	102.5150	10,594,769	10,334,848	10,689,305		(10,896)			2.000	1.278	MON	17,225	103,349	06/09/2021	05/01/2036
3140L1-KB-0	FNMA PN-BR2989			4	1.A	9,589,431	.99.9350	9,559,300	9,565,517	9,588,835		(597)			2.000	1.962	MON	15,943	127,540	03/16/2021	03/01/2051
3140L1-KL-8	FNMA PN-BR2998			4	1.A	48,245,476	.99.8310	47,382,864	47,463,077	48,231,304		(14,172)			2.000	1.803	MON	79,105	791,051	02/22/2021	03/01/2051
3140L1-KM-6	FNMA PN-BR2999			4	1.A	6,302,873	102.1710	6,173,246	6,042,073	6,299,066		(3,807)			2.500	1.898	MON	12,588	125,876	02/22/2021	03/01/2051
3140L1-LB-9	FNMA PN-BR3021			4	1.A	38,618,013	.99.8310	38,196,151	38,260,812	38,610,388		(7,625)			2.000	1.885	MON	63,768	573,912	03/04/2021	03/01/2051
3140L1-P4-1	FNMA PN-BR3142			4	1.A	11,416,730	102.2160	11,085,979	10,845,640	11,405,651		(11,080)			2.500	1.784	MON	22,595	248,546	01/08/2021	01/01/2051
3140L1-P5-8	FNMA PN-BR3143			4	1.A	6,897,075	102.2030	6,696,409	6,552,067	6,890,392		(6,683)			2.500	1.782	MON	13,650	150,152	01/08/2021	01/01/2051
3140L1-QY-4	FNMA PN-BR3170			4	1.A	19,003,172	.99.8310	18,375,295	18,406,401	18,990,554		(12,617)			2.000	1.619	MON	30,677	306,773	02/05/2021	02/01/2051
3140L1-ZB-4	FNMA PN-BR3437			4	1.A	18,583,150	102.2270	18,027,992	17,635,255	18,564,031		(19,119)			2.500	1.814	MON	36,740	404,141	01/07/2021	01/01/2051
3140L2-FD-0	FANNIE MAE PN-BR3763			4	1.A	26,331,191	100.0700	26,442,585	26,424,089	26,331,997		806			2.000	2.035	MON	44,040	396,361	03/22/2021	04/01/2051
3140L2-NG-4	FANNIE MAE PN-BR3990			4	1.A	29,633,170	.99.8310	28,561,137	28,609,487	29,614,947		(18,223)			2.000	1.579	MON	47,682	524,507	01/26/2021	02/01/2051
3140L2-R2-1	FANNIE MAE PN-BR4104			4	1.A	21,683,600	100.4660	20,998,830	20,901,429	21,670,110		(13,490)			2.000	1.539	MON	34,836	383,193	01/25/2021	01/01/2051
3140L2-RT-2	FANNIE MAE PN-BR4097			4	1.A	43,481,882	.99.8310	41,872,526	41,943,410	43,454,026		(27,856)			2.000	1.567	MON	69,906	768,963	01/25/2021	01/01/2051
3140L2-S6-1	FANNIE MAE PN-BR4140			4	1.A	23,198,422	102.2090	22,478,092	21,992,282	23,175,144		(23,278)			2.500	1.766	MON	45,817	458,173	02/04/2021	01/01/2051
3140L2-UQ-4	FANNIE MAE PN-BR4190			4	1.A	7,809,056	102.2420	7,546,386	7,380,906	7,802,174		(6,882)			2.500	1.768	MON	15,377	169,146	01/27/2021	02/01/2051
3140L3-L3-3	FANNIE MAE PN-BR4845			4	1.A	46,844,113	.99.8310	45,296,354	45,373,035	46,813,030		(31,083)			2.000	1.619	MON	75,622	756,217	02/08/2021	02/01/2051
3140L3-L4-1	FANNIE MAE PN-BR4846			4	1.A	18,563,622	102.2360	17,997,290	17,603,672	18,545,080		(18,542)			2.500	1.778	MON	36,674	366,743	02/08/2021	02/01/2051
3140L3-MN-8	FANNIE MAE PN-BR4864			4	1.A	10,226,095	.99.8310	10,175,425	10,192,650	10,225,319		(775)			2.000	1.954	MON	16,988	135,902	04/06/2021	02/01/2051
3140L3-PV-7	FANNIE MAE PN-BR4935			4	1.A	5,687,491	102.2620	5,636,053	5,511,385	5,684,608		(2,883)			2.500	2.095	MON	11,482	91,856	04/06/2021	04/01/2051
3140L3-QG-9	FANNIE MAE PN-BR4954			4	1.A	23,635,565	.99.8310	22,840,804	22,879,470	23,619,268		(16,297)			2.000	1.624	MON	38,132	381,325	02/04/2021	02/01/2051
3140L3-QL-8	FANNIE MAE PN-BR4958			4	1.A	23,498,712	.96.6890	22,649,888	23,425,507	23,496,627		(2,085)			1.500	1.461	MON	29,282	292,819	02/04/2021	02/01/2051
3140L3-U3-3	FANNIE MAE PN-BR5101			4	1.A	8,098,845	102.2040	7,836,538	7,667,546	8,090,495		(8,350)			2.500	1.753	MON	15,974	159,741	02/04/2021	01/01/2051
3140L3-U6-6	FANNIE MAE PN-BR5104			4	1.A	12,007,858	.96.6880	11,569,934	11,966,257	12,006,740		(1,118)			1.500	1.454	MON	14,958	149,578	02/04/2021	01/01/2051
3140L3-U7-4	FANNIE MAE PN-BR5105			4	1.A	16,500,852	.99.8310	15,932,746	15,959,718	16,489,549		(11,303)			2.000	1.595	MON	26,600	265,995	02/04/2021	02/01/2051
3140L4-BN-8	FANNIE MAE PN-BR5444			4	1.A	7,413,025	102.2360	7,189,001	7,031,771	7,405,517		(7,507)			2.500	1.809	MON	14,650	146,495	02/08/2021	02/01/2051
3140L5-P9-1	FANNIE MAE PN-BR6747			4	1.A	4,278,107	.99.9970	4,223,372	4,223,498	4,277,209		(898)			2.000	1.835	MON	7,039	49,274	05/06/2021	04/01/2051
3140L5-Q2-5	FANNIE MAE PN-BR6772	RA		4	1.A	58,106,177	.99.8310	57,384,815	57,481,959	58,096,853		(9,325)			2.000	1.864	MON	95,803	574,820	06/07/2021	06/01/2051
3140L5-Q8-2	FANNIE MAE PN-BR6778			4	1.A	14,227,436	102.4880	14,062,317	13,720,940	14,220,707		(6,728)			2.500	2.013	MON	28,585	171,512	06/07/2021	06/01/2051
3140L5-Q9-0	FANNIE MAE PN-BR6779			4	1.A	24,034,155	100.0700	23,790,767	23,774,125	24,030,289		(3,866)			2.000	1.860	MON	39,624	237,741	06/07/2021	05/01/2051
3140L5-QM-1	FANNIE MAE PN-BR6759			4	1.A	7,332,170	.99.9970	7,254,587	7,254,804	7,331,011		(1,159)			2.000	1.865	MON	12,091	72,548	06/07/2021	05/01/2051
3140L5-QN-9	FANNIE MAE PN-BR6760			4	1.A	24,134,471	.99.8310	23,798,985	23,839,273	24,129,542		(4,929)			2.000	1.847	MON	39,732	278,125	05/06/2021	05/01/2051
3140L5-QS-8	FANNIE MAE PN-BR6764			4	1.A	9,589,193	100.0700	9,474,148	9,467,521	9,587,166		(2,028)			2.000	1.841	MON	15,779	110,454	05/06/2021	04/01/2051
3140L5-R9-9	FANNIE MAE PN-BR6811			4	1.A	11,503,670	100.0700	11,293,788	11,285,887	11,500,894		(2,776)			2.000	1.764	MON	18,810	94,049	07/08/2021	06/01/2051
3140L5-RJ-7	FANNIE MAE PN-BR6788			4	1.A	49,507,067	102.2550	48,872,812	47,795,034	49,484,263		(22,804)			2.500	2.030	MON	99,573	597,438	06/07/2021	06/01/2051
3140L5-RK-4	FANNIE MAE PN-BR6789			4	1.A	11,026,313	100.1170	10,913,032	10,900,279	11,024,448		(1,865)			2.000	1.853	MON	18,167	109,003	06/07/2021	05/01/2051
3140L5-WK-8	FANNIE MAE PN-BR6949			4	1.A	6,591,259	102.2230	6,568,440	6,425,599	6,588,872		(2,387)			2.500	2.164	MON	13,387	120,480	03/22/2021	03/01/2051
3140L6-G2-4	FANNIE MAE PN-BR7416			4	1.A	7,616,948	.99.8310	7,562,423	7,575,225	7,616,084		(864)			2.000	1.931	MON	12,625	101,003	04/08/2021	04/01/2051
3140L6-G9-9	FANNIE MAE PN-BR7423			4	1.A	20,491,126	.99.8310	20,232,047	20,266,297	20,487,182		(3,944)			2.000	1.872	MON	33,777	236,440	04/15/2021	04/01/2051
3140L6-H5-6	FANNIE MAE PN-BR7451			4	1.A	5,804,650	102.2620	5,705,502	5,579,299	5,801,214		(3,436)			2.500	1.999	MON	11,624	81,365	05/06/2021	05/01/2051
3140L6-H6-4	FANNIE MAE PN-BR7452			4	1.A	5,821,734	.99.8310	5,737,930	5,747,644	5,820,470		(1,264)			2.000	1.850	MON	9,579	67,056	05/06/2021	05/01/2051

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
3140L6-HF-4	FANNIE MAE PN-BR7429			4	1.A	17,074,500	99.8310	16,826,765	16,855,250	17,070,747		(3,753)			2.000	1.850	MON	28,092	196,645	05/06/2021	05/01/2051
3140L6-J2-1	FANNIE MAE PN-BR7480			4	1.A	7,592,708	102.2160	7,461,062	7,299,310	7,588,310		(4,397)			2.500	1.980	MON	15,207	106,448	05/06/2021	05/01/2051
3140L6-JL-9	FANNIE MAE PN-BR7466			4	1.A	7,606,669	99.8310	7,553,392	7,566,178	7,605,820		(849)			2.000	1.934	MON	12,610	100,882	04/08/2021	04/01/2051
3140L6-JQ-8	FANNIE MAE PN-BR7470			4	1.A	6,071,372	99.8310	5,983,282	5,993,410	6,070,062		(1,310)			2.000	1.844	MON	9,989	69,923	05/06/2021	05/01/2051
3140L6-JR-6	FANNIE MAE PN-BR7471			4	1.A	12,892,049	102.2030	12,662,155	12,389,221	12,884,472		(7,578)			2.500	1.982	MON	25,811	180,676	05/06/2021	05/01/2051
3140L6-JU-9	FANNIE MAE PN-BR7474			4	1.A	11,386,415	99.8310	11,159,672	11,178,564	11,383,720		(2,695)			2.000	1.785	MON	18,631	93,155	07/08/2021	07/01/2051
3140L6-KM-5	FANNIE MAE PN-BR7499			4	1.A	3,608,945	99.8310	3,538,164	3,544,154	3,608,110		(835)			2.000	1.784	MON	5,907	29,535	07/08/2021	07/01/2051
3140L6-KP-8	FANNIE MAE PN-BR7501			4	1.A	12,411,620	99.8310	12,231,539	12,252,245	12,408,923		(2,697)			2.000	1.846	MON	20,420	142,943	05/06/2021	05/01/2051
3140L6-KX-1	FANNIE MAE PN-BR7509			4	1.A	6,869,777	99.8310	6,821,661	6,833,209	6,869,017		(760)			2.000	1.933	MON	11,389	91,109	04/08/2021	04/01/2051
3140L6-U6-9	FANNIE MAE PN-BR7804			4	1.A	37,997,958	100.0700	37,546,427	37,520,162	37,990,050		(7,908)			2.000	1.839	MON	62,534	437,735	05/04/2021	04/01/2051
3140L7-QP-0	FANNIE MAE PN-BR8561			4	1.A	6,849,795	99.9970	6,817,367	6,817,572	6,849,127		(668)			2.000	1.936	MON	11,363	90,901	04/07/2021	04/01/2051
3140L7-TL-6	FANNIE MAE PN-BR8654			4	1.A	5,552,525	99.9970	5,495,684	5,495,849	5,551,673		(852)			2.000	1.869	MON	9,160	54,959	05/24/2021	05/01/2051
3140L7-W4-0	FANNIE MAE PN-BR8766			4	1.A	8,075,660	100.0700	8,079,419	8,073,768	8,075,492		(168)			2.000	1.989	MON	13,456	121,106	03/23/2021	03/01/2051
3140L7-YX-4	FANNIE MAE PN-BR8825			4	1.A	43,208,195	99.8310	43,054,446	43,127,331	43,206,391		(1,804)			2.000	1.969	MON	71,879	646,910	03/24/2021	03/01/2051
3140L8-FT-2	FANNIE MAE PN-BR9177			4	1.A	10,510,372	102.5150	10,465,644	10,208,891	10,499,405		(10,967)			2.000	1.396	MON	17,015	136,119	04/12/2021	04/01/2036
3140L8-G3-8	FANNIE MAE PN-BR9217			4	1.A	8,602,028	100.0700	8,491,948	8,486,008	8,600,110		(1,917)			2.000	1.832	MON	14,143	99,003	05/06/2021	05/01/2051
3140L8-GU-8	FANNIE MAE PN-BR9210			4	1.A	25,089,558	99.9970	24,764,735	24,765,478	25,084,138		(5,419)			2.000	1.841	MON	41,276	288,931	05/06/2021	05/01/2051
3140LN-U6-2	FANNIE MAE PN-BT0604			4	1.A	12,028,443	99.8310	11,864,444	11,884,529	12,026,312		(2,131)			2.000	1.850	MON	19,808	118,845	06/08/2021	06/01/2051
3140LP-AQ-5	FANNIE MAE PN-BT0914			4	1.A	8,041,844	102.4880	7,955,407	7,762,281	8,038,863		(2,982)			2.500	2.016	MON	16,171	113,200	05/20/2021	06/01/2051
3140LP-BB-7	FANNIE MAE PN-BT0933			4	1.A	7,217,274	102.4880	7,136,202	6,962,963	7,213,938		(3,337)			2.500	1.995	MON	14,506	87,037	06/04/2021	06/01/2051
3140LP-QE-5	FANNIE MAE PN-BT1352			4	1.A	6,456,544	100.0700	6,372,938	6,368,480	6,455,079		(1,465)			2.000	1.833	MON	10,614	74,299	05/07/2021	05/01/2051
3140LP-XU-1	FANNIE MAE PN-BT1590			4	1.A	14,923,961	102.2680	14,675,419	14,349,962	14,915,280		(8,681)			2.500	1.994	MON	29,896	209,270	05/06/2021	05/01/2051
3140LR-3F-3	FANNIE MAE PN-BT3497			4	1.A	4,710,929	99.9970	4,636,174	4,636,313	4,709,968		(961)			2.000	1.804	MON	7,727	38,636	07/06/2021	07/01/2051
3140LR-MP-0	FANNIE MAE PN-BT3065			4	1.A	13,574,833	102.5150	13,453,767	13,123,705	13,563,425		(11,408)			2.000	1.318	MON	21,873	109,364	07/14/2021	07/01/2036
3140LR-N2-0	FANNIE MAE PN-BT3108			4	1.A	19,725,254	102.2290	19,389,355	18,966,590	19,716,120		(9,133)			2.500	1.995	MON	39,514	197,569	07/08/2021	07/01/2051
3140LR-NM-6	FANNIE MAE PN-BT3095			4	1.A	17,984,166	99.8310	17,626,039	17,655,877	17,979,903		(4,263)			2.000	1.786	MON	29,426	147,132	07/08/2021	07/01/2051
3140LR-VY-1	FANNIE MAE PN-BT3330			4	1.A	5,021,645	99.9970	4,918,889	4,919,037	5,020,441		(1,204)			2.000	1.743	MON	8,198	32,794	08/04/2021	07/01/2051
3140LR-WC-8	FANNIE MAE PN-BT3342			4	1.A	48,740,518	99.8310	47,773,588	47,854,462	48,729,233		(11,284)			2.000	1.774	MON	79,757	398,787	07/08/2021	07/01/2051
3140LR-WE-4	FANNIE MAE PN-BT3344			4	1.A	7,221,937	99.9970	7,085,002	7,085,215	7,220,191		(1,746)			2.000	1.766	MON	11,809	59,043	07/08/2021	06/01/2051
3140LR-WJ-3	FANNIE MAE PN-BT3348			4	1.A	45,550,430	99.8310	44,837,665	44,913,569	45,544,158		(6,272)			2.000	1.824	MON	74,856	224,568	09/08/2021	09/01/2051
3140LR-WT-1	FANNIE MAE PN-BT3357			4	1.A	39,024,311	102.2810	38,672,699	37,810,248	39,014,906		(9,405)			2.500	2.260	MON	78,771	157,543	10/06/2021	10/01/2051
3140LR-WV-6	FANNIE MAE PN-BT3359			4	1.A	4,768,223	100.0700	4,674,599	4,671,329	4,767,082		(1,140)			2.000	1.751	MON	7,786	31,142	08/04/2021	07/01/2051
3140LR-XZ-6	FANNIE MAE PN-BT3395			4	1.A	28,141,291	102.2810	27,950,148	27,326,823	28,136,561		(4,730)			2.500	2.277	MON	56,931	56,931	11/02/2021	11/01/2051
3140LR-YJ-1	FANNIE MAE PN-BT3412			4	1.A	53,689,809	99.8340	53,406,667	53,495,470	53,687,770		(2,039)			2.000	1.972	MON	89,159	178,318	10/06/2021	10/01/2051
3140LS-2C-9	FANNIE MAE PN-BT4370			4	1.A	38,729,145	99.8310	37,908,484	37,972,658	38,720,180		(8,965)			2.000	1.769	MON	63,288	253,151	08/05/2021	07/01/2051
3140LS-ZT-6	FANNIE MAE PN-BT4353			4	1.A	44,926,715	99.8310	44,220,304	44,295,163	44,918,375		(8,340)			2.000	1.831	MON	73,825	369,126	07/06/2021	06/01/2051
3140LT-FJ-8	FANNIE MAE PN-BT4668			4	1.A	36,937,420	102.2420	36,370,410	35,572,867	36,924,729		(12,690)			2.500	2.007	MON	74,110	222,330	09/08/2021	08/01/2051
3140LT-G3-2	FANNIE MAE PN-BT4717			4	1.A	4,177,517	99.9080	4,147,750	4,151,569	4,177,370		(147)			2.500	1.915	MON	6,919	20,758	09/23/2021	09/01/2051
3140LT-N9-1	FANNIE MAE PN-BT4915			4	1.A	48,950,214	102.2680	48,382,149	47,309,177	48,935,608		(14,606)			2.500	2.039	MON	98,561	591,365	06/24/2021	06/01/2051
3140LU-5D-9	FANNIE MAE PN-BT6243			4	1.A	7,951,848	99.8340	7,837,617	7,850,649	7,950,844		(1,005)			2.000	1.841	MON	13,084	39,253	09/08/2021	09/01/2051
3140LU-5K-3	FANNIE MAE PN-BT6249			4	1.A	9,222,237	99.8340	9,210,526	9,225,841	9,222,163		(73)			2.000	2.001	MON	15,376	30,753	10/08/2021	10/01/2051
3140LU-5N-7	FANNIE MAE PN-BT6252			4	1.A	6,472,282	102.2810	6,433,934	6,290,449	6,470,868		(1,414)			2.500	2.284	MON	13,105	26,210	10/08/2021	10/01/2051
3140LU-5Z-0	FANNIE MAE PN-BT6263			4	1.A	6,317,081	99.8340	6,284,501	6,294,951	6,316,902		(179)			2.000	1.972	MON	10,492	10,492	11/04/2021	11/01/2051
3140LU-L2-5	FANNIE MAE PN-BT5744			4	1.A	21,732,753	102.2750	21,345,023	20,870,225	21,723,038		(9,715)			2.500	1.958	MON	43,480	173,919	07/26/2021	07/01/2051
3140LU-MJ-7	FANNIE MAE PN-BT5760			4	1.A	7,255,613	100.0700	7,136,911	7,131,919	7,254,042		(1,572)			2.000	1.783	MON	11,887	59,433	07/07/2021	07/01/2051
3140LU-SP-7	FANNIE MAE PN-BT5925			4	1.A	34,110,509	99.8310	33,436,379	33,492,982	34,102,560		(7,949)			2.000	1.782	MON	55,822	279,108	07/08/2021	07/01/2051
3140LU-SQ-5	FANNIE MAE PN-BT5926			4	1.A	34,761,422	102.2680	34,172,242	33,414,403	34,745,306		(16,116)			2.500	1.977	MON	69,613	348,067	07/08/2021	07/01/2051
3140LU-WU-1	FANNIE MAE PN-BT6058	RA		4	1.A	52,749,354	99.8310	51,730,673	51,818,245	52,737,309		(12,045)			2.500	1.789	MON	86,364	431,819	07/08/2021	07/01/2051
3140LU-ZR-5	FANNIE MAE PN-BT6151			4	1.A	13,778,963	102.2810	13,566,500	13,263,949	13,774,200		(4,763)			2.500	2.016	MON	27,633	82,900	09/07/2021	09/01/2051
3140LV-C6-4	FANNIE MAE PN-BT6392			4	1.A	49,655,496	102.2810	48,675,689	47,590,158	49,632,322		(23,174)			2.500	1.931	MON	99,146	396,585	08/04/2021	08/01/2051
3140LV-PQ-6	FANNIE MAE PN-BT6730			4	1.A	15,289,142	102.2810	15,061,321	14,725,434	15,283,872		(5,270)			2.500	1.978	MON	30,678	92,034	09/07/2021	09/01/2051
3140LW-LL-9	FANNIE MAE PN-BT7530			4	1.A	5,907,442	102.2810	5,791,743	5,662,580	5,904,695		(2,747)			2.500	1.937	MON	11,797	47,188	08/04/2021	08/01/2051
3140LX-PH-2	FANNIE MAE PN-BT8523			4	1.A	4,464,650	102.5150	4,413,665	4,305,385	4,461,610		(3,040)			2.000	1.268	MON	7,176	21,527	09/13/2021	09/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140LX-ZX-6	FANNIE MAE PN-BT8857			4	1.A	4,627,057	102.2810	4,591,275	4,488,884	4,625,985		(1,072)			2.500	2.270	MON	9,352	18,704	10/06/2021	10/01/2051
3140LY-2T-9	FANNIE MAE PN-BT9785			4	1.A	6,074,518	100.0700	6,069,761	6,065,515	6,074,471		(48)			2.000	1.987	MON	10,109	10,109	11/19/2021	11/01/2051
3140LY-2U-6	FANNIE MAE PN-BT9786			4	1.A	5,592,297	99.9080	5,581,483	5,586,623	5,592,260		(37)			2.000	1.991	MON	9,311	9,311	11/19/2021	11/01/2051
3140LY-3E-1	FANNIE MAE PN-BT9796			4	1.A	5,928,476	102.2810	5,902,088	5,770,464	5,928,018		(458)			2.500	2.294	MON	12,022	12,022	11/19/2021	11/01/2051
3140LY-GE-7	FANNIE MAE PN-BT9196			4	1.A	13,568,239	102.2810	13,469,438	13,169,052	13,565,923		(2,316)			2.500	2.274	MON	27,436	27,436	11/04/2021	11/01/2051
3140LY-ZE-6	FANNIE MAE PN-BT9740			4	1.A	5,018,760	99.9080	5,034,793	5,039,429	5,018,834		75			2.000	2.029	MON	8,399	16,798	10/21/2021	10/01/2051
3140M1-FP-4	FANNIE MAE PN-BU0173			4	1.A	20,308,206	102.2810	20,167,972	19,718,200	20,303,623		(4,582)			2.500	2.276	MON	41,080	82,159	10/07/2021	10/01/2051
3140M1-GV-0	FANNIE MAE PN-BU0211			4	1.A	29,286,728	99.9080	29,194,780	29,221,664	29,286,108		(620)			2.000	1.982	MON	48,703	48,703	11/04/2021	11/01/2051
3140M1-W3-4	FANNIE MAE PN-BU0665			4	1.A	5,354,903	102.2810	5,291,235	5,173,234	5,353,776		(1,127)			2.500	2.045	MON	10,778	32,333	09/23/2021	10/01/2051
3140M1-W4-2	FANNIE MAE PN-BU0666			4	1.A	17,900,523	102.2360	17,683,247	17,296,497	17,896,799		(3,724)			2.500	2.041	MON	36,034	108,103	09/23/2021	10/01/2051
3140M1-WT-7	FANNIE MAE PN-BU0657			4	1.A	14,513,036	99.8310	14,390,698	14,415,059	14,512,300		(736)			2.000	1.914	MON	24,025	72,075	09/23/2021	10/01/2051
3140M3-BB-5	FANNIE MAE PN-BU1833			4	1.A	7,898,474	99.8340	7,882,284	7,895,390	7,898,430		(44)			2.000	1.996	MON	13,159		12/06/2021	12/01/2051
3140M4-JY-5	FANNIE MAE PN-BU2978			4	1.A	13,237,328	99.8340	13,164,444	13,186,334	13,236,926		(401)			2.000	1.970	MON	21,977	21,977	11/04/2021	11/01/2051
3140M8-3U-1	FANNIE MAE PN-BU7110			4	1.A	21,931,673	102.2810	21,904,849	21,416,342	21,930,226		(1,447)			2.500	2.319	MON	44,617		12/06/2021	12/01/2051
3140M8-A6-6	FANNIE MAE PN-BU6328			4	1.A	9,219,373	99.9970	9,242,202	9,242,479	9,219,408		35			2.000	2.017	MON	15,404	15,404	11/22/2021	12/01/2051
3140M8-GN-3	FANNIE MAE PN-BU6504			4	1.A	26,310,885	102.2810	26,067,903	25,486,554	26,306,116		(4,770)			2.500	2.259	MON	53,097	53,097	11/05/2021	11/01/2051
3140MC-B6-6	FANNIE MAE PN-BU9960			4	1.A	11,529,738	102.2810	11,540,288	11,282,924	11,529,584		(154)			2.500	2.336	MON	23,506		12/21/2021	01/01/2052
3140MC-BT-6	FANNIE MAE PN-BU9949			4	1.A	12,088,598	99.8310	12,108,372	12,128,870	12,088,611		13			2.000	2.023	MON	20,215		12/21/2021	01/01/2052
3140Q7-4V-6	FNMA PN-CA0835			4	1.A	1,026,146	105.9490	1,053,767	994,598	1,024,722		(455)			3.500	2.793	MON	2,901	34,811	12/08/2017	12/01/2047
3140Q7-4W-4	FNMA PN-CA0836			4	1.A	1,544,694	106.4300	1,593,475	1,497,205	1,541,941		(1,251)			3.500	2.963	MON	4,367	52,402	12/08/2017	12/01/2047
3140Q7-GA-9	FNMA PN-CA0192			4	1.A	1,515,761	105.9630	1,550,194	1,462,958	1,512,969		(1,168)			3.500	2.786	MON	4,267	51,203	08/07/2017	08/01/2047
3140Q7-GB-7	FNMA PN-CA0193			4	1.A	675,359	105.6090	688,393	651,832	673,959		(620)			3.500	2.866	MON	1,901	22,814	08/07/2017	08/01/2047
3140Q7-S3-2	FNMA PN-CA0537			4	1.A	255,624	105.2460	260,841	247,840	255,228		(137)			3.500	2.851	MON	723	8,674	10/06/2017	09/01/2047
3140Q7-S4-0	FNMA PN-CA0538			4	1.A	348,788	105.5510	356,939	338,167	348,143		(283)			3.500	2.967	MON	986	11,836	10/06/2017	10/01/2047
3140Q7-T6-4	FNMA PN-CA0572			4	1.A	1,708,781	105.8860	1,754,265	1,656,748	1,706,169		(901)			3.500	2.847	MON	4,832	57,986	10/06/2017	10/01/2047
3140Q7-WL-7	FNMA PN-CA0650			4	1.A	753,859	105.3690	767,588	728,476	752,563		(491)			3.500	2.818	MON	2,125	25,497	11/07/2017	11/01/2047
3140Q8-6Z-3	FNMA PN-CA1787			4	1.A	1,645,279	107.3350	1,727,100	1,609,075	1,643,696		(577)			4.000	3.524	MON	5,364	64,363	05/07/2018	05/01/2048
3140Q8-FC-4	FNMA PN-CA1062			4	1.A	991,280	106.1210	1,022,713	963,723	989,668		(707)			3.500	3.019	MON	2,811	33,730	01/08/2018	01/01/2048
3140Q8-FF-7	FNMA PN-CA1065			4	1.A	1,329,033	106.0240	1,369,923	1,292,087	1,327,057		(789)			3.500	2.971	MON	3,769	45,223	01/08/2018	01/01/2048
3140Q8-HU-2	FNMA PN-CA1142			4	1.A	2,009,320	106.4280	2,118,617	1,990,658	2,008,140		(532)			3.500	3.328	MON	5,806	69,673	02/07/2018	02/01/2048
3140Q8-HX-6	FNMA PN-CA1145			4	1.A	718,964	106.4740	758,399	712,286	718,572		(160)			3.500	3.312	MON	2,078	24,930	02/07/2018	02/01/2048
3140Q8-PX-7	FNMA PN-CA1337			4	1.A	1,319,230	106.1460	1,400,748	1,319,643	1,319,096		(58)			3.500	3.491	MON	3,849	46,188	03/07/2018	03/01/2048
3140Q9-6T-5	FANNIE MAE PN-CA2681			4	1.A	1,567,748	107.3540	1,680,152	1,565,058	1,567,523		(63)			4.000	3.935	MON	5,217	62,602	11/07/2018	11/01/2048
3140Q9-EP-4	FANNIE MAE PN-CA1941			4	1.A	1,049,975	107.3510	1,104,550	1,028,915	1,049,082		(295)			4.000	3.547	MON	3,430	41,157	06/06/2018	06/01/2048
3140Q9-KJ-1	FANNIE MAE PN-CA2096			4	1.A	923,062	107.1700	966,739	902,061	922,211		(255)			4.000	3.472	MON	3,007	36,083	07/09/2018	07/01/2048
3140Q9-MG-5	FANNIE MAE PN-CA2158			4	1.A	878,346	107.0510	921,982	861,255	877,670		(204)			4.000	3.540	MON	2,871	34,450	08/08/2018	08/01/2048
3140Q9-SB-0	FANNIE MAE PN-CA2313			4	1.A	1,052,774	107.3410	1,109,599	1,033,714	1,052,039		(214)			4.000	3.562	MON	3,446	41,349	09/07/2018	09/01/2048
3140QA-CD-0	FANNIE MAE PN-CA2767			4	1.A	589,032	106.5640	617,185	579,168	588,668		(107)			4.000	3.600	MON	1,931	23,167	12/10/2018	12/01/2048
3140QA-Q7-8	FANNIE MAE PN-CA3177			4	1.A	608,938	106.6140	632,800	593,543	608,445		(125)			4.000	3.368	MON	1,978	23,742	03/07/2019	02/01/2049
3140QA-X7-0	FANNIE MAE PN-CA3401			4	1.A	804,362	106.0690	841,736	793,574	803,936		(130)			3.500	3.218	MON	2,315	27,775	04/03/2019	04/01/2049
3140QB-A2-4	FANNIE MAE PN-CA3624			4	1.A	1,217,397	106.4160	1,263,907	1,187,704	1,216,388		(335)			3.500	3.005	MON	3,464	41,570	06/04/2019	06/01/2049
3140QB-KB-3	FANNIE MAE PN-CA3889			4	1.A	819,610	105.6660	844,282	799,010	818,942		(235)			3.500	2.998	MON	2,330	27,965	07/09/2019	07/01/2049
3140QB-P6-9	FANNIE MAE PN-CA4044			4	1.A	1,512,577	104.5830	1,551,356	1,483,373	1,511,452		(498)			3.000	2.679	MON	3,708	44,501	08/08/2019	08/01/2049
3140QC-Z3-3	FANNIE MAE PN-CA5261			4	1.A	1,730,438	102.3470	1,760,325	1,719,957	1,730,010		(209)			2.500	2.405	MON	3,583	42,999	02/06/2020	02/01/2050
3140QD-G2-4	FANNIE MAE PN-CA5616			4	1.A	2,903,267	102.4280	2,846,979	2,779,493	2,899,417		(1,011)			2.500	1.897	MON	5,791	69,487	04/08/2020	04/01/2050
3140QF-5E-5	FANNIE MAE PN-CA8044			4	1.A	40,923,752	102.1710	39,726,563	38,882,425	40,884,080		(39,672)			2.500	1.800	MON	81,005	810,051	01/20/2021	12/01/2050
3140QF-RS-0	FANNIE MAE PN-CA7696			4	1.A	18,228,045	96.6960	17,608,595	18,210,262	18,227,295		(751)			1.500	1.482	MON	22,763	227,628	01/19/2021	11/01/2050
3140QG-AR-8	FANNIE MAE PN-CA8115			4	1.A	38,171,314	99.8310	36,776,528	36,838,786	38,142,872		(28,442)			2.000	1.560	MON	61,398	675,378	12/16/2020	12/01/2050
3140QG-ZQ-3	FANNIE MAE PN-CA8850			4	1.A	37,959,896	99.9970	37,379,089	37,380,211	37,954,039		(5,858)			2.000	1.810	MON	62,300	249,201	08/17/2021	02/01/2051
3140X7-NV-7	FANNIE MAE PN-FM4003			4	1.A	4,811,004	99.8310	4,653,806	4,661,684	4,807,806		(3,198)			2.000	1.598	MON	7,769	85,464	01/08/2021	08/01/2050
3140X7-VZ-9	FANNIE MAE PN-FM4231			4	1.A	39,197,466	102.1970	38,185,174	37,364,281	39,153,877		(20,508)			2.500	1.847	MON	77,842	934,107	09/23/2020	09/01/2050
3140X7-X4-6	FANNIE MAE PN-FM4298			4	1.A	54,872,656	102.1970	53,399,871	52,251,897	54,809,528		(29,267)			2.500	1.844	MON	108,858	1,306,297	09/16/2020	09/01/2050
3140X7-XX-2	FANNIE MAE PN-FM4293			4	1.A	13,461,048	102.4210	13,179,450	12,867,917	13,447,005		(5,552)			2.500	1.904	MON	26,808	321,698	10/22/2020	09/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3140XA-YZ-9	FANNIE MAE PN-FM7027			4	1.A	38,418,104	99.8310	37,916,252	37,980,439	38,411,670		(6,434)			2.000	1.860	MON	63,301	506,406	04/23/2021	05/01/2051
3140XB-3J-7	FANNIE MAE PN-FM8000			4	1.A	26,301,003	100.1480	25,882,933	25,844,682	26,295,185		(5,818)			2.000	1.779	MON	43,074	215,372	07/09/2021	06/01/2051
3140XB-QW-3	FANNIE MAE PN-FM7668			4	1.A	34,070,908	99.8310	33,544,233	33,601,019	34,063,902		(7,007)			2.000	1.836	MON	56,002	336,010	06/09/2021	06/01/2051
3140XB-XP-0	FANNIE MAE PN-FM7885			4	1.A	30,596,385	99.8310	30,320,825	30,372,153	30,593,870		(2,515)			2.000	1.906	MON	50,620	303,722	06/25/2021	07/01/2051
3140XC-WL-8	FANNIE MAE PN-FM8750			4	1.A	15,911,844	102.2360	15,623,176	15,281,482	15,906,007		(5,837)			2.500	1.972	MON	31,836	95,509	09/09/2021	09/01/2051
31410B-GB-4	FANNIE MAE PN-884094			4	1.A	48,485	109.8930	53,727	48,890	48,523		4			6.000	6.183	MON	244	2,933	05/25/2006	05/01/2036
31410C-TB-8	FANNIE MAE PN-885346			4	1.A	249,915	114.0790	277,977	243,670	248,380		(612)			6.000	5.469	MON	1,218	14,620	12/29/2008	06/01/2036
31410D-L6-5	FANNIE MAE PN-886049			4	1.A	1,422,225	116.2430	1,635,603	1,407,055	1,417,582		(1,606)			6.500	6.276	MON	7,622	91,458	07/27/2006	07/01/2036
31410D-NA-4	FANNIE MAE PN-886085			4	1.A	63,527	115.6440	72,896	63,034	63,386		(16)			6.000	5.795	MON	315	3,782	02/14/2007	07/01/2036
31410E-7B-8	FANNIE MAE PN-887490			4	1.A	69,047	113.2840	78,164	68,999	68,982		(7)			6.000	5.970	MON	345	4,140	10/25/2006	08/01/2036
31410E-LS-5	FANNIE MAE PN-886937			4	1.A	131,527	109.9960	143,620	130,568	131,219		(131)			6.000	5.826	MON	653	7,834	09/25/2006	06/01/2036
31410F-ET-8	FANNIE MAE PN-887646			4	1.A	95,571	113.1800	107,113	94,639	95,324		(28)			6.500	6.243	MON	513	6,152	07/27/2006	07/01/2036
31410G-RA-3	FANNIE MAE PN-888881			4	1.A	126,217	115.5090	142,296	123,190	125,581		(275)			6.500	5.977	MON	667	8,007	06/20/2008	12/01/2037
31410G-RK-1	FANNIE MAE PN-888890			4	1.A	68,551	115.7470	75,586	65,302	68,029		(64)			6.500	5.212	MON	354	4,245	08/01/2011	10/01/2037
31410G-YQ-0	FANNIE MAE PN-889119			4	1.A	23,028	114.8290	25,248	21,987	22,901		(15)			6.000	4.454	MON	110	1,319	07/16/2009	01/01/2038
31410K-DB-7	FANNIE MAE PN-889398			4	1.A	8,748	115.6830	9,183	7,938	8,670		(10)			6.000	2.221	MON	40	476	03/20/2012	11/01/2037
31410K-NX-8	FANNIE MAE PN-889706			4	1.A	10,296	113.6280	11,171	9,831	10,249		(5)			6.000	4.204	MON	49	590	07/16/2009	06/01/2038
31410K-WU-4	FANNIE MAE PN-889959			4	1.A	287,083	115.9790	304,243	262,326	282,209		(1,992)			6.000	4.142	MON	1,312	15,739	09/05/2013	05/01/2036
31410L-C2-6	FANNIE MAE PN-890289			4	1.A	1,075,751	110.4250	1,099,826	995,994	1,065,205		(4,103)			4.500	3.074	MON	3,735	44,820	08/05/2014	02/01/2041
31410L-EK-4	FANNIE MAE PN-890338			4	1.A	604,428	113.2960	653,740	577,019	600,321		(1,554)			5.000	4.109	MON	2,404	28,851	03/18/2011	06/01/2041
31410M-PE-4	FANNIE MAE PN-891521			4	1.A	171,519	110.1170	183,898	167,002	170,357		(420)			6.000	5.483	MON	835	10,020	08/01/2011	06/01/2036
31410M-YN-4	FANNIE MAE PN-891817			4	1.A	63,416	112.6950	71,020	63,020	63,311		(12)			6.000	5.791	MON	315	3,781	11/10/2006	07/01/2036
31410N-VV-7	FANNIE MAE PN-892628			4	1.A	176,544	111.0890	188,031	169,262	174,982		(372)			6.500	5.537	MON	917	11,002	08/01/2011	07/01/2036
31410P-2N-2	FANNIE MAE PN-893681			4	1.A	460,950	115.8500	528,724	456,386	459,569		(431)			6.000	5.791	MON	2,282	27,383	02/27/2007	10/01/2036
31410P-MQ-3	FANNIE MAE PN-893267			4	1.A	255,542	110.3250	278,963	252,856	254,696		(264)			6.500	6.289	MON	1,370	16,436	07/27/2006	08/01/2036
31410P-QA-4	FANNIE MAE PN-893349			4	1.A	201,667	109.7340	218,023	198,683	200,894		(225)			5.500	5.190	MON	911	10,928	08/01/2011	09/01/2036
31410P-VR-1	FANNIE MAE PN-893524			4	1.A	90,567	115.3530	101,629	88,103	90,084		(58)			6.500	5.784	MON	477	5,727	06/05/2008	09/01/2036
31410P-W8-2	FANNIE MAE PN-893571			4	1.A	110,883	115.7340	125,123	108,113	110,277		(218)			6.000	5.412	MON	541	6,487	12/29/2008	09/01/2036
31410P-ZC-0	FANNIE MAE PN-893639			4	1.A	493,178	112.4090	542,966	483,027	490,542		(767)			6.500	6.066	MON	2,616	31,397	10/04/2006	09/01/2036
31410Q-GQ-8	FANNIE MAE PN-894007			4	1.A	354,950	110.3250	383,539	347,644	353,049		(645)			6.500	6.071	MON	1,883	22,597	10/04/2006	10/01/2036
31410Q-HY-0	FANNIE MAE PN-894047			4	1.A	22,141	112.7230	25,270	22,418	22,165		3			6.000	6.352	MON	112	1,345	07/10/2007	10/01/2036
31410Q-JS-1	FANNIE MAE PN-894073			4	1.A	392,153	114.1560	438,452	384,081	390,124		(724)			6.500	6.053	MON	2,080	24,965	10/04/2006	10/01/2036
31410Q-ME-8	FANNIE MAE PN-894157			4	1.A	532,870	116.5040	603,923	518,371	529,358		(1,224)			6.500	5.936	MON	2,808	33,694	06/05/2008	10/01/2036
31410Q-NQ-0	FANNIE MAE PN-894199			4	1.A	279,317	112.9690	306,956	271,717	277,517		(666)			6.500	5.921	MON	1,472	17,662	06/05/2008	10/01/2036
31410S-BE-6	FANNIE MAE PN-895637			4	1.A	147,188	115.8060	160,792	138,846	145,294		(654)			6.500	5.292	MON	752	9,025	04/01/2009	05/01/2036
31410S-ZH-3	FANNIE MAE PN-896344			4	1.A	58,232	115.8490	68,304	58,960	58,308		9			6.000	6.306	MON	295	3,538	07/10/2007	10/01/2036
31410T-L5-2	FANNIE MAE PN-896848			4	1.A	3,024	100.1030	2,984	2,981	2,971		(9)			6.000	5.338	MON	15	179	02/20/2007	02/01/2022
31410T-YS-8	FANNIE MAE PN-897221			4	1.A	503,253	112.2050	554,155	493,877	500,836		(652)			6.500	6.100	MON	2,675	32,102	02/22/2007	09/01/2036
31410W-U3-0	FANNIE MAE PN-899802			4	1.A	114,601	110.0770	126,644	115,050	114,597		(1)			6.000	6.074	MON	575	6,903	08/02/2007	08/01/2037
31410W-WC-8	FANNIE MAE PN-899843			4	1.A	104,599	109.5950	116,123	105,956	104,744		50			5.500	5.798	MON	486	5,828	11/08/2007	11/01/2037
31410W-YS-1	FANNIE MAE PN-899921			4	1.A	78,968	110.0480	85,055	77,289	78,696		(31)			6.000	5.360	MON	386	4,637	12/04/2007	12/01/2037
31410X-2Y-1	FANNIE MAE PN-900891			4	1.A	118,396	112.9800	131,302	116,217	117,872		(123)			6.500	6.082	MON	630	7,554	02/09/2007	12/01/2036
31410Y-ED-2	FANNIE MAE PN-901132			4	1.A	34,994	110.1650	38,187	34,663	34,922		(8)			6.000	5.689	MON	173	2,080	03/28/2007	09/01/2036
31411A-EH-4	FANNIE MAE PN-902036			4	1.A	60,524	110.3250	65,484	59,356	60,258		(30)			6.500	6.034	MON	322	3,858	02/20/2007	11/01/2036
31411A-G2-5	FANNIE MAE PN-902117			4	1.A	113,560	113.4560	124,487	109,723	112,605		(262)			6.500	5.829	MON	594	7,132	08/01/2011	09/01/2036
31411A-HB-4	FANNIE MAE PN-902126			4	1.A	172,649	115.8370	191,373	165,208	170,987		(544)			6.000	5.087	MON	826	9,913	08/13/2009	10/01/2036
31411B-FG-3	FANNIE MAE PN-902967			4	1.A	758,927	112.5370	859,175	763,460	759,301		93			5.500	5.609	MON	3,499	41,990	11/29/2006	12/01/2036
31411B-JT-1	FANNIE MAE PN-903074			4	1.A	831,682	114.0400	954,266	836,782	832,112		94			5.500	5.613	MON	3,835	46,023	11/29/2006	12/01/2036
31411B-KG-7	FANNIE MAE PN-903095			4	1.A	85,410	110.0090	93,754	85,224	85,318		(10)			6.000	5.920	MON	426	5,113	10/17/2006	10/01/2036
31411B-LM-3	FANNIE MAE PN-903132			4	1.A	30,731	112.8610	35,117	31,115	30,771		5			6.000	6.307	MON	156	1,867	07/10/2007	10/01/2036
31411C-QB-0	FANNIE MAE PN-904150			4	1.A	963,902	114.1460	1,106,827	969,659	964,354		110			5.500	5.611	MON	4,444	53,331	11/29/2006	12/01/2036
31411D-BN-8	FANNIE MAE PN-904645			4	1.A	531,825	112.8050	603,508	535,001	532,099		84			5.500	5.607	MON	2,452	29,425	11/29/2006	11/01/2036
31411D-DA-4	FANNIE MAE PN-904697			4	1.A	26,658	109.9410	26,424	24,035	26,140		(67)			6.000	3.750	MON	120	1,442	08/01/2011	11/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31411D-QE-2	FANNIE MAE PN-905053			4	1.A	179,260	109.6930	197,810	180,330	179,350		27			5.500	5.608	MON	827	9,918	11/29/2006	11/01/2036
31411D-VB-2	FANNIE MAE PN-905210			4	1.A	22,682	111.5300	24,475	21,945	22,579		(12)			6.500	5.324	MON	119	1,426	05/02/2008	11/01/2036
31411E-FT-9	FANNIE MAE PN-905678			4	1.A	3,371	109.6450	3,557	3,244	3,358		(2)			5.500	3.924	MON	15	179	04/01/2009	12/01/2036
31411E-JL-2	FANNIE MAE PN-905767			4	1.A	21,836	110.3250	23,633	21,421	21,777		(7)			6.500	5.730	MON	116	1,392	02/20/2007	12/01/2036
31411E-JX-6	FANNIE MAE PN-905778			4	1.A	188,919	110.1970	205,740	186,702	188,267		(179)			6.000	5.764	MON	934	11,202	03/13/2007	12/01/2036
31411E-KQ-9	FANNIE MAE PN-905803			4	1.A	1,573	109.5440	1,658	1,514	1,567		(1)			5.500	3.916	MON	7	83	04/01/2009	12/01/2036
31411F-CX-0	FANNIE MAE PN-906486			4	1.A	6,704	112.1710	7,239	6,453	6,671		(5)			5.500	4.263	MON	30	355	04/01/2009	01/01/2037
31411G-CC-4	FANNIE MAE PN-907367			4	1.A	36,858	110.3250	40,292	36,521	36,787		(8)			6.500	6.194	MON	198	2,374	06/26/2007	12/01/2036
31411G-QW-5	FANNIE MAE PN-907769			4	1.A	217,531	110.1630	217,445	197,384	213,694		(887)			6.000	3.917	MON	987	11,843	03/20/2012	12/01/2036
31411J-6V-3	FANNIE MAE PN-909984			4	1.A	49,398	110.3250	53,251	48,267	49,203		(23)			6.500	5.804	MON	261	3,137	03/28/2007	03/01/2037
31411J-X3-5	FANNIE MAE PN-909798			4	1.A	140,053	113.2020	160,626	141,893	140,316		70			5.500	5.755	MON	650	7,804	06/09/2008	03/01/2037
31411L-A7-6	FANNIE MAE PN-910930			4	1.A	92,744	113.0370	102,811	90,954	92,338		(46)			6.500	6.045	MON	493	5,912	02/20/2007	02/01/2037
31411N-7F-8	FANNIE MAE PN-912694			4	1.A	73,752	110.3250	80,624	73,078	73,588		(19)			6.500	6.249	MON	396	4,750	06/26/2007	03/01/2037
31411N-JS-7	FANNIE MAE PN-912073			4	1.A	444,520	114.4610	504,545	440,801	443,324		(487)			6.000	5.834	MON	2,204	26,448	04/18/2007	02/01/2037
31411N-VL-8	FANNIE MAE PN-912419			4	1.A	188,120	114.9370	214,386	186,525	187,641		(107)			6.000	5.814	MON	933	11,192	02/27/2007	02/01/2037
31411N-VM-6	FANNIE MAE PN-912420			4	1.A	119,576	112.9370	132,439	117,268	118,970		(136)			6.500	6.117	MON	635	7,622	02/20/2007	02/01/2037
31411N-XU-6	FANNIE MAE PN-912491			4	1.A	108,711	110.4200	119,030	107,797	108,446		(95)			6.000	5.808	MON	539	6,468	02/27/2007	03/01/2037
31411R-AT-5	FANNIE MAE PN-912718			4	1.A	101,246	113.4010	113,848	100,395	100,981		(80)			6.000	5.826	MON	502	6,024	02/27/2007	03/01/2037
31411R-BH-0	FANNIE MAE PN-912740			4	1.A	355,012	114.1010	401,139	351,565	354,088		(238)			6.000	5.779	MON	1,758	21,094	06/05/2008	03/01/2037
31411W-6C-6	FANNIE MAE PN-917167			4	1.A	266,185	115.5690	304,983	263,897	265,599		(193)			6.000	5.776	MON	1,319	15,834	04/19/2007	04/01/2037
31411W-BE-6	FANNIE MAE PN-916337			4	1.A	95,557	110.1690	104,604	94,949	95,390		(19)			6.000	5.821	MON	475	5,697	04/26/2007	04/01/2037
31411X-ME-2	FANNIE MAE PN-917557			4	1.A	113,684	110.3250	124,353	112,716	113,422		(104)			6.500	6.293	MON	611	7,326	07/10/2007	04/01/2037
31411Y-NP-4	FANNIE MAE PN-918498			4	1.A	156,182	110.3250	166,708	151,106	155,295		(327)			6.500	5.617	MON	818	9,822	05/02/2008	05/01/2037
31411Y-PA-5	FANNIE MAE PN-918517			4	1.A	66,843	115.2910	69,875	60,607	66,096		(91)			6.000	2.540	MON	303	3,636	08/01/2011	05/01/2037
31412A-LM-4	FANNIE MAE PN-919332			4	1.A	185,390	109.7040	211,167	192,488	186,522		165			5.500	6.334	MON	882	10,587	07/24/2007	05/01/2037
31412A-WA-8	FANNIE MAE PN-919641			4	1.A	32,218	113.1600	34,810	30,762	32,007		(26)			6.000	4.646	MON	154	1,846	07/16/2009	09/01/2037
31412A-WP-5	FANNIE MAE PN-919654			4	1.A	199,585	110.2130	202,620	183,844	196,437		(858)			6.000	4.365	MON	919	11,031	12/01/2010	09/01/2037
31412B-SJ-2	FANNIE MAE PN-920421			4	1.A	650,355	115.2470	741,979	643,816	648,435		(559)			6.000	5.783	MON	3,219	38,629	03/06/2007	11/01/2036
31412D-KZ-0	FANNIE MAE PN-922012			4	1.A	70,451	111.6440	76,876	68,858	70,082		(168)			6.500	6.012	MON	373	4,476	07/03/2008	02/01/2037
31412D-Q3-5	FANNIE MAE PN-922174			4	1.A	213,911	109.8520	237,004	215,748	214,146		75			5.500	5.657	MON	989	11,866	02/06/2007	12/01/2036
31412D-Q4-3	FANNIE MAE PN-922175			4	1.A	132,965	110.1780	145,048	131,648	132,557		(109)			6.000	5.801	MON	658	7,899	02/06/2007	12/01/2036
31412D-Q5-0	FANNIE MAE PN-922176			4	1.A	149,811	110.3250	161,766	146,627	149,032		(310)			6.500	6.039	MON	794	9,531	02/06/2007	12/01/2036
31412D-R7-5	FANNIE MAE PN-922210			4	1.A	177,408	110.1000	193,303	175,570	176,880		(162)			6.000	5.774	MON	878	10,534	02/07/2007	12/01/2036
31412D-R9-1	FANNIE MAE PN-922212			4	1.A	175,961	109.9670	191,495	174,138	175,466		(221)			6.000	5.757	MON	871	10,448	02/07/2007	12/01/2036
31412D-SB-5	FANNIE MAE PN-922214			4	1.A	393,650	110.7680	430,456	388,610	392,449		(501)			6.000	5.675	MON	1,943	23,317	03/07/2007	12/01/2036
31412L-CA-6	FANNIE MAE PN-928065			4	1.A	309,679	111.0940	348,307	313,525	310,286		174			5.500	5.728	MON	1,437	17,244	02/05/2007	01/01/2037
31412L-EZ-9	FANNIE MAE PN-928152			4	1.A	216,640	110.2020	236,744	214,828	216,109		(220)			6.000	5.810	MON	1,074	12,890	04/18/2007	02/01/2037
31412L-LD-0	FANNIE MAE PN-928324			4	1.A	67,616	110.3250	72,172	65,418	67,167		(52)			6.500	5.749	MON	354	4,252	05/02/2008	05/01/2037
31412L-NA-4	FANNIE MAE PN-928385			4	1.A	421,465	112.3730	491,746	437,602	424,225		670			5.500	6.285	MON	2,006	24,068	07/24/2007	05/01/2037
31412L-NJ-5	FANNIE MAE PN-928393			4	1.A	1,425,138	115.8360	1,671,454	1,442,949	1,427,444		827			6.000	6.253	MON	7,215	86,577	07/10/2007	06/01/2037
31412L-NV-8	FANNIE MAE PN-928404			4	1.A	32,307	109.8880	35,945	32,710	32,353		5			6.000	6.274	MON	164	1,963	07/10/2007	05/01/2037
31412M-YY-8	FANNIE MAE PN-929627			4	1.A	173,005	113.7620	182,754	160,646	170,780		(905)			5.500	3.980	MON	736	8,836	08/01/2011	06/01/2038
31412N-AZ-9	FANNIE MAE PN-929824			4	1.A	178,127	114.4400	197,567	172,638	177,126		(420)			5.500	4.806	MON	791	9,495	07/23/2009	08/01/2038
31412P-JC-6	FANNIE MAE PN-930959			4	1.A	315,485	108.8690	327,963	301,246	313,201		(1,099)			5.000	3.999	MON	1,255	15,062	03/18/2011	04/01/2039
31412P-QW-4	FANNIE MAE PN-931169			4	1.A	377,891	110.3700	406,286	368,113	375,921		(725)			5.000	4.498	MON	1,534	18,406	07/09/2009	05/01/2039
31412Q-NN-5	FANNIE MAE PN-931997			4	1.A	8,550,243	112.9360	9,247,395	8,188,173	8,483,340		(24,404)			5.000	4.173	MON	34,117	409,409	12/10/2009	09/01/2039
31412R-MN-4	FANNIE MAE PN-932865			4	1.A	7,238,160	109.4850	8,132,132	7,427,622	7,265,813		11,148			4.000	4.424	MON	24,759	297,105	02/18/2011	12/01/2040
31412S-LU-7	FANNIE MAE PN-933339			4	1.A	753,513	116.3990	857,257	736,482	750,425		(1,070)			6.500	5.922	MON	3,989	47,871	07/03/2008	01/01/2038
31412S-MQ-5	FANNIE MAE PN-933367			4	1.A	125,266	108.9240	138,567	127,214	125,514		75			5.000	5.331	MON	530	6,361	05/07/2008	02/01/2038
31412S-ZE-8	FANNIE MAE PN-933741			4	1.A	1,710,502	115.9310	1,808,895	1,560,321	1,686,267		(8,020)			6.000	4.070	MON	7,802	93,619	04/16/2013	04/01/2038
31412T-PP-2	FANNIE MAE PN-934330			4	1.A	68,199	115.8990	77,076	66,503	67,907		(34)			6.000	5.377	MON	333	3,990	12/29/2008	07/01/2038
31412T-W8-2	FANNIE MAE PN-934571			4	1.A	41,417	109.5320	44,743	40,849	41,331		(10)			5.500	5.048	MON	187	2,247	09/08/2008	08/01/2038
31412T-XA-6	FANNIE MAE PN-934573			4	1.A	89,611	110.0100	95,753	87,040	89,190		(49)			6.000	5.260	MON	435	5,222	09/08/2008	09/01/2038

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
31412U-X2-1	FANNIE MAE PN-935497			4	1.A	525,225	109.6270	560,548	511,323	522,754		(823)			5.000	4.426	MON	2,131	25,566	07/08/2009	07/01/2039
31412U-X3-9	FANNIE MAE PN-935498			4	1.A	2,107,941	113.3700	2,327,229	2,052,773	2,097,296		(3,799)			5.000	4.477	MON	8,553	102,639	07/08/2009	07/01/2039
31412V-3A-4	FANNIE MAE PN-936493			4	1.A	245,987	110.1800	281,405	255,405	247,533		396			5.500	6.308	MON	1,171	14,047	07/24/2007	06/01/2037
31412V-3H-9	FANNIE MAE PN-936500			4	1.A	650,398	114.2160	747,589	654,540	650,695		108			6.000	6.124	MON	3,273	39,272	08/10/2007	06/01/2037
31412V-3W-6	FANNIE MAE PN-936513			4	1.A	595,145	114.0690	683,200	598,935	595,414		77			6.000	6.124	MON	2,995	35,936	08/10/2007	06/01/2037
31412V-4C-9	FANNIE MAE PN-936519			4	1.A	121,772	112.2470	133,933	119,320	121,224		(248)			6.500	6.054	MON	646	7,756	06/17/2008	06/01/2037
31412W-2S-4	FANNIE MAE PN-937385			4	1.A	81,648	109.6040	93,799	85,580	82,284		71			5.500	6.550	MON	392	4,707	06/12/2007	06/01/2037
31412W-2Z-8	FANNIE MAE PN-937392			4	1.A	185,659	114.3770	195,182	170,648	182,847		(1,194)			5.500	3.727	MON	782	9,386	12/16/2011	06/01/2037
31412W-N2-8	FANNIE MAE PN-937009			4	1.A	348,691	114.0900	399,820	350,443	348,752		14			6.000	6.098	MON	1,752	21,027	08/09/2007	06/01/2037
31412W-NM-4	FANNIE MAE PN-936996			4	1.A	62,751	109.9540	70,226	63,869	62,886		16			6.000	6.423	MON	319	3,832	06/12/2007	06/01/2037
31412Y-CQ-3	FANNIE MAE PN-938479			4	1.A	74,410	109.6210	84,541	77,121	74,832		48			5.500	6.306	MON	353	4,242	07/10/2007	06/01/2037
31413C-A6-6	FANNIE MAE PN-941129			4	1.A	665,339	115.8820	743,449	641,557	660,523		(1,383)			6.000	5.211	MON	3,208	38,493	01/09/2009	09/01/2037
31413C-AC-3	FANNIE MAE PN-941103			4	1.A	340,866	115.8650	385,077	332,350	339,049		(579)			6.000	5.457	MON	1,662	19,941	12/29/2008	09/01/2037
31413C-MP-1	FANNIE MAE PN-941466			4	1.A	255,950	110.9590	285,427	257,236	255,999		13			6.000	6.096	MON	1,286	15,434	08/09/2007	07/01/2037
31413D-2V-8	FANNIE MAE PN-942788			4	1.A	515,758	114.1560	592,844	519,328	516,047		81			6.000	6.135	MON	2,597	31,160	08/10/2007	08/01/2037
31413D-BH-9	FANNIE MAE PN-942040			4	1.A	786,125	114.7060	913,869	796,706	787,554		473			6.000	6.269	MON	3,984	47,802	07/20/2007	07/01/2037
31413E-AA-3	FANNIE MAE PN-942901			4	1.A	717,607	115.6660	835,773	722,575	718,009		106			6.000	6.135	MON	3,613	43,354	08/10/2007	08/01/2037
31413E-BV-6	FANNIE MAE PN-942952			4	1.A	401,999	112.3910	454,938	404,782	402,225		64			6.000	6.134	MON	2,024	24,287	08/10/2007	08/01/2037
31413F-AE-2	FANNIE MAE PN-943805			4	1.A	61,236	111.3530	67,565	60,676	61,131		(12)			6.500	6.168	MON	329	3,944	06/26/2007	07/01/2037
31413F-BC-5	FANNIE MAE PN-943835			4	1.A	185,549	113.9200	215,015	188,742	185,958		96			6.000	6.385	MON	944	11,324	06/13/2007	07/01/2037
31413F-GU-0	FANNIE MAE PN-944011			4	1.A	59,276	109.9990	63,313	57,558	59,049		(26)			6.000	4.945	MON	288	3,454	04/14/2008	07/01/2037
31413F-MN-9	FANNIE MAE PN-944165			4	1.A	177,545	111.3440	195,155	175,272	177,033		(240)			6.500	6.186	MON	949	11,393	08/16/2007	07/01/2037
31413F-W7-3	FANNIE MAE PN-944470			4	1.A	408,018	113.1340	455,697	402,794	406,637		(448)			6.500	6.241	MON	2,182	26,182	08/16/2007	07/01/2037
31413G-7M-6	FANNIE MAE PN-945600			4	1.A	172,460	109.9930	189,932	172,676	172,374		(23)			6.000	6.015	MON	863	10,361	08/07/2007	08/01/2037
31413H-A9-9	FANNIE MAE PN-945632			4	1.A	255,758	109.8290	288,376	262,569	256,907		368			5.500	6.021	MON	1,203	14,441	08/07/2007	08/01/2037
31413H-P5-1	FANNIE MAE PN-946044			4	1.A	156,670	111.3160	170,887	153,515	155,964		(173)			6.500	6.067	MON	832	9,978	06/17/2008	09/01/2037
31413H-XK-9	FANNIE MAE PN-946282			4	1.A	52,128	115.7480	58,829	50,825	51,868		(31)			6.000	5.416	MON	254	3,050	12/29/2008	09/01/2037
31413J-PH-1	FANNIE MAE PN-946924			4	1.A	72,038	111.3820	77,629	69,696	71,700		(40)			6.500	5.461	MON	378	4,530	05/02/2008	09/01/2037
31413K-EP-2	FANNIE MAE PN-947542			4	1.A	126,865	110.1800	139,192	126,332	126,667		(41)			6.000	5.907	MON	632	7,580	09/26/2007	10/01/2037
31413K-H7-9	FANNIE MAE PN-947654			4	1.A	50,495	115.8020	55,831	48,212	50,216		(34)			6.000	4.409	MON	241	2,893	07/16/2009	10/01/2037
31413K-ZL-8	FANNIE MAE PN-948147			4	1.A	15,406	111.0200	16,551	14,908	15,346		(7)			6.000	4.792	MON	75	894	01/27/2009	11/01/2037
31413L-AS-8	FANNIE MAE PN-948317			4	1.A	31,231	115.7360	34,512	29,819	31,053		(22)			6.000	4.432	MON	149	1,789	07/16/2009	08/01/2037
31413L-HB-8	FANNIE MAE PN-948526			4	1.A	32,138	110.3250	34,655	31,411	32,028		(13)			6.500	5.766	MON	170	2,042	07/03/2008	08/01/2037
31413L-TN-9	FANNIE MAE PN-948857			4	1.A	123,821	115.5490	136,607	118,224	122,739		(439)			6.000	4.977	MON	591	7,094	07/16/2009	08/01/2037
31413M-HL-4	FANNIE MAE PN-949435			4	1.A	3,929	103.0030	4,118	3,998	3,975		6			5.000	5.457	MON	17	200	06/12/2008	04/01/2023
31413N-YU-3	FANNIE MAE PN-950823			4	1.A	26,785	110.0740	29,173	26,503	26,713		(8)			6.000	5.767	MON	133	1,590	11/08/2007	11/01/2037
31413Q-2B-3	FANNIE MAE PN-952670			4	1.A	320,615	113.4020	350,588	309,155	318,131		(810)			6.000	5.265	MON	1,546	18,549	01/09/2009	09/01/2037
31413Q-QY-7	FANNIE MAE PN-952371			4	1.A	101,878	115.8640	108,761	93,870	100,528		(543)			6.000	4.101	MON	469	5,632	12/01/2010	11/01/2037
31413Q-R3-4	FANNIE MAE PN-952406			4	1.A	289,917	110.7870	320,639	289,420	289,615		(105)			6.000	5.950	MON	1,447	17,365	09/25/2007	09/01/2037
31413Q-YE-2	FANNIE MAE PN-952609			4	1.A	67,719	110.0460	73,681	66,955	67,598		(14)			6.000	5.557	MON	335	4,017	09/11/2007	07/01/2037
31413Q-YP-7	FANNIE MAE PN-952618			4	1.A	48,721	110.0850	53,062	48,201	48,602		(14)			6.000	5.725	MON	241	2,892	09/11/2007	09/01/2037
31413Q-ZU-5	FANNIE MAE PN-952655			4	1.A	59,886	109.9730	65,156	59,248	59,804		(9)			6.000	5.439	MON	296	3,555	09/11/2007	07/01/2037
31413Q-ZX-9	FANNIE MAE PN-952658			4	1.A	201,588	110.2330	221,489	200,928	201,275		(143)			6.000	5.939	MON	1,005	12,056	09/26/2007	07/01/2037
31413R-3L-8	FANNIE MAE PN-953603			4	1.A	105,073	113.0390	120,125	106,268	105,209		39			5.500	5.732	MON	487	5,845	06/09/2008	02/01/2038
31413R-RC-2	FANNIE MAE PN-953283			4	1.A	31,888	110.3250	34,037	30,852	31,751		(16)			6.500	5.373	MON	167	2,005	05/02/2008	10/01/2037
31413R-UY-0	FANNIE MAE PN-953399			4	1.A	171,161	115.6670	197,946	171,135	171,038		(30)			6.000	5.983	MON	856	10,268	06/17/2008	11/01/2037
31413S-3G-7	FANNIE MAE PN-954499			4	1.A	14,228	110.0640	14,209	12,910	14,088		(19)			6.000	2.667	MON	65	775	03/20/2012	01/01/2038
31413S-BM-5	FANNIE MAE PN-953744			4	1.A	35,274	110.3250	37,651	34,127	35,136		(16)			6.500	5.256	MON	185	2,218	05/02/2008	11/01/2037
31413S-HC-1	FANNIE MAE PN-953927			4	1.A	82,089	115.8230	90,929	78,507	81,638		(60)			6.000	4.621	MON	393	4,711	04/01/2009	12/01/2037
31413U-TD-1	FANNIE MAE PN-956048			4	1.A	292,094	110.8870	326,239	294,209	292,284		56			5.500	5.638	MON	1,348	16,182	12/17/2007	11/01/2037
31413U-TE-9	FANNIE MAE PN-956049			4	1.A	179,337	110.1910	194,662	176,659	178,719		(149)			6.000	5.669	MON	883	10,600	12/10/2007	12/01/2037
31413Y-6V-8	FANNIE MAE PN-959984			4	1.A	223,740	115.7570	236,255	204,096	220,937		(1,086)			6.000	3.735	MON	1,020	12,246	04/16/2013	11/01/2037
31414A-HS-4	FANNIE MAE PN-960241			4	1.A	86,254	111.0420	91,600	82,491	85,832		(57)			6.000	4.473	MON	412	4,950	04/01/2009	11/01/2037

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
31414B-GM-6	FANNIE MAE PN=961104			4	1.A	84,572	108.9120	96,782	88,862	85,147		67			5.000	6.202	MON	370	4,443	06/18/2008	04/01/2038
31414B-SP-6	FANNIE MAE PN=961426			4	1.A	70,111	114.4810	77,790	67,950	69,763		(42)			5.500	4.675	MON	311	3,737	07/23/2009	02/01/2038
31414B-VE-7	FANNIE MAE PN=961513			4	1.A	57,167	112.8630	62,021	54,952	56,834		(40)			5.000	3.917	MON	229	2,748	11/09/2009	02/01/2038
31414C-CE-6	FANNIE MAE PN=961869			4	1.A	41,805	112.9190	45,377	40,185	41,575		(28)			5.000	3.862	MON	167	2,009	11/09/2009	03/01/2038
31414D-EL-6	FANNIE MAE PN=962839			4	1.A	306,734	110.5640	342,997	310,224	307,140		102			5.500	5.727	MON	1,422	17,062	06/09/2008	04/01/2038
31414D-NN-2	FANNIE MAE PN=963097			4	1.A	548,253	114.0050	633,248	555,457	549,205		256			5.500	5.750	MON	2,546	30,550	06/10/2008	05/01/2038
31414D-PF-7	FANNIE MAE PN=963122			4	1.A	216,738	109.9670	241,471	219,585	217,072		73			5.500	5.772	MON	1,006	12,077	06/09/2008	05/01/2038
31414D-SP-2	FANNIE MAE PN=963226			4	1.A	16,347	115.8770	17,188	14,833	16,193		(20)			6.000	2.625	MON	74	890	03/20/2012	05/01/2038
31414E-LR-3	FANNIE MAE PN=963936			4	1.A	449,590	114.7560	503,079	438,390	447,430		(974)			6.000	5.441	MON	2,192	26,304	12/29/2008	06/01/2038
31414G-2W-8	FANNIE MAE PN=966189			4	1.A	73,132	109.6340	79,605	72,610	72,991		(16)			5.500	5.327	MON	333	3,994	12/04/2007	12/01/2037
31414G-2X-6	FANNIE MAE PN=966190			4	1.A	456,208	111.6820	498,672	446,511	454,177		(492)			6.000	5.509	MON	2,233	26,791	12/04/2007	11/01/2037
31414G-E8-8	FANNIE MAE PN=965559			4	1.A	180,755	109.7010	196,266	178,910	180,260		(167)			5.500	5.294	MON	820	9,840	03/24/2008	02/01/2038
31414G-FA-2	FANNIE MAE PN=965561			4	1.A	106,773	109.9890	114,714	104,296	106,279		(141)			6.000	5.462	MON	521	6,258	03/03/2008	02/01/2038
31414H-EF-0	FNMA PN=966434			4	1.A	47,667	110.3250	51,530	46,707	47,482		(22)			6.500	6.002	MON	253	3,036	06/17/2008	12/01/2037
31414H-JE-8	FNMA PN=966561			4	1.A	160,354	109.9720	171,991	156,395	159,622		(284)			6.000	5.375	MON	782	9,384	01/08/2008	12/01/2037
31414H-JK-4	FNMA PN=966566			4	1.A	206,424	110.2600	221,815	201,175	205,260		(279)			6.000	5.475	MON	1,006	12,070	01/08/2008	01/01/2038
31414H-JL-2	FNMA PN=966567			4	1.A	333,123	113.0230	363,171	321,324	331,393		(398)			6.500	5.423	MON	1,741	20,886	01/08/2008	12/01/2037
31414H-JU-2	FNMA PN=966575			4	1.A	75,983	110.0400	81,510	74,073	75,669		(36)			6.000	5.289	MON	370	4,444	01/08/2008	01/01/2038
31414H-LA-3	FNMA PN=966621			4	1.A	115,378	112.3580	125,423	111,628	114,737		(269)			6.500	5.649	MON	605	7,256	05/02/2008	12/01/2037
31414H-UD-7	FNMA PN=966880			4	1.A	50,856	109.6460	55,980	51,055	50,857					5.500	5.570	MON	234	2,808	12/10/2007	11/01/2037
31414H-UJ-4	FNMA PN=966885			4	1.A	154,819	109.6670	171,015	155,940	154,928		35			5.500	5.632	MON	715	8,577	12/17/2007	12/01/2037
31414J-7C-1	FANNIE MAE PN=968091			4	1.A	105,053	110.0390	112,917	102,615	104,510		(194)			6.000	5.522	MON	513	6,157	03/03/2008	02/01/2038
31414J-7J-6	FANNIE MAE PN=968097			4	1.A	88,664	109.6050	95,906	87,502	88,458		(24)			5.500	5.105	MON	401	4,813	02/08/2008	02/01/2038
31414M-7L-4	FANNIE MAE PN=970799			4	1.A	2,844	110.1450	2,842	2,580	2,760		(9)			6.000	5.062	MON	13	155	03/20/2012	11/01/2038
31414Q-VG-9	FANNIE MAE PN=973215			4	1.A	214,412	110.5460	226,683	205,057	212,517		(773)			6.000	5.119	MON	1,025	12,303	04/01/2009	03/01/2038
31414R-R4-9	FANNIE MAE PN=974007			4	1.A	2,300	109.0390	2,410	2,211	2,284		(2)			5.000	4.071	MON	9	111	11/09/2009	02/01/2038
31414T-EA-5	FANNIE MAE PN=975429			4	1.A	37,884	109.0120	39,698	36,416	37,664		(27)			5.000	3.918	MON	152	1,821	11/09/2009	03/01/2038
31414T-QT-1	FANNIE MAE PN=975766			4	1.A	165,882	109.6930	179,355	163,506	165,293		(201)			5.500	5.219	MON	749	8,993	04/14/2008	04/01/2038
31414T-RL-7	FANNIE MAE PN=975791			4	1.A	109,843	109.0240	125,831	115,416	110,807		187			5.000	5.965	MON	481	5,771	06/18/2008	03/01/2038
31414X-XN-7	FANNIE MAE PN=979585			4	1.A	62,491	103.0150	65,512	63,594	63,144		128			5.000	5.701	MON	265	3,180	06/12/2008	04/01/2023
31415C-BJ-5	FANNIE MAE PN=982541			4	1.A	220,487	114.9370	245,231	213,361	219,242		(443)			6.000	5.246	MON	1,067	12,802	01/27/2009	10/01/2038
31415C-M2-0	FANNIE MAE PN=982877			4	1.A	45,108	103.0310	47,295	45,904	45,585		87			5.000	5.635	MON	191	2,295	06/12/2008	05/01/2023
31415C-M4-6	FANNIE MAE PN=982879			4	1.A	213,279	103.0280	223,615	217,043	215,696		602			5.000	5.495	MON	904	10,852	06/12/2008	05/01/2023
31415C-M7-9	FANNIE MAE PN=982882			4	1.A	30,803	103.0480	32,302	31,347	31,148		53			5.000	5.521	MON	131	1,567	06/12/2008	05/01/2023
31415L-6G-7	FANNIE MAE PN=983871			4	1.A	96,799	109.5710	108,177	98,728	97,039		28			5.500	5.943	MON	453	5,430	06/18/2008	04/01/2038
31415L-CN-5	FANNIE MAE PN=983077			4	1.A	2,795,301	113.3660	2,880,195	2,540,616	2,754,408		(14,530)			5.000	3.112	MON	10,586	127,031	07/22/2014	05/01/2038
31415R-JE-5	FANNIE MAE PN=986861			4	1.A	7,712	114.9980	8,047	6,998	7,655		(7)			6.000	1.617	MON	35	420	03/20/2012	08/01/2038
31415X-XY-2	FANNIE MAE PN=992695			4	1.A	270,041	114.8540	295,383	257,181	267,938		(823)			6.000	4.869	MON	1,286	15,431	08/20/2009	10/01/2038
31415Y-AZ-2	FANNIE MAE PN=992924			4	1.A	101,221	110.3600	108,331	98,162	100,614		(166)			5.500	4.885	MON	450	5,399	05/29/2009	11/01/2038
31415Y-NU-9	FANNIE MAE PN=993303			4	1.A	218,028	109.8840	221,703	201,761	215,754		(529)			4.500	2.946	MON	757	9,079	08/07/2014	08/01/2039
31416A-KN-9	FANNIE MAE PN=994101			4	1.A	100,720	110.1820	107,389	97,465	100,092		(164)			6.000	5.325	MON	487	5,848	01/27/2009	11/01/2038
31416B-TD-0	FANNIE MAE PN=995248			4	1.A	16,866,495	114.5720	17,722,439	15,468,386	16,651,912		(68,450)			5.500	3.717	MON	70,897	850,761	09/17/2013	11/01/2038
31416K-AT-5	FANNIE MAE PN=AA1817			4	1.A	76,115	110.0820	81,702	74,219	75,676		(227)			6.000	5.566	MON	371	4,453	12/29/2008	12/01/2038
31416K-G8-5	FANNIE MAE PN=AA2022			4	1.A	106,193	109.0470	111,313	102,078	105,431		(313)			5.000	4.190	MON	425	5,104	11/09/2009	01/01/2039
31416L-ZT-6	FANNIE MAE PN=AA3453			4	1.A	2,271,785	113.3910	2,476,179	2,183,753	2,254,446		(6,574)			5.000	4.251	MON	9,099	109,188	11/09/2009	03/01/2039
31416M-7A-6	FANNIE MAE PN=AA4488			4	1.A	108,488	108.9540	115,144	105,681	107,891		(147)			5.000	4.523	MON	440	5,284	07/09/2009	04/01/2039
31416N-3X-8	FANNIE MAE PN=AA5313			4	1.A	24,021	108.8940	25,144	23,090	23,881		(17)			5.000	4.030	MON	96	1,155	11/09/2009	04/01/2039
31416N-CW-0	FANNIE MAE PN=AA4584			4	1.A	7,540,223	110.5930	8,231,563	7,443,114	7,517,540		(8,991)			4.500	4.262	MON	27,912	334,940	02/09/2010	04/01/2039
31416N-DN-9	FANNIE MAE PN=AA4608			4	1.A	1,111,070	113.3680	1,227,006	1,082,321	1,105,325		(2,516)			5.000	4.489	MON	4,510	54,116	07/09/2009	04/01/2039
31416P-3G-0	FANNIE MAE PN=AA6198			4	1.A	95,453	108.9750	99,989	91,754	94,808		(75)			5.000	4.178	MON	382	4,588	11/09/2009	07/01/2039
31416P-RF-6	FANNIE MAE PN=AA5885			4	1.A	561,031	110.8060	605,386	546,348	558,062		(1,102)			5.000	4.502	MON	2,276	27,317	07/08/2009	07/01/2039
31416Q-6N-0	FANNIE MAE PN=AA7176			4	1.A	1,345	110.5630	1,374	1,243	1,312		(4)			4.500	3.784	MON	5	56	09/04/2012	05/01/2039
31416R-NH-2	FANNIE MAE PN=AA7591			4	1.A	830,142	113.2470	903,682	797,974	823,657		(1,343)			5.000	4.290	MON	3,325	39,899	11/09/2009	07/01/2039

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
31416R-UX-9	FANNIE MAE PN=AA7797			4	1.A	112,027	108.9800	117,356	107,686	111,187		(246)			5.000	4.260	MON	449	5,384	11/09/2009	07/01/2039
31416S-6Y-2	FANNIE MAE PN=AA8986			4	1.A	414,660	110.0530	438,662	398,592	411,514		(888)			5.000	4.269	MON	1,661	19,930	11/09/2009	07/01/2039
31416S-YM-7	FANNIE MAE PN=AA8815			4	1.A	172,753	109.0090	181,019	166,059	171,491		(320)			5.000	4.234	MON	692	8,303	11/09/2009	06/01/2039
31416T-AQ-2	FANNIE MAE PN=AA9014			4	1.A	129,248	108.9110	137,081	125,865	128,608		(229)			5.000	4.467	MON	524	6,293	07/08/2009	07/01/2039
31416T-DZ-9	FANNIE MAE PN=AA9119			4	1.A	890,463	110.5730	980,590	886,826	889,323		(385)			4.500	4.416	MON	3,326	39,907	04/21/2010	07/01/2039
31416T-ED-7	FANNIE MAE PN=AA9131			4	1.A	813,556	110.5680	895,858	810,232	812,535		(313)			4.500	4.415	MON	3,038	36,461	04/21/2010	08/01/2039
31416T-EH-8	FANNIE MAE PN=AA9135			4	1.A	612,671	112.0490	659,890	588,930	608,299		(1,347)			5.000	4.227	MON	2,454	29,446	11/09/2009	08/01/2039
31416T-WS-4	FANNIE MAE PN=AA9656			4	1.A	88,439	109.0050	92,667	85,012	87,959		(57)			5.000	3.973	MON	354	4,251	11/09/2009	06/01/2039
31416W-EZ-1	FANNIE MAE PN=AB1051			4	1.A	150,525	110.5270	158,711	143,595	149,432		(425)			4.500	3.544	MON	538	6,462	08/01/2011	05/01/2040
31416W-H3-9	FANNIE MAE PN=AB1149			4	1.A	456,532	113.4410	484,503	427,097	451,862		(1,656)			5.000	3.690	MON	1,780	21,355	08/01/2011	06/01/2040
31416W-PV-8	FANNIE MAE PN=AB1335			4	1.A	320,151	110.3760	327,195	296,437	316,464		(1,422)			4.500	3.128	MON	1,112	13,340	04/30/2013	08/01/2040
31416W-QH-8	FANNIE MAE PN=AB1355			4	1.A	7,377,659	112.8880	7,669,403	6,793,816	7,299,485		(32,924)			5.000	3.311	MON	28,308	339,691	05/08/2013	08/01/2040
31416W-RH-7	FANNIE MAE PN=AB1387			4	1.A	130,329	110.5410	135,712	122,771	129,115		(514)			4.500	3.403	MON	460	5,525	03/16/2012	08/01/2040
31416X-XN-5	FANNIE MAE PN=AB2484			4	1.A	194,040	107.0990	200,864	187,549	193,046		(438)			4.500	3.834	MON	703	8,440	05/18/2011	03/01/2041
31416X-Y8-7	FANNIE MAE PN=AB2534			4	1.A	229,841	107.1230	243,313	227,134	229,346		(189)			4.500	4.259	MON	852	10,221	02/03/2011	11/01/2040
31416Y-J3-3	FANNIE MAE PN=AB2981			4	1.A	8,015,422	110.3580	8,109,471	7,348,331	7,932,932		(38,164)			4.500	2.823	MON	27,556	330,675	04/15/2015	09/01/2040
31416Y-LN-6	FANNIE MAE PN=AB3032			4	1.A	2,818,441	110.5560	2,884,936	2,609,479	2,792,980		(11,053)			4.500	2.990	MON	9,786	117,427	08/05/2014	05/01/2041
31417A-MN-6	FNMA PN=AB3964			4	1.A	2,214,130	108.0310	2,333,785	2,160,292	2,204,275		(4,442)			3.500	3.115	MON	6,301	75,610	12/06/2011	11/01/2041
31417A-MP-1	FNMA PN=AB3965			4	1.A	1,831,294	107.9590	1,928,973	1,786,765	1,823,374		(3,144)			3.500	3.104	MON	5,211	62,537	12/06/2011	11/01/2041
31417A-MQ-9	FNMA PN=AB3966			4	1.A	1,639,079	107.9860	1,726,937	1,599,223	1,632,238		(2,053)			3.500	3.089	MON	4,664	55,973	12/06/2011	11/01/2041
31417B-BL-0	FNMA PN=AB4542			4	1.A	245,839	105.3510	249,145	236,491	244,254		(684)			3.500	2.888	MON	690	8,277	03/07/2012	02/01/2042
31417B-LL-9	FNMA PN=AB4830			4	1.A	1,844,132	107.9970	1,930,670	1,787,707	1,833,557		(4,935)			3.500	3.055	MON	5,214	62,570	04/05/2012	03/01/2042
31417B-NA-1	FNMA PN=AB4884			4	1.A	2,172,373	107.9270	2,272,841	2,105,905	2,161,113		(4,680)			3.500	3.007	MON	6,142	73,707	04/05/2012	03/01/2042
31417B-T2-3	FNMA PN=AB5068			4	1.A	1,185,724	108.0320	1,228,188	1,136,874	1,176,706		(4,513)			3.500	2.907	MON	3,316	39,791	05/03/2012	04/01/2042
31417B-T3-1	FNMA PN=AB5069			4	1.A	478,985	106.6460	489,773	459,252	475,769		(1,078)			3.500	2.828	MON	1,339	16,074	05/03/2012	04/01/2042
31417C-4N-2	FNMA PN=AB6228			4	1.A	3,030,565	107.8430	3,162,028	2,932,066	3,015,343		(6,882)			3.500	2.992	MON	8,552	102,622	06/18/2013	09/01/2042
31417C-DN-2	FNMA PN=AB5508			4	1.A	2,266,370	108.0120	2,302,938	2,132,113	2,245,440		(9,265)			3.500	2.513	MON	6,219	74,624	07/09/2012	06/01/2042
31417C-DP-7	FNMA PN=AB5509			4	1.A	397,513	105.9850	396,347	373,965	393,374		(1,909)			3.500	2.623	MON	1,091	13,089	07/09/2012	06/01/2042
31417C-DQ-5	FNMA PN=AB5510			4	1.A	175,117	105.2800	173,442	164,743	173,627		(559)			3.500	2.432	MON	481	5,766	07/09/2012	06/01/2042
31417C-M4-4	FNMA PN=AB5778			4	1.A	2,228,085	105.5570	2,268,258	2,148,846	2,213,949		(7,179)			3.000	2.485	MON	5,372	64,465	08/07/2012	07/01/2042
31417C-WE-1	FNMA PN=AB6044			4	1.A	2,015,750	105.6220	2,057,389	1,947,879	2,004,059		(4,719)			3.000	2.499	MON	4,870	58,436	08/29/2012	08/01/2042
31417C-WF-8	FNMA PN=AB6045			4	1.A	1,787,185	105.6400	1,824,413	1,727,010	1,777,045		(3,708)			3.000	2.488	MON	4,318	51,810	08/29/2012	08/01/2042
31417C-WH-4	FNMA PN=AB6047			4	1.A	860,379	105.1290	874,052	831,409	855,168		(2,627)			3.000	2.521	MON	2,079	24,942	08/29/2012	08/01/2042
31417D-5H-2	FNMA PN=AB7147			4	1.A	1,694,625	105.5280	1,694,573	1,605,804	1,679,471		(6,525)			3.000	2.244	MON	4,015	48,174	11/29/2012	11/01/2042
31417D-6W-8	FNMA PN=AB7184			4	1.A	2,023,244	105.6170	2,024,888	1,917,199	2,004,891		(8,882)			3.000	2.255	MON	4,793	57,516	11/29/2012	11/01/2042
31417D-B3-6	FNMA PN=AB6357			4	1.A	1,544,556	105.3490	1,538,245	1,460,142	1,529,889		(6,810)			3.000	2.207	MON	3,650	43,804	10/04/2012	09/01/2042
31417D-B4-4	FNMA PN=AB6358			4	1.A	1,030,243	105.5100	1,027,601	973,937	1,020,727		(4,339)			3.000	2.185	MON	2,435	29,218	10/04/2012	09/01/2042
31417D-B5-1	FNMA PN=AB6359			4	1.A	1,377,455	105.6080	1,375,199	1,302,173	1,365,075		(4,399)			3.000	2.162	MON	3,255	39,065	10/04/2012	09/01/2042
31417D-CZ-4	FNMA PN=AB6387			4	1.A	30,795,053	105.7060	30,873,474	29,206,927	30,523,353		(106,002)			3.000	2.244	MON	73,017	876,208	10/05/2012	10/01/2042
31417D-GQ-0	FNMA PN=AB6506			4	1.A	9,532,816	105.6920	9,554,410	9,039,861	9,448,066		(33,374)			3.000	2.246	MON	22,600	271,196	09/24/2012	10/01/2042
31417D-GU-1	FNMA PN=AB6510			4	1.A	10,166,618	105.6300	10,186,689	9,643,746	10,074,940		(40,723)			3.000	2.265	MON	24,109	289,312	09/24/2012	10/01/2042
31417D-RP-0	FNMA PN=AB6793			4	1.A	1,668,006	105.6170	1,675,314	1,586,217	1,653,644		(8,328)			3.000	2.307	MON	3,966	47,587	11/06/2012	10/01/2042
31417D-RR-6	FNMA PN=AB6795			4	1.A	1,784,380	105.5630	1,791,282	1,696,884	1,770,061		(5,856)			3.000	2.257	MON	4,242	50,907	11/06/2012	10/01/2042
31417E-J5-1	FANNIE MAE PN=AB7483			4	1.A	2,306,480	105.5850	2,323,480	2,200,577	2,287,927		(10,838)			3.000	2.364	MON	5,501	66,017	01/08/2013	12/01/2042
31417E-J6-9	FANNIE MAE PN=AB7484			4	1.A	1,314,708	105.6170	1,324,799	1,254,343	1,304,836		(4,399)			3.000	2.318	MON	3,136	37,630	01/08/2013	12/01/2042
31417E-U4-1	FANNIE MAE PN=AB7802			4	1.A	1,621,607	105.6160	1,653,013	1,565,116	1,611,843		(4,931)			3.000	2.512	MON	3,913	46,953	02/05/2013	01/01/2043
31417E-U5-8	FANNIE MAE PN=AB7803			4	1.A	2,299,512	105.5410	2,342,383	2,219,405	2,286,545		(6,048)			3.000	2.479	MON	5,549	66,582	02/05/2013	01/01/2043
31417F-2T-4	FANNIE MAE PN=AB8885			4	1.A	902,248	104.3750	897,813	860,180	895,195		(4,104)			3.000	2.345	MON	2,150	25,805	04/05/2013	03/01/2043
31417F-2V-9	FANNIE MAE PN=AB8887			4	1.A	1,137,114	105.0170	1,138,484	1,084,095	1,128,337		(3,460)			3.000	2.336	MON	2,710	32,523	04/05/2013	03/01/2043
31417F-Q7-6	FANNIE MAE PN=AB8577			4	1.A	1,858,873	105.5640	1,885,129	1,785,769	1,846,724		(7,131)			3.000	2.435	MON	4,464	53,573	03/01/2013	02/01/2043
31417F-RC-4	FANNIE MAE PN=AB8582			4	1.A	1,529,382	105.5770	1,551,174	1,469,235	1,519,255		(4,206)			3.000	2.443	MON	3,673	44,077	03/01/2013	02/01/2043
31417G-3X-2	FNMA PN=AB9813			4	1.A	9,728,922	104.1120	10,183,873	9,781,652	9,744,591		5,047			2.500	2.595	MON	20,378	244,541	07/11/2013	07/01/2028
31417G-4G-8	FNMA PN=AB9822			4	1.A	13,745,540	104.0570	14,341,853	13,782,689	13,751,705		2,011			2.500	2.535	MON	28,714	344,567	07/30/2013	07/01/2028

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
31417G-4X-1	FNMA PN=AB9837			4	1.A	1,407,674	105.3260	1,534,434	1,456,843	1,413,818		2,984			3.000	3.505	MON	3,642	43,705	07/09/2013	06/01/2043
31417G-5K-8	FNMA PN=AB9849			4	1.A	1,305,828	104.0770	1,366,433	1,312,905	1,307,911		695			2.500	2.596	MON	2,735	32,823	07/11/2013	07/01/2028
31417G-GL-4	FNMA PN=AB9202			4	1.A	1,295,477	105.5020	1,302,058	1,234,155	1,285,661		(6,101)			3.000	2.313	MON	3,085	37,025	04/29/2013	04/01/2043
31417G-LH-7	FNMA PN=AB9327			4	1.A	13,937,322	103.9040	14,724,154	14,170,921	14,030,624		30,628			2.500	2.832	MON	29,523	354,273	09/12/2013	05/01/2028
31417G-R4-0	FNMA PN=AB9506			4	1.A	1,618,839	105.6760	1,695,885	1,604,797	1,616,374		(888)			3.000	2.863	MON	4,012	48,144	06/03/2013	05/01/2043
31417G-W9-3	FNMA PN=AB9671			4	1.A	12,313,385	108.0350	13,176,151	12,196,187	12,294,608		(8,862)			3.500	3.345	MON	35,572	426,867	02/18/2014	06/01/2043
31417H-A8-7	FANNIE MAE PN=AB9930			4	1.A	12,220,577	104.0020	12,743,993	12,253,604	12,226,091		1,833			2.500	2.535	MON	25,528	306,340	07/30/2013	07/01/2028
31417H-BA-1	FANNIE MAE PN=AB9932			4	1.A	14,263,723	104.1110	14,930,590	14,341,030	14,286,782		7,443			2.500	2.595	MON	29,877	358,526	07/11/2013	07/01/2028
31417J-LT-5	FANNIE MAE PN=AC0337			4	1.A	406,352	109.8990	429,271	390,605	403,414		(661)			5.000	4.237	MON	1,628	19,530	11/09/2009	08/01/2039
31417K-6P-7	FANNIE MAE PN=AC1777			4	1.A	101,405	108.9520	106,201	97,475	100,705		(186)			5.000	4.201	MON	406	4,874	11/09/2009	08/01/2039
31417K-A3-1	FANNIE MAE PN=AC0925			4	1.A	158,914	109.0170	166,530	152,756	157,760		(295)			5.000	4.235	MON	636	7,638	11/09/2009	07/01/2039
31417L-PZ-2	FANNIE MAE PN=AC2239			4	1.A	307,324	109.2830	322,839	295,415	305,283		(535)			5.000	4.170	MON	1,231	14,771	11/09/2009	08/01/2039
31417M-2U-6	FANNIE MAE PN=AC3486			4	1.A	141,972	109.9160	144,407	131,379	140,437		(631)			4.500	2.999	MON	493	5,912	08/07/2014	08/01/2039
31417M-B3-6	FANNIE MAE PN=AC2757			4	1.A	324,351	109.7010	329,269	300,151	320,685		(1,632)			4.500	3.064	MON	1,126	13,507	08/07/2014	08/01/2039
31417M-EU-3	FANNIE MAE PN=AC2846			4	1.A	544,825	112.0820	586,988	523,713	541,004		(1,041)			5.000	4.214	MON	2,182	26,186	11/09/2009	08/01/2039
31417M-F4-0	FANNIE MAE PN=AC2886			4	1.A	85,981	108.9210	90,023	82,650	85,360		(72)			5.000	4.237	MON	344	4,133	11/09/2009	08/01/2039
31417M-FL-2	FANNIE MAE PN=AC2870			4	1.A	205,483	109.0070	215,311	197,520	203,998		(356)			5.000	4.237	MON	823	9,876	11/09/2009	08/01/2039
31417M-QJ-5	FANNIE MAE PN=AC3156			4	1.A	521,875	110.8260	555,961	501,652	518,093		(1,269)			5.000	4.250	MON	2,090	25,083	11/09/2009	10/01/2039
31417M-S2-0	FANNIE MAE PN=AC3236			4	1.A	537,109	113.4060	565,877	498,984	531,258		(1,703)			5.000	3.588	MON	2,079	24,949	07/30/2013	09/01/2039
31417Q-CR-3	FANNIE MAE PN=AC4579			4	1.A	273,122	107.6810	294,572	273,560	273,054		(27)			4.500	4.518	MON	1,026	12,310	04/01/2010	12/01/2039
31417Q-E7-5	FANNIE MAE PN=AC4657			4	1.A	301,109	109.2950	316,345	289,441	298,865		(737)			5.000	4.271	MON	1,206	14,472	11/09/2009	10/01/2039
31417S-G6-1	FANNIE MAE PN=AC5620			4	1.A	923,126	109.5310	964,707	880,761	915,225		(2,620)			4.500	3.688	MON	3,303	39,634	08/01/2011	03/01/2040
31417T-7C-6	FANNIE MAE PN=AC7190			4	1.A	428,647	111.3190	458,676	412,037	425,695		(963)			5.000	4.217	MON	1,717	20,602	11/09/2009	11/01/2039
31417T-SD-1	FANNIE MAE PN=AC6815			4	1.A	2,115,644	110.5380	2,320,102	2,098,918	2,111,801		(1,485)			4.500	4.339	MON	7,871	94,451	02/23/2010	01/01/2040
31417T-Z4-3	FANNIE MAE PN=AC7062			4	1.A	66,378	108.9620	69,524	63,805	65,951		(50)			5.000	4.161	MON	266	3,190	11/09/2009	11/01/2039
31417U-TK-1	FANNIE MAE PN=AC7753			4	1.A	2,616,786	109.5130	2,686,088	2,452,758	2,589,944		(11,382)			4.500	3.356	MON	9,198	110,374	09/24/2013	12/01/2039
31417V-3J-0	FANNIE MAE PN=AC8900			4	1.A	1,535,378	109.6980	1,678,901	1,530,475	1,533,763		(604)			4.500	4.430	MON	5,739	68,871	03/31/2010	01/01/2040
31417V-PC-1	FANNIE MAE PN=AC8518			4	1.A	1,465,364	113.1550	1,540,434	1,361,348	1,450,519		(5,204)			5.000	3.518	MON	5,672	68,067	07/30/2013	12/01/2039
31417W-UE-9	FANNIE MAE PN=AC9580			4	1.A	111,323	110.2020	113,593	103,077	110,063		(544)			4.500	3.042	MON	387	4,639	04/30/2013	02/01/2040
31417Y-2B-2	FNMA PN=MA0769			4	1.A	528,786	113.3130	572,012	504,807	525,019		(1,365)			5.000	4.149	MON	2,103	25,240	03/18/2011	06/01/2041
31417Y-6F-9	FNMA PN=MA0869			4	1.A	319,326	109.4830	331,517	302,802	316,740		(1,052)			4.000	3.081	MON	1,009	12,112	01/31/2012	10/01/2041
31417Y-UK-1	FNMA PN=MA0585			4	1.A	941,737	110.5670	1,028,991	930,649	939,476		(904)			4.500	4.286	MON	3,490	41,879	02/03/2011	11/01/2040
31417Y-V9-5	FNMA PN=MA0639			4	1.A	1,230,633	109.4810	1,263,411	1,154,000	1,218,173		(5,482)			4.000	2.931	MON	3,847	46,160	03/06/2013	02/01/2041
31417Y-W5-2	FNMA PN=MA0667			4	1.A	1,150,441	107.0860	1,149,854	1,073,767	1,123,905		(7,337)			4.000	2.547	MON	3,579	42,951	04/19/2013	03/01/2031
31417Y-XK-8	FNMA PN=MA0681			4	1.A	37,197	105.2990	36,831	34,978	35,897		(185)			4.500	2.804	MON	131	1,574	06/02/2011	02/01/2026
31417Y-XX-0	FNMA PN=MA0693			4	1.A	777,348	110.5850	849,738	768,403	775,624		(677)			4.500	4.285	MON	2,882	34,578	02/03/2011	04/01/2041
31417Y-YT-8	FNMA PN=MA0721			4	1.A	23,684	104.1790	23,209	22,278	22,881		(115)			4.500	2.807	MON	84	1,002	06/02/2011	04/01/2026
31417Y-YU-5	FNMA PN=MA0722			4	1.A	713,869	110.5810	732,253	662,187	706,770		(3,043)			4.500	3.172	MON	2,483	29,798	05/21/2014	05/01/2041
31418A-AU-2	FNMA PN=MA0918			4	1.A	1,087,475	109.3070	1,124,552	1,028,801	1,079,219		(3,457)			4.000	3.046	MON	3,429	41,152	10/23/2013	12/01/2041
31418A-CD-8	FNMA PN=MA0967			4	1.A	170,285	109.7830	172,989	157,574	168,656		(677)			4.500	3.138	MON	591	7,091	11/06/2015	12/01/2041
31418A-CH-9	FNMA PN=MA0971			4	1.A	358,634	109.8330	373,917	340,441	355,778		(1,172)			4.000	3.125	MON	1,135	13,618	02/23/2012	02/01/2042
31418A-LS-5	FNMA PN=MA1236			4	1.A	1,032,407	108.0410	1,050,505	972,321	1,023,033		(4,048)			3.500	2.580	MON	2,836	34,031	10/25/2012	11/01/2042
31418A-MX-3	FNMA PN=MA1273			4	1.A	10,570,208	107.6340	10,704,746	9,945,506	10,474,126		(42,121)			3.500	2.567	MON	29,008	348,093	01/07/2013	12/01/2042
31418A-ZC-5	FNMA PN=MA1638			4	1.A	145,353	110.2010	148,810	135,036	144,174		(536)			5.000	3.661	MON	563	6,752	07/30/2013	09/01/2043
31418B-2L-9	FNMA PN=MA2578			4	1.A	4,251,098	106.9320	4,430,859	4,143,623	4,244,251		(3,301)			3.500	3.030	MON	12,086	145,027	10/24/2017	04/01/2046
31418B-AP-1	FNMA PN=MA1813			4	1.A	3,070,576	109.8140	3,144,268	2,863,267	3,048,936		(10,201)			4.500	3.204	MON	10,737	128,847	03/06/2014	03/01/2044
31418B-FX-9	FNMA PN=MA1981			4	1.A	8,680,998	109.7900	9,031,323	8,225,998	8,634,140		(22,225)			4.000	3.035	MON	27,420	329,040	08/06/2014	08/01/2044
31418B-NE-2	FNMA PN=MA2188			4	1.A	4,134,652	104.9370	4,155,049	3,959,565	4,074,758		(22,967)			3.000	2.006	MON	9,899	118,787	05/14/2015	02/01/2030
31418B-PP-5	FNMA PN=MA2229			4	1.A	6,624,428	107.0640	6,774,400	6,327,430	6,594,947		(14,732)			3.500	2.743	MON	18,455	221,460	11/29/2016	04/01/2045
31418B-XN-1	FNMA PN=MA2484			4	1.A	10,404,417	108.4310	10,535,871	9,716,660	10,350,891		(25,852)			4.000	2.764	MON	32,389	388,666	04/07/2016	12/01/2045
31418B-YJ-9	FNMA PN=MA2512			4	1.A	13,986,134	108.6980	14,197,221	13,061,161	13,916,021		(33,109)			4.000	2.741	MON	43,537	522,446	05/03/2016	01/01/2046
31418C-CW-2	FNMA PN=MA2784			4	1.A	4,304,228	107.9840	4,441,752	4,113,343	4,292,411		(5,273)			4.000	3.119	MON	13,711	164,534	01/20/2017	10/01/2046
31418C-KH-6	FNMA PN=MA2995			4	1.A	9,987,732	107.5260	10,156,219	9,445,361	9,960,047		(10,895)			4.000	2.849	MON	31,485	377,814	09/08/2017	05/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418C-R9-7	FNMA PN=MA3211			4	1.A	2,666,590	107.1080	2,810,539	2,624,023	2,664,687		(601)			4.000	3.631	MON	8,747	104,961	06/08/2018	12/01/2047
31418C-SA-3	FNMA PN=MA3212			4	1.A	2,087,748	107.9360	2,146,125	1,988,331	2,083,772		(1,088)			4.500	3.341	MON	7,456	89,475	03/01/2018	12/01/2047
31418C-U8-5	FNMA PN=MA3306			4	1.A	6,845,069	106.8970	7,201,278	6,736,652	6,840,283		(1,419)			4.000	3.635	MON	22,456	269,466	06/08/2018	03/01/2048
31418C-UC-6	FNMA PN=MA3278			4	1.A	4,182,988	107.5570	4,281,987	3,981,132	4,175,444		(1,687)			4.500	3.224	MON	14,929	179,151	03/01/2018	02/01/2048
31418M-U4-2	FANNIE MAE PN=AD0602			4	1.A	172,592	115.6450	178,390	154,257	169,565		(1,123)			6.500	4.159	MON	836	10,027	08/01/2011	02/01/2039
31418Q-M2-6	FANNIE MAE PN=AD3076			4	1.A	728,269	110.2270	785,445	712,571	725,362		(1,177)			4.500	4.092	MON	2,672	32,066	12/29/2010	04/01/2040
31418Q-PK-3	FANNIE MAE PN=AD3125			4	1.A	1,307,983	110.5590	1,348,338	1,219,564	1,292,720		(6,454)			4.500	3.280	MON	4,573	54,880	04/11/2012	05/01/2040
31418Q-S9-5	FANNIE MAE PN=AD3243			4	1.A	1,634,145	110.5490	1,800,763	1,628,927	1,632,439		(712)			4.500	4.431	MON	6,108	73,302	03/31/2010	04/01/2040
31418Q-WQ-2	FANNIE MAE PN=AD3354			4	1.A	951,054	110.1930	1,043,714	947,169	949,978		(446)			4.500	4.410	MON	3,552	42,623	04/21/2010	05/01/2040
31418Q-XD-0	FANNIE MAE PN=AD3375			4	1.A	128,240	109.1740	139,433	127,716	128,099		(57)			4.500	4.407	MON	479	5,747	04/21/2010	06/01/2040
31418R-C2-5	FANNIE MAE PN=AD3688			4	1.A	558,062	110.5220	614,261	555,782	557,410		(304)			4.500	4.414	MON	2,084	25,010	04/21/2010	05/01/2040
31418R-CP-4	FANNIE MAE PN=AD3677			4	1.A	1,692,672	110.5520	1,874,285	1,695,387	1,692,243		(174)			4.500	4.519	MON	6,358	76,292	04/01/2010	04/01/2040
31418S-W9-6	FANNIE MAE PN=AD5171			4	1.A	2,301,132	110.5330	2,514,242	2,274,653	2,296,196		(1,739)			4.500	4.264	MON	8,530	102,359	02/03/2011	09/01/2040
31418U-4M-3	FANNIE MAE PN=AD7127			4	1.A	27,672	110.1910	28,217	25,608	27,480		(30)			4.500	2.383	MON	96	1,152	08/07/2014	07/01/2040
31418V-4Y-5	FANNIE MAE PN=AD8038			4	1.A	965,375	113.2220	1,043,686	921,805	958,676		(2,374)			5.000	4.072	MON	3,841	46,090	03/18/2011	08/01/2040
31418W-NH-9	FANNIE MAE PN=AD8491			4	1.A	1,424,088	109.7320	1,490,485	1,358,296	1,413,435		(3,514)			4.500	3.568	MON	5,094	61,123	08/05/2010	08/01/2040
31418W-NJ-5	FANNIE MAE PN=AD8492			4	1.A	614,254	110.8160	636,905	574,741	607,614		(2,663)			5.000	3.757	MON	2,395	28,737	08/05/2010	08/01/2040
31418X-GC-6	FANNIE MAE PN=AD9194			4	1.A	668,087	111.5930	692,618	620,664	661,722		(2,477)			5.000	3.518	MON	2,586	31,033	07/30/2013	08/01/2040
31418X-HN-1	FANNIE MAE PN=AD9236			4	1.A	306,827	112.4580	320,558	285,047	301,315		(1,683)			5.000	3.494	MON	1,188	14,252	07/30/2013	02/01/2034
31419A-3K-1	FANNIE MAE PN=AE0801			4	1.A	345,366	115.8380	366,088	316,034	341,463		(1,548)			6.000	4.068	MON	1,580	18,962	09/05/2013	09/01/2039
31419A-3N-5	FANNIE MAE PN=AE0804			4	1.A	19,743,805	109.6960	20,617,619	18,795,233	19,607,553		(60,277)			4.000	3.133	MON	62,651	751,809	05/05/2014	02/01/2041
31419A-GN-1	FANNIE MAE PN=AE0204			4	1.A	5,542	115.7590	5,821	5,028	5,506		(4)			6.000	1.317	MON	25	302	03/20/2012	12/01/2039
31419A-GZ-4	FANNIE MAE PN=AE0215	RA		4	1.A	46,196,528	109.7090	47,388,614	43,194,829	45,792,671		(183,286)			4.000	2.813	MON	143,983	1,727,793	02/19/2016	12/01/2039
31419A-K3-0	FANNIE MAE PN=AE0313			4	1.A	2,290,691	108.8750	2,373,661	2,180,170	2,271,855		(7,008)			4.500	3.594	MON	8,176	98,108	04/11/2012	09/01/2040
31419A-NM-5	FANNIE MAE PN=AE0395			4	1.A	4,426,447	109.6110	4,684,143	4,273,424	4,400,976		(10,399)			4.500	3.838	MON	16,025	192,304	01/18/2011	10/01/2040
31419B-PU-3	FANNIE MAE PN=AE1334			4	1.A	732,353	109.6700	795,897	725,720	730,824		(682)			4.000	3.840	MON	2,419	29,029	06/30/2010	08/01/2040
31419B-W7-6	FANNIE MAE PN=AE1569			4	1.A	649,982	110.2240	708,192	642,503	648,454		(578)			4.500	4.287	MON	2,409	28,913	02/03/2011	09/01/2040
31419C-2Z-5	FANNIE MAE PN=AE2591			4	1.A	397,877	108.7150	428,634	394,274	397,117		(324)			4.000	3.822	MON	1,314	15,771	06/30/2010	08/01/2040
31419D-KW-0	FANNIE MAE PN=AE3008			4	1.A	456,233	107.3150	473,908	441,605	453,485		(1,070)			4.000	3.439	MON	1,472	17,664	09/08/2010	09/01/2040
31419D-KX-8	FANNIE MAE PN=AE3009			4	1.A	195,889	107.1560	199,941	186,588	194,530		(447)			4.500	3.458	MON	700	8,396	09/08/2010	09/01/2040
31419D-KY-6	FANNIE MAE PN=AE3010			4	1.A	401,379	108.0220	412,992	382,323	397,939		(1,305)			4.500	3.651	MON	1,434	17,205	09/08/2010	09/01/2040
31419E-5S-4	FANNIE MAE PN=AE4456			4	1.A	1,100,262	109.4290	1,193,244	1,090,427	1,098,203		(884)			4.000	3.829	MON	3,635	43,617	01/27/2012	02/01/2041
31419E-S4-2	FANNIE MAE PN=AE4138			4	1.A	2,201,826	109.4370	2,253,620	2,059,285	2,184,610		(6,854)			4.000	2.773	MON	6,864	82,371	02/16/2016	09/01/2040
31419G-EF-7	FANNIE MAE PN=AE5533			4	1.A	3,140,367	108.9730	3,163,168	2,902,708	3,094,393		(11,543)			5.500	3.948	MON	13,304	159,649	09/23/2011	11/01/2037
31419G-UH-5	FANNIE MAE PN=AE5983			4	1.A	8,370	103.7750	8,160	7,863	8,087		(45)			4.500	2.413	MON	29	354	06/02/2011	10/01/2025
31419G-V9-2	FANNIE MAE PN=AE6039			4	1.A	720,599	110.4880	735,285	665,489	713,489		(2,783)			4.500	2.947	MON	2,496	29,947	06/30/2014	10/01/2040
31419G-WX-8	FANNIE MAE PN=AE6061			4	1.A	363,772	110.5760	372,422	336,802	360,310		(1,349)			4.500	2.990	MON	1,263	15,156	08/05/2014	10/01/2040
31419J-D4-7	FANNIE MAE PN=AE7322			4	1.A	1,864,439	109.6270	1,963,546	1,791,116	1,853,020		(4,570)			4.000	3.321	MON	5,970	71,645	02/20/2014	11/01/2040
31419J-S4-1	FANNIE MAE PN=AE7738			4	1.A	1,564,164	113.3370	1,646,940	1,453,135	1,549,582		(5,868)			5.000	3.519	MON	6,055	72,657	07/30/2013	11/01/2040
31419J-YM-4	FANNIE MAE PN=AE7915			4	1.A	4,035,761	109.2890	4,332,788	3,964,523	4,021,642		(6,074)			4.000	3.703	MON	13,215	158,581	08/01/2011	11/01/2040
31421A-C4-3	FNMA PN=MC0090			4	1.A	598,428	107.6250	641,253	595,821	597,505		(368)			4.000	3.925	MON	1,986	23,833	05/07/2009	05/01/2039
31421A-CS-0	FNMA PN=MC0080			4	1.A	210,143	107.3510	220,424	205,330	208,995		(211)			4.500	4.121	MON	770	9,240	05/07/2009	05/01/2039
31421A-DU-4	FNMA PN=MC0114			4	1.A	248,044	107.5290	272,163	253,107	249,025		308			4.500	4.791	MON	949	11,390	06/09/2009	06/01/2039
31421A-E7-4	FNMA PN=MC0157			4	1.A	498,588	109.8740	552,393	502,752	499,130		159			4.500	4.627	MON	1,885	22,624	08/07/2009	08/01/2039
31421A-EE-9	FNMA PN=MC0132			4	1.A	231,355	107.1860	245,108	228,676	230,646		(261)			4.500	4.312	MON	858	10,290	07/09/2009	07/01/2039
31421A-F6-5	FNMA PN=MC0188			4	1.A	241,232	106.4690	256,717	241,119	241,070		(53)			4.000	3.986	MON	804	9,645	10/09/2009	10/01/2039
31421A-F7-3	FNMA PN=MC0189			4	1.A	433,935	109.5520	464,782	424,257	431,579		(592)			4.500	4.158	MON	1,591	19,092	10/09/2009	10/01/2039
31421A-FL-2	FNMA PN=MC0170			4	1.A	450,202	107.6640	478,279	444,233	448,879		(324)			4.500	4.250	MON	1,666	19,990	09/10/2009	09/01/2039
31421A-G3-1	FNMA PN=MC0217			4	1.A	496,768	109.5660	531,580	485,169	494,003		(646)			4.500	4.143	MON	1,819	21,833	12/08/2009	12/01/2039
31421A-GN-7	FNMA PN=MC0204			4	1.A	636,298	110.2420	690,251	626,124	633,828		(577)			4.500	4.243	MON	2,348	28,176	11/06/2009	11/01/2039
31421A-H4-8	FNMA PN=MC0250			4	1.A	195,472	107.1200	206,485	192,761	194,828		(207)			4.500	4.275	MON	723	8,674	03/05/2010	03/01/2040
31421A-HD-8	FNMA PN=MC0227			4	1.A	673,637	110.2480	737,028	668,519	672,108		(484)			4.500	4.387	MON	2,507	30,083	01/08/2010	01/01/2040
31421A-JK-0	FNMA PN=MC0265			4	1.A	591,934	109.8730	648,047	589,814	591,154		(254)			4.500	4.443	MON	2,212	26,542	04/08/2010	04/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31421A-L2-7	FNMA PN-MC0344			4	1.A	311,063	107.3330	317,219	295,546	307,808		(991)			4.500	3.727	MON	1,108	13,300	08/10/2010	08/01/2040
31421A-LL-5	FNMA PN-MC0330			4	1.A	221,363	107.1000	227,688	212,594	219,715		(571)			4.500	3.803	MON	797	9,567	07/12/2010	07/01/2040
31421A-PR-8	FNMA PN-MC0431			4	1.A	151,675	106.4290	165,089	155,117	152,142		148			4.000	4.383	MON	517	6,205	02/08/2011	01/01/2041
31421A-QH-9	FNMA PN-MC0455			4	1.A	262,595	107.0880	276,626	258,316	261,829		(231)			4.500	4.198	MON	969	11,624	04/11/2011	04/01/2041
31421A-R2-1	FNMA PN-MC0504			4	1.A	842,722	110.6610	892,673	806,674	836,935		(2,202)			4.500	3.724	MON	3,025	36,300	07/11/2011	07/01/2041
31421A-R7-0	FNMA PN-MC0509			4	1.A	560,206	109.4100	579,938	530,059	555,607		(1,688)			4.500	3.484	MON	1,988	23,853	08/08/2011	08/01/2041
31421A-RJ-4	FNMA PN-MC0488			4	1.A	97,239	107.1260	99,356	92,747	96,674		(71)			4.500	3.432	MON	348	4,174	06/09/2011	06/01/2041
31421A-RK-1	FNMA PN-MC0489			4	1.A	361,453	108.0350	372,455	344,754	358,756		(946)			4.500	3.658	MON	1,293	15,514	06/09/2011	06/01/2041
31421A-RN-5	FNMA PN-MC0492			4	1.A	107,513	107.1690	109,898	102,546	106,700		(269)			4.500	3.670	MON	385	4,615	06/09/2011	06/01/2041
31421A-RW-5	FNMA PN-MC0500			4	1.A	235,373	107.2140	241,558	225,304	233,695		(602)			4.500	3.752	MON	845	10,139	07/11/2011	07/01/2041
31421A-SA-2	FNMA PN-MC0512			4	1.A	428,969	108.2390	448,882	414,713	426,564		(870)			4.000	3.421	MON	1,382	16,589	08/08/2011	08/01/2041
31421A-SE-4	FNMA PN-MC0516			4	1.A	435,288	109.7130	451,868	411,864	431,406		(1,297)			4.500	3.563	MON	1,544	18,534	08/08/2011	08/01/2041
31421A-SF-1	FNMA PN-MC0517			4	1.A	563,824	109.1850	582,483	533,482	559,152		(1,639)			4.500	3.493	MON	2,001	24,007	08/08/2011	08/01/2041
31421A-SW-4	FNMA PN-MC0532			4	1.A	471,159	107.3450	486,094	452,834	468,124		(1,105)			4.000	3.331	MON	1,509	18,113	10/11/2011	10/01/2041
31421A-SY-0	FNMA PN-MC0534			4	1.A	688,096	109.4510	723,835	661,332	683,721		(2,040)			4.000	3.323	MON	2,204	26,453	10/11/2011	10/01/2041
31421A-TK-9	FNMA PN-MC0553			4	1.A	162,066	106.3670	164,913	155,041	160,846		(569)			4.000	3.295	MON	517	6,202	11/08/2011	10/01/2041
31421A-TM-5	FNMA PN-MC0555			4	1.A	1,221,918	108.0100	1,287,702	1,192,206	1,216,762		(1,842)			3.500	3.097	MON	3,477	41,727	12/06/2011	12/01/2041
31421A-TZ-6	FNMA PN-MC0567			4	1.A	912,821	108.0010	961,884	890,625	908,800		(1,640)			3.500	3.114	MON	2,598	31,172	12/06/2011	12/01/2041
31421A-UL-5	FNMA PN-MC0586			4	1.A	185,270	105.3260	187,717	178,225	184,174		(491)			3.500	2.833	MON	520	6,238	02/08/2012	02/01/2042
31421A-UM-3	FNMA PN-MC0587			4	1.A	944,328	108.0240	978,368	905,695	937,018		(3,488)			3.500	2.911	MON	2,642	31,699	02/08/2012	02/01/2042
31421A-UN-1	FNMA PN-MC0588			4	1.A	246,219	105.3760	249,589	236,856	244,604		(722)			3.500	2.897	MON	691	8,290	02/08/2012	02/01/2042
31421A-UY-7	FNMA PN-MC0598			4	1.A	558,624	107.2060	576,104	537,381	554,824		(1,664)			3.500	2.924	MON	1,567	18,808	03/07/2012	03/01/2042
31421A-UZ-4	FNMA PN-MC0599			4	1.A	990,032	108.0030	1,028,602	952,383	983,688		(2,854)			3.500	2.888	MON	2,778	33,333	03/07/2012	03/01/2042
31421A-VG-5	FNMA PN-MC0614			4	1.A	586,137	106.7130	593,579	556,239	580,872		(2,433)			3.500	2.741	MON	1,622	19,468	06/08/2012	05/01/2042
31421A-VH-3	FNMA PN-MC0615			4	1.A	640,621	107.1390	651,345	607,944	635,464		(1,874)			3.500	2.660	MON	1,773	21,278	06/08/2012	06/01/2042
31421A-VP-5	FNMA PN-MC0621			4	1.A	317,780	105.8410	319,186	301,571	315,067		(1,047)			3.500	2.707	MON	880	10,555	06/08/2012	06/01/2042
31421A-VQ-3	FNMA PN-MC0622			4	1.A	919,743	107.9980	942,638	872,829	911,960		(3,494)			3.500	2.700	MON	2,546	30,549	06/08/2012	06/01/2042
31421D-WA-1	FANNIE MAE PN-MC3340			4	1.A	15,751	109.6730	16,930	15,437	15,690		(7)			5.500	5.054	MON	71	849	12/08/2008	12/01/2038
35563P-3S-6	SEASONED CREDIT RISK TRANSFER SCRT 2021-2 TT			2,4	1.A	35,999,229	100.2310	35,258,333	35,177,085	35,926,518		(72,712)			2.000	1.421	MON	58,628	410,399	06/09/2021	11/25/2060
35563P-5Y-1	SEASONED CREDIT RISK TRANSFER SCRT 2021-3 TT			2,4	1.A	9,850,985	100.7970	9,727,930	9,651,020	9,849,720		(1,266)			2.000	1.894	MON	16,085	48,255	09/30/2021	03/25/2061
35563P-QS-1	SEASONED CREDIT RISK TRANSFER SCRT 2020-2 MAU			2,4	1.A	11,507,426	102.5610	11,170,010	10,891,067	11,395,271		(71,186)			2.500	1.230	MON	22,690	272,277	06/30/2020	11/25/2059
35563P-SB-6	SEASONED CREDIT RISK TRANSFER SCRT 2020-3 MT			2,4	1.A	24,105,818	99.6490	23,363,735	23,445,944	24,003,907		(93,829)			2.000	0.819	MON	39,077	301,707	08/03/2021	05/25/2060
35563P-UZ-0	SEASONED CREDIT RISK TRANSFER SCRT 2021-1 MTU			4	1.A	16,481,525	102.5620	16,353,356	15,944,832	16,447,056		(34,469)			2.500	2.002	MON	33,218	298,966	04/08/2021	09/25/2060
35563P-VZ-9	SEASONED CREDIT RISK TRANSFER SCRT 2021-1 TT			4	1.A	32,080,942	100.5420	31,481,638	31,311,896	31,996,072		(84,869)			2.000	1.381	MON	52,186	469,678	04/08/2021	09/25/2060
35564C-CZ-8	FREDDIE MAC SEASONED LOANS STR SLST 2019-2 A1C			2,4	1.A	27,405,726	103.5470	27,992,880	27,034,008	27,269,861		(86,586)			2.750	2.152	MON	61,953	747,705	01/07/2020	09/25/2029
35564C-GQ-4	FREDDIE MAC SEASONED LOANS STR SLST 2020-2 A1C			2,4	1.A	16,058,024	100.4880	15,514,563	15,439,247	15,934,355		(123,669)			2.000	0.237	MON	25,732	283,053	01/27/2021	09/25/2030
35564C-HX-8	FREDDIE MAC SEASONED LOANS STR SLST 2020-3 A1C			2,4	1.A	32,410,322	100.4660	31,400,931	31,255,160	32,252,292		(122,964)			2.000	0.300	MON	52,092	583,547	11/18/2020	12/31/2050
35564C-JU-2	FREDDIE MAC SEASONED LOANS STR SLST 2021-1 A1D			2,4	1.A	22,827,237	100.6810	22,416,910	22,265,257	22,749,144		(78,093)			2.000	0.959	MON	37,109	259,761	05/20/2021	05/26/2031
35564C-KY-2	FREDDIE MAC SEASONED LOANS STR SLST 2021-2 A1D			2,4	1.A	17,859,614	100.4180	17,447,831	17,375,133	17,832,446		(27,169)			2.000	1.345	MON	28,959	144,793	07/21/2021	07/25/2031
38374D-AZ-2	GOVERNMENT NATIONAL MORTGAGE A GNR SERIES 2006-37 CLASS PG			4	1.A	4,943,777	108.7700	6,103,259	5,611,168	5,149,857		16,177			4.500	6.928	MON	21,042	252,503	07/20/2006	07/16/2036
38381A-XD-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2018-154 GV			4	1.A	4,565,024	105.6090	4,595,586	4,351,527	4,490,996		(23,066)			4.000	1.900	MON	14,505	174,061	05/02/2019	01/20/2030
38381V-BW-9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019-52 LV			4	1.A	3,317,430	104.8230	3,437,676	3,279,511	3,296,619		(3,783)			3.000	2.444	MON	8,199	98,385	05/17/2019	09/16/2030
38382A-JM-8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019-123 CA			4	1.A	16,913,898	103.2380	16,922,174	16,391,422	16,812,524		3,983			3.000	2.355	MON	40,979	491,743	10/03/2019	10/20/2049
38382A-KS-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019-123 MA			4	1.A	17,072,816	103.1190	17,191,636	16,671,654	16,963,443		(4,527)			3.000	2.332	MON	41,679	500,150	09/27/2019	10/20/2049
38382B-X3-2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-4 H			4	1.A	17,928,439	100.7230	17,870,911	17,742,696	17,882,773		2,712			2.500	2.174	MON	36,964	443,567	01/28/2020	10/20/2049
38382C-2P-5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-35 KP			4	1.A	41,959,348	102.7070	41,865,261	40,761,965	41,619,003		(144,520)			3.000	2.060	MON	101,905	1,232,661	02/14/2020	03/20/2050
38382C-SX-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-15 TA			4	1.A	6,338,953	101.5690	6,256,604	6,159,930	6,297,971		(6,393)			2.500	1.759	MON	12,833	153,998	03/06/2020	02/20/2050
38382C-WL-1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-15 HC			4	1.A	17,719,416	100.2210	17,512,391	17,473,692	17,653,414		(9,818)			2.000	1.573	MON	29,123	349,474	03/06/2020	11/20/2049
38382D-KL-2	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-21 KP			4	1.A	42,022,653	103.4230	43,110,676	41,683,971	41,930,572		(30,409)			2.500	2.265	MON	86,842	1,042,099	01/23/2020	12/20/2049
38382G-2J-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-95 PA			4	1.A	37,554,804	99.6160	36,626,607	36,767,744	37,458,852		(51,328)			1.500	1.102	MON	45,960	551,516	07/15/2020	05/20/2050
38382H-X5-4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020-127 LP			4	1.A	6,949,903	98.6750	6,703,851	6,793,857	6,916,858		(18,983)			1.500	0.791	MON	8,492	101,908	08/05/2020	06/20/2050
60416Q-GL-2	MINNESOTA HOUSING FINANCE AGEN			2,4	1.A FE	11,250,658	101.3300	11,722,665	11,568,800	11,269,668		6,804			2.680	3.196	MON	25,837	310,044	10/02/2017	10/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
60416Q-GX-6	MINNESOTA HOUSING FINANCE AGEN REVENUE BOND			2,4	1.A FE	10,688,055	101.8000	10,880,440	10,688,055	10,688,055					3.000	3.019	MON	26,720	320,642	09/13/2017	10/01/2047
60416Q-GZ-1	MINNESOTA HOUSING FINANCE AGEN			2,4	1.A FE	5,147,900	101.9470	5,248,129	5,147,900	5,147,900					3.100	3.120	MON	13,299	159,585	11/10/2017	12/01/2047
60416Q-HD-9	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2,4	1.A FE	8,618,384	101.9670	8,787,908	8,618,384	8,618,384					3.650	3.678	MON	26,214	314,571	04/13/2018	05/01/2048
60416Q-HF-4	MINNESOTA HOUSING FINANCE AGEN REVENUE BOND			2,4	1.A FE	15,322,497	102.1140	15,646,414	15,322,497	15,322,497					3.800	3.830	MON	48,521	582,255	08/17/2018	09/01/2048
60416Q-HH-0	MINNESOTA HOUSING FINANCE AGEN			2,4	1.A FE	11,315,449	102.1600	11,559,863	11,315,449	11,315,449					4.100	4.135	MON	38,661	463,934	10/18/2018	11/01/2048
60416Q-HK-3	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2,4	1.A FE	9,430,084	102.1610	9,633,868	9,430,084	9,430,084					4.000	4.033	MON	31,434	377,203	12/14/2018	01/01/2049
60416Q-HM-9	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2,4	1.A FE	13,042,463	102.4570	13,362,916	13,042,463	13,042,463					3.800	3.830	MON	41,301	495,614	02/08/2019	03/01/2049
60416Q-HP-2	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2,4	1.A FE	13,637,361	102.1700	13,933,292	13,637,361	13,637,361					3.550	3.576	MON	40,344	484,126	05/15/2019	06/01/2049
60416Q-HR-8	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2,4	1.A FE	7,026,285	102.0610	7,171,097	7,026,285	7,026,285					3.230	3.252	MON	18,912	226,949	07/17/2019	08/01/2049
60416Q-HS-6	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2,4	1.A FE	17,513,170	101.8300	17,833,661	17,513,170	17,513,170					3.020	3.039	MON	44,075	528,898	11/14/2019	12/01/2049
60416Q-HU-1	MINNESOTA HOUSING FINANCE AGEN			2,4	1.A FE	32,185,120	101.0650	32,205,833	31,866,455	32,175,883		(1,717)			2.500	2.277	MON	66,388	799,491	03/10/2020	04/01/2050
60416Q-HY-3	MINNESOTA HOUSING FINANCE AGEN REVENUE BONDS			2,4	1.A FE	19,204,490	99.6010	19,127,864	19,204,490	19,204,490					1.920	1.928	MON	30,727	368,726	08/07/2020	09/01/2050
647201-DN-9	NEW MEXICO MORTGAGE FINANCE AU REVENUE BONDS			2,4	1.A FE	7,415,465	102.2880	7,585,130	7,415,465	7,415,465					3.450	3.475	MON	21,319	255,833	01/18/2019	08/01/2040
92812U-M2-1	VIRGINIA HOUSING DEVELOPMENT A REVENUE BOND			4	1.A FE	5,926,207	103.0550	6,107,252	5,926,207	5,926,207					4.250	4.264	MON	20,989	251,864	10/18/2013	10/25/2043
92812U-Q6-8	VIRGINIA HOUSING DEVELOPMENT A REVENUE BOND			4	1.A FE	7,231,580	100.9820	7,302,594	7,231,580	7,231,580					3.100	3.101	MON	18,682	224,179	05/25/2016	06/25/2041
92812U-Q7-6	VIRGINIA HOUSING DEVELOPMENT A REVENUE BONDS			4	1.A FE	16,429,679	101.3610	16,653,287	16,429,679	16,429,679					2.950	2.953	MON	40,390	484,676	10/22/2019	10/25/2049
92812U-R2-6	VIRGINIA HOUSING DEVELOPMENT A			4	1.A FE	34,186,952	100.1700	34,245,070	34,186,952	34,186,952					2.125	2.134	MON	12,108	242,158	08/11/2021	07/25/2051
92812V-MA-1	VIRGINIA HOUSING DEVELOPMENT A REVENUE BONDS			4	1.A FE	14,176,792	101.8440	14,438,212	14,176,792	14,176,792					3.125	3.124	MON	36,919	443,025	05/24/2017	11/25/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						15,171,031,687	XXX	15,328,403,112	14,777,860,115	15,147,052,724		(12,335,239)			XXX	XXX	XXX	34,497,599	357,519,578	XXX	XXX
3136AV-6R-5	FANNIE MAE FNGT 2017-T1 A			4	1.A	32,847,672	105.7420	34,733,811	32,847,672	32,847,672					2.898	2.877	MON	79,327	951,925	04/19/2017	06/25/2027
3136B7-FY-2	FANNIE MAE FNA 2019-M24 XA			4	1.A	6,444,828	7.8980	5,481,774		5,364,632		(761,915)			1.273	2.753	MON	73,615	1,558,626	07/21/2020	03/25/2029
3136B8-6Y-0	FANNIEMAE-ACES FNA 2020-M11 IO			4	1.A	9,586,165	10.4200	8,133,111		7,899,684		(1,162,896)			1.749	2.945	MON	113,743	1,899,615	07/10/2020	01/25/2029
3137BR-QL-2	FHLMC MULTIFAMILY STRUCTURED P FHMS K057 X1			4	1.A FE	6,938,534	4.5150	5,248,572		5,227,888		(1,266,066)			1.173	1.576	MON	113,648	1,432,275	07/17/2020	07/25/2026
3137FN-WZ-9	FHLMC MULTIFAMILY STRUCTURED P FHMS K736 X1			4	1.A FE	2,305,979	4.8520	1,693,872		1,658,853		(431,334)			1.311	2.130	MON	38,139	476,087	06/26/2020	07/25/2026
3137FR-UL-3	FREDDIE MAC FHMS K105 X1			4	1.A FE	6,094,086	10.7270	5,356,773		6,094,086		311,226			1.523	0.000	MON	63,369	785,881	06/23/2020	01/25/2030
3137FT-G2-7	FHLMC MULTIFAMILY STRUCTURED P FHMS K109 X1			2,4	1.A FE	4,518,469	11.2440	4,240,469		3,857,765		(400,831)			1.582	2.223	MON	49,718	615,168	05/21/2020	04/25/2030
3137FU-ZX-5	FHLMC MULTIFAMILY STRUCTURED P FHMS K112 X1			4	1.A FE	4,001,421	10.5430	3,527,164		3,444,253		(394,513)			1.432	2.592	MON	39,931	493,651	07/23/2020	05/25/2030
31381K-LX-5	FANNIE MAE PN=463042			4	1.A	5,814,176	107.6580	5,866,851	5,449,526	5,506,585		(28,187)			5.900	4.878	MON	27,687	325,988	02/09/2010	07/01/2024
31381L-XC-6	FANNIE MAE PN=464275			4	1.A	948,126	101.6140	897,909	883,647	888,571		(5,356)			5.950	4.751	MON	4,381	52,577	12/22/2009	06/01/2023
31381P-U8-9	FANNIE MAE PN=466907			4	1.A	984,810	109.6950	1,016,033	926,235	942,223		(4,321)			5.130	4.179	MON	3,960	47,516	08/01/2011	03/01/2026
3138NJ-A5-7	FANNIE MAE PN=FN0027			4	1.A	3,298,347	108.1380	3,110,835	2,876,727	3,016,267		(29,727)			5.484	3.378	MON	13,147	157,760	03/30/2012	11/01/2026
38373M-G9-5	GNMA GNR 2007-34 IO			2,4	1.A FE	122,795	3.3860	131,003		432,426		(12,802)			1.700	(6.136)	MON	5,481	65,460	06/28/2007	05/16/2047
38373M-MM-9	GNMA 2004-108 IO			4	1.A	11,811	5.2500	10,684		3,931		(94)			2.053	0.512	MON	348	4,193	12/06/2004	12/16/2044
38373M-NP-1	GNMA GNR 2005-12 IO			4	1.A	3,059	0.0010	4		4,148		(115)			1.400	7.890	MON	459	5,503	01/25/2005	01/16/2045
38373M-NX-4	GNMA GNR 2005-9 IO			2,4	1.A	9,390	0.0010	5		9,725		(245)			0.300	1.204	MON	118	2,344	01/26/2005	01/16/2045
38373M-PZ-7	GNMA GNR 2005-29 CLASS-IO			4	1.A	29,613	0.6980	7,917		40,183		(785)			1.089	4.075	MON	1,030	12,339	05/23/2005	04/16/2045
38373M-QG-8	GNMA GNR 2005-34 CLASS-IO			4	1.A	12,049	0.3330	5,613		9,842		(288)			0.838	5.076	MON	1,176	11,649	05/16/2005	05/16/2046
38373M-QP-8	GNMA GNR 2005-42 IO			4	1.A	6,778	0.0010	5		3,794		(95)			0.640	5.707	MON	243	1,537	06/15/2005	01/16/2045
38373M-RC-6	GNMA GNR 2005-50 IO			4	1.A	35,785	0.5750	10,535		21,075		(1,471)			0.365	0.552	MON	557	6,916	07/18/2005	06/16/2045
38373M-RJ-1	GNMA GNR 2005-59 IO			4	1.A	9,722	0.8270	51,155		11,018		(1,087)			0.289	38.902	MON	1,490	18,451	07/22/2005	03/16/2046
38373M-RZ-5	GNMA GNR 2005-87 IO			4	1.A	532,204	0.0010	127							0.000	0.000	MON			11/07/2005	03/16/2046
38373M-SF-8	GNMA GNR 2005-90 IO			4	1.A	59,187	0.8020	30,682		70,016		(1,265)			0.588	4.157	MON	1,874	22,591	11/22/2005	11/16/2045
38373M-TB-6	GNMA GNR 2006-5 CLASS-IO			4	1.A FE	20,641	0.6000	13,782		22,426		(518)			0.427	4.537	MON	816	9,818	01/27/2006	01/16/2046
38373M-TH-3	GNMA GNR 2006-9 IO			4	1.A	97,925	0.0000								0.000	0.000	MON			03/02/2006	01/16/2046
38373M-TW-0	GNMA GNR SERIES 2006-18 CLASS IO			2,4	1.A	11,824	0.0010	10		15,092		(318)			0.302	(0.433)	MON	245	2,923	12/20/2007	03/16/2045
38373M-UV-0	GNMA GNR SERIES 2006-31 CLASS IO			4	1.A	24,068	0.0170	454							0.067	0.000	MON	151	1,838	08/24/2006	12/16/2045
38373M-VL-1	GNMA GNR 2006-30 CLASS-IO			4	1.A	24,898	0.0010	4		34,722		1,404			2.727	0.880	MON	969	11,560	07/10/2006	05/16/2046
38373M-YV-6	GNMA GNR 2007-15 CLASS IO			4	1.A FE	39,142	1.5510	17,294		51,555		3,260			1.588	0.403	MON	1,475	17,463	03/20/2007	03/16/2047
38374B-6S-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2003-73 IO			4	1.A	8	0.0010	9		8					0.000	0.000	MON			09/04/2003	08/16/2043
38374G-5M-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2004-43 IO			4	1.A	224,840	1.1600	45,088		63,639		(1,962)			0.745	4.598	MON	2,414	28,949	06/01/2004	06/16/2044
38374J-7C-4	GOVERNMENT NATIONAL MORTGAGE A 2004-103 IO			4	1.A		1.1880	3,021							0.377	0.000	MON	80	271	11/19/2004	12/16/2044
38374J-F7-6	GOVERNMENT NATIONAL MORTGAGE A 2004-97 IO			4	1.A	29,547	0.0000								0.000	0.000	MON			11/01/2004	10/16/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38374L-Q6-1	GOVERNMENT NATIONAL MORTGAGE A GNR 2005-67 IO			4	1.A	20,808	1.2960	14,664		17,882		(880)			0.963	(0.221)	MON	908	10,912	10/24/2005	08/16/2045
38374M-EJ-4	GOVERNMENT NATIONAL MORTGAGE A GNR 2005-76 IO			4	1.A FE	186,523	1.6940	50,646		103,991		2,171			1.056	2.002	MON	2,632	29,444	10/03/2005	09/16/2045
38374N-8C-4	GOVERNMENT NATIONAL MORTGAGE A GNR 2006-67 CLASS-IO			4	1.A FE	133,155	0.8480	68,202		54,803		(7,277)			0.469	(1.377)	MON	3,141	37,893	01/22/2008	11/16/2046
38374N-P4-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2006-55 CLASS IO			4	1.A	307,964	1.2630	62,991		187,919		(4,844)			0.868	(1.662)	MON	3,608	42,690	09/28/2006	08/16/2046
38374N-V8-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2006-63 CLASS-IO			4	1.A	52,864	2.1200	53,470		71,889		4,906			0.671	5.488	MON	1,410	16,336	11/06/2006	10/16/2046
38375J-LA-1	GOVERNMENT NATIONAL MORTGAGE A GNR 2007-4 CLASS IO			2,4	1.A	337,709	2.9210	275,726		421,540		(6,498)			1.117	3.908	MON	8,787	105,355	01/22/2008	01/16/2047
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						86,126,922	XXX	80,160,265	42,983,807	78,400,103		(4,202,723)			XXX	XXX	XXX	660,077	9,263,504	XXX	XXX
54627R-AK-6	LOUISIANA LOCAL GOVERNMENT ENV LCDA 2014-ELL A2			4	1.A FE	12,430,355	104.7830	13,017,295	12,423,098	12,427,894		97			3.240	3.228	FA	167,712	402,508	08/13/2014	08/01/2028
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						12,430,355	XXX	13,017,295	12,423,098	12,427,894		97			XXX	XXX	XXX	167,712	402,508	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						17,865,517,299	XXX	18,356,440,187	17,257,372,526	17,829,015,550		(19,856,417)			XXX	XXX	XXX	61,195,287	458,083,305	XXX	XXX
000000-00-0	ENCOREVET HOLDINGS INC PIK HOLDCO 2021 ADDTL NOTE				5.B Z	14,870,256	100.0000	15,171,839	15,171,839	14,870,549		293			13.000	13.781	N/A	5,404	281,162	12/31/2021	05/08/2025
000000-00-0	ANNE ARUNDEL DERMATOLOGY MANAG INITIAL NOTE COMMITMENT			2	5.B Z	13,337,858	100.0000	13,337,858	13,337,858	13,337,858					12.500	11.910	MJSD	4,631	467,171	12/31/2021	10/16/2026
000000-00-0	ANNE ARUNDEL DERMATOLOGY MANAG ADDITIONAL NOTE DDTL			2	5.B Z	3,152,585	100.0000	3,152,585	3,152,585	3,152,585					12.500	12.523	N/A	1,095	110,422	12/31/2021	10/16/2026
000000-00-0	REP TRAINING EDUC CERTIF HLDGS INITIAL NOTE			2	5.B Z	36,141,985	100.0000	36,141,985	36,141,985	36,141,985					12.500	11.946	MJSD	12,549	1,445,679	12/31/2021	06/01/2028
000000-00-0	BASYS LLC SR SUBORDINATED PROMISSORY NT			2	5.A Z	23,100,000	100.0000	23,100,000	23,100,000	23,100,000					11.000	10.888	MJSD	20,885	462,000	12/29/2021	06/09/2028
00003#-AB-9	A&E TELEVISION NETWORKS LLC SERIES B SENIOR NOTE			1	1.G	30,981,760	101.8340	31,568,540	31,000,000	30,998,322		2,542			3.630	3.639	FA	403,233	1,125,300	10/01/2014	08/22/2022
00081T-AK-4	ACCO BRANDS CORPORATION SR UNSECURED			1	3.C FE	13,675,938	99.3230	13,632,120	13,725,000	13,680,104		4,166			4.250	4.303	MS	171,753	291,656	03/02/2021	03/15/2029
00098@-AA-9	AC 2020 NMTC INVESTOR LLC SERIES 2020 NOTE				1.C IF	123,241,494	85.4990	129,721,198	151,722,474	124,576,049		4,549,721			0.000	7.348			392,765	12/01/2020	04/15/2027
00105Q-AA-4	AES US GENERATION HOLDINGS LLC SENIOR NOTE			1	2.C PL	6,066,667	100.3890	6,090,266	6,066,667	6,066,667					4.170	4.172	MN	21,784	252,980	12/18/2014	11/30/2023
00105Q-AB-2	AES US GENERATION HOLDINGS LLC SENIOR NOTE			1	2.C PL	13,870,000	100.7920	13,979,850	13,870,000	13,870,000					4.250	4.253	MN	50,760	589,475	12/28/2017	11/30/2026
00108W-AF-7	AEP TEXAS INC SR UNSECURED			1	2.A FE	9,015,806	107.5600	8,809,203	8,190,000	9,012,860		(3,044)			3.800	3.215	AO	77,805	5,320	11/05/2021	10/01/2047
00108W-AK-6	AEP TEXAS INC SR UNSECURED			1	2.A FE	5,069,031	102.6200	5,036,578	4,908,000	5,068,471		(560)			3.450	3.269	JJ	78,078		10/19/2021	01/15/2050
00108W-AN-0	AEP TEXAS INC SR UNSECURED			1	2.A FE	10,495,649	102.3230	9,920,204	9,695,000	10,493,320		(2,329)			3.450	3.021	MN	42,739	85,038	11/10/2021	05/15/2051
00109L-AA-1	THE ADT SECURITY CORPORATION SR SECURED			1	3.C FE	6,850,000	99.2170	6,796,376	6,850,000	6,850,000					4.125	4.125	FA	119,304		07/15/2021	08/01/2029
0010EP-AF-5	AEP TEXAS CENTRAL COMPANY SENIOR NOTES SERIES E			1	2.A FE	10,014,294	134.0850	13,488,992	10,060,000	10,033,009		1,587			6.650	6.685	FA	252,730	668,990	12/15/2014	02/15/2033
0010EP-AN-8	AEP TEXAS CENTRAL COMPANY SR UNSECURED 144A			1	2.A FE	9,902,100	106.8300	10,683,045	10,000,000	9,958,941		9,976			3.850	3.969	AO	96,250	385,000	09/15/2015	10/01/2025
00111@-AA-2	AES HAWAII SENIOR SECURED NOTE			1	5.C	2,896,206	100.6290	2,914,423	2,896,206	2,896,206					6.870	6.929	MJSD	553	198,249	07/01/2003	06/30/2022
00114*-AG-8	AEP TRANSMISSION COMPANY SENIOR NTS SERIES B TRANCHE B			1	1.F	38,000,000	104.9440	39,878,720	38,000,000	38,000,000					4.050	4.050	MN	230,850	1,539,000	11/07/2013	11/07/2023
00114*-AH-6	AEP TRANSMISSION COMPANY SENIOR NTS SERIES B TRANCHE D			1	1.F	8,070,142	136.1630	10,893,040	8,000,000	8,060,865		(1,501)			5.320	5.260	MN	63,840	425,600	10/01/2014	11/07/2043
00114*-AP-8	AEP TRANSMISSION COMPANY SENIOR NOTE SERIES C TRANCHE C			1	1.F	26,460,000	105.3900	27,886,194	26,460,000	26,460,000					3.560	3.560	MN	122,980	941,976	11/14/2014	11/14/2024
00114*-AQ-6	AEP TRANSMISSION COMPANY SENIOR NOTE SERIES C TRANCHE D			1	1.F	22,540,000	106.0620	23,906,375	22,540,000	22,540,000					3.660	3.660	MS	240,615	824,964	03/16/2015	03/16/2025
00115A-AE-9	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	6,986,851	105.7080	7,399,547	7,000,000	6,992,749		1,345			3.100	3.123	JD	18,083	217,000	05/24/2017	12/01/2026
00115A-AF-6	AEP TRANSMISSION COMPANY LLC SR UNSECURED			2	1.F FE	10,720,122	116.3920	12,523,760	10,760,000	10,728,580		196			4.000	4.014	JD	35,867	430,400	02/21/2020	12/01/2046
00115A-AH-2	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	5,702,150	112.8520	5,958,589	5,280,000	5,691,755		(7,336)			3.750	3.287	JD	16,500	160,500	06/23/2021	12/01/2047
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	7,531,126	121.1580	8,577,983	7,080,000	7,528,735		(2,476)			4.250	3.846	MS	88,598	212,500	10/07/2021	09/15/2048
00115A-AK-5	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	1,048,388	114.2810	1,062,809	930,000	1,043,224		(2,656)			3.800	3.127	JD	1,571	35,340	02/21/2020	06/15/2049
00115A-AL-3	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	6,010,498	102.4550	6,178,053	6,030,000	6,011,583		378			3.150	3.166	MS	55,928	189,945	02/21/2020	09/15/2049
00115A-AN-9	AEP TRANSMISSION COMPANY LLC SR UNSECURED			1	1.F FE	24,789,000	96.0960	24,023,998	25,000,000	24,790,721		1,721			2.750	2.792	FA	280,729		09/16/2021	08/15/2051
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL C SR UNSECURED			2	2.A FE	3,512,236	114.8710	3,819,465	3,325,000	3,496,345		(5,209)			4.400	4.031	JD	12,192	146,300	10/24/2019	06/01/2043
001228-AA-9	AES SOUTHLAND ENERGY LLC SENIOR SECURED NOTE			1	2.C PL	123,625,000	106.0790	131,140,164	123,625,000	123,625,000					4.500	4.526	FMAN	479,047	5,563,125	02/28/2019	02/29/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00125*-AA-8	AES SOUTHLAND ENERGY HOLDINGS SENIOR SECURED NOTE			1	2.C Z	65,340,000	105.6430	69,027,136	65,340,000	65,340,000					4.480	4.481	MS	739,939	2,927,232	12/12/2019	03/31/2040
00138C-AS-7	AIG GLOBAL FUNDING SR SECURED				1.F FE	3,196,672	98.3930	3,148,589	3,200,000	3,197,267		595			0.650	0.685	JD	809	10,400	06/14/2021	06/17/2024
00164V-AD-5	AMC NETWORKS INC SR UNSECURED			1	3.C FE	7,604,000	100.7760	7,663,034	7,604,000	7,604,000					5.000	5.000	AO	95,050	380,200	03/23/2016	04/01/2024
00164V-AE-3	AMC NETWORKS INC SENIOR UNSECURED			1	3.C FE	25,578,750	102.2480	26,328,744	25,750,000	25,640,423		24,594			4.750	4.870	FA	509,635	1,223,125	04/10/2019	08/01/2025
00164V-AF-0	AMC NETWORKS INC SR SECURED			1	3.C FE	9,807,375	99.5700	9,757,883	9,800,000	9,806,187		(1,188)			4.250	4.233	FA	157,344	216,349	01/26/2021	02/15/2029
00175P-AB-9	AMN HEALTHCARE INC COMPANY GUARNT			1	3.C FE	9,824,500	103.6920	10,161,773	9,800,000	9,816,840		(5,654)			4.625	4.558	AO	113,313	453,250	08/10/2020	10/01/2027
00175P-AC-7	AMN HEALTHCARE INC COMPANY GUARNT			1	3.C FE	4,900,000	101.1990	4,958,770	4,900,000	4,900,000					4.000	4.000	AO	41,378	193,278	10/05/2020	04/15/2029
00185A-AC-8	AON PLC SR. UNSECURED			1	2.A FE	2,903,490	118.0220	3,540,648	3,000,000	2,917,600		2,211			4.450	4.654	MN	13,721	133,500	10/01/2014	05/24/2043
00185A-AF-1	AON PLC SR UNSECURED			1	2.A FE	40,279,656	105.1440	42,478,378	40,400,000	40,366,042		12,538			3.500	3.535	JD	66,772	1,414,000	03/17/2015	06/14/2024
00185A-AG-9	AON PLC SR UNSECURED			1	2.A FE	7,204,503	123.5750	8,872,706	7,180,000	7,205,474		(866)			4.600	4.571	JD	15,597	330,280	06/29/2020	06/14/2044
00185A-AH-7	AON PLC SENIOR UNSECURED			1	2.A FE	10,004,004	125.0240	12,774,922	10,218,000	10,028,648		4,262			4.750	4.884	MN	62,018	485,355	07/23/2015	05/15/2045
00194@-AA-2	APH FINANCE 1 LLC SERIES A SR SECURED GTD NOTE			1	1.G PL	41,580,000	106.7300	44,378,334	41,580,000	41,580,000					4.770	4.770	JAJO	462,785	1,983,366	06/10/2019	07/07/2039
00195@-AE-3	APA FINANCE LLC DDTL Class A			1	1.G FE	17,057,978	97.5400	16,638,352	17,057,978	17,057,978					3.160	3.167	MJSD	1,497	276,760	10/28/2021	02/29/2056
00195@-AF-0	APA FINANCE LLC DDTL Class B			1	2.B FE	11,940,585	97.1800	11,603,860	11,940,585	11,940,585					4.010	4.022	MJSD	1,330	229,586	10/28/2021	02/29/2056
00206R-BK-7	AT & T INC SR UNSECURED			2	2.B FE	3,010,238	113.4440	3,160,546	2,786,000	3,001,131		(5,948)			4.350	3.835	JD	5,386	121,191	06/29/2020	06/15/2045
00206R-CG-5	AT & T INC SR UNSECURED			1	2.B FE	1,379,321	119.4200	1,791,295	1,500,000	1,387,299		2,467			4.800	5.375	JD	3,200	72,000	10/26/2018	06/15/2044
00206R-CN-0	AT & T INC SR UNSECURED			1	2.B FE	7,312,091	105.8200	6,962,938	6,580,000	7,132,697		(174,588)			3.400	0.675	MN	28,586	223,720	12/18/2020	05/15/2025
00206R-CP-5	AT & T INC SR UNSECURED			1	2.B FE	15,907,632	115.6880	19,551,195	16,900,000	16,052,628		42,396			4.500	5.012	MN	97,175	760,500	08/15/2019	05/15/2035
00206R-CQ-3	AT & T INC SR UNSECURED			1	2.B FE	14,290,989	121.1600	19,221,973	15,865,000	14,372,619		27,701			4.750	5.444	MN	96,292	753,588	11/21/2019	05/15/2046
00206R-CU-4	AT & T INC SR UNSECURED			1	2.B FE	4,005,340	134.5790	5,383,155	4,000,000	4,004,925		(98)			5.650	5.641	FA	85,378	226,000	02/23/2016	02/15/2047
00206R-DC-3	AT & T INC SR UNSECURED			1	2.B FE	11,607,603	106.7990	11,747,920	11,000,000	11,393,822		(195,782)			4.450	2.571	AO	122,375	489,500	12/17/2020	04/01/2024
00206R-DJ-8	AT & T INC SR UNSECURED			1	2.B FE	4,207,069	117.0240	4,707,882	4,023,000	4,207,366		(2,619)			4.500	4.188	MS	56,322	147,285	08/12/2021	03/09/2048
00206R-DK-5	AT & T INC SR UNSECURED			1	2.B FE	17,701,545	118.1350	23,249,016	19,680,000	17,801,777		28,824			4.550	5.199	MS	278,581	895,440	02/21/2020	03/09/2049
00206R-DR-0	AT & T INC SR UNSECURED			1	2.B FE	1,019,958	124.0230	1,178,220	950,000	1,012,504		(2,925)			5.250	4.627	MS	16,625	49,875	04/30/2019	03/01/2037
00206R-DS-8	AT & T INC SR UNSECURED			1	2.B FE	5,328,670	131.5570	5,821,396	4,425,000	5,286,369		(20,439)			5.450	4.164	MS	80,388	241,163	02/21/2020	03/01/2047
00206R-DT-6	AT & T INC SR UNSECURED			1	2.B FE	1,491,015	137.9770	2,069,654	1,500,000	1,491,425		75			5.700	5.738	MS	28,500	85,500	01/31/2017	03/01/2057
00206R-FU-1	AT & T INC SR UNSECURED			1	2.B FE	8,144,690	128.4650	10,135,917	7,890,000	8,136,202		(5,349)			5.150	4.927	FA	154,633	406,335	02/21/2020	02/15/2050
00206R-GQ-9	AT & T INC SR UNSECURED			1	2.B FE	3,844,859	112.7610	4,291,693	3,806,000	3,835,800		(3,115)			4.300	4.183	FA	61,826	163,658	11/23/2018	02/15/2030
00206R-HA-3	AT & T INC SR UNSECURED			1	2.B FE	26,938,524	127.5820	34,218,875	26,821,000	26,941,588		(1,916)			5.150	5.113	MN	176,497	1,381,282	04/15/2021	11/15/2046
00206R-HK-1	AT & T INC SR UNSECURED			1	2.B FE	2,256,920	119.8120	2,396,231	2,000,000	2,235,130		(9,877)			4.850	3.885	MS	32,333	97,000	09/25/2019	03/01/2039
00206R-JL-7	AT & T INC SR UNSECURED			1	2.B FE	1,535,651	119.8340	1,557,848	1,300,000	1,524,634		(6,072)			4.850	3.726	JJ	29,073	63,050	02/21/2020	07/15/2045
00206R-JX-1	AT & T INC SR UNSECURED			1	2.B FE	5,072,057	101.9360	5,045,855	4,950,000	5,052,968		(18,908)			2.300	1.875	JD	9,488	113,850	12/18/2020	06/01/2027
00206R-JY-9	AT & T INC SR UNSECURED			1	2.B FE	998,390	102.1210	1,021,213	1,000,000	998,595		129			2.750	2.767	JD	2,292	27,500	05/21/2020	06/01/2031
00206R-JZ-6	AT & T INC SR UNSECURED			1	2.B FE	12,461,250	103.2110	12,901,326	12,500,000	12,463,330		1,298			3.500	3.521	JD	36,458	437,500	05/21/2020	06/01/2041
00206R-KA-9	AT & T INC SR UNSECURED			1	2.B FE	8,243,620	104.1640	8,333,101	8,000,000	8,236,156		(4,939)			3.650	3.485	JD	24,333	292,000	04/15/2021	06/01/2051
00206R-KB-7	AT & T INC SR UNSECURED			1	2.B FE	13,336,700	104.8600	13,631,831	13,000,000	13,336,560		(290)			3.850	3.721	JD	41,708	346,500	11/03/2021	06/01/2060
00206R-KE-1	AT & T INC SR UNSECURED			1	2.B FE	2,172,780	98.3020	2,211,795	2,250,000	2,174,431		1,435			3.300	3.481	FA	30,938	73,631	11/12/2020	02/01/2052
00206R-KF-8	AT & T INC SR UNSECURED			1	2.B FE	16,911,409	99.0480	16,957,087	17,120,000	16,913,155		1,746			3.500	3.556	FA	249,667	168,350	08/23/2021	02/01/2061
00206R-KJ-0	AT & T INC SR UNSECURED			1	2.B FE	47,314,164	101.4980	48,519,083	47,803,000	47,316,971		2,807			3.500	3.553	MS	492,636	836,553	09/09/2021	09/15/2053
00206R-LJ-9	AT & T INC SR UNSECURED			1	2.B FE	38,560,051	100.7000	39,059,478	38,788,000	38,561,344		1,293			3.550	3.580	MS	405,442	688,487	09/09/2021	09/15/2055
00206R-LV-2	AT & T INC SR UNSECURED			1	2.B FE	44,113,084	101.4740	45,219,724	44,563,000	44,115,016		1,932			3.650	3.699	MS	478,928	813,275	09/09/2021	09/15/2059
00206R-MJ-8	AT & T INC SR UNSECURED			1	2.B FE	12,987,650	99.6220	12,950,832	13,000,000	12,990,809		3,159			0.900	0.932	MS	31,200	59,150	03/19/2021	03/25/2024
00206R-MM-1	AT & T INC SR UNSECURED			1	2.B FE	68,010,499	98.0860	66,730,057	68,032,000	68,012,306		1,807			2.550	2.553	JD	144,568	867,408	09/09/2021	12/01/2033
00206R-MN-9	AT & T INC SR UNSECURED			1	2.B FE	22,502,248	104.5880	23,647,257	22,610,000	22,503,682		1,434			3.800	3.824	JD	71,598	429,590	09/09/2021	12/01/2057
00253X-AA-9	AADVANTAGE LOYALTY IP LTD SR SECURED			1	3.B FE	29,400,000	104.0710	30,596,995	29,400,000	29,400,000					5.500	5.537	JAJO	318,908	925,283	03/10/2021	04/20/2026
00253X-AB-7	AADVANTAGE LOYALTY IP LTD SR SECURED			1	3.B FE	24,500,000	106.8670	26,182,408	24,500,000	24,500,000					5.750	5.791	JAJO	277,837	806,118	03/10/2021	04/20/2029
002824-AV-2	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	22,835,632	145.1910	33,168,834	22,845,000	22,840,481		(76)			6.000	6.001	AO	342,675	1,370,700	10/01/2014	04/01/2039
002824-BB-5	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	16,728,705	105.0850	16,918,734	16,100,000	16,568,081		(137,688)			2.950	1.916	MS	139,846	474,950	02/22/2021	03/15/2025
002824-BE-9	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	2,044,140	104.5320	2,090,644	2,000,000	2,017,891		(9,832)			3.400	2.872	MN	5,856	68,000	04/03/2019	11/30/2023
002824-BF-6	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	22,132,115	110.4810	23,449,562	21,225,000	21,994,586		(138,893)			3.750	2.878	MN	68,539	795,938	02/22/2021	11/30/2026
002824-BG-4	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	17,764,577	127.9370	22,260,969	17,400,000	17,721,775		(16,574)			4.750	4.568	MN	71,171	826,500	04/22/2019	11/30/2036
002824-BH-2	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	123,922,466	137.5770	152,194,831	110,625,000	123,198,570		(299,784)			4.900	4.134	MN	466,776	5,371,625	11/03/2021	11/30/2046
002824-BM-1	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	4,082,280	108.4310	4,337,236	4,000,000	4,038,129		(10,159)			3.875	3.580	MS	45,639	155,000	05/05/2017	09/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
002824-BP-4	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	18,088,849	97.3670	18,259,186	18,753,000	18,156,791		67,943			1.150	1.703	JJ	90,457	107,830	04/14/2021	01/30/2028
002824-BQ-2	ABBOTT LABORATORIES SR UNSECURED			1	1.F FE	28,589,935	96.6250	29,318,908	30,343,000	28,712,067		122,132			1.400	2.094	JD	1,180	424,802	04/29/2021	06/30/2030
00287Y-AL-3	ABBVIE INC SR UNSECURED			1	2.B FE	5,607,212	101.8560	5,978,956	5,870,000	5,841,072		33,151			2.900	3.497	MN	26,007	170,230	07/08/2014	11/06/2022
00287Y-AM-1	ABBVIE INC SR UNSECURED			1	2.B FE	15,275,440	120.3930	18,666,903	15,505,000	15,345,803		6,994			4.400	4.466	MN	104,228	654,720	06/17/2021	11/06/2042
00287Y-AP-4	ABBVIE INC SR UNSECURED			1	2.B FE	2,089,640	101.6830	2,033,655	2,000,000	2,024,621		(35,851)			3.200	1.372	MN	9,778	64,000	03/03/2020	11/06/2022
00287Y-AQ-2	ABBVIE INC SR UNSECURED			1	2.B FE	29,520,904	106.2890	30,823,712	29,000,000	29,449,588		(137,370)			3.600	3.033	MN	136,300	1,044,000	02/04/2021	05/14/2025
00287Y-AR-0	ABBVIE INC SR UNSECURED			1	2.B FE	24,974,130	119.7310	29,369,973	24,530,000	24,993,998		(28,526)			4.500	4.285	MN	144,114	1,103,850	02/03/2021	05/14/2035
00287Y-AS-8	ABBVIE INC SR UNSECURED			1	2.B FE	32,639,244	123.9540	40,560,256	32,722,000	32,658,826		(2,857)			4.700	4.701	MN	200,786	1,537,934	10/29/2020	05/14/2045
00287Y-AV-1	ABBVIE INC SR UNSECURED			1	2.B FE	17,304,925	117.6410	21,415,415	18,204,000	17,403,560		37,155			4.300	4.719	MN	102,195	782,772	05/30/2019	05/14/2036
00287Y-AW-9	ABBVIE INC SR UNSECURED			1	2.B FE	22,832,970	121.1840	28,775,148	23,745,000	22,889,761		17,777			4.450	4.697	MN	137,952	1,056,653	12/03/2018	05/14/2046
00287Y-AY-5	ABBVIE INC SR UNSECURED			1	2.B FE	13,077,955	105.8170	13,830,282	13,070,000	13,050,193		2,125			3.200	3.223	MN	54,604	418,240	03/06/2018	05/14/2026
00287Y-BC-2	ABBVIE INC SR UNSECURED			1	2.B FE	11,984,640	104.7630	12,571,501	12,000,000	11,994,418		2,834			3.750	3.776	MN	58,750	450,000	09/13/2018	11/14/2023
00287Y-BD-0	ABBVIE INC SR UNSECURED			1	2.B FE	16,342,200	129.7730	20,393,807	15,715,000	16,341,849		(12,168)			4.875	4.578	MN	100,019	766,106	04/27/2021	11/14/2048
00287Y-BF-5	ABBVIE INC SR UNSECURED			1	2.B FE	26,215,547	113.0630	25,571,380	22,617,000	25,781,046		(406,988)			4.250	1.970	MN	125,493	961,223	02/05/2021	11/14/2028
00287Y-BM-0	ABBVIE INC SR UNSECURED			1	2.B FE	1,998,675	101.4220	2,028,431	2,000,000	1,999,407		654			2.300	2.334	MN	5,111	46,000	11/19/2020	11/21/2022
00287Y-BV-0	ABBVIE INC SR UNSECURED			1	2.B FE	61,271,726	105.3590	61,371,450	58,250,000	60,825,925		(446,242)			2.950	1.953	MN	190,931	1,718,375	03/11/2021	11/21/2026
00287Y-BX-6	ABBVIE INC SR UNSECURED			1	2.B FE	46,989,663	107.1560	46,537,837	43,430,000	46,650,905		(338,776)			3.200	2.138	MN	154,418	1,389,760	03/11/2021	11/21/2029
00287Y-BZ-1	ABBVIE INC SR UNSECURED			1	2.B FE	1,998,556	103.7270	2,074,539	2,000,000	1,998,946		347			2.600	2.619	MN	5,778	52,000	11/19/2020	11/21/2024
00287Y-CA-5	ABBVIE INC SR UNSECURED			1	2.B FE	15,487,950	115.0130	17,874,208	15,541,000	15,490,110		1,902			4.050	4.076	MN	69,935	629,411	11/19/2020	11/21/2039
00287Y-CB-3	ABBVIE INC SR UNSECURED			1	2.B FE	115,942,187	120.3720	126,547,322	105,130,000	115,827,317		(114,866)			4.250	3.645	MN	496,447	3,704,619	12/02/2021	11/21/2049
00287Y-CT-4	ABBVIE INC SR UNSECURED			1	2.B FE	898,607	101.2660	891,143	880,000	885,793		(11,470)			3.250	1.916	AO	7,150	28,600	11/19/2020	10/01/2022
00287Y-CV-9	ABBVIE INC SR UNSECURED			1	2.B FE	15,157,396	105.7280	15,119,142	14,300,000	14,875,030		(252,752)			3.850	1.977	JD	24,469	550,550	11/19/2020	06/15/2024
00287Y-CX-5	ABBVIE INC SR UNSECURED			1	2.C FE	46,894,603	106.6610	46,712,329	43,795,000	46,066,874		(740,488)			3.800	1.982	MS	490,017	1,664,210	11/19/2020	03/15/2025
00287Y-CY-3	ABBVIE INC SR UNSECURED			1	2.B FE	18,142,424	119.7380	19,122,091	15,970,000	18,004,784		(124,226)			4.550	3.313	MS	213,954	702,293	03/25/2021	03/15/2035
00287Y-DA-4	ABBVIE INC SR UNSECURED			1	2.B FE	44,788,350	125.7300	49,129,077	39,075,000	44,615,329		(156,470)			4.850	3.884	JD	84,228	1,895,138	03/04/2021	06/15/2044
00287Y-DB-2	ABBVIE INC SR UNSECURED			1	2.B FE	7,997,071	124.6020	8,617,501	6,916,000	7,969,085		(26,482)			4.750	3.747	MS	96,728	328,510	02/25/2021	03/15/2045
00392#-AA-0	ABTEEN VENTURES LLC SECURED REV NOTE SERIES 2019-1			1	1.B PL	90,179,300	108.0700	97,456,769	90,179,300	90,179,300					3.930	3.962	MON	157,513	3,544,047	02/19/2019	08/15/2039
00440E-AC-1	CHUBB INA HOLDINGS INC SENIOR UNSECURED				1.F FE	1,476,320	143.1540	1,431,536	1,000,000	1,282,718		(30,533)			8.875	4.459	FA	33,528	88,750	10/01/2014	08/15/2029
00440E-AQ-0	CHUBB INA HOLDINGS INC SR UNSECURED			1	1.F FE	664,050	120.2260	841,585	700,000	669,372		853			4.150	4.472	MS	8,715	29,050	12/15/2014	03/13/2043
00440E-AS-6	CHUBB INA HOLDINGS INC SENIOR UNSECURED			1	1.F FE	34,672,837	105.7550	36,828,234	34,824,000	34,769,689		15,864			3.150	3.202	MS	322,993	1,096,956	05/20/2015	03/15/2025
00440E-AU-1	CHUBB INA HOLDINGS INC SR UNSECURED			1	1.G FE	908,853	101.5550	924,147	910,000	909,851		174			2.875	2.895	MN	4,215	26,163	10/27/2015	11/03/2022
00440E-AV-9	CHUBB INA HOLDINGS INC SR UNSECURED			1	1.F FE	45,016,712	107.4160	46,822,461	43,590,000	44,424,344		(172,153)			3.350	2.842	MN	235,265	1,460,265	03/30/2021	05/03/2026
00440E-AW-7	CHUBB INA HOLDINGS INC SR UNSECURED			1	1.F FE	64,212,465	124.6080	71,163,443	57,110,000	63,988,959		(110,622)			4.350	3.557	MN	400,246	2,212,410	10/27/2021	11/03/2045
00448#-AA-4	ADVANTAGE CAP 2014 ST TX CR SERIES A-2 SENIOR NOTE (CAPCO)				1.C	995,286	99.1920	1,338,387	1,349,289	1,339,408		48,224			0.000	6.105				06/13/2014	02/15/2022
00507V-AK-5	ACTIVISION BLIZZARD INC SR UNSECURED			1	2.A FE	2,333,428	107.1520	2,357,334	2,200,000	2,327,102		(6,652)			3.400	2.020	MS	22,024	23,800	09/30/2021	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD INC SR UNSECURED			1	2.A FE	14,905,050	107.4670	16,120,123	15,000,000	14,944,593		9,079			3.400	3.475	JD	22,667	510,000	05/23/2017	06/15/2027
00507V-AQ-2	ACTIVISION BLIZZARD INC SR UNSECURED			1	2.A FE	93,571,201	88.1110	90,943,972	103,215,000	93,641,904		70,704			2.500	2.983	MS	759,777	746,513	11/03/2021	09/15/2050
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA II SERIES A GUARANTEED NOTE CAPCO				1.A	103,926	95.7220	151,879	158,667	149,349		4,996			0.000	7.133				05/28/2008	05/15/2023
00774C-AB-3	AECOM SR UNSECURED			1	3.C FE	17,522,685	108.8800	20,441,057	18,774,000	17,927,562		133,748			5.125	6.148	MS	283,305	962,168	05/31/2019	03/15/2027
00792@-AA-8	ADVANTAGE CAP 2016 ST TX CR SERIES A SENIOR NOTE (CAPCO)				1.A	1,101,742	95.7350	1,352,195	1,412,436	1,330,552		42,754			0.000	6.688				03/07/2017	05/15/2023
00800*-AA-0	ADVANTAGE CAP GROW NJ INV III SERIES A SENIOR NOTE (CAPCO)				1.F PL	30,881,676	89.3840	37,975,036	42,485,273	36,305,171		998,837			0.000	6.232				05/03/2017	03/01/2028
00805*-AA-5	ADVANTAGE CAP 2020 STATE TAX C SERIES A SENIOR NOTE				1.D	9,640,351	83.7060	10,014,615	11,964,035	10,235,619		475,952			0.000	4.819				09/28/2020	03/01/2027
00805*-AB-3	ADVANTAGE CAP 2020 STATE TAX C SERIES B SENIOR NOTE				1.D	9,036,481	85.7240	9,383,476	10,946,148	9,524,540		434,048			0.000	4.902				11/30/2020	03/01/2027
00805*-AE-7	ADVANTAGE CAP 2020 STATE TAX C SERIES E SENIOR NOTE				1.C IF	20,834,563	85.5680	21,108,736	24,668,960	21,277,184		442,621			0.000	5.215				08/04/2021	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
00806@-AA-2	ADVANTAGE CAPITAL CONNECTICUT SERIES A SENIOR NOTES				1.D Z	61,962,271	100.0000	61,962,271	61,962,271	61,962,271					2.500	2.500	JD	12,909		12/29/2021	12/31/2031
00806@-AB-0	ADVANTAGE CAPITAL CONNECTICUT SERIES B SENIOR NOTES				1.D Z	25,187,729	100.0000	25,187,729	25,187,729	25,187,729					3.250	3.250	JD	6,822		12/29/2021	12/31/2031
00817Y-AF-5	AETNA INC SR UNSECURED			1	2.B FE	2,439,050	142.7960	2,775,947	1,944,000	2,321,106		(17,874)			6.625	4.751	JD	5,724	128,790	10/01/2014	06/15/2036
00817Y-AJ-7	AETNA INC SR UNSECURED			1	2.B FE	1,115,718	118.2810	1,200,554	1,015,000	1,103,670		(2,922)			4.500	3.866	MN	5,836	45,675	07/28/2017	05/15/2042
00817Y-AM-0	AETNA INC SR UNSECURED			1	2.B FE	1,970,293	113.4850	2,269,706	2,000,000	1,974,948		737			4.125	4.216	MN	10,542	82,500	12/15/2014	11/15/2042
00817Y-AQ-1	AETNA INC SR UNSECURED			2	2.B FE	25,449,106	105.6400	25,564,864	24,200,000	24,649,067		(163,173)			3.500	2.761	MN	108,228	847,000	10/25/2016	11/15/2024
00817Y-AZ-1	AETNA INC SR UNSECURED			1	2.B FE	56,107,602	112.0200	60,697,054	54,184,000	56,156,321		797			3.875	3.639	FA	793,194	1,215,200	10/01/2021	08/15/2047
00834#-AC-2	ADVANTAGE CAP HI INV III LP SERIES C SENIOR NOTE (CAPCO)				1.A	57,036	76.0970	53,619	70,461	53,534		7,159			0.000	14.883				12/19/2008	11/30/2023
00835#-AC-1	ADVANTAGE CAP CT PARTNERS I LP SERIES C SENIOR NOTES (CAPCO)				1.A	715,719	87.3540	890,886	1,019,858	890,932		26,555			0.000	6.456				10/15/2010	09/01/2025
00838@-AC-0	ADVANTAGE CAP 2012 ST TX CR SERIES B-2 SENIOR NTS (CAPCO)				1.D FE	311,972	96.9650	393,573	405,892	393,417		18,841			0.000	4.968				08/20/2012	08/20/2022
00838@-AE-6	ADVANTAGE CAP 2012 ST TX CR SERIES D SENIOR NOTE (CAPCO)				1.D FE	145,279	96.9920	185,391	191,141	185,377		8,902			0.000	4.982				12/06/2012	08/15/2022
00838@-AF-3	ADVANTAGE CAP 2012 ST TX CR SERIES E SENIOR NOTE (CAPCO)				1.C	356,029	91.8620	420,091	457,307	422,453		23,715			0.000	5.862				04/05/2013	05/15/2023
00839#-AF-0	ADVANTAGE CAP 2014 NAT TX CR SERIES F SENIOR NOTES (CAPCO)				1.D FE	405,053	98.0310	514,807	525,147	512,569		32,319			0.000	6.620				11/21/2014	05/15/2022
00839*-AA-5	ADVANTAGE CAP MS PARTNERS I LP SERIES A SENIOR NOTE (CAPCO)			2	1.A	194,748	90.8770	233,986	257,475	234,441		6,530			0.000	6.000				01/25/2013	02/15/2025
00839*-AB-3	ADVANTAGE CAP MS PARTNERS I LP SERIES B SENIOR NOTE (CAPCO)			2	1.A	23,958	90.8770	28,785	31,675	28,841		803			0.000	6.000				01/25/2013	02/15/2025
00839*-AC-1	ADVANTAGE CAP MS PARTNERS I LP SERIES C SENIOR NOTE (CAPCO)			2	1.A	23,958	90.8770	28,785	31,675	28,841		803			0.000	6.000				01/25/2013	02/15/2025
00843*-AA-9	ADVANTAGE CAPITAL MS PTNRS II SERIES A SENIOR NOTES				1.G FE	4,008,126	88.4810	4,887,089	5,523,320	4,698,242		231,024			0.000	6.554	FEB			01/22/2019	02/15/2030
00843*-AB-7	ADVANTAGE CAPITAL MS PTNRS II SERIES B SENIOR NOTES				1.G FE	736,141	88.4810	897,573	1,014,424	862,889		42,430			0.000	6.554	FEB			01/22/2019	02/15/2030
00843*-AC-5	ADVANTAGE CAPITAL MS PTNRS II SERIES C SENIOR NOTES				1.G FE	736,141	88.4810	897,573	1,014,424	862,889		42,430			0.000	6.554	FEB			01/22/2019	02/15/2030
008513-AB-9	AGREE LIMITED PARTNERSHIP COMPANY GUARNT			1	2.B FE	15,697,162	98.3500	15,598,292	15,860,000	15,710,548		13,386			2.000	2.157	JD	14,098	185,914	05/25/2021	06/15/2028
00912X-AV-6	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	14,415,382	105.2680	15,291,205	14,526,000	14,598,148		60,139			3.625	3.458	AO	131,642	200,318	12/15/2021	04/01/2027
00912X-AY-0	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	6,912,436	105.7940	7,819,234	7,391,000	7,084,438		58,453			3.625	4.387	JD	22,327	195,424	12/15/2021	12/01/2027
00912X-BC-7	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	3,967,200	103.6380	4,145,507	4,000,000	3,989,524		6,617			3.875	4.056	JJ	76,639	155,000	06/11/2018	07/03/2023
00912X-BF-0	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	1,776,938	110.5320	2,072,472	1,875,000	1,802,557		8,721			4.625	5.314	AO	21,680	86,719	12/03/2018	10/01/2028
00914A-AA-0	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	6,567,055	105.4070	6,525,765	6,191,000	6,369,394		(85,677)			4.250	2.759	FA	109,632	263,118	09/03/2019	02/01/2024
00914A-AH-5	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	19,795,000	104.6230	20,924,527	20,000,000	19,853,315		38,654			3.375	3.600	JJ	337,500	688,125	06/17/2020	07/01/2025
00914A-AJ-1	AIR LEASE CORPORATION SR UNSECURED			1	2.B FE	39,827,300	103.1250	41,249,943	40,000,000	39,872,417		28,384			2.875	2.957	JJ	530,278	1,047,778	11/17/2020	01/15/2026
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC SR UNSECURED			1	1.F FE	1,198,812	101.6740	1,220,084	1,200,000	1,199,084		161			1.850	1.865	MN	2,837	22,200	04/27/2020	05/15/2027
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC SR UNSECURED			1	1.F FE	42,129,919	101.0900	42,054,565	41,601,000	42,094,618		(21,327)			2.700	2.616	MN	143,523	1,055,727	10/12/2021	05/15/2040
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC SR UNSECURED			1	1.F FE	27,576,239	102.2530	28,102,224	27,483,000	27,570,754		(3,292)			2.800	2.782	MN	98,328	675,682	08/11/2021	05/15/2050
009158-BB-1	AIR PRODUCTS AND CHEMICALS INC SR UNSECURED			1	1.F FE	4,998,950	100.5090	5,025,473	5,000,000	4,999,255		190			1.500	1.504	AO	15,833	75,000	04/27/2020	10/15/2025
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC SR UNSECURED			1	1.F FE	22,036,730	100.6940	22,152,734	22,000,000	22,034,957		(2,381)			2.050	2.029	MN	57,628	451,000	04/21/2021	05/15/2030
01029#-AC-5	ALABAMA GAS CORPORATION SERIES 2015 SENIOR NT TRNCH A			1	1.G	19,600,000	104.6090	20,503,364	19,600,000	19,600,000					3.210	3.210	MS	185,253	629,160	09/15/2015	09/15/2025
010392-EC-8	ALABAMA POWER CO SENIOR UNSECURED			1	1.G FE	7,725,832	128.9420	9,380,523	7,275,000	7,556,834		(18,276)			5.700	5.236	FA	156,655	414,675	10/19/2009	02/15/2033
010392-EZ-7	ALABAMA POWER CO SENIOR NOTES			1	1.G FE	11,031,244	139.7590	14,101,646	10,090,000	10,796,828		(26,478)			6.125	5.469	MN	78,968	618,013	10/01/2014	05/15/2038
010392-FB-9	ALABAMA POWER CO SR UNSECURED			1	1.G FE	39,967,595	139.7180	55,041,977	39,395,000	39,835,456		(15,321)			6.000	5.894	MS	787,900	2,363,700	10/01/2014	03/01/2039
010392-FF-0	ALABAMA POWER CO SR UNSECURED SERIES 11-C			1	1.G FE	1,746,015	127.9480	1,919,213	1,500,000	1,703,313		(6,689)			5.200	4.174	JD	6,500	78,000	10/01/2014	06/01/2041
010392-FK-9	ALABAMA POWER CO SR UNSECURED			1	1.E FE	3,290,661	104.8230	3,459,154	3,300,000	3,297,941		1,021			3.550	3.584	JD	9,763	117,150	12/03/2013	12/01/2023

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
010392-FL-7	ALABAMA POWER CO SR UNSECURED			1	1.E FE	647,816	117.4520	697,664	594,000	639,755		(1,328)			4.150	3.640	FA	9,313	24,651	03/31/2015	08/15/2044
010392-FM-5	ALABAMA POWER CO SR UNSECURED			1	1.G FE	5,078,709	111.0290	5,384,909	4,850,000	5,059,938		(6,211)			3.750	3.469	MS	60,625	181,875	02/21/2020	03/01/2045
010392-FP-8	ALABAMA POWER CO SR UNSECURED			1	1.G FE	1,763,179	120.1080	2,131,910	1,775,000	1,764,475		245			4.300	4.340	JJ	37,950	76,325	01/08/2016	01/02/2046
010392-FR-4	ALABAMA POWER CO SR UNSECURED			1	1.E FE	3,006,117	111.4350	3,354,200	3,010,000	3,006,501		79			3.700	3.707	JD	9,281	111,370	11/02/2017	12/01/2047
010392-FS-2	ALABAMA POWER CO SR UNSECURED			1	1.G FE	7,998,516	121.6710	9,587,652	7,880,000	7,993,906		(2,980)			4.300	4.201	JJ	156,243	338,840	02/21/2020	07/15/2048
010392-FT-0	ALABAMA POWER CO SR UNSECURED			1	1.E FE	3,638,899	107.0710	3,624,369	3,385,000	3,632,220		(4,851)			3.450	3.052	AO	29,196	87,371	04/27/2021	10/01/2049
010392-FU-7	ALABAMA POWER CO SR UNSECURED			1	1.E FE	16,922,480	94.2710	16,026,148	17,000,000	16,932,264		7,273			1.450	1.499	MS	72,581	258,825	08/24/2020	09/15/2030
010392-FV-5	ALABAMA POWER CO SR UNSECURED			1	1.E FE	32,920,264	102.8120	32,979,068	32,077,000	32,917,900		(2,364)			3.125	2.989	JJ	556,892		10/19/2021	07/15/2051
010392-FW-3	ALABAMA POWER CO SR UNSECURED			1	1.E FE	18,966,560	100.7550	19,143,501	19,000,000	18,966,560					3.000	3.009	MS	68,083		11/15/2021	03/15/2052
01126#-AA-1	ALAMO 6 LLC SENIOR SECURED NOTE				2.C	11,051,191	107.1520	11,841,572	11,051,191	11,051,191					4.170	4.170	MS	116,489	460,835	05/11/2017	03/31/2042
012873-AH-8	ALBERTA ENERGY COMPANY SR UNSECURED			1	3.A FE	5,970,975	133.7700	7,785,407	5,820,000	5,958,176		(10,581)			8.125	7.745	MS	139,235	472,875	10/05/2020	09/15/2030
013092-AB-7	ALBERTSONS COMPANIES INC COMPANY GUARNT			1	3.C FE	14,811,250	106.1880	15,715,867	14,800,000	14,807,247		(1,750)			5.875	5.860	FA	328,478	869,500	08/02/2019	02/15/2028
013092-AC-5	ALBERTSONS COMPANIES INC SR UNSECURED			1	3.C FE	13,592,750	105.0230	14,493,139	13,800,000	13,637,893		24,633			4.625	4.869	JJ	294,304	638,250	03/12/2020	01/15/2027
013092-AE-1	ALBERTSONS COMPANIES INC SR UNSECURED			1	3.C FE	2,553,750	108.0890	2,756,279	2,550,000	2,553,139		(449)			4.875	4.851	FA	46,962	124,313	08/14/2020	02/15/2030
013092-AF-8	ALBERTSONS COMPANIES INC SR UNSECURED			1	3.C FE	10,830,000	102.1380	11,061,494	10,830,000	10,830,000					3.250	3.250	MS	103,637	366,641	08/11/2020	03/15/2026
013092-AG-6	ALBERTSONS COMPANIES INC SR UNSECURED			1	3.C FE	24,690,000	100.0980	24,774,315	24,750,000	24,696,844		6,633			3.500	3.534	MS	255,063	902,344	12/02/2020	03/15/2029
013817-AJ-0	HOWMET AEROSPACE INC BONDS			2	3.A FE	13,308,640	114.2910	16,007,657	14,006,000	13,460,526		83,689			5.900	6.799	FA	344,314	826,354	03/25/2020	02/01/2027
013817-AW-1	HOWMET AEROSPACE INC SR UNSECURED			2	3.A FE	7,060,675	108.0230	7,461,176	6,907,000	6,964,048		(20,851)			5.125	4.773	AO	88,496	353,984	11/17/2016	10/01/2024
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE SR UNSECURED			1	2.A FE	17,569,235	115.1710	18,555,121	16,111,000	17,355,850		(132,359)			4.500	3.288	JJ	304,095	619,808	03/23/2021	07/30/2029
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	4,435,389	110.8770	4,934,025	4,450,000	4,439,605		1,495			3.950	3.994	JJ	81,052	175,775	03/20/2019	01/15/2028
015271-AL-3	ALEXANDRIA REAL ESTATE EQUITIE SR UNSECURED			1	2.A FE	19,387,577	106.2490	20,589,003	19,378,000	19,389,235		(3,967)			3.450	3.427	AO	113,281	668,541	12/06/2019	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIE SENIOR UNSECURED			1	2.A FE	33,052,194	117.2700	36,179,028	30,851,000	32,684,904		(185,183)			4.700	3.834	JJ	724,999	1,402,997	03/18/2021	07/01/2030
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	15,260,184	108.5320	16,496,875	15,200,000	15,238,462		(8,623)			3.800	3.732	AO	121,938	577,600	04/30/2019	04/15/2026
015271-AQ-2	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	5,503,591	129.8710	7,149,380	5,505,000	5,503,876		19			4.850	4.851	AO	56,365	266,993	03/12/2019	04/15/2049
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	16,894,338	108.3620	17,496,195	16,146,000	16,846,674		(47,427)			3.375	2.840	FA	205,862	354,004	04/09/2021	08/15/2031
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	49,625,335	116.9970	54,643,590	46,705,000	49,563,732		(44,801)			4.000	3.642	FA	778,417	1,350,700	09/10/2021	02/01/2050
015271-AT-6	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	998,420	103.6150	1,036,147	1,000,000	998,796		134			2.750	2.767	JD	1,222	27,500	09/03/2019	12/15/2029
015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	31,962,021	120.1770	37,951,911	31,580,000	31,935,358		(26,664)			4.900	4.729	JD	68,774	1,547,420	04/09/2021	12/15/2030
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	32,655,205	94.0510	31,507,179	33,500,000	32,703,584		47,041			1.875	2.110	FA	261,719	543,229	03/30/2021	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	20,462,265	96.1460	20,284,820	21,098,000	20,500,000		37,735			2.000	2.305	MN	50,401	316,470	04/09/2021	05/18/2032
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIE COMPANY GUARNT			1	2.A FE	47,575,231	99.7020	48,744,255	48,890,000	47,592,313		17,082			3.000	3.136	MN	175,189	940,800	10/20/2021	05/18/2051
015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC SENIOR NOTE			1	1.G	99,000,000	104.3190	103,275,810	99,000,000	99,000,000					3.240	3.240	FA	1,300,860	3,207,600	08/05/2019	08/05/2029
015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC SENIOR NOTE			1	1.G	109,819,460	104.7320	115,205,200	110,000,000	109,946,241		19,697			3.510	3.530	JJ	1,758,900	3,861,000	10/01/2014	07/17/2024
018522-A#-9	ALLETE INC FIRST MORTGAGE BOND				1.F	20,000,000	118.6710	23,734,200	20,000,000	20,000,000					5.990	5.990	FA	499,167	1,198,000	02/01/2007	02/01/2027
018522-B#-8	ALLETE INC FIRST MORTGAGE BOND			1	1.F	35,000,000	106.4080	37,242,800	35,000,000	35,000,000					6.020	6.020	MN	351,167	2,107,000	05/14/2008	05/01/2023
018522-E#-5	ALLETE INC FIRST MORTGAGE BOND			1	1.F	44,500,000	105.2340	46,829,130	44,500,000	44,500,000					3.200	3.200	JJ	656,622	1,424,000	07/02/2012	07/15/2026
018522-E*-9	ALLETE INC FIRST MORTGAGE BOND			1	1.F	10,000,000	111.1810	11,118,100	10,000,000	10,000,000					4.900	4.900	AO	103,444	490,000	08/17/2010	10/15/2025
018522-F*-8	ALLETE INC FIRST MORTGAGE BOND			1	1.F	4,763,660	116.4170	5,820,850	5,000,000	4,800,243		5,761			4.080	4.374	JJ	94,067	204,000	10/01/2014	07/15/2042
018522-G@-5	ALLETE INC FIRST MORTGAGE BONDS			1	1.F	75,000,000	100.4490	75,336,750	75,000,000	75,000,000					3.400	3.400	JJ	1,175,833	2,550,000	06/26/2014	07/15/2022
018522-J*-4	ALLETE INC FIRST MORTGAGE BOND			1	1.F	11,000,000	108.6690	11,953,590	11,000,000	11,000,000					3.740	3.740	MS	121,134	411,400	09/16/2014	09/15/2029
018522-K#-8	ALLETE INC FIRST MORTGAGE BOND			1	1.F	19,600,000	115.9880	22,733,648	19,600,000	19,600,000					4.070	4.070	AO	166,192	797,720	04/16/2018	04/16/2048
018522-K@-0	ALLETE INC SENIOR NOTE			1	2.B	31,700,000	103.3660	32,767,022	31,700,000	31,700,000					3.110	3.110	JD	82,156	985,870	06/01/2017	06/01/2027
018522-L*-1	ALLETE INC FIRST MORTGAGE BOND			1	1.F	21,692,000	110.6230	23,996,341	21,692,000	21,692,000					4.080	4.080	MS	295,011	885,034	03/01/2019	03/01/2029
018522-M#-6	ALLETE INC FIRST MORTGAGE BONDS			1	1.F IF	24,750,000	101.1090	25,024,478	24,750,000	24,750,000					2.790	2.789	MS	230,175		09/01/2021	09/01/2031
01886*-AA-5	ALLIANT ENERGY CORPORATE SVCS SENIOR NOTE			1	2.B	30,013,600	101.7160	30,514,800	30,000,000	30,001,368		(1,869)			3.450	3.443	MS	293,250	1,035,000	10/01/2014	09/19/2022
019576-AA-5	ALLIED UNIVERSAL SECURITY SERV SR SECURED			1	4.B FE	1,894,625	104.8790	1,887,821	1,800,000	1,857,388		(20,624)			6.625	5.266	JJ	54,987	119,250	07/09/2020	07/15/2026
019576-AC-1	ALLIED UNIVERSAL SECURITY SERV SR UNSECURED			1	5.A FE	1,100,000	97.2390	1,069,624	1,100,000	1,100,000					6.000	6.000	JD	5,500	36,117	05/05/2021	06/01/2029
019736-AE-7	ALLISON TRANSMISSION INC SR UNSECURED 144A			1	3.B FE	5,027,250	103.9540	5,405,583	5,200,000	5,074,251		18,313			4.750	5.243	AO	61,750	247,000	05/31/2019	10/01/2027
019736-AF-4	ALLISON TRANSMISSION INC COMPANY GUARNT			1	3.B FE	17,488,044	109.0700	18,950,922	17,375,000	17,457,509		(12,668)			5.875	5.772	JD	85,065	1,020,781	05/31/2019	06/01/2029
019736-AG-2	ALLISON TRANSMISSION INC COMPANY GUARNT			1	3.B FE	10,750,000	97.2940	10,459,071	10,750,000	10,750,000					3.750	3.750	JJ	169,089	281,068	11/09/2020	01/30/2031
020002-AS-0	THE ALLSTATE CORPORATION SENIOR NOTES			2	1.G FE	999,217	132.1110	1,136,156	860,000	981,241		(6,672)			5.550	4.163	MN	6,894	47,730	03/11/2019	05/09/2035
020002-AZ-4	THE ALLSTATE CORPORATION SENIOR UNSECURED				1.G FE	4,092,080	103.4400	4,137,607	4,000,000	4,023,374		(15,559)			3.150	2.737	JD	5,600	126,000	05/08/2017	06/15/2023
020002-BA-8	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	7,495,015	122.8520	8,577,514	6,982,000	7,446,063		(13,542)			4.500	4.032	JD	13,964	314,190	07/02/2019	06/15/2043

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
020002-BC-4	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	43,429,393	120.9230	51,163,931	42,311,000	43,361,887		(25,542)			4.200	4.033	JD	78,981	1,777,062	04/15/2021	12/15/2046
020002-BD-2	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	49,075,644	107.6680	52,434,496	48,700,000	48,957,322		(51,450)			3.280	3.156	JD	70,994	1,597,360	08/22/2019	12/15/2026
020002-BG-5	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	18,378,126	117.4570	19,756,221	16,820,000	18,351,961		(19,032)			3.850	3.319	FA	253,632	435,820	08/16/2021	08/10/2049
020002-BH-3	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	19,997,000	97.5180	19,503,590	20,000,000	19,997,660		611			0.750	0.753	JD	6,667	158,750	11/19/2020	12/15/2025
020002-BJ-9	THE ALLSTATE CORPORATION SR UNSECURED			1	1.G FE	31,574,780	94.7490	30,319,568	32,000,000	31,606,484		30,883			1.450	1.595	JD	20,622	491,067	04/14/2021	12/15/2030
02005N-BF-6	ALLY FINANCIAL INC SUBORDINATED			2	3.A FE	12,825,385	112.8220	14,858,718	13,170,000	12,970,398		44,167			5.750	6.195	MN	86,245	757,275	03/17/2020	11/20/2025
02079K-AF-4	ALPHABET INC SR UNSECURED			1	1.C FE	22,177,010	90.0030	22,617,703	25,130,000	22,215,967		37,931			2.050	2.622	FA	194,618	240,214	10/18/2021	08/15/2050
02079K-AG-2	ALPHABET INC SR UNSECURED			1	1.C FE	6,958,460	89.7650	7,181,233	8,000,000	6,969,765		10,930			2.250	2.789	FA	68,000	119,688	04/15/2021	08/15/2060
023135-AJ-5	AMAZON COM INC SR UNSECURED			1	1.E FE	6,687,589	101.3150	6,777,979	6,690,000	6,689,327		476			2.500	2.508	MN	14,867	167,250	05/15/2017	11/29/2022
023135-AN-6	AMAZON COM INC SR UNSECURED			1	1.E FE	13,259,400	107.3070	12,876,784	12,000,000	12,434,113		(155,162)			3.800	2.397	JD	32,933	456,000	05/17/2016	12/05/2024
023135-AP-1	AMAZON COM INC SR UNSECURED			1	1.E FE	16,563,859	127.9850	18,410,696	14,385,000	16,132,997		(86,385)			4.800	3.571	JD	49,868	654,480	11/12/2021	12/05/2034
023135-AQ-9	AMAZON COM INC SR UNSECURED			1	1.E FE	17,692,233	136.8790	20,927,381	15,289,000	17,519,366		(54,475)			4.950	3.956	JD	54,658	756,806	05/27/2021	12/05/2044
023135-AW-6	AMAZON COM INC SR UNSECURED			1	1.D FE	9,988,931	101.8810	10,188,111	10,000,000	9,997,248		2,351			2.400	2.425	FA	86,000	240,000	06/06/2018	02/22/2023
023135-AZ-9	AMAZON COM INC SR UNSECURED			1	1.D FE	8,613,545	104.6940	8,532,524	8,150,000	8,496,847		(118,691)			2.800	1.042	FA	81,772	144,200	02/22/2021	08/22/2024
023135-BC-9	AMAZON COM INC SR UNSECURED			1	1.E FE	37,836,794	108.1100	36,984,517	34,210,000	37,303,229		(519,598)			3.150	1.388	FA	386,145	1,077,615	01/26/2021	08/22/2027
023135-BF-2	AMAZON COM INC SR UNSECURED			1	1.E FE	50,979,823	117.7520	57,668,997	48,975,000	50,806,535		(75,500)			3.875	3.547	FA	680,038	1,779,594	08/25/2021	08/22/2037
023135-BJ-4	AMAZON COM INC SR UNSECURED			1	1.E FE	23,436,302	122.1000	26,074,524	21,355,000	23,367,095		(38,790)			4.050	3.476	FA	309,914	718,065	06/02/2021	08/22/2047
023135-BM-7	AMAZON COM INC SR UNSECURED			1	1.E FE	23,932,770	128.6730	28,951,391	22,500,000	23,899,291		(16,993)			4.250	3.914	FA	342,656	898,344	05/27/2021	08/22/2057
023135-BQ-8	AMAZON COM INC SR UNSECURED			1	1.D FE	6,024,480	98.8480	5,930,889	6,000,000	6,019,556		(4,925)			0.800	0.701	JD	3,733	48,000	02/22/2021	06/03/2025
023135-BR-6	AMAZON COM INC SR UNSECURED			1	1.D FE	14,745,550	98.6700	14,800,446	15,000,000	14,752,747		7,197			1.200	1.518	JD	14,000	90,000	11/03/2021	06/03/2027
023135-BS-4	AMAZON COM INC SR UNSECURED			1	1.D FE	33,863,550	97.1560	34,004,555	35,000,000	33,933,313		69,763			1.500	1.892	JD	40,833	450,000	08/24/2021	06/03/2030
023135-BT-2	AMAZON COM INC SR UNSECURED			1	1.D FE	79,181,121	95.5130	78,413,373	82,097,000	79,210,129		31,927			2.500	2.675	JD	159,633	1,471,175	10/01/2021	06/03/2050
023135-BU-9	AMAZON COM INC SR UNSECURED			1	1.D FE	58,698,595	96.7210	58,632,083	60,620,000	58,711,728		13,772			2.700	2.834	JD	127,302	1,150,740	11/04/2021	06/03/2060
023135-BW-5	AMAZON COM INC SR UNSECURED			1	1.D FE	14,978,100	99.0280	14,854,206	15,000,000	14,982,732		4,632			0.450	0.499	MN	9,188	33,750	05/10/2021	05/12/2024
023135-BX-3	AMAZON COM INC SR UNSECURED			1	1.D FE	13,939,520	98.9960	13,859,441	14,000,000	13,947,060		7,540			1.000	1.089	MN	19,056	70,000	05/10/2021	05/12/2026
023135-BY-1	AMAZON COM INC SR UNSECURED			1	1.D FE	45,310,450	99.9530	44,978,746	45,000,000	45,290,728		(19,722)			1.650	1.540	MN	101,062	371,250	07/16/2021	05/12/2028
023135-BZ-8	AMAZON COM INC SR UNSECURED			1	1.D FE	88,494,560	101.2380	88,077,117	87,000,000	88,433,269		(61,291)			2.100	1.901	MN	248,675	913,500	08/25/2021	05/12/2031
023135-CA-2	AMAZON COM INC SR UNSECURED			1	1.D FE	54,601,210	103.6030	55,427,572	53,500,000	54,582,422		(18,788)			2.875	2.734	MN	209,356	769,063	07/26/2021	05/12/2041
023135-CB-0	AMAZON COM INC SR UNSECURED			1	1.D FE	85,622,820	107.2160	87,381,055	81,500,000	85,595,981		(26,839)			3.100	2.841	MN	343,885	1,263,250	10/22/2021	05/12/2051
023135-CC-8	AMAZON COM INC SR UNSECURED			1	1.D FE	47,261,729	108.2350	48,559,713	44,865,000	47,253,788		(7,940)			3.250	3.014	MN	198,465	729,056	10/22/2021	05/12/2061
023551-AJ-3	HESS CORPORATION NOTES			1	3.A FE	1,451,438	133.9690	1,473,664	1,100,000	1,335,498		(19,172)			7.300	4.529	FA	30,336	80,300	06/29/2020	08/15/2031
023608-AG-7	AMEREN CORPORATION SR UNSECURED			1	2.A FE	4,710,804	106.5860	5,025,544	4,715,000	4,713,034		434			3.650	3.661	FA	65,015	172,098	11/17/2015	02/15/2026
023608-AH-5	AMEREN CORPORATION SR UNSECURED			1	2.B FE	9,996,700	102.7430	10,274,275	10,000,000	9,998,163		649			2.500	2.507	MS	73,611	250,000	09/11/2019	09/15/2024
023608-AJ-1	AMEREN CORPORATION SR UNSECURED			1	2.A FE	52,209,523	108.4030	53,215,137	49,090,000	51,804,787		(254,823)			3.500	2.774	JJ	792,258	1,613,150	11/15/2021	01/15/2031
023608-AK-8	AMEREN CORPORATION SR UNSECURED			1	2.B FE	26,836,830	96.9570	26,178,503	27,000,000	26,854,984		18,154			1.750	1.842	MS	139,125	249,375	02/26/2021	03/15/2028
023608-AL-6	AMEREN CORPORATION SR UNSECURED			1	2.B FE	4,499,145	100.4110	4,518,497	4,500,000	4,499,147		2			1.950	1.954	MS	10,481		11/15/2021	03/15/2027
023618-AA-5	AMEREN TRANSMISSION CO OF IL SENIOR NOTE			1	1.F PL	69,230,000	106.5520	73,765,950	69,230,000	69,230,000					3.430	3.429	FA	798,126	2,374,589	08/31/2017	08/31/2050
023618-AB-3	AMEREN TRANSMISSION CO OF IL SENIOR NOTE SERIES A			1	1.F Z	10,000,000	96.9450	9,694,500	10,000,000	10,000,000					2.450	2.449	MN	30,625		11/16/2021	11/16/2036
02361D-AL-4	AMEREN ILLINOIS COMPANY SR SECURED			1	1.F FE	1,124,816	100.8580	1,109,443	1,100,000	1,104,129		(9,846)			2.700	1.786	MS	9,900	29,700	11/14/2019	09/01/2022
02361D-AM-2	AMEREN ILLINOIS COMPANY SR SECURED			1	1.F FE	3,007,781	125.0440	3,751,321	3,000,000	3,006,701		(176)			4.800	4.783	JD	6,400	144,000	12/15/2014	12/15/2043
02361D-AN-0	AMEREN ILLINOIS COMPANY SR SECURED			1	1.F FE	22,035,100	121.0960	26,641,012	22,000,000	22,031,927		(1,159)			4.300	4.288	JJ	473,000	946,000	02/08/2016	07/01/2044
02361D-AQ-3	AMEREN ILLINOIS COMPANY SR SECURED			1	1.F FE	1,385,110	121.1610	1,633,248	1,348,000	1,381,279		(832)			4.150	3.988	MS	16,472	55,942	11/29/2016	03/15/2046
02361D-AR-1	AMEREN ILLINOIS COMPANY 1ST MORTGAGE			1	1.F FE	1,793,309	114.5750	1,896,220	1,655,000	1,786,112		(3,384)			3.700	3.235	JD	5,103	61,235	02/21/2020	12/01/2047
02361D-AT-7	AMEREN ILLINOIS COMPANY 1ST MORTGAGE			1	1.F FE	1,535,600	128.1360	1,524,823	1,190,000	1,520,937		(8,016)			4.500	2.982	MS	15,768	53,550	02/21/2020	03/15/2049
02361D-AV-2	AMEREN ILLINOIS COMPANY 1ST MORTGAGE			1	1.F FE	4,619,813	94.8540	4,334,832	4,570,000	4,614,742		(4,833)			1.550	1.429	MN	9,051	69,261	12/10/2020	11/15/2030
02361D-AX-8	AMEREN ILLINOIS COMPANY 1ST MORTGAGE			1	1.F FE	2,987,490	101.3680	3,041,036	3,000,000	2,987,602		112			2.900	2.921	JD	3,867	40,117	06/22/2021	06/15/2051
02376R-AC-6	AMERICAN AIRLINES GROUP INC COMPANY GUARNT			1	5.B FE	9,843,750	100.2420	11,026,599	11,000,000	10,707,808		612,464			5.000	11.821	JD	45,833	550,000	01/21/2021	06/01/2022
02376R-AE-2	AMERICAN AIRLINES GROUP INC COMPANY GUARNT			1	5.B FE	13,057,250	93.1210	13,549,158	14,550,000	13,417,365		280,618			3.750	6.400	MS	181,875	545,625	01/21/2021	03/01/2025
02376R-AF-9	AMERICAN AIRLINES GROUP INC SR UNSECURED				5.B GI	3,061,250	138.4370	4,243,092	3,065,000	3,062,263		673			6.500	6.529	JJ	99,613	202,545	06/23/2020	07/01/2025
023771-S5-8	AMERICAN AIRLINES INC SR SECURED			1	4.B FE	19,552,500	123.3790	24,367,396	19,750,000	19,602,033		32,206			11.750	12.016	JJ	1,070,066	2,417,318	06/24/2020	07/15/2025
02406P-AY-6	AMERICAN AXLE & MANUFACTURING SR UNSECURED			1	4.B FE	16,167,500	102.2120	17,222,737	16,850,000	16,409,701		86,181			6.250	6.973	MS	310,087	1,053,125	01/16/2019	03/15/2026
025537-AJ-0	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	6,954,908	106.0470	7,741,443	7,300,000	7,061,886		35,245			3.200	3.822	MN	31,147	233,600	11/01/2018	11/13/2027
025537-AN-1	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	3,998,240	98.5050	3,940,186	4,000,000	3,998,528		162			2.300	2.305	MS	30,667	92,000	03/03/2020	03/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025537-AP-6	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	28,939,229	99.5790	28,609,122	28,730,000	28,938,283		(728)			3.250	3.210	MS	311,242	433,550	11/12/2021	03/01/2050
025537-AR-2	AMERICAN ELECTRIC POWER COMPAN SR UNSECURED			1	2.B FE	9,976,900	97.9240	9,792,391	10,000,000	9,981,998		4,572			1.000	1.048	MN	16,667	94,722	11/18/2020	11/01/2025
025816-BF-5	AMERICAN EXPRESS COMPANY SR UNSECURED				1.G FE	908,379	119.1550	1,092,654	917,000	909,740		216			4.050	4.107	JD	2,889	37,139	12/15/2014	12/03/2042
025816-BR-9	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.G FE	21,502,230	104.8280	22,013,973	21,000,000	21,386,810		(119,461)			3.000	2.290	AO	106,750	630,000	02/22/2021	10/30/2024
025816-BW-8	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.G FE	24,974,000	104.2520	26,062,891	25,000,000	24,991,212		5,272			3.700	3.723	FA	380,278	925,000	07/31/2018	08/03/2023
025816-CA-5	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.G FE	42,246,005	110.1180	46,623,902	42,340,000	42,284,988		12,915			4.200	4.237	MN	271,682	1,778,280	11/01/2018	11/06/2025
025816-CC-1	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.G FE	23,972,640	104.7700	25,144,887	24,000,000	23,987,717		5,440			3.400	3.425	FA	292,400	816,000	02/19/2019	02/22/2024
025816-CG-2	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.G FE	26,614,510	103.3060	26,859,629	26,000,000	26,476,010		(151,611)			2.500	1.737	JJ	272,639	512,500	03/30/2021	07/30/2024
025816-CN-7	AMERICAN EXPRESS COMPANY SR UNSECURED			2	1.G FE	5,365,042	107.2680	5,363,388	5,000,000	5,359,642		(5,399)			3.300	1.857	MN	26,583		12/02/2021	05/03/2027
02665W-BP-5	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	14,905,950	103.7210	15,558,139	15,000,000	14,969,360		13,766			2.900	3.000	FA	163,125	435,000	02/13/2017	02/16/2024
02665W-CA-7	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	2,610,000	101.7230	2,654,969	2,610,000	2,610,000					2.600	2.600	MN	8,483	67,860	11/13/2017	11/16/2022
02665W-CY-5	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	999,080	100.8330	1,008,332	1,000,000	999,847		310			2.200	2.232	JD	244	22,000	06/24/2019	06/27/2022
02665W-CZ-2	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	5,487,625	103.0920	5,670,072	5,500,000	5,493,659		2,444			2.400	2.448	JD	1,467	132,000	06/24/2019	06/27/2024
02665W-DC-2	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	6,497,595	101.4200	6,592,323	6,500,000	6,499,220		746			2.050	2.062	JJ	63,294	133,250	09/05/2019	01/10/2023
02665W-DD-0	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	14,352,688	102.5170	14,382,041	14,029,000	14,253,393		(82,346)			2.150	1.535	MS	93,001	301,624	10/14/2020	09/10/2024
02665W-DH-1	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	999,630	101.5900	1,015,904	1,000,000	999,842		114			1.950	1.962	MN	2,763	19,500	01/07/2020	05/10/2023
02665W-DJ-7	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	11,990,040	102.9490	12,353,820	12,000,000	11,992,683		1,358			2.350	2.363	JJ	135,517	282,000	01/07/2020	01/08/2027
02665W-DK-4	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	6,073,560	100.1270	6,007,620	6,000,000	6,047,148		(26,412)			0.875	0.355	JJ	25,375	26,250	02/22/2021	07/07/2023
02665W-DL-2	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	50,417,900	99.7220	49,860,758	50,000,000	50,312,862		(87,125)			1.200	1.018	JJ	288,333	600,000	10/14/2020	07/08/2025
02665W-DN-8	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	39,169,645	98.4680	38,525,482	39,125,000	39,158,813		(8,971)			1.000	0.976	MS	120,635	391,250	10/14/2020	09/10/2025
02665W-DW-8	AMERICAN HONDA FINANCE CORPORA SR UNSECURED			1	1.G FE	9,983,100	101.1360	10,113,619	10,000,000	9,984,854		1,754			2.000	2.026	MS	53,889	100,000	03/22/2021	03/24/2028
026874-AZ-0	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	13,771,786	138.7560	15,357,471	11,068,000	13,408,738		(118,310)			6.250	4.250	MN	115,292	691,750	03/03/2020	05/01/2036
026874-CY-1	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	3,755,723	106.2170	3,593,337	3,383,000	3,624,336		(112,348)			4.125	0.731	FA	52,718	139,549	10/28/2020	02/15/2024
026874-DA-2	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	53,981,385	123.6980	65,534,942	52,980,000	53,938,121		(29,383)			4.500	4.364	JJ	1,092,713	2,384,100	10/29/2020	07/16/2044
026874-DB-0	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	43,712,632	123.4630	45,696,063	37,012,000	43,655,342		(51,507)			4.375	3.443	JJ	746,666	617,094	12/02/2021	01/15/2055
026874-DC-8	AMERICAN INTERNATIONAL GRP INC UNSECURED			1	2.B FE	32,605,391	111.3830	34,846,259	31,285,000	32,529,112		(84,083)			3.875	3.462	JJ	559,002	1,203,381	03/25/2021	01/15/2035
026874-DD-6	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	36,083,566	107.2660	38,186,749	35,600,000	35,992,884		(60,910)			3.750	3.380	JJ	634,125	1,222,500	09/30/2021	07/10/2025
026874-DF-1	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	9,840,554	127.0600	10,952,538	8,620,000	9,778,770		(32,494)			4.800	3.890	JJ	196,536	413,760	03/02/2020	07/10/2045
026874-DH-7	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	37,074,257	108.6030	35,772,851	32,939,000	36,073,923		(732,262)			3.900	1.439	AO	321,155	1,196,871	04/05/2021	04/01/2026
026874-DK-0	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	26,838,498	111.8660	29,907,291	26,735,000	26,803,994		(10,016)			4.200	4.151	AO	280,718	1,122,870	04/16/2018	04/01/2028
026874-DL-8	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	58,071,025	128.5550	62,053,312	48,270,000	57,873,097		(170,154)			4.750	3.542	AO	573,206	2,037,513	09/08/2021	04/01/2048
026874-DN-4	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	40,165,905	114.3370	45,163,289	39,500,000	40,040,352		(70,654)			4.250	4.013	MS	494,299	1,678,750	03/10/2020	03/15/2029
026874-DP-9	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	80,094,362	124.8360	90,106,558	72,180,000	79,928,134		(138,018)			4.375	3.737	JD	8,772	3,048,500	11/05/2021	06/30/2050
026874-DQ-7	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	36,801,278	103.2100	37,542,733	36,375,000	36,670,610		(83,361)			2.500	2.249	JD	2,526	909,375	05/28/2020	06/30/2025
026874-DR-5	AMERICAN INTERNATIONAL GRP INC SR UNSECURED			1	2.B FE	117,343,457	108.4770	118,950,460	109,655,000	116,449,483		(705,375)			3.400	2.550	JD	10,356	3,660,270	07/16/2021	06/30/2030
03027X-AB-6	AMERICAN TOWER CORP SR UNSECURED				2.C FE	1,724,274	102.7510	1,710,806	1,665,000	1,686,072		(19,031)			3.500	2.308	JJ	24,443	58,275	12/17/2019	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	25,649,247	107.6580	26,886,506	24,974,000	25,144,442		(74,773)			5.000	4.658	FA	471,731	1,248,700	10/01/2014	02/15/2024
03027X-AM-2	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	12,769,712	104.7990	14,147,903	13,500,000	13,033,274		81,143			3.125	3.880	JJ	194,531	421,875	09/19/2018	01/15/2027
03027X-AP-5	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	10,702,704	107.0250	12,254,339	11,450,000	10,952,454		77,638			3.550	4.444	JJ	187,430	406,475	09/18/2018	07/15/2027
03027X-AQ-3	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	17,302,839	102.8500	17,736,460	17,245,000	17,273,429		(19,070)			3.000	2.883	JD	22,993	517,350	12/19/2019	06/15/2023
03027X-AR-1	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	32,939,550	107.6000	37,660,026	35,000,000	33,626,429		194,986			3.600	4.346	JJ	581,000	1,260,000	04/30/2018	01/15/2028
03027X-AT-7	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	26,160,207	104.5320	26,987,079	25,817,000	25,996,198		(75,359)			3.375	3.056	MN	111,336	871,324	12/20/2019	05/15/2024
03027X-AU-4	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	17,332,516	109.3190	18,480,332	16,905,000	17,357,513		6,894			3.950	3.495	MS	196,615	435,883	12/09/2021	03/15/2029
03027X-AV-2	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	8,108,619	104.0010	8,502,073	8,175,000	8,137,612		11,561			2.950	3.109	JJ	111,203	241,163	06/10/2019	01/15/2025
03027X-AW-0	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	20,872,113	109.0130	21,426,421	19,655,000	20,798,452		(65,756)			3.800	2.900	FA	282,158	450,680	12/08/2021	08/15/2029
03027X-AX-8	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	2,995,140	103.0800	3,092,400	3,000,000	2,996,486		641			2.750	2.775	JJ	38,042	82,500	09/30/2019	01/15/2027
03027X-AY-6	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	13,035,420	107.5140	14,061,700	13,079,000	13,037,431		842			3.700	3.718	AO	102,162	483,923	10/24/2019	10/15/2049
03027X-AZ-3	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	1,998,100	102.7370	2,054,736	2,000,000	1,998,843		344			2.400	2.419	MS	14,133	48,000	01/07/2020	03/15/2025
03027X-BA-7	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	9,612,360	102.5410	9,228,719	9,000,000	9,550,907		(61,453)			2.900	2.046	JJ	120,350	130,500	01/14/2021	01/15/2030
03027X-BC-3	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	3,929,922	96.5580	3,746,466	3,880,000	3,924,121		(4,909)			2.100	1.949	JD	3,621	81,480	10/20/2020	06/15/2030
03027X-BD-1	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	15,567,624	97.4580	15,627,453	16,035,000	15,575,283		7,366			3.100	3.252	JD	22,093	497,085	04/15/2021	06/15/2050
03027X-BG-4	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	11,308,741	94.7040	11,336,967	11,971,000	11,315,019		6,277			1.875	2.576	AO	47,385		12/08/2021	10/15/2030
03027X-BK-5	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	29,422,835	95.0990	29,242,936	30,750,000	29,435,042		12,207			2.950	3.176	JJ	418,285	207,012	12/09/2021	01/15/2051

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
03027X-BL-3	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	19,983,600	99.2480	19,849,627	20,000,000	19,986,037		2,437			1.600	1.617	AO	67,556	174,222	03/24/2021	04/15/2026
03027X-BM-1	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	19,961,400	100.7240	20,144,864	20,000,000	19,964,130		2,730			2.700	2.722	AO	114,000	294,000	03/24/2021	04/15/2031
03027X-BR-0	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	4,974,050	98.0540	4,902,714	5,000,000	4,975,383		1,333			1.450	1.559	MS	18,931		09/23/2021	09/15/2026
03027X-BS-8	AMERICAN TOWER CORP SR UNSECURED			1	2.C FE	19,838,728	97.3550	19,801,955	20,340,000	19,843,629		4,901			2.300	2.585	MS	122,153		12/07/2021	09/15/2031
030288-A#-1	AMERICAN TRANSMISSION SYSTEMS SENIOR NOTES			1	2.B	54,395,000	105.7820	57,540,119	54,395,000	54,395,000					3.660	3.660	MS	663,619	1,990,857	08/31/2017	09/01/2032
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS SR UNSECURED 144A			2	2.B FE	19,854,864	128.4840	25,766,184	20,054,000	19,879,422		4,043			5.000	5.065	MS	334,233	1,002,700	09/22/2014	09/01/2044
03028P-A@-5	AMERICAN TRANSMISSION CO LLC SERIES A SENIOR UNSECURED			1	1.F	45,000,000	140.1920	63,086,400	45,000,000	45,000,000					6.790	6.790	FA	1,026,988	3,055,500	10/31/2003	08/31/2033
03028P-B@-4	AMERICAN TRANSMISSION CO LLC SENIOR NOTES SERIES A			1	1.F	22,000,000	100.6480	22,142,560	22,000,000	22,000,000					4.590	4.590	FA	420,750	1,009,800	02/01/2010	02/01/2022
03028P-C*-5	AMERICAN TRANSMISSION CO LLC SENIOR NOTE SERIES A			1	1.F	24,000,000	109.0500	26,172,000	24,000,000	24,000,000					4.170	4.170	MS	294,680	1,000,800	12/15/2010	03/14/2026
03030#-AA-2	AMERICAN TRANSMISSION CO LLC SENIOR NOTES			1	1.F	25,000,000	131.8770	32,969,250	25,000,000	25,000,000					5.590	5.590	JD	116,458	1,397,500	08/01/2005	12/01/2035
030360-AD-3	AMERICAN UNIVERSITY UNSECURED			1	1.E FE	17,246,130	115.9430	19,710,306	17,000,000	17,237,724		(5,905)			3.672	3.585	AO	156,060	624,240	01/13/2021	04/01/2049
03040W-AJ-4	AMERICAN WATER CAPITAL CORP SR UNSECURED			1	2.A FE	547,015	120.2970	601,487	500,000	541,971		(1,355)			4.300	3.710	JD	1,792	21,500	01/19/2018	12/01/2042
03040W-AR-6	AMERICAN WATER CAPITAL CORP SR UNSECURED			1	2.A FE	5,732,371	112.3170	6,341,423	5,646,000	5,727,468		(2,074)			3.750	3.660	MS	70,575	211,725	02/21/2020	09/01/2047
03040W-AT-2	AMERICAN WATER CAPITAL CORP SR UNSECURED			1	2.A FE	2,839,829	120.4510	2,896,836	2,405,000	2,827,801		(8,263)			4.200	3.202	MS	33,670	71,085	04/27/2021	09/01/2048
03040W-AV-7	AMERICAN WATER CAPITAL CORP SR UNSECURED			1	2.A FE	1,157,150	118.5890	1,174,036	990,000	1,149,901		(3,689)			4.150	3.244	JD	3,424	41,085	02/21/2020	06/01/2049
03073E-AS-4	AMERISOURCEBERGEN CORPORATION SR UNSECURED			1	2.A FE	3,000,000	99.7560	2,992,686	3,000,000	3,000,000					0.737	0.737	MS	6,510	10,134	03/25/2021	03/15/2023
03076C-AK-2	AMERIPRISE FINANCIAL INC SR UNSECURED			1	1.G FE	1,125,220	104.4790	1,180,618	1,130,000	1,126,811		919			3.000	3.092	AO	8,381	33,900	03/31/2020	04/02/2025
030981-AK-0	AMERIGAS PARTNERS LP SR UNSECURED			1	3.C FE	7,500,000	107.2190	8,041,448	7,500,000	7,500,000					5.500	5.500	MN	46,979	412,500	12/13/2016	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP SR UNSECURED			1	3.C FE	7,550,000	110.9310	8,375,257	7,550,000	7,550,000					5.750	5.750	MN	49,442	434,125	02/06/2017	05/20/2027
031100-H#-0	AMETEK INC SERIES Q SENIOR NOTE			1	2.A	22,036,000	103.1980	23,498,293	22,770,000	22,770,000				(1,663,000)	1.530	1.530	AO	59,031	362,449	10/31/2016	10/31/2028
031100-H@-2	AMETEK INC SERIES P SENIOR NOTE			1	2.A	73,820,600	102.8330	78,440,772	76,279,500	76,279,500				(5,571,050)	1.340	1.340	AO	173,197	1,063,422	10/31/2016	10/31/2026
031100-L*-9	AMETEK INC SERIES J SENIOR NOTE			1	2.A	30,000,000	105.6320	31,689,600	30,000,000	30,000,000					3.730	3.730	MS	282,858	1,119,000	09/30/2014	09/30/2024
031100-P*-5	AMETEK INC SERIES W SENIOR NOTE			1	2.A	79,000,000	108.5290	85,737,910	79,000,000	79,000,000					4.180	4.180	JD	165,110	3,302,200	12/13/2018	12/13/2025
031162-BE-9	AMGEN INC SR UNSECURED			1	2.A FE	634,440	125.6400	628,200	500,000	633,619		(821)			4.950	3.126	AO	6,188		10/28/2021	10/01/2041
031162-BK-5	AMGEN INC SR UNSECURED			1	2.A FE	26,396,626	128.3910	33,976,223	26,463,000	26,412,460		1,131			5.150	5.164	MN	174,141	1,362,845	10/01/2014	11/15/2041
031162-BV-1	AMGEN INC SR UNSECURED			1	2.A FE	5,268,400	105.3990	5,269,941	5,000,000	5,265,017		(3,383)			3.625	1.111	MN	19,635		12/20/2021	05/22/2024
031162-BZ-2	AMGEN INC SR UNSECURED			1	2.A FE	20,857,626	119.6500	25,724,644	21,500,000	20,908,540		9,832			4.400	4.574	MN	157,667	946,000	06/29/2020	05/01/2045
031162-CD-0	AMGEN INC SR UNSECURED			1	2.A FE	9,251,272	124.1920	9,771,418	7,868,000	9,208,232		(24,222)			4.563	3.545	JD	15,956	290,572	06/11/2021	06/15/2048
031162-CF-5	AMGEN INC SR UNSECURED			1	2.A FE	96,165,681	127.6520	106,658,313	83,554,000	95,806,333		(221,882)			4.663	3.792	JD	173,161	3,709,603	10/12/2021	06/15/2051
031162-CH-1	AMGEN INC SR UNSECURED			1	2.A FE	4,987,450	101.9790	5,098,938	5,000,000	4,996,892		1,848			2.250	2.289	FA	41,250	112,500	08/10/2016	08/19/2023
031162-CJ-7	AMGEN INC SR UNSECURED			1	2.A FE	10,366,900	104.2730	10,427,261	10,000,000	10,361,789		(5,111)			2.600	1.739	FA	95,333		12/06/2021	08/19/2026
031162-CR-9	AMGEN INC SR UNSECURED			1	2.A FE	35,828,354	102.6560	35,412,112	34,496,000	35,802,423		(26,323)			3.150	2.874	FA	392,392	551,187	09/22/2021	02/21/2040
031162-CS-7	AMGEN INC SR UNSECURED			1	2.A FE	57,867,455	104.1960	57,562,901	55,245,000	57,818,092		(36,852)			3.375	3.119	FA	673,298	1,375,228	11/12/2021	02/21/2050
031162-CT-5	AMGEN INC SR UNSECURED			1	2.A FE	43,953,728	102.3340	43,561,450	42,568,000	43,796,330		(134,123)			2.200	1.593	FA	338,179	578,996	10/19/2021	02/21/2027
031162-CU-2	AMGEN INC SR UNSECURED			1	2.A FE	54,937,010	101.8710	53,991,377	53,000,000	54,768,799		(126,145)			2.450	1.991	FA	468,903	869,750	08/17/2021	02/21/2030
031162-CV-0	AMGEN INC SR UNSECURED			1	2.A FE	8,100,660	101.6680	8,031,773	7,900,000	8,032,740		(42,279)			1.900	1.337	FA	54,203	150,100	05/18/2020	02/21/2025
031162-CW-8	AMGEN INC SR UNSECURED			1	2.A FE	27,800,906	100.5480	27,461,541	27,312,000	27,776,832		(23,187)			2.300	2.089	FA	219,862	322,951	07/12/2021	02/25/2031
031162-CY-4	AMGEN INC SR UNSECURED			1	2.A FE	76,374,695	94.0340	76,423,536	81,272,000	76,418,611		43,916			2.770	3.066	MS	750,411	683,788	12/16/2021	09/01/2053
031162-CZ-1	AMGEN INC SR UNSECURED			1	2.A FE	26,701,557	96.8380	26,049,440	26,900,000	26,708,016		6,459			2.000	2.079	JJ	212,211		08/30/2021	01/15/2032
031162-DA-5	AMGEN INC SR UNSECURED			1	2.A FE	24,715,900	97.1080	24,082,903	24,800,000	24,717,177		1,277			2.800	2.822	FA	273,902		08/30/2021	08/15/2041
031162-DB-3	AMGEN INC SR UNSECURED			1	2.A FE	31,705,177	98.0020	31,262,739	31,900,000	31,708,957		3,780			1.650	1.745	FA	207,616		12/07/2021	08/15/2028
031162-DC-1	AMGEN INC SR UNSECURED			1	2.A FE	58,634,525	97.8530	57,928,762	59,200,000	58,637,113		2,588			3.000	3.048	JJ	700,533		11/30/2021	01/15/2052
032654-AU-9	ANALOG DEVICES INC SR UNSECURED			1	1.G FE	14,910,750	99.4330	14,914,976	15,000,000	14,913,655		2,905			1.700	1.791	AO	60,917		09/28/2021	10/01/2028
032654-AV-7	ANALOG DEVICES INC SR UNSECURED			1	1.G FE	19,885,600	100.2880	20,057,506	20,000,000	19,888,083		2,483			2.100	2.164	AO	100,333		09/28/2021	10/01/2031
032654-AW-5	ANALOG DEVICES INC SR UNSECURED			1	1.G FE	14,884,050	101.6580	15,248,672	15,000,000	14,885,084		1,034			2.800	2.851	AO	100,333		09/28/2021	10/01/2041
032654-AX-3	ANALOG DEVICES INC SR UNSECURED			1	1.G FE	30,266,225	103.0550	31,431,863	30,500,000	30,267,409		1,184			2.950	2.989	AO	214,940		11/22/2021	10/01/2051
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC SR UNSECURED			1	2.B FE	25,873,743	121.0050	32,380,882	26,760,000	25,976,652		37,825			4.700	4.988	FA	524,050	1,245,735	03/25/2021	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC COMPANY GUARNT			1	2.B FE	40,347,323	126.9940	53,210,654	41,900,000	40,431,128		26,522			4.900	5.147	FA	855,458	2,053,100	10/29/2020	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT			1	2.B FE	42,543,679	163.0970	68,606,667	42,065,000	42,463,869		(12,537)			8.200	8.092	JJ	1,590,524	3,449,330	10/01/2014	01/15/2039
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SR UNSECURED			1	2.B FE	33,681,301	120.0710	39,557,457	32,945,000	33,650,988		(15,449)			4.439	4.297	AO	345,296	1,452,774	04/27/2021	10/06/2048
03523T-BU-1	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT			1	2.B FE	1,495,830	131.3850	1,970,773	1,500,000	1,496,199		132			5.450	5.473	JJ	35,879	81,750	01/10/2019	01/23/2039

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
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT			1	2.B FE	15,341,477	138.6810	16,419,856	11,840,000	15,283,341		(58,137)			5.550	3.801	JJ	288,403	328,560	04/21/2021	01/23/2049
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR COMPANY GUARNT			1	2.B FE	17,132,204	145.2310	21,886,253	15,070,000	17,108,956		(21,108)			5.800	4.958	JJ	383,615	729,060	03/02/2021	01/23/2059
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE SR UNSECURED			1	2.B FE	14,684,415	136.9740	23,867,661	17,425,000	15,166,303		111,443			6.625	8.393	FA	436,109	1,154,406	12/16/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SR UNSECURED			1	2.B FE	27,674,634	125.8350	34,849,923	27,695,000	27,677,505		396			4.950	4.955	JJ	632,138	1,370,903	12/16/2016	01/15/2042
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR UNSECURED			1	2.B FE	13,743,063	117.2030	17,287,376	14,750,000	13,847,188		34,891			4.375	4.922	AO	136,233	645,313	11/30/2018	04/15/2038
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR UNSECURED			1	2.B FE	19,090,519	122.5330	20,904,204	17,060,000	19,029,600		(44,836)			4.600	3.869	AO	165,672	733,010	05/19/2021	04/15/2048
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR UNSECURED			1	2.B FE	17,614,693	126.3100	21,737,903	17,210,000	17,613,254		(6,998)			4.750	4.596	AO	172,578	787,788	04/21/2021	04/15/2058
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.B FE	7,107,939	116.5150	8,214,333	7,050,000	7,093,525		(5,585)			4.750	4.640	JJ	146,973	334,875	04/04/2019	01/23/2029
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.A FE	2,998,110	118.0650	3,541,953	3,000,000	2,998,493		53			4.350	4.354	JD	10,875	130,500	04/01/2020	06/01/2040
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.A FE	10,863,202	123.8380	11,882,278	9,595,000	10,834,303		(23,792)			4.500	3.738	JD	35,981	431,775	04/21/2021	06/01/2050
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.B FE	11,524,365	125.1720	14,081,862	11,250,000	11,521,878		(3,331)			4.600	4.460	JD	43,125	517,500	03/10/2021	06/01/2060
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE COMPANY GUARNT			1	2.A FE	5,987,400	109.6790	6,580,751	6,000,000	5,989,588		1,046			3.500	3.524	JD	17,500	210,000	04/01/2020	06/01/2030
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I SR UNSECURED			1	2.B FE	1,041,930	121.3410	1,213,407	1,000,000	1,036,320		(962)			4.625	4.367	FA	19,271	46,250	05/07/2015	02/01/2044
03589*-AA-1	ANNE ARUNDEL DERMATOLOGY MANAG INITIAL NOTE			2	5.B GI	13,751,250	103.4540	14,226,218	13,751,250	13,751,250					11.000	11.659	MJSD	4,202	1,774,394	10/16/2020	04/16/2026
03589*-AB-9	ANNE ARUNDEL DERMATOLOGY MANAG ADDITIONAL NOTE			2	5.B GI	9,751,325	103.9040	10,132,017	9,751,325	9,751,325					11.000	11.510	N/A	2,980	407,895	12/16/2021	04/16/2026
03674X-AJ-5	ANTERO RESOURCES CORPORATION SR UNSECURED			1	3.C FE	17,823,000	101.5820	19,198,923	18,900,000	18,139,826		193,093			5.000	6.358	MS	315,000	945,000	11/10/2020	03/01/2025
03674X-AN-6	ANTERO RESOURCES CORPORATION SR UNSECURED			1	3.C FE	2,536,000	113.8410	2,887,005	2,536,000	2,536,000					8.375	8.375	JJ	97,935	112,685	12/17/2020	07/15/2026
03674X-AQ-9	ANTERO RESOURCES CORPORATION SR UNSECURED			1	3.C FE	4,090,000	111.3890	4,555,796	4,090,000	4,090,000					7.625	7.625	FA	129,943	160,263	01/11/2021	02/01/2029
036752-AB-9	ANTHEM INC SR UNSECURED			1	2.B FE	13,698,160	109.7380	13,168,557	12,000,000	13,482,638		(215,522)			3.650	1.375	JD	36,500	438,000	02/25/2021	12/01/2027
036752-AC-7	ANTHEM INC SR UNSECURED			1	2.B FE	5,931,175	105.5500	5,740,871	5,439,000	5,817,719		(113,456)			3.350	0.784	JD	15,184	182,207	02/25/2021	12/01/2024
036752-AD-5	ANTHEM INC SR UNSECURED			1	2.B FE	21,594,651	122.9200	26,046,744	21,190,000	21,582,444		(8,542)			4.375	4.248	JD	77,255	927,063	04/15/2021	12/01/2047
036752-AG-8	ANTHEM INC SR UNSECURED			1	2.B FE	2,512,050	111.5020	2,787,551	2,500,000	2,507,924		(1,146)			4.101	4.041	MS	34,175	102,525	03/06/2018	03/01/2028
036752-AH-6	ANTHEM INC SR UNSECURED			1	2.B FE	26,220,953	125.5960	30,563,740	24,335,000	26,203,031		(16,420)			4.550	4.045	MS	369,081	800,118	10/06/2021	03/01/2048
036752-AK-9	ANTHEM INC SR UNSECURED			1	2.B FE	5,324,819	111.8690	6,161,767	5,508,000	5,332,467		3,475			3.700	3.889	MS	60,007	203,796	10/28/2019	09/15/2049
036752-AM-5	ANTHEM INC SR UNSECURED			1	2.B FE	21,163,595	103.2830	21,281,381	20,605,000	21,151,326		(11,377)			3.125	2.983	MN	82,277	643,906	04/27/2021	05/15/2050
036752-AN-3	ANTHEM INC SR UNSECURED			1	2.B FE	40,024,380	99.9060	38,963,177	39,000,000	39,931,521		(92,859)			2.250	1.930	MN	112,125	877,500	03/01/2021	05/15/2030
036752-AP-8	ANTHEM INC SR UNSECURED			1	2.B FE	26,822,739	102.4110	27,548,474	26,900,000	26,828,150		5,411			2.550	2.583	MS	201,974	339,164	03/09/2021	03/15/2031
036752-AR-4	ANTHEM INC SR UNSECURED			1	2.B FE	27,427,675	99.9180	27,477,322	27,500,000	27,438,784		11,109			1.500	1.555	MS	121,458	203,958	03/08/2021	03/15/2026
036752-AS-2	ANTHEM INC SR UNSECURED			1	2.B FE	50,058,209	111.4790	53,627,873	48,106,000	50,043,364		(14,845)			3.600	3.375	MS	509,924	856,287	09/02/2021	03/15/2051
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	17,910,000	103.3210	18,442,865	17,850,000	17,884,553		(9,782)			5.750	5.682	MS	342,125	1,026,375	04/02/2019	03/01/2027
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP COMPANY GUARNT			1	3.C FE	2,571,400	104.7880	2,682,575	2,560,000	2,570,900		(500)			5.375	5.266	JD	6,116	71,476	08/24/2021	06/15/2029
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	7,800,000	110.1870	8,594,583	7,800,000	7,800,000					7.875	7.875	MN	78,488	622,781	11/05/2020	05/15/2026
037389-BC-6	AON CORPORATION COMPANY GUARNT			1	2.A FE	18,305,190	109.8200	18,120,328	16,500,000	17,978,754		(189,771)			3.750	2.368	MN	101,406	618,750	05/04/2020	05/02/2029
037389-BD-4	AON CORPORATION COMPANY GUARNT			1	2.A FE	1,999,600	101.2980	2,025,964	2,000,000	1,999,881		134			2.200	2.207	MN	5,622	44,000	11/13/2019	11/15/2022
037389-BE-2	AON CORPORATION COMPANY GUARNT			1	2.A FE	9,996,500	103.1250	10,312,541	10,000,000	9,997,006		313			2.800	2.804	MN	35,778	280,000	05/12/2020	05/15/2030
03740L-AC-6	AON CORPORATION COMPANY GUARNT			1	2.A FE	9,992,100	101.8410	10,184,056	10,000,000	9,992,157		57			2.600	2.609	JD	20,944		11/29/2021	12/02/2031
037411-AW-5	APA CORPORATION SR UNSECURED			1	3.A FE	8,092,983	113.0950	11,082,218	9,799,000	8,161,464		43,234			5.100	6.680	MS	166,583	499,749	06/02/2020	09/01/2040
037411-BG-9	APA CORPORATION SR UNSECURED			1	3.A FE	3,018,876	114.7540	3,454,109	3,010,000	3,018,751		(201)			5.350	5.328	JJ	80,518	161,035	02/21/2020	07/01/2049
037735-CE-5	APPALACHIAN POWER COMPANY SENIOR NOTES			1	2.A FE	18,561,451	129.3560	24,448,287	18,900,000	18,669,864		9,817			5.800	5.927	AO	274,050	1,096,200	10/01/2014	10/01/2035
037735-CK-1	APPALACHIAN POWER COMPANY SR UNSECURED			1	2.A FE	1,302,840	139.9980	1,399,982	1,000,000	1,237,967		(10,266)			6.700	4.554	FA	25,311	67,000	10/01/2014	08/15/2037
037735-CM-7	APPALACHIAN POWER COMPANY SR UNSECURED			1	2.A FE	12,003,121	145.0330	12,907,975	8,900,000	11,392,092		(102,250)			7.000	4.541	AO	155,750	623,000	02/26/2016	04/01/2038
037735-CT-2	APPALACHIAN POWER COMPANY SR UNSECURED			2	2.A FE	1,094,480	116.8380	1,168,378	1,000,000	1,084,843		(2,445)			4.400	3.824	MN	5,622	44,000	10/19/2017	05/15/2044
037735-CU-9	APPALACHIAN POWER COMPANY SR UNSECURED			1	1.G FE	19,929,000	105.8560	21,171,167	20,000,000	19,973,157		7,288			3.400	3.442	JD	56,667	680,000	05/11/2015	06/01/2025
037735-CV-7	APPALACHIAN POWER COMPANY SR UNSECURED			1	2.A FE	15,714,356	117.3680	18,368,143	15,650,000	15,713,773		(2,024)			4.450	4.419	JD	58,035	696,425	02/21/2020	06/01/2045
037735-CX-3	APPALACHIAN POWER COMPANY SR UNSECURED			1	1.G FE	7,016,449	121.7850	8,476,256	6,960,000	7,014,162		(1,453)			4.500	4.444	MS	104,400	313,200	02/21/2020	03/01/2049
037735-CY-1	APPALACHIAN POWER COMPANY SR UNSECURED			1	1.G FE	42,152,574	108.9250	42,425,011	38,949,000	42,068,039		(73,649)			3.700	3.246	MN	240,186	1,441,113	03/25/2021	05/01/2050
037833-AK-6	APPLE INC SR UNSECURED			1	1.B FE	16,233,171	102.3510	16,478,499	16,100,000	16,148,642		(35,496)			2.400	2.169	MN	62,253	386,400	07/18/2019	05/03/2023
037833-AL-4	APPLE INC SR UNSECURED			1	1.B FE	6,525,673	118.5410	7,230,994	6,100,000	6,528,443		(6,380)			3.850	3.357	MN	37,185	167,475	06/11/2021	05/04/2043
037833-AS-9	APPLE INC SR UNSECURED			1	1.B FE	32,415,991	105.7860	34,186,921	32,317,000	32,373,072		(23,085)			3.450	3.372	MN	170,338	1,114,937	07/26/2019	05/06/2024
037833-AT-7	APPLE INC SR UNSECURED			1	1.B FE	22,178,577	128.0520	28,293,153	22,095,000	22,166,970		(1,896)			4.450	4.427	MN	150,215	983,228	07/14/2014	05/06/2044
037833-AZ-3	APPLE INC SR UNSECURED			1	1.B FE	28,297,189	104.1200	29,466,034	28,300,000	28,306,776		(2,096)			2.500	2.492	FA	279,069	707,500	07/18/2019	02/09/2025
037833-BA-7	APPLE INC SR UNSECURED			1	1.B FE	6,805,063	111.9850	7,458,212	6,660,000	6,822,527		(507)			3.450	3.287	FA	90,632	178,020	10/28/2021	02/09/2045
037833-BG-4	APPLE INC SR UNSECURED			1	1.B FE	24,140,034	106.4390	25,513,338	23,970,000	24,086,017		(32,919)			3.200	3.046	MN	102,272	767,040	07/18/2019	05/13/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-BH-2	APPLE INC SR UNSECURED			1	1.B FE	21,356,637	126.8770	27,257,042	21,483,000	21,372,403		2,658			4.375	4.410	MN	125,318	939,881	01/21/2016	05/13/2045
037833-BW-9	APPLE INC SR UNSECURED			1	1.B FE	16,811,028	125.6950	20,910,681	16,636,000	16,804,927		(11,501)			4.500	4.386	FA	266,176	748,620	06/29/2020	02/23/2036
037833-BX-7	APPLE INC SR UNSECURED			1	1.B FE	36,810,244	131.6980	47,279,672	35,900,000	36,751,932		(24,272)			4.650	4.475	FA	593,547	1,669,350	02/21/2020	02/23/2046
037833-BY-5	APPLE INC SR UNSECURED			1	1.B FE	43,881,650	107.0020	48,150,922	45,000,000	44,345,052		143,833			3.250	3.631	FA	520,000	1,462,500	10/30/2018	02/23/2026
037833-BZ-2	APPLE INC SR UNSECURED			1	1.B FE	15,846,180	104.4840	16,717,482	16,000,000	15,995,438		33,963			2.450	2.412	FA	160,067	330,750	07/27/2021	08/04/2026
037833-CD-0	APPLE INC SR UNSECURED			1	1.B FE	16,801,599	118.8060	20,226,688	17,025,000	16,821,960		3,560			3.850	3.919	FA	267,647	655,463	02/21/2020	08/04/2046
037833-CH-1	APPLE INC SR UNSECURED			1	1.B FE	789,378	125.6850	917,501	730,000	784,155		(1,315)			4.250	3.784	FA	12,238	31,025	10/02/2017	02/09/2047
037833-CJ-7	APPLE INC SR UNSECURED			1	1.B FE	17,021,001	108.7090	18,676,286	17,180,000	17,123,311		4,305			3.350	3.392	FA	227,015	575,530	10/22/2020	02/09/2027
037833-CM-0	APPLE INC SR UNSECURED			1	1.B FE	5,139,350	100.0220	5,001,121	5,000,000	5,002,503		(114,848)			2.500	0.200	FA	49,306	125,000	10/20/2020	02/09/2022
037833-CR-9	APPLE INC SR UNSECURED			1	1.B FE	21,341,233	107.9100	23,860,001	22,111,000	21,608,514		82,877			3.200	3.669	MN	98,271	707,552	07/22/2019	05/11/2027
037833-CU-2	APPLE INC SR UNSECURED			1	1.B FE	12,517,444	104.2450	12,717,870	12,200,000	12,355,127		(68,187)			2.850	2.253	MN	48,292	347,700	07/26/2019	05/11/2024
037833-CX-6	APPLE INC SR UNSECURED			1	1.B FE	7,525,600	107.2490	8,579,924	8,000,000	7,682,177		51,367			3.000	3.812	JD	7,333	240,000	10/29/2018	06/20/2027
037833-DB-3	APPLE INC SR UNSECURED			1	1.B FE	30,577,932	106.6490	33,116,552	31,052,000	30,750,697		45,223			2.900	3.080	MS	272,654	900,508	07/18/2019	09/12/2027
037833-DD-9	APPLE INC SR UNSECURED			1	1.B FE	31,717,470	117.2630	36,204,817	30,875,000	31,665,202		(19,682)			3.750	3.593	MS	350,560	1,157,813	02/21/2020	09/12/2047
037833-DE-7	APPLE INC SR UNSECURED			1	1.B FE	9,998,700	101.7520	10,175,220	10,000,000	9,999,793		196			2.400	2.402	JJ	112,000	240,000	11/06/2017	01/13/2023
037833-DF-4	APPLE INC SR UNSECURED			1	1.B FE	6,989,780	104.5630	7,319,415	7,000,000	6,995,558		1,385			2.750	2.772	JJ	89,833	192,500	11/06/2017	01/13/2025
037833-DG-2	APPLE INC SR UNSECURED			1	1.B FE	9,381,030	117.8450	10,398,625	8,824,000	9,362,159		(10,907)			3.750	3.382	MN	44,120	302,775	06/23/2021	11/13/2047
037833-DK-3	APPLE INC SR UNSECURED			1	1.B FE	939,360	107.4280	1,074,283	1,000,000	958,352		6,230			3.000	3.799	MN	4,000	30,000	10/26/2018	11/13/2027
037833-DQ-0	APPLE INC SR UNSECURED			1	1.B FE	19,522,801	103.7050	19,524,591	18,827,000	19,516,086		(6,050)			2.950	2.756	MS	169,704	215,055	09/20/2021	09/11/2049
037833-DT-4	APPLE INC SR UNSECURED			1	1.B FE	6,091,080	99.8080	5,988,461	6,000,000	6,072,473		(18,607)			1.125	0.751	MN	9,375	67,500	02/22/2021	05/11/2025
037833-DW-7	APPLE INC SR UNSECURED			1	1.B FE	28,546,267	98.5860	28,037,811	28,440,000	28,540,808		(3,802)			2.650	2.631	MN	104,675	501,910	09/20/2021	05/11/2050
037833-DY-3	APPLE INC SR UNSECURED			1	1.B FE	2,842,800	94.5390	2,836,164	3,000,000	2,846,759		3,959			1.250	1.894	FA	13,646		09/30/2021	08/20/2030
037833-DZ-0	APPLE INC SR UNSECURED			1	1.B FE	3,369,382	94.1610	3,502,795	3,720,000	3,374,575		5,193			2.400	2.876	FA	32,488	44,640	06/17/2021	08/20/2050
037833-EA-4	APPLE INC SR UNSECURED			1	1.B FE	12,767,715	94.4990	12,974,654	13,730,000	12,773,058		5,486			2.550	2.845	FA	127,403	130,433	10/01/2021	08/20/2060
037833-EB-2	APPLE INC SR UNSECURED			1	1.B FE	12,943,570	97.7140	12,702,780	13,000,000	12,953,233		9,663			0.700	0.789	FA	36,147	45,500	02/22/2021	02/08/2026
037833-EC-0	APPLE INC SR UNSECURED			1	1.B FE	21,946,980	97.1810	21,379,893	22,000,000	21,953,521		6,541			1.200	1.236	FA	104,867	132,000	02/01/2021	02/08/2028
037833-ED-8	APPLE INC SR UNSECURED			1	1.B FE	19,994,400	97.5860	19,517,189	20,000,000	19,994,866		466			1.650	1.653	FA	131,083	165,000	02/01/2021	02/08/2031
037833-EE-6	APPLE INC SR UNSECURED			1	1.B FE	19,957,715	97.4860	19,497,105	20,000,000	19,958,968		1,253			2.375	2.388	FA	188,681	231,563	08/25/2021	02/08/2041
037833-EF-3	APPLE INC SR UNSECURED			1	1.B FE	45,658,219	98.6240	46,102,011	46,745,000	45,673,582		15,362			2.650	2.764	FA	492,056	404,721	09/10/2021	02/08/2051
037833-EG-1	APPLE INC SR UNSECURED			1	1.B FE	28,838,595	99.2360	28,778,412	29,000,000	28,840,600		2,005			2.800	2.823	FA	322,544	301,000	09/13/2021	02/08/2061
037833-EH-9	APPLE INC SR UNSECURED			1	1.B FE	5,487,570	98.0150	5,390,846	5,500,000	5,488,256		686			1.400	1.434	FA	31,228		07/29/2021	08/05/2028
037833-EJ-5	APPLE INC SR UNSECURED			1	1.B FE	2,489,500	97.7840	2,444,590	2,500,000	2,489,891		391			1.700	1.746	FA	17,236		07/29/2021	08/05/2031
037833-EK-2	APPLE INC SR UNSECURED			1	1.B FE	53,771,948	99.5190	53,839,911	54,100,000	53,774,391		2,443			2.700	2.729	FA	592,395		11/09/2021	08/05/2051
037833-EL-0	APPLE INC SR UNSECURED			1	1.B FE	29,358,995	100.9490	29,779,894	29,500,000	29,359,603		608			2.850	2.870	FA	340,971		10/18/2021	08/05/2061
038336-C#-8	APTARGROUP INC SENIOR NOTE SERIES 2008-C-1			1	2.B	23,973,140	101.5610	24,374,640	24,000,000	23,997,430		3,711			3.250	3.266	MS	251,333	780,000	10/01/2014	09/05/2022
038336-D#-7	APTARGROUP INC SENIOR NOTE SERIES 2014 A 2			1	2.B	28,000,000	104.3250	29,211,000	28,000,000	28,000,000					3.490	3.490	FA	339,306	977,200	02/26/2015	02/26/2024
038336-D@-9	APTARGROUP INC SENIOR NOTE SERIES 2014 A 1			1	2.B	22,000,000	104.0610	22,893,420	22,000,000	22,000,000					3.490	3.490	JD	31,992	767,800	12/16/2014	12/16/2023
038336-E*-0	APTARGROUP INC SENIOR NOTE SERIES 2014 A 3			1	2.B	12,000,000	106.3760	12,765,120	12,000,000	12,000,000					3.610	3.610	JD	18,050	433,200	12/16/2014	12/16/2025
038336-E@-8	APTARGROUP INC SENIOR NOTE SERIES 2014 A 4			1	2.B	26,200,000	106.4870	27,899,594	26,200,000	26,200,000					3.610	3.610	FA	328,410	945,820	02/26/2015	02/26/2026
03836W-E#-6	AQUA AMERICA INC SENIOR NOTE SERIES C			1	2.B	22,000,000	103.3900	22,745,800	22,000,000	22,000,000					3.250	3.250	MN	115,194	715,000	11/03/2016	11/03/2035
03836W-E*-0	AQUA AMERICA INC SENIOR NOTE SERIES A			1	2.B	5,000,000	101.8030	5,090,150	5,000,000	5,000,000					3.010	3.010	MN	24,247	150,500	11/03/2016	11/03/2031
03836W-E@-8	AQUA AMERICA INC SENIOR NOTE SERIES B			1	2.B	30,000,000	102.9420	30,882,600	30,000,000	30,000,000					3.190	3.190	MN	154,183	957,000	11/03/2016	11/03/2034
03836W-F*-9	AQUA AMERICA INC SENIOR NOTE SERIES D			1	2.B	7,000,000	104.6030	7,322,210	7,000,000	7,000,000					3.410	3.410	MN	38,457	238,700	11/03/2016	11/03/2038
03836W-F@-7	AQUA AMERICA INC SENIOR NOTE SERIES E			1	2.B	4,300,000	105.9090	4,554,087	4,300,000	4,300,000					3.570	3.570	MN	24,732	153,510	11/03/2016	11/03/2041
03842*-BM-7	AQUA PENNSYLVANIA INC FIRST MORTGAGE BOND			1	1.E	22,275,000	115.8460	25,804,697	22,275,000	22,275,000					4.020	4.020	JD	74,621	895,455	05/31/2019	05/31/2049
03842*-BV-7	AQUA PENNSYLVANIA INC FIRST MORTGAGE BOND			1	1.E	12,870,000	105.5350	13,582,355	12,870,000	12,870,000					3.490	3.490	JD	37,430	449,163	05/01/2020	06/01/2051
038522-AP-3	ARAMARK SERVICES INC SR UNSECURED 144A			1	4.A FE	3,843,383	101.9890	4,215,222	4,133,000	3,934,357		53,078			5.000	6.670	AO	51,663	206,650	03/27/2020	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC SR UNSECURED 144A			1	4.A FE	22,090,013	103.4930	23,126,585	22,346,000	22,114,200		20,649			5.000	5.151	FA	465,542	1,117,300	03/27/2020	02/01/2028
038522-AR-9	ARAMARK SERVICES INC SR UNSECURED			1	4.A FE	19,750,000	104.5190	20,642,435	19,750,000	19,750,000					6.375	6.375	MN	209,844	1,259,063	04/22/2020	05/01/2025
038790-AA-2	VEREIT OPERATING PTNR LP SR UNSECURED 144A				2.C FE	0	0.0000								2.000	0.000	FA		1,262,613	02/04/2014	02/06/2017
039482-AB-0	ARCHER-DANIELS-MIDLAND COMPANY SR UNSECURED			1	1.F FE	1,175,793	108.7080	1,288,184	1,185,000	1,177,205		810			3.250	3.342	MS	10,056	38,513	03/25/2020	03/27/2030
03959K-AA-8	ARCHROCK PARTNERS LP COMPANY GUARNT			1	4.B FE	19,900,000	105.0450	20,903,994	19,900,000	19,900,000					6.875	6.875	AO	342,031	1,368,125	03/07/2019	04/01/2027
03959K-AC-4	ARCHROCK PARTNERS LP COMPANY GUARNT			1	4.B FE	8,087,625	104.1790	8,125,935	7,800,000	8,037,352		(48,382)			6.250	5.435	AO	121,875	487,500	12/14/2020	04/01/2028

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
03966V-AA-5	ARCONIC CORPORATION SECURED			1	3.C FE	10,063,750	106.3890	10,426,151	9,800,000	9,996,864		(53,732)			6.125	5.367	FA	226,761	511,438	02/24/2021	02/15/2028
03966V-AB-3	ARCONIC CORPORATION SR SECURED			1	3.A FE	11,318,125	104.7360	11,835,160	11,300,000	11,311,208		(4,305)			6.000	5.954	MN	86,633	678,000	04/29/2020	05/15/2025
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE SR UNSECURED			1	4.A FE	24,500,000	98.8990	24,230,151	24,500,000	24,500,000					4.000	3.999	MN	125,222	661,500	02/26/2021	09/01/2029
040555-CH-5	ARIZONA PUBLIC SERVICE BONDS			1	1.G FE	8,713,215	125.1450	12,451,941	9,950,000	9,058,939		39,550			5.500	6.499	MS	182,417	547,250	11/09/2009	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	13,409,010	122.8350	16,582,679	13,500,000	13,426,763		2,128			5.050	5.094	MS	227,250	681,750	08/22/2011	09/01/2041
040555-CN-2	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	1,982,290	117.4010	2,348,018	2,000,000	1,985,129		440			4.500	4.557	AO	22,500	90,000	12/15/2014	04/01/2042
040555-CP-7	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	25,230,848	121.3320	29,883,966	24,630,000	25,159,956		(15,706)			4.700	4.537	JJ	533,787	1,157,610	10/19/2017	01/15/2044
040555-CS-1	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	3,212,680	104.3660	3,386,665	3,245,000	3,232,363		3,492			3.150	3.273	MN	13,061	102,218	11/18/2015	05/15/2025
040555-CT-9	ARIZONA PUBLIC SERVICE SR UNSECURED			2	1.G FE	5,722,469	117.7470	6,393,642	5,430,000	5,707,101		(7,767)			4.350	3.999	MN	30,182	236,205	02/21/2020	11/15/2045
040555-CU-6	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	2,130,271	109.7990	2,235,506	2,036,000	2,125,077		(2,465)			3.750	3.474	MN	9,756	76,350	02/21/2020	05/15/2046
040555-CW-2	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	9,993,100	104.7220	10,472,250	10,000,000	9,995,839		661			2.950	2.958	MS	86,861	295,000	09/06/2017	09/15/2027
040555-CX-0	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	4,280,642	114.9840	4,984,536	4,335,000	4,283,980		1,013			4.200	4.274	FA	68,782	182,070	09/20/2018	08/15/2048
040555-CY-8	ARIZONA PUBLIC SERVICE SR UNSECURED			1	1.G FE	10,998,130	117.1630	12,887,943	11,000,000	10,998,237		34			4.250	4.251	MS	155,833	467,500	02/26/2019	03/01/2049
04316J-AA-7	ARTHUR J GALLAGHER & CO SR UNSECURED			1	2.B FE	14,935,200	98.7300	14,809,434	15,000,000	14,936,043		843			2.400	2.449	MN	52,000		11/02/2021	11/09/2031
04316J-AB-5	ARTHUR J GALLAGHER & CO SR UNSECURED			1	2.B FE	17,359,740	97.3210	17,031,209	17,500,000	17,359,951		211			3.050	3.091	MS	77,097		11/22/2021	03/09/2052
04317@-AF-5	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES H			1	2.B PL	37,500,000	105.9590	39,734,625	37,500,000	37,500,000					4.580	4.580	FA	591,583	1,717,500	02/27/2014	02/27/2024
04317@-AM-0	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES N			1	2.B PL	35,000,000	103.8750	36,356,250	35,000,000	35,000,000					4.130	4.130	JD	28,107	1,445,500	06/24/2014	06/24/2023
04317@-AN-8	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES O			1	2.B PL	30,000,000	107.3920	32,217,600	30,000,000	30,000,000					4.310	4.310	JD	25,142	1,293,000	06/24/2014	06/24/2025
04317@-AQ-1	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES Q			1	2.B PL	10,000,000	108.7770	10,877,700	10,000,000	10,000,000					4.400	4.400	JD	35,444	440,000	06/02/2016	06/02/2026
04317@-AR-9	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES R			1	2.B PL	24,300,000	111.0590	26,987,337	24,300,000	24,300,000					4.550	4.550	JD	89,066	1,105,650	06/02/2016	06/02/2028
04317@-AV-0	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES V			1	2.B PL	30,000,000	108.0690	32,420,700	30,000,000	30,000,000					4.090	4.090	JD	13,633	1,227,000	06/27/2017	06/27/2027
04317@-AW-8	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES W			1	2.B PL	30,000,000	108.1120	32,433,600	30,000,000	30,000,000					4.090	4.090	FA	507,842	1,227,000	08/02/2017	08/02/2027
04317@-AX-6	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES X			1	2.B PL	9,560,000	109.2350	10,442,866	9,560,000	9,560,000					4.190	4.190	JD	4,451	400,564	06/27/2017	06/27/2029
04317@-AY-4	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES Y			1	2.B PL	9,560,000	109.2670	10,445,925	9,560,000	9,560,000					4.190	4.190	FA	165,789	400,564	08/02/2017	08/02/2029
04317@-BD-9	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES DD			1	2.B PL	70,000,000	109.8390	76,887,300	70,000,000	70,000,000					4.340	4.340	JD	151,900	3,038,000	06/13/2018	06/13/2028
04317@-BE-7	ARTHUR J GALLAGHER & CO SENIOR NOTES SERIES EE			1	2.B PL	67,200,000	111.3390	74,819,808	67,200,000	67,200,000					4.440	4.440	JD	149,184	2,983,680	06/13/2018	06/13/2030
04318@-AD-9	ARTISAN PARTNERS HOLDINGS LP SENIOR NOTES SERIES D			1	2.A PL	19,780,000	107.9080	21,344,202	19,780,000	19,780,000					4.290	4.290	FA	318,211	848,562	08/16/2017	08/16/2025
04318@-AE-7	ARTISAN PARTNERS HOLDINGS LP SENIOR NOTES SERIES E			1	2.A PL	20,800,000	107.6250	22,386,000	20,800,000	20,800,000					4.530	4.530	FA	353,340	942,240	08/16/2019	08/16/2027
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC COMPANY GUARNT			1	3.B FE	2,024,445	102.2400	2,060,133	2,015,000	2,022,142		(2,042)			4.500	4.379	MS	30,225	90,675	11/11/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC COMPANY GUARNT			1	4.A FE	2,565,767	102.1930	2,604,895	2,549,000	2,563,538		(1,978)			4.750	4.642	MS	40,359	121,078	11/11/2020	03/01/2030
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC COMPANY GUARNT			1	3.B FE	3,925,000	102.0470	4,005,345	3,925,000	3,925,000					4.625	4.625	MN	21,179		11/04/2021	11/15/2029
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC COMPANY GUARNT			1	3.B FE	3,925,000	103.3130	4,055,037	3,925,000	3,925,000					5.000	5.000	MN	22,896		11/04/2021	02/15/2032
04351L-AB-6	ASCENSION HEALTH ALLIANCE SR UNSECURED			1	1.B FE	3,015,737	123.8490	3,591,619	2,900,000	3,006,289		(2,564)			3.945	3.718	MN	14,618	114,405	01/25/2018	11/15/2046
04636N-AA-1	ASTRAZENECA FINANCE LLC COMPANY GUARNT			1	1.G FE	1,677,883	98.7960	1,659,773	1,680,000	1,678,132		249			1.200	1.225	MN	11,928	10,080	05/25/2021	05/28/2026
04636N-AE-3	ASTRAZENECA FINANCE LLC COMPANY GUARNT			1	1.G FE	1,677,144	99.4350	1,670,500	1,680,000	1,677,373		229			1.750	1.776	MN	2,695	14,700	05/25/2021	05/28/2028
04650N-AB-0	AT & T INC SR UNSECURED			1	2.B FE	13,341,960	126.7760	14,452,423	11,400,000	13,177,830		(66,265)			5.350	4.112	MS	203,300	609,900	03/10/2020	09/01/2040
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC SENIOR SECURED NOTE SERIES A			1	2.B PL	23,048,146	104.6240	24,113,893	23,048,146	23,048,146					3.590	3.590	MS	275,809	827,428	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC SENIOR SECURED NOTE SERIES B			1	2.B PL	16,750,106	104.6240	17,524,631	16,750,106	16,750,106					3.590	3.590	MS	200,443	601,329	11/01/2016	09/01/2042
048303-F@-5	ATLANTIC CITY ELECTRIC CO FIRST MORTGAGE BONDS			1	1.F Z	26,600,000	96.2520	25,603,032	26,600,000	26,600,000					2.270	2.268	FA	75,478		11/16/2021	02/15/2032
04877Q-AB-0	ATLANTIC OKLAHOMA WIND LLC SENIOR SECURED NOTE				2.C PL	87,832,779	106.8580	93,856,351	87,832,779	87,832,779					4.780	4.809	MJSD	11,662	4,198,407	12/21/2018	12/31/2037
049560-AM-7	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.E FE	13,242,120	116.9670	14,663,013	12,536,000	13,182,190		(18,622)			4.125	3.778	AO	109,168	517,110	06/29/2020	10/15/2044
049560-AN-5	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.E FE	14,958,750	106.0420	15,906,317	15,000,000	14,976,057		3,980			3.000	3.032	JD	20,000	450,000	06/05/2017	06/15/2027
049560-AP-0	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	16,744,350	122.7410	20,154,049	16,420,000	16,736,957		(6,366)			4.300	4.170	AO	176,515	681,335	04/15/2021	10/01/2048
049560-AQ-8	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	12,893,549	120.1400	15,365,909	12,790,000	12,889,313		(2,554)			4.125	4.073	MS	155,345	527,588	02/21/2020	03/15/2049
049560-AR-6	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	7,995,200	103.4120	8,272,955	8,000,000	7,996,133		447			2.625	2.632	MS	61,833	210,000	09/25/2019	09/15/2029
049560-AS-4	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	38,127,536	107.4280	40,219,924	37,439,000	38,115,113		(10,578)			3.375	3.274	MS	372,050	1,094,428	10/29/2020	09/15/2049
049560-AT-2	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	36,923,821	93.8030	37,364,592	39,833,000	37,095,980		172,159			1.500	2.348	JJ	275,512	223,748	10/25/2021	01/15/2031
049560-AW-5	ATMOS ENERGY CORPORATION SR UNSECURED			1	1.G FE	41,898,706	98.7760	43,244,226	43,780,000	41,906,242		7,536			2.850	3.068	FA	311,933		11/02/2021	02/15/2052
05073*-AA-9	AUDAX GROUP LP SERIES A SENIOR NOTE			1	1.F PL	10,000,000	105.7920	10,579,200	10,000,000	10,000,000					3.360	3.360	AO	60,667		10/26/2021	10/26/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05073*-AB-7	AUDAX GROUP LP SERIES B SENIOR NOTE			1	1.F PL	5,000,000	107.3060	5,365,300	5,000,000	5,000,000					3.510	3.510	AO	31,688		10/26/2021	10/26/2033
05352T-AA-7	AVANTOR FUNDING INC COMPANY GUARNT			1	3.C FE	24,700,000	105.0860	25,956,349	24,700,000	24,700,000					4.625	4.625	JJ	526,762	1,136,028	07/07/2020	07/15/2028
05352T-AB-5	AVANTOR FUNDING INC COMPANY GUARNT			1	3.C FE	11,750,000	101.0340	11,871,534	11,750,000	11,750,000					3.875	3.875	MN	82,209		10/19/2021	11/01/2029
053611-AK-5	AVERY DENNISON CORPORATION SR UNSECURED			1	2.B FE	891,152	101.4680	908,136	895,000	891,751					2.650	2.699	AO	4,019	23,718	03/04/2020	04/30/2030
053773-BC-0	AVIS BUDGET CAR RENTAL LLC SR UNSECURED			1	4.B FE	10,878,750	104.2480	11,363,082	10,900,000	10,884,538		2,306			5.750	5.780	JJ	289,001	626,750	08/16/2019	07/15/2027
053773-BE-6	AVIS BUDGET CAR RENTAL LLC COMPANY GUARNT			1	4.B FE	7,038,000	104.1000	7,963,616	7,650,000	7,139,040		72,739			5.750	7.235	JJ	202,831	439,875	08/03/2020	07/15/2027
053773-BF-3	AVIS BUDGET CAR RENTAL LLC COMPANY GUARNT			1	4.B FE	7,837,285	105.3320	8,242,266	7,825,000	7,835,441		(1,844)			5.375	5.339	MS	140,198	210,297	02/18/2021	03/01/2029
053773-BG-1	AVIS BUDGET CAR RENTAL LLC COMPANY GUARNT			1	4.B FE	7,700,000	102.3870	7,883,794	7,700,000	7,700,000					4.750	4.750	AO	91,438	191,003	03/09/2021	04/01/2028
05453G-AC-9	AXALTA COATING SYSTEMS LLC COMPANY GUARNT			1	4.A FE	12,100,000	96.8510	11,718,981	12,100,000	12,100,000					3.375	3.375	FA	154,275	296,072	11/09/2020	02/15/2029
05454N-AA-7	AXALTA COATING SYSTEMS LLC COMPANY GUARNT			1	4.A FE	3,900,000	104.3800	4,070,814	3,900,000	3,900,000					4.750	4.750	JD	8,233	185,250	06/01/2020	06/15/2027
054561-AC-9	EQUITABLE HOLDINGS INC SR UNSECURED			1	2.B FE	9,733,546	103.5990	10,096,768	9,746,000	9,742,133		2,848			3.900	3.932	AO	74,963	380,094	01/16/2019	04/20/2023
054561-AJ-4	EQUITABLE HOLDINGS INC SR UNSECURED			1	2.B FE	23,385,272	112.1210	26,202,787	23,370,000	23,382,290		(1,964)			4.350	4.339	AO	200,495	1,016,595	04/24/2019	04/20/2028
054561-AM-7	EQUITABLE HOLDINGS INC SR UNSECURED			1	2.B FE	29,825,162	125.4560	36,400,927	29,015,000	29,816,079		(7,684)			5.000	4.800	AO	286,120	1,363,250	11/22/2021	04/20/2048
05508R-AE-6	B & G FOODS INC SENIOR UNSECURED			1	4.B FE	22,082,843	102.0150	22,905,395	22,453,000	22,240,110		51,952			5.250	5.545	AO	294,696	1,178,783	01/08/2019	04/01/2025
05508W-AB-1	B & G FOODS INC COMPANY GUARNT			1	4.B FE	10,815,000	103.6360	11,192,641	10,800,000	10,809,316		(2,654)			5.250	5.220	MS	166,950	567,000	10/15/2019	09/15/2027
05531F-BB-8	TRUIST FINANCIAL CORPORATION SR UNSECURED			2	1.G FE	16,486,470	104.5610	17,252,613	16,500,000	16,494,233		1,940			2.850	2.863	AO	84,906	470,250	10/23/2017	10/26/2024
05531G-AB-7	TRUIST FINANCIAL CORPORATION SUBORDINATED			2	1.G FE	999,010	110.3260	1,103,260	1,000,000	999,250		89			3.875	3.887	MS	10,979	38,750	03/11/2019	03/19/2029
05565E-G#-6	BMW US CAPITAL LLC SERIES N GUARANTEED SENIOR NT			1	1.F	39,000,000	108.8000	42,432,000	39,000,000	39,000,000					4.030	4.030	FA	602,485	1,571,700	02/13/2014	02/13/2026
05565E-H#-5	BMW US CAPITAL LLC SERIES B GUARANTEED SENIOR NT			1	1.F	19,600,000	105.2450	20,628,020	19,600,000	19,600,000					3.300	3.300	FA	238,957	646,800	02/18/2015	02/18/2025
05598#-AA-1	BGO DIVERSIFIED US PROPERTY FU SERIES G SENIOR NOTE			1	2.B	50,000,000	103.7100	51,855,000	50,000,000	50,000,000					3.220	3.220	AO	299,639	1,610,000	10/24/2019	10/24/2029
05598#-AB-9	BGO DIVERSIFIED US PROPERTY FU SERIES H SENIOR NOTE			1	2.B	19,300,000	103.7070	20,015,451	19,300,000	19,300,000					3.320	3.320	AO	119,253	640,760	10/24/2019	10/24/2031
05682*-AA-2	BAIN CAPITAL HOLDINGS LP SERIES A SENIOR NOTE			1	1.D PL	53,000,000	102.0200	54,070,600	53,000,000	53,000,000					2.590	2.589	AO	289,792	938,012	02/09/2021	04/15/2031
05682*-AB-0	BAIN CAPITAL HOLDINGS LP SERIES B SENIOR NOTE			1	1.D PL	72,000,000	102.4940	73,795,680	72,000,000	72,000,000					2.690	2.688	AO	408,880	1,323,480	02/09/2021	04/15/2033
05682*-AC-8	BAIN CAPITAL HOLDINGS LP SERIES C SENIOR NOTE			1	1.D PL	33,400,000	103.8530	34,686,902	33,400,000	33,400,000					2.840	2.839	AO	200,252	648,183	02/09/2021	04/15/2036
05707#-AA-9	BAIRD FINANCIAL CORPORATION SENIOR NOTES			1	1.G PL	64,350,000	111.6710	71,860,289	64,350,000	64,350,000					4.580	4.580	MS	753,181	2,979,405	03/29/2019	03/29/2029
05723K-AD-2	BAKER HUGHES HOLDINGS LLC SR UNSECURED			1	1.G FE	4,610,000	101.9730	4,700,948	4,610,000	4,610,000					2.773	2.771	JD	5,682	127,835	01/31/2018	12/15/2022
05723K-AE-0	BAKER HUGHES HOLDINGS LLC SR UNSECURED			1	1.G FE	4,215,000	106.6760	4,496,393	4,215,000	4,215,000					3.337	3.336	JD	6,251	140,655	01/31/2018	12/15/2027
05723K-AF-7	BAKER HUGHES HOLDINGS LLC SR UNSECURED			1	1.G FE	22,994,432	114.3700	27,294,347	23,865,000	23,040,289		16,124			4.080	4.297	JD	43,275	973,692	04/27/2021	12/15/2047
05724B-AB-5	BAKER HUGHES HOLDINGS LLC SR UNSECURED			1	1.G FE	6,000,000	100.4430	6,026,598	6,000,000	6,000,000					1.231	1.231	JD	4,514		12/06/2021	12/15/2023
05724B-AD-1	BAKER HUGHES HOLDINGS LLC SR UNSECURED			1	1.G FE	12,000,000	100.9750	12,116,988	12,000,000	12,000,000					2.061	2.061	JD	15,114		12/06/2021	12/15/2026
058498-AS-5	BALL CORPORATION SR UNSECURED				3.A FE	9,251,250	104.4910	9,926,620	9,500,000	9,425,726		37,299			4.000	4.440	MN	48,556	380,000	11/28/2016	11/15/2023
058498-AV-8	BALL CORPORATION SENIOR UNSECURED			1	3.A FE	2,994,375	110.0500	3,301,492	3,000,000	2,996,841		662			4.875	4.903	MS	43,063	146,250	06/13/2018	03/15/2026
058498-AX-4	BALL CORPORATION COMPANY GUARNT			1	3.A FE	12,800,000	98.9120	12,660,749	12,800,000	12,800,000					3.125	3.125	MS	118,889		09/09/2021	09/15/2031
059165-EE-6	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.G FE	10,465,316	100.8010	11,219,164	11,130,000	11,075,082		85,846			2.800	3.610	FA	117,731	311,640	12/18/2013	08/15/2022
059165-EF-3	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.G FE	979,250	103.0440	1,030,444	1,000,000	996,396		2,298			3.350	3.599	JJ	16,750	33,500	07/02/2013	07/01/2023
059165-EH-9	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.G FE	2,725,084	109.4860	2,893,727	2,643,000	2,721,203		(2,186)			3.500	3.317	FA	34,946	92,505	02/21/2020	08/15/2046
059165-EJ-5	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	7,039,606	113.9990	7,534,186	6,609,000	7,036,464		(3,194)			3.750	3.353	FA	93,628	159,375	09/21/2021	08/15/2047
059165-EL-0	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	3,851,507	103.8670	3,754,799	3,615,000	3,850,171		(1,509)			3.200	2.852	MS	34,061	25,920	09/21/2021	09/15/2049
059165-EM-8	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	17,621,285	100.1180	16,776,783	16,757,000	17,602,793		(14,771)			2.900	2.643	JD	21,598	340,953	08/04/2021	06/15/2050
059165-EN-6	BALTIMORE GAS AND ELECTRIC COM SR UNSECURED			1	1.F FE	2,994,660	100.5230	3,015,697	3,000,000	2,994,933		273			2.250	2.270	JD	3,000	34,688	06/07/2021	06/15/2031
06051G-EN-5	BANK OF AMERICA CORP SR UNSECURED				1.G FE	1,719,431	142.0710	2,038,717	1,435,000	1,674,485		(7,129)			5.875	4.594	FA	33,723	84,306	10/01/2014	02/07/2042
06051G-FC-8	BANK OF AMERICA CORP SR UNSECURED				1.G FE	13,334,475	131.8620	17,392,565	13,190,000	13,316,912		(3,300)			5.000	4.927	JJ	293,111	659,500	01/24/2018	01/21/2044
06051G-FL-8	BANK OF AMERICA CORP SUBORDINATED				2.A FE	8,175,040	110.4350	8,834,777	8,000,000	8,117,017		(21,738)			4.250	3.913	AO	65,167	340,000	03/21/2019	10/22/2026
06051G-FM-6	BANK OF AMERICA CORP SUBORDINATED				2.A FE	32,377,600	106.9190	34,748,527	32,500,000	32,469,469		9,094			4.000	4.033	JJ	574,167	1,300,000	04/24/2019	01/22/2025
06051G-FP-9	BANK OF AMERICA CORP SUB NOTES				2.A FE	20,908,139	106.9390	22,425,139	20,970,000	20,946,827		6,444			3.950	3.986	AO	161,061	828,315	04/16/2015	04/21/2025
06051G-FQ-7	BANK OF AMERICA CORP SUBORDINATED				2.A FE	1,354,400	124.8440	1,560,555	1,250,000	1,344,756		(2,350)			4.750	4.235	AO	11,545	59,375	07/19/2017	04/21/2045
06051G-FU-8	BANK OF AMERICA CORP SUBORDINATED				2.A FE	12,566,718	110.2070	12,299,109	11,160,000	12,453,279		(113,439)			4.450	1.567	MS	162,781	248,310	08/12/2021	03/03/2026
06051G-FX-2	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	1,123,627	107.7720	1,207,050	1,120,000	1,121,734		(370)			3.500	3.461	AO	7,840	39,200	06/01/2016	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	9,299,800	106.6240	10,662,387	10,000,000	9,539,159		68,928			3.248	4.150	AO	63,156	324,800	05/02/2018	10/21/2027
06051G-GC-7	BANK OF AMERICA CORP SUBORDINATED			2	2.A FE	19,066,828	109.4340	19,735,401	18,034,000	18,806,304		(145,830)			4.183	3.220	MN	75,436	754,362	03/10/2020	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	36,915,871	108.4080	39,970,103	36,870,000	36,884,759		(16,797)			3.824	3.657	JJ	630,543	1,409,909	09/28/2017	01/20/2028

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
06051G-GG-8	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	18,868,587	124.4830	21,681,252	17,417,000	18,769,897		(50,436)			4.443	3.903	JJ	346,077	773,837	02/21/2020	01/20/2048
06051G-GL-7	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	30,000,000	108.6440	32,593,129	30,000,000	30,000,000					3.705	3.559	AO	206,863	1,111,500	04/19/2017	04/24/2028
06051G-GM-5	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	3,500,000	117.4550	4,110,922	3,500,000	3,500,000					4.244	4.178	AO	27,645	148,540	04/19/2017	04/24/2038
06051G-GR-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	17,866,668	107.6380	19,051,870	17,700,000	17,689,244		(128,771)			3.593	3.335	JJ	282,649	635,961	09/29/2017	07/21/2028
06051G-HA-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	15,318,091	116.9750	16,633,846	14,220,000	15,257,372		(33,884)			3.946	3.467	JJ	246,270	561,121	02/21/2020	01/23/2049
06051G-HD-4	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	21,532,200	106.9390	22,412,186	20,958,000	21,516,330		(15,870)			3.419	2.771	JD	21,895	575,520	11/01/2021	12/20/2028
06051G-HG-7	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	11,005,740	109.6270	11,919,764	10,873,000	10,903,038		(80,211)			3.970	3.597	MS	139,090	431,658	05/09/2019	03/05/2029
06051G-HM-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	16,193,173	111.5730	17,544,862	15,725,000	16,103,537		(57,584)			4.271	3.662	JJ	294,764	671,615	05/19/2020	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	32,000,000	110.3880	35,324,314	32,000,000	32,000,000					3.974	3.786	FA	508,672	1,271,680	02/04/2019	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	4,000,000	104.6130	4,184,538	4,000,000	4,000,000					3.458	3.114	MS	40,728	138,320	03/12/2019	03/15/2025
06051G-HS-1	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	30,716,194	124.2040	36,279,956	29,210,000	30,659,331		(32,766)			4.330	3.979	MS	372,411	1,172,456	04/27/2021	03/15/2050
06051G-HT-9	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	22,504,810	107.0080	23,541,722	22,000,000	22,306,660		(107,671)			3.559	2.959	AO	147,896	782,980	09/25/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	25,136,500	114.9810	27,595,462	24,000,000	25,024,710		(58,368)			4.078	3.661	AO	184,869	978,720	09/25/2019	04/23/2040
06051G-HV-4	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	25,051,206	105.4180	26,354,608	25,000,000	25,036,218		(9,209)			3.194	3.035	JJ	350,453	798,500	09/25/2019	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	23,000,000	103.3340	23,766,775	23,000,000	23,000,000					2.884	2.771	AO	127,136	663,320	10/17/2019	10/22/2030
06051G-HZ-5	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	3,335,000	100.4760	3,350,878	3,335,000	3,335,000					2.496	2.395	FA	31,909	83,242	02/10/2020	02/13/2031
06051G-JA-8	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	27,917,293	120.6150	30,756,735	25,500,000	27,857,045		(42,509)			4.083	3.555	MS	292,105	882,949	04/29/2021	03/20/2051
06051G-JB-6	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	55,000,000	101.1010	55,605,393	55,000,000	55,000,000					2.592	2.564	AO	245,520	1,425,600	04/22/2020	04/29/2031
06051G-JE-0	BANK OF AMERICA CORP SR UNSECURED			1	1.G FE	60,613,452	96.3520	58,196,516	60,400,000	60,599,351		(10,126)			2.676	2.630	JD	53,877	1,616,304	07/20/2020	06/19/2041
06051G-JG-5	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	8,270,000	98.8440	8,174,368	8,270,000	8,270,000					0.981	0.979	MS	21,634	81,129	09/22/2020	09/25/2025
06051G-JL-4	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	1,500,000	95.9440	1,439,162	1,500,000	1,500,000					1.922	1.882	AO	5,366	29,070	10/16/2020	10/24/2031
06051G-JM-2	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	5,489,268	98.2750	5,483,765	5,580,000	5,489,469		266			2.831	2.892	AO	29,400	136,117	04/27/2021	10/24/2051
06051G-JN-0	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	31,998,032	110.5750	35,323,342	31,945,000	31,997,059		(972)			3.483	3.442	MS	333,793	562,504	04/27/2021	03/13/2052
06051G-JP-5	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	40,393,150	101.3890	40,555,736	40,000,000	40,368,188		(24,962)			2.651	2.435	MS	324,011	530,200	06/28/2021	03/11/2032
06051G-JQ-3	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	20,000,000	99.3530	19,870,609	20,000,000	20,000,000					1.658	1.549	MS	101,322	165,800	03/08/2021	03/11/2027
06051G-JS-9	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	22,000,000	99.2770	21,840,921	22,000,000	22,000,000					1.734	1.626	JJ	168,487	95,370	04/16/2021	07/22/2027
06051G-JT-7	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	25,119,527	101.7100	25,427,595	25,000,000	25,111,533		(7,994)			2.687	2.531	AO	128,752	335,875	06/25/2021	04/22/2032
06051G-JW-0	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	29,777,788	105.4060	31,358,348	29,750,000	29,776,688		(1,099)			3.311	3.249	AO	188,796	492,511	04/29/2021	04/22/2042
06051G-KB-4	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	8,524,540	100.8160	8,569,383	8,500,000	8,524,179		(361)			2.972	2.931	JJ	112,276		08/02/2021	07/21/2052
06051G-KD-0	BANK OF AMERICA CORP SR UNSECURED			1	1.F FE	4,500,000	100.5660	4,525,474	4,500,000	4,500,000					2.572	2.469	AO	22,827		10/15/2021	10/20/2032
06406G-AA-9	THE BANK OF NEW YORK MELLON CO SUB NOTES			2	1.F FE	15,269,816	106.0480	16,205,220	15,281,000	15,274,150		891			3.000	3.007	AO	77,678	458,430	10/26/2016	10/30/2028
06406H-CQ-0	BANK OF NEW YORK MELLON CORP SR UNSECURED			2	1.F FE	1,995,599	109.1080	2,182,151	2,000,000	1,998,238		413			3.950	3.975	MN	9,436	79,000	12/15/2014	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON CORP SR UNSECURED			2	1.F FE	27,866,760	105.0580	29,416,112	28,000,000	27,952,246		14,205			3.000	3.057	FA	296,333	840,000	08/12/2015	02/24/2025
06406R-AB-3	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	4,906,760	107.9840	5,296,612	4,905,000	4,897,472		(8,672)			3.442	3.275	FA	67,532	168,830	02/03/2017	02/07/2028
06406R-AC-1	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.F FE	1,500,000	100.7070	1,510,609	1,500,000	1,500,000					2.661	2.661	MN	4,989	39,915	05/09/2017	05/16/2023
06406R-AF-4	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.E FE	15,365,314	108.7010	16,710,667	15,373,000	15,368,025		725			3.400	3.406	JJ	220,688	522,682	01/22/2018	01/29/2028
06406R-AG-2	THE BANK OF NEW YORK MELLON CO SR UNSECURED				1.F FE	1,677,792	103.6420	1,658,275	1,600,000	1,630,478		(22,540)			3.500	2.031	AO	9,800	56,000	11/14/2019	04/28/2023
06406R-AN-7	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.E FE	6,211,860	100.7800	6,046,781	6,000,000	6,167,957		(43,903)			1.600	0.721	AO	17,867	96,000	02/22/2021	04/24/2025
06406R-AQ-0	THE BANK OF NEW YORK MELLON CO SR UNSECURED			2	1.E FE	49,892,500	97.3720	48,685,906	50,000,000	49,912,105		19,605			0.750	0.794	JJ	159,375	187,500	01/21/2021	01/28/2026
06406Y-AA-0	THE BANK OF NEW YORK MELLON CO SUBORDINATED			2	1.F FE	7,295,000	107.6930	7,856,201	7,295,000	7,295,000					3.300	3.300	FA	85,595	240,735	08/16/2017	08/23/2029
06417M-SH-9	BANK OF NOVA SCOTIA HOUSTON BR CERT OF DEPOSIT				1.F FE	60,000,000	99.7790	59,867,520	60,000,000	60,000,000					0.410	0.410	FMAN	43,733		10/26/2021	11/01/2024
06849R-AC-6	BARRICK NORTH AMERICA FINANCE SENIOR UNSECURED			1	2.A FE	19,862,055	148.7540	29,572,310	19,880,000	19,867,705		154			7.500	7.506	MS	439,017	1,491,000	10/01/2014	09/15/2038
06849R-AG-7	BARRICK NORTH AMERICA FINANCE SENIOR NOTES				2.B FE	12,829,340	136.1140	15,653,103	11,500,000	12,659,782		(35,954)			5.700	4.884	MN	56,446	655,500	09/12/2016	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE SR UNSECURED				2.B FE	21,348,394	136.5540	24,067,707	17,625,000	20,977,790		(95,984)			5.750	4.359	MN	168,906	1,013,438	06/29/2020	05/01/2043
070101-D#-4	BASIN ELECTRIC POWER COOPERATI FIRST MTG SERIES C NOTES			1	1.F	22,000,000	109.7350	24,141,700	22,000,000	22,000,000					4.890	4.890	AO	188,265	1,075,800	10/21/2009	10/28/2027
070101-E@-5	BASIN ELECTRIC POWER COOPERATI FIRST MTG 2011 SERIES A NOTES			1	1.F	36,789,500	108.8350	40,039,852	36,789,500	36,789,500					4.000	4.000	AO	367,895	1,471,580	10/31/2011	10/01/2031
070101-F#-2	BASIN ELECTRIC POWER COOPERATI FIRST MTG SERIES B NOTES			1	1.F	24,962,308	111.0110	27,710,907	24,962,308	24,962,308					4.100	4.100	JD	45,487	1,023,455	07/07/2015	06/15/2034
070101-F@-4	BASIN ELECTRIC POWER COOPERATI FIRST MTG SERIES A NOTES			1	1.G FE	10,000,000	106.6990	10,669,900	10,000,000	10,000,000					3.740	3.740	JD	16,622	374,000	07/07/2015	06/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
	BASIN ELECTRIC POWER COOPERATI FIRST MTG SERIES C																				
070101-G@-3	NOTES			1	1.G FE	51,040,000	124.0180	63,298,787	51,040,000	51,040,000					4.740	4.740	JD	107,524	2,419,296	07/07/2015	06/15/2044
071734-AD-9	BAUSCH HEALTH COMPANIES INC COMPANY GUARNT			2	4.B FE	13,830,000	100.4550	14,766,885	14,700,000	13,976,150		84,830			7.000	8.014	JJ	474,483	1,029,000	03/20/2020	01/15/2028
071734-AF-4	BAUSCH HEALTH COMPANIES INC COMPANY GUARNT			2	4.B FE	8,900,000	99.1040	8,820,251	8,900,000	8,900,000					7.250	7.250	MN	55,563	645,250	05/10/2019	05/30/2029
071734-AH-0	BAUSCH HEALTH COMPANIES INC SR UNSECURED			1	4.B FE	3,850,000	93.0460	3,582,259	3,850,000	3,850,000					5.000	5.000	JJ	80,743	192,500	12/17/2019	01/30/2028
071734-AJ-6	BAUSCH HEALTH COMPANIES INC SR UNSECURED			1	4.B FE	6,850,000	88.4190	6,056,700	6,850,000	6,850,000					5.250	5.250	JJ	150,843	359,625	12/17/2019	01/30/2030
071734-AK-3	BAUSCH HEALTH COMPANIES INC COMPANY GUARNT			1	4.B FE	12,850,000	95.1520	12,227,061	12,850,000	12,850,000					6.250	6.250	FA	303,403	803,125	05/11/2020	02/15/2029
071734-AL-1	BAUSCH HEALTH COMPANIES INC COMPANY GUARNT			1	4.B FE	9,800,000	88.2520	8,648,668	9,800,000	9,800,000					5.250	5.250	FA	194,367	360,150	11/18/2020	02/15/2031
071734-AM-9	BAUSCH HEALTH COMPANIES INC COMPANY GUARNT			1	4.B FE	11,750,000	88.7500	10,428,125	11,750,000	11,750,000					5.000	5.000	FA	221,944	411,250	11/18/2020	02/15/2029
071734-AN-7	BAUSCH HEALTH COMPANIES INC SR SECURED			1	3.B FE	11,775,000	102.5830	12,079,113	11,775,000	11,775,000					4.875	4.875	JD	47,836	275,854	05/24/2021	06/01/2028
07177M-AB-9	BAXALTA INCORPORATED SR UNSECURED			1	2.B FE	19,672,736	107.7640	19,727,249	18,306,000	19,350,692		(318,524)			4.000	2.127	JD	16,272	732,240	12/02/2020	06/23/2025
07177M-AN-3	BAXALTA INCORPORATED SR UNSECURED			1	2.B FE	3,222,120	133.3360	3,833,400	2,875,000	3,199,586		(8,007)			5.250	4.459	JD	3,354	150,938	04/29/2019	06/23/2045
071813-CB-3	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	26,972,038	95.7280	26,487,891	27,670,000	26,990,073		18,034			1.730	2.023	AO	119,673	239,346	09/24/2021	04/01/2031
071813-CF-4	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	6,186,980	99.9320	6,195,800	6,200,000	6,187,101		121			1.322	1.395	MN	6,830		12/20/2021	11/29/2024
071813-CJ-6	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	17,499,650	100.4150	17,572,610	17,500,000	17,499,650					1.915	1.915	FA	27,927		11/16/2021	02/01/2027
071813-CM-9	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	12,000,000	100.8400	12,100,834	12,000,000	12,000,000					2.272	2.272	JD	22,720		11/16/2021	12/01/2028
071813-CQ-0	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	20,998,585	101.1750	21,246,682	21,000,000	20,998,585					2.539	2.539	FA	44,433		11/23/2021	02/01/2032
071813-CT-4	BAXTER INTERNATIONAL INC SR UNSECURED			1	2.B FE	15,668,740	103.5060	16,198,693	15,650,000	15,668,711		(29)			3.132	3.126	JD	40,847		12/02/2021	12/01/2051
073010-AA-7	BAYONNE WATER JOINT VENTURE SENIOR NOTE			1	2.B PL	36,459,485	114.5020	41,793,230	36,500,000	36,471,598		1,753			5.070	5.081	JD	5,140	1,850,550	10/01/2014	06/30/2037
073010-AB-5	BAYONNE WATER JOINT VENTURE SENIOR NOTE			1	2.B PL	19,297,964	110.8310	21,722,876	19,600,000	19,322,774		6,817			4.410	4.509	JD	2,401	864,360	01/18/2018	11/30/2050
07330M-AB-3	TRUIST BANK SUBORDINATED			2	1.F FE	44,470,185	107.0350	47,630,773	44,500,000	44,487,691		3,052			3.625	3.633	MS	470,495	1,613,125	09/09/2015	09/16/2025
07330N-AT-2	TRUIST BANK SR UNSECURED			2	1.F FE	50,913,300	103.0970	52,579,539	51,000,000	50,948,085		16,986			2.150	2.186	JD	76,146	1,096,500	12/03/2019	12/06/2024
07446#-AA-1	BEAUMONT HEALTH SENIOR SECURED NTS SERIES 2017			1	1.E	50,960,000	108.6410	55,363,454	50,960,000	50,960,000					3.560	3.561	AO	453,544	1,814,176	12/21/2017	12/21/2027
07556Q-BT-1	BEAZER HOMES USA INC COMPANY GUARNT			1	4.C FE	9,850,000	111.5140	10,984,096	9,850,000	9,850,000					7.250	7.250	AO	150,760	714,125	03/20/2020	10/15/2029
075887-BF-5	BECTON DICKINSON AND COMPANY SR UNSECURED			2	2.C FE	8,240,453	106.3330	8,602,357	8,090,000	8,142,311		(18,379)			3.734	3.480	JD	13,426	302,081	08/23/2016	12/15/2024
075887-BG-3	BECTON DICKINSON AND COMPANY SR UNSECURED			2	2.C FE	21,103,945	125.9880	27,214,607	21,601,000	21,134,653		9,770			4.685	4.837	JD	44,978	1,012,007	06/05/2019	12/15/2044
075887-BV-0	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.C FE	15,858,000	104.7240	16,607,084	15,858,000	15,858,000					3.363	3.363	JD	37,035	533,305	05/22/2017	06/06/2024
075887-BW-8	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.C FE	49,008,468	109.0770	54,469,720	49,937,000	49,329,746		94,833			3.700	3.945	JD	128,310	1,847,669	06/05/2019	06/06/2027
075887-BX-6	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.C FE	93,033,003	126.4030	104,579,827	82,735,000	92,854,131		(115,043)			4.669	3.869	JD	268,257	3,038,819	12/07/2021	06/06/2047
075887-CJ-6	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.C FE	22,760,200	103.6710	22,460,409	21,665,000	22,706,072		(54,128)			2.823	2.174	MN	69,655	329,303	07/12/2021	05/20/2030
075887-CK-3	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.C FE	48,990,651	112.9230	49,167,791	43,541,000	48,967,198		(23,453)			3.794	3.120	MN	188,138	631,701	12/08/2021	05/20/2050
075887-CL-1	BECTON DICKINSON AND COMPANY SR UNSECURED			1	2.C FE	23,425,441	96.4930	22,999,030	23,835,000	23,434,178		8,737			1.957	2.161	FA	181,398		12/09/2021	02/11/2031
075896-AC-4	BED BATH & BEYOND INC SR UNSECURED			2	4.A FE	5,738,656	83.0130	5,271,355	6,350,000	5,746,259		7,603			5.165	5.934	FA	136,657	189,814	09/30/2021	08/01/2044
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA COMPANY GUARNT			1	2.B FE	570,000	101.2820	577,306	570,000	570,000					2.630	2.630	JD	500	14,991	06/12/2020	06/19/2030
084659-AF-8	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	4,284,129	121.7140	4,740,757	3,895,000	4,253,482		(10,231)			4.500	3.874	FA	73,031	175,275	02/21/2020	02/01/2045
084659-AP-6	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	14,732,815	111.9480	14,255,402	12,734,000	14,670,174		(49,434)			3.800	2.954	JJ	223,128	483,892	10/22/2020	07/15/2048
084659-AR-2	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	4,399,417	124.4330	5,051,975	4,060,000	4,384,395		(7,601)			4.450	3.943	JJ	83,309	180,670	02/21/2020	01/15/2049
084659-AT-8	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	12,266,865	108.3120	11,914,346	11,000,000	12,018,622		(248,243)			4.050	1.099	AO	94,050	445,500	03/30/2021	04/15/2025
084659-AV-3	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	51,922,680	111.1560	52,748,045	47,454,000	51,549,605		(373,075)			3.700	2.510	JJ	809,618	877,899	03/30/2021	07/15/2030
084659-AX-9	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	44,500,118	122.4140	46,517,276	38,000,000	44,379,032		(121,086)			4.250	3.302	AO	340,944	1,615,000	03/03/2021	10/15/2050
084659-BC-4	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	51,842,379	96.7340	51,336,689	53,070,000	51,858,150		15,771			2.850	2.965	MN	193,263	1,222,834	09/08/2021	05/15/2051
084659-BD-2	BERKSHIRE HATHAWAY ENERGY SR UNSECURED			1	1.G FE	19,058,684	94.9770	18,500,614	19,479,000	19,083,989		25,304			1.650	1.884	MN	41,068	335,688	05/06/2021	05/15/2031
084664-BU-4	BERKSHIRE HATHAWAY FINANCE CRP SR UNSECURED			1	1.C FE	23,160,229	122.9410	25,571,659	20,800,000	22,982,444		(74,365)			4.400	3.651	MN	116,942	915,200	12/10/2019	05/15/2042
084664-BV-2	BERKSHIRE HATHAWAY FINANCE CRP SR UNSECURED			1	1.C FE	1,302,990	120.6700	1,429,941	1,185,000	1,290,660		(3,202)			4.300	3.693	MN	6,511	50,955	11/30/2017	05/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CRP SR UNSECURED			1	1.C FE	62,931,322	121.7910	68,665,681	56,380,000	62,633,275		(149,071)			4.200	3.533	FA	894,563	2,335,095	04/27/2021	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	39,010,101	123.1020	40,728,158	33,085,000	38,738,137		(132,406)			4.250	3.280	JJ	648,374	1,406,113	03/13/2020	01/15/2049
084664-CU-3	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	20,114,800	99.3220	19,864,355	20,000,000	20,096,870		(11,232)			1.850	1.784	MS	112,028	370,000	05/15/2020	03/12/2030
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	45,402,453	99.0740	45,251,850	45,675,000	45,406,799		4,200			2.850	2.880	AO	274,811	1,225,429	05/19/2021	10/15/2050
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CRP COMPANY GUARNT			1	1.C FE	6,282,790	93.3670	6,068,836	6,500,000	6,284,325		1,535			2.500	2.664	JJ	74,931	43,750	11/03/2021	01/15/2051
084670-BK-3	BERKSHIRE HATHAWAY INC SR UNSECURED			1	1.C FE	3,556,469	123.9770	3,719,308	3,000,000	3,547,772		(9,472)			4.500	3.248	FA	52,500	78,750	11/05/2021	02/11/2043
084670-BR-8	BERKSHIRE HATHAWAY INC SR UNSECURED			1	1.C FE	15,377,550	102.1820	15,327,229	15,000,000	15,128,801		(121,925)			2.750	1.909	MS	121,458	412,500	12/06/2019	03/15/2023
084670-BS-6	BERKSHIRE HATHAWAY INC SR UNSECURED			1	1.C FE	54,468,973	107.0540	55,089,869	51,460,000	53,568,003		(491,128)			3.125	2.039	MS	473,503	1,608,125	02/22/2021	03/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	BIF II SAFE HARBOR HOLDING LLC SENIOR SECURED																				
08888@-AA-6	NOTES			1	2.C PL	20,000,000	105.5360	21,107,200	20,000,000	20,000,000					4.610	4.610	MJSD	2,561	922,000	12/16/2016	12/31/2026
08949L-AB-6	BIG RIVER STEEL LLC SR SECURED			1	4.A FE	6,080,000	108.5320	6,598,774	6,080,000	6,080,000					6.625	6.625	JJ	168,952	350,212	09/09/2020	01/31/2029
09031W-AA-1	BIMBO BAKERIES USA INC COMPANY GUARNT			1	2.B FE	3,337,862	108.4880	3,683,151	3,395,000	3,338,480		618			4.000	4.098	MN	16,598	67,900	05/12/2021	05/17/2051
09062X-AG-8	BIOGEN INC SR UNSECURED			1	2.A FE	4,828,156	97.7530	4,907,206	5,020,000	4,830,870		2,552			3.150	3.355	MN	26,355	95,130	08/24/2021	05/01/2050
09062X-AJ-2	BIOGEN INC SR UNSECURED			1	2.A FE	1,154,775	99.4410	1,243,007	1,250,000	1,155,924		1,149			3.250	3.673	FA	15,347	20,200	05/18/2021	02/15/2051
09143#-AA-3	BISHOP HILL ENERGY LLC SENIOR SECURED NOTE			1	3.B PL	53,144,151	94.8160	50,389,158	53,144,151	53,144,151					3.280	3.293	MJSD	4,842	1,767,338	03/26/2020	06/30/2037
09247X-AL-5	BLACKROCK INC SR UNSECURED			1	1.D FE	6,566,340	105.7440	6,344,630	6,000,000	6,408,808		(157,532)			3.500	0.400	MS	60,083	210,000	02/22/2021	03/18/2024
09247X-AN-1	BLACKROCK INC SR UNSECURED			1	1.D FE	27,708,358	108.0270	28,877,733	26,732,000	27,648,368		(81,451)			3.200	2.478	MS	251,875	597,712	10/28/2021	03/15/2027
09247X-AP-6	BLACKROCK INC SR UNSECURED			1	1.D FE	5,429,050	108.9800	5,448,982	5,000,000	5,390,714		(38,336)			3.250	2.058	AO	27,535	162,500	03/30/2021	04/30/2029
09247X-AQ-4	BLACKROCK INC SR UNSECURED			1	1.D FE	30,048,600	102.8390	30,851,834	30,000,000	30,046,330		(3,482)			2.400	2.379	AO	122,000	720,000	03/30/2021	04/30/2030
09247X-AR-2	BLACKROCK INC SR UNSECURED			1	1.D FE	26,903,014	98.7160	27,127,158	27,480,000	26,933,585		30,571			1.900	2.142	JJ	221,901	118,560	10/28/2021	01/28/2031
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	1,608,630	105.6950	1,585,422	1,500,000	1,604,947		(3,683)			3.150	1.808	AO	11,681		10/15/2021	10/02/2027
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	18,158,988	101.6960	18,047,932	17,747,000	18,149,660		(9,328)			2.500	2.181	JJ	210,746		10/20/2021	01/10/2030
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	28,981,730	97.3650	29,059,606	29,846,000	29,005,291		23,561			1.625	2.084	FA	196,693		10/20/2021	08/05/2028
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO COMPANY GUARNT			1	1.E FE	22,102,140	96.4300	22,198,080	23,020,000	22,118,324		16,184			2.000	2.441	JJ	186,718		10/21/2021	01/30/2032
09625*-AA-4	BLUEWATER GAS STORAGE LLC SENIOR NOTES			1	2.B	45,173,024	108.8450	49,168,578	45,173,024	45,173,024					3.760	3.760	JD	51,899	1,698,506	12/20/2017	12/20/2047
09628P-AA-5	BLUEPATH 2016 A TCS SERIES 2016 A TCS				1.F FE	8,859,239	67.0740	10,371,816	15,463,243	10,070,715		262,104			0.000	6.401	MJSD			12/14/2016	12/15/2036
09628Y-AA-6	BLUEPATH 2017 A TCS SERIES 2017 A TCS				1.G FE	16,061,197	67.4050	19,165,431	28,433,248	18,077,993		469,490			0.000	6.402	MJSD			06/08/2017	06/15/2037
09629A-AA-7	BLUEPATH 2017 B TCS SERIES 2017 B TCS				1.G FE	7,999,410	66.8650	9,462,895	14,152,239	8,951,571		231,938			0.000	6.402	MJSD			08/22/2017	09/15/2037
09629M-AA-1	BLUEPATH 2018 A TCS SERIES 2018 A TCS				1.F FE	12,687,065	65.1060	15,014,661	23,061,870	13,923,315		352,126			0.000	6.399	MJSD			02/22/2018	03/15/2040
097023-AH-8	BOEING CO SR UNSECURED			1	2.C FE	20,454,750	115.6450	17,346,768	15,000,000	16,547,200		(551,331)			7.950	3.780	FA	450,500	1,192,500	12/04/2013	08/15/2024
097023-BK-0	BOEING CO SR UNSECURED			1	2.C FE	3,720,003	100.7540	3,861,897	3,833,000	3,750,312		4,869			3.300	3.506	MS	42,163	126,489	02/18/2015	03/01/2035
097023-BS-3	BOEING CO SR UNSECURED			1	2.C FE	5,361,575	96.8750	5,919,033	6,110,000	5,392,386		14,982			3.375	4.112	JD	9,165	206,213	05/21/2020	06/15/2046
097023-BU-8	BOEING CO SR UNSECURED			1	2.C FE	8,450,615	101.9830	8,668,587	8,500,000	8,470,818		5,173			2.800	2.872	MS	79,333	238,000	12/18/2017	03/01/2027
097023-BZ-7	BOEING CO SR UNSECURED			1	2.C FE	10,911,600	99.5910	11,126,264	11,172,000	10,927,335		6,450			3.625	3.745	MS	134,995	185,491	09/14/2021	03/01/2048
097023-CD-5	BOEING CO SR UNSECURED			1	2.C FE	6,490,610	103.4930	7,244,513	7,000,000	6,576,701		49,732			3.200	4.186	MS	74,667	224,000	03/27/2020	03/01/2029
097023-CF-0	BOEING CO SR UNSECURED			1	2.C FE	3,520,925	100.6850	3,488,719	3,465,000	3,520,702		(223)			3.825	3.744	MS	44,179	66,268	08/04/2021	03/01/2059
097023-CK-9	BOEING CO SR UNSECURED			1	2.C FE	25,000,076	105.0830	25,280,760	24,058,000	25,001,581		309			3.900	3.664	MN	156,377	218,010	12/02/2021	05/01/2049
097023-CN-3	BOEING CO SR UNSECURED			1	2.C FE	7,282,590	101.3770	7,096,421	7,000,000	7,224,509		(25,626)			2.950	2.497	FA	86,042	206,500	09/06/2019	02/01/2030
097023-CP-8	BOEING CO SR UNSECURED			1	2.C FE	3,173,181	100.9440	3,169,628	3,140,000	3,169,557		(1,706)			3.250	3.156	FA	42,521	69,550	10/15/2021	02/01/2035
097023-CQ-6	BOEING CO SR UNSECURED			1	2.C FE	60,688,427	103.9180	60,823,266	58,530,000	60,657,003		(17,264)			3.750	3.541	FA	914,531	570,563	12/02/2021	02/01/2050
097023-CR-4	BOEING CO SR UNSECURED			1	2.C FE	41,295,565	104.3470	41,310,856	39,590,000	41,281,569		(9,145)			3.950	3.735	FA	651,585	596,055	12/16/2021	08/01/2059
097023-CS-2	BOEING CO SR UNSECURED			1	2.C FE	10,000,000	104.2000	10,419,976	10,000,000	10,000,000					4.508	4.508	MN	75,133	450,800	04/30/2020	05/01/2023
097023-CT-0	BOEING CO SR UNSECURED			1	2.C FE	15,000,000	109.5220	16,428,340	15,000,000	15,000,000					4.875	4.875	MN	121,875	731,250	04/30/2020	05/01/2025
097023-CU-7	BOEING CO SR UNSECURED			1	2.C FE	19,768,900	112.9530	20,717,875	18,342,000	19,597,710		(171,190)			5.040	3.546	MN	154,073	924,437	03/25/2021	05/01/2027
097023-CV-5	BOEING CO SR UNSECURED			1	2.C FE	26,188,730	128.8660	33,234,426	25,790,000	26,168,665		(13,136)			5.705	5.570	MN	245,220	1,471,320	06/29/2020	05/01/2040
097023-CW-3	BOEING CO SR UNSECURED			1	2.C FE	70,626,635	135.7740	89,854,991	66,180,000	70,535,741		(65,940)			5.805	5.337	MN	640,292	3,841,749	04/20/2021	05/01/2050
097023-CX-1	BOEING CO SR UNSECURED			1	2.C FE	62,913,137	139.0350	80,806,872	58,120,000	62,866,117		(36,229)			5.930	5.408	MN	574,419	3,402,041	10/15/2021	05/01/2060
097023-CY-9	BOEING CO SR UNSECURED			1	2.C FE	24,294,450	116.8010	25,696,240	22,000,000	24,178,614		(115,836)			5.150	3.696	MN	188,833	875,500	12/02/2021	05/01/2030
097023-CZ-6	BOEING CO SR UNSECURED			1	2.C FE	14,979,600	101.3740	15,206,112	15,000,000	14,986,641		6,157			1.950	1.994	FA	121,875	218,563	10/29/2020	02/01/2024
097023-DA-0	BOEING CO SR UNSECURED			1	2.C FE	14,988,000	103.0250	15,453,692	15,000,000	14,990,235		2,109			2.750	2.767	FA	171,875	308,229	10/29/2020	02/01/2026
097023-DB-8	BOEING CO SR UNSECURED			1	2.C FE	12,694,600	104.3130	13,039,156	12,500,000	12,692,572		(2,028)			3.250	2.961	FA	169,271	182,135	12/02/2021	02/01/2028
097023-DC-6	BOEING CO SR UNSECURED			1	2.C FE	10,612,100	106.8130	10,681,289	10,000,000	10,608,000		(4,100)			3.625	2.842	FA	151,042		12/02/2021	02/01/2031
097023-DE-2	BOEING CO SR UNSECURED			1	2.C FE	25,000,000	99.8980	24,974,530	25,000,000	25,000,000					1.433	1.433	FA	146,285	179,125	02/02/2021	02/04/2024
097023-DG-7	BOEING CO SR UNSECURED			1	2.C FE	59,988,000	99.9840	59,990,282	60,000,000	59,989,869		1,869			2.196	2.200	FA	538,020	658,800	03/31/2021	02/04/2026
097793-AE-3	CIVITAS RESOURCES INC SR UNSECURED			1	3.C FE	4,900,000	101.0940	4,953,613	4,900,000	4,900,000					5.000	5.000	AO	53,083		10/05/2021	10/15/2026
09857L-AR-9	BOOKING HOLDINGS INC SR UNSECURED			1	1.G FE	87,932,151	116.7170	85,835,711	73,542,000	86,265,369		(1,254,010)			4.625	2.253	AO	736,952	2,938,818	12/09/2021	04/13/2030
099738-AA-4	BORGER ENERGY ASSOCIATES LP FIRST MORTGAGE BONDS			1	4.B FE	1,007,370	100.7400	1,014,826	1,007,370	1,007,370					7.260	7.260	JD	203	73,135	01/01/2004	12/31/2022
10112R-AX-2	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	16,158,330	107.2080	17,188,687	16,033,000	16,155,257		(21,767)			3.650	3.427	FA	243,835	552,482	04/05/2021	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	14,767,106	104.1940	15,587,406	14,960,000	14,861,954		18,993			2.750	2.899	AO	102,850	411,400	09/22/2016	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	39,396,773	104.7800	41,393,185	39,505,000	39,456,334		15,007			3.200	3.243	JJ	582,918	1,264,160	12/19/2017	01/15/2025
10112R-BA-1	BOSTON PROPERTIES LIMITED PART COMPANY GUARNT			1	2.A FE	11,956,920	113.3680	13,604,125	12,000,000	11,968,273		3,826			4.500	4.545	JD	45,000	540,000	11/13/2018	12/01/2028

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
10112R-BB-9	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	15,444,375	106.2790	16,444,569	15,473,000	15,450,728		2,576			3.400	3.422	JD	14,613	526,082	06/12/2019	06/21/2029
10112R-BC-7	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	3,998,160	102.1830	4,087,315	4,000,000	3,998,544		155			2.900	2.905	MS	34,156	116,000	08/19/2019	03/15/2030
10112R-BD-5	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	21,253,073	104.7480	22,295,647	21,285,000	21,256,706		2,623			3.250	3.267	JJ	290,156	691,763	05/01/2020	01/30/2031
10112R-BE-3	BOSTON PROPERTIES LIMITED PART SR UNSECURED			1	2.A FE	1,590,196	99.5820	1,593,313	1,600,000	1,590,812		616			2.550	2.614	AO	10,200	22,100	03/25/2021	04/01/2032
101137-AE-7	BOSTON SCIENTIFIC CORP BONDS			2	2.B FE	3,081,301	139.3830	3,463,668	2,485,000	3,004,782		(27,027)			6.750	4.899	MN	21,433	173,950	12/03/2018	11/15/2035
101137-AR-8	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.B FE	14,486,806	107.5380	15,889,823	14,776,000	14,615,319		43,516			3.850	4.199	MN	72,690	568,876	01/09/2019	05/15/2025
101137-AT-4	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.B FE	25,038,894	119.8270	29,896,715	24,950,000	25,033,611		(4,220)			4.550	4.518	MS	378,408	1,135,225	06/29/2020	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.B FE	62,748,846	127.3610	74,850,314	58,770,000	62,646,743		(60,917)			4.700	4.266	MS	920,730	2,512,973	12/02/2021	03/01/2049
101137-AW-7	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.B FE	3,403,410	107.6430	3,229,286	3,000,000	3,319,925		(78,101)			3.750	1.020	MS	37,500	112,500	12/03/2020	03/01/2026
101137-AX-5	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.B FE	17,568,956	111.1640	17,701,694	15,924,000	17,553,635		(12,876)			4.000	2.378	MS	212,320	75,600	12/09/2021	03/01/2029
101137-AZ-0	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.B FE	16,991,840	101.2880	17,218,979	17,000,000	16,994,423		1,566			1.900	1.910	JD	26,917	323,000	05/14/2020	06/01/2025
101137-BA-4	BOSTON SCIENTIFIC CORP SR UNSECURED			1	2.B FE	21,923,850	102.0030	21,871,389	21,442,000	21,899,930		(22,608)			2.650	2.359	JD	47,351	115,275	12/08/2021	06/01/2030
10373Q-AB-6	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	3,000,000	107.8420	3,235,267	3,000,000	3,000,000					3.796	3.796	MS	31,633	113,880	09/18/2018	09/21/2025
10373Q-AC-4	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	20,000,000	111.1030	22,220,692	20,000,000	20,000,000					3.937	3.937	MS	218,722	787,400	09/18/2018	09/21/2028
10373Q-AE-0	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	28,930,250	113.3880	31,748,652	28,000,000	28,681,803		(90,040)			4.234	3.811	MN	181,121	1,185,520	03/14/2019	11/06/2028
10373Q-AL-4	BP CAP MARKETS AMERICA COMPANY GUARNT				1.F FE	5,285,422	102.5410	5,306,491	5,175,000	5,218,262		(31,125)			2.750	2.121	MN	20,161	142,313	11/21/2019	05/10/2023
10373Q-AT-7	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	25,967,425	105.8600	29,111,379	27,500,000	26,546,775		197,447			3.119	3.997	MN	135,806	857,725	12/14/2018	05/04/2026
10373Q-AV-2	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	20,465,280	105.6370	23,240,243	22,000,000	20,986,640		177,902			3.017	4.036	JJ	304,214	663,740	12/14/2018	01/16/2027
10373Q-AZ-3	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	14,405,550	108.2660	16,239,868	15,000,000	14,600,421		66,361			3.588	4.155	AO	115,115	538,200	12/14/2018	04/14/2027
10373Q-BE-9	BP CAP MARKETS AMERICA SR UNSECURED			1	1.F FE	10,000,000	106.9970	10,699,658	10,000,000	10,000,000					3.410	3.410	FA	132,611	341,000	02/06/2019	02/11/2026
10373Q-BG-4	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	11,181,600	98.4380	10,648,979	10,818,000	11,168,814		(8,760)			3.000	2.827	FA	114,491	317,040	06/23/2021	02/24/2050
10373Q-BJ-8	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	2,000,000	105.4300	2,108,600	2,000,000	2,000,000					3.194	3.194	AO	15,083	63,880	04/02/2020	04/06/2025
10373Q-BK-5	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	25,000,000	108.2630	27,065,850	25,000,000	25,000,000					3.543	3.543	AO	209,135	885,750	04/02/2020	04/06/2027
10373Q-BL-3	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	52,572,588	110.4180	53,846,625	48,766,000	52,041,377		(376,777)			3.633	2.671	AO	418,311	1,771,669	07/29/2020	04/06/2030
10373Q-BN-9	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	50,119,257	94.4410	49,250,881	52,150,000	50,148,021		26,509			2.772	2.968	MN	204,793	1,308,038	09/09/2021	11/10/2050
10373Q-BP-4	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	25,393,265	96.9460	25,419,281	26,220,000	25,407,538		14,288			2.939	3.099	JD	57,795	770,606	04/15/2021	06/04/2051
10373Q-BQ-2	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	13,999,540	103.6220	14,507,035	14,000,000	13,999,563		23			3.379	3.379	FA	187,910	219,635	09/30/2021	02/08/2061
10373Q-BS-8	BP CAP MARKETS AMERICA COMPANY GUARNT			1	1.F FE	19,500,000	98.1850	19,146,122	19,500,000	19,500,000					3.001	3.001	MS	169,056		09/14/2021	03/17/2052
10460*-AC-6	WC BRADLEY CO SENIOR SECURED NOTE			1	1.G	27,250,000	110.2760	30,050,210	27,250,000	27,250,000					4.060	4.060	AO	187,465	1,106,350	04/30/2014	04/30/2029
10460*-AD-4	WC BRADLEY CO SENIOR SECURED NOTE			1	1.G	75,000,000	102.5610	76,920,750	75,000,000	75,000,000					2.620	2.620	JD	136,458	1,965,000	12/06/2019	12/06/2026
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC SR UNSECURED			1	2.B FE	25,023,965	110.0650	35,662,273	32,401,000	25,328,094		107,029			4.700	6.456	JD	38,071	1,522,847	10/24/2019	06/22/2047
10922N-AG-8	BRIGHTHOUSE FINANCIAL INC SR UNSECURED			1	2.B FE	22,138,405	119.4930	26,488,026	22,167,000	22,142,054		2,277			5.625	5.642	MN	159,325	1,246,894	05/13/2020	05/15/2030
110122-AT-5	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED				1.F FE	5,810,916	100.9110	6,054,647	6,000,000	5,978,040		36,846			2.000	2.636	FA	50,000	120,000	03/23/2017	08/01/2022
110122-AX-6	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			2	1.F FE	1,060,597	126.1060	1,261,063	1,000,000	1,053,909		(1,518)			4.500	4.121	MS	15,000	45,000	03/22/2017	03/01/2044
110122-CL-0	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	6,951,339	100.8370	7,013,206	6,955,000	6,954,268		1,925			2.600	2.629	MN	22,604	180,830	07/15/2020	05/16/2022
110122-CM-8	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	16,468,176	104.5530	17,270,107	16,518,000	16,485,645		11,952			2.900	2.980	JJ	206,246	479,022	07/15/2020	07/26/2024
110122-CN-6	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	35,021,900	107.4000	37,590,158	35,000,000	35,016,519		(4,114)			3.200	3.187	JD	49,778	1,120,000	07/15/2020	06/15/2026
110122-CP-1	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	38,077,105	109.4970	37,674,625	34,407,000	37,597,448		(365,234)			3.400	2.027	JJ	503,680	931,838	03/25/2021	07/26/2029
110122-CQ-9	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	25,017,535	118.6230	29,732,788	25,065,000	25,020,625		1,626			4.125	4.139	JD	45,952	1,033,931	07/15/2020	06/15/2039
110122-CR-7	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	74,236,058	124.0330	84,071,712	67,782,000	74,057,583		(147,449)			4.250	3.678	AO	520,133	2,867,454	04/27/2021	10/26/2049
110122-CY-2	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	9,532,143	102.1260	9,609,007	9,409,000	9,461,072		(48,941)			2.750	2.209	FA	97,749	258,748	07/15/2020	02/15/2023
110122-CZ-9	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	18,700,209	102.6790	18,771,803	18,282,000	18,460,187		(165,232)			3.250	2.308	FA	216,210	594,165	07/15/2020	02/20/2023
110122-DC-9	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	10,165,501	108.2750	10,328,357	9,539,000	9,983,800		(125,106)			3.875	2.427	FA	139,640	369,636	07/15/2020	08/15/2025
110122-DD-7	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	27,390,603	109.4120	27,965,630	25,560,000	27,110,312		(223,826)			3.450	2.290	MN	112,677	881,820	03/29/2021	11/15/2027
110122-DE-5	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	1,082,590	111.6150	1,116,154	1,000,000	1,067,429		(10,447)			3.900	2.655	FA	14,192	39,000	07/15/2020	02/20/2028
110122-DH-8	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	31,082,824	128.0300	33,319,917	26,025,000	30,870,219		(147,137)			4.625	3.410	MN	153,801	1,203,656	07/15/2020	05/15/2044
110122-DJ-4	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	3,686,969	133.4840	3,884,373	2,910,000	3,656,599		(20,995)			5.000	3.390	FA	54,967	145,500	07/15/2020	08/15/2045
110122-DK-1	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	19,394,618	124.3760	20,064,341	16,132,000	19,284,228		(80,198)			4.350	3.213	MN	89,667	701,742	10/13/2020	11/15/2047
110122-DL-9	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	7,081,739	128.1530	7,414,935	5,786,000	7,037,237		(30,780)			4.550	3.293	FA	95,798	263,263	07/15/2020	02/20/2048
110122-DN-5	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	8,636,985	97.7800	8,458,974	8,651,000	8,640,120		2,762			0.750	0.783	MN	8,651	64,883	11/09/2020	11/13/2025
110122-DP-0	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	6,827,230	97.4300	6,771,403	6,950,000	6,841,458		14,195			1.125	1.402	MN	10,425	78,188	03/10/2021	11/13/2027
110122-DR-6	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	30,332,226	95.0280	31,009,459	32,632,000	30,400,300		67,956			2.350	2.814	MN	102,247	766,852	03/19/2021	11/13/2040
110122-DS-4	BRISTOL-MYERS SQUIBB COMPANY SR UNSECURED			1	1.F FE	5,438,680	95.2680	5,344,526	5,610,000	5,441,388		2,672			2.550	2.697	MN	19,074	135,405	11/23/2021	11/13/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP SR UNSECURED			1	2.C FE	10,757,926	108.4700	10,741,761	9,903,000	10,748,357		(9,569)			4.125	1.998	JD	18,156	204,249	12/10/2021	06/15/2026
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP SR UNSECURED			1	2.C FE	28,676,880	109.9270	30,779,668	28,000,000	28,594,075		(62,295)			4.050	3.743	JJ	567,000	1,200,150	08/17/2020	07/01/2030
11120V-AK-9	BRIXMOR OPERATING PARTNERSHIP SR UNSECURED			1	2.C FE	8,474,620	99.8880	8,490,469	8,500,000	8,477,304		2,684			2.250	2.296	AO	47,813	109,438	04/13/2021	04/01/2028
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP SR UNSECURED			1	2.C FE	22,327,200	97.9970	21,951,333	22,400,000	22,329,616		2,416			2.500	2.537	FA	210,000		08/11/2021	08/16/2031
11134L-AR-0	BROADCOM CORPORATION SR UNSECURED			2	2.C FE	8,774,060	106.9720	9,627,516	9,000,000	8,841,564		20,165			3.500	3.802	JJ	145,250	315,000	03/03/2020	01/15/2028
11135F-AL-5	BROADCOM INC COMPANY GUARNT			1	2.C FE	32,842,000	109.8260	36,069,083	32,842,000	32,842,000					4.110	4.110	MS	397,443	1,349,806	08/11/2020	09/15/2028
11135F-AN-1	BROADCOM INC COMPANY GUARNT			1	2.C FE	47,008,858	106.5550	49,753,559	46,693,000	46,938,461		(50,752)			3.459	3.331	MS	475,560	1,615,111	08/11/2020	09/15/2026
11135F-AQ-4	BROADCOM INC COMPANY GUARNT			1	2.C FE	16,981,537	111.0530	18,878,962	17,000,000	16,984,557		1,413			4.150	4.162	MN	90,147	705,500	08/07/2020	11/15/2030
11135F-AS-0	BROADCOM INC COMPANY GUARNT			1	2.C FE	51,060,405	112.8700	54,425,727	48,220,000	50,805,604		(206,216)			4.300	3.666	MN	264,942	2,073,460	03/25/2021	11/15/2032
11135F-BA-8	BROADCOM INC COMPANY GUARNT			1	2.C FE	15,138,452	114.0220	17,333,655	15,202,000	15,147,697		5,924			4.750	4.808	AO	152,442	722,095	08/07/2020	04/15/2029
11135F-BB-6	BROADCOM INC COMPANY GUARNT			1	2.C FE	5,111,340	105.0220	5,375,002	5,118,000	5,113,134		1,164			3.150	3.176	MN	20,600	161,217	08/11/2020	11/15/2025
11135F-BD-2	BROADCOM INC COMPANY GUARNT			1	2.C FE	23,827,329	116.5600	27,894,029	23,931,000	23,841,153		8,542			5.000	5.056	AO	252,605	1,196,550	08/07/2020	04/15/2030
11135F-BF-7	BROADCOM INC COMPANY GUARNT			1	2.C FE	2,846,430	97.3080	2,919,228	3,000,000	2,854,366		7,936			2.600	3.120	FA	29,467	44,633	04/08/2021	02/15/2033
11135F-BG-5	BROADCOM INC SR UNSECURED			1	2.C FE	21,459,806	104.5300	23,012,289	22,015,000	21,468,798		8,992			3.750	3.893	FA	311,879	472,405	04/27/2021	02/15/2051
11135F-BH-3	BROADCOM INC COMPANY GUARNT			1	2.C FE	9,530,200	97.9050	9,790,472	10,000,000	9,563,903		33,703			2.450	3.000	FA	92,556	140,194	03/05/2021	02/15/2031
11135F-BJ-9	BROADCOM INC SR UNSECURED			1	2.C FE	14,790,490	101.9910	15,298,700	15,000,000	14,796,674		6,184			3.500	3.599	FA	198,333	260,361	10/05/2021	02/15/2041
11135F-BK-6	BROADCOM INC SR UNSECURED			1	2.C FE	50,347,000	104.5010	52,613,295	50,347,000	50,347,000					3.419	3.419	AO	363,399	932,405	03/31/2021	04/15/2033
11135F-BL-4	BROADCOM INC SR UNSECURED			1	2.C FE	34,708,000	104.4280	36,244,949	34,708,000	34,708,000					3.469	3.469	AO	254,182	652,178	03/31/2021	04/15/2034
11135F-BP-5	BROADCOM INC SR UNSECURED			1	2.C FE	2,977,070	100.6610	3,019,832	3,000,000	2,977,320		250			3.137	3.205	MN	12,025	11,764	10/05/2021	11/15/2035
11215#-AA-2	BROKEN BOW WIND II SENIOR NOTE			1	2.C PL	21,327,627	108.5040	23,141,329	21,327,627	21,327,627					4.820	4.819	JD	2,856	1,027,992	10/30/2014	06/30/2039
11271#-AA-3	BROOKFIELD DISTRICT ENERGY FIN SENIOR SEC NOTES SERIES 2014-A			1	2.A PL	45,000,000	105.8120	47,615,400	45,000,000	45,000,000					3.830	3.830	MN	229,800	1,723,500	11/13/2014	11/13/2024
11271#-AC-9	BROOKFIELD DISTRICT ENERGY FIN SENIOR SEC NOTE SERIES 2017A			1	2.A PL	21,758,000	111.6300	24,288,455	21,758,000	21,758,000					4.112	4.112	JJ	375,272	894,689	08/01/2017	07/31/2032
11271R-AB-5	BROOKFIELD FINANCE LLC COMPANY GUARNT			1	1.G FE	2,931,709	103.9130	3,485,242	3,354,000	2,943,718		7,134			3.450	4.182	AO	24,428	114,868	04/27/2021	04/15/2050
11283#-AF-8	BROOKFIELD POWER NY FINANCE LP SERIES 6 SENIOR NOTE			1	2.B PL	34,300,000	108.4340	37,192,862	34,300,000	34,300,000					4.290	4.290	JD	61,311	1,471,470	12/19/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL SENIOR SECURED NOTES			1	2.B PL	26,703,000	109.5570	29,255,006	26,703,000	26,703,000					4.398	4.422	MJSD	3,262	1,174,398	07/10/2017	07/10/2032
11284D-AA-3	BROOKFIELD PROPERTY REIT INC SR SECURED			1	4.A FE	6,047,484	103.7500	8,233,608	7,936,000	6,464,488		244,856			5.750	11.186	MN	58,308	476,160	03/25/2020	05/15/2026
116794-A#-5	BRUKER CORPORATION SERIES 2012A SR NOTE TRANCHE C			1	2.C	37,000,000	100.5890	37,217,930	37,000,000	37,000,000					4.310	4.310	JJ	722,045	1,594,700	01/18/2012	01/18/2022
116794-B*-8	BRUKER CORPORATION SERIES 2012A SR NOTE TRANCHE D			1	2.C	32,993,480	105.9360	34,958,880	33,000,000	32,998,356		751			4.460	4.463	JJ	666,398	1,471,800	10/01/2014	01/18/2024
116794-B@-6	BRUKER CORPORATION SENIOR NOTE			1	2.C	34,071,550	101.3670	37,823,521	37,313,436	37,313,436				(1,091,638)	1.010	1.010	JD	20,937	378,290	12/11/2019	12/11/2029
118230-AM-3	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	3,943,250	99.0110	4,504,996	4,550,000	3,959,363		10,999			5.850	7.015	MN	34,011	266,175	11/19/2020	11/15/2043
118230-AN-1	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	800,000	104.6340	1,046,343	1,000,000	867,255		39,612			4.350	9.926	AO	9,183	43,500	03/26/2020	10/15/2024
118230-AP-6	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	4,264,250	97.9600	4,898,015	5,000,000	4,283,626		12,650			5.600	6.845	AO	59,111	280,000	12/01/2020	10/15/2044
118230-AQ-4	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	2,287,250	101.9000	3,082,483	3,025,000	2,442,586		89,812			3.950	8.828	JD	9,957	119,488	03/20/2020	12/01/2026
118230-AT-8	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	11,663,080	103.5700	13,532,477	13,066,000	12,088,756		248,219			4.125	6.677	MS	179,658	538,973	03/24/2020	03/01/2025
118230-AU-5	BUCKEYE PARTNERS LP SR UNSECURED			1	3.B FE	12,158,038	101.1020	13,739,819	13,590,000	12,405,434		142,174			4.500	6.148	MS	203,850	611,550	03/27/2020	03/01/2028
12008R-AM-9	BUILDERS FIRSTSOURCE INC SR SECURED			1	3.B FE	17,392,140	105.5060	17,914,929	16,980,000	17,193,525		(96,440)			6.750	6.083	JD	95,513	1,146,150	04/21/2020	06/01/2027
12008R-AN-7	BUILDERS FIRSTSOURCE INC SR UNSECURED			1	3.C FE	4,805,000	107.0840	5,247,093	4,900,000	4,817,982		7,485			5.000	5.248	MS	81,667	245,000	03/26/2020	03/01/2030
12021#-AA-4	BULLDOG INFRASTRUCTURE GROUP L SENIOR SECURED NOTE			1	1.F PL	15,715,286	105.7500	16,618,915	15,715,286	15,715,286					3.880	3.709	MJSD	1,694	310,056	11/30/2021	11/26/2053
120568-BB-5	BUNGE LIMITED FINANCE CORP COMPANY GUARNT			1	2.B FE	7,030,240	99.8810	6,991,682	7,000,000	7,028,897		(1,343)			1.630	1.510	FA	42,471		10/27/2021	08/17/2025
120568-BC-3	BUNGE LIMITED FINANCE CORP COMPANY GUARNT			1	2.B FE	14,958,300	101.6660	15,249,911	15,000,000	14,960,613		2,313			2.750	2.782	MN	53,854	206,250	05/07/2021	05/14/2031
12189L-AA-9	BURLINGTN NORTH SANTA FE DEBENTURES			1	1.D FE	1,660,862	139.1790	1,948,513	1,400,000	1,612,529		(7,636)			5.750	4.503	MN	13,417	80,500	10/01/2014	05/01/2040
12189L-AJ-0	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.D FE	1,992,131	122.6390	2,452,770	2,000,000	1,993,471		197			4.400	4.425	MS	25,911	88,000	12/15/2014	03/15/2042
12189L-AK-7	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.D FE	2,560,610	122.3210	3,180,343	2,600,000	2,567,860		929			4.375	4.467	MS	37,917	113,750	06/11/2013	09/01/2042
12189L-AM-3	BURLINGTN NORTH SANTA FE SR UNSECURED			2	1.G FE	13,014,460	102.1890	13,284,623	13,000,000	13,001,671		(1,624)			3.000	2.987	MS	114,833	390,000	03/05/2013	03/15/2023
12189L-AN-1	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	1,000,904	123.7870	965,537	780,000	989,804		(7,446)			4.450	2.739	MS	10,220	34,710	06/29/2020	03/15/2043
12189L-AP-6	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.D FE	10,587,100	134.7430	13,474,265	10,000,000	10,497,368		(13,373)			5.150	4.774	MS	171,667	515,000	02/25/2014	09/01/2043
12189L-AQ-4	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.D FE	10,153,900	104.1520	10,415,183	10,000,000	10,026,933		(17,963)			3.850	3.656	MS	128,333	385,000	02/25/2014	09/01/2023
12189L-AS-0	BURLINGTN NORTH SANTA FE SR UNSECURED			2	1.G FE	3,229,344	131.3720	3,468,222	2,640,000	3,215,645		(9,798)			4.900	3.421	AO	32,340	80,360	11/12/2021	04/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12189L-AW-1	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	4,557,192	120.1630	5,038,426	4,193,000	4,517,038		(9,188)			4.150	3.644	AO	43,502	174,010	10/24/2019	04/01/2045
12189L-AX-9	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	45,967,189	128.9340	57,440,130	44,550,000	45,811,070		(31,917)			4.700	4.499	MS	697,950	2,093,850	02/21/2020	09/01/2045
12189L-AY-7	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	2,773,850	107.7090	2,692,721	2,500,000	2,613,229		(31,549)			3.650	2.264	MS	30,417	91,250	08/24/2016	09/01/2025
12189L-AZ-4	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	23,126,491	117.0670	26,591,741	22,715,000	23,097,854		(10,060)			3.900	3.788	FA	369,119	871,455	03/25/2021	08/01/2046
12189L-BB-6	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	18,277,490	121.1700	22,549,794	18,610,000	18,312,257		6,028			4.125	4.226	JD	34,118	767,663	10/24/2019	06/15/2047
12189L-BC-4	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	13,496,001	120.6230	14,917,427	12,367,000	13,458,046		(25,335)			4.050	3.516	JD	22,261	500,864	05/19/2021	06/15/2048
12189L-BD-2	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	8,119,099	122.9170	8,743,084	7,113,000	8,084,041		(22,205)			4.150	3.353	JD	13,120	295,190	04/15/2021	12/15/2048
12189L-BE-0	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	8,480,302	112.9060	8,584,265	7,603,000	8,472,528		(7,774)			3.550	2.941	FA	101,965	44,375	09/08/2021	02/15/2050
12189L-BF-7	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	21,158,226	104.0460	21,017,390	20,200,000	21,152,433		(5,793)			3.050	2.809	FA	232,749	91,500	11/04/2021	02/15/2051
12189L-BG-5	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	40,741,768	109.1880	43,642,244	39,970,000	40,737,881		(3,887)			3.300	3.196	MS	388,375	436,813	10/06/2021	09/15/2051
12189L-BH-3	BURLINGTN NORTH SANTA FE SR UNSECURED			1	1.G FE	994,350	101.0340	1,010,343	1,000,000	994,356		6			2.875	2.903	JD	1,837		11/29/2021	06/15/2052
12189T-AA-2	BURLINGTON NORTHERN SANTA FE L DEBENTURES			1	1.D FE	6,649,817	120.7070	7,103,625	5,885,000	6,131,877		(54,964)			7.000	5.787	JD	18,309	411,950	10/01/2014	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE L SR UNSECURED				1.D FE	12,165,483	150.7110	14,112,586	9,364,000	11,509,153		(99,375)			7.290	5.035	JD	56,886	682,636	10/01/2014	06/01/2036
12189T-AK-0	BURLINGTON NORTHERN SANTA FE L DEBENTURES				1.D FE	18,505,947	133.5030	23,536,647	17,630,000	18,102,212		(51,528)			7.082	6.602	MN	166,474	1,248,557	10/01/2014	05/13/2029
12189T-AR-5	BURLINGTON NORTHERN SANTA FE L DEBENTURES			1	1.D FE	1,098,000	143.7260	1,437,262	1,000,000	1,051,221		(4,176)			7.950	7.144	FA	30,033	79,500	08/24/2001	08/15/2030
12189T-AX-2	BURLINGTON NORTHERN SANTA FE L SR UNSECURED			1	1.D FE	5,760,979	142.6680	10,286,374	7,210,000	6,095,431		39,078			6.200	8.014	FA	168,874	447,020	02/27/2009	08/15/2036
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE L UNSECURED			1	1.D FE	15,786,263	142.5990	23,172,313	16,250,000	15,910,718		12,771			6.150	6.365	MN	166,563	999,375	02/27/2009	05/01/2037
12201P-AB-2	BURLINGTON RESOURCES FINANCE C NOTES			1	1.G FE	9,940,400	140.7990	14,079,861	10,000,000	9,966,449		2,344			7.200	7.249	FA	272,000	720,000	02/05/2002	08/15/2031
12201P-AN-6	BURLINGTON RESOURCES FINANCE C NOTES			1	1.G FE	20,370,577	143.5400	28,707,954	20,000,000	20,215,810		(14,464)			7.400	7.246	JD	123,333	1,480,000	08/01/2002	12/01/2031
12429T-AD-6	MAUSER PACKAGING SOLUTIONS HOL SR SECURED 144A			1	4.C FE	22,370,000	100.8910	22,599,588	22,400,000	22,385,373		5,839			5.500	5.531	AO	260,089	1,232,000	04/02/2019	04/15/2024
12429T-AE-4	MAUSER PACKAGING SOLUTIONS HOL SR UNSECURED 144A			1	5.B FE	10,619,250	99.6900	10,766,538	10,800,000	10,702,667		25,226			7.250	7.565	AO	165,300	783,000	06/13/2018	04/15/2025
124857-AJ-2	VIACOMCBS INC SR UNSECURED			1	2.B FE	16,301,502	120.0750	20,083,718	16,726,000	16,336,493		10,650			4.850	5.033	JJ	405,606	811,211	04/03/2019	07/01/2042
124857-AK-9	VIACOMCBS INC SR UNSECURED			1	2.B FE	2,012,063	121.9230	2,499,424	2,050,000	2,015,615		801			4.900	5.025	FA	37,948	100,450	05/17/2018	08/15/2044
124857-AM-5	VIACOMCBS INC SR UNSECURED			1	2.B FE	6,910,385	105.9660	7,152,729	6,750,000	6,808,524		(23,270)			3.700	3.318	FA	94,350	249,750	04/28/2017	08/15/2024
124857-AN-3	VIACOMCBS INC SENIOR UNSECURED			1	2.B FE	23,592,406	120.5350	27,942,321	23,182,000	23,619,133		(2,146)			4.600	4.448	JJ	491,716	966,276	07/12/2021	01/15/2045
124857-AQ-6	VIACOMCBS INC SR UNSECURED			1	2.B FE	13,633,448	108.1610	13,415,226	12,403,000	13,439,233		(199,327)			4.000	1.707	JJ	228,766	262,960	03/25/2021	01/15/2026
124857-AR-4	VIACOMCBS INC SR UNSECURED			1	2.B FE	34,456,307	104.3850	37,949,302	36,355,000	35,358,927		178,901			2.900	3.486	JJ	486,147	1,009,345	03/01/2021	01/15/2027
124857-AT-0	VIACOMCBS INC SR UNSECURED			1	2.B FE	7,551,363	106.6800	8,427,749	7,900,000	7,701,635		36,386			3.375	3.796	FA	100,725	241,313	07/12/2021	02/15/2028
124857-AX-1	VIACOMCBS INC COMPANY GUARNT			1	2.B FE	22,732,084	108.4180	24,402,692	22,508,000	22,807,266		(20,933)			3.700	3.414	JD	69,400	728,752	06/03/2021	06/01/2028
124857-AZ-6	VIACOMCBS INC COMPANY GUARNT			1	2.B FE	21,377,243	111.2110	21,741,801	19,550,000	21,084,814		(174,945)			4.200	2.967	JD	68,425	821,100	03/25/2021	06/01/2029
1248EP-BR-3	CCO HLDGS LLC-CAP CORP SR UNSECURED 144A			1	3.B FE	9,352,000	103.1460	9,646,177	9,352,000	9,352,000					5.500	5.500	MN	85,727	514,360	04/07/2016	05/01/2026
1248EP-BT-9	CCO HLDGS LLC-CAP CORP SR UNSECURED 144A			1	3.B FE	23,061,250	103.5160	23,808,674	23,000,000	23,036,908		(9,967)			5.125	5.072	MN	196,458	1,178,750	06/06/2019	05/01/2027
1248EP-BX-0	CCO HLDGS LLC-CAP CORP SR UNSECURED 144A			1	3.B FE	13,150,000	103.6610	13,631,430	13,150,000	13,150,000					5.000	5.000	FA	273,958	657,500	08/03/2017	02/01/2028
1248EP-CB-7	CCO HLDGS LLC-CAP CORP SR UNSECURED			2	3.B FE	9,820,500	107.9570	10,498,864	9,725,000	9,794,742		(10,941)			5.375	5.221	JD	43,560	522,719	06/25/2019	06/01/2029
1248EP-CD-3	CCO HLDGS LLC-CAP CORP SR UNSECURED			1	3.B FE	16,228,125	104.2270	16,832,681	16,150,000	16,208,998		(8,944)			4.750	4.676	MS	255,708	767,125	10/15/2019	03/01/2030
1248EP-CE-1	CCO HLDGS LLC-CAP CORP SR UNSECURED			1	3.B FE	20,147,500	102.6060	20,418,594	19,900,000	20,098,571		(27,978)			4.500	4.312	FA	338,300	895,500	03/04/2020	08/15/2030
1248EP-CK-7	CCO HLDGS LLC-CAP CORP SR UNSECURED			1	3.B FE	10,710,000	101.0680	10,612,158	10,500,000	10,677,110		(23,335)			4.250	3.954	FA	185,938	473,521	07/21/2020	02/01/2031
12508E-AJ-0	CDK GLOBAL INC SR UNSECURED			1	3.A FE	9,900,000	105.9830	10,492,356	9,900,000	9,900,000					5.250	5.252	MS	153,038	519,750	05/02/2019	05/15/2029
12513G-BD-0	CDW LLC COMPANY GUARNT			1	2.C FE	12,312,500	103.5390	13,149,440	12,700,000	12,384,466		41,380			4.250	4.706	AO	134,938	539,750	03/20/2020	04/01/2028
12513G-BE-8	CDW LLC COMPANY GUARNT			1	2.C FE	4,650,000	102.7900	4,779,727	4,650,000	4,650,000					4.125	4.125	MN	31,969	191,813	04/16/2020	05/01/2025
12514@-AA-0	CED CALIFORNIA HOLDINGS LLC SENIOR SECURED NOTE			1	3.B PL	23,950,525	103.3300	24,762,710	23,964,686	23,954,217		555			4.780	4.786	JD	3,182	1,145,512	10/01/2014	06/30/2037
12527G-AD-5	CF INDUSTRIES INC SR UNSECURED			1	2.C FE	13,222,359	120.6250	12,908,073	10,701,000	13,196,403		(25,956)			4.950	3.407	JD	44,142	264,850	08/30/2021	06/01/2043
12527G-AE-3	CF INDUSTRIES INC SR UNSECURED				2.C FE	16,418,045	126.5240	18,170,126	14,361,000	16,424,282		(14,501)			5.375	4.279	MS	227,283	530,029	08/30/2021	03/15/2044
12527G-AF-0	CF INDUSTRIES INC SR UNSECURED			1	2.C FE	60,296,327	120.7130	60,392,807	50,030,000	60,150,544		(211,885)			5.150	3.113	MS	758,649	1,173,170	09/23/2021	03/15/2034
12542R-G*-5	CHS INC SERIES N SENIOR NOTE			1	2.C	21,000,000	104.6570	21,977,970	21,000,000	21,000,000					4.670	4.670	JD	59,932	980,700	06/09/2011	06/09/2023
12542R-J#-8	CHS INC SERIES U SENIOR NOTE			1	2.C	17,000,000	111.0410	18,876,970	17,000,000	17,000,000					4.690	4.690	JJ	345,497	797,300	01/25/2016	01/25/2027
12542R-J@-0	CHS INC SERIES T SENIOR NOTE			1	2.C	16,000,000	107.9120	17,265,920	16,000,000	16,000,000					4.580	4.580	JJ	317,547	732,800	01/25/2016	01/25/2025
12542R-K#-6	CHS INC SERIES X SENIOR NOTE			1	2.C	23,500,000	124.9390	29,360,665	23,500,000	23,500,000					5.400	5.400	JJ	549,900	1,269,000	01/25/2016	01/25/2036
12542R-K*-0	CHS INC SERIES V SENIOR NOTE			1	2.C	17,000,000	112.2550	19,083,350	17,000,000	17,000,000					4.740	4.740	JJ	349,180	805,800	01/25/2016	01/25/2028
12543D-BC-3	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	33,560,293	105.0510	36,505,374	34,750,000	33,879,152		161,517			8.000	8.717	MS	818,556	2,780,000	04/08/2020	03/15/2026
12543D-BD-1	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	6,113,875	108.2560	6,387,100	5,900,000	6,061,006		(47,561)			8.000	6.962	JD	20,978	472,000	11/12/2020	12/15/2027
12543D-BF-6	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	14,700,000	103.5100	15,215,960	14,700,000	14,700,000					6.625	6.625	FA	367,908	973,875	01/23/2020	02/15/2025
12543D-BG-4	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	7,750,000	105.7420	8,195,013	7,750,000	7,750,000					5.625	5.621	MS	128,359	311,211	12/11/2020	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
12543D-BH-2	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	2,850,000	107.0950	3,052,199	2,850,000	2,850,000					6.000	6.000	JJ	78,850	93,575	12/11/2020	01/15/2029
12543D-BJ-8	CHS - COMMUNITY HEALTH SYS IN SECURED			1	5.B FE	4,250,000	102.1300	4,340,528	4,250,000	4,250,000					6.875	6.875	AO	61,684	205,343	01/19/2021	04/15/2029
12543D-BK-5	CHS - COMMUNITY HEALTH SYS IN SR SECURED			1	4.B FE	6,650,000	101.2470	6,732,953	6,650,000	6,650,000					4.750	4.750	FA	119,331	163,202	01/26/2021	02/15/2031
12543D-BL-3	CHS - COMMUNITY HEALTH SYS IN SECURED			1	5.B FE	6,650,000	98.8990	6,576,782	6,650,000	6,650,000					6.125	6.125	AO	101,828	149,348	05/04/2021	04/01/2030
125523-AF-7	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	4,547,557	104.0780	4,770,937	4,584,000	4,568,960		9,302			3.750	3.972	JJ	79,265	171,900	08/27/2019	07/15/2023
125523-AG-5	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	24,350,079	109.4900	26,551,331	24,250,000	24,314,187		(16,173)			4.125	4.046	MN	127,818	1,000,313	08/27/2019	11/15/2025
125523-AH-3	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	5,166,885	113.7850	5,916,820	5,200,000	5,174,346		3,169			4.375	4.460	AO	48,028	227,500	08/28/2019	10/15/2028
125523-AJ-9	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	49,859,068	123.2670	61,960,174	50,265,000	49,894,109		12,518			4.800	4.862	FA	911,472	2,412,720	06/29/2020	08/15/2038
125523-AK-6	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	54,087,581	129.5060	69,622,302	53,760,000	54,085,371		(6,477)			4.900	4.852	JD	117,077	2,634,240	04/27/2021	12/15/2048
125523-AV-2	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	35,623,243	105.3780	36,586,314	34,719,000	35,340,648		(193,969)			3.250	2.633	AO	238,211	1,128,368	07/13/2020	04/15/2025
125523-BK-5	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	15,670,806	111.4800	16,064,330	14,410,000	15,644,641		(27,961)			3.875	3.356	AO	117,882	558,388	02/11/2021	10/15/2047
125523-BT-6	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	6,594,647	101.9290	6,625,415	6,500,000	6,534,972		(41,216)			3.050	2.392	MN	17,072	198,250	07/13/2020	11/30/2022
125523-BX-7	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	4,165,506	105.0740	4,239,726	4,035,000	4,114,918		(34,679)			3.500	2.573	JD	6,277	141,225	07/13/2020	06/15/2024
125523-BZ-2	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	25,919,953	110.8310	26,665,831	24,060,000	25,441,042		(328,942)			4.500	2.934	FA	378,945	1,082,700	07/13/2020	02/25/2026
125523-CB-4	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	3,058,997	107.6250	3,228,737	3,000,000	3,046,476		(8,624)			3.400	3.059	MS	34,000	102,000	07/13/2020	03/01/2027
125523-CD-0	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	374,065	143.6880	435,374	303,000	371,031		(2,104)			6.125	4.416	MN	2,371	18,559	07/14/2020	11/15/2041
125523-CF-5	CIGNA HOLDING CO COMPANY GUARNT			1	2.A FE	7,626,720	126.7020	8,818,461	6,960,000	7,604,497		(15,321)			4.800	4.185	JJ	154,048	334,080	07/14/2020	07/15/2046
125523-CJ-7	CIGNA HOLDING CO SR UNSECURED			1	2.B FE	1,439,166	103.6070	1,450,504	1,400,000	1,436,943		(1,570)			3.200	3.006	MS	13,191	44,800	10/29/2020	03/15/2040
125523-CK-4	CIGNA HOLDING CO SR UNSECURED			1	2.B FE	44,900,431	104.5980	45,500,212	43,500,000	44,876,707		(27,378)			3.400	3.223	MS	435,483	1,266,500	04/15/2021	03/15/2050
125523-CL-2	CIGNA HOLDING CO SR UNSECURED			1	2.B FE	9,086,720	100.8110	9,073,019	9,000,000	9,076,982		(8,240)			2.400	2.281	MS	63,600	48,000	12/01/2021	03/15/2030
125523-CM-0	CIGNA HOLDING CO SR UNSECURED			1	2.B FE	34,682,429	100.5440	35,165,151	34,975,000	34,702,628		20,199			2.375	2.470	MS	244,582	443,017	03/31/2021	03/15/2031
125523-CP-3	CIGNA HOLDING CO SR UNSECURED			1	2.B FE	40,754,980	98.7240	40,476,735	41,000,000	40,792,266		37,286			1.250	1.374	MS	150,903	273,333	03/30/2021	03/15/2026
125523-CQ-1	CIGNA HOLDING CO SR UNSECURED			1	2.B FE	26,950,864	105.4750	28,852,788	27,355,000	26,957,456		6,591			3.400	3.479	MS	273,854	496,037	03/12/2021	03/15/2051
12556L-BJ-4	CIT BANK NATIONAL ASSOCIATION SR UNSECURED			2	2.C FE	11,000,000	102.9500	11,324,465	11,000,000	11,000,000					2.969	2.787	MS	85,276	326,590	09/24/2019	09/27/2025
125581-GW-2	CIT GROUP INC SR UNSECURED			1	3.A FE	2,278,500	109.8750	2,691,936	2,450,000	2,333,694		31,688			5.250	6.941	MS	40,017	128,625	03/18/2020	03/07/2025
12572Q-AF-2	CME GROUP INC SR UNSECURED			1	1.D FE	925,470	139.7120	1,075,781	770,000	912,733		(4,299)			5.300	3.987	MS	12,016	40,810	06/29/2020	09/15/2043
12572Q-AH-8	CME GROUP INC SR UNSECURED			1	1.D FE	18,547,797	129.6310	23,145,552	17,855,000	18,538,733		(7,169)			4.150	3.896	JD	32,933	699,483	10/13/2021	06/15/2048
12572Q-AJ-4	CME GROUP INC SR UNSECURED			1	1.D FE	7,819,749	111.1210	8,690,777	7,821,000	7,820,109		120			3.750	3.752	JD	13,035	293,288	06/14/2018	06/15/2028
125896-BL-3	CMS ENERGY CORPORATION SR UNSECURED			2	2.B FE	4,445,985	120.9470	5,200,734	4,300,000	4,426,922		(3,650)			4.700	4.480	MS	51,086	202,100	02/23/2016	03/31/2043
125896-BM-1	CMS ENERGY CORPORATION SR UNSECURED			1	2.B FE	1,632,139	104.8350	1,659,538	1,583,000	1,596,289		(6,619)			3.875	3.418	MS	20,447	61,341	02/23/2016	03/01/2024
125896-BN-9	CMS ENERGY CORPORATION SR UNSECURED			1	2.B FE	13,294,672	126.2900	15,553,856	12,316,000	13,157,829		(23,013)			4.875	4.382	MS	200,135	600,405	04/30/2019	03/01/2044
125896-BP-4	CMS ENERGY CORPORATION SR UNSECURED			1	2.B FE	2,070,533	106.6280	2,148,552	2,015,000	2,038,269		(5,944)			3.600	3.260	MN	9,269	72,540	02/24/2016	11/15/2025
125896-BQ-2	CMS ENERGY CORPORATION SR UNSECURED			1	2.B FE	9,962,200	104.3950	10,439,522	10,000,000	9,982,146		3,765			3.000	3.044	MN	38,333	300,000	05/02/2016	05/15/2026
125896-BR-0	CMS ENERGY CORPORATION SR UNSECURED			1	2.B FE	6,975,570	104.0890	7,286,212	7,000,000	6,986,802		2,351			2.950	2.990	FA	78,011	206,500	10/31/2016	02/15/2027
125896-BS-8	CMS ENERGY CORPORATION SR UNSECURED			1	2.B FE	34,947,850	107.5390	37,638,476	35,000,000	34,969,802		4,787			3.450	3.467	FA	456,167	1,207,500	02/08/2017	08/15/2027
12610#-AE-3	CBRE US CORE PARTNERS REIT OPE SENIOR GREEN NOTE SERIES E			1	2.B	44,000,000	97.6360	42,959,840	44,000,000	44,000,000					2.760	2.760	FA	421,667		08/26/2021	08/26/2031
12610#-AF-0	CBRE US CORE PARTNERS REIT OPE SENIOR GREEN NOTE SERIES F			1	2.B	3,500,000	97.9270	3,427,445	3,500,000	3,500,000					2.910	2.909	FA	35,365		08/26/2021	08/26/2033
126108-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SENIOR SECURED NOTE			1	2.C	35,438,120	100.5650	35,638,346	35,438,120	35,438,120					3.820	3.821	JD	3,760	1,353,736	10/17/2019	12/31/2038
126117-AS-9	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.A FE	23,078,650	105.5630	23,547,963	22,307,000	22,743,195		(196,103)			3.950	2.993	MN	112,588	881,127	04/07/2020	05/15/2024
126117-AT-7	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.A FE	3,110,093	110.2510	2,921,646	2,650,000	3,007,145		(89,172)			4.500	0.981	MS	39,750	119,250	11/04/2020	03/01/2026
126117-AU-4	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.A FE	13,995,097	107.7600	13,592,854	12,614,000	13,809,000		(170,330)			3.450	1.598	FA	164,402	314,433	05/19/2021	08/15/2027
126117-AV-2	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.B FE	22,527,844	110.8610	24,929,350	22,487,000	22,532,104		(1,718)			3.900	3.859	MN	146,166	854,841	05/19/2021	05/01/2029
126117-AW-0	CNA FINANCIAL CORPORATION SR UNSECURED			1	2.A FE	28,987,878	97.1000	28,547,481	29,400,000	29,017,648		28,032			2.050	2.215	FA	227,687	507,489	05/19/2021	08/15/2030
126307-AH-0	CSC HOLDINGS LLC SR UNSECURED			1	4.C FE	5,245,065	104.3830	5,711,826	5,472,000	5,363,113		40,640			5.250	6.150	JD	23,940	287,280	12/04/2018	06/01/2024
126307-AS-6	CSC HOLDINGS LLC SR UNSECURED 144A			1	3.C FE	11,250,000	103.3640	11,628,395	11,250,000	11,250,000					5.375	5.375	FA	251,953	604,688	01/12/2018	02/01/2028
126307-AY-3	CSC HOLDINGS LLC SR UNSECURED			1	4.C FE	6,342,188	107.4480	6,608,079	6,150,000	6,275,141		(24,513)			7.500	6.939	MS	135,812	461,250	01/18/2019	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC COMPANY GUARNT			1	3.C FE	17,129,941	107.2970	18,327,356	17,081,000	17,112,625		(8,075)			6.500	6.439	FA	462,610	1,110,265	10/16/2019	02/01/2029
126307-BA-4	CSC HOLDINGS LLC SR UNSECURED			1	4.C FE	25,995,250	99.9860	25,996,416	26,000,000	25,949,727		(14,482)			5.750	5.706	JJ	689,361	1,495,000	03/23/2020	01/15/2030
126307-BB-2	CSC HOLDINGS LLC COMPANY GUARNT			1	3.C FE	6,875,000	97.7260	6,718,685	6,875,000	6,875,000					4.125	4.125	JD	23,633	283,594	06/02/2020	12/01/2030
126307-BD-8	CSC HOLDINGS LLC SR UNSECURED			1	4.C FE	32,466,125	94.5660	29,882,705	31,600,000	32,342,906		(91,004)			4.625	4.229	JD	121,792	1,461,500	08/03/2020	12/01/2030
126307-BF-3	CSC HOLDINGS LLC SR UNSECURED			1	3.C FE	300,000	93.6310	280,893	300,000	300,000					3.375	3.375	FA	3,825	10,069	08/03/2020	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126307-BH-9	CSC HOLDINGS LLC COMPANY GUARNT			1	3.C FE	14,775,000	98.8360	14,603,071	14,775,000	14,775,000					4.500	4.500	MN	84,956	336,131	04/29/2021	11/15/2031
126408-GK-3	CSX CORP BONDS			1	2.A FE	5,762,898	140.0630	6,652,998	4,750,000	5,497,398		(32,687)			6.150	4.698	MN	48,688	292,125	01/31/2012	05/01/2037
126408-GU-1	CSX CORP SR UNSECURED			1	2.A FE	16,110,509	133.6550	18,638,221	13,945,000	15,906,693		(66,313)			5.500	4.391	AO	161,917	766,975	06/29/2020	04/15/2041
126408-GW-7	CSX CORP SR UNSECURED			1	2.A FE	2,325,709	125.7380	2,741,079	2,180,000	2,307,783		(4,208)			4.750	4.299	MN	8,917	103,550	06/29/2020	05/30/2042
126408-GX-5	CSX CORP SR UNSECURED			1	2.A FE	36,600,149	119.3210	43,552,095	36,500,000	36,595,992		(3,720)			4.400	4.378	MS	535,333	1,606,000	07/27/2016	03/01/2043
126408-GY-3	CSX CORP SR UNSECURED			2	2.A FE	19,127,780	116.5830	23,906,481	20,506,000	19,290,846		30,118			4.100	4.520	MS	247,553	840,746	06/29/2020	03/15/2044
126408-HA-4	CSX CORP SR UNSECURED			1	2.A FE	6,308,607	126.8680	7,796,061	6,145,000	6,303,763		(2,452)			4.500	4.347	FA	115,219	276,525	02/21/2020	08/01/2054
126408-HB-2	CSX CORP SR UNSECURED			1	2.A FE	17,680,293	105.3020	18,517,315	17,585,000	17,611,882		(11,160)			3.400	3.330	FA	249,121	597,890	04/16/2015	08/01/2024
126408-HC-0	CSX CORP SR UNSECURED			1	2.A FE	2,271,560	118.7010	2,374,024	2,000,000	2,267,435		(4,125)			3.950	3.219	MN	13,167	79,000	04/15/2021	05/01/2050
126408-HD-8	CSX CORP SR UNSECURED			1	2.A FE	8,952,549	106.7110	9,347,853	8,760,000	8,842,150		(21,720)			3.350	3.069	MN	48,910	293,460	08/24/2016	11/01/2025
126408-HE-6	CSX CORP SR UNSECURED			1	2.A FE	8,879,360	104.2780	9,385,029	9,000,000	8,921,531		14,909			2.600	2.794	MN	39,000	234,000	06/10/2019	11/01/2026
126408-HF-3	CSX CORP SR UNSECURED			1	2.A FE	9,923,494	113.5300	11,086,230	9,765,000	9,921,490		(4,501)			3.800	3.694	MN	61,845	371,070	10/29/2020	11/01/2046
126408-HG-1	CSX CORP SR UNSECURED			1	2.A FE	4,838,210	122.9340	4,905,072	3,990,000	4,836,092		(1,370)			4.250	3.327	MN	28,263	42,075	12/02/2021	11/01/2066
126408-HJ-5	CSX CORP SR UNSECURED			1	2.A FE	1,998,660	109.9580	2,199,152	2,000,000	1,999,133		123			3.800	3.808	MS	25,333	76,000	02/15/2018	03/01/2028
126408-HK-2	CSX CORP SR UNSECURED			1	2.A FE	20,298,985	122.1370	24,593,606	20,136,000	20,291,752		(3,501)			4.300	4.249	MS	288,616	865,848	06/29/2020	03/01/2048
126408-HL-0	CSX CORP SR UNSECURED			1	2.A FE	2,240,092	130.9290	2,972,085	2,270,000	2,240,595		52			4.650	4.714	MS	35,185	105,555	02/21/2020	03/01/2068
126408-HM-8	CSX CORP SR UNSECURED			1	2.A FE	5,512,885	113.1140	6,221,292	5,500,000	5,509,403		(1,234)			4.250	4.220	MS	68,826	233,750	02/21/2019	03/15/2029
126408-HN-6	CSX CORP SR UNSECURED			1	2.A FE	26,928,611	129.9130	33,701,947	25,942,000	26,881,327		(19,981)			4.750	4.507	MN	157,454	1,232,245	06/29/2020	11/15/2048
126408-HP-1	CSX CORP SR UNSECURED			1	2.A FE	13,907,817	125.3920	16,746,167	13,355,000	13,883,453		(11,621)			4.500	4.243	MS	176,954	600,975	02/21/2020	03/15/2049
126408-HQ-9	CSX CORP SR UNSECURED			1	2.A FE	827,045	101.7940	844,893	830,000	827,629		261			2.400	2.439	FA	7,525	19,920	09/03/2019	02/15/2030
126408-HR-7	CSX CORP SR UNSECURED			1	2.A FE	3,132,973	106.6650	3,338,608	3,130,000	3,132,996		(129)			3.350	3.343	MS	30,874	99,830	03/25/2021	09/15/2049
126408-HS-5	CSX CORP SR UNSECURED			1	2.A FE	18,695,738	114.7190	18,753,133	16,347,000	18,681,694		(13,365)			3.800	3.035	AO	131,139	240,483	11/17/2021	04/15/2050
126408-HT-3	CSX CORP SR UNSECURED			1	2.A FE	19,798,695	93.0130	19,067,733	20,500,000	19,804,526		5,733			2.500	2.666	MN	65,486	369,271	09/17/2021	05/15/2051
12657N-AA-8	BLACKSTONE CQP HOLDCO LP SR SECURED			1	4.B FE	24,600,000	104.3470	25,669,358	24,600,000	24,600,000					5.500	5.500	JD	60,133	717,842	05/27/2021	06/15/2031
126650-BJ-8	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	37,131,360	121.0170	44,540,442	36,805,000	36,950,865		(22,811)			6.250	6.161	JD	191,693	2,300,313	12/15/2014	06/01/2027
126650-CD-0	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	1,941,194	132.2920	2,487,089	1,880,000	1,932,230		(1,426)			5.300	5.080	JD	7,196	99,640	10/01/2014	12/05/2043
126650-CL-2	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	3,477,547	107.5920	3,641,990	3,385,000	3,450,148		(18,743)			3.875	3.248	JJ	58,662	131,169	03/12/2020	07/20/2025
126650-CN-8	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	49,642,496	130.4430	60,773,352	46,590,000	49,338,949		(66,550)			5.125	4.700	JJ	1,067,849	2,387,738	10/11/2017	07/20/2045
126650-CU-2	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	15,862,240	104.7690	16,763,021	16,000,000	15,934,275		13,736			2.875	2.975	JD	38,333	460,000	05/16/2016	06/01/2026
126650-CW-8	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	538,326	107.8540	518,776	481,000	519,515		(12,218)			4.100	1.419	MS	5,259	19,721	06/12/2020	03/25/2025
126650-CX-6	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	722,656	112.3880	826,049	735,000	726,479		1,160			4.300	4.516	MS	8,428	31,605	12/03/2018	03/25/2028
126650-CY-4	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	31,284,776	122.2000	35,560,083	29,100,000	31,220,051		(82,179)			4.780	4.117	MS	370,928	1,390,980	03/10/2021	03/25/2038
126650-CZ-1	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	52,978,037	131.2040	63,640,363	48,505,000	52,854,760		(69,901)			5.050	4.442	MS	653,201	2,191,448	08/06/2021	03/25/2048
126650-DE-7	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	9,917,800	103.5940	9,841,464	9,500,000	9,826,129		(94,372)			2.625	1.241	FA	94,208	150,938	03/29/2021	08/15/2024
126650-DF-4	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	2,996,610	105.3420	3,160,260	3,000,000	2,997,683		460			3.000	3.018	FA	34,000	90,000	08/08/2019	08/15/2026
126650-DG-2	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	5,121,350	106.7170	5,335,845	5,000,000	5,100,198		(11,986)			3.250	2.946	FA	61,389	162,500	03/12/2020	08/15/2029
126650-DH-0	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	898,398	108.5100	976,589	900,000	898,763		210			3.625	3.654	AO	8,156	32,625	03/26/2020	04/01/2027
126650-DJ-6	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	7,799,491	109.9130	7,719,188	7,023,000	7,697,124		(76,443)			3.750	2.412	AO	65,841	263,363	09/28/2020	04/01/2030
126650-DK-3	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	3,502,620	114.8090	4,029,811	3,510,000	3,503,012		21			4.125	4.134	AO	36,197	144,788	06/29/2020	04/01/2040
126650-DL-1	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	18,302,204	121.2420	20,817,236	17,170,000	18,272,413		(23,789)			4.250	3.860	AO	182,431	729,725	03/19/2021	04/01/2050
126650-DM-9	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	60,253,090	97.1070	59,915,082	61,700,000	60,417,053		163,678			1.300	1.687	FA	289,647	526,370	03/31/2021	08/21/2027
126650-DN-7	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	12,069,330	95.5430	12,420,648	13,000,000	12,137,611		68,281			1.750	2.613	FA	82,153	113,750	03/19/2021	08/21/2030
126650-DP-2	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	6,099,261	96.3800	6,467,109	6,710,000	6,116,851		17,591			2.700	3.341	FA	65,423	90,585	03/25/2021	08/21/2040
126650-DQ-0	CVS HEALTH CORPORATION SR UNSECURED			1	2.B FE	7,434,108	96.1150	7,146,142	7,435,000	7,435,048		790			1.875	1.875	FA	47,630	97,584	12/07/2020	02/28/2031
127097-AE-3	COTERRA ENERGY INC SR UNSECURED			1	2.B FE	10,497,858	107.7450	11,579,317	10,747,000	10,507,448		9,590			3.900	4.366	MN	53,556	209,567	10/07/2021	05/15/2027
127097-AH-6	COTERRA ENERGY INC SR UNSECURED			1	2.B FE	2,286,390	112.4360	2,281,324	2,029,000	2,278,585		(7,805)			4.375	2.441	MS	26,137		10/07/2021	03/15/2029
127097-E#-6	COTERRA ENERGY INC SERIES M SENIOR NOTE			1	2.B	10,000,000	105.6980	10,569,800	10,000,000	10,000,000					3.770	3.770	MS	107,864	377,000	09/18/2014	09/18/2026
127097-E@-8	COTERRA ENERGY INC SERIES L SENIOR NOTE			1	2.B	60,000,000	104.5450	62,727,000	60,000,000	60,000,000					3.670	3.670	MS	630,017	2,202,000	09/18/2014	09/18/2024
12769G-AA-8	CAESARS ENTERTAINMENT INC SR UNSECURED			1	5.A FE	3,500,000	100.5680	3,519,886	3,500,000	3,500,000					4.625	4.625	AO	43,616		09/10/2021	10/15/2029
12770R-AA-1	CAESARS RESORT COLLECTION LLC SR SECURED			1	4.A FE	15,316,250	104.5230	15,939,738	15,250,000	15,293,139		(15,716)			5.750	5.627	JJ	438,438	864,696	06/19/2020	07/01/2025
12806*-AH-4	CAITHNESS LONG ISLAND LLC SERIES H SENIOR SECURED NOTE				2.B PL	25,560,891	114.1550	29,179,035	25,560,891	25,560,891					5.710	5.710	JJ	673,004	1,459,527	01/15/2009	01/15/2032
13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO SR UNSECURED			1	1.D FE	6,982,290	117.7440	8,242,090	7,000,000	6,983,254		18			3.650	3.659	MS	85,167	255,500	11/20/2019	09/01/2119

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
130570-AH-0	CALIFORNIA RESOURCES CORPORATI COMPANY GUARNT			1	4.B FE	7,676,875	103.7790	7,965,067	7,675,000	7,676,494		(381)			7.125	7.118	FA	227,852	290,131	02/03/2021	02/01/2026
130789-#A-8	CALIFORNIA WATER SERVICE CO FIRST MORTGAGE BDS SERIES ZZZ			1	1.D	19,800,000	94.7060	18,751,788	19,800,000	19,800,000					2.870	2.870	MN	78,925	284,130	05/11/2021	05/11/2051
130789-W@-5	CALIFORNIA WATER SERVICE CO FIRST MORTGAGE BDS SERIES QQQ			1	1.D	23,520,000	105.4900	24,811,248	23,520,000	23,520,000					3.330	3.330	AO	165,346	783,216	10/13/2015	10/15/2025
130789-Y*-5	CALIFORNIA WATER SERVICE CO FIRST MORTGAGE BDS SERIES VVV			1	1.D	35,000,000	107.2140	37,524,900	35,000,000	35,000,000					3.400	3.400	JD	66,111	1,190,000	06/11/2019	06/11/2029
130789-Y@-3	CALIFORNIA WATER SERVICE CO FIRST MORTGAGE BDS SERIES WWW			1	1.D	14,500,000	117.8980	17,095,210	14,500,000	14,500,000					4.070	4.070	JD	32,786	590,150	06/11/2019	06/11/2049
131347-CK-0	CALPINE CORP SR SECURED 144A			1	3.A FE	5,233,610	102.6020	6,184,861	6,028,000	5,431,808		108,297			5.250	7.943	JD	26,373	316,470	03/20/2020	06/01/2026
131347-CM-6	CALPINE CORP SR SECURED			1	3.A FE	20,284,500	103.3500	21,777,922	21,072,000	20,427,094		81,473			4.500	5.062	FA	358,224	948,240	03/18/2020	02/15/2028
131347-CN-4	CALPINE CORP SR UNSECURED			1	4.A FE	9,250,000	101.6190	9,399,727	9,250,000	9,250,000					5.125	5.125	MS	139,585	474,063	12/19/2019	03/15/2028
131347-CP-9	CALPINE CORP SR UNSECURED			1	4.A FE	5,850,000	99.1380	5,799,565	5,850,000	5,850,000					4.625	4.625	FA	112,734	263,798	07/27/2020	02/01/2029
131347-CQ-7	CALPINE CORP SR UNSECURED			1	4.A FE	3,950,000	100.9730	3,988,440	3,950,000	3,950,000					5.000	5.000	FA	82,292	192,563	07/27/2020	02/01/2031
131347-CR-5	CALPINE CORP SR SECURED			1	3.A FE	17,865,000	96.8220	17,297,176	17,865,000	17,865,000					3.750	3.750	MS	223,313	474,539	12/02/2020	03/01/2031
133131-AT-9	CAMDEN PROPERTY TRUST SR UNSECURED			1	1.G FE	5,948,890	101.5670	5,916,304	5,825,000	5,857,424		(45,126)			2.950	2.151	JD	7,637	171,838	12/16/2019	12/15/2022
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSECURED			1	1.G FE	13,690,825	106.5260	14,620,662	13,725,000	13,698,583		3,073			3.150	3.179	JJ	216,169	432,338	06/06/2019	07/01/2029
133131-AY-8	CAMDEN PROPERTY TRUST SR UNSECURED			1	1.G FE	2,221,688	110.2040	2,449,838	2,223,000	2,221,791		26			3.350	3.353	MN	12,412	74,471	09/23/2019	11/01/2049
133434-AC-4	CAMERON LNG LLC SR SECURED			1	1.G FE	24,750,000	103.8460	25,701,973	24,750,000	24,750,000					3.402	3.402	JJ	388,253	841,995	12/05/2019	01/15/2038
134429-BA-6	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.C FE	1,445,692	105.4840	1,566,440	1,485,000	1,462,662		6,422			3.300	3.802	MS	13,885	49,005	04/10/2019	03/19/2025
134429-BF-5	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.C FE	26,720,215	107.0530	26,475,367	24,731,000	26,350,938		(354,681)			3.950	1.703	MS	287,635	783,976	08/06/2021	03/15/2025
134429-BG-3	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.C FE	28,933,807	111.1390	29,749,638	26,768,000	28,695,956		(218,965)			4.150	2.785	MS	327,090	932,049	06/30/2021	03/15/2028
134429-BH-1	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.C FE	44,100,850	125.4100	48,227,554	38,456,000	43,977,050		(123,596)			4.800	3.855	MS	543,511	1,695,888	08/17/2021	03/15/2048
134429-BJ-7	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.C FE	34,084,962	99.5200	33,597,800	33,760,000	34,067,678		(17,305)			2.375	2.251	AO	149,224	445,550	06/30/2021	04/24/2030
134429-BK-4	CAMPBELL SOUP COMPANY SR UNSECURED			1	2.B FE	39,124,069	98.5720	38,157,346	38,710,000	39,114,299		(8,628)			3.125	3.068	AO	225,136	947,969	11/09/2021	04/24/2050
14040H-BD-6	CAPITAL ONE FINANCIAL CORP SR UNSECURED				2.A FE	6,090,660	103.6360	6,218,150	6,000,000	6,032,733		(21,690)			3.500	3.113	JD	9,333	210,000	03/28/2019	06/15/2023
14040H-BF-1	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	10,557,915	105.4750	10,970,469	10,401,000	10,474,487		(31,158)			3.750	3.419	AO	72,590	390,038	03/28/2019	04/24/2024
14040H-BG-9	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	16,789,818	105.0480	16,769,801	15,964,000	16,781,379		(8,439)			3.200	1.455	FA	207,177		12/16/2021	02/05/2025
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP SUBORDINATED			2	2.B FE	10,151,525	108.7780	10,886,475	10,008,000	10,095,174		(21,164)			4.200	3.948	AO	72,391	420,336	03/25/2019	10/29/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CORP SUBORDINATED			2	2.B FE	6,407,247	107.1480	7,049,266	6,579,000	6,466,097		21,974			3.750	4.166	JJ	104,853	246,713	03/27/2019	07/28/2026
14040H-BN-4	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	11,814,403	108.3950	13,022,596	12,014,000	11,894,350		20,400			3.750	3.964	MS	140,163	450,525	03/21/2019	03/09/2027
14040H-BT-1	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	12,081,752	105.4320	12,867,917	12,205,000	12,139,836		21,570			3.300	3.500	AO	68,246	402,765	03/29/2019	10/30/2024
14040H-BU-8	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	19,051,895	102.4700	19,542,065	19,071,000	19,065,561		4,878			3.200	3.227	JJ	255,975	610,272	04/03/2019	01/30/2023
14040H-BW-4	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	15,233,450	108.6850	16,302,814	15,000,000	15,293,574		21,253			3.800	3.414	JJ	239,083	380,000	12/20/2021	01/31/2028
14040H-CA-1	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	36,992,854	105.3730	38,735,145	36,760,000	36,862,417		(49,360)			3.900	3.752	JJ	605,315	1,433,640	03/27/2019	01/29/2024
14040H-CD-5	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	19,991,400	102.1220	20,424,341	20,000,000	19,996,023		2,839			2.600	2.615	MN	72,222	520,000	05/06/2020	05/11/2023
14040H-CE-3	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	19,856,573	107.9830	21,474,660	19,887,000	19,863,029		3,978			3.650	3.675	MN	100,816	725,876	05/06/2020	05/11/2027
14040H-CG-8	CAPITAL ONE FINANCIAL CORP SUBORDINATED			2	2.B FE	7,200,000	94.9060	6,833,212	7,200,000	7,200,000					2.359	2.280	JJ	71,714		07/27/2021	07/29/2032
14040H-CH-6	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	33,420,033	99.6030	33,296,213	33,429,000	33,420,033					1.878	1.577	MN	102,889		12/16/2021	11/02/2027
14040H-CJ-2	CAPITAL ONE FINANCIAL CORP SR UNSECURED			2	2.A FE	47,182,337	99.7440	47,089,237	47,210,000	47,181,023		(1,315)			2.618	2.522	MN	202,560		11/30/2021	11/02/2032
14042T-CT-2	CAPITAL ONE BANK USA NATIONAL SR UNSECURED			2	1.G FE	25,000,000	101.9580	25,489,472	25,000,000	25,000,000					2.280	2.074	JJ	242,250	570,000	01/23/2020	01/28/2026
141781-BL-7	CARGILL INCORPORATED SR UNSECURED			1	1.F FE	1,108,846	100.8220	1,119,120	1,110,000	1,109,436		355			1.375	1.408	JJ	6,699	15,263	04/20/2020	07/23/2023
141781-BM-5	CARGILL INCORPORATED SR UNSECURED			1	1.F FE	1,598,144	99.2080	1,587,327	1,600,000	1,598,431		171			2.125	2.138	AO	6,422	34,000	04/20/2020	04/23/2030
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC COMPANY GUARNT			1	3.C FE	7,900,000	101.9110	8,051,002	7,900,000	7,900,000					4.750	4.750	FA	156,354	375,250	01/16/2020	02/01/2028
14313*-AA-1	CARMAX AUTO SUPERSTORES INC SERIES A SENIOR NOTE			1	2.B	8,000,000	103.4190	8,273,520	8,000,000	8,000,000					3.860	3.860	AO	54,898	308,800	06/22/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SUPERSTORES INC SERIES B SENIOR NOTE			1	2.B	17,000,000	108.4670	18,439,390	17,000,000	17,000,000					4.170	4.170	AO	126,027	708,900	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC SERIES C SENIOR NOTE			1	2.B	11,260,000	110.3490	12,425,297	11,260,000	11,260,000					4.270	4.270	AO	85,476	480,802	06/22/2016	04/27/2028
143658-BE-1	CARNIVAL CORP COMPANY GUARNT				4.B FE	17,349,798	212.3600	21,246,622	10,005,000	16,227,485		(903,537)			5.750	(31.713)	AO	143,822	177,100	12/02/2021	04/01/2023
143658-BJ-0	CARNIVAL CORP SECURED			1	4.A FE	16,275,000	114.2700	18,568,937	16,250,000	16,268,039		(4,899)			9.875	9.832	FA	668,620	1,528,911	08/14/2020	08/01/2027
143658-BL-5	CARNIVAL CORP SR UNSECURED			1	4.B FE	19,204,675	104.7930	19,502,049	18,610,000	19,078,950		(125,725)			7.625	6.718	MS	473,004	1,087,910	01/15/2021	03/01/2026
143658-BN-1	CARNIVAL CORP SR UNSECURED			1	4.B FE	23,718,688	99.9800	23,520,210	23,525,000	23,694,986		(23,702)			5.750	5.580	MS	450,896	732,706	03/12/2021	03/01/2027
143658-BQ-4	CARNIVAL CORP SR SECURED			1	3.C FE	14,775,000	99.2690	14,667,022	14,775,000	14,775,000					4.000	4.000	FA	254,458		07/21/2021	08/01/2028
143658-BR-2	CARNIVAL CORP SR UNSECURED			1	4.B FE	19,750,000	99.4740	19,646,117	19,750,000	19,750,000					6.000	6.000	MN	194,208		10/19/2021	05/01/2029

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
144141-CU-0	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	9,844,800	132.2270	13,222,703	10,000,000	9,905,539		5,350			6.125	6.240	MS	180,347	612,500	09/08/2003	09/15/2033
144141-CV-8	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	6,978,650	130.1580	9,111,053	7,000,000	6,986,457		669			5.700	5.721	AO	99,750	399,000	04/04/2005	04/01/2035
144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	3,506,102	116.3830	4,108,336	3,530,000	3,510,200		610			4.100	4.141	MN	18,493	144,730	05/20/2014	05/15/2042
144141-DD-7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	17,942,379	116.2590	21,013,764	18,075,000	17,966,097		3,158			4.100	4.143	MS	218,205	741,075	12/15/2014	03/15/2043
144285-AL-7	CARPENTER TECHNOLOGY CORPORATI SR UNSECURED			1	3.C FE	11,655,000	106.0070	12,190,829	11,500,000	11,614,578		(28,380)			6.375	6.057	JJ	338,052	714,797	07/10/2020	07/15/2028
14448C-AN-4	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	10,240,000	102.4690	10,492,876	10,240,000	10,240,000					2.242	2.242	FA	86,731	229,581	12/08/2020	02/15/2025
14448C-AP-9	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	2,500,000	102.7230	2,568,063	2,500,000	2,500,000					2.493	2.493	FA	23,545	62,325	12/08/2020	02/15/2027
14448C-AQ-7	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	2,439,807	102.2770	2,495,557	2,440,000	2,439,874		48			2.722	2.723	FA	25,091	66,417	12/08/2020	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	10,718,549	104.6320	12,744,167	12,180,000	10,771,124		49,304			3.377	4.287	AO	98,259	411,319	12/08/2020	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORPORATION SR UNSECURED			1	2.C FE	13,160,190	106.7400	15,306,518	14,340,000	13,183,004		21,340			3.577	4.054	AO	122,536	512,942	12/08/2020	04/05/2050
14456#-AE-6	CARRIX INC GUARANTEED SR SEC NT SERIES D			1	2.C PL	15,000,000	106.5820	15,987,300	15,000,000	15,000,000					3.940	3.940	JJ	247,892	592,688	11/20/2019	07/31/2029
14456#-AF-3	CARRIX INC GUARANTEED SR SEC NT SERIES E			1	2.C PL	35,000,000	107.4210	37,597,350	35,000,000	35,000,000					4.090	4.090	JJ	600,435	1,435,467	11/20/2019	07/31/2032
14456#-AG-1	CARRIX INC GUARANTEED SR SEC NT SERIES F			1	2.C PL	24,250,000	108.7000	26,359,750	24,250,000	24,250,000					4.190	4.190	JJ	426,187	1,018,861	11/20/2019	07/31/2034
147339-J*-7	CASCADE NATURAL GAS CORP SENIOR NOTE SERIES A			1	2.A	6,000,000	106.7560	6,405,360	6,000,000	6,000,000					3.620	3.620	JD	10,860	217,200	06/13/2019	06/13/2029
147339-J@-5	CASCADE NATURAL GAS CORP SENIOR NOTE SERIES B			1	2.A	5,900,000	109.5610	6,464,099	5,900,000	5,900,000					3.820	3.820	JD	11,269	225,380	06/13/2019	06/13/2034
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC SR UNSECURED			1	4.A FE	9,800,000	99.2370	9,725,193	9,800,000	9,800,000					3.500	3.500	AO	87,656		09/23/2021	04/01/2030
149123-BN-0	CATERPILLAR INC SR UNSECURED				1.F FE	692,728	142.6850	777,635	545,000	670,857		(6,254)			6.050	3.955	FA	12,456	32,973	04/19/2018	08/15/2036
149123-BS-9	CATERPILLAR INC SR UNSECURED				1.F FE	567,140	137.5110	687,556	500,000	555,712		(1,800)			5.200	4.344	MN	2,456	26,000	10/01/2014	05/27/2041
149123-CB-5	CATERPILLAR INC SR UNSECURED			1	1.F FE	2,035,580	117.4300	2,348,593	2,000,000	2,031,555		(1,006)			3.803	3.693	FA	28,734	76,060	09/13/2017	08/15/2042
149123-CC-3	CATERPILLAR INC SR UNSECURED			1	1.F FE	14,442,544	105.1560	15,189,832	14,445,000	14,444,364		253			3.400	3.402	MN	62,756	491,130	05/05/2014	05/15/2024
149123-CF-6	CATERPILLAR INC SR UNSECURED			1	1.F FE	33,191,019	110.3740	36,070,312	32,680,000	33,194,705		(2,185)			3.250	3.159	MS	300,928	937,300	09/02/2021	09/19/2049
149123-CG-4	CATERPILLAR INC SR UNSECURED			1	1.F FE	459,315	104.8720	482,411	460,000	459,456		63			2.600	2.617	MS	3,389	11,960	09/16/2019	09/19/2029
149123-CJ-8	CATERPILLAR INC SR UNSECURED			1	1.F FE	24,949,736	110.8780	25,113,804	22,650,000	24,914,708		(30,218)			3.250	2.732	AO	167,673	362,375	11/12/2021	04/09/2050
14912L-5F-4	CATERPILLAR FINL SERVICES CORP SR UNSECURED				1.F FE	2,131,563	100.9910	2,120,812	2,100,000	2,102,744		(6,505)			2.850	2.531	JD	4,988	59,850	05/09/2017	06/01/2022
14912L-6C-0	CATERPILLAR FINL SERVICES CORP SR UNSECURED				1.F FE	11,965,560	105.3050	12,636,621	12,000,000	11,990,532		3,671			3.300	3.334	JD	24,200	396,000	06/02/2014	06/09/2024
14912L-6G-1	CATERPILLAR FINL SERVICES CORP UNSECURED				1.F FE	14,947,660	106.1530	15,922,977	15,000,000	14,965,853		10,866			3.250	3.332	JD	40,625	487,500	03/12/2018	12/01/2024
149130-2E-8	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	2,497,900	101.8320	2,545,810	2,500,000	2,499,598		432			2.550	2.568	MN	5,667	63,750	11/27/2017	11/29/2022
149130-2L-2	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	4,996,600	103.6300	5,181,518	5,000,000	4,999,008		695			3.450	3.465	MN	22,042	172,500	05/09/2018	05/15/2023
149130-2S-7	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	22,988,500	105.3390	24,228,056	23,000,000	22,995,310		2,303			3.650	3.661	JD	55,967	839,500	12/03/2018	12/07/2023
149130-2T-5	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	2,998,560	100.3840	3,011,522	3,000,000	2,999,924		492			2.950	2.967	FA	30,729	88,500	02/19/2019	02/26/2022
149130-3B-3	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	6,354,600	102.9890	6,179,324	6,000,000	6,273,434		(81,166)			2.150	0.537	MN	18,992	129,000	02/22/2021	11/08/2024
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	5,971,200	98.0990	5,885,956	6,000,000	5,976,338		5,138			0.800	0.904	MN	6,400	48,000	02/22/2021	11/13/2025
14913R-2K-2	CATERPILLAR FINANCIAL SERVICES SR UNSECURED			1	1.F FE	19,954,200	97.9160	19,583,183	20,000,000	19,961,716		7,516			0.900	0.947	MS	59,500	90,500	02/22/2021	03/02/2026
14916R-AD-6	COMMONSPIRIT HEALTH SECURED			1	2.A FE	170,537	114.3830	171,574	150,000	170,399		(137)			4.350	3.401	MN	1,088	3,263	10/21/2021	11/01/2042
150190-AB-2	CEDAR FAIR LP SR UNSECURED			1	5.A FE	4,853,014	102.5360	5,092,978	4,967,000	4,888,380		12,412			5.375	5.726	AO	56,362	266,976	01/17/2019	04/15/2027
150190-AE-6	CEDAR FAIR LP COMPANY GUARNT			1	5.A FE	13,552,745	103.0780	13,936,205	13,520,000	13,546,791		(4,091)			5.250	5.208	JJ	327,297	709,800	07/06/2020	07/15/2029
150190-AF-3	CEDAR FAIR LP SR SECURED			1	4.A FE	6,850,000	103.9320	7,119,354	6,850,000	6,850,000					5.500	5.500	MN	62,792	376,750	04/20/2020	05/01/2025
150190-AK-2	CEDAR FAIR LP COMPANY GUARNT			1	5.A FE	4,925,000	106.7020	5,255,065	4,925,000	4,925,000					6.500	6.500	AO	80,031	160,063	07/16/2021	10/01/2028
15135#-BM-3	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTE SERIES B			1	2.B	25,038,801	103.3290	25,832,250	25,000,000	25,005,212		(5,196)			4.570	4.548	JD	34,910	1,142,500	10/01/2014	12/20/2022
15135#-BQ-4	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTE SERIES E			1	2.B	13,016,629	103.3290	13,432,770	13,000,000	13,002,234		(2,227)			4.570	4.552	JD	18,153	594,100	10/01/2014	12/20/2022
15135#-BU-5	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTE SERIES C			1	2.B	10,028,724	114.7100	11,471,000	10,000,000	10,015,456		(2,085)			4.990	4.961	JD	5,544	499,000	10/01/2014	06/27/2028
15135#-BV-3	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTE SERIES D			1	2.B	10,000,000	105.5850	10,558,500	10,000,000	10,000,000					4.540	4.540	MN	75,667	454,000	11/01/2013	11/01/2023
15135#-BW-1	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTE SERIES E			1	2.B	15,053,529	115.3360	17,300,400	15,000,000	15,029,972		(3,701)			5.040	5.005	MN	126,000	756,000	10/01/2014	11/01/2028
15135B-AR-2	CENTENE CORP SR UNSECURED			1	3.A FE	19,541,896	104.7060	20,626,986	19,700,000	19,572,713		18,347			4.250	4.374	JD	37,211	837,250	05/06/2020	12/15/2027
15135B-AT-8	CENTENE CORP SR UNSECURED			1	3.A FE	20,463,490	107.9200	23,010,642	21,322,000	20,577,393		69,914			4.625	5.149	JD	43,829	986,143	05/06/2020	12/15/2029
15135B-AY-7	CENTENE CORP SR UNSECURED			1	3.A FE	11,951,948	99.1240	11,798,752	11,903,000	11,947,989		(3,959)			2.450	2.384	JJ	145,812		11/30/2021	07/15/2028
15135B-AZ-4	CENTENE CORP SR UNSECURED			1	3.A FE	63,812,060	98.3630	62,517,430	63,558,000	63,799,915		(12,145)			2.625	2.578	FA	644,187		11/30/2021	08/01/2031
15189T-AU-1	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	3,497,480	104.8430	3,669,517	3,500,000	3,498,891		502			3.850	3.866	FA	56,146	134,750	10/03/2018	02/01/2024

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
15189T-AV-9	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	1,991,980	111.7300	2,234,610	2,000,000	1,994,250		710			4.250	4.299	MN	14,167	85,000	10/03/2018	11/01/2028
15189T-AW-7	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	6,988,100	102.8060	7,196,385	7,000,000	6,993,565		2,308			2.500	2.536	MS	58,333	175,000	08/12/2019	09/01/2024
15189T-AX-5	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	29,958,619	103.4170	29,355,037	28,385,000	29,733,598		(156,819)			2.950	2.281	MS	279,119	837,358	08/03/2020	03/01/2030
15189T-AY-3	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	7,885,038	109.4540	8,657,797	7,910,000	7,886,496		417			3.700	3.716	MS	97,557	292,670	02/21/2020	09/01/2049
15189T-BA-4	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	14,965,050	98.3490	14,752,348	15,000,000	14,969,343		4,293			1.450	1.498	JD	18,125	119,625	05/11/2021	06/01/2026
15189T-BB-2	CENTERPOINT ENERGY INC SR UNSECURED			1	2.B FE	12,375,944	101.3180	12,563,413	12,400,000	12,377,395		1,451			2.650	2.672	JD	27,383	180,730	05/11/2021	06/01/2031
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C SR UNSECURED			1	2.A FE	21,400,882	136.8060	23,927,329	17,490,000	21,002,917		(123,935)			5.850	4.263	JJ	471,793	1,023,165	04/30/2020	01/15/2041
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C SR UNSECURED			1	2.A FE	8,758,772	115.7990	10,028,206	8,660,000	8,754,511		(2,406)			4.100	4.028	MS	118,353	355,060	02/21/2020	09/01/2047
15189W-AL-4	CENTERPOINT ENERGY RESOURCES C SR UNSECURED			1	1.G FE	13,104,520	109.7830	14,271,735	13,000,000	13,084,256		(12,980)			4.000	3.873	AO	130,000	520,000	04/28/2020	04/01/2028
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	11,870,591	137.5470	14,978,865	10,890,000	11,525,749		(39,458)			6.950	6.209	MS	222,852	756,855	12/15/2014	03/15/2033
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	1,246,910	111.7150	1,396,435	1,250,000	1,247,486		82			3.550	3.564	FA	18,490	44,375	12/15/2014	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	16,614,780	126.2620	20,833,215	16,500,000	16,602,156		(3,791)			4.500	4.449	AO	185,625	742,500	08/08/2016	04/01/2044
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	9,988,400	103.1380	10,313,839	10,000,000	9,994,316		1,138			2.400	2.413	MS	80,000	240,000	08/08/2016	09/01/2026
15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	11,493,452	119.4000	13,683,239	11,460,000	11,493,054		(1,033)			3.950	3.930	MS	150,890	452,670	02/21/2020	03/01/2048
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELE GENL REF MORT			1	1.F FE	14,320,577	124.9120	17,237,846	13,800,000	14,309,512		(9,494)			4.250	4.010	FA	244,375	544,000	04/21/2021	02/01/2049
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELE 1ST MORTGAGE			1	1.F FE	4,323,820	110.9400	4,681,681	4,220,000	4,322,401		(1,420)			3.350	3.218	AO	35,343	78,539	04/27/2021	04/01/2051
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES C SR UNSECURED			1	1.G FE	35,002,350	95.1660	33,308,204	35,000,000	35,002,017		(266)			1.750	1.749	AO	153,125	612,500	09/24/2020	10/01/2030
153527-AN-6	CENTRAL GARDEN & PET COMPANY COMPANY GUARNT			1	3.B FE	4,925,000	100.7950	4,964,161	4,925,000	4,925,000					4.125	4.125	AO	42,889	202,592	10/01/2020	10/15/2030
154051-G#-7	CENTRAL MAINE POWER COMPANY FIRST MORTGAGE BOND SERIES J			1	1.F	60,000,000	108.0370	64,822,200	60,000,000	60,000,000					3.870	3.869	JJ	1,070,700	2,322,000	06/03/2019	06/03/2026
154051-G@-9	CENTRAL MAINE POWER COMPANY FIRST MORTGAGE BOND SERIES I			1	1.G FE	28,000,000	109.9200	30,777,600	28,000,000	28,000,000					3.950	3.950	JJ	509,989	1,106,000	12/27/2018	12/27/2028
154051-H*-0	CENTRAL MAINE POWER COMPANY FIRST MORTGAGE BOND SERIES K			1	1.F	27,830,000	111.2110	30,950,021	27,830,000	27,830,000					4.050	4.050	JJ	519,725	1,127,115	06/03/2019	01/15/2030
154051-J*-8	CENTRAL MAINE POWER COMPANY FIRST MORTGAGE BOND SERIES N			1	1.F Z	62,700,000	100.0000	62,700,000	62,700,000	62,700,000					2.050	2.050	JD	57,127		12/15/2021	12/15/2031
15627*-AA-9	CENTRE CAPITAL INVESTORS VI LP SENIOR SECURED NOTE				5.B GI	31,879,212	104.6130	33,425,513	31,951,587	31,882,659		3,447			12.000	12.329	MJSD	10,505	2,645,307	12/31/2021	08/25/2023
156686-AM-9	LUMEN TECHNOLOGIES INC SR UNSECURED			1	4.B FE	1,478,000	111.8420	1,565,785	1,400,000	1,465,165		(8,891)			6.875	5.937	JJ	44,382	96,250	09/01/2020	01/15/2028
156700-AX-4	LUMEN TECHNOLOGIES INC SR UNSECURED				4.B FE	11,725,000	107.9090	12,679,257	11,750,000	11,719,329		13,921			6.750	6.895	JD	66,094	793,125	01/08/2019	12/01/2023
156700-AZ-9	LUMEN TECHNOLOGIES INC SR UNSECURED			1	4.B FE	16,319,278	105.7930	17,241,041	16,297,000	16,338,008		(19,676)			5.625	5.493	AO	229,177	916,706	04/08/2020	04/01/2025
156700-BA-3	LUMEN TECHNOLOGIES INC SR UNSECURED			1	4.B FE	14,025,000	109.4820	15,327,435	14,000,000	14,011,238		(4,871)			7.500	7.457	AO	262,500	1,050,000	01/08/2019	04/01/2024
156700-BB-1	LUMEN TECHNOLOGIES INC SR UNSECURED			1	3.C FE	12,901,675	104.0500	13,477,544	12,953,000	12,913,552		6,767			5.125	5.194	FA	250,784	663,841	04/08/2020	12/15/2026
156700-BC-9	LUMEN TECHNOLOGIES INC SR SECURED			1	3.A FE	15,635,000	101.4540	15,928,249	15,700,000	15,649,567		8,411			4.000	4.069	FA	237,244	628,000	03/26/2020	02/15/2027
156700-BD-7	LUMEN TECHNOLOGIES INC SR UNSECURED			1	3.C FE	19,700,000	96.9810	19,105,338	19,700,000	19,700,000					4.500	4.500	JJ	408,775	561,450	11/23/2020	01/15/2029
15678#-AH-8	CERNER CORPORATION SENIOR NOTE SERIES 2015-A			1	1.F	70,000,000	100.4450	70,311,500	70,000,000	70,000,000					3.180	3.180	FA	840,933	2,226,000	01/29/2015	02/15/2022
15678#-AJ-4	CERNER CORPORATION SENIOR NOTE SERIES 2015-B			1	1.F	39,500,000	106.2420	41,965,590	39,500,000	39,500,000					3.580	3.580	FA	534,216	1,414,100	01/29/2015	02/14/2025
15678#-AL-9	CERNER CORPORATION SENIOR NOTE SERIES 2020A			1	1.F	99,000,000	101.0760	100,065,240	99,000,000	99,000,000					2.500	2.500	MS	756,250	2,475,000	03/11/2020	03/11/2030
15678#-AN-5	CERNER CORPORATION SENIOR NOTE SERIES 2021B			1	1.F	49,500,000	101.1950	50,091,525	49,500,000	49,500,000					2.590	2.590	MS	345,441	641,025	03/24/2021	03/24/2031
159864-AE-7	CHARLES RIVER LABORATORIES INT SR UNSECURED			1	3.B FE	4,927,156	104.1900	5,105,326	4,900,000	4,918,815		(3,904)			4.250	4.152	MN	34,708	208,250	10/21/2019	05/01/2028
161175-AY-0	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	30,545,000	110.1460	33,643,998	30,545,000	30,545,000					4.908	4.908	JJ	657,960	1,499,149	12/06/2016	07/23/2025
161175-AZ-7	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	28,478,871	129.5580	36,768,688	28,380,000	28,460,289		(4,073)			6.384	6.351	AO	342,225	1,811,779	12/06/2016	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	51,626,423	136.9310	68,506,778	50,030,000	51,529,660		(31,857)			6.484	6.231	AO	612,745	3,243,945	06/29/2020	10/23/2045
161175-BJ-2	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	13,185,475	107.2410	14,830,303	13,829,000	13,394,671		59,110			3.750	4.330	FA	195,911	518,588	07/23/2019	02/15/2028
161175-BK-9	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	29,186,942	109.4740	31,200,222	28,500,000	29,046,924		(84,130)			4.200	3.826	MS	352,450	1,197,000	03/10/2020	03/15/2028
161175-BL-7	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	52,062,380	119.7300	62,403,159	52,120,000	52,075,487		(10,808)			5.375	5.359	MN	466,908	2,801,450	03/03/2020	05/01/2047
161175-BM-5	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	12,428,674	119.4000	14,829,432	12,420,000	12,434,506		(1,894)			5.375	5.354	AO	166,894	667,575	06/29/2020	04/01/2038
161175-BN-3	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	22,487,628	125.1290	27,553,365	22,020,000	22,472,564		(10,200)			5.750	5.587	AO	316,538	1,266,150	06/29/2020	04/01/2048
161175-BQ-6	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	9,537,480	106.3140	9,568,247	9,000,000	9,251,601		(120,077)			4.500	3.050	FA	168,750	405,000	07/23/2019	02/01/2024
161175-BS-2	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	16,774,655	116.2950	18,374,666	15,800,000	16,746,243		(16,674)			5.125	4.723	JJ	404,875	771,313	04/15/2021	07/01/2049
161175-BT-0	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	49,303,843	112.3160	54,248,441	48,300,000	49,278,226		(15,643)			4.800	4.666	MS	772,800	2,226,000	04/27/2021	03/01/2050
161175-BU-7	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	22,662,367	99.2730	22,465,555	22,630,000	22,662,867		(3,663)			2.800	2.780	AO	158,410	633,640	12/10/2020	04/01/2031
161175-BV-5	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	33,710,107	96.9350	32,785,399	33,822,000	33,713,271		2,212			3.700	3.718	AO	312,854	714,489	12/09/2021	04/01/2051

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
161175-BX-1	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	926,190	94.9650	949,648	1,000,000	930,679		4,489			2.300	3.106	FA	9,583	11,500	03/19/2021	02/01/2032
161175-BY-9	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	48,884,014	94.6750	47,897,932	50,592,000	48,893,726		9,788			3.850	4.020	AO	486,948	943,731	10/26/2021	04/01/2061
161175-BZ-6	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	16,626,155	97.8120	16,373,651	16,740,000	16,628,659		2,504			3.500	3.547	JD	48,825	434,543	03/25/2021	06/01/2041
161175-CA-0	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	40,931,880	100.3610	40,646,205	40,500,000	40,930,442		(1,438)			3.900	3.839	JD	131,625	959,400	09/08/2021	06/01/2052
161175-CC-6	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	5,796,035	103.4120	5,946,172	5,750,000	5,795,772		(263)			4.400	4.358	JD	21,083	125,797	05/27/2021	12/01/2061
161175-CG-7	CHARTER COMM OPT LLC CAP SR SECURED			1	2.C FE	17,220,500	96.9180	17,445,194	18,000,000	17,220,531		31			3.950	4.172	JD	158,000		10/20/2021	06/30/2062
163851-AE-8	THE CHEMOURS COMPANY SR UNSECURED			1	4.A FE	5,312,848	107.5000	5,924,349	5,511,000	5,375,899		20,633			5.375	5.912	MN	37,850	296,216	04/09/2019	05/15/2027
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP COMPANY GUARNT			1	3.B FE	14,750,000	106.5590	15,717,467	14,750,000	14,750,000					4.500	4.500	AO	165,938	663,750	06/26/2020	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP COMPANY GUARNT			1	3.B FE	7,500,000	105.5610	7,917,058	7,500,000	7,500,000					4.000	4.000	MS	100,000		11/30/2021	03/01/2031
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP SR UNSECURED			1	3.B FE	4,900,000	101.1000	4,953,898	4,900,000	4,900,000					3.250	3.250	JJ	41,582		09/13/2021	01/31/2032
16411R-AK-5	CHENIERE ENERGY INC SR SECURED			1	3.C FE	13,763,101	106.3090	14,617,460	13,750,000	13,761,844		(1,257)			4.625	4.600	AO	134,253	317,969	07/08/2021	10/15/2028
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDIN SR SECURED			1	2.C FE	19,355,250	110.9790	20,808,596	18,750,000	19,124,370		(128,429)			5.875	5.071	JD	3,060	1,101,563	03/03/2020	03/31/2025
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDIN SR SECURED			1	2.C FE	15,565,264	110.7360	17,164,102	15,500,000	15,522,901		(10,377)			7.000	6.917	JD	3,014	1,085,000	05/08/2017	06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDIN SR SECURED			1	2.C FE	60,684,213	113.0120	62,800,766	55,570,000	59,251,899		(659,547)			5.125	3.663	JD	7,911	2,847,963	10/16/2019	06/30/2027
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDIN SR SECURED			1	2.C FE	4,152,141	107.1170	4,450,717	4,155,000	4,152,519		267			3.700	3.709	MN	19,644	153,735	10/27/2020	11/15/2029
166756-AH-9	CHEVRON USA INC COMPANY GUARNT			1	1.D FE	2,245,497	92.5000	2,423,510	2,620,000	2,250,921		5,423			2.343	3.088	FA	23,702	30,693	04/27/2021	08/12/2050
166756-AR-7	CHEVRON USA INC COMPANY GUARNT			1	1.D FE	3,460,915	111.2090	3,336,264	3,000,000	3,396,572		(64,343)			3.850	1.460	JJ	53,258	115,500	01/06/2021	01/15/2028
166764-BT-6	CHEVRON CORP SR UNSECURED			1	1.D FE	6,415,500	104.0740	6,244,439	6,000,000	6,291,552		(123,948)			2.895	0.454	MS	56,935	173,700	02/22/2021	03/03/2024
166764-BV-1	CHEVRON CORP SR UNSECURED			1	1.D FE	1,000,000	100.6660	1,006,659	1,000,000	1,000,000					1.141	1.141	MN	1,585	11,410	05/07/2020	05/11/2023
166764-BW-9	CHEVRON CORP SR UNSECURED			1	1.D FE	8,165,900	100.9690	8,077,538	8,000,000	8,132,070		(33,830)			1.554	1.039	MN	17,267	124,320	02/22/2021	05/11/2025
166764-BX-7	CHEVRON CORP SR UNSECURED			1	1.D FE	2,000,000	101.7260	2,034,529	2,000,000	2,000,000					1.995	1.995	MN	5,542	39,900	05/07/2020	05/11/2027
166764-BY-5	CHEVRON CORP SR UNSECURED			1	1.D FE	2,000,000	101.6220	2,032,432	2,000,000	2,000,000					2.236	2.236	MN	6,211	44,720	05/07/2020	05/11/2030
166764-CA-6	CHEVRON CORP SR UNSECURED			1	1.D FE	12,727,830	106.4280	12,675,516	11,910,000	12,717,831		(8,357)			3.078	2.726	MN	50,915	228,080	09/14/2021	05/11/2050
168298-AB-9	CHICKFILA INC SERIES B SENIOR NOTES			1	2.B	34,969,700	98.9330	34,626,550	35,000,000	34,970,042		342			1.610	1.633	AO	97,047	402,500	12/06/2021	10/29/2025
168298-AC-7	CHICKFILA INC SERIES C SENIOR NOTES			1	2.B	30,000,000	98.0990	29,429,700	30,000,000	30,000,000					1.720	1.720	AO	88,867	516,000	10/29/2020	10/29/2026
168298-AD-5	CHICKFILA INC SERIES D SENIOR NOTES			1	2.B	15,000,000	97.3020	14,595,300	15,000,000	15,000,000					1.820	1.820	AO	47,017	273,000	10/29/2020	10/29/2027
168298-AE-3	CHICKFILA INC SERIES E SENIOR NOTES			1	2.B	15,000,000	96.3290	14,449,350	15,000,000	15,000,000					1.900	1.899	AO	49,083	285,000	10/29/2020	10/29/2028
168298-AF-0	CHICKFILA INC SERIES F SENIOR NOTES			1	2.B	15,000,000	95.5170	14,327,550	15,000,000	15,000,000					1.970	1.969	AO	50,892	295,500	10/29/2020	10/29/2029
168298-AG-8	CHICKFILA INC SERIES G SENIOR NOTES			1	2.B	23,750,000	95.1210	22,591,238	23,750,000	23,750,000					2.090	2.090	AO	85,487	496,375	10/29/2020	10/29/2030
171239-AG-1	CHUBB INA HOLDINGS INC COMPANY GUARNT			1	1.F FE	92,216,325	94.2920	89,685,173	95,114,000	92,432,819		210,068			1.375	1.719	MS	385,080	1,071,921	04/14/2021	09/15/2030
171239-AH-9	CHUBB INA HOLDINGS INC COMPANY GUARNT			1	1.F FE	18,744,718	100.8260	18,879,639	18,725,000	18,744,647		(71)			2.850	2.845	JD	63,743		11/23/2021	12/15/2051
171239-AJ-5	CHUBB INA HOLDINGS INC COMPANY GUARNT			1	1.F FE	20,187,741	102.4220	20,791,696	20,300,000	20,187,856		115			3.050	3.074	JD	73,954		11/15/2021	12/15/2061
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION FIRST MRTG BOND SERIES A TR A			1	1.G	13,750,000	107.8740	14,832,675	13,750,000	13,750,000					4.010	4.009	MS	162,349	551,375	01/11/2012	03/15/2032
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION FIRST MRTG BONDS 2011 SERIES A			1	1.G	11,168,600	108.7080	10,870,800	10,000,000	11,114,022		(54,578)			4.200	1.691	MS	123,667		09/22/2021	03/15/2031
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION 2020 SERIES A TRANCHE A			1	1.G	20,790,000	95.7680	19,910,167	20,790,000	20,790,000					2.380	2.380	AO	83,841	500,300	10/26/2020	10/30/2039
172070-BT-0	DUKE ENERGY OHIO INC SR UNSECURED				2.A FE	16,799,892	117.1020	15,498,487	13,235,000	14,537,420		(351,227)			6.900	3.798	JD	76,101	913,215	04/24/2015	06/01/2025
172441-BD-8	CINEMARK USA INC COMPANY GUARNT			1	4.B FE	6,850,000	101.0090	6,919,116	6,850,000	6,850,000					5.875	5.875	MS	118,495	200,101	03/04/2021	03/15/2026
17275R-AF-9	CISCO SYSTEMS INC SENIOR UNSECURED			1	1.E FE	5,399,406	140.1750	6,693,343	4,775,000	5,284,236		(17,878)			5.500	4.620	JJ	121,099	262,625	10/01/2014	01/15/2040
17275R-AN-2	CISCO SYSTEMS INC SR UNSECURED			1	1.E FE	14,988,750	106.0950	15,914,225	15,000,000	14,997,207		1,215			3.625	3.634	MS	176,719	543,750	02/24/2014	03/04/2024
17275R-AW-2	CISCO SYSTEMS INC SR UNSECURED			1	1.E FE	17,498,155	107.6420	18,885,772	17,545,000	17,526,922		4,840			3.500	3.532	JD	27,292	614,075	06/10/2015	06/15/2025
17275R-BC-5	CISCO SYSTEMS INC SR UNSECURED			1	1.E FE	30,163,790	106.5230	33,022,173	31,000,000	30,537,260		101,901			2.950	3.337	FA	312,454	914,500	03/20/2018	02/28/2026
17275R-BL-5	CISCO SYSTEMS INC SR UNSECURED			1	1.E FE	38,861,500	105.2390	42,095,582	40,000,000	39,360,404		124,975			2.500	2.865	MS	280,556	1,000,000	11/02/2017	09/20/2026
172967-FX-4	CITIGROUP INC SENIOR NOTES				2.A FE	12,060,126	141.7790	15,950,090	11,250,000	11,937,514		(20,969)			5.875	5.355	JJ	277,227	660,938	12/01/2015	01/30/2042
172967-HA-2	CITIGROUP INC SUBORDINATED				2.B FE	4,771,417	150.7790	5,869,807	3,893,000	4,655,065		(18,728)			6.675	5.164	MS	77,957	259,858	10/01/2014	09/13/2043
172967-JP-7	CITIGROUP INC SR UNSECURED				2.A FE	7,958,255	106.2780	8,502,262	8,000,000	7,983,884		4,511			3.300	3.365	AO	46,933	264,000	12/22/2015	04/27/2025
172967-JT-9	CITIGROUP INC SUBORDINATED				2.B FE	5,466,219	108.9910	5,301,336	4,864,000	5,340,767		(114,286)			4.400	1.467	JD	12,484	214,016	03/05/2021	06/10/2025
172967-JU-6	CITIGROUP INC SR UNSECURED				2.A FE	3,030,538	126.7130	3,147,553	2,484,000	2,992,835		(14,264)			4.650	3.371	JJ	48,448	115,506	02/21/2020	07/30/2045
172967-KA-8	CITIGROUP INC SUBORDINATED				2.B FE	108,750,631	111.4680	112,584,159	101,001,000	107,257,966		(996,404)			4.450	3.243	MS	1,148,606	4,494,545	10/23/2020	09/29/2027
172967-KG-5	CITIGROUP INC SR UNSECURED				2.A FE	1,942,720	108.1690	2,163,390	2,000,000	1,967,792		7,203			3.700	4.138	JJ	34,739	74,000	05/02/2018	01/12/2026
172967-KJ-9	CITIGROUP INC SUBORDINATED				2.B FE	22,139,112	110.4260	22,925,502	20,761,000	21,814,695		(241,585)			4.600	3.257	MS	297,113	955,006	09/30/2020	03/09/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-KN-0	CITIGROUP INC SR UNSECURED				2.A FE	2,607,700	107.4200	2,685,496	2,500,000	2,551,957		(11,108)			3.400	2.886	MN	14,167	85,000	08/24/2016	05/01/2026
172967-KR-1	CITIGROUP INC SUBORDINATED				2.B FE	6,458,136	124.0150	6,746,429	5,440,000	6,423,098		(26,072)			4.750	3.607	MN	30,864	258,400	09/25/2020	05/18/2046
172967-KU-4	CITIGROUP INC SUBORDINATED				2.B FE	43,394,991	109.9890	44,144,015	40,135,000	42,795,926		(366,020)			4.125	2.996	JJ	717,413	1,655,569	09/25/2020	07/25/2028
172967-LG-4	CITIGROUP INC SR UNSECURED			1	2.A FE	249,825	100.5330	251,333	250,000	249,988		37			2.750	2.765	AO	1,260	6,875	04/18/2017	04/25/2022
172967-LJ-8	CITIGROUP INC SR UNSECURED			1	2.A FE	43,909,301	122.6910	46,610,373	37,990,000	43,815,396		(80,932)			4.281	3.319	AO	302,682	1,184,767	11/04/2021	04/24/2048
172967-LM-1	CITIGROUP INC SR UNSECURED			1	2.A FE	200,000	101.1620	202,324	200,000	200,000					2.876	2.615	JJ	2,509	5,752	07/17/2017	07/24/2023
172967-LP-4	CITIGROUP INC SR UNSECURED			1	2.A FE	3,360,000	107.8760	3,624,617	3,360,000	3,360,000					3.668	3.515	JJ	53,748	123,245	07/17/2017	07/24/2028
172967-LU-3	CITIGROUP INC SR UNSECURED			1	1.G FE	8,161,904	113.6900	8,811,010	7,750,000	8,133,064		(20,702)			3.878	3.390	JJ	131,071	290,268	03/25/2021	01/24/2039
172967-LW-9	CITIGROUP INC SR UNSECURED			1	2.A FE	2,602,216	110.3990	2,923,378	2,648,000	2,602,216		(9,247)			4.075	4.078	AO	20,382	107,906	05/07/2018	04/23/2029
172967-MD-0	CITIGROUP INC SR UNSECURED			1	2.A FE	31,903,513	129.1670	38,485,322	29,795,000	31,842,929		(34,468)			4.650	4.197	JJ	608,066	1,250,618	10/08/2021	07/23/2048
172967-ME-8	CITIGROUP INC SR UNSECURED			1	2.A FE	4,333,847	110.4120	4,324,828	3,917,000	4,256,262		(46,854)			3.980	2.541	MS	43,738	155,897	04/29/2020	03/20/2030
172967-MF-5	CITIGROUP INC SR UNSECURED			1	1.G FE	13,635,000	104.4700	14,244,504	13,635,000	13,635,000					3.352	3.012	AO	85,061	457,045	04/16/2019	04/24/2025
172967-ML-2	CITIGROUP INC SR UNSECURED			1	2.A FE	29,074,250	101.6480	28,976,767	28,507,000	28,984,457		(75,606)			2.666	2.323	JJ	320,887	759,997	09/25/2020	01/29/2031
172967-MM-0	CITIGROUP INC SR UNSECURED			1	1.G FE	3,081,405	132.0770	3,632,114	2,750,000	3,062,299		(10,979)			5.316	4.403	MS	38,578	146,190	03/24/2020	03/26/2041
172967-MP-3	CITIGROUP INC SR UNSECURED			1	1.G FE	96,168,605	114.3960	106,960,033	93,500,000	95,758,866		(248,595)			4.412	3.962	MS	1,042,764	4,125,220	05/08/2020	03/31/2031
172967-MQ-1	CITIGROUP INC SR UNSECURED			1	2.A FE	63,253,350	104.7970	66,022,222	63,000,000	63,192,454		(57,587)			3.106	2.981	AO	451,147	1,956,780	12/09/2020	04/08/2026
172967-MR-9	CITIGROUP INC SR UNSECURED			1	1.G FE	205,000	101.0990	207,253	205,000	205,000					1.678	1.405	MN	440	3,440	05/07/2020	05/15/2024
172967-MS-7	CITIGROUP INC SR UNSECURED			1	1.G FE	71,061,481	100.9410	70,658,865	70,000,000	70,943,245		(105,638)			2.572	2.370	JD	140,031	1,800,400	12/09/2020	06/03/2031
172967-MY-4	CITIGROUP INC SR UNSECURED			1	1.G FE	35,000,000	100.6990	35,244,502	35,000,000	35,000,000					2.561	2.455	MN	149,392	440,705	04/27/2021	05/01/2032
172967-NA-5	CITIGROUP INC SR UNSECURED			1	1.G FE	25,000,000	98.1990	24,549,761	25,000,000	25,000,000					1.462	1.344	JD	22,336	182,750	06/02/2021	06/09/2027
17308C-C5-3	CITIGROUP INC SR UNSECURED			1	2.A FE	37,973,431	104.0050	37,103,755	35,675,000	37,656,222		(247,490)			2.976	2.146	MN	165,151	1,061,688	12/09/2020	11/05/2030
17327C-AM-5	CITIGROUP INC SR UNSECURED			1	2.A FE	28,000,000	97.4970	27,299,077	28,000,000	28,000,000					1.122	1.074	JJ	133,518	157,080	01/21/2021	01/28/2027
18055#-AX-0	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES V			1	1.G	6,000,000	107.7800	6,466,800	6,000,000	6,000,000					3.770	3.770	MN	37,700	226,200	05/01/2017	05/01/2027
18055#-AY-8	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES W			1	1.G	6,000,000	108.5080	6,510,480	6,000,000	6,000,000					3.820	3.820	MN	38,200	229,200	05/01/2017	05/01/2028
18055#-AZ-5	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES X			1	1.G	12,750,000	109.1610	13,918,028	12,750,000	12,750,000					3.870	3.870	MN	82,238	493,425	05/01/2017	05/01/2029
18055#-BB-7	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES Z			1	1.G	12,000,000	113.2730	13,592,760	12,000,000	12,000,000					4.390	4.390	FA	219,500	526,800	02/01/2019	02/01/2030
18055#-BC-5	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES AA			1	1.G	10,400,000	114.3650	11,893,960	10,400,000	10,400,000					4.440	4.440	FA	192,400	461,760	02/01/2019	02/01/2031
18055#-BD-3	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES AB			1	1.G	8,000,000	111.4900	8,919,200	8,000,000	8,000,000					4.330	4.330	MN	57,733	346,400	05/01/2019	05/01/2028
18055#-BE-1	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES AC			1	1.G	12,000,000	112.6920	13,523,040	12,000,000	12,000,000					4.400	4.400	MN	88,000	528,000	05/01/2019	05/01/2029
18055#-BF-8	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES AD			1	1.G	17,000,000	113.9100	19,364,700	17,000,000	17,000,000					4.450	4.450	MN	126,083	756,500	05/01/2019	05/01/2030
18055#-BG-6	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES AE			1	1.G	12,000,000	107.6670	12,920,040	12,000,000	12,000,000					3.670	3.668	JJ	203,073	440,400	07/15/2019	07/15/2028
18055#-BH-4	CLARION LION PROPERTIES FUND SENIOR NOTE SERIES AF			1	1.G	9,780,000	108.4460	10,606,019	9,780,000	9,780,000					3.750	3.749	JJ	169,113	366,750	07/15/2019	07/15/2029
18271*-AA-2	CLARUS GLASSBOARDS LLC PROMISSORY NOTE			1	6. *	39,018,804	73.4780	29,186,265	39,721,094	29,186,265	(10,087,137)	115,421			13.000	11.519	MJSD		2,474,273	06/30/2021	12/06/2024
184496-AN-7	CLEAN HARBORS INC SR UNSECURED			1	3.C FE	6,925,000	103.2880	7,152,677	6,925,000	6,925,000					4.875	4.875	JJ	155,668	337,594	06/18/2019	07/15/2027
184496-AP-2	CLEAN HARBORS INC SR UNSECURED			1	3.C FE	3,359,500	106.1100	3,554,689	3,350,000	3,356,492		(1,255)			5.125	5.076	JJ	79,167	171,688	07/02/2019	07/15/2029
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS SR SECURED			1	4.B FE	19,600,000	103.4810	20,282,330	19,600,000	19,600,000					5.125	5.125	FA	379,478	1,004,500	08/09/2019	08/15/2027
18453H-AD-8	CLEAR CHANNEL OUTDOOR HOLDINGS SR UNSECURED			1	5.B FE	2,500,000	106.8540	2,671,356	2,500,000	2,500,000					7.500	7.500	JD	15,625	93,750	05/17/2021	06/01/2029
18469#-AB-8	CLEARBRIDGE ENGY MID OPTY FUND SERIES G SENIOR SECURED NOTES			1	1.A FE	956,116	105.5460	1,009,142	956,116	956,116					4.510	4.510	AO	9,103	43,121	10/15/2013	10/15/2023
18469#-AC-6	CLEARBRIDGE ENGY MID OPTY FUND SERIES H SENIOR SECURED NOTES			1	1.A FE	831,055	110.1580	907,861	824,145	826,864		(653)			4.660	4.563	AO	8,108	38,405	10/01/2014	10/15/2025
184692-A#-8	CLEARBRIDGE ENERGY MLP FUND SERIES C SENIOR SECURED NOTES			1	1.A FE	9,058,690	101.6830	9,199,293	9,047,032	9,047,936		(1,661)			4.060	4.041	JJ	172,431	367,309	10/01/2014	07/12/2022
184692-C*-0	CLEARBRIDGE ENERGY MLP FUND SERIES A SENIOR SECURED NOTES			1	1.A FE	596,918	109.1140	651,321	596,918	596,918					4.200	4.200	AO	4,248	25,071	04/30/2014	04/30/2026
18469P-A@-9	CLEARBRIDGE ENGY MLP OPTY FUND SERIES B SENIOR SECURED NOTES			1	1.A FE	1,506,128	103.0130	1,550,928	1,505,566	1,505,650		(74)			3.870	3.865	FA	23,306	58,265	10/01/2014	02/07/2023

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
184690-A@-7	CLEARBRIDGE ENERGY MLP TRF INC SERIES B SENIOR SECURED NOTES			1	1.A FE	1,610,571	103.3960	1,664,101	1,609,445	1,609,632		(145)			3.930	3.920	MS	16,340	63,251	10/01/2014	03/28/2023
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC COMPANY GUARNT			1	3.B FE	7,904,400	105.5860	8,299,085	7,860,000	7,891,541		(6,685)			4.750	4.643	MS	109,931	373,350	12/04/2019	03/15/2028
18539U-AE-5	CLEARWAY ENERGY OPERATING LLC SR UNSECURED			1	3.B FE	3,900,000	99.5740	3,883,381	3,900,000	3,900,000					3.750	3.750	JJ	36,563		09/24/2021	01/15/2032
185508-A#-5	CLECO POWER LLC SENIOR NOTE			1	2.A	27,859,718	106.1800	29,305,680	27,600,000	27,840,895		(18,823)			3.680	3.431	MN	129,781	958,640	08/23/2021	11/15/2025
185508-B*-8	CLECO POWER LLC SENIOR NOTE SERIES A			1	2.A FE	12,000,000	105.4800	12,657,600	12,000,000	12,000,000					3.470	3.470	JD	17,350	416,400	12/20/2016	12/16/2026
185508-B@-6	CLECO POWER LLC SENIOR NOTE SERIES B			1	2.A	25,620,000	106.2960	27,233,035	25,620,000	25,620,000					3.570	3.570	JD	38,110	914,634	12/20/2016	12/16/2028
185508-C@-5	CLECO POWER LLC SENIOR NOTE SERIES C			2	2.A	32,340,000	104.0100	33,636,834	32,340,000	32,340,000					3.170	3.170	JD	42,716	1,025,178	03/26/2018	12/16/2024
185899-AG-6	CLEVELAND-CLIFFS INC SR SECURED			1	3.B FE	15,568,847	105.7760	17,093,416	16,160,000	15,704,936		65,469			6.750	7.405	MS	321,180	1,090,800	10/16/2020	03/15/2026
185899-AH-4	CLEVELAND-CLIFFS INC COMPANY GUARNT			1	3.C FE	4,599,875	103.9540	5,093,751	4,900,000	4,645,659		37,416			5.875	7.045	JD	23,990	287,875	10/08/2020	06/01/2027
185899-AJ-0	CLEVELAND-CLIFFS INC SR SECURED			1	3.B FE	3,065,580	113.2720	3,674,534	3,244,000	3,110,120		27,022			9.875	11.243	AO	65,849	320,345	04/15/2020	10/17/2025
185899-AK-7	CLEVELAND-CLIFFS INC COMPANY GUARNT			1	3.C FE	9,800,000	102.8420	10,078,497	9,800,000	9,800,000					4.625	4.625	MS	151,083	244,251	02/09/2021	03/01/2029
185899-AL-5	CLEVELAND-CLIFFS INC COMPANY GUARNT			1	3.C FE	4,900,000	104.0620	5,099,025	4,900,000	4,900,000					4.875	4.875	MS	79,625	128,727	02/09/2021	03/01/2031
186108-CJ-3	THE CLEVELAND ELECTRIC ILLUMIN 1ST MORTGAGE			1	2.A FE	20,415,030	110.3700	22,598,310	20,475,000	20,463,639		3,752			5.500	5.523	FA	425,425	1,126,125	10/01/2014	08/15/2024
186108-CL-8	THE CLEVELAND ELECTRIC ILLUMIN SR UNSECURED			1	2.B FE	5,995,500	115.0390	6,902,357	6,000,000	5,996,550		309			4.550	4.558	MN	34,883	273,000	10/30/2018	11/15/2030
186108-E*-3	THE CLEVELAND ELECTRIC ILLUMIN SENIOR NOTE SERIES A			1	2.C	49,500,000	96.7840	47,908,080	49,500,000	49,500,000					2.770	2.770	FA	571,313	1,413,046	07/20/2020	08/01/2034
189158-AA-2	CLOVER US BLOCKER LLC SENIOR SECURED NOTE			1	2.C PL	47,406,487	110.0780	52,184,112	47,406,487	47,406,487					4.860	4.891	MJSD	6,400	2,303,955	10/24/2018	12/31/2037
191216-CL-2	COCA-COLA CO SR UNSECURED			1	1.E FE	2,994,570	101.9940	3,059,816	3,000,000	2,997,034		1,073			1.750	1.788	MS	16,771	52,500	09/04/2019	09/06/2024
191216-CM-0	COCA-COLA CO SR UNSECURED			1	1.E FE	20,302,650	101.7030	20,340,694	20,000,000	20,268,819		(33,011)			2.125	1.932	MS	135,764	425,000	12/14/2020	09/06/2029
191216-CQ-1	COCA-COLA CO SR UNSECURED			1	1.E FE	3,813,885	127.5400	3,826,199	3,000,000	3,808,579		(5,306)			4.200	2.810	MS	33,600	21,000	11/22/2021	03/25/2050
191216-CR-9	COCA-COLA CO SR UNSECURED				1.E FE	11,420,100	108.7940	10,879,435	10,000,000	11,211,374		(208,726)			3.375	0.992	MS	90,000	337,500	01/26/2021	03/25/2027
191216-CU-2	COCA-COLA CO SR UNSECURED			1	1.E FE	18,301,920	99.5350	17,916,347	18,000,000	18,261,023		(41,238)			1.450	1.164	JD	21,750	261,000	02/18/2021	06/01/2027
191216-CV-0	COCA-COLA CO SR UNSECURED			1	1.E FE	40,759,970	97.0020	39,770,615	41,000,000	40,773,575		13,211			1.650	1.719	JD	56,375	676,500	05/04/2021	06/01/2030
191216-CW-8	COCA-COLA CO SR UNSECURED			1	1.E FE	5,003,750	100.7440	5,037,187	5,000,000	5,003,603		(229)			2.500	2.495	JD	10,417	112,500	07/01/2021	06/01/2040
191216-CX-6	COCA-COLA CO SR UNSECURED			1	1.E FE	41,362,378	98.7200	40,642,060	41,169,000	41,347,994		(9,634)			2.600	2.575	JD	89,199	972,894	07/01/2021	06/01/2050
191216-CY-4	COCA-COLA CO SR UNSECURED			1	1.E FE	23,571,340	99.7750	22,948,301	23,000,000	23,561,517		(7,732)			2.750	2.648	JD	52,708	550,000	08/04/2021	06/01/2060
191216-DC-1	COCA-COLA CO SR UNSECURED			1	1.F FE	41,760,211	96.5590	41,732,640	43,220,000	41,779,233		18,447			2.500	2.664	MS	318,147	749,208	06/30/2021	03/15/2051
191216-DD-9	COCA-COLA CO SR UNSECURED			1	1.E FE	46,564,470	96.2110	45,219,255	47,000,000	46,618,146		53,176			1.000	1.136	MS	138,389	466,083	02/17/2021	03/15/2028
191216-DE-7	COCA-COLA CO SR UNSECURED			1	1.E FE	56,049,935	94.4960	54,925,815	58,125,000	56,188,018		138,008			1.375	1.765	MS	235,326	657,350	05/12/2021	03/15/2031
191216-DJ-6	COCA-COLA CO SR UNSECURED			1	1.E FE	19,916,800	98.6490	19,729,802	20,000,000	19,926,157		9,357			1.500	1.563	MS	96,667	150,000	03/01/2021	03/05/2028
191216-DK-3	COCA-COLA CO SR UNSECURED			1	1.E FE	19,922,600	99.8030	19,960,666	20,000,000	19,928,418		5,818			2.000	2.043	MS	128,889	200,000	03/01/2021	03/05/2031
191216-DL-1	COCA-COLA CO SR UNSECURED			1	1.E FE	45,621,888	106.5010	47,659,337	44,750,000	45,619,941		(1,947)			3.000	2.898	MS	432,583	371,250	10/04/2021	03/05/2051
191216-DP-2	COCA-COLA CO SR UNSECURED			1	1.E FE	36,633,865	101.7280	37,130,734	36,500,000	36,628,133		(5,732)			2.250	2.210	JJ	401,500	112,500	07/01/2021	01/05/2032
191216-DQ-0	COCA-COLA CO SR UNSECURED			1	1.E FE	6,498,050	104.1640	6,770,636	6,500,000	6,498,098		48			2.875	2.877	MN	29,069	93,438	04/28/2021	05/05/2041
19422*-AA-8	COLLAGEN INTERMEDIATE INC HOLDCO PIK			2	5.B GI	26,884,471	102.6640	28,307,592	27,573,047	26,929,111		33,233			14.000	14.673	MJSD		3,589,814	12/31/2021	08/01/2026
195869-AN-2	COLONIAL PIPELINE COMPANY SENIOR NOTES			1	1.G FE	69,302,908	114.5470	80,183,088	70,000,000	69,420,222		16,303			4.200	4.259	AO	620,667	2,940,000	10/01/2014	04/15/2043
198280-AF-6	COLUMBIA PIPELINE GROUP INC SR UNSECURED			1	1.G FE	37,466,906	109.1330	41,113,807	37,673,000	37,593,972		19,748			4.500	4.564	JD	141,274	1,695,285	09/27/2018	06/01/2025
198280-AH-2	COLUMBIA PIPELINE GROUP INC SR UNSECURED			1	1.G FE	6,211,843	132.9290	8,519,394	6,409,000	6,228,862		3,405			5.800	6.025	JD	30,977	371,722	05/13/2016	06/01/2045
19865*-AF-1	TRUSTEE OF COLUMBIA UNIVERSITY SERIES A SENIOR NOTE			1	1.A	10,000,000	94.4580	9,445,800	10,000,000	10,000,000					1.520	1.520	AO	38,000	152,000	07/29/2020	10/01/2030
19865*-AG-9	TRUSTEE OF COLUMBIA UNIVERSITY SERIES B SENIOR NOTE			1	1.A	37,520,000	95.4260	35,803,835	37,520,000	37,520,000					2.430	2.430	AO	227,934	911,736	07/29/2020	10/01/2044
199575-AV-3	COLUMBUS SOUTHERN POWER COMPAN SR UNSECURED			1	1.G FE	24,841,983	131.8110	28,858,806	21,894,000	23,965,957		(106,258)			5.850	4.886	AO	320,200	1,280,799	01/31/2012	10/01/2035
20030N-AF-8	COMCAST CORP COMPANY GUARNT			1	1.G FE	8,178,544	132.4030	12,300,282	9,290,000	8,516,477		34,872			5.650	6.593	JD	23,328	524,885	08/03/2007	06/15/2035
20030N-AK-7	COMCAST CORP SENIOR UNSECURED			1	1.G FE	2,509,001	143.5550	3,838,664	2,674,000	2,554,987		4,951			6.500	7.007	MN	22,209	218,939	02/27/2009	11/15/2035
20030N-BH-3	COMCAST CORP SR UNSECURED			1	1.G FE	25,038,152	117.3600	29,633,316	25,250,000	25,111,414		9,623			4.250	4.313	JJ	494,830	1,073,125	01/08/2013	01/15/2033
20030N-BM-2	COMCAST CORP SR UNSECURED			1	1.G FE	7,719,653	117.8590	9,134,079	7,750,000	7,728,064		1,292			4.200	4.229	FA	122,967	325,500	10/01/2014	08/15/2034
20030N-BP-5	COMCAST CORP SENIOR UNSECURED			1	1.G FE	1,035,660	119.1240	1,191,237	1,000,000	1,027,448		(1,549)			4.400	4.127	FA	16,622	44,000	02/23/2016	08/15/2035
20030N-BS-9	COMCAST CORP SR UNSECURED			1	1.G FE	5,990,938	106.6510	6,399,037	6,000,000	5,995,903		907			3.150	3.168	MS	63,000	189,000	02/16/2016	03/01/2026
20030N-BT-7	COMCAST CORP SR UNSECURED			1	1.G FE	2,779,128	106.6320	2,772,424	2,600,000	2,768,374		(10,240)			3.200	2.630	JJ	38,364	83,200	10/29/2020	07/15/2036
20030N-BU-4	COMCAST CORP SENIOR UNSECURED			1	1.G FE	2,295,435	105.6530	2,377,182	2,250,000	2,301,454		(2,198)			3.400	3.228	JJ	35,275	76,500	12/08/2020	07/15/2046
20030N-BW-0	COMCAST CORP SENIOR UNSECURED			1	1.G FE	10,357,467	103.4380	12,086,761	11,685,000	10,861,787		145,187			2.350	3.904	JJ	126,620	274,598	05/03/2018	01/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
20030N-BY-6	COMCAST CORP COMPANY GUARNT			1	1.G FE	10,240,200	107.5330	10,753,257	10,000,000	10,163,178		(30,925)			3.300	2.936	FA	137,500	330,000	06/07/2019	02/01/2027
20030N-BZ-3	COMCAST CORP SR UNSECURED			1	1.G FE	20,996,014	114.8930	22,815,433	19,858,000	20,977,311		(16,403)			4.000	3.641	FA	300,076	699,560	07/30/2021	08/15/2047
20030N-CA-7	COMCAST CORP SR UNSECURED			1	1.G FE	9,938,000	107.4430	10,744,280	10,000,000	9,961,420		5,616			3.150	3.220	FA	119,000	315,000	08/11/2017	02/15/2028
20030N-CC-3	COMCAST CORP SR UNSECURED			1	1.G FE	25,749,455	114.7020	29,318,879	25,561,000	25,739,985		(4,303)			3.969	3.924	MN	169,086	1,014,516	10/28/2019	11/01/2047
20030N-CE-9	COMCAST CORP SR UNSECURED			1	1.G FE	26,005,176	115.9320	30,147,074	26,004,000	26,021,746		(858)			3.999	3.984	MN	173,317	1,009,907	08/12/2021	11/01/2049
20030N-CG-4	COMCAST CORP SR UNSECURED			1	1.G FE	8,644,386	118.0660	10,402,827	8,811,000	8,665,205		3,020			4.049	4.122	MN	59,460	353,717	07/12/2021	11/01/2052
20030N-CH-2	COMCAST CORP SR UNSECURED			1	1.G FE	4,982,350	109.5890	5,479,438	5,000,000	4,988,204		1,632			3.550	3.592	MN	29,583	177,500	02/01/2018	05/01/2028
20030N-CJ-8	COMCAST CORP SR UNSECURED			1	1.G FE	8,820,995	113.1960	8,942,487	7,900,000	8,803,230		(19,050)			3.900	2.963	MS	102,700	202,800	07/30/2021	03/01/2038
20030N-CK-5	COMCAST CORP SR UNSECURED			1	1.G FE	19,937,600	115.3230	21,876,696	18,970,000	19,934,089		(11,028)			4.000	3.675	MS	252,933	658,800	07/30/2021	03/01/2048
20030N-CR-0	COMCAST CORP SENIOR UNSECURED			1	1.G FE	15,999,040	106.2400	16,998,434	16,000,000	15,999,648		145			3.700	3.701	AO	124,978	592,000	10/02/2018	04/15/2024
20030N-CS-8	COMCAST CORP SENIOR UNSECURED			1	1.G FE	14,981,550	109.3440	16,401,575	15,000,000	14,989,531		2,516			3.950	3.970	AO	125,083	592,500	10/02/2018	10/15/2025
20030N-CT-6	COMCAST CORP SENIOR UNSECURED			1	1.G FE	34,593,820	113.6130	36,356,169	32,000,000	34,399,304		(169,940)			4.150	2.849	AO	280,356	1,016,750	07/12/2021	10/15/2028
20030N-CU-3	COMCAST CORP SENIOR UNSECURED			1	1.G FE	15,458,764	115.5190	17,316,312	14,990,000	15,440,220		(19,751)			4.250	3.810	AO	134,494	584,163	07/30/2021	10/15/2030
20030N-CY-5	COMCAST CORP SR UNSECURED			1	1.G FE	28,981,490	105.6220	30,630,376	29,000,000	28,984,825		1,176			3.250	3.254	MN	157,083	926,250	06/03/2021	11/01/2039
20030N-CZ-2	COMCAST CORP SR UNSECURED			1	1.G FE	13,038,194	107.1780	13,365,123	12,470,000	13,027,897		(9,729)			3.450	3.201	FA	179,256	301,616	04/27/2021	02/01/2050
20030N-DA-6	COMCAST CORP SR UNSECURED			1	1.G FE	10,599,271	103.6870	10,469,296	10,097,000	10,547,894		(43,024)			2.650	2.026	FA	111,488	186,785	06/03/2021	02/01/2030
20030N-DG-3	COMCAST CORP COMPANY GUARNT			1	1.G FE	24,665,722	109.0520	24,705,651	22,655,000	24,530,385		(135,337)			3.400	2.263	AO	192,568	521,135	07/30/2021	04/01/2030
20030N-DH-1	COMCAST CORP COMPANY GUARNT			1	1.G FE	11,418,700	112.1620	11,216,152	10,000,000	11,390,734		(27,966)			3.750	2.754	AO	93,750	187,500	07/12/2021	04/01/2040
20030N-DK-4	COMCAST CORP COMPANY GUARNT			1	1.G FE	2,260,280	107.7130	2,154,257	2,000,000	2,212,250		(40,329)			3.300	1.144	AO	16,500	66,000	10/21/2020	04/01/2027
20030N-DL-2	COMCAST CORP COMPANY GUARNT			1	1.G FE	23,230,070	95.5750	22,211,677	23,240,000	23,228,117		(1,541)			2.800	2.802	JJ	300,054	293,720	08/13/2021	01/15/2051
20030N-DM-0	COMCAST CORP COMPANY GUARNT			1	1.G FE	10,782,577	97.9040	10,514,924	10,740,000	10,779,716		(2,312)			1.950	1.904	JJ	96,571	14,430	07/30/2021	01/15/2031
20030N-DN-8	COMCAST CORP COMPANY GUARNT			1	1.G FE	19,963,405	94.3330	19,338,357	20,500,000	20,002,558		38,637			1.500	1.788	FA	116,167	274,167	06/25/2021	02/15/2031
20030N-DP-3	COMCAST CORP COMPANY GUARNT			1	1.G FE	30,182,790	89.9140	28,772,450	32,000,000	30,204,012		20,488			2.450	2.717	FA	296,178	553,972	07/30/2021	08/15/2052
20030N-DQ-1	COMCAST CORP COMPANY GUARNT			1	1.G FE	15,365,958	89.1910	14,002,938	15,700,000	15,369,742		3,141			2.650	2.735	FA	157,174	376,594	12/09/2021	08/15/2062
20030N-DR-9	COMCAST CORP COMPANY GUARNT			1	1.G FE	85,569,912	97.0710	83,083,009	85,590,000	85,569,996		84			2.887	2.888	MN	411,831	494,197	09/23/2021	11/01/2051
20030N-DT-5	COMCAST CORP COMPANY GUARNT			1	1.G FE	104,595,000	95.5760	99,968,141	104,595,000	104,595,000					2.937	2.937	MN	511,993	614,391	08/19/2021	11/01/2056
20030N-DV-0	COMCAST CORP COMPANY GUARNT			1	1.G FE	66,933,000	95.3520	63,822,065	66,933,000	66,933,000					2.987	2.987	MN	333,215	399,858	08/19/2021	11/01/2063
201723-AL-7	COMMERCIAL METALS COMPANY SR UNSECURED			1	3.A FE	11,141,900	103.9500	12,100,842	11,641,000	11,240,875		57,077			5.375	6.101	JJ	288,519	625,704	03/20/2020	07/15/2027
201723-AP-8	COMMERCIAL METALS COMPANY SR UNSECURED			1	3.A FE	4,900,000	99.4780	4,874,405	4,900,000	4,900,000					3.875	3.875	FA	71,731	101,794	01/19/2021	02/15/2031
20268J-AC-7	COMMONSPIRIT HEALTH SR SECURED			1	2.A FE	7,667,855	116.9920	7,604,494	6,500,000	7,663,194		(4,661)			4.187	3.198	AO	68,039		10/27/2021	10/01/2049
20268J-AG-8	COMMONSPIRIT HEALTH SR SECURED			1	2.A FE	1,863,563	111.8530	1,901,499	1,700,000	1,862,932		(631)			3.910	3.381	AO	16,618		10/26/2021	10/01/2050
202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	4,614,060	129.7330	7,245,590	5,585,000	4,934,195		36,772			5.875	7.437	FA	136,716	328,119	12/15/2014	02/01/2033
202795-JA-9	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	39,929	113.1950	45,278	40,000	39,943		2			3.800	3.810	AO	380	1,520	09/24/2012	10/01/2042
202795-JB-7	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	64,853	125.0220	81,264	65,000	64,876		3			4.600	4.614	FA	1,130	2,990	08/12/2013	08/15/2043
202795-JD-3	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	1,863,653	127.5160	2,074,691	1,627,000	1,858,459		(5,224)			4.700	3.709	JJ	35,261	52,969	04/13/2021	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	830,000	112.1160	930,562	830,000	830,000					3.700	3.700	MS	10,237	30,710	02/23/2015	03/01/2045
202795-JG-6	COMMONWEALTH EDISON CO 1ST MORTGAGE			2	1.F FE	20,610,702	121.2090	21,599,495	17,820,000	20,549,560		(56,035)			4.350	3.386	MN	99,049	775,170	04/13/2021	11/15/2045
202795-JH-4	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	4,129,012	104.6110	4,070,408	3,891,000	4,095,415		(33,598)			2.550	1.263	JD	4,410	99,221	04/13/2021	06/15/2026
202795-JJ-0	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	5,035,307	111.8250	5,452,602	4,876,000	5,031,878		(3,474)			3.650	3.446	JD	7,910	177,974	04/15/2021	06/15/2046
202795-JL-5	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	3,451,215	113.7550	3,469,524	3,050,000	3,439,051		(10,736)			3.750	3.007	FA	43,208	114,375	11/04/2020	08/15/2047
202795-JM-3	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	8,666,316	117.9710	9,661,855	8,190,000	8,651,135		(10,497)			4.000	3.648	MS	109,200	307,600	04/15/2021	03/01/2048
202795-JN-1	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	13,927,130	110.0310	13,177,356	11,976,000	13,697,656		(229,474)			3.700	1.339	FA	167,398	443,112	02/08/2021	08/15/2028
202795-JP-6	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	6,498,601	119.2200	7,701,613	6,460,000	6,497,528		(1,104)			4.000	3.960	MS	86,133	258,400	02/21/2020	03/01/2049
202795-JQ-4	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	5,186,267	104.4720	5,156,752	4,936,000	5,184,161		(1,889)			3.200	2.929	MN	20,183	110,816	09/17/2021	11/15/2049
202795-JR-2	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	17,596,319	100.3420	16,729,002	16,672,000	17,506,944		(89,375)			2.200	1.526	MS	122,261	366,784	02/08/2021	03/01/2030
202795-JS-0	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	11,985,920	102.3050	11,253,538	11,000,000	11,961,152		(23,672)			3.000	2.556	MS	110,000	330,000	12/10/2020	03/01/2050
202795-JT-8	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	21,414,347	104.3030	22,430,338	21,505,000	21,416,009		1,662			3.125	3.147	MS	197,876	347,216	04/15/2021	03/15/2051
202795-JU-5	COMMONWEALTH EDISON CO 1ST MORTGAGE			1	1.F FE	9,997,900	97.9600	9,796,004	10,000,000	9,997,989		89			2.750	2.751	MS	106,181		08/05/2021	09/01/2051
203372-AV-9	COMMSCOPE INC COMPANY GUARNT			1	5.A FE	6,900,000	98.8200	6,818,568	6,900,000	6,900,000					7.125	7.125	JJ	245,813	491,625	06/22/2020	07/01/2028
203372-AX-5	COMMSCOPE INC SR SECURED			1	4.B FE	14,678,750	99.5210	14,679,411	14,750,000	14,679,647		897			4.750	4.824	MS	249,111		11/22/2021	09/01/2029
20338Q-AA-1	COMMSCOPE FINANCE LLC SR UNSECURED			1	5.A FE	3,500,000	102.8550	3,599,910	3,500,000	3,500,000					8.250	8.250	MS	96,250	288,750	02/07/2019	03/01/2027
20338Q-AD-5	COMMSCOPE FINANCE LLC SR SECURED			1	4.B FE	10,500,000	103.4470	10,861,904	10,500,000	10,500,000					6.000	6.000	MS	210,000	630,000	02/07/2019	03/01/2026
205768-AS-3	COMSTOCK RESOURCES INC SR UNSECURED			1	4.A FE	4,938,500	108.4360	5,259,166	4,850,000	4,928,044		(10,456)			6.750	6.378	MS	109,125	160,959	03/03/2021	03/01/2029

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
205887-CA-8	CONAGRA BRANDS INC SR UNSECURED			1	2.C FE	26,280,084	106.5420	26,793,201	25,148,000	25,802,164		(282,000)			4.300	3.082	MN	180,227	1,081,364	04/29/2020	05/01/2024
205887-CB-6	CONAGRA BRANDS INC SR UNSECURED			1	2.C FE	5,893,097	110.0100	6,501,602	5,910,000	5,900,160		2,297			4.600	4.648	MN	45,310	271,860	10/15/2018	11/01/2025
205887-CD-2	CONAGRA BRANDS INC SR UNSECURED			1	2.C FE	15,113,218	126.8150	19,237,853	15,170,000	15,127,125		(1,451)			5.300	5.306	MN	134,002	804,010	06/29/2020	11/01/2038
205887-CE-0	CONAGRA BRANDS INC SR UNSECURED			1	2.C FE	17,851,650	135.5430	21,379,250	15,773,000	17,780,509		(46,703)			5.400	4.517	MN	141,957	851,742	04/27/2021	11/01/2048
205887-CF-7	CONAGRA BRANDS INC SR UNSECURED			1	2.C FE	1,455,400	96.1150	1,456,147	1,515,000	1,461,828		6,428			1.375	2.016	MN	3,472	21,699	03/29/2021	11/01/2027
20758*-AE-2	CONNECTICUT GROWTH FUND II LP SERIES B SENIOR NOTES (CAPCO)				1.A	8,364,516	82.4070	11,118,640	13,492,350	10,714,508		697,984			0.000	8.449				12/18/2015	02/15/2028
207597-EG-6	THE CONNECTICUT LIGHT AND POWE 1ST MORTGAGE			1	1.E FE	4,170,225	122.5110	4,682,363	3,822,000	4,132,341		(9,182)			4.300	3.749	AO	34,695	164,346	10/24/2017	04/15/2044
207597-EH-4	THE CONNECTICUT LIGHT AND POWE 1ST MORTGAGE			1	1.E FE	4,863,122	120.9980	5,413,467	4,474,000	4,853,846		(9,490)			4.150	3.579	JD	15,473	185,671	04/15/2021	06/01/2045
207597-EJ-0	THE CONNECTICUT LIGHT AND POWE 1ST REF MORT			1	1.E FE	1,714,152	106.7770	1,836,557	1,720,000	1,716,732		568			3.200	3.240	MS	16,206	55,040	03/02/2017	03/15/2027
207597-EL-5	THE CONNECTICUT LIGHT AND POWE 1ST REF MORT			1	1.E FE	1,743,647	120.5990	1,784,872	1,480,000	1,730,692		(6,348)			4.000	3.045	AO	14,800	59,200	02/21/2020	04/01/2048
20770#-AA-0	CT SM BUSINESS FINANCE FUND LP SERIES A SENIOR NOTE (CAPCO)				1.A	2,000,000	82.8680	2,606,080	3,144,857	2,633,643		(39,258)			0.000	7.431				07/17/2012	08/15/2027
207796-A#-0	THE CONNECTICUT WATER COMPANY SENIOR NOTES SERIES 2021A			1	1.G	12,000,000	92.7440	11,129,280	12,000,000	12,000,000					3.070	3.070	JD	30,700	119,730	08/04/2021	06/01/2051
207796-B*-3	THE CONNECTICUT WATER COMPANY SENIOR NOTES SERIES 2021B			1	1.G Z	15,550,000	100.0000	15,550,000	15,550,000	15,550,000					3.100	3.100	JD	40,171		12/01/2021	12/01/2051
208251-AE-8	CONOCOPHILLIPS NOTES			1	1.G FE	34,526,507	131.6710	45,153,997	34,293,000	34,450,379		(21,562)			6.950	6.855	AO	503,155	2,383,364	06/11/2015	04/15/2029
20825C-AF-1	CONOCOPHILLIPS SENIOR UNSECURED NOTES			1	1.G FE	8,925,963	131.1830	9,674,737	7,375,000	8,339,857		(68,748)			5.900	4.366	AO	91,860	435,125	08/19/2011	10/15/2032
20825C-AQ-7	CONOCOPHILLIPS COMPANY GUARNT			1	1.G FE	30,923,202	145.8900	36,990,291	25,355,000	30,055,737		(179,722)			6.500	4.865	FA	686,698	1,648,075	06/29/2020	02/01/2039
20825C-AV-6	CONOCOPHILLIPS COMPANY GUARNT			1	1.G FE	38,722,569	109.4730	37,303,979	34,076,000	38,095,714		(626,855)			3.750	1.506	AO	319,463	1,277,850	02/04/2021	10/01/2027
20825C-AX-2	CONOCOPHILLIPS COMPANY GUARNT			1	1.G FE	38,811,925	112.6360	37,562,937	33,349,000	38,177,098		(634,828)			4.300	1.879	FA	541,736	1,434,007	02/04/2021	08/15/2028
20825C-AZ-7	CONOCOPHILLIPS COMPANY GUARNT			1	1.G FE	27,880,405	100.7250	27,197,871	27,002,000	27,806,820		(73,585)			2.400	2.031	FA	244,818	631,847	02/04/2021	02/15/2031
20825C-BB-9	CONOCOPHILLIPS COMPANY GUARNT			1	1.G FE	24,674,267	132.4060	25,064,365	18,930,000	24,545,933		(128,333)			4.875	3.161	AO	230,709	913,088	04/27/2021	10/01/2047
20825C-BD-5	CONOCOPHILLIPS COMPANY GUARNT			1	1.G FE	14,086,501	132.0100	14,349,526	10,870,000	14,018,134		(68,366)			4.850	3.205	FA	199,163	527,195	02/04/2021	08/15/2048
20825V-AB-8	CONOCOPHILLIPS CANADA FUNDING SENIOR UNSECURED			1	1.G FE	1,327,271	135.6180	1,505,364	1,110,000	1,297,142		(8,835)			5.950	4.388	AO	13,943	66,045	05/18/2018	10/15/2036
20826F-AC-0	CONOCOPHILLIPS COMPANY SR UNSECURED			2	1.G FE	11,244,730	120.9380	12,670,721	10,477,000	11,170,800		(19,345)			4.300	3.855	MN	57,565	450,511	01/10/2018	11/15/2044
20826F-AQ-9	CONOCOPHILLIPS COMPANY SENIOR UNSECURED			1	1.G FE	8,617,871	113.0590	9,609,986	8,500,000	8,554,578		(12,268)			4.950	4.770	MS	123,888	420,750	03/29/2016	03/15/2026
20826F-AR-7	CONOCOPHILLIPS COMPANY SENIOR UNSECURED			1	1.G FE	13,734,612	149.2890	19,686,692	13,187,000	13,683,885		(12,385)			5.950	5.641	MS	231,029	784,627	01/10/2018	03/15/2046
20903X-AF-0	CONSOLIDATED COMMUNICATIONS IN SR SECURED			1	4.B FE	4,850,000	106.0360	5,142,762	4,850,000	4,850,000					6.500	6.500	AO	78,813	314,374	09/18/2020	10/01/2028
20903X-AH-6	CONSOLIDATED COMMUNICATIONS IN SR SECURED			1	4.B FE	3,900,000	102.0420	3,979,652	3,900,000	3,900,000					5.000	5.000	AO	48,750	104,542	03/04/2021	10/01/2028
209111-EH-2	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	4,659,870	124.0560	5,272,372	4,250,000	4,605,184		(19,482)			5.300	4.454	MS	75,083	225,250	01/23/2019	03/01/2035
209111-EQ-2	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	329,025	129.4840	349,608	270,000	315,283		(2,151)			5.700	4.178	JD	1,283	15,390	10/01/2014	12/01/2036
209111-ES-8	CONSOLIDATED EDISON CO OF NY DEBENTURES			1	2.A FE	486,373	140.1790	532,680	380,000	463,158		(3,652)			6.300	4.354	FA	9,044	23,940	10/01/2014	08/15/2037
209111-EU-3	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	9,381,227	145.2730	10,546,786	7,260,000	9,169,015		(78,658)			6.750	4.458	AO	122,513	490,050	03/07/2019	04/01/2038
209111-EY-5	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	413,105	129.3900	452,864	350,000	401,250		(1,864)			5.500	4.318	JD	1,604	19,250	10/01/2014	12/01/2039
209111-FA-6	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	7,163,831	132.5470	8,066,805	6,086,000	7,071,137		(34,009)			5.700	4.409	JD	15,418	346,902	02/22/2019	06/15/2040
209111-FB-4	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	9,706,240	113.4340	11,263,958	9,930,000	9,723,393		6,195			4.200	4.355	MS	122,801	417,060	03/14/2019	03/15/2042
209111-FC-2	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	1,683,603	109.4450	1,871,510	1,710,000	1,687,534		660			3.950	4.043	MS	22,515	67,545	02/24/2016	03/01/2043
209111-FD-0	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	36,340,522	118.1280	42,856,883	36,280,000	36,342,161		(2,143)			4.450	4.436	MS	475,369	1,614,460	10/29/2020	03/15/2044
209111-FE-8	CONSOLIDATED EDISON CO OF NY SR UNSECURED			2	1.G FE	1,494,795	105.0810	1,576,209	1,500,000	1,498,307		544			3.300	3.341	JD	4,125	49,500	11/19/2014	12/01/2024
209111-FF-5	CONSOLIDATED EDISON CO OF NY SR UNSECURED			2	1.G FE	2,626,728	124.8930	3,009,918	2,410,000	2,620,096		(3,541)			4.625	4.116	JD	9,289	111,463	02/21/2020	12/01/2054
209111-FG-3	CONSOLIDATED EDISON CO OF NY SR UNSECURED			2	2.A FE	28,934,173	118.1860	33,922,975	28,703,000	28,922,910		(6,343)			4.500	4.443	JD	107,636	1,291,635	02/21/2020	12/01/2045
209111-FH-1	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	1.G FE	5,206,357	108.7200	5,582,773	5,135,000	5,208,573		(3,030)			3.850	3.737	JD	8,787	197,698	11/12/2020	06/15/2046
209111-FK-4	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	719,492	119.5270	741,067	620,000	716,602		(1,437)			4.300	3.515	JD	2,222	26,660	02/21/2020	12/01/2056
209111-FL-2	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	11,724,877	110.1460	12,545,664	11,390,000	11,711,522		(8,374)			3.875	3.694	JD	19,616	441,363	03/25/2021	06/15/2047
209111-FM-0	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	12,996,620	105.5270	13,718,516	13,000,000	12,997,884		324			3.125	3.128	MN	51,910	406,250	11/13/2017	11/15/2027
209111-FP-3	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	1.G FE	999,830	110.1180	1,101,180	1,000,000	999,888		15			3.800	3.802	MN	4,856	38,000	05/07/2018	05/15/2028
209111-FQ-1	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	3,276,821	123.3600	3,219,694	2,610,000	3,265,713		(8,691)			4.500	3.296	MN	15,008	117,450	04/15/2021	05/15/2058
209111-FT-5	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	1,423,748	124.0140	1,649,392	1,330,000	1,419,815		(2,200)			4.650	4.197	JD	5,154	61,845	02/21/2020	12/01/2048
209111-FV-0	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	12,601,377	115.4390	14,141,228	12,250,000	12,590,227		(6,792)			4.125	3.950	MN	64,568	505,313	04/15/2021	05/15/2049
209111-FW-8	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	17,324,603	107.7760	18,839,254	17,480,000	17,328,501		1,795			3.700	3.743	MN	82,642	646,760	11/05/2019	11/15/2059
209111-FY-4	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	2.A FE	32,295,822	115.1760	30,397,163	26,392,000	32,108,195		(136,684)			3.950	2.808	AO	260,621	1,009,008	04/27/2021	04/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
209111-FZ-1	CONSOLIDATED EDISON CO OF NY SR UNSECURED			1	1.G FE	10,146,676	94.0330	9,586,666	10,195,000	10,147,516		769			3.000	3.020	JD	25,488	321,143	11/12/2020	12/01/2060
209115-A*-5	CONSOLIDATED EDISON INC SENIOR UNSECURED NOTE				2.A	24,070,215	103.6320	24,944,445	24,070,215	24,070,215					8.710	8.709	JD	5,824	2,096,516	06/20/2008	06/30/2022
21036P-AL-2	CONSTELLATION BRANDS INC SR UNSECURED				2.B FE	12,487,143	104.2000	12,879,158	12,360,000	12,395,879		(25,785)			4.250	4.024	MN	87,550	525,300	11/07/2018	05/01/2023
21036P-AP-3	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	3,236,250	111.6720	3,350,160	3,000,000	3,112,164		(26,157)			4.750	3.715	JD	11,875	142,500	11/17/2016	12/01/2025
21036P-AQ-1	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	25,051,860	108.4560	26,347,269	24,293,000	24,847,015		(110,429)			3.700	3.165	JD	62,420	898,841	03/10/2020	12/06/2026
21036P-AS-7	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	4,141,506	107.8370	4,823,558	4,473,000	4,249,857		36,042			3.500	4.561	MN	22,614	156,555	11/05/2018	05/09/2027
21036P-AT-5	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	19,084,657	119.7840	21,910,836	18,292,000	19,044,013		(17,868)			4.500	4.226	MN	118,898	823,140	06/29/2020	05/09/2047
21036P-AX-6	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	19,161,915	102.3440	19,542,675	19,095,000	19,127,464		(34,403)			3.200	3.014	FA	230,837	611,040	12/18/2019	02/15/2023
21036P-AY-4	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	2,469,671	108.0220	2,738,347	2,535,000	2,490,449		5,567			3.600	3.899	FA	34,476	91,260	12/12/2019	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC SR UNSECURED			1	2.B FE	17,707,188	113.5940	20,435,497	17,990,000	17,755,446		13,921			4.100	4.145	FA	278,645	529,003	12/07/2021	02/15/2048
21036P-BB-3	CONSTELLATION BRANDS INC COMPANY GUARNT			1	2.C FE	419,210	110.1050	462,439	420,000	419,542		106			4.400	4.431	MN	2,361	18,480	10/22/2018	11/15/2025
21036P-BC-1	CONSTELLATION BRANDS INC COMPANY GUARNT			1	2.B FE	2,238,120	114.8230	2,296,458	2,000,000	2,180,439		(24,163)			4.650	3.131	MN	11,883	93,000	07/18/2019	11/15/2028
21036P-BD-9	CONSTELLATION BRANDS INC COMPANY GUARNT			1	2.B FE	13,552,641	131.5690	14,935,659	11,352,000	13,462,224		(44,904)			5.250	4.084	MN	76,153	595,980	06/29/2020	11/15/2048
21036P-BE-7	CONSTELLATION BRANDS INC COMPANY GUARNT			1	2.C FE	40,202,895	105.4380	40,140,402	38,070,000	40,182,656		(20,324)			3.150	2.322	FA	499,669	49,455	12/16/2021	08/01/2029
21036P-BF-4	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	3,879,412	102.6240	3,860,728	3,762,000	3,878,590		(822)			2.875	2.450	MN	18,026		12/07/2021	05/01/2030
21036P-BG-2	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	42,362,442	109.7620	41,775,378	38,060,000	42,338,379		(23,936)			3.750	3.140	MN	237,875	639,750	12/09/2021	05/01/2050
21036P-BH-0	CONSTELLATION BRANDS INC SR UNSECURED			1	2.C FE	62,591,218	97.8350	61,914,116	63,284,000	62,601,317		10,100			2.250	2.376	FA	613,064		12/07/2021	08/01/2031
210518-CU-8	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.F FE	25,864,672	115.2320	29,885,409	25,935,000	25,874,224		1,766			3.950	3.966	MN	130,900	1,024,433	09/20/2018	05/15/2043
210518-CV-6	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.F FE	3,568,179	103.3630	3,690,055	3,570,000	3,569,665		197			3.375	3.381	FA	45,518	120,488	08/05/2013	08/15/2023
210518-CW-4	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	14,984,700	104.2500	15,637,464	15,000,000	14,994,359		2,003			3.125	3.140	FA	157,552	468,750	08/11/2014	08/31/2024
210518-CZ-7	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	10,576,320	107.0330	11,366,952	10,620,000	10,583,617		870			3.250	3.270	FA	130,390	345,150	02/21/2020	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.F FE	1,532,266	118.3280	1,627,004	1,375,000	1,523,102		(3,861)			3.950	3.307	JJ	25,044	54,313	02/21/2020	07/15/2047
210518-DB-9	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	14,116,304	120.2010	16,659,909	13,860,000	14,115,288		(2,885)			4.050	3.926	MN	71,726	541,080	10/15/2021	05/15/2048
210518-DC-7	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	1,995,040	111.3890	2,227,782	2,000,000	1,996,400		450			3.800	3.830	MN	9,711	76,000	10/29/2018	11/15/2028
210518-DD-5	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	6,473,316	126.5240	8,097,532	6,400,000	6,472,833		(1,120)			4.350	4.272	AO	58,773	269,700	04/27/2021	04/15/2049
210518-DF-0	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	17,569,711	104.8020	18,474,529	17,628,000	17,572,555		1,096			3.100	3.116	FA	206,443	546,468	02/21/2020	08/15/2050
210518-DH-6	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.F FE	21,349,663	113.0920	22,725,878	20,095,000	21,329,517		(20,390)			3.500	3.167	FA	293,052	509,163	10/15/2021	08/01/2051
210518-DJ-2	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	1,309,095	88.6530	1,329,789	1,500,000	1,310,885		1,790			2.500	3.061	MN	6,250	37,500	04/21/2021	05/01/2060
210518-DN-3	CONSUMERS ENERGY CO 1ST MORTGAGE			1	1.E FE	4,995,800	98.0160	4,900,783	5,000,000	4,995,839		39			2.650	2.654	FA	51,160		08/02/2021	08/15/2052
210518-E*-3	CONSUMERS ENERGY CO FIRST MORTGAGE BOND			1	1.E	41,538,000	108.3910	45,023,454	41,538,000	41,538,000					3.520	3.520	MS	377,719	1,462,138	09/28/2017	09/28/2037
210518-F*-2	CONSUMERS ENERGY CO FIRST MORTGAGE BOND			1	1.E	67,252,000	108.4040	72,903,858	67,252,000	67,252,000					3.520	3.520	MN	302,485	2,367,270	11/15/2017	11/15/2037
210518-G*-1	CONSUMERS ENERGY CO FIRST MORTGAGE BOND			1	1.E	73,950,000	114.8010	84,895,340	73,950,000	73,950,000					4.010	4.010	AO	741,349	2,965,395	10/01/2018	10/01/2038
212015-AN-1	CONTINENTAL RESOURCES INC SR UNSECURED			2	2.C FE	27,507,808	104.3800	29,123,165	27,901,000	27,719,973		69,619			3.800	4.084	JD	88,353	1,060,238	04/04/2019	06/01/2024
212015-AQ-4	CONTINENTAL RESOURCES INC SR UNSECURED			2	2.C FE	10,596,770	111.5370	15,085,354	13,525,000	10,681,968		45,390			4.900	6.576	JD	55,227	576,975	11/29/2021	06/01/2044
212015-AS-0	CONTINENTAL RESOURCES INC SR UNSECURED			1	2.C FE	46,782,094	108.3260	48,730,620	44,985,000	46,617,090		(187,284)			4.375	3.658	JJ	907,510	1,522,391	04/20/2021	01/15/2028
212015-AT-8	CONTINENTAL RESOURCES INC SR UNSECURED			1	2.C FE	31,893,750	117.8500	34,647,840	29,400,000	31,808,376		(85,374)			5.750	4.547	JJ	779,508	804,521	11/22/2021	01/15/2031
212015-AU-5	CONTINENTAL RESOURCES INC SR UNSECURED			1	2.C FE	10,000,000	99.2860	9,928,553	10,000,000	10,000,000					2.268	2.268	MN	24,570		11/09/2021	11/15/2026
212015-AV-3	CONTINENTAL RESOURCES INC SR UNSECURED			1	2.C FE	12,989,860	97.8510	12,720,674	13,000,000	12,989,873		13			2.875	2.884	AO	40,490		11/09/2021	04/01/2032
212168-AA-6	CONTINENTAL WIND LLC SENIOR SECURED NOTES			1	2.B FE	46,413,515	113.1000	52,441,651	46,367,400	46,397,825		(1,952)			6.000	5.986	FA	935,076	2,782,044	10/01/2014	02/28/2033
21688*-AA-3	COOPERATIVE ENERGY FIRST MTG BOND SERIES 2019			1	1.F	87,780,000	102.5800	90,044,724	87,780,000	87,780,000					3.150	3.150	MN	422,441	2,765,070	11/06/2019	11/06/2049
21688A-AE-2	COOPERATIEVE RABOBANK UA NEW Y SR UNSECURED				1.D FE	29,631,632	106.6880	32,241,147	30,220,000	29,992,474		62,084			3.375	3.613	MN	113,325	1,019,925	09/14/2015	05/21/2025
21688A-AL-6	COOPERATIEVE RABOBANK UA NEW Y SR UNSECURED				1.E FE	39,972,000	102.2360	40,894,361	40,000,000	39,993,947		5,748			2.750	2.765	JJ	522,500	1,100,000	01/03/2018	01/10/2023
21871@-AA-8	CORESITE LP SENIOR NOTE			1	2.B PL	24,750,000	103.9120	25,718,220	24,750,000	24,750,000					4.190	4.190	JD	46,090	1,037,025	06/15/2016	06/15/2023
21871@-AB-6	CORESITE LP SENIOR NOTE			1	2.B PL	32,637,000	104.7440	34,185,299	32,637,000	32,637,000					3.910	3.906	JD	56,716	1,276,107	04/20/2017	04/20/2024
21871@-AC-4	CORESITE LP SERIES A SENIOR NOTE			1	2.B PL	29,700,000	107.4780	31,920,966	29,700,000	29,700,000					4.110	4.107	FA	461,142	1,220,670	04/17/2019	04/17/2026
21871@-AE-0	CORESITE LP SERIES C SENIOR NOTE			1	2.B PL	38,000,000	106.3070	40,396,660	38,000,000	38,000,000					3.750	3.749	JD	63,333	1,425,000	07/14/2020	05/06/2027
21871N-AA-9	CORECIVIC INC SR UNSECURED			1	3.C FE	7,450,000	90.9610	6,776,593	7,450,000	7,450,000					4.750	4.750	AO	74,707	353,875	10/11/2017	10/15/2027
21872#-AA-5	CORECIVIC OF KANSAS LLC SENIOR SECURED NOTE			1	1.F PL	27,621,335	116.3610	32,140,462	27,621,335	27,621,335					4.430	4.455	JAJO	207,336	1,223,625	11/15/2019	01/31/2040
21925D-AA-7	CORNERSTONE BUILDING BRANDS IN SR UNSECURED			1	4.C FE	4,750,000	106.6840	5,067,504	4,750,000	4,750,000					6.125	6.125	JJ	134,155	235,174	09/10/2020	01/15/2029
219350-AW-5	CORNING INCORPORATED SR UNSECURED				2.A FE	11,212,010	126.1250	13,596,248	10,780,000	11,172,545		(11,820)			4.750	4.474	MS	150,770	512,050	06/29/2020	03/15/2042
219350-AX-3	CORNING INCORPORATED SR UNSECURED			1	2.A FE	2,703,398	118.2570	3,133,808	2,650,000	2,696,492		(2,086)			4.700	4.539	MS	36,673	124,550	05/25/2018	03/15/2037
219350-BF-1	CORNING INCORPORATED SR UNSECURED			1	2.A FE	18,664,279	120.1450	22,250,917	18,520,000	18,694,939		5,796			4.375	4.295	MN	103,532	722,750	11/05/2021	11/15/2057
219350-BK-0	CORNING INCORPORATED SR UNSECURED			1	2.A FE	6,199,580	138.8630	8,310,958	5,985,000	6,190,000		(4,206)			5.350	5.103	MN	40,914	320,198	06/29/2020	11/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
219350-BL-8	CORNING INCORPORATED SR UNSECURED			1	2.A FE	5,357,242	147.9770	7,694,800	5,200,000	5,355,533		(962)			5.850	5.662	MN	38,870	304,200	02/21/2020	11/15/2068
219350-BP-9	CORNING INCORPORATED SR UNSECURED			1	2.A FE	13,322,885	113.0020	15,074,518	13,340,000	13,323,546		290			3.900	3.907	MN	66,478	520,260	02/21/2020	11/15/2049
219350-BQ-7	CORNING INCORPORATED SR UNSECURED			1	2.A FE	31,101,051	132.1460	38,692,355	29,280,000	31,091,497		(6,068)			5.450	5.111	MN	203,903	1,595,760	04/15/2021	11/15/2079
22003B-AL-0	CORPORATE OFFICE PROPERTIES LP COMPANY GUARNT			1	2.C FE	13,937,860	101.0570	14,147,925	14,000,000	13,951,735		10,768			2.250	2.336	MS	92,750	313,250	09/11/2020	03/15/2026
22003B-AM-8	CORPORATE OFFICE PROPERTIES LP COMPANY GUARNT			1	2.C FE	28,922,953	99.5950	29,236,052	29,355,000	28,952,121		29,167			2.750	2.920	AO	170,422	479,873	04/13/2021	04/15/2031
22006@-AB-2	CORPORATION SERVICE COMPANY SENIOR NOTE SERIES B			1	2.B	47,046,437	104.7760	49,244,720	47,000,000	47,009,873		(5,708)			4.320	4.307	FA	727,560	2,030,400	10/01/2014	08/22/2023
22100*-AA-1	CORVIAS CAMPUS LIVING USG LLC SENIOR SECURED NOTE			1	3.B IF	31,011,415	101.3780	31,438,752	31,011,415	31,011,415					5.300	5.299	JJ	821,802	1,643,605	05/14/2015	07/01/2050
22160K-AL-9	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	16,395,800	103.9340	16,629,513	16,000,000	16,300,479		(115,239)			2.750	1.865	MN	52,556	440,000	02/22/2021	05/18/2024
22160K-AM-7	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	17,545,215	107.3090	18,779,149	17,500,000	17,579,969		(9,020)			3.000	2.893	MN	62,708	525,000	03/29/2021	05/18/2027
22160K-AN-5	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	4,991,050	99.3190	4,965,969	5,000,000	4,992,118		1,068			1.375	1.405	JD	2,101	68,750	03/29/2021	06/20/2027
22160K-AP-0	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	33,448,750	96.9980	33,949,442	35,000,000	33,568,737		119,987			1.600	2.140	AO	110,444	560,000	03/30/2021	04/20/2030
22160K-AQ-8	COSTCO WHOLESALE CORPORATION SR UNSECURED			1	1.D FE	20,961,570	96.9970	21,339,421	22,000,000	21,021,304		59,734			1.750	2.236	AO	75,931	350,000	11/23/2021	04/20/2032
222070-AG-9	COTY INC SR SECURED			1	4.A FE	7,350,000	101.8140	7,483,334	7,350,000	7,350,000					4.750	4.750	JJ	30,064		11/22/2021	01/15/2029
22282E-AH-5	COVANTA HOLDING CORPORATION SR UNSECURED			1	4.B FE	6,719,838	103.2470	8,275,238	8,015,000	6,986,698		155,432			6.000	9.264	JJ	240,450	520,975	03/24/2020	01/01/2027
22282E-AJ-1	COVANTA HOLDING CORPORATION SR UNSECURED			1	4.B FE	6,917,500	102.0870	7,044,024	6,900,000	6,915,012		(1,854)			5.000	4.961	MS	115,000	385,250	08/11/2020	09/01/2030
22303X-AA-3	COVERT MERGECO INC SR UNSECURED			1	4.B FE	5,880,000	101.8120	5,986,553	5,880,000	5,880,000					4.875	4.875	JD	24,684		11/16/2021	12/01/2029
224044-CF-2	COX COMMUNICATIONS INC SR UNSECURED 144A			1	2.B FE	590,130	118.0460	590,232	500,000	589,544		(586)			4.800	3.073	FA	10,000		11/22/2021	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC SR UNSECURED 144A			1	2.B FE	1,121,260	106.3540	1,063,544	1,000,000	1,098,317		(21,463)			3.350	1.082	MS	9,864	33,500	12/03/2020	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC SR UNSECURED			1	2.B FE	1,114,493	104.2960	1,077,374	1,033,000	1,088,343		(22,159)			3.150	0.938	FA	12,293	32,540	10/22/2020	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC SR UNSECURED			1	2.B FE	1,249,830	107.5560	1,217,529	1,132,000	1,243,971		(5,859)			3.500	1.573	FA	14,968		09/13/2021	08/15/2027
224044-CL-9	COX COMMUNICATIONS INC COMPANY GUARNT			1	2.B FE	11,451,878	94.1010	11,056,827	11,750,000	11,464,100		11,483			1.800	2.106	AO	52,875	134,850	09/14/2021	10/01/2030
224044-CM-7	COX COMMUNICATIONS INC COMPANY GUARNT			1	2.B FE	13,347,155	94.3550	13,020,961	13,800,000	13,351,519		4,113			2.950	3.122	AO	101,775	227,396	09/20/2021	10/01/2050
224044-CN-5	COX COMMUNICATIONS INC SR UNSECURED			1	2.B FE	44,447,059	100.1520	43,606,391	43,540,000	44,424,802		(22,258)			2.600	2.353	JD	50,313	606,899	09/28/2021	06/15/2031
224044-CP-0	COX COMMUNICATIONS INC SR UNSECURED			1	2.B FE	25,585,126	105.6330	25,771,267	24,397,000	25,579,443		(5,683)			3.600	3.336	JD	39,035	470,862	10/06/2021	06/15/2051
22550L-2B-6	CREDIT SUISSE AG NEW YORK BRAN SR UNSECURED				1.E FE	999,960	100.6000	1,006,004	1,000,000	999,995		20			2.800	2.802	AO	6,378	28,000	04/06/2020	04/08/2022
22550L-2C-4	CREDIT SUISSE AG NEW YORK BRAN SR UNSECURED				1.E FE	1,976,614	104.7590	2,074,227	1,980,000	1,977,730		652			2.950	2.987	AO	13,305	58,410	04/06/2020	04/09/2025
22550L-2D-2	CREDIT SUISSE AG NEW YORK BRAN SR UNSECURED				1.E FE	997,740	100.2660	1,002,660	1,000,000	998,950		772			1.000	1.079	MN	1,556	10,000	06/02/2020	05/05/2023
22550L-2E-0	CREDIT SUISSE AG NEW YORK BRAN SR UNSECURED				1.E FE	20,000,000	98.8170	19,763,422	20,000,000	20,000,000					0.495	0.495	FA	40,975	49,500	01/26/2021	02/02/2024
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS L SR UNSECURED			1	3.C FE	6,042,000	102.2150	6,175,844	6,042,000	6,042,000					5.750	5.750	AO	86,854	347,415	07/27/2017	04/01/2025
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS L SR UNSECURED			1	3.C FE	5,338,063	101.9400	5,453,769	5,350,000	5,341,651		1,304			5.625	5.659	MN	50,156	300,938	07/23/2019	05/01/2027
226373-AR-9	CRESTWOOD MIDSTREAM PARTNERS L COMPANY GUARNT			1	3.C FE	10,218,125	103.7650	10,584,053	10,200,000	10,216,326		(1,799)			6.000	5.963	FA	255,000	323,000	02/23/2021	02/01/2029
22757#-AB-1	CROSS TEXAS TRANSMISSION, LLC SENIOR NOTE SERIES B			1	2.A	15,000,000	104.2820	15,642,300	15,000,000	15,000,000					3.280	3.280	MS	124,367	492,000	09/15/2014	09/15/2024
22757#-AC-9	CROSS TEXAS TRANSMISSION, LLC SENIOR NOTE SERIES C			1	2.A	15,000,000	106.6540	15,998,100	15,000,000	15,000,000					3.580	3.580	MS	135,742	537,000	09/15/2014	09/15/2029
228187-AB-6	CROWN AMERICAS LLC COMPANY GUARNT			1	3.C FE	10,493,676	102.7680	10,944,762	10,650,000	10,551,987		20,875			4.750	5.000	FA	210,781	505,875	01/18/2019	02/01/2026
22819K-AB-6	CROWN AMERICAS LLC COMPANY GUARNT			1	3.C FE	4,800,000	106.9520	5,347,590	5,000,000	4,848,588		27,663			4.250	4.975	MS	53,715	212,500	03/17/2020	09/30/2026
22822R-BF-6	CROWN CASTLE TOWERS LLC SR SECURED 144A			1	1.F FE	14,000,000	101.1890	14,166,425	14,000,000	14,000,000					3.720	3.720	MON	23,147	520,800	06/26/2018	07/15/2023
22822R-BH-2	CROWN CASTLE TOWERS LLC SR SECURED 144A			1	1.F FE	20,000,000	109.1090	21,821,812	20,000,000	20,000,000					4.241	4.241	MON	37,698	848,200	06/26/2018	07/15/2028
22822V-AC-5	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	26,983,974	107.3000	28,487,031	26,549,000	26,917,788		(79,090)			3.700	3.318	JD	43,658	982,313	03/10/2021	06/15/2026
22822V-AE-1	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	36,384,234	108.9880	39,911,521	36,620,000	36,488,523		20,762			4.000	4.074	MS	488,267	1,464,800	10/20/2020	03/01/2027
22822V-AF-8	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	11,889,858	123.0620	14,693,642	11,940,000	11,895,550		669			4.750	4.774	MN	72,469	567,150	02/21/2020	05/15/2047
22822V-AG-6	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	19,650,700	104.5410	20,908,262	20,000,000	19,848,878		49,314			3.200	3.483	MS	213,333	640,000	12/19/2019	09/01/2024
22822V-AJ-0	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	23,023,060	103.0420	23,699,648	23,000,000	23,022,238		(16,144)			3.150	3.077	JJ	334,075	724,500	03/03/2020	07/15/2023
22822V-AK-7	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	28,762,965	108.7330	32,869,843	30,230,000	29,195,782		143,396			3.800	4.443	FA	433,968	1,148,740	12/03/2018	02/15/2028
22822V-AL-5	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	1,108,990	111.6860	1,245,301	1,115,000	1,110,471		532			4.300	4.367	FA	18,113	47,945	01/29/2019	02/15/2029
22822V-AM-3	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	28,332,239	128.8280	36,071,900	28,000,000	28,319,131		(7,114)			5.200	5.116	FA	550,044	1,456,000	02/21/2020	02/15/2049
22822V-AN-1	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	8,360,747	104.1100	7,995,613	7,680,000	8,288,729		(70,831)			3.100	1.975	MN	30,421	238,080	01/15/2021	11/15/2029
22822V-AP-6	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	3,033,634	110.6530	3,201,204	2,893,000	3,029,972		(2,475)			4.000	3.722	MN	14,786	115,720	03/10/2021	11/15/2049
22822V-AQ-4	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	14,575,940	113.2920	15,422,417	13,613,000	14,555,336		(18,391)			4.150	3.740	JJ	282,470	468,971	04/15/2021	07/01/2050
22822V-AR-2	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	21,153,323	105.7830	21,938,306	20,739,000	21,108,967		(41,853)			3.300	3.041	JJ	342,194	684,387	10/20/2020	07/01/2030
22822V-AT-8	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	531,309	97.4270	516,361	530,000	531,145		(115)			2.250	2.223	JJ	5,499	12,919	06/29/2020	01/15/2031
22822V-AU-5	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	17,995,625	99.1480	17,658,311	17,810,000	17,994,081		(1,544)			3.250	3.194	JJ	266,903	130,975	11/05/2021	01/15/2051

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
22822V-AW-1	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	3,782,748	95.9660	3,646,707	3,800,000	3,784,162		1,414			2.100	2.150	AO	19,950	49,875	02/08/2021	04/01/2031
22822V-AX-9	CROWN CASTLE INTL CORP SR UNSECURED			1	2.C FE	17,070,686	97.6270	16,752,832	17,160,000	17,074,051		3,365			2.900	2.934	AO	124,410	311,025	03/25/2021	04/01/2041
228701-AF-5	CROWNROCK LP SR UNSECURED 144A			1	3.C FE	15,799,740	102.6520	16,306,227	15,885,000	15,837,002		11,012			5.625	5.715	AO	188,634	893,531	05/17/2018	10/15/2025
22959#-AA-9	CSOLAR IV SOUTH LLC SENIOR SECURED NOTE			1	2.A PL	18,652,169	117.1440	21,849,897	18,652,169	18,652,169					5.371	5.408	MJSD	2,783	1,001,808	11/21/2013	09/30/2038
22964*-AC-2	CSOLAR IV WEST LLC SENIOR SECURED NOTE			1	2.B PL	27,236,249	105.0170	28,602,692	27,236,249	27,236,249					3.850	3.868	MJSD	2,913	1,048,596	09/06/2017	03/31/2041
23157#-AF-6	CURTISS WRIGHT CORPORATION SERIES F SENIOR GUARANTEED NT			1	2.C	35,054,955	102.6440	36,028,044	35,100,000	35,092,831		5,947			3.700	3.718	FA	450,938	1,298,700	10/01/2014	02/26/2023
232806-A*-0	CYPRESS SEMICONDUCTOR CORP SERIES A SENIOR NOTE			1	2.C FE	26,000,000	98.6670	25,653,420	26,000,000	26,000,000					2.420	2.420	JD	26,217	314,600	06/16/2021	06/16/2027
232806-A@-8	CYPRESS SEMICONDUCTOR CORP SERIES B SENIOR NOTE			1	2.C FE	20,000,000	98.8690	19,773,800	20,000,000	20,000,000					2.830	2.830	JD	23,583	283,000	06/16/2021	06/16/2029
23311R-AA-4	DCP MIDSTREAM LLC SENIOR UNSECURED			1	3.A FE	3,340,000	134.1770	4,293,669	3,200,000	3,321,096		(4,392)			6.750	6.365	MS	63,600	216,000	01/24/2017	09/15/2037
23311V-AF-4	DCP MIDSTREAM OPERATING LP SR UNSECURED			2	3.A FE	3,456,500	124.3520	9,376,145	7,540,000	3,508,007		30,831			5.600	13.002	AO	105,560	422,240	04/03/2020	04/01/2044
23311V-AG-2	DCP MIDSTREAM OPERATING LP SENIOR UNSECURED			1	3.A FE	10,511,500	109.2770	11,911,229	10,900,000	10,616,722		63,473			5.375	6.163	JJ	270,153	585,875	04/09/2020	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP COMPANY GUARNT			1	3.A FE	9,814,250	112.8670	11,060,935	9,800,000	9,811,091		(1,250)			5.125	5.106	MN	64,176	502,250	05/08/2019	05/15/2029
23311V-AJ-6	DCP MIDSTREAM OPERATING LP COMPANY GUARNT			1	3.A FE	4,900,000	113.5050	5,561,758	4,900,000	4,900,000					5.625	5.625	JJ	127,094	291,703	06/17/2020	07/15/2027
233254-AA-9	DGCS MASTER BORROWER LLC TERM LOAN			1	2.C PL	109,543,433	98.5360	107,939,717	109,543,433	109,543,433					3.510	3.511	MS	971,924	3,503,199	11/02/2020	09/30/2040
23331A-BM-0	DR HORTON INC COMPANY GUARNT			1	2.B FE	3,997,560	103.1590	4,126,368	4,000,000	3,998,612		475			2.500	2.513	AO	21,111	100,000	10/07/2019	10/15/2024
233331-AW-7	DTE ENERGY COMPANY SR UNSECURED				2.B FE	12,995,710	103.1030	13,403,380	13,000,000	12,997,567		845			2.529	2.536	AO	82,193	328,770	08/08/2019	10/01/2024
233331-AY-3	DTE ENERGY COMPANY SR UNSECURED			1	2.B FE	6,346,722	104.4030	6,500,135	6,226,000	6,315,890		(18,629)			2.850	2.509	AO	44,360	177,441	04/28/2020	10/01/2026
233331-BE-6	DTE ENERGY COMPANY SR UNSECURED			1	2.B FE	1,005,140	101.2530	1,012,529	1,000,000	1,001,574		(1,859)			2.250	2.058	MN	3,750	22,500	01/17/2020	11/01/2022
233331-BF-3	DTE ENERGY COMPANY SR UNSECURED			1	2.B FE	5,041,000	103.4040	5,170,181	5,000,000	5,034,932		(3,869)			2.950	2.851	MS	49,167	147,500	05/19/2020	03/01/2030
233331-BG-1	DTE ENERGY COMPANY SR UNSECURED			1	2.B FE	14,981,850	98.1490	14,722,359	15,000,000	14,987,009		3,715			1.050	1.076	JD	13,125	157,500	08/03/2020	06/01/2025
23338V-A*-7	DTE ELECTRIC COMPANY GENL REF MORTG 2014 SERIES A			1	1.E	55,000,000	107.6960	59,232,800	55,000,000	55,000,000					3.770	3.770	JD	172,792	2,073,500	06/04/2014	06/01/2026
23338V-AA-4	DTE ELECTRIC COMPANY GENL REF MORT			1	1.F FE	37,829	117.8550	44,785	38,000	37,860		4			4.000	4.026	AO	380	1,520	03/19/2013	04/01/2043
23338V-AB-2	DTE ELECTRIC COMPANY GENL REF MORT			1	1.F FE	6,886,054	104.8890	6,948,865	6,625,000	6,693,133		(33,484)			3.650	3.102	MS	71,200	241,813	09/30/2015	03/15/2024
23338V-AD-8	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	8,240,635	121.8890	7,922,757	6,500,000	8,225,403		(15,232)			4.300	2.693	JJ	139,750		09/22/2021	07/01/2044
23338V-AE-6	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	14,650,284	111.7850	15,832,117	14,163,000	14,654,000		(9,833)			3.700	3.465	MS	154,298	392,681	04/14/2021	03/15/2045
23338V-AF-3	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	1,536,041	113.2010	1,736,502	1,534,000	1,535,893		(49)			3.700	3.692	JD	4,730	56,758	10/24/2017	06/01/2046
23338V-AG-1	DTE ELECTRIC COMPANY SECURED			1	1.E FE	11,808,000	114.1120	12,279,566	10,761,000	11,782,567		(19,773)			3.750	3.195	FA	152,448	251,831	04/13/2021	08/15/2047
23338V-AH-9	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	26,686,222	120.5600	29,416,687	24,400,000	26,654,952		(22,575)			4.050	3.488	MN	126,270	826,200	10/18/2021	05/15/2048
23338V-AJ-5	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	49,474,556	119.2460	49,859,061	41,812,000	49,413,862		(57,186)			3.950	2.951	MS	550,525	312,840	10/18/2021	03/01/2049
23338V-AK-2	DTE ELECTRIC COMPANY 1ST MORTGAGE			1	1.E FE	13,003,284	100.4800	12,946,801	12,885,000	12,994,390		(8,894)			2.250	2.133	MS	96,638	144,956	04/12/2021	03/01/2030
23338V-AL-0	DTE ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	2,610,248	101.8370	2,647,757	2,600,000	2,609,833		(231)			2.950	2.930	MS	25,567	76,700	02/24/2020	03/01/2050
23338V-AM-8	DTE ELECTRIC COMPANY 1ST MORTGAGE			1	1.E FE	11,838,085	103.3950	11,553,391	11,174,000	11,783,509		(54,793)			2.625	1.950	MS	97,773	274,549	05/07/2021	03/01/2031
23338V-AN-6	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	34,171,798	99.4540	33,910,767	34,097,000	34,164,919		(6,880)			1.900	1.865	AO	161,961	327,521	05/06/2021	04/01/2028
23338V-AP-1	DTE ELECTRIC COMPANY GENL REF MORT			1	1.E FE	39,064,067	108.5650	40,584,819	37,383,000	39,055,611		(8,457)			3.250	3.012	AO	303,737	361,472	11/03/2021	04/01/2051
23345M-AA-5	DT MIDSTREAM INC SR UNSECURED			1	3.A FE	6,907,500	102.7550	7,090,071	6,900,000	6,906,743		(757)			4.125	4.101	JD	12,650	147,056	05/27/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC SR UNSECURED			1	3.A FE	6,910,000	104.2290	7,191,779	6,900,000	6,909,417		(583)			4.375	4.353	JD	13,417	155,969	05/27/2021	06/15/2031
23357*-AA-9	DTE GAS COMPANY MORTGAGE BONDS 2013 SERIES C			1	1.F	25,000,000	104.3650	26,091,250	25,000,000	25,000,000					3.640	3.640	JD	40,444	910,000	12/12/2013	12/15/2023
23357*-AM-3	DTE GAS COMPANY MORTGAGE BONDS 2019 SERIES D			1	1.F	94,050,000	103.3380	97,189,389	94,050,000	94,050,000					2.950	2.949	AO	693,619	2,774,475	10/03/2019	10/01/2029
23357*-AP-6	DTE GAS COMPANY FIRST MORTGAGE BONDS SERIES D			1	1.F	51,480,000	98.3580	50,634,698	51,480,000	51,480,000					2.350	2.349	MS	403,260	1,226,583	08/26/2020	09/01/2030
23357*-AR-2	DTE GAS COMPANY MORTGAGE BONDS 2021 SERIES C			1	1.F Z	13,300,000	94.6910	12,593,903	13,300,000	13,300,000					2.070	2.070	JD	34,414		11/16/2021	12/01/2031
233835-AQ-0	DAIMLER NORTH AMERICA CORPORAT NOTES				1.G FE	2,196,443	149.0480	2,161,189	1,450,000	1,983,637		(48,947)			8.500	3.678	JJ	55,805	123,250	06/29/2020	01/18/2031
23351-CB-8	DAIMLER FINANCE NA LLC SR UNSECURED 144A			1	1.G FE	995,410	106.5540	1,065,543	1,000,000	998,164		472			3.500	3.555	FA	14,389	35,000	07/28/2015	08/03/2025
233851-DY-7	DAIMLER FINANCE NA LLC COMPANY GUARNT			1	1.G FE	1,996,280	101.0360	2,020,717	2,000,000	1,998,504		1,236			1.750	1.814	MS	10,792	35,000	03/05/2020	03/10/2023
233851-EB-6	DAIMLER FINANCE NA LLC SR UNSECURED			1	1.G FE	4,987,550	99.0460	4,952,279	5,000,000	4,990,903		3,353			0.750	0.835	MS	12,500	18,646	03/10/2021	03/01/2024
23386#-AK-8	DAIRY FARMERS OF AMERICA SERIES A SENIOR NOTES			1	2.B	26,000,000	105.1990	27,351,740	26,000,000	26,000,000					3.690	3.690	JJ	466,375	959,400	01/06/2015	01/06/2025
23386#-AL-6	DAIRY FARMERS OF AMERICA SERIES B SENIOR NOTES			1	2.B	4,380,000	106.7030	4,673,591	4,380,000	4,380,000					3.790	3.790	JJ	80,695	166,002	01/06/2015	01/06/2027
23386#-AM-4	DAIRY FARMERS OF AMERICA SERIES A SENIOR NOTE			1	2.B	10,000,000	104.4020	10,440,200	10,000,000	10,000,000					3.400	3.400	JJ	165,278	340,000	01/04/2017	01/06/2029
23386#-AN-2	DAIRY FARMERS OF AMERICA SERIES B SENIOR NOTE			1	2.B	16,730,000	104.4530	17,474,987	16,730,000	16,730,000					3.550	3.550	JJ	288,709	593,915	01/04/2017	01/06/2032
23386#-AS-1	DAIRY FARMERS OF AMERICA SERIES F SENIOR NOTE			1	2.B FE	27,000,000	112.2600	30,310,200	27,000,000	27,000,000					4.750	4.750	JJ	623,438	1,282,500	01/03/2019	01/03/2028
23386#-AU-6	DAIRY FARMERS OF AMERICA SERIES H SENIOR NOTE			1	2.B FE	33,000,000	115.7870	38,209,710	33,000,000	33,000,000					4.930	4.930	JJ	790,854	1,626,900	01/03/2019	01/03/2031
23386#-AV-4	DAIRY FARMERS OF AMERICA SERIES I SENIOR NOTE			1	2.B FE	39,000,000	119.1410	46,464,990	39,000,000	39,000,000					5.030	5.030	JJ	953,604	1,961,700	01/03/2019	01/03/2034
235825-AF-3	DANA INCORPORATED SR UNSECURED			1	3.B FE	4,500,000	104.9990	4,724,943	4,500,000	4,500,000					5.375	5.375	MN	30,906	241,875	11/05/2019	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
235825-AG-1	DANA INCORPORATED SR UNSECURED			1	3.B FE	4,900,000	106.2460	5,206,073	4,900,000	4,900,000					5.625	5.625	JD	12,250	275,625	06/16/2020	06/15/2028
235825-AH-9	DANA INCORPORATED SR UNSECURED			1	3.B FE	4,925,000	101.8700	5,017,107	4,925,000	4,925,000					4.250	4.250	MS	69,771	62,794	04/29/2021	09/01/2030
235851-AV-4	DANAHER CORPORATION SR UNSECURED			1	2.A FE	82,950,428	95.5540	83,385,937	87,266,000	82,999,118		48,690			2.600	2.847	AO	567,229	1,035,598	11/03/2021	10/01/2050
235851-AW-2	DANAHER CORPORATION SR UNSECURED			1	2.A FE	1,987,920	98.9330	1,978,660	2,000,000	1,987,936		16			2.800	2.830	JD	3,267		12/01/2021	12/10/2051
237266-AH-4	DARLING INGREDIENTS INC SR UNSECURED			1	3.A FE	14,395,000	103.1180	14,823,201	14,375,000	14,384,719		(3,920)			5.250	5.218	AO	159,323	754,688	03/28/2019	04/15/2027
23918K-AS-7	DAVITA INC SR UNSECURED			1	4.A FE	44,561,938	102.6440	45,599,637	44,425,000	44,548,469		(13,469)			4.625	4.574	JD	171,221	2,054,656	02/24/2021	06/01/2030
23918K-AT-5	DAVITA INC SR UNSECURED			1	4.A FE	17,750,000	97.2550	17,262,744	17,750,000	17,750,000					3.750	3.750	FA	251,458	673,021	08/07/2020	02/15/2031
243808-AB-4	DEER DISTRICT LLC SENIOR SECURED NOTE			1	2.C PL	57,429,973	116.4650	66,885,819	57,429,973	57,429,973					5.040	5.040	JD	241,206	2,894,471	11/15/2018	06/01/2044
244098-A*-0	DEER PARK REFINING LTD PARTNER SERIES A SENIOR NOTE			1	2.C	93,670,000	106.4340	99,696,728	93,670,000	93,670,000					4.070	4.070	JJ	1,673,206	3,812,369	07/23/2018	07/23/2025
244199-BD-6	DEERE & COMPANY NOTES				1.F FE	30,152,222	124.1660	37,437,179	30,151,000	30,151,590		(70)			5.375	5.375	AO	337,628	1,620,616	10/22/2009	10/16/2029
244199-BF-1	DEERE & COMPANY SR UNSECURED			2	1.F FE	3,324,680	119.2700	3,578,091	3,000,000	3,307,898		(5,267)			3.900	3.190	JD	7,150	97,500	10/15/2021	06/09/2042
244199-BG-9	DEERE & COMPANY SR UNSECURED			1	1.F FE	14,721,440	103.9720	15,075,921	14,500,000	14,720,553		(988)			2.875	2.794	MS	132,010	244,375	10/19/2021	09/07/2049
244199-BK-0	DEERE & COMPANY SR UNSECURED			1	1.F FE	745,576	120.3400	782,209	650,000	744,120		(1,456)			3.750	2.980	AO	5,146	12,188	04/27/2021	04/15/2050
24422E-RT-8	JOHN DEERE CAPITAL CORP NOTES				1.F FE	5,440,053	102.2380	5,577,085	5,455,000	5,453,289		1,553			2.800	2.830	JJ	65,339	152,740	06/26/2012	01/27/2023
24422E-SP-5	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	4,996,200	105.7070	5,285,374	5,000,000	4,998,951		405			3.350	3.359	JD	8,840	167,500	06/09/2014	06/12/2024
24422E-TC-3	JOHN DEERE CAPITAL CORP SR UNSECURED			1	1.F FE	1,994,460	107.2270	2,144,534	2,000,000	1,997,734		567			3.400	3.433	MS	20,778	68,000	09/08/2015	09/11/2025
24422E-TG-4	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	7,339,950	102.5490	7,178,397	7,000,000	7,191,156		(140,019)			2.800	0.469	MS	62,611	196,000	02/22/2021	03/06/2023
24422E-TH-2	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	15,997,280	104.8420	16,774,715	16,000,000	15,998,704		272			2.650	2.652	JD	24,733	424,000	06/07/2016	06/10/2026
24422E-TW-9	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	6,474,715	106.5280	6,924,322	6,500,000	6,484,765		2,437			2.800	2.845	MS	57,128	182,000	09/05/2017	09/08/2027
24422E-UA-5	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	2,997,780	102.0470	3,061,410	3,000,000	2,999,524		457			2.700	2.716	JJ	39,375	81,000	01/03/2018	01/06/2023
24422E-UB-3	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	6,988,660	107.2460	7,507,232	7,000,000	6,992,763		1,080			3.050	3.069	JJ	103,785	213,500	01/03/2018	01/06/2028
24422E-UE-7	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	6,982,220	106.7650	7,473,581	7,000,000	6,990,780		2,682			3.450	3.494	MS	72,450	241,500	09/05/2018	03/13/2025
24422E-UH-0	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	4,997,250	103.7600	5,187,998	5,000,000	4,999,164		560			3.450	3.462	JD	11,500	172,500	06/04/2018	06/07/2023
24422E-UM-9	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	9,998,200	104.9780	10,497,838	10,000,000	9,999,323		362			3.650	3.654	AO	80,097	365,000	10/09/2018	10/12/2023
24422E-UR-8	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	1,999,820	105.0250	2,100,497	2,000,000	1,999,923		36			3.450	3.452	JJ	32,775	69,000	01/04/2019	01/10/2024
24422E-UT-4	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	999,520	100.6410	1,006,409	1,000,000	999,961		155			2.950	2.966	AO	7,375	29,500	03/04/2019	04/01/2022
24422E-UU-1	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	1,993,800	110.2720	2,205,432	2,000,000	1,995,338		562			3.450	3.487	MS	21,850	69,000	03/04/2019	03/07/2029
24422E-UX-5	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	5,989,740	103.5490	6,212,929	6,000,000	5,995,075		2,168			2.600	2.639	MS	49,400	156,000	06/04/2019	03/07/2024
24422E-VB-2	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	9,975,500	103.5450	10,354,503	10,000,000	9,983,147		3,360			2.250	2.288	MS	66,875	225,000	09/09/2019	09/14/2026
24422E-VE-6	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	9,997,600	100.5930	10,059,325	10,000,000	9,999,018		768			1.200	1.208	AO	28,333	120,000	03/04/2020	04/06/2023
24422E-VF-3	JOHN DEERE CAPITAL CORP SR UNSECURED				1.F FE	9,993,400	100.6900	10,068,973	10,000,000	9,995,035		907			1.750	1.760	MS	54,444	175,000	03/04/2020	03/09/2027
24618#-AS-9	DELAWARE NORTH COMPANIES INC SERIES 2013 SENIOR NOTES			1	3.A	14,157,507	101.6630	14,395,960	14,160,471	14,158,780		(720)			3.930	4.098	JJ	233,424	787,794	10/01/2014	07/31/2023
24703D-BE-0	DELL INTERNATIONAL LLC COMPANY GUARNT			1	2.C FE	28,505,048	99.0110	28,317,106	28,600,000	28,505,210		162			3.375	3.398	JD	48,263		12/06/2021	12/15/2041
24703D-BG-5	DELL INTERNATIONAL LLC COMPANY GUARNT			1	2.B FE	28,874,313	96.0140	27,733,574	28,885,000	28,874,327		14			3.450	3.452	JD	49,827		12/06/2021	12/15/2051
24703T-AA-4	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	1,405,566	105.6490	1,471,687	1,393,000	1,402,065		(3,501)			5.450	4.927	JD	3,374	37,959	06/22/2021	06/15/2023
24703T-AB-2	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	11,975,734	106.1880	12,742,590	12,000,000	11,979,912		4,178			4.000	4.070	JJ	221,333	240,000	06/22/2021	07/15/2024
24703T-AC-0	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	9,988,245	113.4880	11,348,770	10,000,000	9,990,034		1,790			5.850	5.882	JJ	269,750	292,500	06/22/2021	07/15/2025
24703T-AE-6	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	2,994,353	112.7260	3,381,780	3,000,000	2,995,058		705			4.900	4.939	AO	36,750	73,500	06/22/2021	10/01/2026
24703T-AF-3	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	19,956,963	119.8580	23,971,671	20,000,000	19,961,061		4,099			6.100	6.142	JJ	562,556	610,000	06/22/2021	07/15/2027
24703T-AG-1	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	14,028,283	117.5830	16,579,214	14,100,000	14,033,141		4,858			5.300	5.375	AO	186,825	373,650	06/22/2021	10/01/2029
24703T-AH-9	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	19,964,499	126.5230	25,304,591	20,000,000	19,967,082		2,583			6.200	6.225	JJ	571,778	620,000	06/22/2021	07/15/2030
24703T-AJ-5	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	5,484,846	152.8400	7,107,077	4,650,000	5,466,041		(18,805)			8.100	6.205	JJ	173,678	188,325	06/22/2021	07/15/2036
24703T-AK-2	DELL INTERNATIONAL LLC SR SECURED			1	2.B FE	8,255,807	167.8670	11,812,768	7,037,000	8,245,697		(10,109)			8.350	6.872	JJ	270,944	293,795	06/22/2021	07/15/2046
247109-BT-7	DELMARVA POWER & LIGHT COMPANY 1ST MORTGAGE			1	1.F FE	31,499,534	117.6370	36,832,069	31,310,000	31,485,248		(4,985)			4.150	4.111	MN	166,030	1,299,365	02/21/2020	05/15/2045
247361-ZN-1	DELTA AIR LINES INC SR UNSECURED			1	3.A FE	11,241,450	106.4490	14,099,230	13,245,000	11,577,329		205,324			4.375	6.871	AO	115,894	579,469	08/06/2020	04/19/2028
247361-ZT-8	DELTA AIR LINES INC SR UNSECURED			1	3.A FE	3,680,950	102.5970	4,580,960	4,465,000	3,782,570		65,879			3.750	6.250	AO	29,302	167,438	07/30/2020	10/28/2029
247361-ZZ-4	DELTA AIR LINES INC SR UNSECURED			1	3.A FE	11,575,935	117.5850	13,629,275	11,591,000	11,580,782		2,248			7.375	7.401	JJ	394,174	933,196	07/31/2020	01/15/2026
249030-C@-4	DENTSPLY INTERNATIONAL INC SERIES B SENIOR NOTE			1	2.B	15,957,000	105.5250	18,021,105	17,077,500	17,077,500				(1,247,250)	2.050	2.050	JD	19,449	361,136	12/11/2015	12/11/2025
249030-D#-1	DENTSPLY INTERNATIONAL INC SERIES F SENIOR NOTE			1	2.B	11,701,800	105.6390	13,229,689	12,523,500	12,523,500				(914,650)	2.050	2.050	FA	94,135	268,396	02/19/2016	02/19/2026
24906P-A@-8	DENTSPLY SIRONA INC SERIES J SENIOR NOTE			1	2.B	21,276,000	106.7870	24,315,474	22,770,000	22,770,000				(1,663,000)	2.250	2.250	FA	193,545	538,414	08/15/2016	08/15/2026
24906P-B#-5	DENTSPLY SIRONA INC SERIES N SENIOR NOTE			1	2.B	6,155,600	101.3940	6,349,012	6,261,750	6,261,750				(457,325)	0.980	0.980	AO	10,909	63,841	10/27/2016	10/27/2024

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
24906P-C*-8	DENTSPLY SIRONA INC SERIES O SENIOR NOTE			1	2.B	2,239,000	101.7500	2,316,852	2,277,000	2,277,000				(166,300)	1.310	1.310	AO	5,303	31,032	10/27/2016	10/27/2027
24906P-E#-2	DENTSPLY SIRONA INC SERIES W SENIOR NOTE			1	2.B	45,512,470	97.4880	42,373,305	43,465,000	43,465,000				(4,960,000)	0.990	0.990	MS	114,748	451,217	09/25/2019	09/25/2031
25048#-AA-5	DESERTLINK LLC SENIOR SECURED NOTE			1	1.F PL	20,857,367	94.3550	19,679,969	20,857,367	20,857,367					2.570	2.570	JD	1,489	556,880	12/17/2020	12/18/2050
250847-DU-1	DTE ELECTRIC COMPANY SENIOR NOTES			1	1.F FE	14,285,270	133.2750	17,265,766	12,955,000	13,720,745		(50,502)			6.350	5.612	AO	173,669	822,643	12/15/2014	10/15/2032
250847-DZ-0	DTE ELECTRIC COMPANY SECURED			1	1.F FE	7,197,459	124.9820	9,867,318	7,895,000	7,425,280		22,802			5.450	6.116	FA	162,549	430,278	12/15/2014	02/15/2035
250847-EH-9	DTE ELECTRIC COMPANY SR SECURED			1	1.F FE	14,829,900	117.9670	17,695,010	15,000,000	14,864,687		4,177			4.500	4.570	MS	225,000	675,000	09/06/2011	09/01/2041
250847-EK-2	DTE ELECTRIC COMPANY SECURED			1	1.F FE	2,404,278	114.1950	2,854,885	2,500,000	2,419,554		2,448			3.950	4.186	JD	4,389	98,750	12/15/2014	06/15/2042
250847-G*-5	DTE ELECTRIC COMPANY 2005 SERIES C SENIOR NOTE			1	1.E	30,000,000	106.8180	32,045,400	30,000,000	30,000,000					5.190	5.190	AO	389,250	1,557,000	09/29/2005	10/01/2023
250847-G8-3	DTE ELECTRIC COMPANY SERIES A SENIOR NOTE			1	1.E	25,000,000	146.5010	36,625,250	25,000,000	25,000,000					6.470	6.470	MS	476,264	1,617,500	12/18/2007	03/15/2038
250847-H*-4	DTE ELECTRIC COMPANY GENL REFUNDG MORTG BOND 2011 D			1	1.E	60,000,000	105.0990	63,059,400	60,000,000	60,000,000					4.310	4.310	MS	862,000	2,586,000	09/01/2011	09/01/2023
251526-CF-4	DEUTSCHE BANK AG - NEW YORK BR SUBORDINATED			2	3.A FE	6,800,000	102.2730	6,954,567	6,800,000	6,800,000					3.729	3.663	JJ	117,629	126,786	01/11/2021	01/14/2032
25160P-AE-7	DEUTSCHE BANK AG - NEW YORK BR SUBORDINATED			2	3.A FE	9,800,000	117.3440	11,499,747	9,800,000	9,800,000					5.882	5.863	JJ	277,010	576,436	06/29/2020	07/08/2031
25179M-AL-7	DEVON ENERGY CORPORATION SR UNSECURED			1	2.C FE	4,077,236	126.3200	4,844,365	3,835,000	4,037,878		(6,361)			5.600	5.155	JJ	99,028	214,760	08/19/2015	07/15/2041
25179M-BD-4	DEVON ENERGY CORPORATION SR UNSECURED			1	2.A FE	8,296,369	105.2740	8,295,576	7,880,000	8,294,205		(2,163)			5.250	1.813	AO	87,337		12/29/2021	10/15/2027
25179M-BF-9	DEVON ENERGY CORPORATION SR UNSECURED			1	2.A FE	6,096,621	107.3210	6,104,427	5,688,000	6,095,940		(682)			4.500	2.738	JJ	118,026		12/29/2021	01/15/2030
25245B-AA-5	DIAGEO INVESTMENT CORP SR UNSECURED			1	1.G FE	344,099	122.6560	428,069	349,000	345,146		99			4.250	4.328	MN	2,060	14,833	06/29/2020	05/11/2042
25277L-AA-4	DIAMOND SPORTS GROUP LLC SR SECURED			1	5.B FE	12,111,538	49.8630	9,361,692	18,775,000	13,248,064		795,576			5.375	14.268	FA	381,237	1,009,156	11/03/2020	08/15/2026
25277L-AC-0	DIAMOND SPORTS GROUP LLC SR UNSECURED			1	6. FE	9,127,000	27.9640	3,628,340	12,975,000	3,628,340	(5,885,674)	368,077			6.625	13.342	FA	324,735	859,594	01/21/2021	08/15/2027
25278X-AL-3	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.C FE	15,783,526	103.8390	16,396,242	15,790,000	15,786,085		1,270			2.875	2.884	JD	37,830	453,963	11/20/2019	12/01/2024
25278X-AM-1	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.C FE	9,836,013	105.5810	10,399,735	9,850,000	9,839,819		1,880			3.250	3.273	JD	26,677	320,125	11/20/2019	12/01/2026
25278X-AN-9	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.C FE	45,711,491	106.0840	50,155,573	47,279,000	46,002,507		190,333			3.500	3.866	JD	137,897	1,164,765	12/03/2021	12/01/2029
25278X-AP-4	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.C FE	19,772,133	109.5970	21,162,060	19,309,000	19,631,843		(89,201)			4.750	4.204	MN	78,979	917,178	05/27/2020	05/31/2025
25278X-AQ-2	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.C FE	24,583,571	115.0680	27,259,658	23,690,000	24,580,402		(3,169)			4.400	4.168	MS	280,858	378,180	11/29/2021	03/24/2051
25278X-AR-0	DIAMONDBACK ENERGY INC COMPANY GUARNT			1	2.C FE	5,110,200	103.2420	5,162,086	5,000,000	5,109,457		(743)			3.125	2.847	MS	42,101		12/02/2021	03/24/2031
25434*-AD-5	DIMENSIONAL FUND ADVISORS LP SENIOR NOTES SERIES C			1	1.E PL	10,010,678	99.6870	9,748,989	9,779,625	9,779,625				(1,116,000)	0.540	0.540	FA	20,111	56,570	02/15/2018	02/15/2028
25434*-AE-3	DIMENSIONAL FUND ADVISORS LP SENIOR NOTES SERIES D			1	1.E PL	15,010,232	98.9450	14,510,428	14,665,091	14,665,091				(1,673,504)	0.620	0.620	FA	34,626	97,398	02/15/2018	02/15/2030
25434*-AF-0	DIMENSIONAL FUND ADVISORS LP SENIOR NOTES SERIES E			1	1.E PL	30,511,000	103.6550	30,683,018	29,601,000	29,601,000				(2,161,900)	1.420	1.420	FA	158,793	441,739	02/15/2018	02/15/2028
25434*-AH-6	DIMENSIONAL FUND ADVISORS LP SENIOR NOTE			1	1.E Z	47,500,000	100.0000	47,500,000	47,500,000	47,500,000					2.880	2.880	JD	95,000		12/06/2021	12/06/2036
25461L-AA-0	DIRECTV FINANCING LLC SR SECURED			1	3.B FE	22,737,375	102.2670	23,112,406	22,600,000	22,736,056		(1,319)			5.875	5.724	FA	549,541		12/06/2021	08/15/2027
25466A-AP-6	DISCOVER BANK NEW CASTLE DELAW SR UNSECURED			2	2.B FE	14,157,405	113.7080	14,071,377	12,375,000	13,999,857		(146,614)			4.650	2.429	MS	172,631	322,594	05/17/2021	09/13/2028
25466A-AQ-4	DISCOVER BANK NEW CASTLE DELAW SR UNSECURED			2	2.B FE	32,701,160	102.3950	32,766,414	32,000,000	32,418,827		(155,873)			2.450	1.932	MS	237,378	784,000	03/03/2020	09/12/2024
254687-CM-6	WALT DISNEY COMPANY SR UNSECURED			1	1.G FE	2,494,391	101.6950	2,542,384	2,500,000	2,498,575		1,981			3.000	3.083	MS	22,083	75,000	11/22/2019	09/15/2022
254687-CR-5	WALT DISNEY COMPANY SR UNSECURED			1	2.A FE	38,644,421	105.3440	39,567,172	37,560,000	38,067,838		(278,394)			4.000	3.198	AO	375,600	1,502,400	11/22/2019	10/01/2023
254687-CZ-7	WALT DISNEY COMPANY SR UNSECURED			1	2.A FE	3,063,869	105.9090	3,177,275	3,000,000	3,035,548		(13,688)			3.700	3.195	MS	32,683	111,000	11/22/2019	09/15/2024
254687-DB-9	WALT DISNEY COMPANY SR UNSECURED				1.G FE	12,355,887	121.3270	12,132,655	10,000,000	11,462,154		(432,350)			8.500	3.543	FA	302,222	850,000	11/22/2019	02/23/2025
254687-DD-5	WALT DISNEY COMPANY SR UNSECURED			1	2.A FE	4,251,856	107.7600	4,488,190	4,165,000	4,222,139		(14,964)			3.700	3.287	AO	32,533	154,105	11/22/2019	10/15/2025
254687-DK-9	WALT DISNEY COMPANY SR UNSECURED			1	2.A FE	7,027,555	107.5910	7,531,338	7,000,000	7,019,653		(3,828)			3.375	3.310	MN	30,188	236,250	11/22/2019	11/15/2026
254687-EB-8	WALT DISNEY COMPANY SR UNSECURED			1	1.G FE	10,514,032	143.3680	11,892,364	8,295,000	10,298,516		(104,545)			6.400	4.108	JD	23,595	530,880	11/22/2019	12/15/2035
254687-ED-4	WALT DISNEY COMPANY COMPANY GUARNT				1.G FE	11,652,696	165.2840	13,222,713	8,000,000	11,327,247		(157,957)			8.150	4.316	AO	134,022	652,000	11/22/2019	10/17/2036
254687-EM-4	WALT DISNEY COMPANY SR UNSECURED			1	1.G FE	4,858,863	161.1990	5,319,558	3,300,000	4,743,073		(56,237)			7.850	4.238	MS	86,350	259,050	11/22/2019	03/01/2039
254687-EP-7	WALT DISNEY COMPANY SR UNSECURED			1	1.G FE	75,518,915	147.7130	82,010,446	55,520,000	74,080,971		(699,850)			6.900	4.197	FA	1,447,221	3,830,880	11/22/2019	08/15/2039
254687-ER-3	WALT DISNEY COMPANY SR UNSECURED			1	1.G FE	5,846,904	147.2570	6,773,806	4,600,000	5,766,662		(39,100)			6.150	4.206	FA	106,873	282,900	11/22/2019	02/15/2041
254687-ET-9	WALT DISNEY COMPANY SR UNSECURED			1	2.A FE	43,692,357	138.1960	50,918,398	36,845,000	43,322,050		(180,331)			5.400	4.163	AO	497,408	1,989,630	11/22/2019	10/01/2043
254687-EV-4	WALT DISNEY COMPANY SR UNSECURED			1	2.A FE	1,149,921	128.3330	1,347,493	1,050,000	1,144,676		(2,567)			4.750	4.126	MS	14,685	49,875	11/22/2019	09/15/2044
254687-EX-0	WALT DISNEY COMPANY SR UNSECURED			1	1.G FE	79,021	131.1120	91,779	70,000	78,610		(217)			4.950	4.123	AO	732	3,465	11/22/2019	10/15/2045
254687-EZ-5	WALT DISNEY COMPANY SR UNSECURED				1.G FE	10,172,394	179.0160	12,056,698	6,735,000	10,015,912		(75,999)			7.750	4.427	JD	43,497	521,963	11/22/2019	12/01/2045
254687-FB-7	WALT DISNEY COMPANY SR UNSECURED			1	2.A FE	1,114,427	129.0690	1,213,249	940,000	1,105,524		(4,300)			4.750	3.640	MN	5,705	44,650	11/22/2019	11/15/2046
254687-FJ-0	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	648,590	100.7640	654,967	650,000	649,681		475			1.650	1.725	MS	3,575	10,725	09/03/2019	09/01/2022
254687-FK-7	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	7,469,400	101.7500	7,631,258	7,500,000	7,483,814		6,072			1.750	1.836	FA	44,844	131,250	09/03/2019	08/30/2024

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
254687-FM-3	WALT DISNEY COMPANY COMPANY GUARNT			1	2.A FE	30,506,053	97.1310	30,345,650	31,242,000	30,532,259		14,290			2.750	2.869	MS	286,385	634,480	09/09/2021	09/01/2049
254687-FN-1	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	8,498,650	106.5960	8,527,653	8,000,000	8,338,735		(102,393)			3.350	1.975	MS	72,211	268,000	06/04/2020	03/24/2025
254687-FP-6	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	1,997,800	109.9150	2,198,299	2,000,000	1,998,306		289			3.700	3.718	MS	20,144	74,000	03/19/2020	03/23/2027
254687-FR-2	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	15,823,810	124.6020	16,198,255	13,000,000	15,637,789		(112,663)			4.625	3.109	MS	163,674	601,250	04/30/2020	03/23/2040
254687-FS-0	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	31,316,853	131.9770	39,619,571	30,020,000	31,271,641		(28,885)			4.700	4.417	MS	384,089	1,410,940	10/29/2020	03/23/2050
254687-FV-3	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	16,955,970	101.1930	17,202,782	17,000,000	16,968,424		7,513			1.750	1.798	JJ	138,833	347,083	05/11/2020	01/13/2026
254687-FX-9	WALT DISNEY COMPANY COMPANY GUARNT			1	2.A FE	9,847,988	104.0810	9,539,047	9,165,000	9,769,193		(61,633)			2.650	1.847	JJ	113,341	283,351	09/16/2020	01/13/2031
254687-FY-7	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	18,117,570	109.9690	19,794,481	18,000,000	18,110,128		(4,711)			3.500	3.452	MN	84,000	630,000	05/21/2020	05/13/2040
254687-FZ-4	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	63,245,764	113.5600	66,097,847	58,205,000	63,165,942		(62,598)			3.600	3.140	JJ	977,844	1,383,690	10/12/2021	01/13/2051
254687-GA-8	WALT DISNEY COMPANY COMPANY GUARNT			1	1.G FE	26,930,152	116.6310	29,455,255	25,255,000	26,919,367		(9,519)			3.800	3.475	MN	127,959	834,195	09/09/2021	05/13/2060
25468P-BW-5	TWDC ENTERPRISES 18 CORP GLOBAL NOTES				2.A FE	8,539,674	141.4220	10,373,275	7,335,000	8,142,788		(63,286)			7.000	5.505	MS	171,150	513,450	12/15/2014	03/01/2032
25468P-CP-9	TWDC ENTERPRISES 18 CORP SR UNSECURED				2.A FE	3,479,217	121.8420	4,136,531	3,395,000	3,471,251		(2,461)			4.375	4.206	FA	55,699	148,531	07/19/2018	08/16/2041
25468P-CR-5	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	10,095,597	118.6620	12,281,566	10,350,000	10,118,769		7,230			4.125	4.293	JD	35,578	426,938	09/18/2018	12/01/2041
25468P-CW-4	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	4,886,750	101.5640	5,078,195	5,000,000	4,984,523		16,499			2.350	2.695	JD	9,792	117,500	08/20/2015	12/01/2022
25468P-DB-9	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	2,783,120	119.1870	3,201,372	2,686,000	2,773,430		(2,458)			4.125	3.904	JD	9,233	110,798	10/16/2017	06/01/2044
25468P-DF-0	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	39,904,800	106.1120	42,444,652	40,000,000	39,961,175		9,721			3.150	3.178	MS	364,000	1,260,000	09/14/2015	09/17/2025
25468P-DM-5	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	2,447,425	101.4160	2,535,398	2,500,000	2,474,684		5,216			1.850	2.083	JJ	19,399	46,250	07/07/2016	07/30/2026
25468P-DN-3	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	5,058,475	102.3630	5,674,989	5,544,000	5,098,173		10,498			3.000	3.474	JJ	69,762	166,320	02/21/2020	07/30/2046
25468P-DQ-6	TWDC ENTERPRISES 18 CORP SR UNSECURED			1	2.A FE	1,771,980	100.3530	1,756,170	1,750,000	1,750,869		(5,026)			2.450	2.157	MS	13,934	42,875	08/22/2017	03/04/2022
254709-AP-3	DISCOVER FINANCIAL SERVICES SR UNSECURED			2	2.C FE	36,306,816	109.5310	39,830,881	36,365,000	36,328,910		7,889			4.500	4.527	JJ	686,389	1,636,425	01/28/2019	01/30/2026
25470D-AL-3	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	5,046,100	111.5860	5,579,287	5,000,000	5,028,021		(6,246)			4.900	4.744	MS	74,861	245,000	11/26/2018	03/11/2026
25470D-AM-1	DISCOVERY COMMUNICATIONS SR UNSECURED			1	2.C FE	9,981,100	104.9940	10,499,432	10,000,000	9,993,525		2,776			3.800	3.831	MS	114,000	380,000	02/28/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS SR UNSECURED			1	2.C FE	4,983,045	102.2910	5,362,081	5,242,000	5,164,309		61,096			2.950	4.215	MS	43,385	154,639	11/27/2018	03/20/2023
25470D-AR-0	DISCOVERY COMMUNICATIONS SR UNSECURED			1	2.C FE	14,396,286	108.7010	16,084,521	14,797,000	14,583,700		39,441			3.950	4.168	MS	163,980	505,482	04/28/2021	03/20/2028
25470D-AT-6	DISCOVERY COMMUNICATIONS SR UNSECURED			1	2.C FE	36,293,188	123.9560	44,454,286	35,863,000	36,340,107		2,168			5.200	5.073	MS	523,201	1,695,876	08/20/2021	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	13,367,158	126.8470	16,781,897	13,230,000	13,362,275		(2,906)			5.300	5.225	MN	89,597	701,190	06/29/2020	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	7,440,515	118.0590	8,110,627	6,870,000	7,434,828		(5,588)			4.650	4.140	MN	40,819	284,580	09/08/2021	05/15/2050
25470D-BJ-7	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	24,518,654	107.0360	24,405,268	22,801,000	24,401,414		(117,239)			3.625	2.658	MN	105,613	826,536	04/29/2021	05/15/2030
25470D-BL-2	DISCOVERY COMMUNICATIONS COMPANY GUARNT			1	2.C FE	28,839,873	105.5730	30,460,930	28,853,000	28,840,164		291			4.000	4.002	MS	339,824	577,060	06/09/2021	09/15/2055
25470M-AB-5	DISH NETWORK CORPORATION SR UNSECURED				5.B FE	8,151,243	93.8170	9,471,780	10,096,000	8,601,636		263,904			3.375	7.196	FA	128,724	340,740	04/09/2020	08/15/2026
25470M-AF-6	DISH NETWORK CORPORATION SR UNSECURED	@			5.B FE	9,800,000	100.2520	9,824,740	9,800,000	9,800,000					0.000	0.000	N/A			12/17/2020	12/15/2025
25470X-AW-5	DISH DBS CORP SR UNSECURED				4.C FE	16,804,463	103.1550	19,011,556	18,430,000	17,683,194		221,125			5.875	7.454	MN	138,353	1,082,763	05/22/2018	11/15/2024
25470X-AY-1	DISH DBS CORP SR UNSECURED			1	4.C FE	20,250,000	105.5430	21,372,534	20,250,000	20,250,000					7.750	7.750	JJ	784,688	1,569,375	10/07/2016	07/01/2026
25470X-BB-0	DISH DBS CORP COMPANY GUARNT			1	4.C FE	14,790,000	101.5180	15,014,557	14,790,000	14,790,000					7.375	7.375	JJ	545,381	1,090,763	09/29/2020	07/01/2028
25470X-BD-6	DISH DBS CORP COMPANY GUARNT			1	4.C FE	7,850,000	90.9240	7,137,568	7,850,000	7,850,000					5.125	5.125	JD	33,526	208,979	08/30/2021	06/01/2029
25470X-BE-4	DISH DBS CORP SR SECURED			1	4.A FE	9,800,000	101.5360	9,950,495	9,800,000	9,800,000					5.250	5.250	JD	50,021		11/10/2021	12/01/2026
25470X-BF-1	DISH DBS CORP SR SECURED			1	4.A FE	9,800,000	101.1100	9,908,809	9,800,000	9,800,000					5.750	5.750	JD	54,785		11/10/2021	12/01/2028
25525P-AB-3	DIVERSIFIED HEALTHCARE TRUST COMPANY GUARNT			1	3.C FE	9,800,000	96.1620	9,423,871	9,800,000	9,800,000					4.375	4.375	MS	142,917	241,767	02/03/2021	03/01/2031
256746-AG-3	DOLLAR TREE INC SR UNSECURED			1	2.B FE	1,478,505	107.5410	1,591,614	1,480,000	1,479,260		201			4.000	4.016	MN	7,564	59,200	04/05/2018	05/15/2025
256746-AH-1	DOLLAR TREE INC SR UNSECURED			1	2.B FE	1,346,436	111.7310	1,508,363	1,350,000	1,347,608		321			4.200	4.232	MN	7,245	56,700	04/05/2018	05/15/2028
25730#-AA-8	DOMINION ENERGY PIPELINE 2018 SERIES A SENIOR NOTE			1	2.A	29,400,000	105.4840	31,012,296	29,400,000	29,400,000					3.530	3.530	JJ	435,308	1,037,820	01/31/2018	01/31/2028
25731V-AA-2	DOMINION ENERGY SOUTH CAROLINA 1ST MORTGAGE			1	1.F FE	14,990,700	100.9720	15,145,780	15,000,000	14,990,773		73			2.300	2.307	JD	30,667		11/18/2021	12/01/2031
257375-AH-8	EASTERN ENERGY GAS HOLDINGS LL SR UNSECURED			2	2.A FE	8,038,894	106.2270	8,499,189	8,001,000	8,012,684		(4,277)			3.600	3.540	JD	12,802	288,036	03/18/2015	12/15/2024
257375-AN-5	EASTERN ENERGY GAS HOLDINGS LL SR UNSECURED			1	2.A FE	14,990,250	103.4010	15,510,214	15,000,000	14,994,216		1,920			2.500	2.514	MN	47,917	375,000	11/18/2019	11/15/2024
257469-AJ-5	DOMINION ENERGY INC UNSECURED SENIOR NOTE			1	2.B FE	4,957,750	123.0720	6,153,575	5,000,000	4,975,788		1,481			5.250	5.306	FA	109,375	262,500	07/21/2003	08/01/2033
25746U-AN-9	DOMINION ENERGY INC SENIOR NOTE			1	2.B FE	5,556,466	131.9910	7,840,281	5,940,000	5,690,308		14,064			6.300	6.837	MS	110,187	374,220	10/01/2014	03/15/2033
25746U-AV-1	DOMINION ENERGY INC SR UNSECURED				2.B FE	840,950	131.5010	913,932	695,000	803,933		(5,832)			5.950	4.394	JD	1,838	41,353	10/01/2014	06/15/2035
25746U-BM-0	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	9,865,958	123.6900	11,954,602	9,665,000	9,864,465		(7,767)			4.900	4.720	FA	197,327	473,585	06/29/2020	08/01/2041
25746U-BP-3	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	1,929,834	100.9330	1,958,107	1,940,000	1,937,862		2,977			2.750	2.910	MS	15,709	53,350	03/27/2019	09/15/2022
25746U-BQ-1	DOMINION ENERGY INC SR UNSECURED			2	2.B FE	5,653,980	112.9960	6,779,775	6,000,000	5,679,860		9,274			4.050	4.447	MS	71,550	243,000	02/12/2019	09/15/2042
25746U-CC-1	DOMINION ENERGY INC SR UNSECURED			2	2.B FE	7,352,437	124.2760	8,836,052	7,110,000	7,336,975		(5,803)			4.700	4.473	JD	27,848	334,170	02/12/2019	12/01/2044
25746U-CE-7	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	5,050,700	108.1410	5,407,067	5,000,000	5,029,445		(7,688)			3.900	3.720	AO	48,750	195,000	02/12/2019	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25746U-CK-3	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	8,064,136	104.3900	8,885,710	8,512,000	8,220,505		56,831			2.850	3.662	FA	91,646	242,592	03/26/2019	08/15/2026
25746U-CY-3	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	22,608,180	111.8340	24,603,495	22,000,000	22,440,813		(62,099)			4.250	3.882	JD	77,917	935,000	04/30/2019	06/01/2028
25746U-CZ-0	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	8,784,248	125.6950	10,545,833	8,390,000	8,768,838		(8,581)			4.600	4.301	MS	113,638	385,940	04/22/2020	03/15/2049
25746U-DB-2	DOMINION ENERGY INC JR SUBORDINATED				2.B FE	10,002,500	103.6910	10,369,083	10,000,000	10,001,255		(453)			3.071	3.066	FA	116,016	307,100	06/24/2019	08/15/2024
25746U-DC-0	DOMINION ENERGY INC SR UNSECURED				2.B FE	14,976,600	101.6660	15,249,843	15,000,000	14,992,675		6,882			2.450	2.498	JJ	169,458	367,500	08/07/2019	01/15/2023
25746U-DG-1	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	92,129,996	106.6180	95,853,706	89,904,000	91,840,364		(207,836)			3.375	3.059	AO	758,565	3,034,260	03/18/2021	04/01/2030
25746U-DJ-5	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	9,995,600	99.0170	9,901,660	10,000,000	9,996,243		643			1.450	1.459	AO	30,611	76,528	03/24/2021	04/15/2026
25746U-DK-2	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	14,487,240	104.0680	15,089,916	14,500,000	14,487,689		449			3.300	3.306	AO	101,017	252,542	03/24/2021	04/15/2041
25746U-DL-0	DOMINION ENERGY INC SR UNSECURED			1	2.B FE	2,496,425	98.0700	2,451,756	2,500,000	2,496,550		125			2.250	2.266	FA	21,719		08/10/2021	08/15/2031
25763#-AE-0	DONALDSON COMPANY INC SENIOR NOTE SERIES 2014A			1	1.G	27,000,000	105.1620	28,393,740	27,000,000	27,000,000					3.720	3.720	MS	262,260	1,004,400	03/27/2014	03/27/2024
25763#-AG-5	DONALDSON COMPANY INC SENIOR NOTE SERIES 2015B			1	1.G	35,300,000	105.2810	37,164,193	35,300,000	35,300,000					3.180	3.180	JD	49,891	1,122,540	06/25/2015	06/17/2030
25763#-AJ-9	DONALDSON COMPANY INC SENIOR NOTE SERIES 2021B			1	1.G	28,000,000	98.8710	27,683,880	28,000,000	28,000,000					2.120	2.120	MN	92,338		11/05/2021	11/05/2028
260543-BJ-1	DOW CHEMICAL CO DEBENTURES				2.B FE	2,940,273	134.4580	3,397,749	2,527,000	2,808,429		(29,124)			7.375	5.562	MN	31,061	186,366	02/12/2019	11/01/2029
260543-CE-1	DOW CHEMICAL CO SR UNSECURED			1	2.B FE	10,828,462	129.4960	13,370,475	10,325,000	10,786,101		(14,040)			5.250	4.891	MN	69,264	542,063	10/11/2018	11/15/2041
260543-CG-6	DOW CHEMICAL CO SR UNSECURED			1	2.B FE	15,079,741	119.6030	19,381,634	16,205,000	15,178,761		27,839			4.375	4.861	MN	90,590	708,969	10/15/2018	11/15/2042
260543-CK-7	DOW CHEMICAL CO SR UNSECURED			2	2.B FE	674,963	115.5890	810,276	701,000	681,878		1,088			4.250	4.534	AO	7,448	29,793	10/01/2014	10/01/2034
260543-CL-5	DOW CHEMICAL CO SR UNSECURED			2	2.B FE	7,200,730	123.0060	9,200,843	7,480,000	7,219,415		6,064			4.625	4.879	AO	86,488	345,950	10/15/2018	10/01/2044
260543-CN-1	DOW CHEMICAL CO SR UNSECURED			1	2.B FE	654,418	109.8790	719,707	655,000	654,612		89			4.550	4.567	MN	2,566	29,803	11/18/2019	11/30/2025
260543-CR-2	DOW CHEMICAL CO SR UNSECURED			1	2.B FE	34,578,413	141.3260	45,125,249	31,930,000	34,481,355		(52,893)			5.550	4.981	MN	152,599	1,772,115	03/03/2020	11/30/2048
260543-CV-3	DOW CHEMICAL CO SR UNSECURED			1	2.B FE	3,729,754	128.2200	4,603,081	3,590,000	3,724,856		(2,774)			4.800	4.550	MN	22,019	172,320	06/03/2020	05/15/2049
260543-CY-7	DOW CHEMICAL CO SR UNSECURED			1	2.B FE	6,114,240	116.7730	7,146,485	6,120,000	6,115,468		541			4.800	4.813	MN	25,296	293,760	11/18/2019	11/30/2028
260543-DD-2	DOW CHEMICAL CO SR UNSECURED			1	2.B FE	1,792,935	108.7070	1,875,194	1,725,000	1,792,018		(916)			3.600	3.386	MN	7,935	75,728	04/27/2021	11/15/2050
26078J-AB-6	DUPONT DE NEMOURS INC SR UNSECURED			1	2.A FE	9,543,724	105.7520	10,046,447	9,500,000	9,517,579		(9,353)			4.205	4.096	MN	51,044	399,475	04/04/2019	11/15/2023
26078J-AC-4	DUPONT DE NEMOURS INC SR UNSECURED			1	2.A FE	10,630,160	110.4950	11,049,503	10,000,000	10,428,011		(108,372)			4.493	3.248	MN	57,411	449,300	04/21/2020	11/15/2025
26078J-AD-2	DUPONT DE NEMOURS INC SR UNSECURED			1	2.A FE	9,234,709	116.0070	9,250,431	7,974,000	9,047,614		(150,404)			4.725	2.477	MN	48,143	376,772	10/05/2020	11/15/2028
26078J-AE-0	DUPONT DE NEMOURS INC SR UNSECURED			1	2.A FE	25,164,643	128.9550	31,039,364	24,070,000	25,148,704		(9,311)			5.319	4.890	MN	163,592	1,094,118	11/17/2021	11/15/2038
26078J-AF-7	DUPONT DE NEMOURS INC SR UNSECURED			1	2.A FE	26,648,457	140.1170	36,220,245	25,850,000	26,625,873		(13,460)			5.419	5.197	MN	178,993	1,400,812	04/27/2021	11/15/2048
26113*-AA-7	DYAL CAPITAL PTNRS IV ISSUER B SERIES A SR SECURED GUAR NOTE			2	1.F PL	17,500,000	103.0160	18,027,800	17,500,000	17,499,421		(579)			3.650	3.650	FA	228,885	319,375	02/22/2021	02/22/2041
26113@-AA-5	DYAL CAPITAL PTNRS IV ISSUER A SERIES A SR SECURED GUAR NOTE			2	1.F PL	32,500,000	103.0160	33,480,200	32,500,000	32,498,925		(1,075)			3.650	3.650	FA	425,073	593,125	02/22/2021	02/22/2041
26136*-AA-0	DOYON UTILITIES LLC SENIOR SECURED NOTE SERIES A			1	2.B	9,000,000	105.5580	9,500,220	9,000,000	9,000,000					3.480	3.480	JD	26,100	313,200	06/01/2016	06/01/2026
26136*-AB-8	DOYON UTILITIES LLC SENIOR SECURED NOTE SERIES B			1	2.B	9,000,000	112.5820	10,132,380	9,000,000	9,000,000					4.050	4.050	JD	30,375	364,500	06/01/2016	06/01/2036
26136*-AC-6	DOYON UTILITIES LLC SENIOR SECURED NOTE SERIES C			1	2.B	8,460,000	119.4110	10,102,171	8,460,000	8,460,000					4.500	4.500	JD	31,725	380,700	06/01/2016	06/01/2046
26136*-AD-4	DOYON UTILITIES LLC SENIOR SECURED NOTE SERIES A			1	2.B	8,000,000	101.9910	8,159,280	8,000,000	8,000,000					3.430	3.430	JD	12,196	126,529	06/29/2021	06/15/2041
26136*-AE-2	DOYON UTILITIES LLC SENIOR SECURED NOTE SERIES B			1	2.B	7,200,000	100.0540	7,203,888	7,200,000	7,200,000					3.600	3.600	JD	11,520	119,520	06/29/2021	06/15/2051
26138E-AJ-8	DR PEPPER SNAPPLE GROUP INC COMPANY GUARNT			1	2.B FE	2,223,950	172.5090	4,725,019	2,739,000	2,309,792		10,777			7.450	9.334	MN	34,009	204,056	01/21/2009	05/01/2038
26138E-AT-6	DR PEPPER SNAPPLE GROUP INC SR UNSECURED			1	2.B FE	196,139	119.3460	190,954	160,000	194,672		(988)			4.500	3.179	MN	920	7,200	06/29/2020	11/15/2045
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC COMPANY GUARNT			1	2.B FE	14,293,899	103.2370	14,532,739	14,077,000	14,237,665		(33,905)			2.550	2.279	MS	105,695	358,964	04/28/2020	09/15/2026
26138E-AY-5	DR PEPPER SNAPPLE GROUP INC SENIOR UNSECRUED			1	2.B FE	1,780,231	119.0250	2,003,197	1,683,000	1,775,781		(2,326)			4.420	4.055	JD	3,306	74,389	02/21/2020	12/15/2046
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	15,001,927	143.1330	21,469,887	15,000,000	15,002,664		(368)			6.450	6.446	AO	241,875	967,500	10/01/2014	04/01/2039
263901-AD-2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	4,991,154	114.6040	5,730,206	5,000,000	4,992,813		222			4.200	4.211	MS	61,833	210,000	12/15/2014	03/15/2042
263901-AF-7	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	6,744,321	126.5320	8,572,546	6,775,000	6,749,084		664			4.900	4.929	JJ	153,077	331,975	12/15/2014	07/15/2043
264399-ED-4	DUKE ENERGY CAROLINAS LLC SENIOR NOTES			1	2.A FE	21,411,126	133.5860	27,123,204	20,304,000	20,958,554		(42,147)			6.450	6.038	AO	276,473	1,309,608	12/15/2014	10/15/2032
264414-AX-1	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			1	2.A FE	9,953,253	98.0570	9,903,709	10,100,000	9,954,630		1,377			2.250	2.412	JJ	32,194		12/01/2021	01/15/2032
26441C-AN-5	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	13,361,561	105.0900	13,488,295	12,835,000	13,168,394		(130,970)			3.750	2.424	AO	101,610	481,313	04/01/2021	04/15/2024
26441C-AP-0	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	8,347,770	123.4400	8,906,185	7,215,000	8,308,895		(19,960)			4.800	3.815	JD	15,392	346,320	05/19/2021	12/15/2045
26441C-AS-4	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	22,627,751	103.8170	24,495,542	23,595,000	23,032,449		113,265			2.650	3.175	MS	208,423	559,018	03/30/2021	09/01/2026
26441C-AT-2	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	35,100,871	107.4690	38,377,351	35,710,000	35,165,174		8,030			3.750	3.826	MS	446,375	1,151,625	04/21/2021	09/01/2046
26441C-AX-3	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	21,598,637	105.7140	22,329,885	21,123,000	21,463,103		(57,752)			3.150	2.825	FA	251,364	665,375	07/30/2019	08/15/2027
26441C-AY-1	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	6,505,881	110.5000	6,652,095	6,020,000	6,481,828		(11,387)			3.950	3.488	FA	89,832	237,790	02/21/2020	08/15/2047
26441C-BE-4	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	20,629,918	106.5760	21,227,835	19,918,000	20,472,854		(68,134)			3.400	2.968	JD	30,098	677,212	09/25/2019	06/15/2029
26441C-BF-1	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	12,639,680	114.6510	13,471,468	11,750,000	12,598,624		(18,148)			4.200	3.769	JD	21,933	493,500	09/25/2019	06/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26441C-BH-7	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	24,953,050	99.6540	24,913,605	25,000,000	24,960,385		4,567			2.450	2.470	JD	51,042	551,250	06/17/2021	06/01/2030
26441C-BL-8	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	13,010,050	100.0740	13,009,652	13,000,000	13,009,645		(405)			2.550	2.541	JD	14,733	170,354	06/23/2021	06/15/2031
26441C-BM-6	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	12,999,920	102.0390	13,265,073	13,000,000	12,999,997		77			3.300	3.300	JD	19,067	220,458	06/23/2021	06/15/2041
26441C-BN-4	DUKE ENERGY CORPORATION SR UNSECURED			1	2.B FE	14,117,665	104.1920	14,691,003	14,100,000	14,117,554		(111)			3.500	3.493	JD	21,933	253,604	06/23/2021	06/15/2051
26441Y-AY-3	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			2	2.A FE	1,975,900	106.1040	2,122,081	2,000,000	1,992,029		2,535			3.750	3.896	JD	6,250	75,000	11/12/2014	12/01/2024
26441Y-AZ-0	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			1	2.A FE	1,482,990	106.4900	1,597,356	1,500,000	1,488,900		2,247			3.250	3.429	JD	135	48,750	04/24/2019	06/30/2026
26441Y-BA-4	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			1	2.A FE	14,977,200	106.8360	16,025,436	15,000,000	14,985,548		2,156			3.375	3.393	JD	22,500	506,250	12/05/2017	12/15/2027
26441Y-BB-2	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			1	2.A FE	15,298,906	111.8370	17,295,640	15,465,000	15,346,554		15,056			4.000	4.132	MS	182,143	618,600	09/04/2018	09/15/2028
26441Y-BC-0	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			1	2.A FE	30,508,450	104.3850	31,315,534	30,000,000	30,417,834		(50,014)			2.875	2.668	MN	110,208	862,500	03/10/2020	11/15/2029
26441Y-BD-8	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			1	2.A FE	34,952,756	99.0970	35,497,557	35,821,000	34,968,772		12,579			3.050	3.176	MS	364,180	922,961	05/19/2021	03/01/2050
26441Y-BE-6	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			1	2.A FE	29,788,815	95.4380	28,943,420	30,327,000	29,839,579		40,028			1.750	1.954	JJ	265,361	486,542	05/19/2021	07/01/2030
26441Y-BF-3	DUKE REALTY LIMITED PARTNERSHI SR UNSECURED			1	2.A FE	18,902,543	94.8930	18,072,389	19,045,000	18,914,910		12,366			1.750	1.832	FA	138,870	175,902	01/11/2021	02/01/2031
26442C-AE-4	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	2,143,251	138.9220	2,889,578	2,080,000	2,132,083		(3,119)			6.050	5.754	AO	26,566	125,840	10/01/2014	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE				1.F FE	5,884,150	132.0590	6,602,949	5,000,000	5,717,489		(26,090)			5.300	4.164	FA	100,111	265,000	10/01/2014	02/15/2040
26442C-AP-9	DUKE ENERGY CAROLINAS LLC 1ST REF MORT			1	1.F FE	2,542,233	112.1660	2,842,298	2,534,000	2,543,440		(320)			3.750	3.723	JD	7,919	95,025	10/24/2019	06/01/2045
26442C-AR-5	DUKE ENERGY CAROLINAS LLC 1ST REF MORT			1	1.F FE	3,337,835	113.6850	3,682,258	3,239,000	3,327,781		(2,370)			3.875	3.699	MS	36,956	125,511	10/13/2017	03/15/2046
26442C-AT-1	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	11,322,910	111.9220	11,751,862	10,500,000	11,308,992		(12,788)			3.700	3.252	JD	32,375	388,500	05/19/2021	12/01/2047
26442C-AU-8	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	5,517,732	116.2630	6,371,209	5,480,000	5,516,456		(967)			3.950	3.906	MS	63,735	216,460	10/24/2019	03/15/2048
26442C-AY-0	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	12,480,473	102.3850	11,968,807	11,690,000	12,387,933		(89,049)			2.450	1.584	FA	108,197	286,405	12/14/2020	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	3,290,858	104.2230	3,262,175	3,130,000	3,286,085		(2,894)			3.200	2.932	FA	37,838	68,160	10/28/2021	08/15/2049
26442C-BA-1	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	5,345,800	101.5860	5,079,319	5,000,000	5,311,822		(33,978)			2.450	1.600	FA	51,042	61,250	01/28/2021	02/01/2030
26442C-BB-9	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	59,694,490	102.5720	60,517,433	59,000,000	59,655,354		(39,136)			2.550	2.412	AO	317,617	810,758	05/19/2021	04/15/2031
26442C-BC-7	DUKE ENERGY CAROLINAS LLC 1ST MORTGAGE			1	1.F FE	19,925,400	110.0570	22,011,402	20,000,000	19,926,724		1,324			3.450	3.470	AO	145,667	371,833	03/29/2021	04/15/2051
26442E-AD-2	DUKE ENERGY OHIO INC 1ST MORTGAGE			1	1.F FE	5,268,261	103.9780	5,479,619	5,270,000	5,269,658		195			3.800	3.804	MS	66,753	200,260	09/03/2013	09/01/2023
26442E-AE-0	DUKE ENERGY OHIO INC 1ST MORTGAGE			2	1.F FE	3,419,399	110.3850	3,570,948	3,235,000	3,409,606		(4,863)			3.700	3.365	JD	5,320	119,695	02/21/2020	06/15/2046
26442E-AG-5	DUKE ENERGY OHIO INC 1ST MORTGAGE			1	1.F FE	22,073,673	120.8280	23,360,959	19,334,000	21,995,740		(67,054)			4.300	3.468	FA	346,401	831,362	12/11/2020	02/01/2049
26442L-D*-2	DUKE ENERGY KENTUCKY INC DEBENTURE			1	2.A	74,250,000	106.4160	79,013,880	74,250,000	74,250,000					3.560	3.559	AO	660,825	2,643,300	09/26/2019	10/01/2029
26442R-AB-7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	13,597,875	120.7780	16,304,966	13,500,000	13,585,345		(2,439)			4.375	4.329	MS	149,297	590,625	02/09/2016	03/30/2044
26442T-AH-0	DUKE UNIVERSITY UNSECURED			1	1.B FE	7,500,000	104.1760	7,813,226	7,500,000	7,500,000					2.832	2.832	AO	53,100	212,400	05/12/2020	10/01/2055
26442U-AB-0	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	8,372,276	119.9540	9,837,393	8,201,000	8,360,473		(3,878)			4.200	4.064	FA	130,123	335,412	04/27/2021	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	8,509,857	112.3070	9,939,126	8,850,000	8,533,651		6,764			3.700	3.919	AO	69,128	327,450	02/21/2020	10/15/2046
26442U-AE-4	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	2,170,280	111.0370	2,242,938	2,020,000	2,162,920		(3,669)			3.600	3.188	MS	21,412	72,720	02/21/2020	09/15/2047
26442U-AH-7	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	3,734,550	108.2460	4,059,232	3,750,000	3,738,391		1,395			3.450	3.499	MS	38,094	129,375	03/04/2019	03/15/2029
26442U-AK-0	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	8,655,301	93.3860	8,592,436	9,201,000	8,665,725		10,424			2.500	2.796	FA	86,898	214,677	04/15/2021	08/15/2050
26442U-AM-6	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE			1	1.F FE	13,478,970	100.5840	13,578,832	13,500,000	13,479,162		192			2.900	2.908	FA	151,162		08/25/2021	08/15/2051
26443T-AA-4	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	4,296,819	112.4530	4,801,736	4,270,000	4,296,200		(781)			3.750	3.709	MN	20,460	160,125	02/21/2020	05/15/2046
26443T-AB-2	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	4,920,254	103.7920	5,168,840	4,980,000	4,923,099		1,165			3.250	3.312	AO	40,463	161,850	02/21/2020	10/01/2049
26443T-AC-0	DUKE ENERGY INDIANA LLC 1ST MORTGAGE			1	1.F FE	22,614,956	94.6490	21,346,253	22,553,000	22,615,126		(216)			2.750	2.736	AO	155,052	475,104	08/03/2021	04/01/2050
26444G-AC-7	DUKE ENERGY FLORIDA PROJECT FI SR SECURED				1.A FE	74,997,000	102.9510	77,213,577	75,000,000	74,998,731		(14)			2.538	2.538	MS	634,500	1,903,500	06/15/2016	09/01/2029
26444G-AD-5	DUKE ENERGY FLORIDA PROJECT FI SR SECURED				1.A FE	14,999,250	104.0600	15,608,928	15,000,000	14,999,692		(3)			2.858	2.858	MS	142,900	428,700	06/15/2016	03/01/2033
26444H-AA-9	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	6,271,077	105.5020	6,373,393	6,041,000	6,266,237		(4,606)			3.400	3.176	AO	51,349	146,319	04/27/2021	10/01/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	1,052,081	120.0240	1,152,231	960,000	1,047,899		(2,175)			4.200	3.635	JJ	18,592	40,320	02/21/2020	07/15/2048
26444H-AH-4	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	21,167,695	102.4560	20,076,335	19,595,000	21,009,036		(158,658)			2.500	1.500	JD	40,823	489,875	01/28/2021	12/01/2029
26444H-AJ-0	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	14,889,130	96.3980	14,459,706	15,000,000	14,894,473		5,343			1.750	1.834	JD	11,667	262,500	04/13/2021	06/15/2030
26444H-AK-7	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	20,060,800	101.3690	20,273,884	20,000,000	20,060,261		(539)			2.400	2.365	JD	38,667		11/30/2021	12/15/2031
26444H-AL-5	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			1	1.F FE	20,132,400	102.0710	20,414,219	20,000,000	20,132,071		(329)			3.000	2.966	JD	48,333		11/30/2021	12/15/2051
266228-E#-8	DUQUESNE LIGHT CO FIRST MORTGAGE BOND SERIES Z			1	1.F	19,780,000	111.7380	22,101,776	19,780,000	19,780,000					3.820	3.820	AO	184,701	755,596	10/03/2017	10/03/2047
266228-F#-7	DUQUESNE LIGHT CO FIRST MORTGAGE BOND SERIES AC			1	1.F	19,800,000	97.6990	19,344,402	19,800,000	19,800,000					3.110	3.110	MN	95,788	615,780	05/05/2020	05/05/2050
266228-F*-1	DUQUESNE LIGHT CO FIRST MORTGAGE BOND SERIES AA			1	1.F	19,780,000	112.8800	22,327,664	19,780,000	19,780,000					3.890	3.890	FA	320,601	769,442	02/01/2018	02/01/2048
26860#-AA-8	PIO PICO LLC SENIOR SECURED NOTE			1	1.G PL	31,243,334	110.7360	34,597,619	31,243,334	31,243,334					4.170	4.170	JD	3,619	1,302,847	02/11/2015	12/31/2041
26875P-AK-7	EOG RESOURCES INC SR UNSECURED			2	1.G FE	39,458,947	101.7140	40,861,582	40,173,000	39,969,304		163,920			2.625	3.058	MS	310,504	1,054,541	04/05/2019	03/15/2023
26875P-AM-3	EOG RESOURCES INC SR UNSECURED			1	1.G FE	5,556,625	105.1220	5,781,707	5,500,000	5,545,166		(17,002)			3.150	2.819	AO	43,313	173,250	02/11/2020	04/01/2025
26875P-AN-1	EOG RESOURCES INC SR UNSECURED			1	1.G FE	8,812,471	113.5390	9,748,424	8,586,000	8,783,083		(12,041)			3.900	3.672	AO	83,714	334,854	07/01/2019	04/01/2035

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
26875P-AP-6	EOG RESOURCES INC SR UNSECURED			1	1.G FE	83,131,980	109.4210	86,050,619	78,642,000	81,537,213		(731,391)			4.150	3.093	JJ	1,504,902	3,263,643	10/14/2020	01/15/2026
26875P-AT-8	EOG RESOURCES INC SR UNSECURED			1	1.G FE	32,458,936	136.0880	36,240,255	26,630,000	32,315,549		(117,829)			4.950	3.697	AO	278,284	1,278,585	04/27/2021	04/15/2050
26875P-AU-5	EOG RESOURCES INC SR UNSECURED			1	1.G FE	4,998,000	115.7310	5,786,560	5,000,000	4,998,291		168			4.375	4.380	AO	46,181	218,750	04/08/2020	04/15/2030
26884A-BB-8	ERP OPERATING LIMITED PARTNERS SR UNSECURED			1	1.G FE	33,014,399	126.1770	41,953,748	33,250,000	33,048,141		5,073			4.500	4.543	JJ	748,125	1,496,250	10/01/2014	07/01/2044
26884A-BJ-1	ERP OPERATING LIMITED PARTNERS SR UNSECURED			1	1.G FE	15,285,450	108.9970	16,349,619	15,000,000	15,223,691		(35,099)			3.500	3.214	MS	175,000	525,000	12/06/2019	03/01/2028
26884A-BK-8	ERP OPERATING LIMITED PARTNERS SR UNSECURED			1	1.G FE	2,404,500	113.3690	2,380,750	2,100,000	2,382,414		(22,086)			4.150	1.986	JD	7,263	43,575	06/08/2021	12/01/2028
26884A-BM-4	ERP OPERATING LIMITED PARTNERS SR UNSECURED			1	1.G FE	994,990	102.8120	1,028,120	1,000,000	995,912		447			2.500	2.556	FA	9,444	25,000	12/09/2019	02/15/2030
26884L-AG-4	EQT CORPORATION SR UNSECURED			1	3.A FE	5,144,188	128.3830	8,890,557	6,925,000	5,338,458		117,071			7.500	11.398	FA	216,406	597,281	03/27/2020	02/01/2030
26884L-AH-2	EQT CORPORATION SR UNSECURED			1	3.A FE	11,933,738	112.8670	17,443,563	15,455,000	12,978,694		627,814			6.625	12.523	FA	426,622	1,197,763	04/03/2020	02/01/2025
26885B-AA-8	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	1,005,000	103.9970	1,507,950	1,450,000	1,155,706		89,710			4.000	13.580	FA	24,167	58,000	03/27/2020	08/01/2024
26885B-AB-6	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	4,689,000	103.0680	5,153,403	5,000,000	4,799,461		35,123			4.125	5.057	JD	17,188	206,250	09/05/2018	12/01/2026
26885B-AC-4	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	12,619,605	109.8530	14,665,435	13,350,000	12,740,724		69,217			5.500	6.338	JJ	338,571	734,250	04/16/2020	07/15/2028
26885B-AD-2	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	5,574,990	104.2910	8,393,333	8,048,000	6,729,306		693,808			4.750	17.351	JJ	176,274	382,280	03/27/2020	07/15/2023
26885B-AE-0	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	8,346,783	121.5670	12,623,566	10,384,000	8,370,621		13,454			6.500	8.236	JJ	311,232	674,960	10/08/2020	07/15/2048
26885B-AF-7	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	4,900,000	108.7300	5,327,746	4,900,000	4,900,000					6.000	6.000	JJ	147,000	304,617	06/16/2020	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP SR UNSECURED			1	3.C FE	6,920,000	112.0710	7,732,890	6,900,000	6,916,063		(2,656)			6.500	6.445	JJ	224,250	464,696	06/16/2020	07/01/2027
26911#-AA-7	ESP ACQUISITION HOLDINGS LLC SENIOR PROMISSORY NOTE				6. *	23,657,914	100.0000	23,657,914	23,657,914	23,657,914					13.750	13.275	MJSD		2,304,788	09/30/2021	05/19/2024
26911#-AB-5	ESP ACQUISITION HOLDINGS LLC SUBORDINATED PROMISSORY NOTE			2	6. *	37,335,816	66.0000	24,888,050	37,709,166	24,888,050	(12,510,681)	48,606			18.250	18.881	MJSD		4,771,893	09/30/2021	02/24/2025
269246-BQ-6	E TRADE FINANCIAL LLC SR UNSECURED			1	2.A FE	1,686,528	108.6470	1,646,003	1,515,000	1,670,599		(15,929)			3.800	1.795	FA	20,309	28,785	05/27/2021	08/24/2027
26928*-AA-2	EY GLOBAL FINANCE INC SERIES A SENIOR NOTE			1	1.E PL	60,000,000	106.7570	64,054,200	60,000,000	60,000,000					4.730	4.730	JJ	1,316,517	2,838,000	01/14/2014	01/14/2024
27326#-AB-2	EAST KENTUCKY POWER COOPERATIV FIRST MORTGAGE BD SERIES 2014A			1	2.A	38,025,000	114.5520	43,558,398	38,025,000	38,025,000					4.610	4.610	FA	706,050	1,752,953	02/06/2014	02/06/2044
27326#-AC-0	EAST KENTUCKY POWER COOPERATIV FIRST MORTGAGE BD SERIES 2019			1	2.A	23,100,000	115.9610	26,786,991	23,100,000	23,100,000					4.450	4.450	AO	208,445	1,027,950	04/18/2019	04/19/2049
27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC SENIOR NOTE			1	1.G	44,926,695	103.9130	46,760,850	45,000,000	44,976,079		7,602			3.100	3.119	JD	96,875	1,395,000	10/01/2014	12/06/2024
27616#-AG-0	EASTERLY GOVT PROPERTIES LP SENIOR NOTE SERIES A			1	2.B Z	5,000,000	99.3470	4,967,350	5,000,000	5,000,000					2.620	2.620	AO	28,019		10/14/2021	10/14/2028
27616#-AH-8	EASTERLY GOVT PROPERTIES LP SENIOR NOTE SERIES B			1	2.B Z	15,000,000	99.5220	14,928,300	15,000,000	15,000,000					2.890	2.890	AO	92,721		10/14/2021	10/14/2030
276480-AA-8	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	20,396,506	110.4420	21,039,257	19,050,000	20,382,488		(14,019)			3.900	3.501	MN	94,933	371,475	06/30/2021	11/15/2049
276480-AC-4	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	2,561,585	119.1970	2,622,340	2,200,000	2,556,398		(5,188)			4.600	3.547	JD	4,498	50,600	06/30/2021	12/15/2044
276480-AE-0	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	2,118,897	122.7540	2,215,716	1,805,000	2,114,159		(4,738)			4.800	3.639	MN	14,440	43,320	06/30/2021	11/01/2043
276480-AG-5	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	21,009,687	102.9300	20,586,016	20,000,000	20,952,568		(57,119)			3.000	2.315	MN	76,667	300,000	06/30/2021	11/15/2029
276480-AJ-9	EASTERN GAS TRANSMISSION AND S SR UNSECURED			1	1.G FE	4,320,692	105.7170	4,227,614	3,999,000	4,270,771		(49,920)			3.600	1.044	JD	6,398	71,982	06/30/2021	12/15/2024
27731#-AL-9	EASTGROUP PROPERTIES LP SERIES A SENIOR NOTES			1	2.B	8,000,000	97.3690	7,789,520	8,000,000	8,000,000					2.610	2.610	AO	44,660	208,800	10/14/2020	10/14/2030
27731#-AM-7	EASTGROUP PROPERTIES LP SERIES B SENIOR NOTES			1	2.B	11,500,000	96.4350	11,090,025	11,500,000	11,500,000					2.710	2.710	AO	66,658	311,650	10/14/2020	10/14/2032
27731#-AN-5	EASTGROUP PROPERTIES LP SENIOR NOTE			1	2.B	14,850,000	97.7000	14,508,450	14,850,000	14,850,000					2.740	2.740	JD	23,735	203,445	06/10/2021	06/10/2031
278062-AC-8	EATON CORPORATION SR UNSECURED			1	2.A FE	28,881,675	101.7010	31,216,141	30,694,000	30,500,060		225,392			2.750	3.526	MN	138,336	844,085	07/31/2015	11/02/2022
278062-AD-6	EATON CORPORATION SR UNSECURED			1	2.A FE	4,037,711	115.1980	4,665,538	4,050,000	4,041,910		585			4.000	4.023	MN	26,550	162,000	11/14/2013	11/02/2032
278062-AE-4	EATON CORPORATION SENIOR UNSECURED			1	2.A FE	20,755,196	117.9440	24,995,769	21,193,000	20,791,851		11,204			4.150	4.286	MN	144,142	879,510	10/31/2018	11/02/2042
278062-AF-1	EATON CORPORATION SENIOR UNSECURED			1	2.A FE	10,903,520	116.4800	11,468,646	9,846,000	10,900,326		(8,920)			3.915	3.265	MS	113,500	258,390	08/18/2021	09/15/2047
278062-AG-9	EATON CORPORATION SR UNSECURED			1	2.A FE	6,227,500	106.9140	6,949,426	6,500,000	6,310,805		29,254			3.103	3.673	MS	59,388	201,695	04/30/2019	09/15/2027
278642-AF-0	EBAY INC SR UNSECURED			1	2.A FE	4,593,398	112.9310	4,658,386	4,125,000	4,574,988		(15,693)			4.000	3.255	JJ	76,083	165,000	10/22/2020	07/15/2042
278642-AL-7	EBAY INC SR UNSECURED			1	2.A FE	3,274,080	105.0460	3,151,378	3,000,000	3,183,795		(77,692)			3.450	0.796	FA	43,125	103,500	10/29/2020	08/01/2024
278642-AU-7	EBAY INC SR UNSECURED			1	2.A FE	2,250,960	108.5710	2,171,417	2,000,000	2,206,116		(37,987)			3.600	1.522	JD	5,200	72,000	10/22/2020	06/05/2027
278642-AV-5	EBAY INC SR UNSECURED			1	2.A FE	15,141,919	101.2020	15,357,359	15,175,000	15,153,526		6,463			1.900	1.946	MS	88,099	288,325	03/04/2020	03/11/2025
278642-AW-3	EBAY INC SR UNSECURED			1	2.A FE	13,572,761	102.5410	13,027,844	12,705,000	13,462,077		(87,544)			2.700	1.888	MS	104,816	343,035	10/20/2020	03/11/2030
27965#-AL-6	EDENS LIMITED PARTNERSHIP 2015A SR GRNTE NOTES TRANCHE A			1	2.B PL	10,000,000	100.8490	10,084,900	10,000,000	10,000,000					3.240	3.240	MN	38,700	324,000	05/18/2015	05/18/2022
27965#-AM-4	EDENS LIMITED PARTNERSHIP 2015A SR GRNTE NOTES TRANCHE B			1	2.B PL	39,000,000	104.7250	40,842,750	39,000,000	39,000,000					3.530	3.530	MN	164,439	1,376,700	05/18/2015	05/18/2025
27965#-AQ-5	EDENS LIMITED PARTNERSHIP SRS 2016A SR GUAR NT TRANCHE E			1	2.B PL	15,000,000	105.4140	15,812,100	15,000,000	15,000,000					3.590	3.590	JJ	258,779	538,500	07/08/2016	07/08/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	EDENS LIMITED PARTNERSHIP SRS 2016A SR GUAR NT																				
27965#-AR-3	TRANCHE F			1	2.B PL	9,750,000	106.4750	10,381,313	9,750,000	9,750,000					3.770	3.770	JJ	176,640	367,575	07/08/2016	07/08/2028
28035Q-AA-0	EDGEWELL PERSONAL CARE COMPANY SR UNSECURED			1	3.C FE	6,934,700	106.1150	7,327,225	6,905,000	6,926,017		(5,496)			5.500	5.401	JD	31,648	379,775	05/20/2020	06/01/2028
28035Q-AB-8	EDGEWELL PERSONAL CARE COMPANY SR UNSECURED			1	3.C FE	9,800,000	100.8510	9,883,365	9,800,000	9,800,000					4.125	4.125	AO	101,063	227,952	02/25/2021	04/01/2029
283677-F*-8	EL PASO ELECTRIC CO SENIOR NOTE			1	2.B	31,552,000	109.5500	34,565,216	31,552,000	31,552,000					4.220	4.220	FA	503,009	1,331,494	06/28/2018	08/15/2028
28368E-AE-6	EL PASO LLC SENIOR NOTES			2	2.B FE	4,493,824	140.8490	4,507,175	3,200,000	4,417,643		(76,181)			7.750	3.272	JJ	114,356	124,000	03/26/2021	01/15/2032
28370T-AF-6	KINDER MORGAN INC SR UNSECURED			1	2.B FE	16,213,522	113.1040	17,620,426	15,579,000	16,187,603		(18,455)			4.700	4.406	MN	122,036	732,213	04/30/2020	11/01/2042
28370T-AG-4	KINDER MORGAN INC SR UNSECURED			1	2.B FE	9,996,800	106.1500	10,614,963	10,000,000	9,999,125		350			4.300	4.304	MN	71,667	430,000	04/29/2014	05/01/2024
28470R-AH-5	CAESARS ENTERTAINMENT INC SR SECURED			1	4.B FE	3,467,875	105.0360	3,439,943	3,275,000	3,405,930		(55,566)			6.250	4.326	JJ	102,344	201,845	11/17/2020	07/01/2025
28500#-AB-8	ERCOT SENIOR NOTE			1	1.E	24,157,051	104.3200	25,232,400	24,187,500	24,167,754		1,575			3.000	3.028	MJSD	2,016	725,625	10/01/2014	09/30/2032
	ELECTRIC TRANSMISSION LLC SENIOR NOTE SERIES D																				
28501*-AT-2	TRANCHE B			1	2.B	15,000,000	105.6490	15,847,350	15,000,000	15,000,000					3.600	3.600	MN	63,000	540,000	11/19/2013	11/19/2025
	ELECTRIC TRANSMISSION LLC SENIOR NOTE SERIES H																				
28501*-BE-4	TRANCHE A			1	2.B	17,100,000	97.4040	16,656,084	17,100,000	17,100,000					2.630	2.629	JD	19,988	224,865	06/15/2021	06/15/2031
28621U-AA-1	ELEVATE HOLDCO FUNDING LLC SENIOR SECURED NOTE			1	2.C PL	12,159,826	109.6720	13,335,925	12,159,826	12,159,826					5.350	5.375	MJSD	1,807	650,753	03/27/2013	12/31/2032
	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES																				
286857-A#-4	2018A2			1	1.G	10,000,000	113.1240	11,312,400	10,000,000	10,000,000					4.220	4.220	JD	12,894	422,000	12/20/2018	12/20/2033
	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES																				
286857-A@-6	2018A1			1	1.G	10,000,000	109.3670	10,936,700	10,000,000	10,000,000					4.020	4.020	JD	12,283	402,000	12/20/2018	12/20/2028
	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES																				
286857-B*-7	2018A3			1	1.G	29,300,000	116.0220	33,994,446	29,300,000	29,300,000					4.290	4.290	JD	38,407	1,256,970	12/20/2018	12/20/2038
	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES																				
286857-C*-6	2019A1			1	1.G	7,000,000	101.5040	7,105,280	7,000,000	7,000,000					2.840	2.840	MS	51,909	198,800	09/27/2019	09/27/2029
	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES																				
286857-C@-4	2019A2			1	1.G	9,000,000	101.4470	9,130,230	9,000,000	9,000,000					2.840	2.839	AO	44,020	255,600	10/29/2019	10/29/2029
	ELIZABETHTOWN GAS COMPANY FIRST MTG BOND SERIES																				
286857-D*-5	2019A4			1	1.G	14,690,000	100.7770	14,804,141	14,690,000	14,690,000					2.940	2.939	JD	4,799	431,886	12/27/2019	12/27/2031
	ELIZABETHTOWN GAS COMPANY FIRST MTG BONDS SERIES																				
286857-D@-3	2020A1			1	1.G	3,790,000	96.9510	3,674,443	3,790,000	3,790,000					3.280	3.280	MN	17,611	124,312	11/10/2020	11/10/2050
	ELIZABETHTOWN GAS COMPANY FIRST MTG BONDS SERIES																				
286857-E*-4	2020A2			1	1.G	17,000,000	95.5700	16,246,900	17,000,000	17,000,000					2.260	2.259	JD	17,076	192,100	06/15/2021	06/15/2031
	ELM ROAD GENERATING STATION SU SR SECURED SERIES																				
28932M-AA-3	144A				1.F FE	11,364,235	110.7570	12,586,677	11,364,235	11,364,235					5.209	5.209	FA	230,208	591,963	02/03/2010	02/11/2030
	ELM ROAD GENERATING STATION SU SR SECURED SERIES																				
28932M-AD-7	144A				1.F FE	21,270,450	128.5530	26,694,100	20,765,000	21,143,890		(19,717)			6.090	5.884	FA	491,784	1,264,589	10/01/2014	02/11/2040
28932M-AJ-4	ELM ROAD GENERATING STATION SU SR SECURED 144A			1	1.F FE	5,867,550	126.8290	6,341,436	5,000,000	5,708,326		(33,690)			5.848	4.512	JJ	131,580	292,400	10/19/2016	01/19/2041
29078E-AA-3	EMBARQ CORPORATION NOTES			2	3.B FE	7,893,025	113.0800	9,147,066	8,089,000	7,922,279		5,871			7.995	8.242	JD	53,893	646,716	04/19/2016	06/01/2036
291011-BP-8	EMERSON ELECTRIC CO SR UNSECURED			1	1.F FE	9,971,200	97.3400	9,734,033	10,000,000	9,977,150		4,664			0.875	0.924	AO	18,472	93,090	09/17/2020	10/15/2026
291011-BS-2	EMERSON ELECTRIC CO SR UNSECURED			1	1.F FE	984,790	98.0410	980,407	1,000,000	984,800		10			2.800	2.876	JD	778		12/16/2021	12/21/2051
29103D-AJ-5	EMERA US FINANCE LP SR UNSECURED			1	2.C FE	17,612,158	106.3910	19,859,962	18,667,000	18,012,123		130,282			3.550	4.427	JD	29,452	662,679	12/13/2018	06/15/2026
29103D-AM-8	EMERA US FINANCE LP SR UNSECURED			1	2.C FE	69,685,388	119.0260	74,827,012	62,866,000	69,444,403		(162,961)			4.750	4.050	JD	132,717	2,986,135	04/27/2021	06/15/2046
29157T-AD-8	EMORY UNIVERSITY UNSECURED			1	1.C FE	5,000,000	101.3940	5,069,683	5,000,000	5,000,000					2.143	2.143	MS	35,717	107,150	05/13/2020	09/01/2030
29157T-AE-6	EMORY UNIVERSITY UNSECURED			1	1.C FE	5,000,000	105.8420	5,292,102	5,000,000	5,000,000					2.969	2.969	MS	49,483	148,450	05/13/2020	09/01/2050
291641-B#-4	EMPIRE DISTRICT ELEC CO FIRST MORTGAGE BOND			1	1.G	58,800,000	106.7010	62,740,188	58,800,000	58,800,000					3.590	3.590	FA	768,140	2,110,920	08/20/2015	08/20/2030
292505-AD-6	OVINTIV INC BONDS			1	3.A FE	11,502,483	128.8450	15,771,896	12,241,000	11,544,569		33,450			6.500	7.193	FA	300,585	795,665	10/06/2020	08/15/2034
292505-AE-4	OVINTIV INC BONDS			1	3.A FE	2,232,278	131.3520	3,195,798	2,433,000	2,240,406		6,435			6.625	7.493	FA	60,893	161,186	09/30/2020	08/15/2037
29250R-AT-3	ENBRIDGE ENERGY PARTNERS LP SR UNSECURED			1	2.A FE	3,341,763	128.6650	4,149,461	3,225,000	3,332,286		(3,488)			5.500	5.214	MS	52,227	177,375	06/29/2020	09/15/2040
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP SR UNSECURED			2	2.A FE	10,408,019	114.0820	10,316,400	9,043,000	9,694,894		(169,521)			5.875	3.683	AO	112,158	531,276	07/20/2017	10/15/2025
29250R-AX-4	ENBRIDGE ENERGY PARTNERS LP SR UNSECURED			1	2.A FE	14,587,219	156.3460	21,724,343	13,895,000	14,533,187		(14,904)			7.375	6.945	AO	216,337	1,024,756	06/29/2020	10/15/2045
29261A-AA-8	ENCOMPASS HEALTH CORPORATION COMPANY GUARNT			1	4.A FE	18,769,375	102.9830	19,360,732	18,800,000	18,770,971		2,283			4.500	4.520	FA	352,500	846,000	05/12/2020	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORPORATION COMPANY GUARNT			1	4.A FE	13,733,250	103.1450	14,233,971	13,800,000	13,741,827		5,499			4.750	4.812	FA	273,125	655,500	05/12/2020	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORPORATION COMPANY GUARNT			1	4.A FE	4,425,000	102.0630	4,516,279	4,425,000	4,425,000					4.625	4.625	AO	51,164	202,382	09/30/2020	04/01/2031
29272W-AD-1	ENERGIZER HOLDINGS INC COMPANY GUARNT			1	4.B FE	11,750,000	97.6420	11,472,931	11,750,000	11,750,000					4.375	4.375	MS	129,944	514,063	09/16/2020	03/31/2029

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29273R-AP-4	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	24,318,073	123.1130	29,657,867	24,090,000	24,264,437		(5,257)			6.050	5.984	JD	121,454	1,457,445	06/29/2020	06/01/2041
29273R-AR-0	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	29,631,331	128.7370	36,567,836	28,405,000	29,449,074		(28,810)			6.500	6.168	FA	769,302	1,846,325	06/29/2020	02/01/2042
29273R-AS-8	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	7,486,853	102.0630	7,685,345	7,530,000	7,524,531		4,859			3.600	3.669	FA	112,950	271,080	02/22/2013	02/01/2023
29273R-AY-5	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	15,657,273	106.0070	16,674,898	15,730,000	15,711,635		7,431			4.900	4.955	FA	321,154	770,770	10/01/2014	02/01/2024
29273R-AZ-2	ENERGY TRANSFER PARTNERS LP SR UNSECURED			2	2.C FE	15,117,577	121.8350	17,946,358	14,730,000	15,072,549		(8,520)			5.950	5.756	AO	219,109	876,435	09/29/2020	10/01/2043
29273R-BC-2	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	3,220,923	132.3100	3,223,066	2,436,000	2,902,707		(49,058)			8.250	5.169	MN	25,680	200,970	10/01/2014	11/15/2029
29273R-BD-0	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	5,009,750	105.9770	5,298,838	5,000,000	5,004,092		(1,203)			4.050	4.022	MS	59,625	202,500	10/06/2016	03/15/2025
29273R-BF-5	ENERGY TRANSFER PARTNERS LP SR UNSECURED			2	2.C FE	5,993,656	113.7500	7,439,245	6,540,000	6,025,042		9,650			5.150	5.758	MS	99,172	336,810	02/21/2020	03/15/2045
29273R-BG-3	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	8,438,375	109.4090	9,299,754	8,500,000	8,472,856		5,951			4.750	4.838	JJ	186,174	403,750	06/18/2015	01/15/2026
29273R-BJ-7	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	11,326,663	125.1270	13,591,298	10,862,000	11,289,650		(9,396)			6.125	5.807	JD	29,569	665,298	04/20/2020	12/15/2045
29273R-BK-4	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	1,298,172	108.3570	1,300,279	1,200,000	1,296,930		(1,242)			4.200	2.484	AO	10,640		12/03/2021	04/15/2027
29273R-BL-2	ENERGY TRANSFER PARTNERS LP SR UNSECURED			1	2.C FE	15,450,667	115.5370	17,665,539	15,290,000	15,454,992		(2,171)			5.300	5.220	AO	171,078	728,220	04/19/2021	04/15/2047
29278N-AC-7	ENERGY TRANSFER OPERATING LP SR UNSECURED			1	2.C FE	1,998,520	104.4300	2,088,606	2,000,000	1,999,449		306			4.200	4.217	MS	24,733	84,000	06/05/2018	09/15/2023
29278N-AD-5	ENERGY TRANSFER OPERATING LP SR UNSECURED			1	2.C FE	5,620,122	121.7370	6,865,949	5,640,000	5,622,453		614			5.800	5.830	JD	14,539	327,120	06/29/2020	06/15/2038
29278N-AE-3	ENERGY TRANSFER OPERATING LP SR UNSECURED			1	2.C FE	22,648,384	125.3220	25,868,876	20,642,000	22,619,439		(13,628)			6.000	5.296	JD	55,045	1,089,510	12/02/2021	06/15/2048
29278N-AF-0	ENERGY TRANSFER OPERATING LP SR UNSECURED			1	2.C FE	20,721,727	112.8620	21,538,613	19,084,000	20,715,552		(15,815)			4.950	3.380	JD	41,985	633,204	11/30/2021	06/15/2028
29278N-AG-8	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	10,846,699	115.0050	10,956,527	9,527,000	10,744,242		(102,457)			5.250	3.207	AO	105,591	444,885	12/02/2021	04/15/2029
29278N-AM-5	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	26,875,000	107.9190	26,979,677	25,000,000	25,778,713		(410,856)			5.875	4.055	JJ	677,257	1,468,750	03/25/2019	01/15/2024
29278N-AN-3	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	4,636,500	114.3590	5,031,809	4,400,000	4,563,933		(27,405)			5.500	4.681	JD	20,167	242,000	03/25/2019	06/01/2027
29278N-AP-8	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	16,549,347	103.3660	17,090,561	16,534,000	16,545,998		(3,494)			2.900	2.876	MN	61,268	479,486	09/29/2020	05/15/2025
29278N-AQ-6	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	22,499,295	106.3800	25,832,199	24,283,000	22,739,083		145,272			3.750	4.668	MN	116,356	910,613	06/29/2020	05/15/2030
29278N-AR-4	ENERGY TRANSFER OPERATING LP COMPANY GUARNT			1	2.C FE	75,367,652	115.4440	81,907,570	70,950,000	75,345,308		(24,062)			5.000	4.590	MN	453,292	2,853,750	11/04/2021	05/15/2050
29279E-AA-9	ENCOREVET HOLDINGS INC SENIOR PROMISSORY NOTE				5.B GI	36,831,823	105.0000	39,587,713	37,702,584	36,919,437		87,615			13.000	13.676	N/A	13,428	4,154,510	12/31/2021	05/08/2025
29279F-AA-7	ENERGY TRANSFER OPERATING LP SR UNSECURED			1	2.C FE	38,659,481	131.1010	40,012,022	30,520,000	38,598,106		(52,518)			6.250	4.523	AO	402,694	704,375	10/13/2021	04/15/2049
29336T-AA-8	ENLINK MIDSTREAM LLC COMPANY GUARNT			1	3.A FE	11,247,188	102.3720	14,741,563	14,400,000	11,573,790		189,208			5.375	8.517	JD	64,500	774,000	03/25/2020	06/01/2029
29336U-AC-1	ENLINK MIDSTREAM PARTNERS LP SR UNSECURED			1	3.A FE	6,328,750	100.8950	7,062,669	7,000,000	6,361,613		12,782			5.600	6.373	AO	98,000	392,000	05/01/2019	04/01/2044
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP SR UNSECURED			1	3.A FE	8,984,430	103.5860	9,322,767	9,000,000	8,994,059		1,587			4.150	4.171	JD	31,125	373,500	05/07/2015	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP SR UNSECURED			1	3.A FE	11,326,555	105.7950	14,701,228	13,896,000	11,862,915		343,923			4.850	8.789	JJ	310,769	673,956	07/16/2020	07/15/2026
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP SR UNSECURED			1	3.A FE	9,382,195	100.8920	15,206,370	15,072,000	9,458,572		49,605			5.450	9.247	JD	68,452	821,424	08/07/2020	06/01/2047
29364D-AR-1	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	7,822,877	102.3890	8,032,398	7,845,000	7,841,447		2,421			3.050	3.083	JD	19,939	239,273	05/22/2013	06/01/2023
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	16,099,580	107.1750	17,148,007	16,000,000	16,050,817		(11,940)			3.500	3.413	AO	140,000	560,000	05/09/2017	04/01/2026
29364D-AV-2	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	4,996,600	111.2310	5,561,552	5,000,000	4,997,760		301			4.000	4.008	JD	16,667	200,000	05/08/2018	06/01/2028
29364G-AH-6	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	1,356,199	101.1800	1,315,335	1,300,000	1,308,664		(22,910)			4.000	2.194	JJ	23,978	52,000	11/21/2019	07/15/2022
29364G-AJ-2	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	32,707,561	104.6250	36,777,843	35,152,000	33,600,595		294,976			2.950	3.992	MS	345,661	1,036,984	12/11/2018	09/01/2026
29364G-AK-9	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	30,463,334	108.7240	33,128,303	30,470,000	30,466,818		(162)			3.750	3.747	JD	50,783	1,142,625	04/21/2021	06/15/2050
29364G-AL-7	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	19,843,400	102.2660	20,453,279	20,000,000	19,865,906		13,818			2.800	2.890	JD	24,889	560,000	05/13/2020	06/15/2030
29364G-AM-5	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	9,960,600	97.0150	9,701,461	10,000,000	9,970,957		7,677			0.900	0.980	MS	26,500	94,750	08/24/2020	09/15/2025
29364G-AN-3	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	11,958,240	98.1070	11,772,869	12,000,000	11,963,103		4,863			1.900	1.951	JD	10,133	177,333	03/02/2021	06/15/2028
29364G-AP-8	ENTERGY CORPORATION SR UNSECURED			1	2.B FE	21,584,960	98.9160	21,662,567	21,900,000	21,606,789		21,829			2.400	2.560	JD	23,360	408,800	04/13/2021	06/15/2031
29364N-AR-9	ENTERGY MISSISSIPPI LLC 1ST MORTGAGE			1	1.F FE	7,193,090	102.4040	7,388,465	7,215,000	7,212,693		1,182			3.100	3.118	JJ	111,833	223,665	11/21/2019	07/01/2023
29364W-AK-4	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	9,253,977	111.2370	10,328,311	9,285,000	9,277,017		2,543			5.400	5.433	MN	83,565	501,390	11/10/2009	11/01/2024
29364W-AR-9	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	1,661,487	101.4780	1,689,601	1,665,000	1,664,628		394			3.300	3.325	JD	4,579	54,945	11/28/2012	12/01/2022
29364W-AS-7	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	6,290,387	104.0430	6,268,615	6,025,000	6,087,530		(42,685)			4.050	3.291	MS	81,338	244,013	11/29/2016	09/01/2023
29364W-AU-2	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	18,984,230	105.6670	20,076,709	19,000,000	18,994,263		1,631			3.780	3.790	AO	179,550	718,200	06/24/2014	04/01/2025
29364W-AV-0	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	14,555,114	107.5430	15,674,447	14,575,000	14,550,677		(5,832)			4.950	4.917	JJ	332,674	721,463	02/21/2020	01/15/2045
29364W-AW-8	ENTERGY LOUISIANA LLC COLLATERAL TRUST			1	1.F FE	10,298,970	106.4830	10,967,705	10,300,000	10,299,446		79			3.250	3.251	AO	83,688	334,750	03/17/2016	04/01/2028
29364W-BA-5	ENTERGY LOUISIANA LLC COLLATERAL TRUST			1	1.F FE	866,646	114.3800	992,815	868,000	866,910		76			4.000	4.014	MS	10,223	34,720	03/20/2018	03/15/2033
29364W-BB-3	ENTERGY LOUISIANA LLC SECURED			1	1.F FE	16,803,305	120.1260	16,923,394	14,088,000	16,767,161		(32,557)			4.200	3.121	MS	197,232	350,196	08/13/2021	09/01/2048
29364W-BC-1	ENTERGY LOUISIANA LLC COLLATERAL TRUST			1	1.F FE	5,629,794	120.7490	6,713,630	5,560,000	5,627,045		(1,624)			4.200	4.120	AO	58,380	233,520	02/21/2020	04/01/2050
29364W-BD-9	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	3,038,820	98.1700	3,023,649	3,080,000	3,039,552		626			2.900	2.967	MS	26,300	78,010	04/27/2021	03/15/2051
29364W-BF-4	ENTERGY LOUISIANA LLC 1ST MORTGAGE				1.F FE	6,014,520	99.2250	5,953,502	6,000,000	6,000,000		(14,520)			0.620	0.288	MN	4,547	36,477	02/22/2021	11/17/2023
29364W-BJ-6	ENTERGY LOUISIANA LLC 1ST MORTGAGE			1	1.F FE	993,640	103.1780	1,031,777	1,000,000	993,918		278			3.100	3.142	JD	1,378	23,681	03/04/2021	06/15/2041
29365P-AR-3	ENTERGY GULF STATES LOUISIANA 1ST MORTGAGE			1	1.F FE	10,990,870	104.6500	11,511,472	11,000,000	10,996,679		944			3.780	3.790	AO	103,950	415,800	06/24/2014	04/01/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29365T-AD-6	ENTERGY TEXAS INC 1ST MORTGAGE			1	1.G FE	27,948,480	107.6550	30,143,446	28,000,000	27,954,654		981			5.150	5.162	JD	120,167	1,442,000	05/18/2015	06/01/2045
29365T-AG-9	ENTERGY TEXAS INC 1ST MORTGAGE			1	2.A FE	5,988,840	110.7180	6,643,072	6,000,000	5,991,423		1,002			4.000	4.023	MS	60,667	240,000	01/03/2019	03/30/2029
29365T-AH-7	ENTERGY TEXAS INC 1ST MORTGAGE			1	2.A FE	5,983,800	117.7770	7,066,604	6,000,000	5,985,039		563			4.500	4.521	MS	68,250	270,000	01/03/2019	03/30/2039
29366M-AA-6	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	5,467,385	119.9990	6,599,945	5,500,000	5,469,069		595			4.200	4.235	AO	57,750	231,000	03/13/2019	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	27,934,478	93.9070	26,317,489	28,025,000	27,936,414		1,953			2.650	2.666	JD	33,007	742,663	09/08/2020	06/15/2051
29366M-AC-2	ENTERGY ARKANSAS LLC 1ST MORTGAGE			1	1.F FE	1,987,560	106.2120	2,124,246	2,000,000	1,987,893		333			3.350	3.382	JD	2,978	47,458	03/24/2021	06/15/2052
29366M-AA-4	ENTERGY MISSISSIPPI LLC 1ST MORTGAGE			1	1.F FE	20,764,218	115.5840	23,336,435	20,190,000	20,739,376		(12,848)			3.850	3.685	JD	64,776	777,315	02/21/2020	06/01/2049
29366M-AC-0	ENTERGY MISSISSIPPI LLC 1ST MORTGAGE			1	1.F FE	9,974,200	100.0510	10,005,094	10,000,000	9,974,393		193			2.550	2.575	JD	31,875		11/10/2021	12/01/2033
293791-AF-6	ENTERPRISE PRODUCTS OPERATING SENIOR UNSECURED			1	2.A FE	1,410,542	135.5560	1,477,557	1,090,000	1,320,591		(15,682)			6.875	4.448	MS	24,979	74,938	06/29/2020	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPERATING SERIES B SENIOR NOTES			1	2.A FE	19,760,155	136.0170	26,954,482	19,817,000	19,788,799		826			6.650	6.664	AO	278,209	1,317,831	06/29/2020	10/15/2034
29379V-AG-8	ENTERPRISE PRODUCTS OPER NOTES			1	2.A FE	27,110,224	136.4500	36,575,500	26,805,000	27,051,379		(9,193)			6.125	6.034	AO	346,604	1,641,806	06/29/2020	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	6,789,506	138.8800	7,874,521	5,670,000	6,655,378		(31,541)			6.450	5.003	MS	121,905	365,715	06/29/2020	09/01/2040
29379V-AV-5	ENTERPRISE PRODUCTS OPER SENIOR NOTES			1	2.A FE	5,506,165	130.5900	7,195,486	5,510,000	5,507,052		64			5.700	5.704	FA	118,649	314,070	06/29/2020	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	38,545,251	120.3880	45,500,526	37,795,000	38,462,660		(20,525)			4.850	4.711	FA	692,488	1,833,058	06/22/2017	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	15,907,620	115.1520	18,950,574	16,457,000	15,949,018		13,145			4.450	4.677	FA	276,660	732,337	06/29/2020	02/15/2043
29379V-AZ-6	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	8,873,586	102.4200	8,960,735	8,749,000	8,782,656		(34,132)			3.350	2.940	MS	86,299	293,092	04/04/2019	03/15/2023
29379V-BA-0	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	27,643,104	120.7300	31,905,418	26,427,000	27,524,885		(29,323)			4.850	4.546	MS	377,392	1,281,710	06/29/2020	03/15/2044
29379V-BB-8	ENTERPRISE PRODUCTS OPER SR UNSECURED			1	2.A FE	36,783,670	105.1330	37,847,811	36,000,000	36,216,677		(109,960)			3.900	3.566	FA	530,400	1,404,000	06/22/2017	02/15/2024
29379V-BC-6	ENTERPRISE PRODUCTS OPER SR UNSECURED			2	2.A FE	10,049,775	124.6000	11,466,902	9,203,000	9,980,181		(19,482)			5.100	4.501	FA	177,311	469,353	06/29/2020	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	6,790,674	106.4900	7,028,354	6,600,000	6,702,155		(33,375)			3.750	3.183	FA	93,500	247,500	04/04/2019	02/15/2025
29379V-BF-9	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	1,091,153	126.5790	1,177,188	930,000	1,086,417		(2,345)			4.950	4.015	AO	9,719	46,035	02/21/2020	10/15/2054
29379V-BH-5	ENTERPRISE PRODUCTS OPER SR UNSECURED			1	2.A FE	31,899,541	107.4510	34,405,826	32,020,000	31,941,495		15,588			3.700	3.760	FA	447,568	1,184,740	11/27/2018	02/15/2026
29379V-BJ-1	ENTERPRISE PRODUCTS OPER SR UNSECURED			1	2.A FE	25,462,896	121.9580	29,482,078	24,174,000	25,354,158		(27,883)			4.900	4.558	MN	151,356	1,184,526	10/29/2020	05/15/2046
29379V-BL-6	ENTERPRISE PRODUCTS OPER SR UNSECURED			1	2.A FE	12,574,748	109.3690	13,785,955	12,605,000	12,588,818		2,796			3.950	3.978	FA	188,095	497,898	04/04/2016	02/15/2027
29379V-BQ-5	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	6,440,010	114.2760	6,925,136	6,060,000	6,432,630		(6,639)			4.250	3.862	FA	97,297	193,800	04/15/2021	02/15/2048
29379V-BS-1	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	461,931	100.2250	463,041	462,000	461,998		27			3.500	3.506	FA	6,738	16,170	10/03/2018	02/01/2022
29379V-BT-9	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	21,742,560	112.2890	24,158,903	21,515,000	21,684,084		(23,031)			4.150	4.009	AO	186,015	892,873	04/25/2019	10/16/2028
29379V-BU-6	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	31,760,591	122.4690	39,043,122	31,880,000	31,766,349		364			4.800	4.819	FA	637,600	1,530,240	10/24/2019	02/01/2049
29379V-BV-4	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	3,998,200	106.3410	4,253,632	4,000,000	3,998,647		156			3.125	3.130	JJ	52,431	125,000	06/24/2019	07/31/2029
29379V-BW-2	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	20,895,000	113.4290	23,434,418	20,660,000	20,891,561		(3,455)			4.200	4.130	JJ	363,960	820,470	04/16/2021	01/31/2050
29379V-BX-0	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	3,996,840	104.4130	4,176,528	4,000,000	3,997,421		281			2.800	2.809	JJ	46,978	112,000	01/06/2020	01/31/2030
29379V-BY-8	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	24,336,522	105.6940	25,408,845	24,040,000	24,335,710		(2,570)			3.700	3.629	JJ	373,087	704,665	12/02/2021	01/31/2051
29379V-BZ-5	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	20,349,461	108.3440	22,037,166	20,340,000	20,350,434		(252)			3.950	3.947	JJ	336,994	803,430	01/05/2021	01/31/2060
29379V-CA-9	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	14,993,123	98.5680	14,883,822	15,100,000	14,995,290		1,618			3.200	3.236	FA	182,542	297,671	08/20/2021	02/15/2052
29379V-CB-7	ENTERPRISE PRODUCTS OPER COMPANY GUARNT			1	2.A FE	15,931,120	99.9900	15,998,466	16,000,000	15,931,592		472			3.300	3.321	FA	155,467		11/08/2021	02/15/2053
294429-AR-6	EQUIFAX INC SR UNSECURED			1	2.B FE	14,546,824	103.5600	15,005,814	14,490,000	14,530,817		(10,017)			2.600	2.523	JD	16,744	376,740	05/04/2020	12/15/2025
294429-AS-4	EQUIFAX INC SR UNSECURED			1	2.B FE	33,983,963	104.9280	35,497,273	33,830,000	33,961,053		(14,048)			3.100	3.046	MN	134,004	1,048,730	04/28/2020	05/15/2030
29444U-BD-7	EQUINIX INC SR UNSECURED			1	2.B FE	1,060,381	103.9870	1,013,872	975,000	1,047,008		(13,373)			2.900	1.280	MN	3,377	28,275	02/03/2021	11/18/2026
29444U-BE-5	EQUINIX INC SR UNSECURED			1	2.B FE	14,705,401	105.1440	14,730,623	14,010,000	14,698,338		(7,063)			3.200	2.489	MN	53,549	5,440	12/06/2021	11/18/2029
29444U-BH-8	EQUINIX INC SR UNSECURED			1	2.B FE	13,912,453	97.2780	13,943,887	14,334,000	13,915,910		3,457			2.150	2.532	JJ	142,106	6,343	12/03/2021	07/15/2030
29444U-BJ-4	EQUINIX INC SR UNSECURED			1	2.B FE	14,985,621	96.0020	14,962,796	15,586,000	14,987,998		2,377			3.000	3.206	JJ	215,606	20,925	12/07/2021	07/15/2050
29444U-BM-7	EQUINIX INC SR UNSECURED			1	2.B FE	6,173,775	94.6850	6,154,527	6,500,000	6,174,352		577			2.950	3.213	MS	56,460		12/09/2021	09/15/2051
29444U-BQ-8	EQUINIX INC SR UNSECURED			1	2.B FE	1,036,757	98.1390	1,010,833	1,030,000	1,036,163		(594)			1.450	1.306	MN	1,908	7,385	07/23/2021	05/15/2026
29444U-BS-4	EQUINIX INC SR UNSECURED			1	2.B FE	38,200,718	100.1870	38,446,654	38,375,000	38,202,022		1,304			2.500	2.554	MN	122,587		12/09/2021	05/15/2031
29444U-BT-2	EQUINIX INC SR UNSECURED			1	2.B FE	7,711,275	102.3440	7,675,825	7,500,000	7,711,154		(121)			3.400	3.251	FA	158,667		11/19/2021	02/15/2052
29717P-AE-7	ESSEX PORTFOLIO LP SR UNSECURED			1	2.A FE	23,870,361	102.4440	24,596,742	24,010,000	23,993,122		10,792			3.250	3.299	MN	130,054	780,325	11/14/2019	05/01/2023
29717P-AN-7	ESSEX PORTFOLIO LP SR UNSECURED			1	2.A FE	14,508,870	105.3190	14,900,543	14,148,000	14,390,412		(94,410)			3.875	3.008	MN	91,373	548,235	03/04/2021	05/01/2024
29717P-AR-8	ESSEX PORTFOLIO LP SENIOR UNSECURED			1	2.A FE	10,599,382	107.8240	11,375,440	10,550,000	10,580,543		(5,318)			3.625	3.563	MN	63,740	382,438	04/30/2019	05/01/2027
29717P-AS-6	ESSEX PORTFOLIO LP SR UNSECURED			1	2.A FE	25,086,625	123.3730	30,107,915	24,404,000	25,071,146		(9,892)			4.500	4.314	MS	323,353	1,064,430	09/07/2021	03/15/2048
29717P-AT-4	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	57,581,192	111.1640	62,271,937	56,018,000	57,354,819		(131,683)			4.000	3.599	MS	746,907	2,080,360	05/14/2021	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	42,466,754	104.8610	43,457,567	41,443,000	42,327,650		(104,931)			3.000	2.686	JJ	573,295	1,243,290	09/29/2020	01/15/2030
29717P-AV-9	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	40,328,966	100.7390	39,877,715	39,585,000	40,244,318		(59,449)			2.650	2.457	MS	308,873	1,049,003	09/30/2020	03/15/2032

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
29717P-AW-7	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	14,855,250	93.6220	14,043,355	15,000,000	14,872,574		12,896			1.650	1.752	JJ	114,125	220,688	08/10/2020	01/15/2031
29717P-AX-5	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	24,014,731	90.7150	22,435,532	24,732,000	24,023,517		8,394			2.650	2.794	MS	218,466	518,517	09/20/2021	09/01/2050
29717P-AY-3	ESSEX PORTFOLIO LP COMPANY GUARNT			1	2.A FE	24,855,750	97.6390	24,409,824	25,000,000	24,872,077		16,327			1.700	1.788	MS	141,667	212,500	02/22/2021	03/01/2028
29736R-AG-5	THE ESTEE LAUDER COMPANIES INC SR UNSECURED			1	1.E FE	916,334	126.2080	971,799	770,000	906,784		(3,989)			4.375	3.265	JD	1,497	33,688	02/21/2020	06/15/2045
29736R-AJ-9	THE ESTEE LAUDER COMPANIES INC SR UNSECURED			1	1.E FE	6,497,643	107.3160	6,975,517	6,500,000	6,498,798		209			3.150	3.154	MS	60,288	204,750	02/08/2017	03/15/2027
29736R-AK-6	THE ESTEE LAUDER COMPANIES INC SR UNSECURED			1	1.E FE	25,907,763	125.4510	32,178,085	25,650,000	25,893,545		(7,008)			4.150	4.083	MS	313,429	1,064,475	02/21/2020	03/15/2047
29736R-AM-2	THE ESTEE LAUDER COMPANIES INC SR UNSECURED			1	1.E FE	13,014,705	109.6720	13,610,316	12,410,000	12,995,850		(14,870)			3.125	2.868	JD	32,318	387,813	10/29/2020	12/01/2049
29736R-AN-0	THE ESTEE LAUDER COMPANIES INC SR UNSECURED			1	1.E FE	14,944,030	102.6960	15,404,451	15,000,000	14,966,865		10,912			2.000	2.078	JD	25,000	300,000	11/20/2019	12/01/2024
29736R-AP-5	THE ESTEE LAUDER COMPANIES INC SR UNSECURED			1	1.E FE	7,826,162	102.5120	8,088,205	7,890,000	7,838,365		5,838			2.375	2.467	JD	15,616	187,388	11/20/2019	12/01/2029
29736R-AQ-3	THE ESTEE LAUDER COMPANIES INC SR UNSECURED			1	1.E FE	14,099,394	103.7580	13,297,628	12,816,000	13,927,217		(129,448)			2.600	1.453	AO	70,346	333,216	08/31/2020	04/15/2030
29977A-A#-2	EVERCORE INC SERIES C SENIOR NOTE			1	2.B	28,500,000	114.1330	32,527,905	28,500,000	28,500,000					5.480	5.480	MS	394,788	1,561,800	03/30/2016	03/30/2026
29977A-A@-4	EVERCORE INC SERIES B SENIOR NOTE			1	2.B	45,000,000	105.0900	47,290,500	45,000,000	45,000,000					5.230	5.230	MS	594,913	2,353,500	03/30/2016	03/30/2023
29977A-B#-1	EVERCORE INC SERIES F SENIOR NOTE			1	2.B	16,710,000	114.6570	19,159,185	16,710,000	16,710,000					4.440	4.438	AO	125,715	741,924	08/01/2019	08/01/2031
29977A-B@-3	EVERCORE INC SERIES E SENIOR NOTE				2.B	12,000,000	112.5130	13,501,560	12,000,000	12,000,000					4.340	4.338	AO	88,247	520,800	08/01/2019	08/01/2029
29977A-C#-0	EVERCORE INC SERIES I SENIOR NOTE			1	2.B	8,500,000	100.2690	8,522,865	8,500,000	8,500,000					1.970	1.970	AO	28,373	98,609	03/29/2021	08/01/2025
30034W-AA-4	EVERGY INC SR UNSECURED			1	2.B FE	17,968,680	102.5420	18,457,647	18,000,000	17,982,682		6,124			2.450	2.487	MS	129,850	441,000	09/05/2019	09/15/2024
30034W-AB-2	EVERGY INC SR UNSECURED			1	2.B FE	38,267,907	102.7050	38,288,581	37,280,000	38,110,941		(101,280)			2.900	2.566	MS	318,330	1,081,120	06/22/2020	09/15/2029
30037#-AA-8	EVERGY MISSOURI WEST INC SERIES A SENIOR NOTE			1	2.B	120,000,000	99.4220	119,306,400	120,000,000	120,000,000					2.860	2.860	AO	676,867	1,716,000	04/20/2021	04/20/2031
30037#-AB-6	EVERGY MISSOURI WEST INC SERIES B SENIOR NOTE			1	2.B	10,000,000	99.7040	9,970,400	10,000,000	10,000,000					3.010	3.010	AO	59,364	150,500	04/20/2021	04/20/2033
30037#-AC-4	EVERGY MISSOURI WEST INC SERIES C SENIOR NOTE			1	2.B	8,600,000	100.8820	8,675,852	8,600,000	8,600,000					3.210	3.210	AO	54,445	138,030	04/20/2021	04/20/2036
30040W-AC-2	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	3,020,765	100.2340	3,032,084	3,025,000	3,024,819		885			2.750	2.780	MS	24,494	83,188	03/02/2017	03/15/2022
30040W-AD-0	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	16,961,580	103.7310	17,634,187	17,000,000	16,983,947		5,533			2.900	2.936	AO	123,250	493,000	10/02/2017	10/01/2024
30040W-AE-8	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	26,466,740	106.7900	28,299,248	26,500,000	26,478,773		3,126			3.300	3.315	JJ	403,242	874,500	01/16/2018	01/15/2028
30040W-AF-5	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	6,951,350	111.7680	7,823,778	7,000,000	6,963,326		4,224			4.250	4.335	AO	74,375	297,500	12/10/2018	04/01/2029
30040W-AG-3	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	6,845,746	104.9580	7,137,110	6,800,000	6,819,635		(10,491)			3.800	3.632	JD	21,533	258,400	04/30/2019	12/01/2023
30040W-AH-1	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	14,606,706	106.2910	13,243,805	12,460,000	14,536,476		(51,125)			3.450	2.599	JJ	198,218	429,870	08/11/2020	01/15/2050
30040W-AK-4	EVERSOURCE ENERGY SR UNSECURED			1	2.A FE	10,996,920	93.7700	10,314,685	11,000,000	10,997,317		288			1.650	1.653	FA	68,567	182,004	08/11/2020	08/15/2030
30042*-AA-5	EVERSOURCE GAS CO OF MASSACHUS FIRST MORTGAGE BONDS SERIES A			1	1.F IF	47,500,000	95.2440	45,240,900	47,500,000	47,500,000					2.110	2.110	AO	256,131		09/29/2021	10/01/2031
30161N-AN-1	EXELON CORPORATION SR UNSECURED			1	2.B FE	30,028,722	107.1260	32,298,361	30,150,000	30,082,018		17,881			3.950	4.020	JD	52,930	1,190,925	09/26/2018	06/15/2025
30161N-AS-0	EXELON CORPORATION SR UNSECURED			1	2.B FE	15,868,387	129.8030	20,216,809	15,575,000	15,844,660		(6,924)			5.100	4.968	JD	35,303	794,325	02/21/2020	06/15/2045
30161N-AU-5	EXELON CORPORATION SR UNSECURED			1	2.B FE	34,732,838	106.6580	34,973,318	32,790,000	34,446,512		(335,387)			3.400	2.052	AO	235,359	1,114,860	03/29/2021	04/15/2026
30161N-AV-3	EXELON CORPORATION SR UNSECURED			2	2.B FE	15,024,901	120.9970	18,446,025	15,245,000	15,041,423		2,820			4.450	4.530	AO	143,218	678,403	06/29/2020	04/15/2046
30161N-AX-9	EXELON CORPORATION SR UNSECURED			1	2.B FE	68,680,365	111.5670	69,815,541	62,577,000	67,946,366		(574,628)			4.050	2.819	AO	535,033	2,534,369	03/18/2021	04/15/2030
30161N-AY-7	EXELON CORPORATION SR UNSECURED			1	2.B FE	14,904,220	126.7330	18,376,226	14,500,000	14,891,893		(7,421)			4.700	4.525	AO	143,872	681,500	04/06/2020	04/15/2050
30215*-AR-9	EXPLORER PIPELINE COMPANY SENIOR NOTES SERIES P			1	2.B	34,615,000	107.3200	37,148,818	34,615,000	34,615,000					3.760	3.760	AO	220,536	1,301,524	10/26/2017	10/29/2027
30225V-A#-4	EXTRA SPACE STORAGE LP SENIOR NOTE			1	2.B FE	19,800,000	104.3360	20,658,528	19,800,000	19,800,000					3.470	3.470	AO	156,497	687,060	10/09/2019	10/09/2029
30231G-AC-6	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	14,059,522	104.5790	14,254,060	13,630,000	13,936,107		(133,545)			3.176	1.980	MS	127,462	432,889	02/22/2021	03/15/2024
30231G-AF-9	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	9,565,700	104.2520	10,100,944	9,689,000	9,621,279		20,042			2.709	2.941	MS	83,846	262,475	03/20/2019	03/06/2025
30231G-AN-2	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	3,635,451	110.1260	3,700,222	3,360,000	3,622,930		(6,994)			3.567	3.085	MS	38,286	93,099	04/15/2021	03/06/2045
30231G-AT-9	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	50,793,835	105.9310	53,124,450	50,150,000	50,632,680		(87,718)			3.043	2.773	MS	508,688	1,434,775	04/16/2021	03/01/2026
30231G-AW-2	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	39,980,876	117.2650	46,085,076	39,300,000	39,919,903		(16,361)			4.114	4.008	MS	538,934	1,616,802	10/29/2020	03/01/2046
30231G-AY-8	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	10,000,000	102.5830	10,258,269	10,000,000	10,000,000					2.995	2.995	FA	112,313	299,500	08/13/2019	08/16/2039
30231G-AZ-5	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	18,819,516	101.7060	19,359,733	19,035,000	18,819,840		2,676			3.095	3.155	FA	220,925	406,141	04/27/2021	08/16/2049
30231G-BE-1	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	5,000,000	102.7180	5,135,916	5,000,000	5,000,000					2.440	2.440	FA	45,750	122,000	08/13/2019	08/16/2029
30231G-BF-8	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	15,557,760	118.4830	16,587,631	14,000,000	15,456,993		(59,681)			4.227	3.433	MS	167,671	591,780	04/17/2020	03/19/2040
30231G-BG-6	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	23,315,950	123.4250	27,153,434	22,000,000	23,276,178		(25,612)			4.327	3.969	MS	269,716	919,488	04/15/2021	03/19/2050
30231G-BH-4	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	22,666,480	105.2030	23,144,605	22,000,000	22,503,073		(139,703)			2.992	2.221	MS	186,501	658,240	02/22/2021	03/19/2025
30231G-BJ-0	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	10,000,000	107.8700	10,786,970	10,000,000	10,000,000					3.294	3.294	MS	93,330	329,400	03/17/2020	03/19/2027
30231G-BK-7	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	3,252,030	109.8620	3,295,847	3,000,000	3,212,021		(23,779)			3.482	2.498	MS	29,597	104,460	04/17/2020	03/19/2030
30231G-BL-5	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	1,000,000	101.1480	1,011,477	1,000,000	1,000,000					1.571	1.571	AO	3,317	15,710	04/13/2020	04/15/2023
30231G-BM-3	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	39,003,124	108.8380	40,700,145	37,395,000	38,980,106		(20,749)			3.452	3.224	AO	272,518	626,624	10/13/2021	04/15/2051
30231G-BN-1	EXXON MOBIL CORPORATION SR UNSECURED			1	1.D FE	41,810,202	103.8730	42,158,076	40,586,000	41,717,608		(87,083)			2.610	2.248	AO	223,629	616,169	04/19/2021	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
302491-AV-7	FMC CORPORATION SR UNSECURED			1	2.C FE	4,745,640	120.5280	4,821,103	4,000,000	4,742,687		(2,953)			4.500	3.444	AO	45,000		10/25/2021	10/01/2049
302508-AQ-9	FIDELITY INVESTMENTS DEBENTURES 144A			1	1.E FE	62,163,600	137.8260	68,913,124	50,000,000	55,775,761		(608,109)			7.570	5.649	JD	168,222	3,785,000	11/16/2006	06/15/2029
30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES			1	2.B FE	67,493,250	110.6830	74,703,554	67,493,250	67,493,250					4.540	4.541	MS	774,560	3,064,194	11/29/2016	03/31/2038
30297@-AA-5	FH SUNRISE INTERMEDIATE INC PIK NOTES			2	5.B GI	64,572,132	105.0000	67,800,739	64,572,132	64,572,132					11.750	11.061	MJSD	20,787	5,753,757	12/31/2021	12/16/2028
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTE			1	2.C FE	47,950,650	96.6090	46,324,643	47,950,650	47,950,650					3.080	3.079	JD	4,102	1,110,385	04/15/2021	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES			1	2.C FE	71,280,405	116.5170	83,053,795	71,280,405	71,280,405					5.550	5.550	MS	1,000,005	3,956,062	06/26/2018	03/31/2039
303250-AF-1	FAIR ISAAC CORPORATION SR UNSECURED			1	3.B FE	3,915,188	102.6930	4,030,697	3,925,000	3,915,243		56			4.000	4.044	JD	6,978		12/14/2021	06/15/2028
30571#-AA-0	FAIRVIEW HEALTH SERVICES TAXABLE BONDS SERIES 2015			1	1.G	60,822,489	113.2490	68,880,860	60,822,489	60,822,489					4.160	4.160	MN	323,305	2,530,216	09/02/2015	11/15/2043
31428X-AW-6	FEDEX CORP SENIOR UNSECURED			1	2.B FE	38,569,277	127.8410	46,853,882	36,650,000	38,487,545		(50,352)			5.100	4.722	JJ	861,886	1,869,150	06/29/2020	01/15/2044
31428X-AX-4	FEDEX CORP SENIOR UNSECURED			1	2.B FE	22,797,608	121.3650	27,610,511	22,750,000	22,788,039		(2,521)			4.900	4.880	JJ	514,024	1,114,750	06/29/2020	01/15/2034
31428X-BA-3	FEDEX CORP SENIOR UNSECURED			1	2.B FE	9,395,785	111.6730	10,536,356	9,435,000	9,406,989		1,597			3.900	3.929	FA	153,319	367,965	06/29/2020	02/01/2035
31428X-BB-1	FEDEX CORP SENIOR UNSECURED			1	2.B FE	5,219,842	112.1210	4,965,845	4,429,000	5,196,421		(22,516)			4.100	3.049	FA	75,662	181,589	12/14/2020	02/01/2045
31428X-BE-5	FEDEX CORP SR UNSECURED			1	2.B FE	21,108,116	122.4060	25,992,892	21,235,000	21,125,909		2,271			4.750	4.786	MN	128,885	1,008,663	06/29/2020	11/15/2045
31428X-BF-2	FEDEX CORP SENIOR UNSECURED			1	2.B FE	4,994,790	107.0030	5,355,510	5,005,000	5,000,277		1,021			3.250	3.274	AO	40,666	162,663	03/21/2016	04/01/2026
31428X-BG-0	FEDEX CORP SENIOR UNSECURED			1	2.B FE	18,103,120	120.0570	20,334,099	16,937,000	18,050,121		(28,681)			4.550	4.101	AO	192,658	770,634	02/09/2021	04/01/2046
31428X-BN-5	FEDEX CORP SR UNSECURED			1	2.B FE	25,784,394	118.3900	26,323,950	22,235,000	25,702,027		(71,553)			4.400	3.440	JJ	451,123	748,990	09/27/2021	01/15/2047
31428X-BP-0	FEDEX CORP SENIOR UNSECURED			1	2.B FE	1,996,100	108.0810	2,161,628	2,000,000	1,997,483		364			3.400	3.423	FA	25,689	68,000	01/29/2018	02/15/2028
31428X-BQ-8	FEDEX CORP SENIOR UNSECURED			1	2.B FE	50,986,208	113.2380	51,306,873	45,309,000	50,880,042		(91,026)			4.050	3.328	FA	693,228	1,094,715	10/14/2021	02/15/2048
31428X-BS-4	FEDEX CORP COMPANY GUARNT			1	2.B FE	14,267,720	127.9220	14,673,918	11,471,000	14,252,496		(12,895)			4.950	3.514	AO	116,717	114,840	11/02/2021	10/17/2048
31428X-BV-7	FEDEX CORP COMPANY GUARNT			1	2.B FE	2,058,740	105.8470	2,116,932	2,000,000	2,048,327		(5,859)			3.100	2.735	FA	25,144	62,000	03/10/2020	08/05/2029
31428X-BZ-8	FEDEX CORP SR UNSECURED			1	2.B FE	27,046,320	113.8740	29,607,261	26,000,000	26,913,655		(102,993)			4.250	3.717	MN	141,194	1,105,000	09/30/2020	05/15/2030
31428X-CA-2	FEDEX CORP SR UNSECURED			1	2.B FE	45,886,999	134.3390	59,818,555	44,528,000	45,855,652		(25,198)			5.250	5.037	MN	298,709	2,337,720	04/15/2021	05/15/2050
314353-AA-1	FEDEX PASS THRU TRUST 2020-1AA SR SECURED			1	1.D FE	4,834,439	97.8400	4,630,419	4,732,640	4,828,017		(5,954)			1.875	1.599	FA	32,290	90,462	12/14/2020	02/20/2034
31620M-AU-0	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	9,887,127	121.6720	9,634,012	7,918,000	9,866,956		(20,171)			4.500	3.051	FA	134,606		08/16/2021	08/15/2046
31620M-BP-0	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	13,988,940	99.5340	13,934,737	14,000,000	13,993,549		4,609			0.375	0.415	MS	17,500	26,104	02/23/2021	03/01/2023
31620M-BQ-8	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	27,975,940	98.5540	27,595,036	28,000,000	27,981,003		5,063			0.600	0.632	MS	56,000	83,533	07/16/2021	03/01/2024
31620M-BR-6	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	38,212,014	97.5790	37,451,008	38,380,000	38,233,040		21,027			1.150	1.245	MS	147,123	219,459	07/16/2021	03/01/2026
31620M-BS-4	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	38,845,180	96.8650	37,777,460	39,000,000	38,863,902		18,722			1.650	1.710	MS	214,500	319,963	07/16/2021	03/01/2028
31620M-BT-2	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	39,339,330	97.9890	38,451,039	39,240,000	39,334,474		(4,857)			2.250	2.218	MS	294,300	327,123	10/15/2021	03/01/2031
31620M-BU-9	FIDELITY NATIONAL INFORMATION SR UNSECURED			1	2.B FE	51,967,695	100.7970	51,438,668	51,032,000	51,952,933		(14,761)			3.100	2.971	MS	527,331	786,602	08/26/2021	03/01/2041
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL IN SR UNSECURED			1	2.B FE	29,926,800	105.8820	31,764,725	30,000,000	29,936,670		6,358			3.400	3.429	JD	45,333	1,020,000	06/09/2020	06/15/2030
31620R-AK-1	FIDELITY NATIONAL FINANCIAL IN SR UNSECURED			1	2.B FE	19,928,400	98.7780	19,755,572	20,000,000	19,936,284		6,091			2.450	2.489	MS	144,278	490,000	09/10/2020	03/15/2031
31620R-AL-9	FIDELITY NATIONAL FINANCIAL IN SR UNSECURED			1	2.B FE	9,977,000	96.2870	9,628,698	10,000,000	9,977,135		135			3.200	3.212	MS	92,444		09/14/2021	09/17/2051
316773-CL-2	FIFTH THIRD BANCORP SENIOR NOTES			2	2.A FE	3,563,000	100.3440	3,512,045	3,500,000	3,501,273		(10,609)			3.500	3.190	MS	36,069	122,500	08/20/2015	03/15/2022
316773-CX-6	FIFTH THIRD BANCORP SR UNSECURED			2	2.A FE	39,925,600	104.8440	41,937,700	40,000,000	39,967,620		14,825			3.650	3.691	JJ	632,667	1,460,000	01/23/2019	01/25/2024
316773-CY-4	FIFTH THIRD BANCORP SR UNSECURED			1	2.A FE	6,659,055	102.6480	6,672,112	6,500,000	6,604,947		(33,838)			2.375	1.818	JJ	65,609	154,375	05/20/2020	01/28/2025
316773-DA-5	FIFTH THIRD BANCORP SR UNSECURED			1	2.A FE	28,969,457	103.4450	29,844,000	28,850,000	28,943,147		(16,626)			2.550	2.483	MN	114,438	735,675	05/20/2020	05/05/2027
31677A-AB-0	FIFTH THIRD BANK NATIONAL ASSO SUBORDINATED			2	2.A FE	9,611,083	108.0070	9,628,815	8,915,000	9,424,834		(116,457)			3.850	2.384	MS	101,061	343,228	05/20/2020	03/15/2026
31677Q-BM-0	FIFTH THIRD BANK NATIONAL ASSO SR UNSECURED			2	1.G FE	13,450,000	108.8770	14,643,950	13,450,000	13,450,000					3.950	3.950	JJ	225,792	531,275	07/23/2018	07/28/2025
33712Q-AA-7	FIRST STUDENT BIDCO INC SR SECURED			1	3.C FE	19,600,000	97.0290	19,017,670	19,600,000	19,600,000					4.000	4.000	JJ	350,622		07/13/2021	07/31/2029
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC SR UNSECURED			1	3.A FE	19,026,890	125.9360	19,023,893	15,106,000	18,910,749		(109,124)			5.450	3.759	JJ	379,622	823,277	12/09/2020	07/15/2044
33767B-AC-3	FIRSTENERGY TRANSMISSION LLC SR UNSECURED			1	3.A FE	549,813	114.9800	546,155	475,000	548,113		(1,579)			4.550	3.644	AO	5,403	21,613	12/01/2020	04/01/2049
33738-AP-3	FISERV INC SR UNSECURED			1	2.B FE	67,659,638	106.8910	72,370,530	67,705,000	67,687,813		4,624			3.850	3.858	JD	217,220	2,606,643	05/19/2015	06/01/2025
33738-AQ-1	FISERV INC SR UNSECURED			1	2.B FE	9,597,870	104.5920	9,936,264	9,500,000	9,539,228		(22,684)			3.800	3.541	AO	90,250	361,000	04/30/2019	10/01/2023
33738-AR-9	FISERV INC SR UNSECURED			1	2.B FE	17,964,900	112.1680	20,190,222	18,000,000	17,974,885		3,156			4.200	4.224	AO	189,000	756,000	09/20/2018	10/01/2028
33738-AS-7	FISERV INC SR UNSECURED			1	2.B FE	45,715,526	103.4560	46,968,818	45,400,000	45,654,415		(37,983)			2.750	2.506	JJ	624,250	1,127,500	11/09/2021	07/01/2024
33738-AT-5	FISERV INC SR UNSECURED			1	2.B FE	31,059,950	105.8910	31,767,374	30,000,000	30,938,439		(85,515)			3.200	2.424	JJ	480,000	640,000	11/09/2021	07/01/2026
33738-AU-2	FISERV INC SR UNSECURED			1	2.B FE	73,994,345	107.6380	76,961,463	71,500,000	73,727,640		(154,090)			3.500	3.013	JJ	1,251,250	1,890,000	11/29/2021	07/01/2029
33738-AV-0	FISERV INC SR UNSECURED			1	2.B FE	79,835,733	119.5960	87,924,484	73,518,000	79,748,655		(59,082)			4.400	3.874	JJ	1,617,396	2,234,672	12/02/2021	07/01/2049
33738-BB-3	FISERV INC SR UNSECURED			1	2.B FE	26,982,180	101.7510	27,472,690	27,000,000	26,986,212		2,368			2.250	2.260	JD	50,625	607,500	05/11/2020	06/01/2027
33738-BC-1	FISERV INC SR UNSECURED			1	2.B FE	29,283,172	101.5700	29,067,312	28,618,000	29,259,717		(23,949)			2.650	2.345	JD	63,198	321,127	11/29/2021	06/01/2030
337932-AF-4	FIRSTENERGY CORP SR UNSECURED			2	3.A FE	15,508,380	103.6060	15,540,969	15,000,000	15,116,975		(116,208)			4.750	3.422	MS	209,792	675,000	05/03/2019	03/15/2023

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
337932-AH-0	FIRSTENERGY CORP SR UNSECURED			1	3.A FE	44,261,016	108.3000	47,553,662	43,909,000	44,143,056		(39,647)			4.400	3.783	JJ	890,865	1,822,224	11/14/2019	07/15/2027
337932-AJ-6	FIRSTENERGY CORP SR UNSECURED			1	3.A FE	14,935,253	118.7260	14,628,259	12,321,000	14,866,523		(57,227)			5.350	3.593	JJ	303,952	628,371	12/04/2020	07/15/2047
337932-AL-1	FIRSTENERGY CORP SR UNSECURED			1	3.A FE	4,104,835	99.1170	4,063,789	4,100,000	4,104,114		(480)			2.650	2.635	MS	36,217	108,650	04/29/2020	03/01/2030
337932-AM-9	FIRSTENERGY CORP SR UNSECURED			1	3.A FE	2,529,199	98.8880	2,566,147	2,595,000	2,531,503		1,272			3.400	3.537	MS	29,410	88,230	03/13/2020	03/01/2050
33834D-AA-2	FIVE CORNERS FUNDING TRUST II SR UNSECURED			1	1.G FE	53,000,000	103.7850	55,006,245	53,000,000	53,000,000					2.850	2.850	MN	193,008	1,510,500	05/19/2020	05/15/2030
33939H-AA-7	FLEX INTERMEDIATE HOLDCO LLC SR SECURED			1	2.C FE	47,998,560	100.6870	48,329,921	48,000,000	47,999,950		1,389			3.363	3.363	JD	4,484	950,608	05/24/2021	06/30/2031
33943#-AA-5	FLINN SCIENTIFIC INC SENIOR SUBORDINATED NOTE				5.B GI	12,919,100	100.4690	12,979,691	12,919,100	12,919,100					11.500	11.658	MJSD	4,127	1,485,697	08/31/2018	02/29/2024
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES			1	2.B FE	91,060,200	107.1610	97,581,193	91,060,200	91,060,200					4.125	4.125	MS	949,492	3,756,233	07/12/2016	03/31/2038
340711-AG-5	FLORIDA GAS TRANSMISSION COMPA SENIOR NOTES				2.B FE	1,899,450	112.2020	1,817,666	1,620,000	1,704,797		(21,115)			9.190	6.088	MN	24,813	148,878	10/20/2009	11/01/2024
341078-AA-7	FLORIDA PIPELINE HOLDINGS LLC SENIOR NOTE SERIES A			1	2.B PL	70,000,000	101.2330	70,863,100	70,000,000	70,000,000					2.920	2.919	FA	942,511		07/15/2021	08/15/2038
341081-EP-8	FLORIDA POWER & LIGHT CO FIRST MORTGAGE BONDS			1	1.E FE	20,753,779	129.9140	26,275,021	20,225,000	20,529,949		(19,439)			5.850	5.664	FA	492,984	1,183,163	12/15/2014	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			2	1.E FE	4,016,835	134.3360	4,701,766	3,500,000	4,010,031		(4,723)			5.625	4.013	AO	49,219	112,500	11/12/2021	04/01/2034
341081-ET-0	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.E FE	12,891,474	126.7190	16,524,203	13,040,000	12,940,374		5,098			4.950	5.029	JD	53,790	645,480	09/23/2009	06/01/2035
341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.E FE	19,840,993	143.4170	28,403,741	19,805,000	19,834,768		(1,233)			5.960	5.945	AO	295,095	1,180,378	10/01/2014	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.E FE	3,541,835	142.0940	3,907,576	2,750,000	3,409,231		(24,709)			5.690	3.844	MS	52,158	156,475	02/10/2016	03/01/2040
341081-FF-9	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.E FE	21,851,624	119.8200	26,084,781	21,770,000	21,850,026		(3,114)			4.125	4.095	FA	374,172	898,013	10/29/2020	02/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.E FE	4,835,733	115.9130	5,795,646	5,000,000	4,861,783		4,153			3.800	3.996	JD	8,444	190,000	12/15/2014	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	4,663,851	119.7640	5,101,950	4,260,000	4,624,916		(8,076)			4.050	3.487	AO	43,133	152,280	10/28/2021	10/01/2044
341081-FM-4	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	5,106,300	106.1810	5,309,074	5,000,000	5,050,783		(13,980)			3.125	2.811	JD	13,021	156,250	11/03/2017	12/01/2025
341081-FP-7	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	22,366,424	114.9840	21,863,043	19,014,000	22,336,642		(28,765)			3.700	2.736	JD	58,627	389,666	09/10/2021	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	19,702,460	120.4340	21,304,855	17,690,000	19,671,346		(32,771)			3.950	3.287	MS	232,918	464,718	07/26/2021	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	20,055,054	123.4300	21,476,767	17,400,000	20,033,261		(17,295)			4.125	3.234	JD	59,813	511,500	10/14/2021	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	1,440,542	121.8250	1,486,260	1,220,000	1,430,220		(5,069)			3.990	3.041	MS	16,226	48,678	02/21/2020	03/01/2049
341081-FX-0	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	14,804,070	107.4860	15,048,015	14,000,000	14,800,950		(3,758)			3.150	2.844	AO	110,250	118,125	10/14/2021	10/01/2049
341081-FZ-5	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	11,828,840	104.7400	11,521,380	11,000,000	11,661,890		(166,950)			2.850	0.916	AO	78,375	242,250	03/30/2021	04/01/2025
341081-GE-1	FLORIDA POWER & LIGHT CO 1ST MORTGAGE			1	1.D FE	22,590,734	102.3210	23,124,548	22,600,000	22,590,784		50			2.875	2.877	JD	77,609		11/16/2021	12/04/2051
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE			2	1.F FE	13,035,840	144.6060	19,239,880	13,305,000	13,085,977		5,874			6.400	6.555	JD	37,845	851,520	04/08/2009	06/15/2038
341099-CN-7	DUKE ENERGY FLORIDA LLC 1ST MORTGAGE				1.F FE	19,632,222	135.0970	26,202,106	19,395,000	19,580,033		(5,972)			5.650	5.565	AO	273,954	1,095,818	05/04/2010	04/01/2040
344849-AA-2	FOOT LOCKER INC SR UNSECURED			1	3.B FE	2,925,000	100.1210	2,928,549	2,925,000	2,925,000					4.000	4.000	AO	27,950		09/29/2021	10/01/2029
345370-CS-7	FORD MOTOR COMPANY SR UNSECURED			2	3.B FE	13,825,855	117.3160	19,195,196	16,362,000	13,914,935		37,994			5.291	6.508	JD	55,309	865,713	03/10/2020	12/08/2046
345370-DA-5	FORD MOTOR COMPANY SR UNSECURED			1	3.A FE	25,160,000	102.3860	25,494,192	24,900,000	25,158,601		(1,399)			3.250	3.126	FA	110,148		12/08/2021	02/12/2032
345397-A6-0	FORD MOTOR CREDIT CO SR UNSECURED			1	3.A FE	4,900,000	108.9470	5,338,420	4,900,000	4,900,000					5.125	5.125	JD	10,464	251,125	06/16/2020	06/16/2025
345397-A8-6	FORD MOTOR CREDIT CO SR UNSECURED			1	3.A FE	9,750,000	107.9540	10,525,480	9,750,000	9,750,000					4.125	4.125	FA	149,703	402,188	08/12/2020	08/17/2027
345397-B2-8	FORD MOTOR CREDIT CO SR UNSECURED			1	3.A FE	5,000,000	103.6900	5,184,485	5,000,000	5,000,000					3.375	3.375	MN	22,500	168,750	11/09/2020	11/13/2025
345397-B3-6	FORD MOTOR CREDIT CO SR UNSECURED			1	3.A FE	2,725,000	107.5340	2,930,292	2,725,000	2,725,000					4.000	4.000	MN	14,533	109,000	11/09/2020	11/13/2030
345397-B7-7	FORD MOTOR CREDIT CO SR UNSECURED			1	3.A FE	6,750,000	100.9330	6,812,961	6,750,000	6,750,000					2.700	2.700	FA	71,381		08/05/2021	08/10/2026
345397-XL-2	FORD MOTOR CREDIT CO SR UNSECURED				3.B FE	7,411,755	106.0440	8,324,457	7,850,000	7,562,977		70,816			4.134	5.264	FA	132,512	324,519	03/10/2020	08/04/2025
345397-YT-4	FORD MOTOR CREDIT CO SR UNSECURED			2	3.A FE	7,766,190	105.6920	9,512,274	9,000,000	8,130,290		122,141			3.815	5.791	MN	56,271	343,350	10/31/2018	11/02/2027
345397-ZJ-5	FORD MOTOR CREDIT CO SR UNSECURED			2	3.A FE	14,731,830	107.5010	16,125,089	15,000,000	14,840,041		41,288			4.687	5.027	JD	42,964	703,050	04/05/2019	06/09/2025
345397-ZW-6	FORD MOTOR CREDIT CO SR UNSECURED			2	3.A FE	9,633,600	108.4490	10,844,871	10,000,000	9,725,605		51,728			4.542	5.223	FA	189,250	454,200	03/09/2020	08/01/2026
345397-ZX-4	FORD MOTOR CREDIT CO SR UNSECURED			2	3.A FE	4,350,000	105.1980	4,576,133	4,350,000	4,350,000					4.063	4.063	MN	29,457	176,741	10/29/2019	11/01/2024
34960P-AB-7	FORTRESS TRANSPORTATION AND IN SR UNSECURED			1	3.C FE	1,984,125	103.4490	2,017,247	1,950,000	1,972,258		(11,602)			6.500	5.803	AO	31,688	126,750	12/09/2020	10/01/2025
34960P-AC-5	FORTRESS TRANSPORTATION AND IN SR UNSECURED			1	3.C FE	4,900,000	111.9930	5,487,667	4,900,000	4,900,000					9.750	9.750	FA	199,063	481,731	07/23/2020	08/01/2027
34960P-AD-3	FORTRESS TRANSPORTATION AND IN SR UNSECURED			1	3.C FE	1,950,000	101.8500	1,986,070	1,950,000	1,950,000					5.500	5.500	MN	17,875	59,285	04/07/2021	05/01/2028
350868-AA-9	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES A			1	2.C FE	6,000,000	106.0260	6,361,560	6,000,000	6,000,000					4.680	4.680	JD	18,720	280,800	06/07/2017	06/07/2024
350868-AB-7	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES B			1	2.C FE	16,000,000	109.7270	17,556,320	16,000,000	16,000,000					4.930	4.930	JD	52,587	788,800	06/07/2017	06/07/2027
350868-AC-5	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES C			1	2.C FE	10,000,000	107.8720	10,787,200	10,000,000	10,000,000					4.630	4.630	JD	14,147	463,000	12/20/2018	12/20/2026
350868-AD-3	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES D			1	2.C FE	10,000,000	109.9240	10,992,400	10,000,000	10,000,000					4.760	4.760	JD	14,544	476,000	12/20/2018	12/20/2028

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
35086@-AG-6	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES G			1	2.C FE	8,000,000	97.1090	7,768,720	8,000,000	8,000,000					2.740	2.740	AO	37,751	110,818	04/27/2021	04/30/2029
35086@-AH-4	FOUR CORNERS OPERATING PTP LP SENIOR GUARANTEED NT SERIES H			1	2.C FE	1,900,000	97.5100	1,852,690	1,900,000	1,900,000					2.990	2.990	AO	9,784	28,721	04/27/2021	04/29/2031
35137L-AG-0	FOX CORPORATION SR UNSECURED			1	2.B FE	11,315,000	105.6450	11,953,717	11,315,000	11,315,000					4.030	4.029	JJ	197,598	455,995	03/30/2020	01/25/2024
35137L-AH-8	FOX CORPORATION SR UNSECURED			1	2.B FE	11,000,000	114.4250	12,586,804	11,000,000	11,000,000					4.709	4.709	JJ	224,462	517,990	03/30/2020	01/25/2029
35137L-AJ-4	FOX CORPORATION SR UNSECURED			1	2.B FE	20,187,394	128.9710	25,974,679	20,140,000	20,184,363		(2,036)			5.476	5.454	JJ	477,909	1,102,866	06/29/2020	01/25/2039
35137L-AK-1	FOX CORPORATION SR UNSECURED			1	2.B FE	35,703,778	136.4720	46,932,864	34,390,000	35,684,834		(14,741)			5.576	5.292	JJ	830,954	1,795,333	11/03/2021	01/25/2049
35137L-AL-9	FOX CORPORATION SR UNSECURED			1	2.B FE	4,989,950	107.9460	5,397,312	5,000,000	4,991,457		876			3.500	3.524	AO	40,347	175,000	03/31/2020	04/08/2030
35137L-AM-7	FOX CORPORATION SR UNSECURED			1	2.B FE	6,989,080	104.9010	7,343,073	7,000,000	6,992,686		2,099			3.050	3.084	AO	49,817	213,500	03/31/2020	04/07/2025
35640Y-AF-4	FREEDOM MORTGAGE CORPORATION SR UNSECURED			1	4.B FE	7,850,000	102.1230	8,016,685	7,850,000	7,850,000					7.625	7.625	MN	99,760	618,515	10/14/2020	05/01/2026
35640Y-AG-2	FREEDOM MORTGAGE CORPORATION SR UNSECURED			1	4.B FE	4,900,000	98.0580	4,804,852	4,900,000	4,900,000					6.625	6.625	JJ	156,902		06/22/2021	01/15/2027
35671D-BC-8	FREEPORT-MCMORAN INC SR UNSECURED			1	3.A FE	36,180,300	125.7270	39,251,973	31,220,000	36,159,543		(56,025)			5.450	4.231	MS	500,994	1,177,745	08/31/2021	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC COMPANY GUARNT			1	3.A FE	18,792,073	121.9120	20,317,833	16,666,000	18,822,724		5,088			5.400	3.994	MN	117,495	303,264	12/08/2021	11/14/2034
35671D-BL-8	FREEPORT-MCMORAN INC SR UNSECURED			2	3.A FE	9,384,363	107.1410	10,880,187	10,155,000	9,833,812		100,237			4.550	5.762	MN	60,324	462,053	04/21/2017	11/14/2024
35671D-CC-7	FREEPORT-MCMORAN INC COMPANY GUARNT			1	3.A FE	17,450,755	104.6050	18,511,909	17,697,000	17,499,961		28,022			5.000	5.224	MS	294,950	884,850	03/12/2020	09/01/2027
35671D-CD-5	FREEPORT-MCMORAN INC COMPANY GUARNT			1	3.A FE	9,000,000	109.2810	9,835,292	9,000,000	9,000,000					5.250	5.250	MS	157,500	472,500	08/01/2019	09/01/2029
35671D-CE-3	FREEPORT-MCMORAN INC COMPANY GUARNT			1	3.A FE	6,731,125	103.6910	7,050,968	6,800,000	6,744,725		7,578			4.125	4.275	MS	93,500	280,500	02/27/2020	03/01/2028
35671D-CF-0	FREEPORT-MCMORAN INC COMPANY GUARNT			1	3.A FE	16,472,735	105.7620	16,895,461	15,975,000	16,406,670		(75,569)			4.250	3.470	MS	226,313	530,188	04/26/2021	03/01/2030
35671D-CG-8	FREEPORT-MCMORAN INC COMPANY GUARNT			1	3.A FE	9,800,000	104.9780	10,287,868	9,800,000	9,800,000					4.375	4.375	FA	178,646	433,514	07/13/2020	08/01/2028
35671D-CH-6	FREEPORT-MCMORAN INC COMPANY GUARNT			1	3.A FE	28,260,000	107.2360	28,632,014	26,700,000	28,053,134		(203,083)			4.625	3.489	FA	514,531	894,013	03/15/2021	08/01/2030
35877#-AA-0	FRISCO HQ OPERATIONS LLC SERIES 2017 SENIOR SECURED NT			1	2.C PL	35,111,206	106.8060	37,500,875	35,111,206	35,111,206					4.130	4.127	JD	64,449	1,450,093	08/22/2017	12/15/2037
35906A-BF-4	FRONTIER COMMUNICATIONS CORP SR SECURED			1	4.A FE	7,800,000	103.1720	8,047,448	7,800,000	7,800,000					5.000	5.000	MN	65,000	364,000	11/19/2020	05/01/2028
36166N-AK-9	GE CAPITAL FUNDING LLC COMPANY GUARNT			1	2.A FE	2,227,341	118.4050	2,628,589	2,220,000	2,226,983		(358)			4.550	4.511	MN	12,907	101,010	05/05/2021	05/15/2032
36166T-AB-6	GCI LLC SR UNSECURED			1	4.C FE	9,800,000	102.5590	10,050,744	9,800,000	9,800,000					4.750	4.750	AO	98,272	475,844	09/23/2020	10/15/2028
361841-AR-0	GLP CAPITAL LP COMPANY GUARNT			1	2.C FE	19,875,200	100.5110	20,102,142	20,000,000	19,875,506		306			3.250	3.323	JJ	32,500		12/07/2021	01/15/2032
36191*-AA-1	GFS US HOLDING LLC SERIES A SENIOR NOTE			1	2.B	28,500,000	103.5890	29,522,865	28,500,000	28,500,000					3.750	3.750	JD	11,875	1,068,750	06/27/2013	06/27/2023
36191*-AB-9	GFS US HOLDING LLC SERIES B SENIOR NOTE			1	2.B	28,500,000	106.6570	30,397,245	28,500,000	28,500,000					3.900	3.900	JD	12,350	1,111,500	06/27/2013	06/27/2025
36191*-AC-7	GFS US HOLDING LLC SERIES C SENIOR NOTE			1	2.B	28,893,768	109.4130	31,729,770	29,000,000	28,941,907		7,565			4.100	4.135	JD	13,211	1,189,000	10/01/2014	06/27/2028
36191*-AD-5	GFS US HOLDING LLC SERIES D SENIOR NOTE			1	2.B	8,571,429	103.7520	8,893,029	8,571,429	8,571,429					3.610	3.610	MS	83,374	309,429	09/24/2014	09/24/2024
36191*-AE-3	GFS US HOLDING LLC SERIES E SENIOR NOTE			1	2.B	15,000,000	106.0670	15,910,050	15,000,000	15,000,000					4.010	4.010	MS	162,071	601,500	09/24/2014	09/24/2024
36191*-AF-0	GFS US HOLDING LLC SERIES F SENIOR NOTE			1	2.B	47,000,000	108.5190	51,003,930	47,000,000	47,000,000					4.110	4.110	MS	520,486	1,931,700	09/24/2014	09/24/2026
36191*-AG-8	GFS US HOLDING LLC SERIES G SENIOR NOTE			1	2.B	50,000,000	111.2740	55,637,000	50,000,000	50,000,000					4.310	4.310	MS	580,653	2,155,000	09/24/2014	09/24/2029
36246M-AU-3	GTP ACQUISITION PARTNERS I LLC SECURED			1	1.A FE	8,453,867	102.9580	8,617,622	8,370,000	8,407,248		(18,166)			3.482	3.269	MON	12,953	291,443	05/09/2019	06/16/2025
36256#-AA-9	GSRP PORTFOLIO I LLC SENIOR NOTE			1	2.B PL	83,580,215	103.7800	86,739,548	83,580,215	83,580,215					3.770	3.770	JD	8,753	3,150,974	01/30/2020	12/31/2044
363576-AB-5	ARTHUR J GALLAGHER & CO SR UNSECURED			1	2.B FE	25,685,639	105.5040	27,012,105	25,603,000	25,687,058		1,419			3.500	3.480	MN	102,056	448,053	10/08/2021	05/20/2051
364760-AP-3	THE GAP INC COMPANY GUARNT			1	3.C FE	9,800,000	98.9040	9,692,637	9,800,000	9,800,000					3.625	3.625	AO	92,760		09/13/2021	10/01/2029
364760-AQ-1	THE GAP INC COMPANY GUARNT			1	3.C FE	6,850,000	98.8200	6,769,183	6,850,000	6,850,000					3.875	3.875	AO	69,309		09/13/2021	10/01/2031
369550-AT-5	GENERAL DYNAMICS CORP SENIOR UNSECURED			1	1.G FE	10,938,853	114.1510	10,719,914	9,391,000	10,867,184		(55,579)			3.600	2.590	MN	43,199	338,076	09/03/2020	11/15/2042
369550-AU-2	GENERAL DYNAMICS CORP SENIOR UNSECURED			2	1.G FE	10,945,238	101.1200	12,260,742	12,125,000	11,993,277		146,650			2.250	3.530	MN	34,859	272,813	12/06/2013	11/15/2022
369550-AW-8	GENERAL DYNAMICS CORP SR UNSECURED			1	1.G FE	24,829,000	101.6090	25,402,184	25,000,000	24,958,308		25,051			1.875	1.980	FA	177,083	468,750	08/09/2016	08/15/2023
369550-AX-6	GENERAL DYNAMICS CORP SENIOR UNSECURED			1	1.G FE	28,692,134	102.8820	29,331,576	28,510,000	28,721,350		(45,669)			2.125	1.936	FA	228,872	578,478	02/26/2021	08/15/2026
369550-BC-1	GENERAL DYNAMICS CORP SENIOR UNSECURED			1	1.G FE	23,870,510	110.8510	24,387,199	22,000,000	23,671,801		(207,712)			3.750	2.386	MN	105,417	825,000	03/30/2021	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORP SENIOR UNSECURED			1	1.G FE	7,408,050	107.0240	8,026,823	7,500,000	7,452,875		12,903			3.500	3.700	MN	33,542	262,500	05/08/2018	05/15/2025
369550-BH-0	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	24,452,613	122.6470	24,611,569	20,067,000	24,254,490		(163,230)			4.250	2.743	AO	213,212	640,348	03/31/2021	04/01/2040
369550-BJ-6	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	53,498,936	128.4730	52,783,315	41,085,000	53,253,176		(201,311)			4.250	2.713	AO	436,528	1,185,006	11/03/2021	04/01/2050
369550-BK-3	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	27,303,350	105.9220	26,480,550	25,000,000	26,822,047		(481,303)			3.250	0.908	AO	203,125	812,500	02/25/2021	04/01/2025
369550-BL-1	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	26,471,880	108.9460	25,602,296	23,500,000	26,069,875		(402,005)			3.500	1.270	AO	205,625	770,000	09/30/2021	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	87,158,950	111.3780	83,533,478	75,000,000	85,984,254		(1,147,115)			3.625	1.661	AO	679,688	2,628,125	03/30/2021	04/01/2030
369550-BN-7	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	34,945,050	98.7550	34,564,410	35,000,000	34,951,930		6,880			1.150	1.182	JD	33,542	224,729	05/03/2021	06/01/2026
369550-BP-2	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	24,977,500	101.6060	25,401,429	25,000,000	24,978,985		1,485			2.250	2.260	JD	46,875	314,063	05/03/2021	06/01/2031
369550-BQ-0	GENERAL DYNAMICS CORP COMPANY GUARNT			1	1.G FE	13,452,750	102.6380	13,856,089	13,500,000	13,454,057		1,307			2.850	2.873	JD	32,063	214,819	05/03/2021	06/01/2041

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
369604-BH-5	GENERAL ELECTRIC COMPANY SR UNSECURED			1	2.B FE	5,895,015	123.2010	8,932,046	7,250,000	5,975,758		27,192			4.500	5.935	MS	99,688	326,250	11/13/2018	03/11/2044
369604-BY-8	GENERAL ELECTRIC COMPANY SR UNSECURED			1	2.B FE	37,455,681	125.1210	46,882,886	37,470,000	37,457,209		623			4.350	4.352	MN	271,658	1,629,945	06/29/2020	05/01/2050
36962G-3P-7	GENERAL ELECTRIC CO SENIOR NOTES				2.B FE	12,766,264	136.1490	17,436,610	12,807,000	12,764,762		473			5.875	5.899	JJ	349,035	752,411	06/29/2020	01/14/2038
36962G-4B-7	GENERAL ELECTRIC CO SR UNSECURED				2.B FE	21,158,368	149.3840	32,416,301	21,700,000	21,279,564		5,190			6.875	7.039	JJ	708,641	1,491,875	06/29/2020	01/10/2039
36962G-XZ-2	GENERAL ELECTRIC CO GLOBAL MTN SERIES A				2.B FE	6,864,397	136.4660	8,623,300	6,319,000	6,769,549		(32,412)			6.750	5.803	MS	125,590	426,533	06/29/2020	03/15/2032
370334-BZ-6	GENERAL MILLS INC SR UNSECURED			1	2.B FE	2,761,860	106.3510	3,190,534	3,000,000	2,839,422		27,487			3.200	4.381	FA	37,600	96,000	01/18/2019	02/10/2027
370334-CA-0	GENERAL MILLS INC SR UNSECURED			1	2.B FE	999,860	101.3900	1,013,905	1,000,000	999,977		29			2.600	2.603	AO	5,706	26,000	10/04/2017	10/12/2022
370334-CE-2	GENERAL MILLS INC SR UNSECURED			1	2.B FE	2,269,694	104.6700	2,272,388	2,171,000	2,212,587		(23,520)			3.700	2.547	AO	16,512	80,327	07/09/2019	10/17/2023
370334-CG-7	GENERAL MILLS INC SR UNSECURED			1	2.B FE	9,929,192	111.7160	10,277,857	9,200,000	9,737,201		(79,551)			4.200	3.132	AO	79,427	386,400	07/10/2019	04/17/2028
370334-CP-7	GENERAL MILLS INC SR UNSECURED			1	2.B FE	1,999,958	100.5160	2,015,343	2,005,000	1,999,973		14			3.000	3.013	FA	25,063		12/20/2021	02/01/2051
37045V-AF-7	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	933,997	137.1590	1,124,701	820,000	930,586		(2,806)			6.250	5.194	AO	12,670	51,250	10/29/2020	10/02/2043
37045V-AG-5	GENERAL MOTORS CO SR UNSECURED				2.C FE	992,730	107.0680	1,070,684	1,000,000	997,380		740			4.000	4.087	AO	10,000	40,000	11/04/2014	04/01/2025
37045V-AH-3	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	11,384,513	118.9450	13,920,190	11,703,000	11,457,968		12,734			5.000	5.218	AO	146,288	585,150	03/25/2021	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	15,411,424	124.1830	20,105,187	16,190,000	15,447,423		14,551			5.200	5.548	AO	210,470	841,880	03/10/2020	04/01/2045
37045V-AK-6	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	16,425,160	135.2280	21,429,543	15,847,000	16,391,667		(27,844)			6.600	6.205	AO	261,476	1,045,902	09/22/2020	04/01/2036
37045V-AL-4	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	3,937,542	144.9650	4,783,834	3,300,000	3,899,420		(12,392)			6.750	5.382	AO	55,688	222,750	06/29/2020	04/01/2046
37045V-AN-0	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	9,452,075	109.6290	13,692,722	12,490,000	10,003,355		321,724			4.200	8.671	AO	131,145	524,580	03/25/2020	10/01/2027
37045V-AP-5	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	8,844,672	120.4630	9,516,613	7,900,000	8,834,486		(17,051)			5.150	4.071	AO	101,713	278,100	07/22/2021	04/01/2038
37045V-AQ-3	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	7,417,202	128.0270	8,431,869	6,586,000	7,418,952		(1,938)			5.400	4.522	AO	88,911	139,644	10/21/2021	04/01/2048
37045V-AT-7	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	39,757,389	137.1040	50,536,675	36,860,000	39,750,090		(19,611)			5.950	5.355	AO	548,293	1,895,670	11/04/2021	04/01/2049
37045V-AU-4	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	24,943,750	122.9210	30,730,264	25,000,000	24,951,940		6,599			6.800	6.841	AO	425,000	1,700,000	05/07/2020	10/01/2027
37045V-AV-2	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	16,982,830	115.0020	19,550,387	17,000,000	16,986,491		3,008			6.125	6.149	AO	260,313	1,041,250	05/07/2020	10/01/2025
37045V-AW-0	GENERAL MOTORS CO SR UNSECURED			1	2.C FE	14,984,400	107.0830	16,062,416	15,000,000	14,991,102		4,727			5.400	5.436	AO	200,250	810,000	05/07/2020	10/02/2023
37045X-AW-6	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	1,530,345	100.2970	1,504,456	1,500,000	1,501,523		(13,764)			3.450	2.511	AO	11,644	51,750	11/14/2019	04/10/2022
37045X-AZ-9	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	26,345,794	107.7890	28,682,781	26,610,000	26,497,720		28,478			4.300	4.430	JJ	533,974	1,144,230	01/21/2016	07/13/2025
37045X-BK-1	GENERAL MOTORS FINL CO SENIOR UNSECURED			1	2.C FE	14,632,520	103.0190	14,937,772	14,500,000	14,558,599		(48,908)			3.700	3.344	MN	77,494	536,500	03/03/2020	05/09/2023
37045X-BQ-8	GENERAL MOTORS FINL CO COMPANY GUARNT			1	2.C FE	12,135,000	108.2120	15,149,644	14,000,000	12,552,732		247,928			4.000	6.541	AO	132,222	560,000	05/01/2020	10/06/2026
37045X-BT-2	GENERAL MOTORS FINL CO COMPANY GUARNT			1	2.C FE	3,336,780	110.1890	3,305,677	3,000,000	3,290,991		(45,789)			4.350	2.207	JJ	59,450	65,250	03/10/2021	01/17/2027
37045X-CK-0	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	5,514,100	107.7080	5,385,418	5,000,000	5,459,415		(54,685)			4.350	1.318	AO	49,542	108,750	08/12/2021	04/09/2025
37045X-CR-5	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	22,055,495	107.2260	23,910,305	22,299,000	22,159,763		62,799			5.100	5.427	JJ	518,080	1,137,249	04/30/2020	01/17/2024
37045X-CU-8	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	3,567,751	101.4540	3,621,897	3,570,000	3,569,600		750			3.550	3.572	JJ	60,903	126,735	04/03/2019	07/08/2022
37045X-CX-2	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	20,240,400	103.2890	20,657,758	20,000,000	20,221,383		(21,340)			2.750	2.401	JD	16,806	481,250	08/12/2021	06/20/2025
37045X-CY-0	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	19,260,886	106.7470	18,945,487	17,748,000	19,193,810		(67,076)			3.600	2.497	JD	17,748	346,104	08/12/2021	06/21/2030
37045X-DE-3	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	9,679,350	97.2740	9,727,448	10,000,000	9,698,686		19,336			2.350	2.728	JJ	112,931	58,750	08/12/2021	01/08/2031
37045X-DL-7	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	5,090,200	99.7580	4,987,913	5,000,000	5,086,666		(3,534)			2.700	2.488	JD	7,875	67,500	07/22/2021	06/10/2031
37045X-DM-5	GENERAL MOTORS FINL CO SR UNSECURED			1	2.C FE	2,748,873	99.2500	2,729,372	2,750,000	2,748,952		79			1.200	1.214	AO	6,967		10/12/2021	10/15/2024
37185L-AJ-1	GENESIS ENERGY LP SR UNSECURED			1	4.B FE	6,500,000	99.0370	6,437,437	6,500,000	6,500,000					6.500	6.500	AO	105,625	422,500	08/07/2017	10/01/2025
37185L-AK-8	GENESIS ENERGY LP SR UNSECURED			1	4.B FE	6,800,000	97.8300	6,652,459	6,800,000	6,800,000					6.250	6.250	MN	54,306	425,000	12/04/2017	05/15/2026
37185L-AL-6	GENESIS ENERGY LP COMPANY GUARNT			1	4.B FE	3,450,000	101.4290	3,499,314	3,450,000	3,450,000					7.750	7.750	FA	111,406	267,375	01/09/2020	02/01/2028
37185L-AM-4	GENESIS ENERGY LP COMPANY GUARNT			1	4.B FE	4,900,000	103.0270	5,048,325	4,900,000	4,900,000					8.000	8.000	JJ	180,756	226,489	12/10/2020	01/15/2027
372460-D#-9	GENUINE PARTS COMPANY SERIES L SENIOR NOTE			1	2.B	29,435,000	104.9260	29,864,637	28,462,500	28,462,500				(2,078,750)	2.020	2.020	AO	97,421	661,334	10/30/2017	10/30/2029
372460-D*-3	GENUINE PARTS COMPANY SERIES J SENIOR NOTE			1	2.B	94,144,000	102.4250	93,288,363	91,080,000	91,080,000				(6,652,000)	1.400	1.400	AO	216,062	1,528,770	10/30/2017	10/30/2024
372460-D@-1	GENUINE PARTS COMPANY SERIES K SENIOR NOTE			1	2.B	24,712,800	104.1350	24,897,130	23,908,500	23,908,500				(1,746,150)	1.810	1.810	AO	73,326	503,286	10/30/2017	10/30/2027
372460-E*-2	GENUINE PARTS COMPANY SERIES M SENIOR NOTE			1	2.B	29,435,000	106.5500	30,326,932	28,462,500	28,462,500				(2,078,750)	2.320	2.320	AO	111,889	750,170	10/30/2017	10/30/2032
372546-AU-5	THE GEORGE WASHINGTON UNIVERSI UNSECURED			1	1.E FE	16,282,232	135.1100	22,002,594	16,285,000	16,284,932		1			4.868	4.868	MS	233,422	792,754	06/24/2015	09/15/2045
372546-AW-1	THE GEORGE WASHINGTON UNIVERSI UNSECURED			1	1.E FE	10,775,000	121.9350	13,138,458	10,775,000	10,775,000					4.126	4.126	MS	130,903	444,577	03/27/2018	09/15/2048
37255#-AA-8	GEO L SMITH GEORGIA II WORLD C SENIOR SECURED NOTES			1	2.B PL	44,047,133	114.8540	50,589,895	44,047,133	44,047,133					4.500	4.500	JD	88,094	1,982,121	05/15/2020	12/15/2045
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC SENIOR NOTES			1	1.G PL	69,300,000	101.6730	70,459,389	69,300,000	69,300,000					3.580	3.596	MJSD	6,892	1,247,362	06/30/2021	06/30/2051
37310P-AC-5	GEORGETOWN UNIVERSITY UNSECURED			1	1.G FE	1,224,050	124.7280	1,247,278	1,000,000	1,213,204		(5,034)			4.315	3.132	AO	10,788	43,150	10/17/2019	04/01/2049
37310P-AD-3	GEORGETOWN UNIVERSITY SR UNSECURED			1	1.G FE	8,556,366	100.8440	8,455,763	8,385,000	8,549,599		(3,813)			2.943	2.841	AO	61,693	246,771	03/03/2020	04/01/2050
373298-BR-8	GEORGIA-PACIFIC LLC SR UNSECURED				1.G FE	74,957	140.0540	84,033	60,000	68,406		(832)			7.750	5.530	MN	594	4,650	01/24/2012	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC UNSECURED 144A			2	1.G FE	4,890,557	103.5620	5,178,094	5,000,000	4,980,277		12,184			3.734	4.001	JJ	86,089	186,700	06/25/2013	07/15/2023

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
373334-JS-1	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	869,070	118.3710	887,785	750,000	861,164		(4,097)			4.750	3.648	MS	11,875	35,625	01/09/2020	09/01/2040
373334-JW-2	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	1,776,240	114.6440	1,834,302	1,600,000	1,765,624		(5,513)			4.300	3.576	MS	20,258	68,800	01/09/2020	03/15/2042
373334-KA-8	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	659,022	113.8990	683,395	600,000	655,728		(1,714)			4.300	3.666	MS	7,597	25,800	01/09/2020	03/15/2043
373334-KL-4	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	35,299,820	101.9530	36,193,208	35,500,000	35,337,462		18,665			2.650	2.716	MS	276,999	940,750	01/08/2020	09/15/2029
373334-KN-0	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	15,182,843	106.6610	16,223,148	15,210,000	15,184,117		463			3.700	3.709	JJ	236,051	562,770	02/21/2020	01/30/2050
373334-KP-5	GEORGIA POWER COMPANY SR UNSECURED			1	2.A FE	500,920	101.1750	505,875	500,000	500,920					3.250	3.240	MS	4,785	8,983	04/15/2021	03/15/2051
375558-AW-3	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	41,570,447	105.0750	43,648,270	41,540,000	41,546,319		(3,727)			3.700	3.690	AO	384,245	1,536,980	04/15/2014	04/01/2024
375558-AX-1	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	35,407,495	126.7900	44,902,756	35,415,000	35,414,077		(64)			4.800	4.800	AO	424,980	1,699,920	01/29/2019	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC SR UNSECURED			2	2.A FE	16,662,977	105.8250	17,503,461	16,540,000	16,580,137		(13,520)			3.500	3.408	FA	241,208	578,900	03/18/2015	02/01/2025
375558-BA-0	GILEAD SCIENCES INC SR UNSECURED			2	2.A FE	16,083,163	122.5660	19,463,550	15,880,000	16,087,843		(4,843)			4.500	4.400	FA	297,750	692,100	05/06/2021	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	30,603,538	127.0620	37,610,477	29,600,000	30,524,239		(22,615)			4.750	4.530	MS	468,667	1,406,000	03/27/2018	03/01/2046
375558-BF-9	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	39,625,805	107.8580	41,657,895	38,623,000	39,424,665		(137,974)			3.650	3.068	MS	469,913	1,276,095	05/06/2021	03/01/2026
375558-BG-7	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	14,949,750	121.2910	18,193,589	15,000,000	14,960,801		2,019			4.600	4.626	MS	230,000	690,000	09/09/2015	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	5,765,520	115.2220	6,913,330	6,000,000	5,807,652		9,254			4.000	4.297	MS	80,000	240,000	01/25/2017	09/01/2036
375558-BK-8	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	12,790,066	118.2080	13,682,545	11,575,000	12,758,191		(29,868)			4.150	3.507	MS	160,121	438,863	05/06/2021	03/01/2047
375558-BS-1	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	16,244,770	96.0500	16,328,453	17,000,000	16,262,651		17,791			2.600	2.900	AO	110,500	247,144	09/02/2021	10/01/2040
375558-BT-9	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	50,376,149	97.1890	50,552,868	52,015,000	50,399,895		23,089			2.800	2.959	AO	364,105	1,189,468	08/10/2021	10/01/2050
375558-BX-0	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	18,122,572	96.6620	17,895,042	18,513,000	18,157,251		34,679			1.200	1.551	AO	55,539	111,078	07/07/2021	10/01/2027
375558-BY-8	GILEAD SCIENCES INC SR UNSECURED			1	2.A FE	8,507,610	96.0140	8,641,227	9,000,000	8,538,222		30,612			1.650	2.301	AO	37,125	74,250	05/06/2021	10/01/2030
37940X-AB-8	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	15,749,350	104.2270	15,634,105	15,000,000	15,732,690		(16,660)			3.200	2.471	FA	181,333		10/25/2021	08/15/2029
37940X-AC-6	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	32,877,365	115.3010	33,552,464	29,100,000	32,848,575		(23,405)			4.150	3.417	FA	456,223	170,150	11/03/2021	08/15/2049
37940X-AD-4	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	52,256,410	102.0230	53,051,959	52,000,000	52,266,300		3,259			2.900	2.827	MN	192,689	1,290,500	10/26/2021	05/15/2030
37940X-AE-2	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	24,977,000	97.3160	24,329,078	25,000,000	24,980,818		3,818			1.200	1.219	MS	100,000	154,167	02/19/2021	03/01/2026
37940X-AG-7	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	34,967,100	100.4970	35,173,809	35,000,000	34,967,431		331			2.150	2.169	JJ	81,521		11/16/2021	01/15/2027
37940X-AH-5	GLOBAL PAYMENTS INC SR UNSECURED			1	2.C FE	39,879,600	101.7390	40,695,439	40,000,000	39,880,722		1,122			2.900	2.935	MN	125,667		11/16/2021	11/15/2031
38016L-AA-3	GO DADDY OPERATING COMPANY LLC COMPANY GUARNT			1	3.C FE	9,600,000	103.4270	9,928,964	9,600,000	9,600,000					5.250	5.250	JD	42,000	504,000	05/30/2019	12/01/2027
38016L-AC-9	GO DADDY OPERATING COMPANY LLC COMPANY GUARNT			1	3.C FE	7,350,000	98.7220	7,256,079	7,350,000	7,350,000					3.500	3.500	MS	85,750	132,913	02/22/2021	03/01/2029
38119#-AC-8	GOLDEN SPREAD ELEC COOPERATIVE SER 2011 B FIRST MORTGAGE NOTE			1	1.D	40,000,034	110.2860	44,114,437	40,000,034	40,000,034					4.350	4.350	FA	686,466	1,740,001	08/11/2011	08/10/2031
38121@-AC-6	GOLDEN STATE WATER COMPANY SERIES A SENIOR NOTE			1	1.F	35,000,000	97.1210	33,992,350	35,000,000	35,000,000					2.170	2.170	JJ	364,982	759,500	07/08/2020	07/08/2030
38121@-AD-4	GOLDEN STATE WATER COMPANY SERIES B SENIOR NOTE			1	1.F	11,530,000	99.3850	11,459,091	11,530,000	11,530,000					2.900	2.900	JJ	160,683	334,370	07/08/2020	07/08/2040
38136*-AA-5	GOLDENTREE ASSET MANAGEMENT LP SERIES A SENIOR NOTE			1	1.F PL	47,500,000	103.9010	49,352,975	47,500,000	47,500,000					3.140	3.139	JD	178,151		11/18/2021	11/18/2031
38141E-C2-3	THE GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	6,774,302	105.7530	7,204,921	6,813,000	6,796,183		6,230			3.850	3.954	JJ	126,050	262,301	05/04/2018	07/08/2024
38141E-C3-1	THE GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	22,549,064	127.9770	27,527,794	21,510,000	22,422,191		(24,407)			4.800	4.492	JJ	496,164	1,032,480	06/29/2020	07/08/2044
38141G-A*-5	GOLDMAN SACHS GROUP INC SERIES A MEDIUM-TERM NOTES				1.F	28,127,500	110.3580	27,589,500	25,000,000	25,496,709		(261,774)			7.300	6.084	MN	233,194	1,825,000	05/02/2007	09/28/2023
38141G-FD-1	GOLDMAN SACHS GROUP INC SUBORDINATED NOTES			2	2.B FE	3,986,252	141.9330	4,683,804	3,300,000	3,864,180		(22,867)			6.750	5.150	AO	55,688	222,750	03/27/2018	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC SENIOR NOTES				2.A FE	5,957,977	145.6370	7,048,833	4,840,000	5,792,872		(30,990)			6.250	4.669	FA	126,042	302,500	06/29/2020	02/01/2041
38141G-VR-2	GOLDMAN SACHS GROUP INC SUBORDINATED				2.B FE	11,345,025	109.1290	12,467,945	11,425,000	11,390,505		8,179			4.250	4.337	AO	94,415	485,563	10/16/2015	10/21/2025
38141G-VS-0	GOLDMAN SACHS GROUP INC SR UNSECURED			2	2.A FE	8,845,718	129.1390	11,519,220	8,920,000	8,853,826		1,464			4.750	4.803	AO	82,386	423,700	12/03/2015	10/21/2045
38141G-WL-4	GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	29,583,764	107.9480	30,636,799	28,381,000	29,284,945		(254,041)			3.691	2.857	JD	75,656	1,047,543	03/26/2021	06/05/2028
38141G-WV-2	GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	66,819,018	108.9230	67,765,050	62,214,000	66,031,083		(669,128)			3.814	2.573	AO	448,203	2,372,842	03/30/2021	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	39,934,311	111.2090	40,134,172	36,089,000	39,467,553		(406,110)			4.223	2.600	MN	254,006	1,524,038	03/26/2021	05/01/2029
38141G-XA-7	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	12,311,099	119.4890	14,565,694	12,190,000	12,305,354		(4,909)			4.411	4.245	AO	101,566	537,701	03/25/2021	04/23/2039
38141G-XG-4	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	1,123,954	101.8160	1,130,154	1,110,000	1,121,689		(1,338)			2.600	2.451	FA	11,544	28,860	06/29/2020	02/07/2030
38141G-XH-2	GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	66,075,308	110.1910	66,577,451	60,420,000	65,295,355		(517,309)			3.800	2.666	MS	676,033	2,104,060	03/26/2021	03/15/2030
38141G-XJ-8	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	42,754,603	105.8500	45,272,069	42,770,000	42,759,731		2,937			3.500	3.508	AO	374,238	1,496,950	03/26/2020	04/01/2025
38141G-XL-3	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	25,000,000	99.7680	24,941,964	25,000,000	25,000,000					0.627	0.617	MN	19,158	155,879	11/16/2020	11/17/2023
38141G-XQ-2	GOLDMAN SACHS GROUP INC SR UNSECURED			2	1.F FE	40,000,000	100.0050	40,001,846	40,000,000	40,000,000					0.460	0.470	JAJO	34,733	134,353	01/20/2021	01/27/2023
38141G-XR-0	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	69,533,100	95.8210	67,074,619	70,000,000	69,558,335		25,235			1.992	1.991	JJ	596,493	697,200	03/09/2021	01/27/2032
38141G-XW-9	GOLDMAN SACHS GROUP INC SR UNSECURED			2	1.F FE	40,000,000	99.8760	39,950,570	40,000,000	40,000,000					0.630	0.599	MJSD	18,188	187,830	03/01/2021	03/08/2024
38141G-YA-6	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	9,914,100	97.9890	9,798,856	10,000,000	9,917,593		3,493			1.431	1.490	MS	44,520	71,948	03/31/2021	03/09/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
38141G-YC-2	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	2,000,000	103.7980	2,075,968	2,000,000	2,000,000					3.210	3.155	AO	12,305	32,100	04/15/2021	04/22/2042
38141G-YG-3	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	2,007,100	98.1200	1,962,398	2,000,000	2,005,674		(1,426)			1.542	1.378	MS	9,509	7,710	07/20/2021	09/10/2027
38141G-YJ-7	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	32,600,000	98.6090	32,146,576	32,600,000	32,600,000					2.383	2.297	JJ	345,270		07/14/2021	07/21/2032
38141G-YK-4	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	2,549,600	99.6390	2,490,964	2,500,000	2,548,279		(1,321)			2.908	2.734	JJ	32,311		07/20/2021	07/21/2042
38141G-YM-0	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	28,000,000	99.7180	27,921,102	28,000,000	28,000,000					1.948	1.794	AO	106,058		10/18/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC SR UNSECURED			1	1.F FE	35,128,600	100.7830	35,273,950	35,000,000	35,127,175		(1,425)			2.650	2.506	AO	180,347		12/03/2021	10/21/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC SR UNSECURED			2	2.A FE	2,671,825	107.6190	2,690,472	2,500,000	2,578,156		(18,654)			3.750	2.897	FA	32,813	93,750	08/24/2016	02/25/2026
38145G-AH-3	THE GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	21,777,735	106.6410	23,194,485	21,750,000	21,781,383		(9,710)			3.500	3.450	MN	95,156	761,250	07/15/2020	11/16/2026
38148L-AC-0	THE GOLDMAN SACHS GROUP INC SR UNSECURED			2	2.A FE	33,660,857	105.4510	35,510,674	33,675,000	33,670,141		1,480			3.500	3.505	JJ	517,285	1,178,625	01/20/2015	01/23/2025
38148L-AE-6	THE GOLDMAN SACHS GROUP INC SR UNSECURED			2	2.A FE	29,359,790	106.7480	31,741,469	29,735,000	29,546,907		50,810			3.750	3.951	MN	120,798	1,115,063	05/04/2018	05/22/2025
38148L-AF-3	THE GOLDMAN SACHS GROUP INC SUBORDINATED				2.B FE	10,542,980	129.9550	13,664,763	10,515,000	10,546,532		(1,266)			5.150	5.122	MN	58,665	541,523	06/29/2020	05/22/2045
38148Y-AA-6	THE GOLDMAN SACHS GROUP INC SR UNSECURED			1	2.A FE	15,489,280	114.5670	17,872,386	15,600,000	15,483,578		(36,716)			4.017	3.969	AO	106,183	626,652	03/09/2021	10/31/2038
38242#-AD-6	GOODMAN NORTH AMERICAN PRTSHP SERIES D GTD SR UNSECURED NOTE			1	2.B PL	11,750,000	96.6810	11,360,018	11,750,000	11,750,000					2.660	2.660	AO	54,696		10/28/2021	10/09/2031
382550-BF-7	THE GOODYEAR TIRE & RUBBER COM SR UNSECURED			1	3.C FE	16,806,419	103.0360	18,354,818	17,814,000	17,188,246		120,751			5.000	5.916	MN	76,699	890,700	08/23/2018	05/31/2026
382550-BG-5	THE GOODYEAR TIRE & RUBBER COM SR UNSECURED			1	3.C FE	10,021,250	106.0380	11,664,146	11,000,000	10,333,897		105,106			4.875	6.255	MS	157,896	536,250	01/16/2019	03/15/2027
382550-BH-3	THE GOODYEAR TIRE & RUBBER COM COMPANY GUARNT			1	3.C FE	17,187,625	107.8840	18,404,947	17,060,000	17,140,276		(37,295)			9.500	9.204	MN	139,560	1,620,700	02/23/2021	05/31/2025
382550-BL-4	THE GOODYEAR TIRE & RUBBER COM SR UNSECURED			1	3.C FE	9,850,000	107.3330	10,572,318	9,850,000	9,850,000					5.000	4.999	JJ	305,076		05/13/2021	07/15/2029
384701-AA-6	GRAHAM PACKAGING COMPANY INC SR UNSECURED			1	5.A FE	6,577,500	103.4270	6,722,733	6,500,000	6,558,183		(13,891)			7.125	6.840	FA	174,958	477,276	07/28/2020	08/15/2028
389284-AA-8	GRAY ESCROW INC SR UNSECURED			1	4.B FE	17,762,150	106.9150	18,759,244	17,546,000	17,672,141		(32,441)			7.000	6.757	MN	156,939	1,228,220	01/16/2019	05/15/2027
389375-AJ-5	GRAY TELEVISION INC SR UNSECURED 144A			1	4.B FE	7,287,500	103.3890	7,650,781	7,400,000	7,267,612		15,726			5.875	6.214	JJ	200,468	434,750	03/18/2020	07/15/2026
389375-AL-0	GRAY TELEVISION INC SR UNSECURED			1	4.B FE	9,850,000	99.5380	9,804,458	9,850,000	9,850,000					4.750	4.750	AO	98,774	462,676	10/08/2020	10/15/2030
39121J-AG-5	GREAT RIVER ENERGY FIRST MRTG BONDS SERIES 2008 A			1	1.G FE	32,639,900	132.7850	43,340,902	32,639,900	32,639,900					7.233	7.234	JJ	1,180,422	2,360,844	05/01/2008	07/01/2038
39121J-B#-6	GREAT RIVER ENERGY FIRST MRTG NOTES SERIES 2015C			1	1.G	2,000,000	119.1200	2,382,400	2,000,000	2,000,000					4.620	4.619	AO	23,100	92,400	02/04/2015	10/01/2044
39121J-C#-5	GREAT RIVER ENERGY FIRST MTG NOTES SERIES 2020A			1	1.G	43,560,000	101.8200	44,352,792	43,560,000	43,560,000					3.250	3.250	AO	298,870	1,415,700	08/20/2020	10/15/2045
391228-AA-7	GREAT RIVER HYDRO LLC SENIOR SECURED NOTE			1	2.B PL	74,250,000	114.0020	84,646,485	74,250,000	74,250,000					4.940	4.942	FA	1,232,839	3,667,950	04/19/2017	04/19/2032
39278*-AA-1	GREEN COUNTRY ENERGY LLC SENIOR SECURED NOTE			1	5.C FE	6,852,615	101.8150	6,976,989	6,852,615	6,852,615					7.210	7.275	FMAN	69,994	494,073	04/28/2003	02/10/2024
398905-AN-9	GROUP 1 AUTOMOTIVE INC SR UNSECURED			1	3.B FE	6,854,875	99.8670	6,840,922	6,850,000	6,854,746		(129)			4.000	3.983	FA	103,511	194,911	10/06/2021	08/15/2028
402479-CB-3	GULF POWER COMPANY SENIOR NOTES				1.F FE	14,990,400	120.6300	18,094,448	15,000,000	14,992,786		226			5.100	5.104	AO	191,250	765,000	09/09/2010	10/01/2040
402479-CC-1	GULF POWER COMPANY SR UNSECURED				1.F FE	19,962,600	100.5640	20,112,712	20,000,000	19,998,400		4,241			3.100	3.122	MN	79,222	620,000	05/15/2012	05/15/2022
402479-CE-7	GULF POWER COMPANY SR UNSECURED			1	1.F FE	17,780,101	115.5570	20,586,483	17,815,000	17,785,076		737			4.550	4.562	AO	202,646	810,583	12/15/2014	10/01/2044
40390D-AC-9	HERBALIFE INTERNATIONAL INC SR UNSECURED			1	4.A FE	7,731,250	97.6860	7,717,174	7,900,000	7,732,757		1,507			4.875	5.218	JD	32,094	126,736	11/30/2021	06/01/2029
404030-AJ-7	H & E EQUIPMENT SERVICES INC COMPANY GUARNT			1	4.B FE	20,775,000	99.4570	20,662,165	20,775,000	20,775,000					3.875	3.875	JD	35,779	807,267	11/30/2020	12/15/2028
404119-BN-8	HCA INC SR SECURED			1	2.C FE	50,588,683	107.5620	50,715,698	47,150,000	48,973,038		(796,101)			5.000	3.158	MS	694,153	2,357,500	03/03/2020	03/15/2024
404119-BQ-1	HCA INC SR SECURED			1	2.C FE	25,740,985	110.7980	25,655,209	23,155,000	24,985,073		(534,902)			5.250	2.695	AO	256,635	1,215,638	12/10/2020	04/15/2025
404119-BR-9	HCA INC SR UNSECURED			1	3.A FE	30,226,563	109.8570	34,330,258	31,250,000	30,807,108		126,876			5.375	5.883	FA	699,870	1,679,688	02/15/2018	02/01/2025
404119-BS-7	HCA INC SR UNSECURED			2	3.A FE	32,200,603	113.0250	32,844,070	29,059,000	31,845,709		(191,812)			5.875	3.042	FA	644,948	665,344	12/01/2021	02/15/2026
404119-BT-5	HCA INC SR SECURED			1	2.C FE	49,327,720	112.5190	51,758,737	46,000,000	48,268,376		(535,451)			5.250	3.871	JD	107,333	2,415,000	03/10/2020	06/15/2026
404119-BU-2	HCA INC SR SECURED			1	2.C FE	11,071,619	110.4410	12,441,132	11,265,000	11,139,292		21,213			4.500	4.748	FA	191,505	506,925	08/20/2018	02/15/2027
404119-BV-0	HCA INC SR SECURED			1	2.C FE	27,594,863	131.5690	35,714,462	27,145,000	27,583,050		(9,327)			5.500	5.372	JD	66,354	1,492,975	04/15/2021	06/15/2047
404119-BW-8	HCA INC COMPANY GUARNT			1	3.A FE	15,723,329	119.2650	18,654,250	15,641,000	15,707,176		(8,100)			5.875	5.796	FA	382,879	918,909	03/25/2020	02/01/2029
404119-BX-6	HCA INC SR SECURED			1	2.C FE	36,989,439	110.3950	39,332,624	35,629,000	36,813,820		(112,006)			4.125	3.587	JD	65,320	1,396,725	12/22/2021	06/15/2029
404119-BY-4	HCA INC SR SECURED			1	2.C FE	16,361,925	123.9100	20,333,648	16,410,000	16,365,385		1,219			5.125	5.147	JD	37,378	841,013	08/15/2019	06/15/2039
404119-BZ-1	HCA INC SR SECURED			1	2.C FE	89,978,995	129.2480	103,298,846	79,923,000	89,923,240		(50,461)			5.250	4.415	JD	186,487	3,507,289	12/07/2021	06/15/2049
404119-CB-3	HCA INC SR SECURED			1	2.C FE	67,630,654	102.3940	68,706,537	67,100,000	67,629,447		(1,207)			3.500	3.456	JJ	1,180,774		11/29/2021	07/15/2051
404119-CC-1	HCA INC SR SECURED			1	2.C FE	20,250,455	98.4910	20,461,433	20,775,000	20,255,152		4,698			2.375	2.674	JJ	248,074		11/29/2021	07/15/2031
404121-AF-2	HCA INC SR SECURED			1	2.C FE	3,991,250	104.7600	4,059,446	3,875,000	3,913,645		(27,745)			4.750	3.973	MN	30,677	184,063	01/31/2019	05/01/2023
404121-AH-8	HCA INC SENIOR UNSECURED			1	3.A FE	34,819,625	112.7620	38,113,646	33,800,000	34,481,075		(151,104)			5.375	4.818	MS	605,583	1,816,750	03/31/2020	09/01/2026
404121-AJ-4	HCA INC SENIOR UNSECURED			1	3.A FE	20,628,156	116.8510	24,275,807	20,775,000	20,665,836		13,086			5.625	5.721	MS	389,531	1,168,594	04/05/2019	09/01/2028
40414L-AQ-2	HEALTHPEAK PROPERTIES INC SR UNSECURED			1	2.A FE	4,815,469	106.3040	5,123,860	4,820,000	4,816,983		607			3.250	3.265	JJ	72,233	156,650	06/20/2019	07/15/2026
40414L-AR-0	HEALTHPEAK PROPERTIES INC SR UNSECURED			1	2.A FE	14,935,800	108.6220	16,293,256	15,000,000	14,949,798		5,714			3.500	3.551	JJ	242,083	525,000	06/20/2019	07/15/2029
404251-A#-7	HNI CORP SENIOR NOTES SERIES B			1	2.C	10,580,000	109.3390	11,568,066	10,580,000	10,580,000					4.400	4.400	MN	40,086	465,520	05/31/2018	05/31/2028
404251-A@-9	HNI CORP SENIOR NOTES SERIES A			1	2.C	10,000,000	106.7980	10,679,800	10,000,000	10,000,000					4.220	4.220	MN	36,339	422,000	05/31/2018	05/31/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404201-AD-9	HSBC BANK USA NATIONAL ASSOCIA SUBORDINATED				1.F FE	8,394,579	155.7320	9,414,023	6,045,000	8,108,300		(81,743)			7.000	4.179	JJ	195,119	423,150	06/29/2020	01/15/2039
404658-AA-0	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES A			1	2.B	12,000,000	106.8250	12,819,000	12,000,000	12,000,000					4.130	4.130	JJ	242,293	495,600	07/05/2017	07/05/2025
404658-AB-8	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES B			1	2.B	13,000,000	108.1380	14,057,940	13,000,000	13,000,000					4.230	4.230	JJ	268,840	549,900	07/05/2017	07/05/2026
404658-AC-6	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES C			1	2.B	8,660,000	108.9750	9,437,235	8,660,000	8,660,000					4.300	4.300	AO	91,026	372,380	04/05/2017	04/03/2027
404658-AD-4	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES A			1	2.B	21,000,000	107.9160	22,662,360	21,000,000	21,000,000					4.210	4.210	MN	144,894	884,100	05/02/2018	05/02/2026
404658-AE-2	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES B			1	2.B	35,000,000	106.9040	37,416,400	35,000,000	35,000,000					4.150	4.150	JJ	693,972	1,452,500	07/09/2018	07/09/2025
404658-AF-9	HSRE CORE HOLDING I LLC SENIOR NOTE SERIES C			1	2.B	22,400,000	108.2880	24,256,512	22,400,000	22,400,000					4.250	4.250	FA	380,800	952,000	08/07/2018	08/07/2026
406216-BA-8	HALLIBURTON COMPANY SR UNSECURED			2	2.A FE	4,641,158	111.5740	5,405,757	4,845,000	4,653,249		5,269			4.500	4.803	MN	27,859	218,025	06/29/2020	11/15/2041
406216-BD-2	HALLIBURTON COMPANY SENIOR UNSECURED			1	2.A FE	497,928	103.3080	503,112	487,000	489,947		(2,122)			3.500	3.036	FA	7,102	17,045	01/24/2018	08/01/2023
406216-BE-0	HALLIBURTON COMPANY SR UNSECURED			1	2.A FE	20,078,153	115.8460	21,935,530	18,935,000	19,970,844		(30,267)			4.750	4.347	FA	374,755	899,413	06/29/2020	08/01/2043
406216-BG-5	HALLIBURTON COMPANY SR UNSECURED			1	2.A FE	2,070,597	107.9460	2,325,150	2,154,000	2,104,514		11,477			3.800	4.453	MN	10,459	81,852	11/28/2018	11/15/2025
406216-BJ-9	HALLIBURTON COMPANY SR UNSECURED			1	2.A FE	844,653	118.4480	902,575	762,000	830,834		(3,842)			4.850	3.972	MN	4,722	36,957	06/29/2020	11/15/2035
406216-BK-6	HALLIBURTON COMPANY SR UNSECURED			2	2.A FE	18,558,743	120.6940	21,803,423	18,065,000	18,526,174		(11,889)			5.000	4.809	MN	115,415	903,250	07/22/2019	11/15/2045
410345-AJ-1	HANESBRANDS INC SR UNSECURED 144A			1	3.C FE	11,355,000	104.4400	11,906,111	11,400,000	11,383,650		6,361			4.625	4.690	MN	67,371	527,250	02/03/2017	05/15/2024
410345-AL-6	HANESBRANDS INC SR UNSECURED 144A			1	3.C FE	3,612,750	107.2880	3,948,190	3,680,000	3,644,721		7,035			4.875	5.123	MN	22,923	179,400	01/26/2017	05/15/2026
41242*-AP-7	HARDWOOD FUNDING LLC SERIES N SENIOR NOTE			1	1.G FE	14,004,795	101.3880	14,194,320	14,000,000	14,000,309		(698)			3.980	3.974	JD	37,147	557,200	10/01/2014	06/07/2022
41242*-AS-1	HARDWOOD FUNDING LLC SERIES Q SENIOR NOTE			1	1.G FE	22,549,518	103.1240	23,615,396	22,900,000	22,833,721		44,330			3.380	3.589	JD	51,601	774,020	11/06/2014	06/07/2023
41242*-AT-9	HARDWOOD FUNDING LLC SERIES R SENIOR NOTE			1	1.G FE	17,645,367	105.8470	17,993,990	17,000,000	17,665,275		(3,607)			3.530	2.325	JD	40,007	176,500	12/13/2021	06/07/2025
41242*-AV-4	HARDWOOD FUNDING LLC SERIES T SENIOR NOTE			1	1.G FE	28,724,647	105.4880	30,327,800	28,750,000	28,742,684		2,802			3.830	3.839	JD	73,408	1,101,125	10/01/2014	06/07/2024
41242*-AX-0	HARDWOOD FUNDING LLC SERIES V SENIOR NOTE			1	1.G FE	13,132,270	104.5200	13,587,600	13,000,000	13,130,741		(1,529)			3.130	2.814	JD	27,127	313,000	12/13/2021	06/07/2025
41242*-AY-8	HARDWOOD FUNDING LLC SERIES W SENIOR NOTE			1	1.G FE	10,000,000	105.4640	10,546,400	10,000,000	10,000,000					3.230	3.229	JD	21,533	323,000	04/02/2015	06/07/2027
41242*-AZ-5	HARDWOOD FUNDING LLC SERIES X SENIOR NOTE			1	1.G FE	4,500,000	106.0190	4,770,855	4,500,000	4,500,000					3.380	3.379	JD	10,140	152,100	04/02/2015	06/07/2030
41242*-BA-9	HARDWOOD FUNDING LLC SERIES Y SENIOR NOTE			1	1.G FE	2,000,000	102.8120	2,056,240	2,000,000	2,000,000					3.160	3.158	JD	4,213	63,200	02/29/2016	06/07/2023
41242*-BB-7	HARDWOOD FUNDING LLC SERIES Z SENIOR NOTE			1	1.G FE	8,000,000	106.1260	8,490,080	8,000,000	8,000,000					3.420	3.418	JD	18,240	273,600	02/29/2016	06/07/2026
41242*-BC-5	HARDWOOD FUNDING LLC SERIES AA SENIOR NOTE			1	1.G FE	5,000,000	107.0770	5,353,850	5,000,000	5,000,000					3.520	3.519	JD	11,733	176,000	02/29/2016	06/07/2028
41242*-BD-3	HARDWOOD FUNDING LLC SERIES BB SENIOR NOTE			1	1.G FE	11,460,000	108.1190	12,390,437	11,460,000	11,460,000					3.670	3.668	JD	28,039	420,582	02/29/2016	06/07/2031
41242*-BE-1	HARDWOOD FUNDING LLC SERIES CC SENIOR NOTE			1	1.G FE	2,000,000	103.9410	2,078,820	2,000,000	2,000,000					3.180	3.180	JD	4,240	63,600	06/07/2017	06/07/2024
41242*-BF-8	HARDWOOD FUNDING LLC SERIES DD SENIOR NOTE			1	1.G FE	8,000,000	106.4840	8,518,720	8,000,000	8,000,000					3.430	3.430	JD	18,293	274,400	06/07/2017	06/07/2027
41242*-BG-6	HARDWOOD FUNDING LLC SERIES EE SENIOR NOTE			1	1.G FE	10,000,000	107.1400	10,714,000	10,000,000	10,000,000					3.530	3.530	JD	23,533	353,000	06/07/2017	06/07/2029
41242*-BH-4	HARDWOOD FUNDING LLC SERIES FF SENIOR NOTE			1	1.G FE	9,700,000	108.2520	10,500,444	9,700,000	9,700,000					3.680	3.680	JD	23,797	356,960	06/07/2017	06/07/2032
41242*-BJ-0	HARDWOOD FUNDING LLC SERIES GG SENIOR NOTE			1	1.G FE	9,310,000	108.8120	10,130,397	9,310,000	9,310,000					3.700	3.700	JD	22,965	344,470	06/07/2018	06/07/2033
41242*-BL-5	HARDWOOD FUNDING LLC SERIES II SENIOR NOTE			1	1.G FE	4,520,200	110.3890	4,415,560	4,000,000	4,490,586		(29,614)			3.960	2.348	JD	10,560	79,200	05/26/2021	06/07/2030
41242*-BM-3	HARDWOOD FUNDING LLC SERIES JJ SENIOR NOTE			1	1.G FE	40,000,000	112.3150	44,926,000	40,000,000	40,000,000					4.060	4.059	JD	108,267	1,624,000	10/04/2018	06/07/2033
41242*-BN-1	HARDWOOD FUNDING LLC SERIES KK SENIOR NOTE			1	1.G FE	19,200,000	116.6480	22,396,416	19,200,000	19,200,000					4.230	4.229	JD	54,144	812,160	10/04/2018	06/07/2038
41242*-BS-0	HARDWOOD FUNDING LLC SERIES OO SENIOR NOTE			1	1.G FE	4,000,000	101.1340	4,045,360	4,000,000	4,000,000					2.890	2.890	JD	7,707	115,600	06/08/2020	06/07/2032
41242*-BT-8	HARDWOOD FUNDING LLC SERIES PP SENIOR NOTE			1	1.G FE	30,650,000	101.5040	31,110,976	30,650,000	30,650,000					2.990	2.990	JD	61,096	916,435	06/08/2020	06/07/2035
41242*-BW-1	HARDWOOD FUNDING LLC SERIES SS SENIOR NOTE			1	1.G FE	59,400,000	104.7380	62,214,372	59,400,000	59,400,000					3.290	3.290	JD	130,284	1,954,260	06/30/2020	06/07/2032
41242*-BZ-4	HARDWOOD FUNDING LLC SERIES VV SENIOR NOTE			1	1.G FE	3,000,000	100.2430	3,007,290	3,000,000	3,000,000					2.370	2.370	JD	4,740	35,550	06/07/2021	06/07/2028
41242*-CA-8	HARDWOOD FUNDING LLC SERIES WW SENIOR NOTE			1	1.G FE	6,000,000	101.1620	6,069,720	6,000,000	6,000,000					2.830	2.829	JD	11,320	84,900	06/07/2021	06/07/2031
413875-AN-5	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	5,754,304	143.1850	6,872,859	4,800,000	5,678,875		(28,311)			6.150	4.682	JD	13,120	295,200	03/14/2019	12/15/2040
413875-AR-6	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	30,961,561	106.7600	32,234,186	30,193,000	30,540,620		(105,919)			3.832	3.433	AO	205,688	1,156,996	06/10/2019	04/27/2025
413875-AS-4	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	16,404,323	122.0270	18,421,155	15,096,000	16,274,976		(78,279)			4.854	4.011	AO	130,268	732,760	03/25/2021	04/27/2035
413875-AT-2	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	52,238,279	131.9230	58,143,928	44,074,000	51,912,908		(136,672)			5.054	3.852	AO	396,000	1,937,956	09/16/2021	04/27/2045
413875-AW-5	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	45,055,002	112.7090	47,803,424	42,413,000	44,426,231		(291,360)			4.400	3.530	JD	82,941	1,866,172	03/10/2020	06/15/2028
416515-AP-9	THE HARTFORD FINANCIAL SERVICE SR UNSECURED			1	2.A FE	680,097	140.5960	759,217	540,000	659,002		(3,741)			6.100	4.412	AO	8,235	32,940	06/29/2020	10/01/2041
416515-BB-9	THE HARTFORD FINANCIAL SERVICE SR UNSECURED			1	2.A FE	2,228,688	117.5210	2,573,699	2,190,000	2,228,534		(1,295)			4.300	4.166	AO	19,880	94,170	06/29/2020	04/15/2043
416515-BE-3	THE HARTFORD FINANCIAL SERVICE SR UNSECURED			1	2.A FE	22,926,400	103.7990	23,873,718	23,000,000	22,942,000		6,716			2.800	2.837	FA	236,133	644,000	08/08/2019	08/19/2029
416515-BF-0	THE HARTFORD FINANCIAL SERVICE SR UNSECURED			1	2.A FE	34,454,923	109.7890	36,202,839	32,975,000	34,439,600		(13,709)			3.600	3.343	FA	435,270	904,410	11/08/2021	08/19/2049
416518-AC-2	THE HARTFORD FINANCIAL SERVICE SR UNSECURED				2.A FE	51,373,615	142.5420	69,781,398	48,955,000	51,049,597		(57,029)			6.625	6.237	AO	684,690	3,243,269	05/22/2019	04/15/2042
416518-AD-0	THE HARTFORD FINANCIAL SERVICE SR UNSECURED			1	2.A FE	24,678,300	98.8070	24,701,841	25,000,000	24,680,075		1,775			2.900	2.965	MS	201,389		09/28/2021	09/15/2051
41805#-AC-1	HASA INC FIRST AMEND ADDON SR SUB NOTE			2	5.B	1,223,734	104.9760	1,284,627	1,223,734	1,223,734					12.000	12.189	MJSD	408	163,999	12/31/2021	01/16/2026
41805#-AD-9	HASA INC SEN SUB UNSECURED NOTES			2	5.B GI	4,937,623	104.4910	5,159,372	4,937,623	4,937,623					12.000	12.255	MJSD	1,646	587,927	12/31/2021	01/16/2026
418751-AB-9	HAT HOLDINGS I LLC COMPANY GUARNT			1	3.A FE	8,930,000	104.0650	9,261,814	8,900,000	8,917,985		(7,191)			6.000	5.904	AO	112,733	534,000	04/15/2020	04/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
418751-AD-5	HAT HOLDINGS I LLC COMPANY GUARNT			1	3.A FE	1,881,000	99.6310	1,892,987	1,900,000	1,883,137		1,601			3.750	3.871	FA	26,917	69,271	08/18/2020	09/15/2030
418751-AE-3	HAT HOLDINGS I LLC SR UNSECURED			1	3.A FE	5,900,000	101.2690	5,974,875	5,900,000	5,900,000					3.375	3.375	JD	8,850	92,372	06/14/2021	06/15/2026
421924-BT-7	ENCOMPASS HEALTH CORPORATION SR UNSECURED			1	4.A FE	325,000	102.1850	332,101	325,000	325,000					5.750	5.750	MS	5,502	18,688	03/11/2016	09/15/2025
421946-AL-8	HEALTHCARE REALTY TRUST INCORP SR UNSECURED			1	2.B FE	21,535,075	99.9490	22,605,549	22,617,000	21,692,689		95,261			2.400	2.953	MS	159,827	542,808	06/10/2020	03/15/2030
421946-AM-6	HEALTHCARE REALTY TRUST INCORP SR UNSECURED			1	2.B FE	14,878,350	96.3480	14,452,233	15,000,000	14,891,472		10,536			2.050	2.137	MS	90,542	292,979	09/18/2020	03/15/2031
42217K-BB-1	WELLTOWER INC SR UNSECURED			2	2.A FE	522,940	123.5490	617,746	500,000	519,554		(541)			5.125	4.824	MS	7,545	25,625	10/01/2014	03/15/2043
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HO COMPANY GUARNT			1	2.B FE	28,623,125	106.9080	28,184,248	26,363,000	28,465,969		(157,157)			3.500	1.588	FA	384,460	175,000	11/02/2021	08/01/2026
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HO COMPANY GUARNT			1	2.B FE	8,302,390	103.9090	8,312,750	8,000,000	8,297,179		(5,211)			3.100	2.576	FA	93,689		11/03/2021	02/15/2030
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HO COMPANY GUARNT			1	2.B FE	61,670,738	95.0490	59,615,871	62,721,000	61,724,565		44,854			2.000	2.190	MS	369,357	963,889	11/02/2021	03/15/2031
422418-AC-3	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE SERIES A			1	1.G	58,000,000	102.5500	59,479,000	58,000,000	58,000,000					4.220	4.220	AO	611,900	2,447,600	10/01/2010	10/01/2022
422418-AE-9	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE SERIES A			1	1.G	25,000,000	105.5020	26,375,500	25,000,000	25,000,000					3.850	3.850	AO	240,625	962,500	04/08/2014	04/08/2024
422418-AH-2	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE SERIES B			1	1.G	29,000,000	104.9190	30,426,510	29,000,000	29,000,000					3.020	3.020	AO	148,399	875,800	04/30/2015	04/30/2027
422418-AK-5	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE SERIES D			1	1.G	70,000,000	112.3940	78,675,800	70,000,000	70,000,000					4.120	4.120	JD	240,333	2,884,000	05/31/2018	06/01/2030
422418-AL-3	HEARST COMMUNICATIONS INC GUARANTEED SR NOTE SERIES E			1	1.G	53,000,000	115.4030	61,163,590	53,000,000	53,000,000					4.270	4.270	JD	188,592	2,263,100	05/31/2018	06/01/2033
42249#-AA-7	HEALTHPARTNERS INC SENIOR NOTE SERIES 2013			1	1.F	32,997,297	111.4500	36,775,488	32,997,297	32,997,297					4.610	4.610	MN	194,372	1,521,175	12/10/2013	05/15/2030
42250P-AA-1	HEALTHPEAK PROPERTIES INC SR UNSECURED			1	2.A FE	7,473,000	105.0090	7,875,677	7,500,000	7,478,224		2,358			3.000	3.041	JJ	103,750	225,000	11/06/2019	01/15/2030
42250P-AB-9	HEALTHPEAK PROPERTIES INC SR UNSECURED			1	2.A FE	18,962,613	104.1420	19,922,269	19,130,000	18,983,899		13,938			2.875	2.972	JJ	253,605	583,598	06/09/2020	01/15/2031
42250P-AC-7	HEALTHPEAK PROPERTIES INC SR UNSECURED			1	2.A FE	22,637,785	97.6170	22,159,054	22,700,000	22,641,458		3,673			1.350	1.403	FA	143,861		09/23/2021	02/01/2027
42251#-AM-6	HEB GROCERY COMPANY LP SENIOR NOTE SERIES A			1	1.G	7,000,000	110.8830	7,761,810	7,000,000	7,000,000					4.050	4.050	JD	12,600	283,500	12/15/2011	12/15/2027
42251#-AN-4	HEB GROCERY COMPANY LP SENIOR NOTE SERIES B			1	1.G	8,000,000	113.8420	9,107,360	8,000,000	8,000,000					4.250	4.250	JD	15,111	340,000	12/15/2011	12/17/2029
42251#-AU-8	HEB GROCERY COMPANY LP SERIES A SENIOR NOTE			1	1.G	7,000,000	109.0040	7,630,280	7,000,000	7,000,000					3.540	3.540	MS	62,638	247,800	03/30/2016	03/30/2031
42251#-AV-6	HEB GROCERY COMPANY LP SERIES B SENIOR NOTE			1	1.G	10,000,000	110.8850	11,088,500	10,000,000	10,000,000					3.670	3.670	MS	92,769	367,000	03/30/2016	03/30/2033
42251#-AW-4	HEB GROCERY COMPANY LP SERIES C SENIOR NOTE			1	1.G	11,000,000	113.2100	12,453,100	11,000,000	11,000,000					3.800	3.800	MS	105,661	418,000	03/30/2016	03/30/2035
42251#-AY-0	HEB GROCERY COMPANY LP SERIES E SENIOR NOTE			1	1.G	12,000,000	119.4090	14,329,080	12,000,000	12,000,000					4.160	4.160	MS	126,187	499,200	03/30/2016	03/30/2039
42251#-AZ-7	HEB GROCERY COMPANY LP SERIES F SENIOR NOTE			1	1.G	9,000,000	120.6290	10,856,610	9,000,000	9,000,000					4.220	4.220	MS	96,005	379,800	03/30/2016	03/30/2040
42704L-AA-2	HERC HOLDINGS INC COMPANY GUARNT			1	4.A FE	36,025,963	104.0960	38,292,597	36,786,000	36,153,362		79,852			5.500	5.831	JJ	932,934	2,023,230	03/23/2020	07/15/2027
42704M-AA-0	HERBALIFE NUTRITION LTD COMPANY GUARNT			1	3.C FE	9,850,000	106.3430	10,474,784	9,850,000	9,850,000					7.875	7.875	MS	258,563	973,919	05/20/2020	09/01/2025
427866-AZ-1	THE HERSHEY COMPANY SR UNSECURED			1	1.F FE	1,819,236	103.4130	1,882,116	1,820,000	1,819,780		154			3.375	3.384	MN	7,849	61,425	05/03/2018	05/15/2023
428040-DA-4	HERTZ CORP SR UNSECURED			1	5.A FE	2,900,000	100.7240	2,921,007	2,900,000	2,900,000					4.625	4.625	JD	14,158		11/17/2021	12/01/2026
428040-DB-2	HERTZ CORP SR UNSECURED			1	5.A FE	14,871,813	100.2610	14,788,435	14,750,000	14,869,396		(2,417)			5.000	4.812	JD	77,847		11/18/2021	12/01/2029
42809H-AD-9	HESS CORPORATION SR UNSECURED			1	3.A FE	723,096	123.7950	958,176	774,000	730,356		1,135			5.600	6.084	FA	16,374	40,824	03/25/2021	02/15/2041
42809H-AH-0	HESS CORPORATION SR UNSECURED			1	3.A FE	859,071	128.8220	1,151,671	894,000	860,680		547			5.800	6.091	AO	12,963	51,852	01/23/2019	04/01/2047
428102-AC-1	HESS MIDSTREAM LP COMPANY GUARNT			1	3.A FE	14,219,700	103.4110	14,105,275	13,640,000	13,949,208		(135,962)			5.625	4.493	FA	289,850	767,250	12/16/2019	02/15/2026
428102-AE-7	HESS MIDSTREAM LP COMPANY GUARNT			1	3.A FE	7,400,000	99.6290	7,372,559	7,400,000	7,400,000					4.250	4.250	FA	127,547		08/02/2021	02/15/2030
42824C-AX-7	HEWLETT PACKARD ENTERPRISE COM SR UNSECURED			1	2.B FE	259,155	131.5020	328,754	250,000	257,533		(368)			6.200	5.869	AO	3,272	15,500	12/30/2016	10/15/2035
42824C-AY-5	HEWLETT PACKARD ENTERPRISE COM SR UNSECURED			1	2.B FE	2,603,962	134.2620	3,128,298	2,330,000	2,589,644		(5,762)			6.350	5.482	AO	31,235	147,955	02/21/2020	10/15/2045
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE COM SR UNSECURED			1	2.B FE	27,967,240	100.6160	28,172,619	28,000,000	27,980,187		8,913			1.450	1.482	AO	101,500	489,456	07/14/2020	04/01/2024
42824C-BK-4	HEWLETT PACKARD ENTERPRISE COM SR UNSECURED			1	2.B FE	17,967,600	100.0520	18,009,322	18,000,000	17,975,877		5,704			1.750	1.783	AO	78,750	379,750	07/14/2020	04/01/2026
431282-AQ-5	HIGHWOODS REALTY LIMITED PARTN SR UNSECURED			1	2.B FE	8,402,496	110.4460	8,360,751	7,570,000	8,329,875		(72,621)			4.125	2.310	MS	91,944	156,131	05/19/2021	03/15/2028
431282-AR-3	HIGHWOODS REALTY LIMITED PARTN SR UNSECURED			1	2.B FE	7,737,878	110.8370	7,647,752	6,900,000	7,682,221		(55,657)			4.200	2.437	AO	61,180	144,900	06/23/2021	04/15/2029
431318-AS-3	HILCORP ENERGY I LP SR UNSECURED			1	3.C FE	4,508,438	106.4640	8,384,041	7,875,000	4,889,827		234,497			6.250	15.423	MN	82,031	492,188	04/16/2020	11/01/2028
43137P-AA-8	HILL CITY FUNDING TRUST SR UNSECURED			1	2.C FE	5,969,550	97.1680	5,830,078	6,000,000	5,969,597		47			4.046	4.084	FA	29,671		11/10/2021	08/15/2041
43148#-AA-7	HILL TOP ENERGY CENTER LLC SENIOR SECURED NOTE			1	3.A PL	72,387,053	102.7400	74,370,458	72,387,053	72,387,053					5.830	5.829	JD	11,723	4,220,165	03/02/2020	12/31/2029
432833-AF-8	HILTON DOMESTIC OPERATING COMP COMPANY GUARNT			1	3.B FE	13,000,000	107.4420	13,967,409	13,000,000	13,000,000					4.875	4.875	JJ	292,229	633,750	11/08/2019	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMP SR UNSECURED			1	3.B FE	6,900,000	103.9750	7,174,259	6,900,000	6,900,000					5.375	5.375	MN	61,813	370,875	04/16/2020	05/01/2025
432833-AH-4	HILTON DOMESTIC OPERATING COMP SR UNSECURED			1	3.B FE	6,959,250	106.8670	7,373,834	6,900,000	6,940,914		(11,013)			5.750	5.551	MN	66,125	396,750	04/17/2020	05/01/2028
432833-AJ-0	HILTON DOMESTIC OPERATING COMP COMPANY GUARNT			1	3.B FE	9,900,000	100.7770	9,976,932	9,900,000	9,900,000					3.750	3.750	MN	61,875	340,313	11/16/2020	05/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMP COMPANY GUARNT			1	3.B FE	11,850,000	102.0290	12,090,390	11,850,000	11,850,000					4.000	4.000	MN	79,000	434,500	11/16/2020	05/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
432891-AK-5	HILTON WORLDWIDE FINANCE LLC COMPANY GUARNT			1	3.B FE	4,512,618	103.2530	5,106,874	4,946,000	4,602,922		53,207			4.875	6.452	AO	60,279	241,118	04/08/2020	04/01/2027
43324B-AA-5	HINES GLOBAL REAL ESTATE HOLDI SERIES A GREEN SENIOR NOTE			1	1.F PL	22,000,000	100.4560	22,100,320	22,000,000	22,000,000					2.730	2.730	JJ	278,612		07/14/2021	07/14/2031
43324B-AB-3	HINES GLOBAL REAL ESTATE HOLDI SERIES B GREEN SENIOR NOTE			1	1.F PL	21,000,000	101.1830	21,248,430	21,000,000	21,000,000					2.880	2.880	JJ	280,560		07/14/2021	07/14/2033
43324B-AC-1	HINES GLOBAL REAL ESTATE HOLDI SERIES C GREEN SENIOR NOTE			1	1.F PL	18,750,000	102.3110	19,183,313	18,750,000	18,750,000					3.030	3.030	JJ	263,547		07/14/2021	07/14/2036
435765-AH-5	HOLLY ENERGY PARTNERS LP COMPANY GUARNT			1	3.A FE	20,101,381	100.3310	21,064,585	20,995,000	20,259,343		91,904			5.000	5.630	FA	437,396	912,500	08/11/2021	02/01/2028
436440-AP-6	HOLOGIC INC SR UNSECURED			1	3.B FE	8,000,000	100.4720	8,037,791	8,000,000	8,000,000					3.250	3.250	FA	98,222	228,944	09/14/2020	02/15/2029
437076-AS-1	HOME DEPOT INC SENIOR NOTES			1	1.F FE	39,066,628	141.7770	55,115,759	38,875,000	39,133,727		(15,865)			5.875	5.795	JD	95,163	2,283,906	06/29/2020	12/16/2036
437076-AV-4	HOME DEPOT INC SENIOR UNSECURED			2	1.F FE	69,864,890	143.7700	97,727,908	67,975,000	69,538,233		(51,287)			5.950	5.740	AO	1,011,128	4,044,513	03/29/2018	04/01/2041
437076-BC-5	HOME DEPOT INC SR UNSECURED			2	1.F FE	12,022,880	105.1890	11,570,740	11,000,000	11,491,177		(229,526)			3.750	1.321	FA	155,833	300,000	02/22/2021	02/15/2024
437076-BD-3	HOME DEPOT INC SR UNSECURED			1	1.F FE	6,729,137	132.1400	8,767,498	6,635,000	6,714,842		(2,127)			4.875	4.784	FA	122,195	323,456	06/29/2020	02/15/2044
437076-BF-8	HOME DEPOT INC SENIOR NOTES			1	1.F FE	7,300,179	125.1590	8,310,588	6,640,000	7,208,429		(16,018)			4.400	3.825	MS	86,025	292,160	06/29/2020	03/15/2045
437076-BG-6	HOME DEPOT INC SR UNSECURED			1	1.F FE	1,947,806	100.7540	1,969,743	1,955,000	1,954,536		1,100			2.625	2.683	JD	4,277	51,319	05/28/2015	06/01/2022
437076-BH-4	HOME DEPOT INC SR UNSECURED			1	1.F FE	42,557,476	123.5550	52,177,068	42,230,000	42,528,468		(8,437)			4.250	4.200	AO	448,694	1,794,775	06/29/2020	04/01/2046
437076-BK-7	HOME DEPOT INC SR UNSECURED			1	1.F FE	21,641,130	106.8470	22,437,941	21,000,000	21,523,716		(127,888)			3.350	2.570	MS	207,142	703,500	02/22/2021	09/15/2025
437076-BM-3	HOME DEPOT INC SR UNSECURED			1	1.F FE	24,839,000	106.3240	26,580,959	25,000,000	24,926,900		15,881			3.000	3.074	AO	187,500	750,000	02/03/2016	04/01/2026
437076-BP-6	HOME DEPOT INC SR UNSECURED			1	1.F FE	7,272,789	113.7690	7,383,578	6,490,000	7,267,092		(6,481)			3.500	2.937	MS	66,883	127,575	07/30/2021	09/15/2056
437076-BS-0	HOME DEPOT INC SR UNSECURED			1	1.F FE	29,659,361	117.8320	33,841,479	28,720,000	29,639,162		(16,653)			3.900	3.692	JD	49,781	1,071,330	10/13/2021	06/15/2047
437076-BT-8	HOME DEPOT INC SR UNSECURED			1	1.F FE	21,694,153	106.1560	23,532,557	22,168,000	21,870,428		46,932			2.800	3.058	MS	184,487	620,704	03/29/2018	09/14/2027
437076-BW-1	HOME DEPOT INC SR UNSECURED			1	1.F FE	9,702,880	112.9950	11,039,585	9,770,000	9,720,761		6,060			3.900	3.984	JD	26,460	381,030	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT INC SR UNSECURED			1	1.F FE	28,923,352	130.0370	37,197,158	28,605,000	28,911,450		(9,722)			4.500	4.418	JD	89,391	1,287,225	06/29/2020	12/06/2048
437076-BY-7	HOME DEPOT INC SR UNSECURED			1	1.F FE	7,153,900	106.7000	7,468,988	7,000,000	7,124,240		(15,694)			2.950	2.674	JD	9,178	206,500	01/06/2020	06/15/2029
437076-BZ-4	HOME DEPOT INC SR UNSECURED			1	1.F FE	23,104,820	105.7670	23,014,968	21,760,000	23,092,666		(11,677)			3.125	2.801	JD	30,222	426,094	10/14/2021	12/15/2049
437076-CA-8	HOME DEPOT INC SR UNSECURED			1	1.F FE	995,130	104.6530	1,046,528	1,000,000	996,270		651			2.500	2.576	AO	5,278	25,000	03/26/2020	04/15/2027
437076-CB-6	HOME DEPOT INC SR UNSECURED			1	1.F FE	13,160,850	105.1680	13,671,793	13,000,000	13,143,535		(17,301)			2.700	2.538	AO	74,100	351,000	10/22/2020	04/15/2030
437076-CC-4	HOME DEPOT INC SR UNSECURED			1	1.F FE	23,819,578	108.6730	24,614,460	22,650,000	23,802,782		(19,383)			3.300	2.920	AO	157,795	574,200	08/25/2021	04/15/2040
437076-CD-2	HOME DEPOT INC SR UNSECURED			1	1.F FE	35,685,477	109.7220	36,065,576	32,870,000	35,633,092		(50,327)			3.350	2.897	AO	232,464	841,520	11/03/2021	04/15/2050
437076-CE-0	HOME DEPOT INC SR UNSECURED			1	1.F FE	19,876,600	95.5470	19,109,341	20,000,000	19,893,137		16,537			0.900	0.989	MS	53,000	124,000	01/04/2021	03/15/2028
437076-CF-7	HOME DEPOT INC SR UNSECURED			1	1.F FE	66,675,070	94.4240	64,208,383	68,000,000	66,766,105		91,035			1.375	1.585	MS	275,306	644,111	05/04/2021	03/15/2031
437076-CG-5	HOME DEPOT INC SR UNSECURED			1	1.F FE	70,639,515	92.4550	66,844,919	72,300,000	70,666,919		27,404			2.375	2.483	MS	505,598	1,111,738	11/09/2021	03/15/2051
437076-CK-6	HOME DEPOT INC SR UNSECURED			1	1.F FE	57,959,450	99.6580	58,299,939	58,500,000	57,962,670		3,220			2.750	2.795	MS	446,875		11/09/2021	09/15/2051
438516-BL-9	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	21,700,370	104.6100	21,968,167	21,000,000	21,613,440		(100,852)			2.500	1.823	MN	87,500	525,000	03/30/2021	11/01/2026
438516-BS-4	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	1,188,060	119.8150	1,198,146	1,000,000	1,183,810		(4,250)			3.812	2.796	MN	4,236	38,120	02/17/2021	11/21/2047
438516-BU-9	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	25,199,806	104.8670	26,216,680	25,000,000	25,191,666		(16,590)			2.700	2.582	FA	255,000	593,973	03/30/2021	08/15/2029
438516-BW-5	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	3,991,720	103.2170	4,128,664	4,000,000	3,995,560		1,623			2.300	2.344	FA	34,756	92,000	07/30/2019	08/15/2024
438516-BZ-8	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	41,048,539	99.6280	40,129,048	40,279,000	40,977,177		(71,362)			1.950	1.719	JD	65,453	785,441	03/30/2021	06/01/2030
438516-CA-2	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	8,169,690	104.6320	8,370,590	8,000,000	8,168,235		(1,455)			2.800	2.692	JD	18,667	154,000	10/19/2021	06/01/2050
438516-CB-0	HONEYWELL INTERNATIONAL INC SR UNSECURED			1	1.F FE	11,239,500	100.3800	11,041,769	11,000,000	11,192,842		(46,658)			1.350	0.815	JD	12,375	148,500	03/30/2021	06/01/2025
44106M-AV-4	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.A FE	13,637,350	99.4340	14,783,868	14,868,000	13,884,303		198,309			5.250	7.124	FA	294,882	780,570	11/17/2020	02/15/2026
44106M-AW-2	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.A FE	5,272,313	96.9550	5,671,855	5,850,000	5,359,538		77,777			4.950	6.922	FA	109,395	289,575	11/13/2020	02/15/2027
44106M-AY-8	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.A FE	2,257,000	92.1640	2,728,057	2,960,000	2,338,977		52,779			4.375	7.928	FA	48,922	129,500	05/29/2020	02/15/2030
44106M-BA-9	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.A FE	3,198,000	97.6420	3,808,025	3,900,000	3,341,205		92,205			4.750	8.481	AO	46,313	185,250	05/29/2020	10/01/2026
44106M-BB-7	SERVICE PROPERTIES TRUST SR UNSECURED			1	4.A FE	3,472,419	95.5910	3,962,228	4,145,000	3,556,218		54,463			4.950	7.387	AO	51,294	205,178	06/11/2020	10/01/2029
44267D-AD-9	THE HOWARD HUGHES CORPORATION COMPANY GUARNT			1	3.C FE	9,893,750	106.6190	10,501,924	9,850,000	9,884,742		(6,591)			5.375	5.287	FA	220,599	504,436	08/05/2020	08/01/2028
44267D-AE-7	THE HOWARD HUGHES CORPORATION COMPANY GUARNT			1	3.C FE	6,850,000	101.2340	6,934,561	6,850,000	6,850,000					4.125	4.125	FA	117,734	140,496	01/19/2021	02/01/2029
44267D-AF-4	THE HOWARD HUGHES CORPORATION COMPANY GUARNT			1	3.C FE	4,900,000	101.1590	4,956,789	4,900,000	4,900,000					4.375	4.375	FA	89,323	106,592	01/19/2021	02/01/2031
443201-AA-6	HOWMET AEROSPACE INC SR UNSECURED			1	3.A FE	306,000	114.9180	351,648	306,000	306,000					6.875	6.875	MN	3,506	21,037	04/22/2020	05/01/2025
44416*-AB-2	HUDSON TRANSMISSION PTNRS LLC INSTITUTIONAL NOTE			1	2.A PL	27,529,334	109.5150	30,148,750	27,529,334	27,529,334					4.420	3.876	FMAN	104,780	1,216,797	11/30/2012	05/31/2033
44416*-AE-6	HUDSON TRANSMISSION PTNRS LLC INSTITUTIONAL NOTE			1	2.A PL	3,873,659	109.3220	4,234,761	3,873,659	3,873,659					4.440	4.465	FMAN	14,810	171,990	08/30/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION PTNRS LLC INSTITUTIONAL NOTE			1	2.A PL	3,170,353	109.3220	3,465,893	3,170,353	3,170,353					4.440	4.465	FMAN	12,121	140,764	11/29/2017	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION PTNRS LLC INSTITUTIONAL NOTE			1	2.A PL	18,183,973	109.3220	19,879,083	18,183,973	18,183,973					4.440	4.461	FMAN	69,523	807,368	12/19/2017	11/30/2032

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
444454-AD-4	HUGHES SATELLITE SYSTEMS CORPO SR SECURED			1	3.A FE	7,300,000	109.6330	8,003,216	7,300,000	7,300,000					5.250	5.250	FA	159,688	383,250	05/17/2017	08/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEMS CORPO SR SECURED			1	4.B FE	20,566,977	111.9070	23,052,782	20,600,000	20,581,318		3,373			6.625	6.648	FA	568,646	1,364,750	05/17/2017	08/01/2026
444859-BB-7	HUMANA INC SR UNSECURED			1	2.C FE	1,084,105	123.4880	1,327,498	1,075,000	1,083,510		(248)			4.625	4.565	JD	4,143	49,719	03/21/2019	12/01/2042
444859-BD-3	HUMANA INC SR UNSECURED			2	2.C FE	1,997,340	106.1790	2,123,575	2,000,000	1,999,176		279			3.850	3.866	AO	19,250	77,000	09/16/2014	10/01/2024
444859-BE-1	HUMANA INC SR UNSECURED			1	2.C FE	15,835,651	129.3930	19,874,719	15,360,000	15,808,635		(11,475)			4.950	4.734	AO	190,080	760,320	06/04/2019	10/01/2044
444859-BG-6	HUMANA INC SR UNSECURED			1	2.C FE	5,066,725	127.0550	6,060,515	4,770,000	5,046,099		(6,175)			4.800	4.411	MS	67,416	228,960	03/21/2019	03/15/2047
444859-BK-7	HUMANA INC SR UNSECURED			1	2.C FE	23,447,200	104.8040	23,580,977	22,500,000	23,323,121		(75,343)			3.125	2.576	FA	265,625	546,875	11/23/2021	08/15/2029
444859-BL-5	HUMANA INC SR UNSECURED			1	2.C FE	3,623,740	114.6150	3,891,177	3,395,000	3,619,563		(3,678)			3.950	3.563	FA	50,661	96,380	04/27/2021	08/15/2049
444859-BQ-4	HUMANA INC SR UNSECURED			1	2.B FE	32,915,605	97.3520	32,612,760	33,500,000	32,927,813		12,208			1.350	1.700	FA	185,925		11/19/2021	02/03/2027
444859-BR-2	HUMANA INC SR UNSECURED			1	2.B FE	9,317,210	96.9680	9,211,955	9,500,000	9,319,132		1,922			2.150	2.362	FA	83,969		11/22/2021	02/03/2032
446150-AW-4	HUNTINGTON BANCSHARES INCORPOR SUBORDINATED			2	2.A FE	19,052,183	95.8210	18,131,219	18,922,000	19,048,120		(4,063)			2.487	2.409	FA	176,471		08/24/2021	08/15/2036
44891A-BK-2	HYUNDAI CAPITAL AMERICA INC COMPANY GUARNT			1	2.A FE	10,991,090	112.3870	12,362,529	11,000,000	10,993,899		1,650			5.875	5.894	AO	150,792	646,250	04/02/2020	04/07/2025
44891A-BL-0	HYUNDAI CAPITAL AMERICA INC COMPANY GUARNT			1	2.A FE	2,998,230	125.6010	3,768,018	3,000,000	2,998,471		137			6.375	6.383	AO	44,094	191,250	04/02/2020	04/08/2030
44891A-BM-8	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	5,477,897	99.9590	5,453,744	5,456,000	5,471,225		(6,852)			1.250	1.085	MS	19,513	68,200	03/15/2021	09/18/2023
44891A-BN-6	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	17,459,406	99.5930	17,130,021	17,200,000	17,422,634		(36,930)			1.800	1.439	AO	65,360	245,880	09/01/2021	10/15/2025
44891A-BP-1	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	11,622,334	99.6710	11,561,864	11,600,000	11,618,549		(2,934)			2.375	2.345	AO	58,161	296,163	09/16/2020	10/15/2027
44891A-BR-7	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	3,578,994	98.7590	3,567,174	3,612,000	3,588,354		9,359			0.800	1.129	JJ	13,886	14,448	03/09/2021	01/08/2024
44891A-BS-5	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	31,958,400	97.2340	31,114,809	32,000,000	31,966,347		7,947			1.300	1.327	JJ	199,911	208,000	01/06/2021	01/08/2026
44891A-BT-3	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	9,989,500	96.6220	9,662,186	10,000,000	9,990,896		1,396			1.800	1.816	JJ	85,500	91,000	01/06/2021	01/10/2028
44891A-BV-8	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	1,499,910	98.4290	1,476,434	1,500,000	1,499,926		16			0.875	0.877	JD	620	6,526	06/10/2021	06/14/2024
44891A-BW-6	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	2,495,675	97.5210	2,438,032	2,500,000	2,496,132		457			1.500	1.536	JD	1,667	18,750	06/10/2021	06/15/2026
44891A-BY-2	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	5,125,848	98.4300	5,118,349	5,200,000	5,126,589		741			1.000	1.534	MS	15,022		12/20/2021	09/17/2024
44891C-BD-4	HYUNDAI CAPITAL AMERICA INC SR UNSECURED			1	2.A FE	8,872,110	106.1910	8,495,266	8,000,000	8,731,135		(140,975)			3.500	1.467	MN	45,889	280,000	01/21/2021	11/02/2026
44919*-AC-2	I 595 EXPRESS LLC SENIOR SECURED NOTE			1	1.F PL	39,825,810	106.1580	42,278,284	39,825,810	39,825,810					3.310	3.325	MJSD	3,662	1,318,234	10/15/2015	12/31/2031
449298-AF-1	ICRE REIT HOLDINGS SENIOR NOTE SERIES A TRANCHE A			1	2.B	20,047,866	109.7080	21,941,600	20,000,000	20,022,116		(4,013)			4.380	4.355	MN	87,600	876,000	10/01/2014	11/25/2026
449298-AG-9	ICRE REIT HOLDINGS SENIOR NOTE SERIES A TRANCHE B			1	2.B	20,000,000	105.1930	21,038,600	20,000,000	20,000,000					4.260	4.260	JJ	423,633	852,000	01/02/2014	01/02/2024
449298-AN-4	ICRE REIT HOLDINGS SENIOR NOTE SERIES C TRANCHE B			1	2.B	25,000,000	106.5970	26,649,250	25,000,000	25,000,000					3.660	3.660	JJ	447,333	915,000	07/05/2017	07/05/2027
449298-AP-9	ICRE REIT HOLDINGS SENIOR NOTE SERIES C TRANCHE C			1	2.B	24,450,000	107.4390	26,268,836	24,450,000	24,450,000					3.760	3.760	JJ	449,445	919,320	07/05/2017	07/05/2029
44988M-AC-9	IRB HOLDING CORP SR SECURED			1	4.B FE	4,925,000	105.7840	5,209,884	4,925,000	4,925,000					7.000	7.000	JD	15,322	344,750	05/18/2020	06/15/2025
449934-AD-0	IQVIA INC SR UNSECURED 144A			1	3.C FE	12,288,875	102.7160	12,531,349	12,200,000	12,237,753		(12,427)			5.000	4.879	AO	128,778	610,000	07/10/2017	10/15/2026
450319-A#-5	ITC MIDWEST LLC FIRST MORTGAGE BONDS SERIES D			1	1.F	10,000,000	108.4760	10,847,600	10,000,000	10,000,000					4.600	4.600	JD	1,278	460,000	02/18/2010	12/17/2024
450319-B*-8	ITC MIDWEST LLC FIRST MORTGAGE BONDS SERIES E			1	1.F	55,000,000	106.7540	58,714,700	55,000,000	55,000,000					3.500	3.500	JD	5,347	1,925,000	01/19/2012	01/19/2027
450319-C#-3	ITC MIDWEST LLC FIRST MORTGAGE BONDS SERIES J			1	1.F	9,750,000	97.3620	9,492,795	9,750,000	9,750,000					3.130	3.130	JJ	140,720	305,175	07/15/2020	07/15/2051
45031U-CF-6	ISTAR INC SR UNSECURED			1	3.C FE	13,450,000	104.4900	14,053,940	13,450,000	13,450,000					4.750	4.750	AO	159,719	773,375	09/12/2019	10/01/2024
45031U-CG-4	ISTAR INC SR UNSECURED			1	3.C FE	14,213,600	102.8590	15,677,777	15,242,000	14,503,355		168,784			4.250	5.707	FA	269,910	800,205	03/20/2020	08/01/2025
45031U-CJ-8	ISTAR INC SR UNSECURED			1	3.B FE	7,800,000	103.8410	8,099,604	7,800,000	7,800,000					5.500	5.500	FA	162,067	468,902	08/18/2020	02/15/2026
450636-C#-0	ITR CONCESSION COMPANY LLC SENIOR SECURED NOTE			1	2.B FE	30,000,000	102.0270	30,608,100	30,000,000	30,000,000					3.250	3.250	AO	197,708	975,000	12/10/2019	12/10/2031
450636-D*-3	ITR CONCESSION COMPANY LLC SENIOR SECURED NOTE			1	2.B FE	49,200,000	102.2210	50,292,732	49,200,000	49,200,000					3.350	3.350	AO	334,218	1,648,200	12/10/2019	12/10/2034
451102-BQ-9	ICAHN ENTERPRISES FIN CORP SENIOR UNSECURED			1	3.C FE	9,500,000	101.7960	9,670,640	9,500,000	9,500,000					6.375	6.372	JD	26,917	605,625	02/08/2018	12/15/2025
451102-BT-3	ICAHN ENTERPRISES FIN CORP COMPANY GUARNT			1	3.C FE	18,968,362	104.1510	20,468,832	19,653,000	19,093,454		80,853			6.250	6.894	MN	156,951	1,228,313	03/24/2020	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES FIN CORP COMPANY GUARNT			1	3.C FE	10,469,960	102.9050	11,319,564	11,000,000	10,573,207		60,181			5.250	6.068	MN	73,792	577,500	03/24/2020	05/15/2027
451102-CC-9	ICAHN ENTERPRISES FIN CORP COMPANY GUARNT			1	3.C FE	7,904,873	98.1810	7,756,297	7,900,000	7,904,611		(261)			4.375	4.365	FA	144,010	184,333	07/02/2021	02/01/2029
45138L-BF-9	IDAHO POWER COMPANY 1ST MORTGAGE			1	1.G FE	3,237,975	124.2420	4,037,860	3,250,000	3,238,753		232			4.200	4.222	MS	45,500	136,500	03/13/2018	03/01/2048
45174H-BE-6	IHEARTCOMMUNICATIONS INC SR SECURED			1	4.A FE	16,951,250	103.9450	17,566,787	16,900,000	16,928,492		(9,908)			5.250	5.180	FA	335,183	887,250	08/06/2019	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC SR SECURED			1	4.A FE	7,916,250	101.4860	8,017,395	7,900,000	7,910,233		(3,071)			4.750	4.704	JJ	173,032	375,250	11/19/2019	01/15/2028
452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSECURED			1	1.E FE	1,458,075	117.3640	1,760,454	1,500,000	1,463,984		1,094			3.900	4.073	MS	19,500	58,500	02/02/2016	09/01/2042
452308-AT-6	ILLINOIS TOOL WORKS INC SR UNSECURED			2	1.E FE	20,029,248	104.7780	21,060,370	20,100,000	20,082,583		7,620			3.500	3.542	MS	234,500	703,500	02/18/2014	03/01/2024
452327-AL-3	ILLUMINA INC SR UNSECURED			1	2.B FE	3,999,920	99.5020	3,980,077	4,000,000	3,999,951		31			0.550	0.551	MS	5,989	11,000	03/16/2021	03/23/2023
45319#-AA-5	IMPERIAL VALLEY SOLAR 1 LLC SENIOR SECURED NOTES			1	2.A PL	43,041,818	122.3120	52,602,490	43,006,811	43,034,665		(1,266)			6.000	5.987	JD	7,168	2,580,409	10/01/2014	06/30/2038
45344L-AA-1	INDEPENDENCE ENERGY FINANCE LL SR UNSECURED			1	4.B FE	11,800,000	104.1000	12,283,776	11,800,000	11,800,000					7.250	7.250	MN	142,583	415,868	04/29/2021	05/01/2026
454889-AM-8	INDIANA MICHIGAN POWER COMPANY SENIOR UNSECURED			1	1.G FE	10,259,647	136.0290	13,487,321	9,915,000	10,193,439		(14,456)			6.050	5.740	MS	176,625	599,858	10/01/2014	03/15/2037
454889-AQ-9	INDIANA MICHIGAN POWER COMPANY SR UNSECURED			1	1.G FE	1,480,826	123.6100	1,667,502	1,349,000	1,474,196		(3,487)			4.550	3.921	MS	18,073	61,380	02/21/2020	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER COMPANY SR UNSECURED			1	1.G FE	6,739,716	111.1720	7,220,613	6,495,000	6,738,531		(2,413)			3.750	3.514	JJ	121,781	187,313	10/22/2021	07/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
454889-AS-5	INDIANA MICHIGAN POWER COMPANY SR UNSECURED			1	1.G FE	12,959,050	110.6630	14,386,162	13,000,000	12,972,338		3,759			3.850	3.888	MN	63,953	500,500	04/30/2018	05/15/2028
454889-AT-3	INDIANA MICHIGAN POWER COMPANY SR UNSECURED			1	1.G FE	11,550,477	119.1370	13,545,919	11,370,000	11,543,226		(4,429)			4.250	4.147	FA	182,552	483,225	02/21/2020	08/15/2048
454889-AU-0	INDIANA MICHIGAN POWER COMPANY SR UNSECURED			1	1.G FE	11,906,640	104.2210	12,506,468	12,000,000	11,907,908		1,268			3.250	3.291	MN	65,000	197,167	04/27/2021	05/01/2051
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLD SR UNSECURED			1	2.B FE	12,831,849	141.0990	16,483,214	11,682,000	12,780,675		(33,001)			5.750	4.990	JD	29,854	671,715	06/29/2020	06/15/2043
45687A-AJ-1	TRANE TECHNOLOGIES GLOBAL HOLD SR UNSECURED				2.B FE	12,543,797	104.6880	12,841,046	12,266,000	12,329,234		(42,215)			4.250	3.879	JD	23,169	521,305	07/15/2016	06/15/2023
45687A-AN-2	TRANE TECHNOLOGIES GLOBAL HOLD SENIOR UNSECURED			1	2.B FE	6,437,459	121.7200	7,729,251	6,350,000	6,434,072		(2,058)			4.300	4.211	FA	98,601	273,050	02/21/2020	02/21/2048
458140-AK-6	INTEL CORP SR UNSECURED			1	1.E FE	2,511,549	130.1660	2,824,601	2,170,000	2,478,158		(10,510)			4.800	3.767	AO	26,040	104,160	06/29/2020	10/01/2041
458140-AM-2	INTEL CORP SR UNSECURED				1.E FE	5,260,050	102.0720	5,103,604	5,000,000	5,115,640		(120,991)			2.700	0.269	JD	6,000	135,000	10/20/2020	12/15/2022
458140-AN-0	INTEL CORP SR UNSECURED			1	1.E FE	1,982,300	117.0810	2,341,616	2,000,000	1,988,597		812			4.000	4.065	JD	3,556	80,000	12/04/2012	12/15/2032
458140-AS-9	INTEL CORP SR UNSECURED			1	1.E FE	43,443,435	107.8300	46,145,920	42,795,000	43,334,574		(136,089)			3.700	3.282	JJ	668,553	1,472,415	02/22/2021	07/29/2025
458140-AV-2	INTEL CORP SR UNSECURED			1	1.E FE	15,665,112	118.7760	17,056,186	14,360,000	15,611,253		(36,603)			4.100	3.532	MN	68,689	588,760	09/10/2020	05/19/2046
458140-AX-8	INTEL CORP SR UNSECURED			1	1.E FE	23,863,380	107.3120	25,754,961	24,000,000	23,917,560		13,815			3.150	3.220	MN	105,000	756,000	05/25/2018	05/11/2027
458140-AY-6	INTEL CORP SR UNSECURED			1	1.E FE	20,256,283	120.1180	21,914,376	18,244,000	20,179,711		(51,388)			4.100	3.437	MN	103,889	748,004	04/27/2021	05/11/2047
458140-BB-5	INTEL CORP SR UNSECURED			1	1.E FE	7,495,425	100.5440	7,540,804	7,500,000	7,499,654		950			2.350	2.363	MN	24,479	176,250	05/08/2017	05/11/2022
458140-BD-1	INTEL CORP SR UNSECURED			1	1.E FE	4,888,300	104.2300	5,211,523	5,000,000	4,954,730		18,173			2.875	3.277	MN	19,965	143,750	03/06/2018	05/11/2024
458140-BG-4	INTEL CORP SR UNSECURED			1	1.E FE	45,400,116	113.7780	48,660,543	42,768,000	45,354,098		(57,697)			3.734	3.359	JD	102,028	1,512,942	10/04/2021	12/08/2047
458140-BH-2	INTEL CORP SR UNSECURED			1	1.E FE	62,286,109	103.5460	59,804,791	57,757,000	61,640,851		(469,773)			2.450	1.509	MN	180,812	1,415,047	05/05/2021	11/15/2029
458140-BJ-8	INTEL CORP SR UNSECURED			1	1.E FE	67,921,652	105.9550	63,371,613	59,810,000	67,642,217		(195,500)			3.250	2.576	MN	248,378	1,911,325	08/30/2021	11/15/2049
458140-BK-5	INTEL CORP SR UNSECURED			1	1.E FE	41,911,554	101.1360	40,310,672	39,858,000	41,867,873		(31,948)			3.100	2.873	FA	466,781	1,050,559	10/04/2021	02/15/2060
458140-BL-3	INTEL CORP SR UNSECURED			1	1.E FE	13,265,973	124.7810	16,483,570	13,210,000	13,262,424		(2,441)			4.600	4.563	MS	162,043	607,660	06/29/2020	03/25/2040
458140-BM-1	INTEL CORP SR UNSECURED			1	1.E FE	6,128,068	133.4230	6,664,490	4,995,000	6,091,124		(23,070)			4.750	3.483	MS	63,270	219,450	04/15/2021	03/25/2050
458140-BN-9	INTEL CORP SR UNSECURED			1	1.E FE	14,673,796	140.8710	19,130,347	13,580,000	14,652,934		(13,555)			4.950	4.483	MS	179,256	647,460	04/15/2021	03/25/2060
458140-BP-4	INTEL CORP SR UNSECURED			1	1.E FE	26,553,150	106.4690	26,642,799	25,024,000	26,146,127		(330,000)			3.400	1.903	MS	226,884	850,816	02/22/2021	03/25/2025
458140-BQ-2	INTEL CORP SR UNSECURED			1	1.E FE	65,741,914	110.0950	65,163,039	59,188,000	64,475,683		(978,199)			3.750	1.862	MS	591,880	2,103,525	04/30/2021	03/25/2027
458140-BR-0	INTEL CORP SR UNSECURED			1	1.E FE	39,383,213	113.8010	40,935,405	35,971,000	39,059,749		(278,940)			3.900	2.667	MS	374,098	1,110,369	05/06/2021	03/25/2030
458140-BT-6	INTEL CORP SR UNSECURED			1	1.E FE	4,989,800	98.8400	4,942,020	5,000,000	4,990,333		533			1.600	1.631	FA	30,889		08/10/2021	08/12/2028
458140-BU-3	INTEL CORP SR UNSECURED			1	1.E FE	12,495,500	99.5250	12,440,663	12,500,000	12,495,658		158			2.000	2.004	FA	96,528		08/10/2021	08/12/2031
458140-BV-1	INTEL CORP SR UNSECURED			1	1.E FE	17,484,075	100.0770	17,513,551	17,500,000	17,484,306		231			2.800	2.806	FA	189,194		08/10/2021	08/12/2041
458140-BW-9	INTEL CORP SR UNSECURED			1	1.E FE	62,175,098	102.9130	62,879,705	61,100,000	62,169,137		(5,961)			3.050	2.959	FA	719,537		11/01/2021	08/12/2051
458140-BX-7	INTEL CORP SR UNSECURED			1	1.E FE	47,603,330	102.7140	48,275,460	47,000,000	47,601,413		(1,917)			3.200	3.142	FA	580,711		10/22/2021	08/12/2061
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC COMPANY GUARNT			1	1.G FE	12,490,035	106.6390	12,163,284	11,406,000	12,349,751		(133,177)			3.100	1.513	MS	104,111	208,382	03/26/2021	09/15/2027
45866F-AG-9	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	14,993,100	103.9970	15,599,488	15,000,000	14,997,742		1,255			3.450	3.459	MS	143,750	517,500	08/06/2018	09/21/2023
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	22,162,656	125.2250	26,873,181	21,460,000	22,147,275		(16,384)			4.250	4.037	MS	253,347	890,800	04/15/2021	09/21/2048
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	27,325,825	110.7690	28,469,847	25,702,000	27,091,336		(204,353)			3.750	2.795	MS	267,729	963,825	09/30/2020	09/21/2028
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	14,528,972	99.3050	14,777,525	14,881,000	14,550,492		24,064			2.100	2.385	JD	13,889	312,501	03/22/2021	06/15/2030
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	45,669,206	101.3210	48,058,421	47,432,000	45,693,282		25,580			3.000	3.193	JD	63,243	1,250,460	09/17/2021	06/15/2050
45866F-AM-6	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	19,980,600	99.9150	19,983,096	20,000,000	19,989,935		6,864			0.700	0.735	JD	6,222	140,000	08/17/2020	06/15/2023
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	81,380,399	96.0690	78,526,513	81,740,000	81,416,779		26,990			1.850	1.891	MS	445,256	1,614,675	03/25/2021	09/15/2032
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	52,944,377	97.1210	51,712,137	53,245,000	52,960,873		12,059			2.650	2.686	MS	415,459	1,508,978	09/30/2020	09/15/2040
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC SR UNSECURED			1	1.G FE	78,909,844	99.2900	80,146,940	80,720,000	78,925,077		12,432			3.000	3.098	MS	713,027	1,870,333	11/04/2021	09/15/2060
458830-E#-9	INTERMOUNTAIN GAS COMPANY SENIOR NOTE SERIES A			1	2.A	5,000,000	106.7560	5,337,800	5,000,000	5,000,000					3.620	3.620	JD	9,050	181,000	06/13/2019	06/13/2029
458830-F*-2	INTERMOUNTAIN GAS COMPANY SENIOR NOTE SERIES B			1	2.A	2,900,000	109.5610	3,177,269	2,900,000	2,900,000					3.820	3.820	JD	5,539	110,780	06/13/2019	06/13/2034
459200-HP-9	IBM CORP SR UNSECURED				1.G FE	6,449,760	103.9690	6,238,149	6,000,000	6,292,836		(156,924)			3.375	0.285	FA	84,375	101,250	02/22/2021	08/01/2023
459200-JY-8	IBM CORP SR UNSECURED			1	1.G FE	25,900,680	104.5110	27,172,876	26,000,000	25,951,038		19,622			3.000	3.083	MN	99,667	780,000	05/08/2019	05/15/2024
459200-JZ-5	IBM CORP SR UNSECURED			1	1.G FE	22,224,520	107.0600	23,553,185	22,000,000	22,181,733		(40,945)			3.300	3.088	MN	92,767	726,000	10/13/2020	05/15/2026
459200-KA-8	IBM CORP SR UNSECURED			1	1.G FE	32,243,675	108.7790	34,809,274	32,000,000	32,258,837		5,136			3.500	3.370	MN	143,111	997,500	12/16/2021	05/15/2029
459200-KB-6	IBM CORP SR UNSECURED			1	1.G FE	10,918,470	115.9150	11,979,866	10,335,000	10,913,060		(3,610)			4.150	3.694	MN	54,804	298,385	12/09/2021	05/15/2039
459200-KC-4	IBM CORP SR UNSECURED			1	1.G FE	40,583,987	121.6560	46,545,667	38,260,000	40,514,745		(51,920)			4.250	3.879	MN	207,773	1,626,050	04/15/2021	05/15/2049
459200-KH-3	IBM CORP SR UNSECURED			1	1.G FE	25,891,150	99.7170	24,929,150	25,000,000	25,727,718		(135,043)			1.700	1.123	MN	54,306	425,000	10/14/2020	05/15/2027
459200-KJ-9	IBM CORP SR UNSECURED			1	1.G FE	22,616,980	97.8810	21,533,746	22,000,000	22,542,642		(62,155)			1.950	1.624	MN	54,817	429,000	10/20/2020	05/15/2030
459200-KK-6	IBM CORP SR UNSECURED			1	1.G FE	25,403,450	98.7950	25,192,816	25,500,000	25,400,568		(2,467)			2.850	2.876	MN	92,863	99,750	12/16/2021	05/15/2040
459200-KL-4	IBM CORP SR UNSECURED			1	1.G FE	29,986,350	98.1520	29,165,730	29,715,000	29,975,056		(9,318)			2.950	2.903	MN	112,009	426,718	11/22/2021	05/15/2050
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.B FE	6,761,762	117.6460	6,692,881	5,689,000	6,748,352		(13,411)			4.375	3.276	JD	20,741	146,322	07/14/2021	06/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.B FE	11,889,290	128.9350	11,604,153	9,000,000	11,862,028		(27,262)			5.000	3.199	MS	118,750	225,000	09/08/2021	09/26/2048
459506-AM-3	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.B FE	2,000,000	99.9670	1,999,342	2,000,000	2,000,000					0.697	0.697	MS	4,105	13,901	09/09/2020	09/15/2022
459506-AN-1	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.B FE	11,381,581	97.9740	11,138,684	11,369,000	11,379,073		(2,508)			1.230	1.205	AO	34,960	145,665	01/21/2021	10/01/2025
459506-AP-6	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.B FE	30,517,898	98.4860	29,744,862	30,202,000	30,472,676		(43,199)			1.832	1.664	AO	116,808	597,872	01/22/2021	10/15/2027
459506-AQ-4	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.B FE	76,753,027	98.3060	75,724,165	77,029,000	76,750,148		2,781			2.300	2.344	MN	295,278	1,490,000	10/26/2021	11/01/2030
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.B FE	34,212,134	102.5970	33,978,081	33,118,000	34,172,520		(38,778)			3.268	3.038	MN	138,293	1,237,977	06/23/2021	11/15/2040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRA SR UNSECURED			1	2.B FE	81,302,417	105.2010	82,790,250	78,697,000	81,281,291		(20,118)			3.468	3.287	JD	227,434	2,349,345	12/02/2021	12/01/2050
460146-CF-8	INTERNATIONAL PAPER CO BONDS			1	2.B FE	26,397,022	152.8080	38,528,899	25,214,000	26,185,719		(30,191)			7.300	6.909	MN	235,191	1,840,622	03/20/2015	11/15/2039
460146-CH-4	INTERNATIONAL PAPER CO SR UNSECURED			2	2.B FE	17,514,755	138.7740	24,042,593	17,325,000	17,485,032		(4,797)			6.000	5.917	MN	132,825	1,039,500	10/01/2014	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SR UNSECURED			2	2.B FE	6,126,912	126.3800	7,783,770	6,159,000	6,131,325		672			4.800	4.833	JD	13,139	295,632	06/03/2014	06/15/2044
460146-CN-1	INTERNATIONAL PAPER CO SR UNSECURED			1	2.B FE	12,797,865	132.7990	17,091,178	12,870,000	12,807,179		1,134			5.150	5.185	MN	84,692	662,805	10/24/2019	05/15/2046
460146-CQ-4	INTERNATIONAL PAPER CO SR UNSECURED			1	2.B FE	1,932,122	123.6940	2,325,449	1,880,000	1,928,758		(1,074)			4.400	4.231	FA	31,250	82,720	10/24/2019	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO SR UNSECURED			1	2.B FE	16,334,636	123.3080	22,608,457	18,335,000	16,434,062		30,887			4.350	5.049	FA	301,305	797,573	06/22/2020	08/15/2048
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY SR SECURED 144A			1	3.C FE	19,866,308	109.4400	22,604,825	20,655,000	20,330,145		89,389			6.500	7.068	FA	507,195	1,342,575	04/26/2016	02/15/2025
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY SR SECURED			1	3.C FE	14,750,000	112.1030	16,535,203	14,750,000	14,750,000					6.250	6.250	JJ	425,087	921,875	09/17/2018	01/15/2027
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY SR SECURED			1	3.C FE	9,919,875	106.0840	10,502,311	9,900,000	9,915,111		(3,259)			5.250	5.208	JJ	239,663	557,288	06/09/2020	01/15/2029
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY SR SECURED			1	3.C FE	2,800,000	102.8080	2,878,625	2,800,000	2,800,000					4.125	4.125	AO	24,383	64,167	03/16/2021	04/15/2026
46266T-AA-6	IQVIA INC SR UNSECURED			1	3.C FE	13,766,844	103.5450	14,237,409	13,750,000	13,758,466		(3,298)			5.000	4.972	MN	87,847	687,500	05/08/2019	05/15/2027
46284V-AC-5	IRON MOUNTAIN INCORPORATED SR UNSECURED 144A			1	3.C FE	21,599,350	103.6630	23,785,537	22,945,000	22,007,600		132,748			4.875	5.715	MS	329,356	1,118,569	12/21/2018	09/15/2027
46284V-AE-1	IRON MOUNTAIN INCORPORATED SR UNSECURED 144A			1	3.C FE	8,820,000	104.4790	9,215,056	8,820,000	8,820,000					5.250	5.250	MS	136,343	463,050	12/12/2017	03/15/2028
46284V-AG-6	IRON MOUNTAIN INCORPORATED COMPANY GUARNT			1	3.C FE	7,900,000	103.2410	8,156,052	7,900,000	7,900,000					5.000	5.000	JJ	182,139	420,236	06/17/2020	07/15/2028
46284V-AJ-0	IRON MOUNTAIN INCORPORATED COMPANY GUARNT			1	3.C FE	9,900,000	105.4560	10,440,118	9,900,000	9,900,000					5.250	5.250	JJ	239,663	552,956	06/17/2020	07/15/2030
46284V-AL-5	IRON MOUNTAIN INCORPORATED COMPANY GUARNT			1	3.C FE	3,000,000	107.1050	3,213,138	3,000,000	3,000,000					5.625	5.625	JJ	77,813	179,531	06/17/2020	07/15/2032
46284V-AN-1	IRON MOUNTAIN INCORPORATED COMPANY GUARNT			1	3.C FE	7,375,000	100.8840	7,440,181	7,375,000	7,375,000					4.500	4.500	FA	125,375	329,109	08/10/2020	02/15/2031
463556-A#-7	IROQUOIS GAS TRANSMISSION SENIOR NOTE SERIES B			1	2.A	20,000,000	110.2780	22,055,600	20,000,000	20,000,000					4.070	4.070	MN	135,667	814,000	04/23/2020	04/23/2030
463556-A@-9	IROQUOIS GAS TRANSMISSION SENIOR NOTE SERIES A			1	2.A	14,650,000	112.6370	16,501,321	14,650,000	14,650,000					4.120	4.120	JD	26,826	603,580	05/09/2019	05/09/2034
46590X-AA-4	JBS USA LUX SA COMPANY GUARNT			1	2.C FE	71,019,118	110.1350	72,643,108	65,958,000	69,764,459		(977,777)			6.500	4.646	AO	905,090	4,336,061	03/31/2021	04/15/2029
46590X-AB-2	JBS USA LUX SA SR UNSECURED			1	2.C FE	18,613,880	108.7680	19,305,235	17,749,000	18,458,647		(140,388)			5.500	4.431	JJ	450,134	903,225	03/31/2021	01/15/2030
46590X-AD-8	JBS USA LUX SA COMPANY GUARNT			1	2.C FE	74,031,750	99.5930	74,694,510	75,000,000	74,038,374		6,624			3.000	3.146	MN	187,500		11/16/2021	05/15/2032
46625H-JB-7	JPMORGAN CHASE & CO NOTES				1.F FE	2,632,856	139.2070	3,201,754	2,300,000	2,578,727		(8,608)			5.600	4.649	JJ	59,391	128,800	10/01/2014	07/15/2041
46625H-JM-3	JPMORGAN CHASE & CO SUBORDINATED				1.G FE	4,432,572	139.5350	5,581,385	4,000,000	4,373,236		(9,518)			5.625	4.919	FA	84,375	225,000	10/01/2014	08/16/2043
46625H-JU-5	JPMORGAN CHASE & CO SR UNSECURED				1.F FE	9,771,109	131.4360	11,808,220	8,984,000	9,673,005		(18,955)			4.850	4.303	FA	181,552	435,724	08/25/2016	02/01/2044
46625H-RS-1	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	6,548,428	106.2630	6,261,034	5,892,000	6,401,476		(117,808)			3.200	1.090	JD	8,380	188,544	09/30/2020	06/15/2026
46625H-RV-4	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	2,541,625	105.6420	2,641,061	2,500,000	2,520,440		(4,201)			2.950	2.756	AO	18,438	73,750	08/24/2016	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	11,294,192	108.3810	10,775,208	9,942,000	11,038,204		(205,794)			3.782	1.520	FA	156,669	376,006	09/30/2020	02/01/2028
46647P-AA-4	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	2,003,972	122.1750	2,186,930	1,790,000	1,995,388		(5,876)			4.260	3.507	FA	27,324	76,254	06/29/2020	02/22/2048
46647P-AH-9	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	10,690,200	104.0400	10,404,033	10,000,000	10,503,986		(186,214)			3.220	0.863	MS	107,333	161,000	03/09/2021	03/01/2025
46647P-AJ-5	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	5,771,448	113.3410	6,576,018	5,802,000	5,771,448		(1,882)			3.882	3.845	JJ	98,227	225,234	05/09/2019	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	2,270,000	118.5940	2,692,095	2,270,000	2,270,000					4.032	3.993	JJ	39,916	91,526	07/17/2017	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	4,743,931	117.3770	5,416,969	4,615,000	4,737,149		(6,128)			3.964	3.746	MN	23,375	182,939	06/29/2020	11/15/2048
46647P-AM-8	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	3,000,000	107.2980	3,218,927	3,000,000	3,000,000					3.509	3.332	JJ	46,202	105,270	01/16/2018	01/23/2029
46647P-AN-6	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	4,649,231	116.3910	5,423,814	4,660,000	4,649,231		(557)			3.897	3.868	JJ	79,702	181,600	01/24/2018	01/23/2049
46647P-AX-4	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	6,260,183	113.6480	5,904,002	5,195,000	6,105,963		(123,778)			4.452	1.734	JD	16,704	231,281	09/30/2020	12/05/2029
46647P-BD-7	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	21,521,853	109.1540	21,441,099	19,643,000	21,346,062		(175,791)			3.702	2.302	MN	111,098	727,184	03/25/2021	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	1,710,000	102.6950	1,756,086	1,710,000	1,710,000					2.739	2.648	AO	9,888	46,837	09/05/2019	10/15/2030
46647P-BF-2	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	2,000,000	102.2440	2,044,884	2,000,000	2,000,000					2.301	2.134	AO	9,715	46,020	09/05/2019	10/15/2025
46647P-BJ-4	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	66,075,478	115.8010	75,241,472	64,975,000	65,959,712		(109,464)			4.493	4.220	MS	786,596	2,919,327	12/09/2020	03/24/2031
46647P-BK-1	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	9,627,000	101.5440	9,775,640	9,627,000	9,627,000					2.083	2.059	AO	38,435	200,530	04/15/2020	04/22/2026
46647P-BM-7	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	15,912,006	103.7880	16,419,203	15,820,000	15,907,641		(3,752)			3.109	3.050	AO	94,270	491,844	03/25/2021	04/22/2041
46647P-BN-5	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	9,610,020	103.5210	9,762,076	9,430,000	9,605,640		(4,148)			3.109	2.999	AO	56,193	293,179	12/09/2020	04/22/2051
46647P-BP-0	JPMORGAN CHASE & CO SUBORDINATED			1	1.G FE	1,020,000	103.5660	1,056,372	1,020,000	1,020,000					2.956	2.929	MN	4,020	30,151	05/06/2020	05/13/2031
46647P-BT-2	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	38,000,000	97.4290	37,023,101	38,000,000	38,000,000					1.045	1.015	MN	46,328	397,100	11/12/2020	11/19/2026
46647P-BU-9	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	29,821,500	94.9280	28,478,495	30,000,000	29,821,673		(702)			1.764	1.775	MN	61,740	529,200	12/09/2020	11/19/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46647P-BV-7	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	4,117,085	95.0540	4,277,438	4,500,000	4,124,942		7,857			2.525	3.052	MN	13,256	101,000	05/24/2021	11/19/2041
46647P-BX-3	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	55,984,860	96.3710	54,690,560	56,750,000	55,990,872		6,012			1.953	2.029	FA	452,567	390,600	11/18/2021	02/04/2032
46647P-CB-0	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	5,000,000	98.8130	4,940,665	5,000,000	5,000,000					1.578	1.477	AO	15,123	39,450	04/15/2021	04/22/2027
46647P-CD-6	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	32,000,000	104.4270	33,416,616	32,000,000	32,000,000					3.157	3.101	AO	193,629	505,120	04/15/2021	04/22/2042
46647P-CE-4	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	27,507,892	107.7890	29,631,140	27,490,000	27,506,784		(1,108)			3.328	3.293	AO	175,350	457,434	05/24/2021	04/22/2052
46647P-CH-7	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	40,000,000	98.8790	39,551,480	40,000,000	40,000,000					0.824	0.768	JD	27,467	164,800	05/24/2021	06/01/2025
46647P-CJ-3	JPMORGAN CHASE & CO SR UNSECURED			1	1.F FE	35,000,000	99.2450	34,735,594	35,000,000	35,000,000					2.069	1.954	JD	60,346	362,075	05/24/2021	06/01/2029
46659*-AD-9	JM FAMILY ENTERPRISES INC SENIOR NOTE SERIES D			1	2.B	73,950,000	112.4090	83,126,456	73,950,000	73,950,000					4.550	4.550	JJ	1,551,512	3,364,725	01/15/2019	01/15/2029
46659*-AF-4	JM FAMILY ENTERPRISES INC SENIOR NOTE SERIES F			1	2.B	36,000,000	103.8600	37,389,600	36,000,000	36,000,000					3.290	3.290	FA	417,830	1,184,400	02/24/2020	08/24/2030
46659*-AG-2	JM FAMILY ENTERPRISES INC SENIOR NOTE SERIES G			1	2.B	34,290,000	103.9500	35,644,455	34,290,000	34,290,000					3.390	3.390	FA	410,080	1,162,431	02/24/2020	02/24/2032
46667@-AA-3	JH EXGEN HOLDINGS LLC SENIOR SECURED NOTE			1	2.C PL	84,004,538	99.7410	83,786,966	84,004,538	84,004,538					3.000	2.999	JD	7,000	2,520,136	03/25/2020	06/30/2030
470328-AG-6	JAMES CAMPBELL COMPANY LLC SENIOR NOTE SERIES 2014-B			1	2.A	13,000,000	107.0980	13,922,740	13,000,000	13,000,000					4.480	4.481	JD	1,618	582,400	09/26/2014	09/30/2024
470328-AH-4	JAMES CAMPBELL COMPANY LLC SENIOR NOTE SERIES 2014-C			1	2.A	9,000,000	110.4680	9,942,120	9,000,000	9,000,000					4.580	4.581	JD	1,145	412,200	09/26/2014	09/30/2026
470328-AJ-0	JAMES CAMPBELL COMPANY LLC SENIOR NOTE SERIES 2014-D			1	2.A	10,000,000	111.8330	11,183,300	10,000,000	10,000,000					4.630	4.631	JD	1,286	463,000	09/26/2014	09/30/2027
470328-AL-5	JAMES CAMPBELL COMPANY LLC SENIOR NOTE SERIES 2016-A			1	2.A	10,000,000	103.3670	10,336,700	10,000,000	10,000,000					3.490	3.491	JD	969	349,000	09/28/2016	09/30/2023
470328-AM-3	JAMES CAMPBELL COMPANY LLC SENIOR NOTE SERIES 2016-B			1	2.A	10,000,000	106.8840	10,688,400	10,000,000	10,000,000					3.780	3.781	JD	1,050	378,000	09/28/2016	09/30/2026
470328-AN-1	JAMES CAMPBELL COMPANY LLC SENIOR NOTE SERIES 2016-C			1	2.A	14,000,000	107.5630	15,058,820	14,000,000	14,000,000					3.830	3.831	JD	1,489	536,200	09/28/2016	09/30/2027
470328-AQ-4	JAMES CAMPBELL COMPANY LLC SENIOR NOTE SERIES 2016-E			1	2.A	5,200,000	108.0600	5,619,120	5,200,000	5,200,000					3.880	3.881	JD	560	201,760	09/28/2016	09/30/2028
472141-AA-8	JBS USA LUX SA SR UNSECURED 144A			1	2.C FE	37,560,645	107.9680	37,994,987	35,191,000	36,759,280		(722,006)			6.750	4.354	FA	897,371	2,266,006	03/31/2021	02/15/2028
472319-AM-4	JEFFERIES GROUP LLC SR UNSECURED			1	2.B FE	958,442	139.3240	1,156,393	830,000	952,672		(3,122)			6.500	5.322	JJ	24,128	53,950	06/29/2020	01/20/2043
47233J-BH-0	JEFFERIES GROUP LLC SR UNSECURED			1	2.B FE	21,422,778	111.1260	25,375,703	22,835,000	21,782,321		104,459			4.150	4.848	JJ	415,914	947,653	07/01/2019	01/23/2030
47233J-DX-3	JEFFERIES GROUP LLC SR UNSECURED			1	2.B FE	19,235,354	99.4690	19,321,844	19,425,000	19,251,759		13,401			2.750	2.847	AO	112,773	528,035	04/27/2021	10/15/2032
47233J-GT-9	JEFFERIES GROUP LLC SR UNSECURED			1	2.B FE	17,833,680	98.8670	17,796,053	18,000,000	17,837,071		3,391			2.625	2.731	AO	108,938		10/05/2021	10/15/2031
475795-AC-4	JELD-WEN INC SENIOR SECURED 144A			1	4.B FE	7,858,375	101.0520	7,922,480	7,840,000	7,843,822		(3,841)			4.625	4.572	JD	16,116	362,600	12/08/2017	12/15/2025
475795-AE-0	JELD-WEN INC SR SECURED			1	3.B FE	3,961,250	104.7180	4,136,364	3,950,000	3,956,948		(2,656)			6.250	6.169	MN	31,545	246,875	04/28/2020	05/15/2025
476556-DB-8	JERSEY CENTRAL POWER & LIGHT C SR UNSECURED 144A			2	2.B FE	39,530,988	106.1780	39,952,785	37,628,000	38,104,529		(227,905)			4.700	4.028	AO	442,129	1,768,516	01/14/2015	04/01/2024
478160-BJ-2	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	1,254,180	123.0850	1,230,854	1,000,000	1,248,927		(5,253)			4.375	1.936	JD	3,160	21,875	09/22/2021	12/05/2033
478160-BU-7	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	5,934,819	114.5430	6,692,732	5,843,000	5,912,097		(4,100)			3.550	3.438	MS	69,142	207,427	03/12/2019	03/01/2036
478160-BV-5	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	33,056,210	118.1030	39,304,705	33,280,000	33,093,199		3,884			3.700	3.732	MS	410,453	1,225,255	03/25/2021	03/01/2046
478160-CE-2	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	6,671,400	107.0470	6,422,846	6,000,000	6,574,126		(97,274)			2.950	0.954	MS	58,017	177,000	02/22/2021	03/03/2027
478160-CF-9	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	10,270,564	115.4650	11,788,989	10,210,000	10,269,659		(3,635)			3.625	3.568	MS	121,315	370,113	10/29/2020	03/03/2037
478160-CG-7	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	26,196,752	119.4210	30,476,343	25,520,000	26,175,394		(11,458)			3.750	3.585	MS	313,683	895,313	09/22/2021	03/03/2047
478160-CL-6	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	5,470,552	112.2910	6,041,244	5,380,000	5,480,621		(694)			3.400	3.224	JJ	84,346	148,920	09/27/2021	01/15/2038
478160-CM-4	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	1,157,923	115.3150	1,314,594	1,140,000	1,157,430		(517)			3.500	3.402	JJ	18,398	39,900	06/29/2020	01/15/2048
478160-CN-2	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	6,965,850	97.5570	6,828,986	7,000,000	6,972,332		6,406			0.550	0.659	MS	12,833	39,142	02/22/2021	09/01/2025
478160-CP-7	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	4,996,600	97.8470	4,892,364	5,000,000	4,997,240		473			0.950	0.960	MS	15,833	48,292	08/20/2020	09/01/2027
478160-CQ-5	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	10,996,920	96.4020	10,604,188	11,000,000	10,997,320		295			1.300	1.303	MS	47,667	145,383	08/20/2020	09/01/2030
478160-CR-3	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	12,416,875	95.0550	11,881,859	12,500,000	12,421,473		3,406			2.100	2.141	MS	87,500	266,875	08/20/2020	09/01/2040
478160-CS-1	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	8,424,605	93.6090	7,956,780	8,500,000	8,427,030		1,796			2.250	2.291	MS	63,750	194,438	08/20/2020	09/01/2050
478160-CT-9	JOHNSON & JOHNSON SR UNSECURED			1	1.A FE	1,664,478	94.9500	1,709,094	1,800,000	1,665,866		1,388			2.450	2.765	MS	14,700	22,050	04/15/2021	09/01/2060
478165-AH-6	S C JOHNSON & SON INC SR UNSECURED 144A			1	1.G FE	19,410,603	133.8670	26,003,717	19,425,000	19,413,505		82			4.750	4.753	AO	194,790	922,688	06/29/2020	10/15/2046
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL SR UNSECURED			1	2.B FE	256,137	122.3940	269,268	220,000	254,252		(1,007)			4.625	3.595	JJ	5,059	10,175	01/31/2020	07/02/2044
478375-AN-8	JOHNSON CONTROLS INTERNATIONAL SR UNSECURED			1	2.B FE	2,216,673	130.4600	2,478,735	1,900,000	2,211,616		(2,736)			4.950	4.125	JJ	46,764	94,050	01/31/2020	07/02/2064
48021P-A*-9	JONES LANG LASALLE FINANCE BV SERIES A GUAR SENIOR NOTE			1	2.A	37,167,900	105.2030	39,525,122	37,570,500	37,570,500				(2,743,950)	1.960	1.960	MN	94,093	760,071	06/27/2017	06/27/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
48021P-A@-7	JONES LANG LASALLE FINANCE BV SERIES B GUAR SENIOR NOTE			1	2.A	36,051,200	106.8960	38,944,230	36,432,000	36,432,000				(2,660,800)	2.210	2.210	MN	102,880	831,048	06/27/2017	06/27/2029
481218-AA-9	JRD HOLDINGS LLC SENIOR NOTE SERIES 2012A			1	2.B PL	5,500,000	101.0740	5,559,070	5,500,000	5,500,000					4.040	4.040	AO	37,651	222,200	04/30/2012	04/30/2022
481218-AB-7	JRD HOLDINGS LLC SENIOR NOTE SERIES 2012B			1	2.B PL	38,196,270	107.8870	41,193,218	38,181,818	38,187,713		(959)			4.650	4.644	AO	300,841	1,775,455	10/01/2014	04/30/2027
481218-AD-3	JRD HOLDINGS LLC SENIOR NOTES SERIES 2014B			1	2.B PL	1,712,000	103.5590	1,772,930	1,712,000	1,712,000					4.130	4.130	MS	18,462	70,706	03/27/2014	03/27/2024
481218-AE-1	JRD HOLDINGS LLC FLTG RT SENIOR NOTE SER 2018A				2.B PL	30,000,000	100.0590	30,017,700	30,000,000	30,000,000					1.474	3.710	JAJO	83,527	466,388	04/25/2018	04/25/2025
481218-AF-8	JRD HOLDINGS LLC FLTG RT SENIOR NOTE SER 2018B				2.B PL	68,000,000	100.0630	68,042,840	68,000,000	68,000,000					1.524	3.760	JAJO	195,749	1,091,619	04/25/2018	04/25/2028
48123V-AF-9	ZIFF DAVIS INC COMPANY GUARNT			1	3.C FE	8,518,000	102.7120	8,748,974	8,518,000	8,518,000					4.625	4.625	AO	83,169	402,712	10/02/2020	10/15/2030
48203R-AP-9	JUNIPER NETWORKS INC SR UNSECURED			1	2.B FE	24,628,156	94.8660	24,058,890	25,361,000	24,690,724		62,568			2.000	2.329	JD	29,588	507,220	01/22/2021	12/10/2030
482480-AG-5	KLA CORPORATION SR UNSECURED			1	2.A FE	8,476,885	113.2810	9,628,869	8,500,000	8,482,332		1,988			4.100	4.133	MS	102,614	348,500	04/30/2019	03/15/2029
482480-AH-3	KLA CORPORATION SR UNSECURED			1	2.A FE	5,857,402	135.2010	7,976,876	5,900,000	5,859,191		689			5.000	5.047	MS	86,861	295,000	03/13/2019	03/15/2049
482480-AJ-9	KLA CORPORATION SR UNSECURED			1	2.A FE	33,855,114	107.1870	34,943,064	32,600,000	33,846,173		(8,581)			3.300	3.090	MS	358,600	610,500	11/09/2021	03/01/2050
48250N-AC-9	KFC HOLDING CO SR UNSECURED 144A			1	3.B FE	12,875,000	104.0650	13,528,401	13,000,000	12,911,950		13,879			4.750	4.894	JD	51,458	617,500	05/06/2019	06/01/2027
48255@-AA-7	KKR PINE BROOKE ISSUER LLC A1 SENIOR NOTE			1	2.A PL	62,508,564	97.0210	60,646,434	62,508,564	62,508,564					3.000	3.010	MJSD	83,345	1,859,630	12/18/2020	03/15/2051
48255@-AB-5	KKR PINE BROOKE ISSUER LLC A2 SENIOR NOTE			1	2.A PL	4,276,343	100.2880	4,288,659	4,276,343	4,276,343					3.300	3.313	MJSD	6,272	139,943	12/18/2020	03/15/2051
48305Q-AD-5	KAISER FOUNDATION HOSPITALS SENIOR UNSECURED			1	1.D FE	5,582,981	124.0800	6,079,904	4,900,000	5,559,778		(11,279)			4.150	3.335	MN	33,892	161,850	06/21/2021	05/01/2047
48305Q-AF-0	KAISER FOUNDATION HOSPITALS UNSECURED			1	1.D FE	5,581,130	100.7870	5,543,301	5,500,000	5,579,683		(1,447)			2.810	2.711	JD	12,879	71,265	08/25/2021	06/01/2041
48305Q-AG-8	KAISER FOUNDATION HOSPITALS UNSECURED			1	1.D FE	9,669,155	103.2810	9,811,667	9,500,000	9,667,658		(1,497)			3.002	2.911	JD	23,766	131,504	08/25/2021	06/01/2051
485134-BP-4	EVERGY METRO INC SR UNSECURED			1	1.F FE	11,132,666	107.2380	11,887,375	11,085,000	11,106,709		(5,831)			3.650	3.589	FA	152,850	404,603	03/08/2017	08/15/2025
485134-BQ-2	EVERGY METRO INC SR UNSECURED			1	1.F FE	12,593,085	119.5750	15,000,671	12,545,000	12,591,921		(1,368)			4.200	4.173	JD	23,417	526,890	02/21/2020	06/15/2047
485134-BR-0	EVERGY METRO INC SR UNSECURED			1	1.F FE	5,674,702	120.2040	6,671,342	5,550,000	5,669,292		(3,087)			4.200	4.056	MS	68,635	233,100	02/21/2020	03/15/2048
485134-BS-8	EVERGY METRO INC GENL REF MORT			1	1.F FE	11,840,163	119.3410	14,118,030	11,830,000	11,840,232		(528)			4.125	4.117	AO	121,997	487,988	02/21/2020	04/01/2049
485170-BC-7	KANSAS CITY SOUTHERN COMPANY GUARNT			1	2.B FE	2,341,636	118.4520	2,391,545	2,019,000	2,341,112		(525)			4.200	3.507	MN	10,835	42,399	10/12/2021	11/15/2069
485170-BD-5	KANSAS CITY SOUTHERN COMPANY GUARNT			1	2.B FE	16,747,313	103.9170	16,399,141	15,781,000	16,641,464		(73,920)			2.875	2.097	MN	57,973	370,602	09/16/2021	11/15/2029
485170-BE-3	KANSAS CITY SOUTHERN COMPANY GUARNT			1	2.B FE	42,584,546	107.1360	44,936,990	41,944,000	42,585,346		(2,136)			3.500	3.412	MN	244,673	1,285,795	10/12/2021	05/01/2050
485260-BM-4	EVERGY KANSAS SOUTH INC 1ST MORTGAGE 144A			2	1.F FE	4,343,755	119.5930	5,082,682	4,250,000	4,329,747		(2,174)			4.300	4.169	JJ	84,268	182,750	07/23/2014	07/15/2044
486606-H@-8	KAYNE ANDERSON MLP INVEST CO SERIES CC SENIOR UNSECURED NT			1	1.A FE	1,302,402	101.0710	1,315,586	1,301,645	1,301,685		(111)			3.950	3.942	JD	1,714	51,415	10/01/2014	05/03/2022
486606-K#-2	KAYNE ANDERSON MLP INVEST CO SERIES KK SR UNSECURED NOTE			1	1.A FE	1,548,082	105.9590	1,640,332	1,548,082	1,548,082					3.930	3.931	JD	2,028	60,840	04/30/2014	07/30/2024
48666*-AA-2	EVERGY MISSOURI WEST INC SENIOR NOTE SERIES A			1	2.B	1,603,905	105.1490	1,577,235	1,500,000	1,596,269		(7,636)			3.490	1.657	FA	19,777		08/23/2021	08/15/2025
48666K-AV-1	KB HOME SR UNSECURED			1	3.B FE	10,086,000	105.4080	10,683,050	10,135,000	10,123,846		7,444			7.625	7.711	MN	98,746	772,794	01/06/2016	05/15/2023
48666K-AY-5	KB HOME COMPANY GUARNT			1	3.B FE	5,772,500	109.0970	6,273,068	5,750,000	5,768,276		(2,032)			4.800	4.748	MN	35,267	276,000	10/24/2019	11/15/2029
489399-AN-5	KENNEDY WILSON INC COMPANY GUARNT			1	4.A FE	6,850,000	101.7860	6,972,363	6,850,000	6,850,000					4.750	4.750	MS	115,689		08/09/2021	02/01/2030
491386-D#-2	KENTUCKY POWER CO SENIOR NOTE SERIES F			1	2.A	14,800,000	103.7900	15,360,920	14,800,000	14,800,000					3.130	3.130	MS	140,259	463,240	09/12/2017	09/12/2024
491386-D@-4	KENTUCKY POWER CO SENIOR NOTE SERIES B			1	2.A	42,134,565	109.5100	43,322,156	39,560,000	41,006,551		(275,418)			4.330	3.488	JD	4,758	1,712,948	08/03/2017	12/30/2026
491674-BG-1	KENTUCKY UTILITIES COMPANY 1ST MORTGAGE			2	1.F FE	7,913,801	128.8270	10,306,183	8,000,000	7,931,837		2,095			5.125	5.196	MN	68,333	410,000	07/07/2011	11/01/2040
491674-BK-2	KENTUCKY UTILITIES COMPANY 1ST MORTGAGE			1	1.F FE	5,997,420	105.3010	6,318,084	6,000,000	5,998,940		262			3.300	3.305	AO	49,500	198,000	09/21/2015	10/01/2025
491674-BL-0	KENTUCKY UTILITIES COMPANY 1ST MORTGAGE			1	1.F FE	2,102,827	117.9490	2,288,210	1,940,000	2,094,001		(4,336)			4.375	3.841	AO	21,219	84,875	02/21/2020	10/01/2045
491674-BM-8	KENTUCKY UTILITIES COMPANY 1ST MORTGAGE			1	1.F FE	5,460,400	105.6190	5,280,958	5,000,000	5,457,494		(2,906)			3.300	2.824	JD	13,750	82,500	09/16/2021	06/01/2050
49271V-AC-4	KEURIG DR PEPPER INC SR UNSECURED			1	2.B FE	18,835,833	123.8050	22,646,336	18,292,000	18,804,032		(28,330)			4.985	4.696	MN	91,186	911,856	05/27/2020	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC SR UNSECURED			1	2.B FE	26,429,399	131.0600	35,032,320	26,730,000	26,441,470		3,917			5.085	5.156	MN	135,922	1,359,221	02/21/2020	05/25/2048
49271V-AF-7	KEURIG DR PEPPER INC SR UNSECURED			1	2.B FE	27,545,317	113.9580	29,115,132	25,549,000	27,156,456		(241,643)			4.597	3.420	MN	117,449	1,174,488	04/28/2020	05/25/2028
49271V-AG-5	KEURIG DR PEPPER INC SR UNSECURED			1	2.B FE	920,025	104.2230	906,739	870,000	889,711		(14,599)			4.057	2.298	MN	3,530	35,296	11/21/2019	05/25/2023
49271V-AH-3	KEURIG DR PEPPER INC SR UNSECURED			1	2.B FE	8,159,077	109.0010	8,720,044	8,000,000	8,092,564		(26,579)			4.417	4.029	MN	35,336	353,360	06/04/2019	05/25/2025
49271V-AJ-9	KEURIG DR PEPPER INC COMPANY GUARNT			1	2.B FE	12,515,349	105.9360	12,924,228	12,200,000	12,475,102		(26,274)			3.200	2.881	MN	65,067	368,560	06/03/2021	05/01/2030
49271V-AK-6	KEURIG DR PEPPER INC COMPANY GUARNT			1	2.B FE	19,831,250	111.0190	21,348,904	19,230,000	19,829,676		(2,043)			3.800	3.615	MN	121,790	540,740	11/01/2021	05/01/2050
49271V-AM-2	KEURIG DR PEPPER INC COMPANY GUARNT			1	2.B FE	1,749,948	104.3280	1,825,746	1,750,000	1,750,008		60			3.350	3.350	MS	17,262	29,313	06/03/2021	03/15/2051
49306C-AB-7	KEYBANK NATIONAL ASSOCIATION SUBORDINATED DEBENTURES				2.A FE	27,995,679	126.5810	36,997,239	29,228,000	28,729,520		63,038			6.950	7.302	FA	846,394	2,031,346	07/09/1999	02/01/2028
49306S-AA-4	KEYBANK NATIONAL ASSOCIATION SR SECURED				1.G FE	6,535,750	101.0260	6,566,664	6,500,000	6,502,194		(5,523)			3.180	3.092	MN	22,393	206,700	05/19/2015	05/22/2022
49326E-EH-2	KEYCORP SR UNSECURED				2.A FE	33,192,164	109.4800	35,690,383	32,600,000	33,140,682		(23,343)			4.150	3.669	AO	232,999	1,145,400	12/14/2021	10/29/2025
49327M-2K-9	KEYBANK NATIONAL ASSOCIATION SR UNSECURED				1.G FE	19,952,600	106.3280	21,265,671	20,000,000	19,982,031		4,891			3.300	3.328	JD	55,000	660,000	05/27/2015	06/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION SUBORDINATED				2.A FE	11,958,000	110.2260	13,227,158	12,000,000	11,968,405		3,681			3.900	3.942	AO	101,400	468,000	03/06/2019	04/13/2029
49427R-B#-8	KILROY REALTY LP SENIOR NOTES SERIES B			1	2.B	56,100,000	108.8720	61,077,192	56,100,000	56,100,000					4.350	4.350	AO	494,849	2,440,350	10/22/2018	10/18/2026
49427R-B@-0	KILROY REALTY LP SENIOR NOTES SERIES A			1	2.B	12,500,000	108.4660	13,558,250	12,500,000	12,500,000					4.300	4.297	AO	108,993	537,500	07/18/2018	07/18/2026
49427R-C*-1	KILROY REALTY LP SENIOR NOTE			1	2.B	34,650,000	110.1770	38,176,331	34,650,000	34,650,000					4.270	4.270	AO	300,021	1,479,555	04/28/2020	01/31/2031
494368-BC-6	KIMBERLY-CLARK CORP NOTES			2	1.F FE	1,556,053	151.5170	1,772,749	1,170,000	1,480,778		(13,796)			6.625	4.273	FA	32,297	77,513	12/03/2015	08/01/2037
494368-BJ-1	KIMBERLY-CLARK CORP SR UNSECURED				1.F FE	613,896	102.3310	613,989	600,000	605,661		(3,920)			2.400	1.722	JD	1,200	14,400	11/14/2019	06/01/2023
494368-BL-6	KIMBERLY-CLARK CORP SR UNSECURED				1.F FE	2,896,080	111.1860	3,363,389	3,025,000	2,917,637		3,142			3.700	3.947	JD	9,327	111,925	01/28/2016	06/01/2043
494368-BQ-5	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	433,747	104.4050	454,163	435,000	434,568		129			2.650	2.683	MS	3,843	11,528	02/24/2015	03/01/2025
494368-BR-3	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	6,909,410	106.1740	7,363,195	6,935,000	6,924,852		2,609			3.050	3.093	FA	79,907	211,518	08/03/2015	08/15/2025
494368-BV-4	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	1,509,166	109.7010	1,667,456	1,520,000	1,510,360		109			3.200	3.228	JJ	20,402	48,640	06/29/2020	07/30/2046
494368-BW-2	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	7,501,987	120.4040	8,482,434	7,045,000	7,464,616		(10,458)			3.900	3.537	MN	43,503	274,755	10/24/2019	05/04/2047
494368-BZ-5	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	1,996,600	107.9960	2,159,928	2,000,000	1,997,410		309			3.200	3.220	AO	11,733	64,000	04/23/2019	04/25/2029
494368-CA-9	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	3,004,563	103.3300	3,115,389	3,015,000	3,004,939		228			2.875	2.892	FA	34,673	78,056	04/27/2021	02/07/2050
494368-CB-7	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	369,715	108.0220	399,681	370,000	369,759		25			3.100	3.109	MS	3,027	11,470	03/24/2020	03/26/2030
494368-CC-5	KIMBERLY-CLARK CORP SR UNSECURED			1	1.F FE	3,410,000	97.0350	3,308,883	3,410,000	3,410,000					1.050	1.050	MS	10,543	36,203	09/08/2020	09/15/2027
49446R-AK-5	KIMCO REALTY CORPORATION SR UNSECURED			2	2.A FE	1,995,260	102.5350	2,050,706	2,000,000	1,998,300		1,157			3.125	3.187	JD	5,208	62,500	04/30/2019	06/01/2023
49446R-AM-1	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	37,290,346	115.3510	43,539,068	37,745,000	37,353,090		9,703			4.250	4.320	AO	401,041	1,594,706	04/27/2021	04/01/2045
49446R-AQ-2	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	4,468,800	114.1530	5,707,667	5,000,000	4,485,061		10,490			4.125	4.841	JD	17,188	206,250	06/04/2020	12/01/2046
49446R-AR-0	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	6,878,160	102.7680	7,399,316	7,200,000	7,094,456		46,268			2.700	3.409	MS	64,800	194,400	12/29/2016	03/01/2024
49446R-AT-6	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	26,284,333	119.4240	31,569,830	26,435,000	26,289,293		(2,269)			4.450	4.466	MS	392,119	1,176,358	12/22/2020	09/01/2047
49446R-AV-1	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	16,755,107	107.4860	18,251,155	16,980,000	16,765,128		4,311			3.700	3.774	AO	157,065	628,260	06/29/2020	10/01/2049
49446R-AW-9	KIMCO REALTY CORPORATION SR UNSECURED			1	2.A FE	28,278,175	101.9500	28,961,952	28,408,000	28,296,100		12,288			2.700	2.751	AO	191,754	933,203	07/07/2020	10/01/2030
494550-AL-0	KINDER MORGAN ENER PART SR UNSECURED			1	2.B FE	8,570,639	140.1840	11,116,587	7,930,000	8,349,058		(27,802)			7.750	7.011	MS	180,958	614,575	10/01/2014	03/15/2032
494550-AQ-9	KINDER MORGAN ENER PART SENIOR NOTES			1	2.B FE	33,568,925	137.9240	41,181,473	29,858,000	32,412,804		(146,991)			7.300	6.250	FA	823,417	2,179,634	11/29/2016	08/15/2033
494550-AT-3	KINDER MORGAN ENER PART NOTES			2	2.B FE	15,224,344	125.8840	20,286,218	16,115,000	15,536,261		25,570			5.800	6.190	MS	275,208	934,670	03/25/2020	03/15/2035
494550-AV-8	KINDER MORGAN ENER PART SR UNSECURED			1	2.B FE	13,073,212	133.5750	17,725,384	13,270,000	13,122,815		4,308			6.500	6.608	FA	359,396	862,550	10/01/2014	02/01/2037
494550-AW-6	KINDER MORGAN ENER PART SR UNSECURED				2.B FE	15,870,286	138.7870	19,735,516	14,220,000	15,622,889		(51,145)			6.950	5.984	JJ	455,712	988,290	11/29/2016	01/15/2038
494550-BF-2	KINDER MORGAN ENER PART NOTES				2.B FE	2,929,074	134.8680	3,479,591	2,580,000	2,902,417		(9,712)			6.550	5.474	MS	49,758	168,990	02/04/2019	09/15/2040
494550-BH-8	KINDER MORGAN ENER PART SR UNSECURED			1	2.B FE	9,548,983	132.5420	11,113,647	8,385,000	9,428,444		(31,022)			6.375	5.327	MS	178,181	534,544	05/07/2020	03/01/2041
494550-BL-9	KINDER MORGAN ENER PART SR UNSECURED			2	2.B FE	2,392,458	101.3440	2,305,584	2,275,000	2,281,104		(14,256)			3.950	3.299	MS	29,954	89,863	02/21/2013	09/01/2022
494550-BN-5	KINDER MORGAN ENER PART SR UNSECURED			2	2.B FE	1,233,525	116.7310	1,342,405	1,150,000	1,229,694		(2,402)			5.000	4.474	FA	21,722	57,500	05/05/2020	08/15/2042
494550-BP-0	KINDER MORGAN ENER PART SR UNSECURED			1	2.B FE	4,909,601	116.7020	6,214,356	5,325,000	4,952,441		8,857			5.000	5.563	MS	88,750	266,250	05/07/2020	03/01/2043
494550-BU-9	KINDER MORGAN ENER PART COMPANY GUARNT			1	2.B FE	1,011,330	123.2100	1,047,283	850,000	1,004,959		(4,315)			5.500	4.209	MS	15,583	46,750	06/29/2020	03/01/2044
494550-BV-7	KINDER MORGAN ENER PART SR UNSECURED			2	2.B FE	1,593,996	106.6700	1,686,446	1,581,000	1,586,901		(2,250)			4.250	4.088	MS	22,398	67,193	09/07/2018	09/01/2024
494550-BW-5	KINDER MORGAN ENER PART SR UNSECURED			2	2.B FE	32,120,486	122.9840	41,353,510	33,625,000	32,255,590		28,984			5.400	5.723	MS	605,250	1,815,750	11/30/2016	09/01/2044
49456B-AB-7	KINDER MORGAN INC SR SECURED 144A			2	2.B FE	19,219,218	106.9000	18,467,041	17,275,000	18,593,634		(625,584)			5.625	0.870	MN	124,164	971,719	03/30/2021	11/15/2023
49456B-AF-8	KINDER MORGAN INC SR UNSECURED			1	2.B FE	5,056,300	108.1850	5,409,267	5,000,000	5,029,642		(8,524)			4.300	4.100	JD	17,917	215,000	09/07/2018	06/01/2025
49456B-AG-6	KINDER MORGAN INC SENIOR SECURED			1	2.B FE	2,263,526	120.7150	2,631,590	2,180,000	2,255,643		(4,649)			5.300	4.910	JD	9,628	115,540	06/29/2020	12/01/2034
49456B-AH-4	KINDER MORGAN INC SR UNSECURED			1	2.B FE	26,869,463	127.0360	32,788,070	25,810,000	26,798,867		(23,861)			5.550	5.253	JD	119,371	1,432,455	02/21/2020	06/01/2045
49456B-AJ-0	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	4,032,934	120.0190	4,500,727	3,750,000	4,023,096		(6,434)			5.050	4.542	FA	71,542	189,375	05/07/2020	02/15/2046
49456B-AM-3	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	3,985,640	102.2560	4,090,255	4,000,000	3,995,950		3,777			3.150	3.250	JJ	58,100	126,000	03/20/2019	01/15/2023
49456B-AP-6	KINDER MORGAN INC SR UNSECURED			1	2.B FE	4,036,640	111.3790	4,455,148	4,000,000	4,026,142		(3,792)			4.300	4.175	MS	57,333	172,000	02/04/2019	03/01/2028
49456B-AQ-4	KINDER MORGAN INC SR UNSECURED			1	2.B FE	22,570,065	124.1520	27,350,736	22,030,000	22,559,393		(12,254)			5.200	5.022	MS	381,853	1,145,560	05/07/2020	03/01/2048
49456B-AR-2	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	18,828,100	95.5190	19,103,894	20,000,000	18,839,759		11,659			2.000	2.722	FA	151,111		11/23/2021	02/15/2031
49456B-AS-0	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	1,803,270	95.5340	1,910,679	2,000,000	1,805,912		2,642			3.250	3.809	FA	27,083	24,375	11/29/2021	08/01/2050
49456B-AT-8	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	18,616,758	101.4420	18,888,534	18,620,000	18,618,878		2,120			3.600	3.599	FA	253,232	46,368	10/26/2021	02/15/2051
49456B-AU-5	KINDER MORGAN INC COMPANY GUARNT			1	2.B FE	4,991,400	99.7590	4,987,950	5,000,000	4,991,638		238			1.750	1.786	MN	12,639		10/26/2021	11/15/2026
497266-B*-6	KIRBY CORPORATION SENIOR NOTES SERIES B			1	2.C	47,268,053	102.1800	48,739,860	47,700,000	47,627,576		60,295			3.290	3.425	FA	540,547	1,569,330	07/07/2015	02/27/2023
50076Q-AE-6	KRAFT FOODS GROUP INC SR UNSECURED				3.A FE	39,991,307	123.9030	46,946,757	37,890,000	39,658,976		(51,176)			5.000	4.643	JD	142,088	1,894,500	06/27/2019	06/04/2042
50076Q-AN-6	KRAFT FOODS GROUP INC SR UNSECURED				3.A FE	5,025,680	141.8010	5,672,041	4,000,000	4,836,097		(28,583)			6.500	4.764	FA	102,556	260,000	03/31/2014	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR UNSECURED			1	3.A FE	5,088,178	116.8160	7,151,452	6,122,000	5,142,693		18,503			4.375	5.583	JD	22,320	267,838	11/20/2018	06/01/2046
50077L-AD-8	KRAFT HEINZ FOODS CO SENIOR UNSECURED			1	3.A FE	13,733,555	104.6710	14,859,086	14,196,000	13,899,508		60,290			3.000	3.511	JD	35,490	425,880	08/14/2019	06/01/2026
50077L-AM-8	KRAFT HEINZ FOODS CO SR UNSECURED			1	3.A FE	30,106,078	126.9320	36,804,052	28,995,000	30,064,211		(19,495)			5.200	4.917	JJ	695,236	1,403,740	07/01/2021	07/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50077L-AV-8	KRAFT HEINZ FOODS CO COMPANY GUARNT			1	3.A FE	22,770,805	108.0270	24,684,267	22,850,000	22,778,640		7,835			3.750	3.794	AO	214,219	856,875	01/21/2021	04/01/2030
50077L-AZ-9	KRAFT HEINZ FOODS CO COMPANY GUARNT			1	3.A FE	768,761	125.2460	914,295	730,000	768,145		(617)			4.875	4.539	AO	8,897	35,588	01/21/2021	10/01/2049
50077L-BJ-4	KRAFT HEINZ FOODS CO COMPANY GUARNT			1	3.A FE	1,750,000	135.7890	2,376,311	1,750,000	1,750,000					5.500	5.500	JD	8,021	96,250	01/21/2021	06/01/2050
501044-BZ-3	KROGER CO SENIOR NOTES			1	2.A FE	12,659,800	140.0920	18,118,154	12,933,000	12,729,513		9,322			7.500	7.703	AO	242,494	969,975	10/01/2014	04/01/2031
501044-CK-5	KROGER CO SENIOR NOTES			2	2.A FE	20,018,400	147.4990	29,499,767	20,000,000	20,014,920		(502)			6.900	6.892	AO	291,333	1,380,000	03/19/2008	04/15/2038
501044-CQ-2	KROGER CO SENIOR NOTES			2	2.A FE	596,130	100.1110	600,668	600,000	599,870		445			3.400	3.477	AO	4,307	20,400	04/10/2012	04/15/2022
501044-CR-0	KROGER CO SR UNSECURED			2	2.A FE	7,820,188	127.0310	9,830,917	7,739,000	7,807,859		(2,125)			5.000	4.928	AO	81,689	386,950	04/16/2019	04/15/2042
501044-CS-8	KROGER CO SR UNSECURED			1	2.A FE	884,814	103.9110	872,853	840,000	857,517		(12,777)			3.850	2.256	FA	13,475	32,340	10/30/2019	08/01/2023
501044-CT-6	KROGER CO SR UNSECURED			1	2.A FE	2,827,950	130.6840	3,332,441	2,550,000	2,811,779		(7,418)			5.150	4.398	FA	54,719	131,325	09/25/2019	08/01/2043
501044-CY-5	KROGER CO SR UNSECURED			2	2.A FE	16,912,547	105.2270	17,693,894	16,815,000	16,836,258		(11,276)			4.000	3.926	FA	280,250	672,600	04/23/2014	02/01/2024
501044-DF-5	KROGER CO SR UNSECURED			1	2.A FE	15,707,495	111.4920	16,244,426	14,570,000	15,704,673		(4,895)			3.875	3.394	AO	119,191	293,338	11/03/2021	10/15/2046
501044-DG-3	KROGER CO SR UNSECURED			1	2.A FE	4,594,064	121.8590	5,483,663	4,500,000	4,595,068		(2,975)			4.450	4.292	FA	83,438	200,250	10/29/2020	02/01/2047
501044-DJ-7	KROGER CO SR UNSECURED			1	2.A FE	1,748,968	108.9810	1,907,160	1,750,000	1,749,385		97			3.700	3.707	FA	26,979	64,750	07/17/2017	08/01/2027
501044-DK-4	KROGER CO SR UNSECURED			1	2.A FE	1,791,129	124.6590	2,048,148	1,643,000	1,785,166		(3,168)			4.650	4.097	JJ	35,229	76,400	02/21/2020	01/15/2048
501044-DL-2	KROGER CO SR UNSECURED			1	2.A FE	3,371,137	115.1620	3,823,390	3,320,000	3,358,664		(4,928)			4.500	4.297	JJ	68,890	149,400	04/24/2019	01/15/2029
501044-DM-0	KROGER CO SR UNSECURED			1	2.B FE	39,016,006	139.9000	54,323,230	38,830,000	39,009,344		(4,056)			5.400	5.364	JJ	966,867	2,096,820	02/21/2020	01/15/2049
501044-DN-8	KROGER CO SR UNSECURED			1	2.B FE	8,819,096	115.6870	9,069,899	7,840,000	8,811,748		(7,446)			3.950	3.257	JJ	142,797	88,875	09/13/2021	01/15/2050
50155Q-AA-8	KYNDRYL HOLDINGS INC SR UNSECURED			1	2.C FE	56,473,628	97.5380	55,401,675	56,800,000	56,482,895		9,267			2.050	2.173	AO	245,818		12/03/2021	10/15/2026
50155Q-AC-4	KYNDRYL HOLDINGS INC SR UNSECURED			1	2.C FE	54,673,820	96.9320	53,312,568	55,000,000	54,682,045		8,225			2.700	2.794	AO	313,500		10/22/2021	10/15/2028
50155Q-AE-0	KYNDRYL HOLDINGS INC SR UNSECURED			1	2.C FE	64,301,750	96.9200	62,998,129	65,000,000	64,313,715		11,965			3.150	3.277	AO	432,250		10/22/2021	10/15/2031
50155Q-AG-5	KYNDRYL HOLDINGS INC SR UNSECURED			1	2.C FE	24,322,830	97.2390	23,823,641	24,500,000	24,324,007		1,177			4.100	4.154	AO	212,061		10/22/2021	10/15/2041
50168Q-AC-9	LABL INC SR SECURED			1	4.C FE	1,886,567	103.0480	1,957,909	1,900,000	1,886,838		271			5.875	6.000	MN	19,224		10/22/2021	11/01/2028
50168Q-AD-7	LABL INC SR UNSECURED			1	5.B FE	2,900,000	100.3850	2,911,166	2,900,000	2,900,000					8.250	8.250	MN	41,204		10/22/2021	11/01/2029
501797-AL-8	BATH & BODY WORKS INC SR UNSECURED			1	3.B FE	16,425,100	124.4060	24,458,223	19,660,000	16,563,269		94,282			6.875	8.776	MN	225,271	1,351,625	04/01/2020	11/01/2035
501797-AN-4	BATH & BODY WORKS INC SR UNSECURED			1	3.B FE	13,003,720	110.1630	19,888,858	18,054,000	13,809,586		474,504			5.250	10.578	FA	394,931	947,835	03/26/2020	02/01/2028
501797-AQ-7	BATH & BODY WORKS INC COMPANY GUARNT			1	3.B FE	5,104,000	115.0740	5,873,360	5,104,000	5,104,000					6.694	6.694	JJ	157,544	341,662	10/15/2018	01/15/2027
501797-AR-5	BATH & BODY WORKS INC COMPANY GUARNT			1	3.B FE	6,781,734	113.8780	7,857,562	6,900,000	6,803,732		9,246			7.500	7.750	JD	23,000	517,500	06/05/2019	06/15/2029
501797-AW-4	BATH & BODY WORKS INC COMPANY GUARNT			1	3.B FE	4,900,000	113.5470	5,563,797	4,900,000	4,900,000					6.625	6.625	AO	81,156	325,527	09/16/2020	10/01/2030
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LL SR UNSECURED			1	4.B FE	1,937,734	102.5770	1,948,963	1,900,000	1,936,137		(1,597)			4.875	4.391	MN	15,438	47,342	10/13/2021	05/01/2029
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC SR UNSECURED			1	2.B FE	4,000,000	98.7100	3,948,388	4,000,000	4,000,000					3.797	3.797	JD	8,860		12/08/2021	12/31/2057
50212Y-AF-1	LPL HOLDINGS INC SR UNSECURED			1	3.B FE	6,875,000	102.8240	7,069,183	6,875,000	6,875,000					4.375	4.375	MN	38,433	147,884	05/10/2021	05/15/2031
502431-AF-6	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	38,037,692	103.6560	38,648,106	37,285,000	37,922,502		(63,894)			2.900	2.651	JD	48,056	1,052,265	09/15/2021	12/15/2029
502431-AJ-8	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	15,398,553	103.9130	15,500,768	14,917,000	15,140,239		(157,637)			3.850	2.731	JD	25,525	574,305	05/06/2020	06/15/2023
502431-AK-5	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	9,302,402	105.5630	9,184,002	8,700,000	9,045,432		(155,055)			3.950	2.059	MN	31,501	343,650	05/01/2020	05/28/2024
502431-AL-3	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	10,753,992	108.8120	10,543,849	9,690,000	10,505,364		(165,477)			3.850	1.957	JD	16,581	373,065	07/30/2020	12/15/2026
502431-AM-1	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	45,898,034	112.4060	47,216,295	42,005,000	45,148,818		(454,111)			4.400	3.065	JD	82,143	1,848,220	05/01/2020	06/15/2028
502431-AN-9	L3HARRIS TECHNOLOGIES INC SR UNSECURED			1	2.B FE	39,934,250	95.4440	38,339,820	40,170,000	39,942,204		7,955			1.800	1.868	JJ	333,411	345,000	09/15/2021	01/15/2031
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SENIOR SECURED NOTE			1	2.A PL	47,520,000	104.2310	49,530,571	47,520,000	47,520,000					3.360	3.358	JD	4,435	1,596,672	06/30/2020	06/30/2045
50249A-AA-1	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	10,677,623	115.6710	12,654,456	10,940,000	10,685,557		4,334			4.200	4.342	AO	97,001	459,480	03/13/2020	10/15/2049
50249A-AD-5	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	51,813,218	115.7830	59,872,477	51,711,000	51,813,220		(1,544)			4.200	4.187	MN	361,977	2,171,862	04/20/2021	05/01/2050
50249A-AF-0	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	509,380	98.5310	503,491	511,000	509,771		318			1.250	1.316	AO	1,597	6,263	10/06/2020	10/01/2025
50249A-AG-8	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	734,102	99.6460	737,380	740,000	734,758		533			2.250	2.340	AO	4,163	16,326	10/06/2020	10/01/2030
50249A-AH-6	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	10,545,047	104.3970	11,034,730	10,570,000	10,546,072		859			3.375	3.391	AO	89,184	349,801	03/25/2021	10/01/2040
50249A-AJ-2	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	32,067,145	106.7600	33,629,464	31,500,000	32,063,516		(3,579)			3.625	3.523	AO	285,469	487,613	10/08/2021	04/01/2051
50249A-AK-9	LYB INTERNATIONAL FINANCE III COMPANY GUARNT			1	2.B FE	8,329,944	106.0870	8,911,287	8,400,000	8,330,831		738			3.800	3.841	AO	79,800	312,993	10/06/2020	10/01/2060
505588-A@-2	LACLEDE GAS COMPANY FIRST MORTGAGE BOND			1	1.F	7,859,540	106.4700	8,517,600	8,000,000	7,926,332		10,334			3.400	3.566	MS	80,089	272,000	10/01/2014	03/15/2028
505597-A*-5	LACLEDE GROUP INC SENIOR NOTE			1	2.B	23,988,860	102.0630	24,495,120	24,000,000	23,998,552		1,470			3.310	3.316	JD	35,307	794,400	10/01/2014	12/15/2022
505742-AM-8	LADDER CAPITAL FINANCE HOLDING SR UNSECURED			1	3.B FE	19,392,500	100.6070	19,970,501	19,850,000	19,494,492		58,330			4.250	4.640	FA	351,510	843,625	03/18/2020	02/01/2027
505742-AP-1	LADDER CAPITAL FINANCE HOLDING SR UNSECURED			1	3.B FE	6,875,000	102.5240	7,048,552	6,875,000	6,875,000					4.750	4.750	JD	14,514	156,024	06/09/2021	06/15/2029
50964W-AA-6	LAKE EXPRESS LLC SHIP FINANCING OBLIGATIONS				1.A	2,611,722	105.0080	2,742,517	2,611,722	2,611,722					4.580	4.580	MN	18,607	119,617	04/15/2004	05/05/2024
512807-AS-7	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	16,834,398	109.0840	18,326,088	16,800,000	16,821,752		(5,080)			3.750	3.714	MS	185,500	630,000	04/30/2019	03/15/2026
512807-AT-5	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	22,565,013	136.3340	30,252,528	22,190,000	22,549,869		(8,353)			4.875	4.759	MS	318,519	1,081,763	06/29/2020	03/15/2049
512807-AU-2	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	20,462,895	112.1820	22,997,354	20,500,000	20,472,107		3,279			4.000	4.022	MS	241,444	820,000	02/25/2019	03/15/2029

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
512807-AV-0	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	16,943,900	98.4540	16,737,249	17,000,000	16,952,545		5,120			1.900	1.936	JD	14,356	323,000	04/30/2020	06/15/2030
512807-AW-8	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	21,106,035	100.2440	21,161,513	21,110,000	21,108,069		978			2.875	2.875	JD	26,974	563,788	11/03/2021	06/15/2050
512807-AX-6	LAM RESEARCH CORPORATION SR UNSECURED			1	1.G FE	18,205,806	102.6830	18,454,173	17,972,000	18,205,566		(937)			3.125	3.066	JD	24,961	476,906	08/09/2021	06/15/2060
513075-BR-1	LAMAR MEDIA CORP COMPANY GUARNT			1	3.C FE	9,800,000	100.5280	9,851,783	9,800,000	9,800,000					3.750	3.749	JJ	169,458	367,500	10/22/2020	02/15/2028
513075-BT-7	LAMAR MEDIA CORP COMPANY GUARNT			1	3.B FE	9,850,000	101.1660	9,964,841	9,850,000	9,850,000					4.000	4.000	JD	17,511	394,000	10/22/2020	02/15/2030
513075-BW-0	LAMAR MEDIA CORP COMPANY GUARNT			1	3.C FE	5,500,000	104.5600	5,750,815	5,500,000	5,500,000					4.875	4.875	MS	78,948	268,125	10/22/2020	01/15/2029
513272-AC-8	LAMB WESTON HOLDINGS INC COMPANY GUARNT			1	3.C FE	6,900,000	108.3740	7,477,822	6,900,000	6,900,000					4.875	4.875	MN	42,981	336,375	05/07/2020	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC COMPANY GUARNT			1	3.C FE	14,700,000	102.7270	15,100,889	14,700,000	14,700,000					4.125	4.125	JJ	89,272		10/19/2021	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC COMPANY GUARNT			1	3.C FE	9,800,000	103.1870	10,112,311	9,800,000	9,800,000					4.375	4.375	JJ	63,122		10/19/2021	01/31/2032
516806-AH-9	LAREDO PETROLEUM INC SR UNSECURED			1	4.C FE	11,725,700	97.7480	11,495,115	11,760,000	11,727,221		1,521			7.750	7.799	JJ	420,257		07/14/2021	07/31/2029
51805@-AA-6	LASALLE PROPERTY FUND REIT INC GUARANTEED SNR NOTE SERIES A			1	2.B	30,000,000	103.3240	30,997,200	30,000,000	30,000,000					3.140	3.139	FA	361,100	942,000	02/13/2020	02/13/2027
51805@-AC-2	LASALLE PROPERTY FUND REIT INC GUARANTEED SR NOTE SERIES C			1	2.B	10,000,000	98.3250	9,832,500	10,000,000	10,000,000					1.950	1.950	FA	79,625		08/04/2021	08/04/2026
51805@-AD-0	LASALLE PROPERTY FUND REIT INC GUARANTEED SR GREEN SERIES D			1	2.B IF	20,000,000	98.2710	19,654,200	20,000,000	20,000,000					2.010	2.010	MN	64,767		11/03/2021	11/03/2026
51805@-AE-8	LASALLE PROPERTY FUND REIT INC GUARANTEED SR NOTE SERIES E			1	2.B IF	10,000,000	98.6680	9,866,800	10,000,000	10,000,000					2.520	2.519	MN	40,600		11/03/2021	11/03/2028
51805@-AF-5	LASALLE PROPERTY FUND REIT INC GUARANTEED SR GREEN SERIES F			1	2.B IF	7,500,000	99.0350	7,427,625	7,500,000	7,500,000					2.950	2.950	MN	35,646		11/03/2021	11/03/2031
52517P-Q5-3	LEHMAN BROTHERS HOLDINGS INC				6. FE		0.0000								0.471	0.000	MON		17,970	12/22/2008	12/23/2008
52678@-AA-8	LERADO INVESTMENTS LLC SENIOR SECURED NOTES			1	2.B PL	77,093,398	108.0580	83,305,584	77,093,398	77,093,398					3.860	3.879	MJSD	8,266	2,331,047	03/18/2021	03/31/2036
52729@-BH-5	LEVEL 3 FINANCING INC SR UNSECURED			1	3.B FE	2,443,750	102.0110	2,550,287	2,500,000	2,467,986		8,540			5.375	5.806	MS	44,792	134,375	01/17/2019	05/01/2025
52729@-BM-4	LEVEL 3 FINANCING INC SENIOR UNSECURED			1	3.B FE	5,087,500	102.3910	5,477,909	5,350,000	5,196,025		31,337			5.250	6.036	AO	59,296	280,875	03/29/2018	03/15/2026
52729@-BN-2	LEVEL 3 FINANCING INC COMPANY GUARNT			1	3.B FE	11,850,000	102.1630	12,106,313	11,850,000	11,850,000					4.625	4.625	MS	161,374	548,063	09/11/2019	09/15/2027
52729@-BR-3	LEVEL 3 FINANCING INC COMPANY GUARNT			1	3.B FE	14,850,000	99.6420	14,796,877	14,850,000	14,850,000					4.250	4.250	JJ	315,563	659,175	06/10/2020	07/01/2028
52729@-BS-1	LEVEL 3 FINANCING INC COMPANY GUARNT			1	3.B FE	11,800,000	95.7570	11,299,283	11,800,000	11,800,000					3.625	3.626	JD	19,011	427,750	08/07/2020	01/15/2029
52729@-BT-9	LEVEL 3 FINANCING INC COMPANY GUARNT			1	3.B FE	9,800,000	95.7500	9,383,530	9,800,000	9,800,000					3.750	3.750	JJ	169,458	185,792	01/11/2021	07/15/2029
53154*-AE-3	LIBERTY UTILITIES FINANCE GP1 SERIES C SENIOR NOTES			1	2.A	13,993,665	103.9010	14,546,140	14,000,000	13,998,704		779			3.860	3.866	JJ	226,668	540,400	10/01/2014	07/31/2023
53154*-AG-8	LIBERTY UTILITIES FINANCE GP1 SERIES D SENIOR NOTES			1	2.A FE	53,900,000	111.5330	60,116,287	53,900,000	53,900,000					4.130	4.130	JJ	933,713	2,226,070	04/30/2015	04/30/2045
53154*-AH-6	LIBERTY UTILITIES FINANCE GP1 SERIES D SENIOR NOTES			1	2.A FE	44,100,000	111.4880	49,166,208	44,100,000	44,100,000					4.130	4.130	JJ	763,947	1,821,330	07/15/2015	07/15/2045
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1 SERIES E SENIOR NOTES			1	2.A	27,720,000	107.5120	29,802,326	27,720,000	27,720,000					3.940	3.940	AO	185,062	1,092,168	03/24/2017	04/30/2027
53219L-AS-8	LIFEPOINT HEALTH INC SR SECURED			1	4.B FE	2,900,000	101.1360	2,932,936	2,900,000	2,900,000					4.375	4.375	FA	47,931	126,875	02/11/2020	02/15/2027
53219L-AT-6	LIFEPOINT HEALTH INC SR SECURED			1	4.B FE	8,912,500	104.9170	9,337,603	8,900,000	8,907,528		(2,962)			6.750	6.709	AO	126,825	600,750	04/07/2020	04/15/2025
532457-BH-0	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	2,091,380	104.7430	2,094,868	2,000,000	2,059,275		(18,040)			2.750	1.783	JD	4,583	55,000	03/12/2020	06/01/2025
532457-BQ-0	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	3,344,784	100.7450	3,354,813	3,330,000	3,332,461		(6,578)			2.350	2.148	MN	9,999	78,255	11/14/2019	05/15/2022
532457-BT-4	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	13,158,344	123.3640	16,037,256	13,000,000	13,158,867		(2,167)			3.950	3.871	MS	151,197	483,875	05/03/2021	03/15/2049
532457-BU-1	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	20,365,150	129.7420	26,597,110	20,500,000	20,369,744		1,440			4.150	4.184	MS	250,499	850,750	02/27/2019	03/15/2059
532457-BV-9	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	8,054,324	109.8260	8,183,145	7,451,000	8,005,817		(48,934)			3.375	2.204	MS	74,044	153,022	05/05/2021	03/15/2029
532457-BY-3	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	12,686,139	92.3420	12,738,553	13,795,000	12,702,669		16,092			2.250	2.644	MN	39,661	244,013	08/03/2021	05/15/2050
532457-BZ-0	ELI LILLY AND COMPANY SR UNSECURED			1	1.F FE	887,840	94.2050	942,054	1,000,000	888,923		1,083			2.500	2.986	MS	7,361	12,500	04/15/2021	09/15/2060
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS INC SENIOR NOTE SERIES B			1	2.A	10,000,000	101.2730	10,127,300	10,000,000	10,000,000					3.030	3.030	AO	59,758	303,000	10/20/2016	10/20/2033
53359#-AG-7	LINCOLN ELECTRIC HOLDINGS INC SENIOR NOTE SERIES C			1	2.A	15,000,000	102.9160	15,437,400	15,000,000	15,000,000					3.270	3.270	AO	96,738	490,500	10/20/2016	10/20/2037
53359#-AH-5	LINCOLN ELECTRIC HOLDINGS INC SENIOR NOTE SERIES D			1	2.A	4,700,000	105.1060	4,939,982	4,700,000	4,700,000					3.520	3.520	AO	32,628	165,440	10/20/2016	10/20/2041
534187-BD-0	LINCOLN NATIONAL CORPORATION SR UNSECURED			1	2.A FE	3,102,930	104.8700	3,146,095	3,000,000	3,032,820		(18,898)			4.000	3.318	MS	40,000	120,000	02/07/2018	09/01/2023
534187-BG-3	LINCOLN NATIONAL CORPORATION SR UNSECURED			1	2.A FE	5,004,198	120.6870	6,041,616	5,006,000	5,004,447		31			4.350	4.352	MS	72,587	217,761	02/07/2018	03/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
534187-BH-1	LINCOLN NATIONAL CORPORATION SR UNSECURED			1	2.A FE	8,480,195	109.8350	9,335,959	8,500,000	8,486,869		1,910			3.800	3.829	JD	26,917	323,000	02/07/2018	03/01/2028
53621@-AX-4	LION INDUSTRIAL PROPERTIES LP SENIOR GUAR NOTE SERIES A			1	2.A	19,800,000	100.0100	19,801,980	19,800,000	19,800,000					2.830	2.830	MS	141,642	280,170	03/31/2021	03/31/2031
53621@-AY-2	LION INDUSTRIAL PROPERTIES LP SENIOR GUARANTEED NOTE SER B			1	2.A	19,800,000	99.8440	19,769,112	19,800,000	19,800,000					2.830	2.830	MS	141,642	161,876	06/16/2021	06/16/2031
53621@-AZ-9	LION INDUSTRIAL PROPERTIES LP SR GUARANTEED NOTE SERIES C			1	2.A	9,900,000	100.1330	9,913,167	9,900,000	9,900,000					2.880	2.880	MS	72,072	38,808	08/12/2021	08/12/2031
536797-AE-3	LITHIA MOTORS INC SR UNSECURED			1	3.B FE	2,925,000	105.1510	3,075,681	2,925,000	2,925,000					4.625	4.625	JD	6,013	135,281	12/02/2019	12/15/2027
536797-AF-0	LITHIA MOTORS INC SR UNSECURED			1	3.B FE	3,925,000	106.7820	4,191,186	3,925,000	3,925,000					4.375	4.375	JJ	79,181	131,651	09/30/2020	01/15/2031
536797-AG-8	LITHIA MOTORS INC SR UNSECURED			1	3.B FE	6,900,000	102.5940	7,079,013	6,900,000	6,900,000					3.875	3.875	JD	22,281	136,658	05/19/2021	06/01/2029
537008-C*-3	LITTELFUSE INC SENIOR NOTE SERIES A			1	2.C	8,000,000	104.9710	8,397,680	8,000,000	8,000,000					3.480	3.480	FA	105,173	278,400	01/16/2018	02/15/2025
537008-C@-1	LITTELFUSE INC SENIOR NOTE SERIES B			1	2.C	18,460,000	107.6210	19,866,837	18,460,000	18,460,000					3.780	3.780	FA	263,609	697,788	01/16/2018	02/15/2030
53767#-AC-2	LITTELFUSE INC SENIOR NOTE SERIES B			1	2.C	22,770,000	106.9900	24,361,623	22,770,000	22,770,000					3.740	3.740	FA	321,715	851,598	02/15/2017	02/15/2027
538034-AK-5	LIVE NATION ENTERTAINMENT INC SR UNSECURED 144A			1	4.C FE	5,041,650	101.2500	5,548,514	5,480,000	5,193,048		86,839			4.875	6.920	MN	44,525	267,150	03/16/2020	11/01/2024
538034-AR-0	LIVE NATION ENTERTAINMENT INC COMPANY GUARNT			1	4.C FE	12,116,750	102.8060	13,159,229	12,800,000	12,230,785		68,276			4.750	5.571	AO	128,356	608,000	03/23/2020	10/15/2027
538034-AV-1	LIVE NATION ENTERTAINMENT INC SR SECURED			1	4.A FE	7,900,000	109.4550	8,646,978	7,900,000	7,900,000					6.500	6.500	MN	65,614	513,500	05/13/2020	05/15/2027
538034-AX-7	LIVE NATION ENTERTAINMENT INC SR SECURED			1	4.A FE	3,900,000	99.4290	3,877,722	3,900,000	3,900,000					3.750	3.750	JJ	67,438	77,594	12/17/2020	01/15/2028
539830-AF-6	LOCKHEED MARTIN CORP COMPANY GUARNT				1.G FE	13,448,561	124.0800	16,031,145	12,920,000	13,126,768		(40,203)			7.750	7.307	MN	166,883	1,001,300	10/01/2014	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP NOTES			2	1.G FE	54,926,147	140.9020	74,903,318	53,160,000	54,406,727		(52,635)			6.150	5.908	MS	1,089,780	3,269,340	11/12/2009	09/01/2036
539830-AU-3	LOCKHEED MARTIN CORP SENIOR NOTES				1.G FE	49,586,500	132.1750	66,087,696	50,000,000	49,679,702		10,273			5.500	5.557	MN	351,389	2,750,000	11/13/2009	11/15/2039
539830-BB-4	LOCKHEED MARTIN CORP SENIOR UNSECURED			1	1.G FE	1,572,915	118.8450	1,882,498	1,584,000	1,574,082		290			4.070	4.115	JD	2,865	64,469	03/12/2019	12/15/2042
539830-BC-2	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	2,974,140	111.8230	3,354,699	3,000,000	2,981,013		1,105			3.600	3.661	MS	36,000	108,000	02/12/2015	03/01/2035
539830-BD-0	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	897,010	114.8590	1,148,585	1,000,000	909,876		2,198			3.800	4.426	MS	12,667	38,000	06/09/2015	03/01/2045
539830-BE-8	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	5,303,452	104.7350	5,587,591	5,335,000	5,323,614		3,143			2.900	2.967	MS	51,572	154,715	04/27/2016	03/01/2025
539830-BG-3	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	608,448	102.1030	612,619	600,000	601,383		(1,530)			3.100	2.833	JJ	8,577	18,600	02/10/2017	01/15/2023
539830-BH-1	LOCKHEED MARTIN CORP SR UNSECURED			2	1.G FE	5,422,810	108.4140	5,924,838	5,465,000	5,446,481		4,185			3.550	3.641	JJ	89,459	194,008	11/16/2015	01/15/2026
539830-BK-4	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	981,240	122.3870	1,223,866	1,000,000	985,124		715			4.500	4.643	MN	5,750	45,000	11/16/2015	05/15/2036
539830-BL-2	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	42,480,772	130.1170	53,688,809	41,262,000	42,344,736		(26,209)			4.700	4.516	MN	247,801	1,939,314	04/24/2019	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	5,299,130	123.8760	5,648,762	4,560,000	5,274,225		(13,081)			4.090	3.261	MS	54,915	169,531	04/27/2021	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORP SR UNSECURED			1	1.G FE	982,330	100.1070	1,001,068	1,000,000	982,626		296			2.800	2.890	JD	1,244	28,000	04/15/2021	06/15/2050
541056-AA-5	LOGAN MERGER SUB INC SR SECURED			1	4.B FE	9,800,000	101.0900	9,906,848	9,800,000	9,800,000					5.500	5.500	MS	179,667	540,497	08/14/2020	09/01/2027
54233*-AB-2	LONE STAR TRANSMISSION LLC SENIOR NOTE SERIES B			1	1.F PL	18,000,000	104.8200	18,867,600	18,000,000	18,000,000					3.520	3.520	JD	28,160	633,600	07/17/2014	06/15/2024
54233*-AC-0	LONE STAR TRANSMISSION LLC SENIOR NOTE SERIES C			1	1.F PL	9,000,000	108.6380	9,777,420	9,000,000	9,000,000					3.720	3.720	JD	14,880	334,800	07/17/2014	06/15/2029
54233*-AE-6	LONE STAR TRANSMISSION LLC SENIOR NOTE SERIES E			1	1.F PL	6,000,000	121.9710	7,318,260	6,000,000	6,000,000					4.420	4.420	JD	11,787	265,200	07/17/2014	06/15/2044
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS SENIOR SECURED NOTE				1.E	67,660,835	147.7240	99,951,292	67,660,835	67,660,835					6.880	6.882	JD	12,931	4,655,065	11/26/2013	12/31/2047
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SENIOR SECURED NOTE			1	2.C PL	98,000,000	102.9360	100,877,280	98,000,000	98,000,000					4.490	4.490	JD	12,223	4,400,200	03/29/2018	06/30/2051
543859-AL-6	LOCKHEED MARTIN TACTICAL SYSTE SENIOR DEBENTURES				1.G FE	5,315,300	120.5550	6,027,728	5,000,000	5,079,147		(19,583)			7.625	7.100	JD	16,944	381,250	10/29/1997	06/15/2025
546676-AU-1	LOUISVILLE GAS AND ELECTRIC CO 1ST MORTGAGE			2	1.F FE	9,892,179	126.4320	12,643,207	10,000,000	9,914,613		2,615			5.125	5.197	MN	65,486	512,500	07/07/2011	11/15/2040
546676-AW-7	LOUISVILLE GAS AND ELECTRIC CO 1ST MORTGAGE			1	1.F FE	5,997,420	105.8240	6,349,411	6,000,000	5,998,940		262			3.300	3.305	AO	49,500	198,000	09/21/2015	10/01/2025
546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO 1ST MORTGAGE			1	1.F FE	25,302,454	122.6490	25,020,335	20,400,000	25,256,615		(42,893)			4.250	2.951	AO	216,750	474,513	09/13/2021	04/01/2049
548661-CZ-8	LOWES COMPANIES INC SENIOR UNSECURED			2	2.A FE	3,663,775	104.3300	3,651,559	3,500,000	3,575,552		(51,509)			3.875	2.340	MS	39,934	135,625	03/03/2020	09/15/2023
548661-DM-6	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	17,576,994	104.1780	18,491,583	17,750,000	17,669,294		17,383			2.500	2.612	AO	93,681	443,750	07/27/2016	04/15/2026
548661-DN-4	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	52,696,855	109.9180	55,453,871	50,450,000	52,660,769		(49,889)			3.700	3.419	AO	394,071	1,603,025	10/13/2021	04/15/2046
548661-DP-9	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	28,995,730	106.7720	31,497,852	29,500,000	29,177,617		53,967			3.100	3.324	MN	147,336	914,500	04/30/2019	05/03/2027
548661-DQ-7	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	39,812,410	115.8520	44,452,585	38,370,000	39,863,823		(2,698)			4.050	3.777	MN	250,364	1,251,248	10/20/2021	05/03/2047
548661-DR-5	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	31,026,191	109.7310	34,093,551	31,070,000	31,036,670		3,942			3.650	3.667	AO	270,913	1,134,055	04/03/2019	04/05/2029
548661-DS-3	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	22,696,873	125.9750	28,621,518	22,720,000	22,698,066		168			4.550	4.555	AO	246,954	1,033,760	10/24/2019	04/05/2049
548661-DT-1	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	6,715,360	108.3970	6,503,791	6,000,000	6,505,336		(155,256)			4.000	1.289	AO	50,667	240,000	08/20/2020	04/15/2025
548661-DU-8	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	50,411,520	116.2150	55,783,107	48,000,000	50,059,250		(234,866)			4.500	3.839	AO	456,000	2,160,000	08/20/2020	04/15/2030
548661-DV-6	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	19,712,511	126.0550	24,965,161	19,805,000	19,718,145		2,842			5.000	5.037	AO	209,053	990,250	03/24/2020	04/15/2040
548661-DW-4	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	24,953,500	136.1600	34,039,878	25,000,000	24,955,617		686			5.125	5.137	AO	270,486	1,281,250	03/24/2020	04/15/2050
548661-DX-2	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	40,618,370	95.9680	39,346,693	41,000,000	40,651,019		32,312			1.300	1.441	AO	112,522	460,164	05/20/2021	04/15/2028
548661-DY-0	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	26,756,008	95.1120	25,917,969	27,250,000	26,784,762		27,525			1.700	1.910	AO	97,797	378,675	06/29/2021	10/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
548661-DZ-7	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	65,680,548	99.0960	64,982,451	65,575,000	65,680,034		(393)			3.000	2.991	AO	415,308	1,152,056	11/12/2021	10/15/2050
548661-EA-1	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	55,376,750	102.4270	56,334,869	55,000,000	55,365,855		(10,895)			2.625	2.541	AO	360,938	593,906	10/27/2021	04/01/2031
548661-EB-9	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	22,570,795	108.0990	23,241,181	21,500,000	22,565,191		(5,604)			3.500	3.230	AO	188,125	290,354	10/27/2021	04/01/2051
548661-ED-5	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	6,520,427	98.0460	6,407,309	6,535,000	6,520,984		557			1.700	1.734	MS	31,168		09/13/2021	09/15/2028
548661-EE-3	LOWES COMPANIES INC SR UNSECURED			1	2.A FE	21,742,120	98.0320	21,567,034	22,000,000	21,743,989		1,869			2.800	2.878	MS	172,822		10/26/2021	09/15/2041
552081-AK-7	LYONDELLBASELL INDUSTRIES NV SR UNSECURED			1	2.B FE	3,221,251	108.9450	3,240,027	2,974,000	3,069,326		(43,955)			5.750	4.095	AO	36,101	171,005	01/17/2019	04/15/2024
552081-AM-3	LYONDELLBASELL INDUSTRIES NV SR UNSECURED			1	2.B FE	1,593,073	123.3810	2,085,136	1,690,000	1,596,154		739			4.625	4.946	FA	27,140	78,163	02/21/2020	02/26/2055
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUS SUBORDINATED				1.G FE	1,459,504	107.0370	1,562,740	1,460,000	1,459,700		48			3.400	3.404	FA	18,477	49,640	08/14/2017	08/17/2027
552848-AG-8	MGIC INVESTMENT CORPORATION SR UNSECURED			1	3.A FE	9,800,000	105.4950	10,338,503	9,800,000	9,800,000					5.250	5.250	FA	194,367	518,788	08/06/2020	08/15/2028
552953-CC-3	MGM RESORTS INTL SR UNSECURED			1	4.A FE	15,603,625	105.0410	16,079,603	15,308,000	15,396,480		(70,541)			6.000	5.493	MS	270,441	918,480	03/06/2018	03/15/2023
552953-CD-1	MGM RESORTS INTL SENIOR UNSECURED			1	4.A FE	3,745,676	104.4140	3,995,920	3,827,000	3,783,864		8,052			4.625	4.898	MS	59,000	176,999	10/19/2016	09/01/2026
552953-CE-9	MGM RESORTS INTL SR UNSECURED			1	4.A FE	10,685,785	107.9040	11,703,255	10,846,000	10,731,749		26,824			5.750	6.079	JD	27,718	623,645	03/18/2020	06/15/2025
552953-CF-6	MGM RESORTS INTL COMPANY GUARNT			1	4.A FE	10,687,113	107.2170	12,596,979	11,749,000	10,904,834		126,542			5.500	7.151	AO	136,419	646,195	03/31/2020	04/15/2027
552953-CG-4	MGM RESORTS INTL COMPANY GUARNT			1	4.A FE	14,700,000	104.9000	15,420,366	14,700,000	14,700,000					6.750	6.750	MN	165,375	992,250	04/23/2020	05/01/2025
552953-CH-2	MGM RESORTS INTL COMPANY GUARNT			1	4.A FE	11,800,000	103.4870	12,211,410	11,800,000	11,800,000					4.750	4.750	AO	118,328	563,614	10/08/2020	10/15/2028
55296@-AA-3	MGE POWER ELM ROAD LLC SENIOR SECURED NOTE SERIES A			1	1.E	15,069,445	119.0660	17,942,585	15,069,445	15,069,445					5.040	5.093	MON	12,658	759,500	02/04/2010	02/03/2040
55303X-AF-2	MGM GROWTH PROPERTIES OPERATIN SR UNSECURED			1	3.C FE	9,207,403	108.3000	10,261,471	9,475,000	9,289,876		24,936			4.500	4.870	JJ	196,606	426,375	06/08/2018	01/15/2028
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATIN COMPANY GUARNT			1	3.C FE	16,921,526	113.3870	19,162,483	16,900,000	16,916,510		(2,769)			5.750	5.727	FA	404,896	971,750	01/07/2020	02/01/2027
55303X-AK-1	MGM GROWTH PROPERTIES OPERATIN SR UNSECURED			1	3.C FE	4,925,000	106.8200	5,260,868	4,925,000	4,925,000					4.625	4.625	JD	10,124	227,781	06/02/2020	06/15/2025
55303X-AL-9	MGM GROWTH PROPERTIES OPERATIN SR UNSECURED			1	3.C FE	3,950,000	105.4630	4,165,805	3,950,000	3,950,000					3.875	3.874	FA	57,824	113,096	11/17/2020	02/15/2029
55335@-AA-6	MEPT EDGEMOOR SERIES A SENIOR NOTE			1	2.B	11,000,000	102.9230	11,321,530	11,000,000	11,000,000					3.430	3.430	JD	2,096	377,300	08/09/2016	06/29/2023
55335@-AB-4	MEPT EDGEMOOR SERIES B SENIOR NOTE			1	2.B	7,000,000	106.2490	7,437,430	7,000,000	7,000,000					3.660	3.660	JD	1,423	256,200	08/09/2016	06/29/2026
55335@-AC-2	MEPT EDGEMOOR SERIES C SENIOR NOTE			1	2.B	12,690,000	107.3140	13,618,147	12,690,000	12,690,000					3.760	3.760	JD	2,651	477,144	08/09/2016	06/29/2028
55336V-AE-0	MPLX LP SR UNSECURED			1	2.B FE	6,922,541	104.1780	6,813,248	6,540,000	6,640,540		(75,004)			4.500	3.275	JJ	135,705	294,300	03/15/2019	07/15/2023
55336V-AG-5	MPLX LP SR UNSECURED			1	2.B FE	30,449,287	108.6860	29,964,662	27,570,000	29,448,526		(591,924)			4.875	2.216	JD	112,003	1,344,038	03/05/2021	12/01/2024
55336V-AJ-9	MPLX LP COMPANY GUARNT			1	2.B FE	41,858,605	109.4460	42,179,346	38,539,000	40,866,349		(513,961)			4.875	2.853	JD	156,565	1,686,263	09/07/2021	06/01/2025
55336V-AK-6	MPLX LP SR UNSECURED			1	2.B FE	41,195,366	109.4110	41,835,321	38,237,000	40,837,067		(359,711)			4.125	2.620	MS	525,759	1,094,136	12/14/2021	03/01/2027
55336V-AL-4	MPLX LP SR UNSECURED			1	2.B FE	45,143,939	122.7470	50,111,622	40,825,000	45,091,279		(42,325)			5.200	4.475	MS	707,633	1,459,900	09/10/2021	03/01/2047
55336V-AM-2	MPLX LP SR UNSECURED			1	2.B FE	21,614,668	112.8150	25,834,743	22,900,000	21,741,659		44,562			4.500	4.953	AO	217,550	1,030,500	10/29/2020	04/15/2038
55336V-AN-0	MPLX LP SR UNSECURED			1	2.B FE	44,435,405	116.7520	50,974,127	43,660,000	44,444,608		(6,138)			4.700	4.571	AO	433,204	1,911,020	10/05/2021	04/15/2048
55336V-AP-5	MPLX LP SR UNSECURED			1	2.B FE	12,798,255	117.0090	14,605,062	12,482,000	12,802,418		169			4.900	4.741	AO	129,119	513,618	10/22/2021	04/15/2058
55336V-AQ-3	MPLX LP SR UNSECURED			1	2.B FE	3,052,892	102.5740	3,133,625	3,055,000	3,054,498		403			3.375	3.389	MS	30,359	103,106	02/05/2018	03/15/2023
55336V-AR-1	MPLX LP SR UNSECURED			1	2.B FE	18,137,370	108.7950	18,495,143	17,000,000	18,043,438		(46,118)			4.000	2.866	MS	200,222	320,000	12/08/2021	03/15/2028
55336V-AS-9	MPLX LP SR UNSECURED			1	2.B FE	43,623,821	114.4210	46,759,283	40,866,000	43,426,203		(115,342)			4.800	3.731	FA	741,037	1,284,000	11/29/2021	02/15/2029
55336V-AT-7	MPLX LP SR UNSECURED			1	2.B FE	72,539,371	128.2220	81,919,728	63,889,000	72,419,465		(81,992)			5.500	4.599	FA	1,327,471	2,403,445	11/08/2021	02/15/2049
55336V-BN-9	MPLX LP SR UNSECURED			1	2.B FE	11,451,565	110.7930	11,854,899	10,700,000	11,327,528		(102,236)			4.250	3.096	JD	37,896	454,750	12/18/2020	12/01/2027
55336V-BP-4	MPLX LP SR UNSECURED			1	2.B FE	12,437,416	122.7320	13,208,397	10,762,000	12,417,940		(15,623)			5.200	4.197	JD	46,635	412,672	09/10/2021	12/01/2047
55336V-BQ-2	MPLX LP SR UNSECURED			1	2.B FE	34,565,627	99.9400	34,413,343	34,434,000	34,561,318		(5,532)			2.650	2.599	FA	344,723	514,914	12/02/2021	08/15/2030
55336V-BR-0	MPLX LP SR UNSECURED			1	2.B FE	25,246,950	99.2710	24,817,868	25,000,000	25,199,865		(47,713)			1.750	1.545	MS	145,833	453,299	12/18/2020	03/01/2026
55338#-AA-1	MHS ACQUISITION HOLDINGS LLC SENIOR PROMISSORY NOTE			1	5.B GI	65,501,113	100.6320	66,611,054	66,192,716	65,573,894		49,582			13.500	13.868	MJSD		8,516,157	12/31/2021	03/10/2026
55342U-AH-7	MPT OPERATING PARTNERSHIP LP SR UNSECURED			1	3.A FE	16,623,338	104.7020	17,584,680	16,795,000	16,649,809		17,481			5.000	5.154	AO	177,281	839,750	03/17/2020	10/15/2027
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP COMPANY GUARNT			1	3.A FE	16,086,250	105.4550	17,663,792	16,750,000	16,186,247		55,660			4.625	5.147	FA	322,786	774,688	03/19/2020	08/01/2029
55342U-AM-6	MPT OPERATING PARTNERSHIP LP COMPANY GUARNT			1	3.A FE	4,000,000	101.2340	4,049,376	4,000,000	4,000,000					3.500	3.500	MS	41,222	109,278	11/19/2020	03/15/2031
55354G-AL-4	MSCI INC COMPANY GUARNT			1	3.A FE	3,094,000	104.3200	3,227,666	3,094,000	3,094,000					3.875	3.875	JD	9,991	119,893	05/18/2020	02/15/2031
55396#-AA-0	MEC HOLDINGS LLC SENIOR SECURED NOTE			1	2.B PL	53,690,111	99.4430	53,391,057	53,690,111	53,690,111					2.900	2.908	MJSD	4,325	1,557,013	07/20/2020	05/31/2039
554694-AB-5	MACKINAW POWER LLC SENIOR SECURED NOTES			1	2.C FE	7,709,425	108.0210	8,157,559	7,551,850	7,622,297		(28,038)			6.296	5.581	JAJO	80,565	475,464	11/30/2018	10/31/2023
55616X-AH-0	MACYS RETAIL HOLDINGS INC SR UNSECURED			2	3.C FE	4,962,340	101.0780	6,891,528	6,818,000	6,003,325		625,332			2.875	14.856	FA	74,051	196,018	03/31/2020	02/15/2023
55616X-AJ-6	MACYS RETAIL HOLDINGS INC SR UNSECURED			1	3.C FE	4,584,938	88.3050	6,556,662	7,425,000	4,669,320		49,278			4.300	7.956	FA	120,615	319,275	04/01/2020	02/15/2043
55616X-AL-1	MACYS RETAIL HOLDINGS INC SR UNSECURED			2	3.C FE	8,460,593	102.6650	12,331,089	12,011,000	9,660,962		776,050			3.625	13.365	JD	36,283	435,399	08/19/2020	06/01/2024
55617L-AP-7	MACYS RETAIL HOLDINGS INC SR UNSECURED			1	3.C FE	4,900,000	106.4430	5,215,697	4,900,000	4,900,000					5.875	5.875	AO	71,969	155,133	03/02/2021	04/01/2029
557497-G*-9	MADISON GAS AND ELECTRIC CO SENIOR NOTE SERIES C			1	1.E	30,000,000	103.1400	30,942,000	30,000,000	30,000,000					3.090	3.090	MS	272,950	927,000	09/16/2013	09/15/2023

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
557497-G@-7	MADISON GAS AND ELECTRIC CO SENIOR NOTE SERIES D			1	1.E	7,470,036	105.7260	7,929,450	7,500,000	7,486,705		2,556			3.290	3.331	MS	72,654	246,750	10/01/2014	09/15/2026
557497-H*-8	MADISON GAS AND ELECTRIC CO SENIOR NOTE			1	1.E	29,670,000	104.9070	31,125,907	29,670,000	29,670,000					3.110	3.110	AO	230,684	922,737	10/02/2017	10/01/2027
557497-J#-2	MADISON GAS AND ELECTRIC CO SENIOR NOTE SERIES A			1	1.E	14,000,000	98.4530	13,783,420	14,000,000	14,000,000					2.480	2.480	FA	119,591		08/27/2021	08/15/2031
557497-J@-4	MADISON GAS AND ELECTRIC CO SENIOR NOTE			1	1.E	49,500,000	103.2180	51,092,910	49,500,000	49,500,000					2.940	2.940	MN	185,955	1,455,300	11/05/2019	11/15/2029
557497-K*-4	MADISON GAS AND ELECTRIC CO SENIOR NOTE SERIES B			1	1.E	8,750,000	98.9350	8,656,813	8,750,000	8,750,000					2.630	2.630	JD	10,228	115,063	06/15/2021	06/15/2033
55880#-AA-3	MADRID BIDCO LLC GUARANTEED SENIOR SECURED NOTE			1	2.A PL	61,309,698	108.7310	66,662,648	61,309,698	61,309,698					4.520	4.545	MJSD	7,698	2,771,198	06/28/2018	12/31/2030
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	4,458,905	121.3090	5,637,237	4,647,000	4,476,165		3,715			5.150	5.433	AO	50,523	239,321	03/21/2016	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	5,997,900	105.7230	6,343,380	6,000,000	5,998,250		44			4.200	4.202	MS	74,200	252,000	02/25/2015	03/15/2045
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	27,612,526	111.7650	29,880,379	26,735,000	27,141,787		(94,479)			5.000	4.567	MS	445,583	1,336,750	08/16/2017	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	18,501,862	111.3780	19,842,067	17,815,000	18,480,475		(17,222)			4.250	4.001	MS	222,935	757,138	10/08/2020	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	16,100,576	109.5060	18,289,658	16,702,000	16,138,070		11,340			4.200	4.419	AO	171,474	701,484	10/24/2019	10/03/2047
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	8,685,901	120.7210	10,080,183	8,350,000	8,676,714		(6,758)			4.850	4.587	FA	168,740	404,975	11/12/2020	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SR UNSECURED			1	2.A FE	45,464,696	106.5830	46,341,069	43,479,000	45,427,481		(31,302)			3.950	3.688	MS	572,474	1,436,971	08/02/2021	03/01/2050
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE SERIES A			1	3.A PL	23,757,656	104.6710	24,867,376	23,757,656	23,757,656					4.560	4.562	JJ	529,637	1,083,349	09/28/2018	09/30/2025
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR UNSECURED			1	2.B FE	16,225,066	138.2720	18,789,752	13,589,000	16,004,943		(77,021)			6.500	5.020	MS	294,428	883,285	03/06/2019	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP SR UNSECURED			2	2.B FE	6,454,775	118.0100	7,730,817	6,551,000	6,462,129		1,825			4.750	4.844	MS	91,623	311,173	11/12/2020	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP SR UNSECURED			1	2.B FE	15,786,531	118.8950	16,128,045	13,565,000	15,755,383		(23,329)			5.000	4.091	MS	199,707	478,250	10/05/2021	09/15/2054
56585A-BC-5	MARATHON PETROLEUM CORP SR UNSECURED			1	2.B FE	8,812,203	114.0620	8,908,248	7,810,000	8,515,892		(138,005)			5.125	3.044	JD	17,789	400,263	10/31/2019	12/15/2026
56585A-BD-3	MARATHON PETROLEUM CORP SR UNSECURED			1	2.B FE	2,402,494	107.7440	2,676,354	2,484,000	2,423,538		8,290			3.800	4.248	AO	23,598	94,392	05/22/2019	04/01/2028
56585A-BE-1	MARATHON PETROLEUM CORP SR UNSECURED			1	2.B FE	16,853,940	114.0580	17,967,582	15,753,000	16,855,850		(5,695)			4.500	4.039	AO	177,221	444,825	11/12/2021	04/01/2048
56585A-BH-4	MARATHON PETROLEUM CORP SR UNSECURED			1	2.B FE	51,299,300	109.2020	54,601,121	50,000,000	50,917,084		(274,220)			4.700	4.071	MN	391,667	2,350,000	07/30/2020	05/01/2025
56633#-AL-7	MARCUS CORP SENIOR NOTE			1	3.A PL	19,183,362	102.8530	19,747,776	19,200,000	19,195,440		991			4.020	4.032	FA	293,728	993,626	10/01/2014	08/14/2025
56633#-AM-5	MARCUS CORP SENIOR NOTES			1	3.A PL	24,000,000	104.1260	24,990,240	24,000,000	24,000,000					4.320	4.320	FA	371,520	1,270,800	02/22/2017	02/22/2027
570535-AT-1	MARKEL CORPORATION SR UNSECURED			1	2.B FE	656,745	128.1680	640,842	500,000	656,482		(263)			5.000	3.246	MN	2,847		12/02/2021	05/20/2049
570535-AV-6	MARKEL CORPORATION SR UNSECURED			1	2.B FE	11,823,326	116.8800	11,772,171	10,072,000	11,810,380		(12,946)			4.150	3.215	MS	120,752	208,994	09/07/2021	09/17/2050
570535-AX-2	MARKEL CORPORATION SR UNSECURED			1	2.B FE	51,703,114	103.8600	52,520,840	50,569,000	51,697,720		(5,394)			3.450	3.330	MN	261,695	837,815	11/09/2021	05/07/2052
57161T-AN-1	MARQUETTE UNIVERSITY UNSECURED			1	1.F FE	5,086,400	116.0850	5,897,108	5,080,000	5,086,158		(160)			3.841	3.833	AO	48,781	195,123	06/29/2020	10/01/2050
57169*-AR-8	MARS INCORPORATED SERIES H SENIOR NOTE			1	1.F	65,160,200	101.9870	66,291,550	65,000,000	65,016,383		(20,587)			3.340	3.307	AO	482,444	2,171,000	03/14/2014	10/11/2022
57169*-AT-4	MARS INCORPORATED SERIES J SENIOR NOTE			1	1.F	27,900,480	105.5920	29,565,760	28,000,000	27,968,640		10,529			3.490	3.533	AO	217,156	977,200	10/01/2014	10/11/2024
57169*-AU-1	MARS INCORPORATED SERIES K SENIOR NOTE			1	1.F	19,873,914	109.0480	19,301,496	17,700,000	19,688,149		(185,765)			3.740	1.690	AO	147,107	330,990	05/26/2021	10/11/2027
57169*-AX-5	MARS INCORPORATED SERIES N SENIOR NOTE			1	1.F	35,000,000	103.7210	36,302,350	35,000,000	35,000,000					2.720	2.720	MS	248,578	952,000	09/27/2016	09/27/2026
57169*-AY-3	MARS INCORPORATED SERIES O SENIOR NOTE			1	1.F	40,000,000	103.7810	41,512,400	40,000,000	40,000,000					2.820	2.820	MS	294,533	1,128,000	09/27/2016	09/27/2028
57169*-AZ-0	MARS INCORPORATED SERIES P SENIOR NOTE			1	1.F	42,810,000	104.1400	44,582,334	42,810,000	42,810,000					2.970	2.970	MS	331,992	1,271,457	09/27/2016	09/27/2031
57169*-BF-3	MARS INCORPORATED SERIES U 1 SENIOR NOTE			1	1.F	14,000,000	107.6270	15,067,780	14,000,000	14,000,000					3.530	3.530	MS	126,296	494,200	03/29/2017	03/29/2027
57169*-BH-9	MARS INCORPORATED SERIES V 1 SENIOR NOTE			1	1.F	100,000,000	109.0180	109,018,000	100,000,000	100,000,000					3.630	3.630	MS	927,667	3,630,000	03/29/2017	03/29/2029
57169*-BK-2	MARS INCORPORATED SERIES W SENIOR NOTE			1	1.F	38,000,000	111.3240	42,303,120	38,000,000	38,000,000					3.780	3.780	MS	367,080	1,436,400	03/29/2017	03/29/2032
57169*-BL-0	MARS INCORPORATED SERIES X SENIOR NOTE			1	1.F	55,900,000	117.3430	65,594,737	55,900,000	55,900,000					4.070	4.070	MS	581,422	2,275,130	03/29/2017	03/29/2037
571748-AV-4	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			2	2.A FE	31,773,558	105.5240	33,593,565	31,835,000	31,818,144		6,561			3.500	3.523	JD	86,662	1,114,225	05/27/2014	06/03/2024
571748-AX-0	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	8,067,250	106.0170	8,481,346	8,000,000	8,028,690		(9,396)			3.500	3.368	MS	86,333	280,000	04/28/2017	03/10/2025
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	35,875,213	108.6070	38,721,709	35,653,000	35,761,626		(25,163)			3.750	3.666	MS	397,382	1,336,988	01/27/2017	03/14/2026
571748-BC-5	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	10,433,788	125.4280	11,150,505	8,890,000	10,360,616		(38,080)			4.350	3.348	JJ	162,205	375,840	04/15/2021	01/30/2047
571748-BD-3	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	36,223,585	122.5990	39,814,170	32,475,000	36,110,137		(65,596)			4.200	3.514	MS	454,650	1,122,450	11/09/2021	03/01/2048
571748-BF-8	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	1.G FE	14,991,750	105.8570	15,878,560	15,000,000	14,996,833		1,353			3.875	3.885	MS	171,146	581,250	01/08/2019	03/15/2024
571748-BG-6	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	54,100,300	114.2950	58,290,431	51,000,000	53,647,656		(280,843)			4.375	3.504	MS	656,979	2,012,500	04/29/2021	03/15/2029
571748-BH-4	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	14,986,650	125.4820	18,822,299	15,000,000	14,989,557		385			4.750	4.756	MS	209,792	712,500	01/08/2019	03/15/2039
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	56,659,885	135.0590	71,128,595	52,665,000	56,503,793		(84,740)			4.900	4.408	MS	759,839	2,546,040	04/15/2021	03/15/2049
571748-BN-1	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	1.G FE	25,285,815	99.9160	25,458,507	25,480,000	25,313,406		16,616			2.250	2.332	MN	73,255	573,300	06/29/2020	11/15/2030
571748-BP-6	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	27,006,540	100.9440	27,254,765	27,000,000	27,006,448		(92)			2.375	2.372	JD	40,969		12/02/2021	12/15/2031
571748-BQ-4	MARSH & MCLENNAN COMPANIES INC SR UNSECURED			1	2.A FE	27,775,287	99.9680	27,741,184	27,750,000	27,775,215		(73)			2.900	2.895	JD	51,415		12/02/2021	12/15/2051
571903-AS-2	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.C FE	3,555,976	104.4200	3,538,792	3,389,000	3,553,494		(2,482)			3.125	1.918	JD	4,707	52,953	12/06/2021	06/15/2026
571903-BA-0	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.C FE	4,837,500	104.8940	5,244,698	5,000,000	4,909,899		43,702			4.150	5.151	JD	17,292	207,500	04/23/2020	12/01/2023
571903-BD-4	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.C FE	1,790,928	112.6570	2,017,683	1,791,000	1,790,995		1			5.750	5.750	MN	17,164	102,983	04/14/2020	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571903-BF-9	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.C FE	13,970,520	104.9410	14,691,690	14,000,000	13,979,025		6,014			3.500	3.514	AO	103,444	532,097	10/14/2021	10/15/2032
571903-BG-7	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.C FE	30,111,700	99.9020	29,970,501	30,000,000	30,111,849		149			2.850	2.803	AO	180,500	87,083	12/08/2021	04/15/2031
571903-BH-5	MARRIOTT INTERNATIONAL INC SR UNSECURED			1	2.C FE	10,816,970	97.3470	10,708,152	11,000,000	10,818,096		1,126			2.750	2.917	AO	83,188		12/03/2021	10/15/2033
575385-AD-1	MASONITE INTERNATIONAL CORPORA SR UNSECURED			1	3.A FE	8,765,000	105.0570	9,192,530	8,750,000	8,758,919		(2,602)			5.375	5.339	FA	195,964	470,313	07/15/2019	02/01/2028
575718-AA-9	MASSACHUSETTS INSTITUTE OF TEC UNSECURED			1	1.A FE	1,036,970	178.0170	1,077,003	605,000	1,035,456		(839)			5.600	3.189	JJ	16,940	33,880	02/19/2020	07/01/2111
575718-AF-8	MASSACHUSETTS INSTITUTE OF TEC UNSECURED			1	1.A FE	625,000	125.9760	787,349	625,000	625,000					3.885	3.885	JJ	12,141	24,281	07/26/2016	07/01/2116
57636Q-AB-0	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	16,583,562	105.4640	16,360,670	15,513,000	16,165,237		(259,741)			3.375	1.460	AO	130,891	523,564	02/22/2021	04/01/2024
57636Q-AH-7	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	11,695,799	118.6210	12,355,602	10,416,000	11,626,582		(33,149)			3.800	3.113	MN	43,979	395,808	02/21/2020	11/21/2046
57636Q-AJ-3	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	9,792,033	109.6020	10,757,481	9,815,000	9,799,937		2,157			3.500	3.528	FA	119,280	343,525	02/21/2018	02/26/2028
57636Q-AK-0	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	13,668,098	120.8030	16,525,884	13,680,000	13,668,964		237			3.950	3.955	FA	187,625	540,360	02/21/2018	02/26/2048
57636Q-AL-8	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	12,995,198	116.2340	15,094,122	12,986,000	12,994,696		(226)			3.650	3.646	JD	39,499	473,989	06/27/2019	06/01/2049
57636Q-AM-6	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	6,981,352	107.0330	7,482,695	6,991,000	6,983,587		882			2.950	2.966	JD	17,186	206,235	05/28/2019	06/01/2029
57636Q-AN-4	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	10,974,488	102.5140	11,277,611	11,001,000	10,984,578		4,967			2.000	2.049	MS	72,118	220,020	11/25/2019	03/03/2025
57636Q-AP-9	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	5,832,663	110.1160	6,435,151	5,844,000	5,834,402		996			3.350	3.373	MS	51,663	195,774	03/24/2020	03/26/2030
57636Q-AQ-7	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	5,079,784	120.5870	5,703,781	4,730,000	5,074,464		(5,472)			3.850	3.428	MS	48,055	140,718	04/27/2021	03/26/2050
57636Q-AR-5	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	11,419,367	108.1530	11,572,340	10,700,000	11,319,505		(101,158)			3.300	2.066	MS	93,179	353,100	02/22/2021	03/26/2027
57636Q-AT-1	MASTERCARD INCORPORATED SR UNSECURED			1	1.E FE	5,104,850	104.3820	5,219,112	5,000,000	5,104,450		(400)			2.950	2.843	MS	43,431		10/21/2021	03/15/2051
57665R-AN-6	MATCH GROUP INC SR UNSECURED			1	3.C FE	9,875,000	104.0060	10,270,576	9,875,000	9,875,000					4.625	4.625	JD	38,060	456,719	05/12/2020	06/01/2028
577081-BF-8	MATTEL INC SR UNSECURED			1	3.B FE	4,900,000	103.8520	5,088,737	4,900,000	4,900,000					3.750	3.750	AO	45,938	98,000	03/09/2021	04/01/2029
578454-AF-7	MAYO CLINIC UNSECURED			1	1.C FE	6,500,000	106.8080	6,942,497	6,500,000	6,500,000					3.196	3.196	MN	26,545	129,260	03/23/2021	11/15/2061
579780-AL-1	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	1,959,804	101.1260	1,982,062	1,960,000	1,959,975		40			2.700	2.702	FA	19,992	52,920	08/09/2017	08/15/2022
579780-AM-9	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	14,990,550	104.4880	15,673,152	15,000,000	14,996,238		1,356			3.150	3.160	FA	178,500	472,500	08/09/2017	08/15/2024
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	28,861,748	108.1680	31,848,012	29,443,000	29,046,916		61,508			3.400	3.665	FA	378,179	1,001,062	05/23/2019	08/15/2027
579780-AQ-0	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	9,965,800	101.1970	10,119,744	10,000,000	9,971,059		3,102			2.500	2.539	AO	52,778	250,000	04/13/2020	04/15/2030
579780-AR-8	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	19,947,200	96.6440	19,328,876	20,000,000	19,956,389		9,189			0.900	0.954	FA	68,000	92,000	02/08/2021	02/15/2026
579780-AS-6	MCCORMICK & COMPANY INCORPORAT SR UNSECURED			1	2.B FE	11,905,440	95.7700	11,492,440	12,000,000	11,913,132		7,692			1.850	1.937	FA	83,867	113,467	02/08/2021	02/15/2031
58013M-EF-7	MCDONALDS CORP SR UNSECURED			1	2.A FE	1,285,560	142.6810	1,426,810	1,000,000	1,225,404		(9,455)			6.300	4.344	MS	21,000	63,000	10/01/2014	03/01/2038
58013M-EM-2	MCDONALDS CORP SR UNSECURED				2.A FE	1,998,700	100.0610	2,001,217	2,000,000	1,999,990		274			2.625	2.639	JJ	24,208	52,500	03/06/2017	01/15/2022
58013M-EN-0	MCDONALDS CORP SR UNSECURED			1	2.A FE	8,905,828	111.2370	9,416,234	8,465,000	8,891,990		(11,488)			3.700	3.353	FA	118,322	183,705	03/29/2021	02/15/2042
58013M-ER-1	MCDONALDS CORP SR UNSECURED				2.A FE	14,397,915	109.0130	16,897,008	15,500,000	14,569,084		27,050			3.625	4.048	MN	93,646	561,875	07/29/2019	05/01/2043
58013M-EY-6	MCDONALDS CORP SR UNSECURED			1	2.A FE	66,205,594	108.1060	68,347,830	63,223,000	64,930,927		(378,899)			3.700	2.939	JJ	981,186	2,168,626	03/17/2021	01/30/2026
58013M-EZ-3	MCDONALDS CORP SR UNSECURED			1	2.A FE	51,853,675	122.5990	57,339,410	46,770,000	51,275,128		(248,317)			4.700	3.759	JD	134,334	2,198,190	03/29/2021	12/09/2035
58013M-FA-7	MCDONALDS CORP SR UNSECURED			1	2.A FE	24,049,049	129.1540	30,344,832	23,495,000	24,010,878		(12,503)			4.875	4.716	JD	69,996	1,145,381	04/30/2019	12/09/2045
58013M-FB-5	MCDONALDS CORP SR UNSECURED			1	2.A FE	61,017,661	108.3230	64,598,260	59,635,000	60,750,737		(185,180)			3.500	3.075	MS	695,742	1,953,525	03/26/2021	03/01/2027
58013M-FC-3	MCDONALDS CORP SR UNSECURED			1	2.A FE	34,264,818	122.6370	38,533,882	31,421,000	34,202,292		(39,496)			4.450	3.870	MS	466,078	1,059,990	10/05/2021	03/01/2047
58013M-FF-6	MCDONALDS CORP SR UNSECURED			1	2.A FE	4,522,440	110.0090	4,400,351	4,000,000	4,408,618		(63,541)			3.800	1.985	AO	38,000	152,000	03/10/2020	04/01/2028
58013M-FH-2	MCDONALDS CORP SR UNSECURED			1	2.A FE	4,247,472	123.5600	4,509,937	3,650,000	4,233,440		(10,291)			4.450	3.508	MS	54,142	110,138	04/21/2021	09/01/2048
58013M-FJ-8	MCDONALDS CORP SR UNSECURED			1	2.A FE	33,493,682	103.1400	34,258,921	33,216,000	33,476,087		(24,686)			2.625	2.507	MS	290,640	724,710	03/25/2021	09/01/2029
58013M-FK-5	MCDONALDS CORP SR UNSECURED			1	2.A FE	100,112,233	110.8160	107,236,610	96,770,000	100,045,488		(52,415)			3.625	3.429	MS	1,169,304	2,717,481	11/03/2021	09/01/2049
58013M-FL-3	MCDONALDS CORP SR UNSECURED			1	2.A FE	19,966,350	100.8940	20,178,834	20,000,000	19,977,235		6,004			1.450	1.482	MS	96,667	290,000	03/04/2020	09/01/2025
58013M-FM-1	MCDONALDS CORP SR UNSECURED			1	2.A FE	47,129,167	99.8890	47,153,499	47,206,000	47,131,084		5,507			2.125	2.146	MS	334,376	926,564	03/17/2021	03/01/2030
58013M-FN-9	MCDONALDS CORP SR UNSECURED			1	2.A FE	1,999,300	106.1440	2,122,890	2,000,000	1,999,475		139			3.300	3.308	JJ	33,000	66,000	03/25/2020	07/01/2025
58013M-FP-4	MCDONALDS CORP SR UNSECURED			1	2.A FE	21,929,850	108.6230	22,810,835	21,000,000	21,825,876		(108,562)			3.500	2.686	JJ	367,500	560,000	03/30/2021	07/01/2027
58013M-FQ-2	MCDONALDS CORP SR UNSECURED			1	2.A FE	16,236,534	110.7190	17,537,927	15,840,000	16,211,814		(29,240)			3.600	3.261	JJ	285,120	480,240	03/25/2021	07/01/2030
58013M-FR-0	MCDONALDS CORP SR UNSECURED			1	2.A FE	12,782,065	121.7690	15,014,064	12,330,000	12,769,760		(8,814)			4.200	3.974	AO	129,465	496,860	04/15/2021	04/01/2050
58174#-AD-6	MCKINSEY & COMPANY INC SENIOR NOTE			1	1.E PL	32,216,640	101.9970	32,639,040	32,000,000	32,212,230		(4,410)			2.400	1.930	JD	42,667	384,000	12/10/2021	06/11/2023
58174#-AE-4	MCKINSEY & COMPANY INC SENIOR NOTE			1	1.E PL	35,000,000	103.2270	36,129,450	35,000,000	35,000,000					2.520	2.520	JD	49,000	882,000	06/11/2020	06/11/2025
58174#-AF-1	MCKINSEY & COMPANY INC SENIOR NOTE			1	1.E PL	30,000,000	103.9100	31,173,000	30,000,000	30,000,000					2.700	2.700	JD	45,000	810,000	06/11/2020	06/11/2027
58174#-AG-9	MCKINSEY & COMPANY INC SENIOR NOTE			1	1.E PL	18,000,000	104.2820	18,770,760	18,000,000	18,000,000					2.850	2.850	JD	28,500	513,000	06/11/2020	06/11/2030
582839-AG-1	MEAD JOHNSON NUTRITION COMPANY SR UNSECURED			2	1.G FE	11,890,046	129.4190	15,470,699	11,954,000	11,899,383		1,365			4.600	4.633	JD	45,824	549,884	05/06/2014	06/01/2044
582839-AH-9	MEAD JOHNSON NUTRITION COMPANY SR UNSECURED			1	1.G FE	24,119,371	109.2660	26,300,428	24,070,000	24,090,878		(5,177)			4.125	4.099	MN	126,869	992,888	11/06/2015	11/15/2025
58472#-AA-1	MEDICUS HEALTHCARE SOLUTIONS PROMISSORY NOTE				5.B GI	9,556,834	100.4270	9,787,047	9,745,434	9,634,240		25,905			11.000	11.565	MJSD	2,978	1,080,034	12/31/2021	04/02/2025
58472@-AA-3	MEDICUS HOLDINGS INC PROMISSORY NOTE			1	5.B GI	15,651,898	100.6110	15,955,179	15,858,285	15,687,451		18,412			13.250	13.692	MJSD	5,837	1,967,393	12/31/2021	10/02/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58502B-AC-0	MEDNAX INC SR UNSECURED			1	4.A FE	12,756,750	104.7880	13,308,070	12,700,000	12,732,926		(9,609)			6.250	6.155	JJ	366,007	793,750	12/10/2019	01/15/2027
585055-BS-4	MEDTRONIC INC SR UNSECURED			1	1.G FE	53,374,740	106.5860	55,262,521	51,848,000	52,878,186		(273,769)			3.500	2.832	MS	534,322	1,727,180	03/30/2021	03/15/2025
585055-BT-2	MEDTRONIC INC SR UNSECURED			1	1.G FE	30,158,168	123.3100	35,916,537	29,127,000	30,132,792		(49,065)			4.375	4.013	MS	375,212	1,164,931	03/30/2021	03/15/2035
585055-BU-9	MEDTRONIC INC SR UNSECURED			1	1.G FE	29,054,256	131.5110	36,027,518	27,395,000	29,006,239		(37,011)			4.625	4.205	MS	373,067	1,151,394	03/30/2021	03/15/2045
58601V-A*-3	MEMORIAL HEALTH SERVICES 2021 SENIOR NOTE			1	1.D IF	59,400,000	103.8320	61,676,208	59,400,000	59,400,000					2.880	2.880	MN	285,120	536,976	07/08/2021	05/01/2036
589331-AS-6	MERCK & CO INC SR UNSECURED			1	1.E FE	93,556	113.2060	107,546	95,000	93,801		38			3.600	3.688	MS	1,007	3,420	12/15/2014	09/15/2042
58933Y-AF-2	MERCK & CO INC SR UNSECURED				1.E FE	3,573,805	102.9350	3,602,732	3,500,000	3,528,756		(20,394)			2.800	2.191	MN	11,706	98,000	09/25/2019	05/18/2023
58933Y-AJ-4	MERCK & CO INC SR UNSECURED			1	1.E FE	1,286,280	121.8370	1,458,391	1,197,000	1,282,220		(2,922)			4.150	3.642	MN	5,933	49,676	10/29/2020	05/18/2043
58933Y-AR-6	MERCK & CO INC SR UNSECURED			1	1.E FE	7,447,270	104.7000	7,329,001	7,000,000	7,346,276		(101,911)			2.750	0.985	FA	75,396	110,000	02/22/2021	02/10/2025
58933Y-AT-2	MERCK & CO INC SR UNSECURED			1	1.E FE	48,082,187	115.1570	50,123,155	43,526,000	47,890,006		(98,937)			3.700	3.076	FA	630,764	1,203,462	10/12/2021	02/10/2045
58933Y-AU-9	MERCK & CO INC SR UNSECURED			1	1.E FE	7,977,440	104.3010	8,344,041	8,000,000	7,989,761		4,484			2.900	2.961	MS	73,467	232,000	03/05/2019	03/07/2024
58933Y-AV-7	MERCK & CO INC SR UNSECURED			1	1.E FE	28,086,540	117.6500	30,589,047	26,000,000	27,891,929		(88,508)			3.900	3.312	MS	321,100	1,014,000	09/25/2019	03/07/2039
58933Y-AW-5	MERCK & CO INC SR UNSECURED			1	1.E FE	29,680,927	122.0730	34,632,131	28,370,000	29,644,826		(29,726)			4.000	3.713	MS	359,353	1,088,800	06/23/2021	03/07/2049
58933Y-AX-3	MERCK & CO INC SR UNSECURED			1	1.E FE	19,102,515	109.1410	19,962,953	18,291,000	19,112,271		1,533			3.400	2.669	MS	196,933	315,894	12/20/2021	03/07/2029
58933Y-AY-1	MERCK & CO INC SR UNSECURED			1	1.E FE	5,943,780	97.9730	5,878,409	6,000,000	5,951,323		7,543			0.750	0.950	FA	15,875	22,500	05/03/2021	02/24/2026
58933Y-AZ-8	MERCK & CO INC SR UNSECURED			1	1.E FE	6,912,788	95.7790	6,943,981	7,250,000	6,935,035		22,247			1.450	2.010	JD	2,044	105,125	05/07/2021	06/24/2030
58933Y-BA-2	MERCK & CO INC SR UNSECURED			1	1.E FE	295,158	95.9170	306,933	320,000	295,908		749			2.350	2.878	JD	146	7,520	03/25/2021	06/24/2040
58933Y-BB-0	MERCK & CO INC SR UNSECURED			1	1.E FE	9,020,296	94.7350	8,938,209	9,435,000	9,027,618		7,322			2.450	2.665	JD	4,495	231,158	05/19/2021	06/24/2050
58933Y-BC-8	MERCK & CO INC SR UNSECURED			1	1.E FE	3,998,320	100.6660	4,026,654	4,000,000	3,998,338		18			1.700	1.708	JD	3,967		12/07/2021	06/10/2027
58933Y-BD-6	MERCK & CO INC SR UNSECURED			1	1.E FE	23,465,255	100.4360	23,602,368	23,500,000	23,465,538		283			1.900	1.923	JD	26,046		12/14/2021	12/10/2028
58933Y-BE-4	MERCK & CO INC SR UNSECURED			1	1.E FE	45,039,600	100.3010	45,135,228	45,000,000	45,039,628		28			2.150	2.139	JD	56,437		12/16/2021	12/10/2031
58933Y-BF-1	MERCK & CO INC SR UNSECURED			1	1.E FE	24,925,034	99.4980	24,860,494	24,986,000	24,925,114		80			2.750	2.762	JD	40,082		12/07/2021	12/10/2051
58933Y-BG-9	MERCK & CO INC SR UNSECURED			1	1.E FE	25,913,180	99.7630	25,938,270	26,000,000	25,913,243		63			2.900	2.914	JD	43,983		12/21/2021	12/10/2061
59001A-AY-8	MERITAGE HOMES CORPORATION SR UNSECURED			1	3.A FE	6,052,752	111.8210	6,575,081	5,880,000	5,969,066		(24,961)			6.000	5.475	JD	29,400	352,800	05/29/2018	06/01/2025
59022C-AJ-2	MERRILL LYNCH & CO INC BONDS				2.A FE	6,867,840	134.8070	8,088,449	6,000,000	6,682,895		(29,705)			6.110	5.024	JJ	154,787	366,600	10/01/2014	01/29/2037
59073X-AB-1	MESQUITE ENERGY INC SR SECD CONV PIK NT				5.B GI	1,048,742	100.0000	1,134,142	1,134,142	1,084,679		25,073			15.000	18.679	JAJO	35,914	157,067	10/15/2021	07/15/2023
59073X-AE-5	MESQUITE ENERGY INC SECD CONV PIK NT				5.B GI	1,429,192	100.0000	1,553,192	1,553,192	1,474,142		14,663			15.000	19.290	JAJO	49,184	201,192	10/15/2021	07/15/2023
59156R-AJ-7	METLIFE INC SR UNSECURED			1	1.G FE	26,460,002	139.2290	30,094,401	21,615,000	25,635,472		(237,723)			6.375	4.417	JD	61,243	1,377,956	04/25/2018	06/15/2034
59156R-BB-3	METLIFE INC SR UNSECURED				1.G FE	40,264,541	105.8080	42,323,189	40,000,000	40,053,603		(29,762)			4.368	0.116	MJSD	77,653	1,747,200	01/30/2014	09/15/2023
59156R-BD-9	METLIFE INC SR UNSECURED			1	1.G FE	4,230,752	118.6920	5,080,031	4,280,000	4,243,991		840			4.125	4.181	FA	67,678	176,550	06/29/2020	08/13/2042
59156R-BG-2	METLIFE INC SR UNSECURED			1	1.G FE	1,554,283	130.6880	1,894,972	1,450,000	1,544,866		(2,599)			4.875	4.402	MN	9,425	70,688	10/16/2018	11/13/2043
59156R-BL-1	METLIFE INC SR UNSECURED			1	1.G FE	8,210,096	130.0400	9,790,710	7,529,000	8,177,100		(10,115)			4.721	4.148	MJSD	15,798	320,037	11/12/2021	12/15/2044
59156R-BN-7	METLIFE INC SR UNSECURED			1	1.G FE	35,770,758	119.4240	42,897,275	35,920,000	35,794,006		3,333			4.050	4.073	MS	484,920	1,450,305	03/25/2021	03/01/2045
59156R-BR-8	METLIFE INC SR UNSECURED			2	1.G FE	18,196,436	128.4980	21,311,400	16,585,000	18,152,521		(31,187)			4.600	3.961	MN	101,721	762,910	05/04/2021	05/13/2046
59156R-BX-5	METLIFE INC SR UNSECURED				1.G FE	20,096,824	101.2450	19,362,737	19,124,600	19,124,600				(2,182,400)	1.189	1.189	MN	24,002	233,970	05/16/2019	05/23/2034
59182*-AA-4	METLIFE CORE PROPERTY HLDGS SERIES A SENIOR NOTE			1	2.B	39,600,000	111.2630	44,060,148	39,600,000	39,600,000					4.520	4.563	MON	119,328	1,789,920	03/07/2019	01/05/2029
59182*-AC-0	METLIFE CORE PROPERTY HLDGS SERIES 2021A SENIOR NOTE			1	2.B Z	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					2.510	2.510	MON	31,375		12/13/2021	12/13/2028
591894-BY-5	METROPOLITAN EDISON COMPANY SR UNSECURED 144A			1	2.B FE	12,170,639	101.9080	11,969,051	11,745,000	11,814,268		(70,481)			3.500	2.870	MS	121,039	411,075	08/11/2016	03/15/2023
591894-CB-4	METROPOLITAN EDISON COMPANY UNSECURED 144A				2.B FE	34,958,357	106.0250	36,445,925	34,375,000	34,614,263		(67,495)			4.000	3.772	AO	290,278	1,375,000	04/27/2016	04/15/2025
59217G-CK-3	MET LIFE GLOB FUNDING I SR SECURED 144A				1.D FE	16,098,224	106.3950	17,161,569	16,130,000	16,110,693		3,053			3.000	3.023	MS	137,105	483,900	09/12/2017	09/19/2027
59217G-EG-0	MET LIFE GLOB FUNDING I SR SECURED				1.D FE	86,688,779	105.6230	88,150,804	83,458,000	86,483,097		(208,433)			2.950	2.460	AO	560,791	1,540,756	05/24/2021	04/09/2030
59217G-GU-7	MET LIFE GLOB FUNDING I SECURED				1.D FE	16,038,661	94.6460	16,303,769	17,226,000	16,107,497		68,836			1.550	2.353	JJ	129,051	133,502	05/19/2021	01/07/2031
592688-C#-0	METTLER-TOLEDO INTERNATIONAL I SERIES 2019C SENIOR NOTE			1	2.B	10,900,000	101.5220	11,065,898	10,900,000	10,900,000					3.190	3.190	JJ	151,640	347,710	01/24/2020	01/24/2035
592688-C@-2	METTLER-TOLEDO INTERNATIONAL I SERIES 2019B SENIOR NOTE			1	2.B	33,300,300	95.1970	32,514,437	34,155,000	34,155,000				(2,494,500)	1.300	1.300	MN	67,836	459,654	11/06/2019	11/06/2034
592688-D*-3	METTLER-TOLEDO INTERNATIONAL I SERIES 2020A SENIOR NOTES			1	2.B	25,198,800	90.9790	21,492,694	23,623,875	23,623,875				(1,574,925)	1.060	1.060	MS	70,950	129,012	03/19/2021	03/19/2036
592688-D@-1	METTLER-TOLEDO INTERNATIONAL I SERIES 2021A SENIOR NOTE			1	2.B	19,305,000	98.4410	19,004,035	19,305,000	19,305,000					2.830	2.830	JJ	241,296		07/22/2021	07/22/2033
59273@-AA-2	METZ CULINARY MANAGEMENT LLC SENIOR SUBORDINATED NOTE			2	5.A Z	13,715,625	100.0000	13,715,625	13,715,625	13,715,625					10.750	10.770	MJSD	36,356	274,313	12/23/2021	12/23/2028

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
59447#-AG-8	MI ELECTRIC TRANSMISSION CO SENIOR SECURED NOTE			1	1.F	29,400,000	113.3940	33,337,836	29,400,000	29,400,000					3.900	3.900	AO	207,025	1,146,600	04/26/2016	04/26/2046
594918-AR-5	MICROSOFT CORP SR UNSECURED			1	1.A FE	599,849	115.1290	582,555	506,000	594,991		(3,285)			3.500	2.415	MN	2,263	18,256	06/29/2020	11/15/2042
594918-AT-1	MICROSOFT CORP SR UNSECURED			2	1.A FE	3,453,358	101.8950	3,530,660	3,465,000	3,463,284		1,254			2.375	2.413	MN	13,716	82,294	04/25/2013	05/01/2023
594918-AW-4	MICROSOFT CORP SR UNSECURED			2	1.A FE	6,631,655	105.1370	6,833,914	6,500,000	6,544,535		(24,916)			3.625	3.210	JD	10,472	235,625	05/04/2018	12/15/2023
594918-BA-1	MICROSOFT CORP SR UNSECURED			1	1.A FE	5,133,300	100.0460	5,002,290	5,000,000	5,003,270		(109,113)			2.375	0.190	FA	45,851	118,750	10/20/2020	02/12/2022
594918-BB-9	MICROSOFT CORP SR UNSECURED			1	1.A FE	39,369,491	104.6020	40,784,459	38,990,000	39,313,044		(94,761)			2.700	2.391	FA	406,471	971,730	02/22/2021	02/12/2025
594918-BC-7	MICROSOFT CORP SR UNSECURED			1	1.A FE	43,250,225	114.7240	49,778,612	43,390,000	43,365,221		9,009			3.500	3.499	FA	586,368	1,468,075	10/28/2021	02/12/2035
594918-BD-5	MICROSOFT CORP SR UNSECURED			1	1.A FE	2,424,920	118.5420	2,370,846	2,000,000	2,423,213		(1,707)			3.750	2.517	FA	28,958		11/12/2021	02/12/2045
594918-BE-3	MICROSOFT CORP SR UNSECURED			1	1.A FE	4,393,333	127.7510	5,076,810	3,974,000	4,390,230		(5,193)			4.000	3.443	FA	61,376	121,566	04/15/2021	02/12/2055
594918-BJ-2	MICROSOFT CORP SR UNSECURED			1	1.A FE	33,216,004	106.6420	34,599,857	32,445,000	33,010,755		(134,128)			3.125	2.601	MN	163,352	1,013,906	02/22/2021	11/03/2025
594918-BK-9	MICROSOFT CORP SR UNSECURED			1	1.A FE	21,217,359	122.8560	25,959,374	21,130,000	21,209,934		(4,823)			4.200	4.161	MN	142,980	887,460	02/05/2019	11/03/2035
594918-BL-7	MICROSOFT CORP SR UNSECURED			1	1.A FE	27,238,157	132.3300	35,530,522	26,850,000	27,211,041		(7,055)			4.450	4.353	MN	192,500	1,192,313	07/26/2021	11/03/2045
594918-BQ-6	MICROSOFT CORP SR UNSECURED			1	1.A FE	9,970,100	101.9090	10,190,850	10,000,000	9,992,773		4,391			2.000	2.046	FA	79,444	200,000	08/01/2016	08/08/2023
594918-BR-4	MICROSOFT CORP SR UNSECURED			1	1.A FE	39,295,315	104.6770	43,441,023	41,500,000	40,187,182		258,986			2.400	3.139	FA	395,633	996,000	08/15/2018	08/08/2026
594918-BS-2	MICROSOFT CORP SR UNSECURED			1	1.A FE	23,689,260	114.8890	27,573,470	24,000,000	23,756,009		17,576			3.450	3.532	FA	328,900	793,500	09/27/2021	08/08/2036
594918-BT-0	MICROSOFT CORP SR UNSECURED			1	1.A FE	6,896,770	120.3590	7,799,295	6,480,000	6,881,465		(7,087)			3.700	3.313	FA	95,238	229,085	07/22/2021	08/08/2046
594918-BU-7	MICROSOFT CORP SR UNSECURED			1	1.A FE	6,177,138	126.0370	6,937,066	5,504,000	6,153,695		(10,726)			3.950	3.355	FA	86,359	227,139	02/21/2020	08/08/2056
594918-BY-9	MICROSOFT CORP SR UNSECURED			1	1.A FE	9,625,064	108.9020	10,754,065	9,875,000	9,712,400		28,525			3.300	3.657	FA	131,255	325,875	10/26/2018	02/06/2027
594918-BZ-6	MICROSOFT CORP SR UNSECURED			1	1.A FE	23,517,476	121.9500	27,987,575	22,950,000	23,432,038		(24,626)			4.100	3.908	FA	378,994	940,950	02/05/2019	02/06/2037
594918-CA-0	MICROSOFT CORP SENIOR NOTES			1	1.A FE	9,522,279	129.9430	12,084,736	9,300,000	9,512,914		(3,921)			4.250	4.092	FA	159,198	394,306	06/23/2021	02/06/2047
594918-CB-8	MICROSOFT CORP SR UNSECURED			1	1.A FE	12,990,398	140.3990	16,889,980	12,030,000	12,947,362		(12,031)			4.500	4.085	FA	218,044	549,909	05/02/2018	02/06/2057
594918-CC-6	MICROSOFT CORP SR UNSECURED			1	1.A FE	96,238,377	98.4340	95,636,810	97,158,000	96,228,371		(4,032)			2.525	2.570	JD	204,437	1,565,588	11/09/2021	06/01/2050
594918-CD-4	MICROSOFT CORP SR UNSECURED			1	1.A FE	43,783,477	99.9850	43,838,276	43,845,000	43,776,725		(4,211)			2.675	2.679	JD	97,738	724,791	11/01/2021	06/01/2060
594918-CE-2	MICROSOFT CORP SR UNSECURED			1	1.A FE	110,461,635	106.2570	115,415,208	108,619,000	110,448,112		(13,523)			2.921	2.835	MS	916,575	1,338,096	10/01/2021	03/17/2052
594918-CF-9	MICROSOFT CORP SR UNSECURED			1	1.A FE	25,731,150	108.1450	27,485,130	25,415,000	25,730,475		(675)			3.041	2.987	MS	223,274	310,410	11/17/2021	03/17/2062
595017-BA-1	MICROCHIP TECHNOLOGY INCORPORA COMPANY GUARNT			1	2.C FE	12,343,000	103.8720	12,820,911	12,343,000	12,343,000					4.250	4.250	MS	174,859	524,578	05/26/2020	09/01/2025
595112-BM-4	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	20,492,985	111.6190	20,789,032	18,625,000	19,934,333		(311,719)			4.975	3.053	FA	373,211	926,594	06/19/2020	02/06/2026
595112-BN-2	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	62,337,885	118.2210	62,341,449	52,733,000	61,098,275		(816,070)			5.327	2.767	FA	1,131,438	1,956,767	10/15/2021	02/06/2029
595112-BP-7	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	48,639,380	109.8170	51,613,783	47,000,000	48,223,093		(226,060)			4.185	3.600	FA	743,070	1,966,950	03/10/2020	02/15/2027
595112-BQ-5	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	23,780,696	115.2570	26,002,060	22,560,000	23,736,081		(46,206)			4.663	3.857	FA	397,412	702,248	08/25/2021	02/15/2030
595112-BS-1	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	21,490,400	100.5570	21,619,731	21,500,000	21,490,530		130			2.703	2.708	AO	96,858		10/22/2021	04/15/2032
595112-BT-9	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	12,000,000	103.1520	12,378,205	12,000,000	12,000,000					3.366	3.366	MN	67,320		10/18/2021	11/01/2041
595112-BU-6	MICRON TECHNOLOGY INC SR UNSECURED			1	2.C FE	16,958,700	102.2560	17,383,553	17,000,000	16,958,831		131			3.477	3.490	MN	98,515		10/22/2021	11/01/2051
59523U-AL-1	MID-AMERICA APARTMENTS LP SR UNSECURED			1	2.A FE	10,724,560	105.3190	10,426,589	9,900,000	10,513,130		(211,430)			3.750	0.905	JD	16,500	371,250	03/24/2021	06/15/2024
59523U-AP-2	MID-AMERICA APARTMENTS LP SR UNSECURED			1	2.A FE	17,892,540	112.8740	20,317,251	18,000,000	17,926,636		9,683			4.200	4.273	JD	33,600	756,000	05/07/2018	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS LP SR UNSECURED			1	2.A FE	43,062,950	111.8820	44,752,984	40,000,000	42,414,247		(314,385)			3.950	2.970	MS	465,222	1,580,000	03/10/2020	03/15/2029
59523U-AR-8	MID-AMERICA APARTMENTS LP SR UNSECURED			1	2.A FE	11,975,700	103.6440	12,437,334	12,000,000	11,979,887		2,152			2.750	2.773	MS	97,167	330,000	11/21/2019	03/15/2030
59523U-AS-6	MID-AMERICA APARTMENTS LP SR UNSECURED			1	2.A FE	19,893,000	95.5260	19,105,120	20,000,000	19,906,028		9,426			1.700	1.756	FA	128,444	342,833	08/03/2020	02/15/2031
59523U-AT-4	MID-AMERICA APARTMENTS LP SR UNSECURED			1	2.A FE	11,946,360	96.7720	11,612,699	12,000,000	11,950,181		3,821			1.100	1.191	MS	48,400		08/05/2021	09/15/2026
59523U-AU-1	MID-AMERICA APARTMENTS LP SR UNSECURED			1	2.A FE	16,800,510	98.8700	16,807,854	17,000,000	16,802,156		1,646			2.875	2.934	MS	179,208		09/02/2021	09/15/2051
595620-AL-9	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	10,352,937	127.4860	13,220,315	10,370,000	10,355,672		312			4.800	4.810	MS	146,563	497,760	12/15/2014	09/15/2043
595620-AM-7	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			2	1.E FE	4,975,550	105.7000	5,284,984	5,000,000	4,992,646		2,470			3.500	3.556	AO	36,944	175,000	03/31/2014	10/15/2024
595620-AN-5	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	1,988,316	122.9850	2,075,992	1,688,000	1,976,934		(6,715)			4.400	3.306	AO	15,680	48,136	04/13/2021	10/15/2044
595620-AP-0	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	968,192	122.5550	1,122,604	916,000	965,665		(1,433)			4.250	3.880	MN	6,488	38,930	02/21/2020	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	2,862,150	117.6850	3,210,437	2,728,000	2,854,056		(3,279)			3.950	3.658	FA	44,898	107,756	02/21/2020	08/01/2047
595620-AS-4	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	10,577,450	113.1640	11,491,831	10,155,000	10,577,680		(7,415)			3.650	3.394	FA	154,441	270,283	04/15/2021	08/01/2048
595620-AT-2	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	8,852,772	110.3200	8,741,771	7,924,000	8,772,735		(80,037)			3.650	2.010	AO	61,059	289,226	04/12/2021	04/15/2029
595620-AU-9	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	10,766,201	123.9290	11,141,223	8,990,000	10,720,466		(31,539)			4.250	3.181	JJ	176,179	258,400	04/27/2021	07/15/2049
595620-AV-7	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	3,417,741	105.3440	3,586,950	3,405,000	3,417,286		(318)			3.150	3.129	AO	22,643	107,258	02/21/2020	04/15/2050
595620-AW-5	MIDAMERICAN ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	17,130,270	98.3480	16,719,216	17,000,000	17,129,776		(494)			2.700	2.663	FA	202,725		09/16/2021	08/01/2052
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY COMP SENIOR NOTE			1	1.G FE	24,467,818	135.1650	32,270,727	23,875,000	24,353,117		(22,650)			5.950	5.738	MN	181,516	1,420,563	10/01/2014	05/15/2037
595658-AA-9	MIDCONTINENT IND SYS OPERATOR SENIOR NOTE			1	1.E	49,450,000	112.5680	55,664,876	49,450,000	49,450,000					3.910	3.910	AO	461,890	1,933,495	10/05/2017	10/05/2047
59590A-AA-7	MIDCAP FINANCIAL ISSUER TRUST SR UNSECURED			1	4.A FE	1,800,000	100.3420	1,806,150	1,800,000	1,800,000					5.625	5.625	JJ	50,906		06/28/2021	01/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
598326-B@-4	MIDWEST INDEPENDENT TRANS SENIOR NOTE			1	1.E	15,988,475	110.0010	17,600,160	16,000,000	15,992,593		647			3.960	3.966	MS	167,200	633,600	10/01/2014	03/26/2033
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTE			1	1.G PL	4,979,749	110.1090	5,483,152	4,979,749	4,979,749					5.330	5.366	MJSD	737	265,421	08/26/2010	06/30/2027
60040#-AB-8	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTE			1	1.G PL	20,108,250	121.7400	24,479,783	20,108,250	20,108,250					6.000	6.045	MJSD	3,351	1,206,495	08/26/2010	06/30/2032
60040*-AA-4	MILLENNIUM PARKING GARAGES LLC SENIOR SECURED NOTE SERIES A			1	2.B FE	12,000,000	105.6430	12,677,160	12,000,000	12,000,000					3.570	3.587	MJSD	1,190	434,400	11/22/2016	11/22/2028
60040*-AB-2	MILLENNIUM PARKING GARAGES LLC SENIOR SECURED NOTE SERIES B			1	2.B FE	14,000,000	107.2350	15,012,900	14,000,000	14,000,000					3.840	3.859	MJSD	1,493	544,600	11/22/2016	11/22/2032
60040*-AC-0	MILLENNIUM PARKING GARAGES LLC SENIOR SECURED NOTE SERIES C			1	2.B FE	8,650,000	110.3230	9,542,940	8,650,000	8,650,000					4.080	4.101	MJSD	980	357,245	11/22/2016	11/22/2036
60402#-AE-4	MINNESOTA ENERGY RESOURCES SENIOR NOTES			1	1.F Z	12,000,000	97.9800	11,757,600	12,000,000	12,000,000					2.070	2.069	JD	26,910		11/22/2021	12/01/2028
605417-CB-8	MISSISSIPPI POWER COMPANY SR UNSECURED			1	2.A FE	8,476,285	109.7690	9,330,386	8,500,000	8,484,151		2,196			3.950	3.984	MS	84,870	335,750	03/22/2018	03/30/2028
605417-CD-4	MISSISSIPPI POWER COMPANY SR UNSECURED			1	2.A FE	12,968,085	99.6780	12,783,679	12,825,000	12,967,431		(654)			3.100	3.041	JJ	200,996		08/13/2021	07/30/2051
60855R-AJ-9	MOLINA HEALTHCARE INC SR UNSECURED			1	3.C FE	11,885,000	103.5240	12,293,459	11,875,000	11,882,107		(1,872)			4.375	4.356	JD	23,090	519,531	05/29/2020	06/15/2028
60871R-AD-2	MOLSON COORS BEVERAGE COMPANY SR UNSECURED				2.C FE	28,552,848	120.9330	29,160,459	24,113,000	28,476,868		(45,973)			5.000	3.714	MN	200,942	522,250	12/07/2021	05/01/2042
60871R-AG-5	MOLSON COORS BEVERAGE COMPANY SR UNSECURED			1	2.C FE	72,531,882	104.7410	72,720,378	69,429,000	71,947,061		(487,347)			3.000	2.102	JJ	960,435	1,707,870	07/15/2021	07/15/2026
60871R-AH-3	MOLSON COORS BEVERAGE COMPANY SR UNSECURED			1	2.C FE	100,570,968	111.2970	105,480,409	94,774,000	100,472,103		(82,676)			4.200	3.810	JJ	1,835,456	2,537,640	12/08/2021	07/15/2046
610202-A*-4	MONONGAHELA POWER COMPANY FIRST MORTGAGE BOND			1	2.A	70,290,000	104.1880	73,233,745	70,290,000	70,290,000					3.230	3.229	MN	290,102	2,270,367	11/14/2019	11/14/2029
610202-BP-7	MONONGAHELA POWER COMPANY 1ST MORTGAGE 144A			2	1.G FE	37,681,620	129.6870	45,987,089	35,460,000	37,344,289		(52,292)			5.400	4.983	JD	85,104	1,914,840	10/01/2014	12/15/2043
610202-BR-3	MONONGAHELA POWER COMPANY 1ST MORTGAGE			1	1.G FE	10,817,900	107.2720	10,727,190	10,000,000	10,721,220		(96,680)			3.550	2.059	MN	45,361	355,000	04/07/2021	05/15/2027
61201#-AC-9	MONTANA DAKOTA UTILITIES CO SENIOR NOTE SERIES B			1	1.G	15,271,003	106.4560	16,074,856	15,100,000	15,250,766		(20,237)			4.240	3.770	JJ	295,222	551,200	08/23/2021	07/15/2024
61201#-AD-7	MONTANA DAKOTA UTILITIES CO SENIOR NOTE SERIES C			1	1.G	12,000,000	109.2610	13,111,320	12,000,000	12,000,000					4.340	4.340	JJ	240,147	520,800	07/15/2014	07/15/2026
61201#-AE-5	MONTANA DAKOTA UTILITIES CO SENIOR NOTE SERIES E			1	1.G	19,600,000	106.5240	20,878,704	19,600,000	19,600,000					3.780	3.780	AO	125,538	740,880	10/29/2015	10/30/2025
61201#-AL-9	MONTANA DAKOTA UTILITIES CO SENIOR NOTE			1	1.G	33,600,000	107.7180	36,193,248	33,600,000	33,600,000					3.660	3.660	AO	252,784	1,229,760	10/17/2019	10/17/2039
615369-AC-9	MOODYS CORPORATION SR UNSECURED			1	2.A FE	4,917,780	106.9860	4,814,370	4,500,000	4,687,869		(96,653)			4.875	2.578	FA	82,875	219,375	07/25/2019	02/15/2024
615369-AM-7	MOODYS CORPORATION SR UNSECURED			1	2.A FE	1,226,448	107.4400	1,289,286	1,200,000	1,219,309		(3,012)			3.250	2.946	JJ	17,983	39,000	07/25/2019	01/15/2028
615369-AP-0	MOODYS CORPORATION SR UNSECURED			1	2.A FE	19,023,703	113.1650	21,614,487	19,100,000	19,043,234		6,326			4.250	4.297	FA	338,229	811,750	04/30/2019	02/01/2029
615369-AQ-8	MOODYS CORPORATION SR UNSECURED			1	2.A FE	30,785,366	133.0980	40,485,841	30,418,000	30,789,378		(2,761)			4.875	4.778	JD	57,667	1,447,583	09/27/2021	12/17/2048
615369-AS-4	MOODYS CORPORATION SR UNSECURED			1	2.A FE	2,171,560	106.8790	2,137,575	2,000,000	2,114,078		(34,914)			3.750	1.873	MS	20,208	75,000	05/04/2020	03/24/2025
615369-AT-2	MOODYS CORPORATION SR UNSECURED			1	2.A FE	1,183,861	105.2710	1,176,924	1,118,000	1,183,422		(439)			3.250	2.941	MN	4,138	18,168	09/08/2021	05/20/2050
615369-AU-9	MOODYS CORPORATION SR UNSECURED			1	2.A FE	21,089,860	88.4010	19,461,509	22,015,000	21,097,347		6,811			2.550	2.721	FA	207,400	408,191	09/17/2021	08/18/2060
615369-AV-7	MOODYS CORPORATION SR UNSECURED			1	2.A FE	12,712,600	97.7140	12,702,809	13,000,000	12,716,481		3,881			2.750	2.896	FA	131,083		09/27/2021	08/19/2041
615369-AW-5	MOODYS CORPORATION SR UNSECURED			1	2.A FE	13,221,244	97.5140	13,066,860	13,400,000	13,227,157		5,913			2.000	2.149	FA	98,267		08/10/2021	08/19/2031
615369-AX-3	MOODYS CORPORATION SR UNSECURED			1	2.A FE	12,330,375	99.7860	12,473,287	12,500,000	12,330,570		195			3.100	3.160	MN	34,444		11/15/2021	11/29/2061
617446-7Y-9	MORGAN STANLEY SUBORDINATED				2.A FE	10,736,990	110.8090	12,050,530	10,875,000	10,806,413		12,717			4.350	4.500	MS	148,489	473,063	11/15/2016	09/08/2026
617446-8C-6	MORGAN STANLEY SR UNSECURED			1	1.G FE	16,669,870	108.4940	17,359,052	16,000,000	16,282,183		(73,305)			4.000	3.469	JJ	280,889	640,000	04/27/2016	07/23/2025
617446-8G-7	MORGAN STANLEY SR UNSECURED			1	1.G FE	25,833,034	113.8130	25,433,824	22,347,000	25,459,213		(350,880)			4.431	2.241	JJ	434,586	587,883	03/09/2021	01/23/2030
617446-8J-1	MORGAN STANLEY SR UNSECURED			1	1.F FE	20,000,000	103.1170	20,623,459	20,000,000	20,000,000					2.720	2.485	JJ	240,267	544,000	07/18/2019	07/22/2025
617446-8L-6	MORGAN STANLEY SR UNSECURED			1	1.F FE	63,317,131	102.5740	64,216,653	62,605,000	63,207,289		(80,856)			2.699	2.440	JJ	746,288	1,251,256	11/10/2021	01/22/2031
617446-8N-2	MORGAN STANLEY SR UNSECURED			1	1.G FE	10,539,670	149.7390	11,979,091	8,000,000	10,465,279		(45,627)			5.597	3.804	MS	120,646	419,775	04/15/2021	03/24/2051
617446-8P-7	MORGAN STANLEY SR UNSECURED			1	1.F FE	9,183,486	109.1500	9,168,584	8,400,000	9,098,649		(66,410)			3.622	2.500	AO	76,062	304,248	03/09/2021	04/01/2031
617446-8Q-5	MORGAN STANLEY SR UNSECURED			1	1.F FE	40,000,000	101.9710	40,788,216	40,000,000	40,000,000					2.188	2.170	AO	153,160	875,200	04/23/2020	04/28/2026
617446-8U-6	MORGAN STANLEY SR UNSECURED			1	1.F FE	1,981,780	94.8550	1,897,097	2,000,000	1,982,082		302			1.794	1.827	FA	13,754	26,910	01/25/2021	02/13/2032
617446-8W-2	MORGAN STANLEY SR UNSECURED			1	1.F FE	29,500,000	99.6660	29,401,534	29,500,000	29,500,000					0.529	0.523	JJ	67,624	78,028	01/20/2021	01/25/2024
617446-8X-0	MORGAN STANLEY SR UNSECURED			1	1.F FE	40,436,850	95.6620	39,221,484	41,000,000	40,465,820		28,970			1.928	1.997	AO	138,334	599,447	03/09/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY SR UNSECURED			1	1.F FE	63,763,767	98.2530	63,550,289	64,680,000	63,771,785		8,018			2.802	2.843	JJ	785,345	470,946	11/09/2021	01/25/2052
61744Y-AH-1	MORGAN STANLEY SR UNSECURED				1.G FE	748,433	100.8660	756,496	750,000	749,873		328			2.750	2.795	MN	2,406	20,625	05/16/2017	05/19/2022
61744Y-AL-2	MORGAN STANLEY SR UNSECURED			1	1.G FE	20,610,239	114.0070	23,641,595	20,737,000	20,597,670		(44,949)			3.971	3.924	JJ	363,698	823,466	06/29/2020	07/22/2038
61744Y-AP-3	MORGAN STANLEY SR UNSECURED			1	1.G FE	27,755,084	108.9610	27,458,261	25,200,000	27,469,061		(286,023)			3.772	2.079	JJ	414,543	475,272	03/26/2021	01/24/2029
61744Y-AQ-1	MORGAN STANLEY SR UNSECURED			1	1.G FE	15,000,000	103.5050	15,525,767	15,000,000	15,000,000					3.737	3.333	AO	104,325	560,550	04/19/2018	04/24/2024
61744Y-AR-9	MORGAN STANLEY SR UNSECURED			1	1.F FE	20,455,774	120.2170	24,397,995	20,295,000	20,441,031		(10,118)			4.457	4.309	AO	173,372	904,548	03/25/2021	04/22/2039
61746B-DQ-6	MORGAN STANLEY SR UNSECURED				1.G FE	8,227,292	106.1100	8,807,126	8,300,000	8,280,476		7,869			3.875	3.982	AO	55,391	321,625	04/23/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY SR UNSECURED			1	1.G FE	4,740,263	108.4350	5,150,670	4,750,000	4,745,579		984			3.875	3.900	JJ	78,738	184,063	01/22/2016	01/27/2026
61746B-EG-7	MORGAN STANLEY SR UNSECURED			1	1.G FE	17,233,536	125.8230	19,955,518	15,860,000	17,167,256		(30,514)			4.375	3.847	JJ	306,461	667,625	04/15/2021	01/22/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61747Y-DY-8	MORGAN STANLEY SR UNSECURED			1	1.G FE	21,555,920	123.1690	27,195,801	22,080,000	21,616,234		10,930			4.300	4.445	JJ	406,149	949,440	08/25/2016	01/27/2045
61747Y-EA-9	MORGAN STANLEY SR UNSECURED			1	1.F FE	40,000,000	98.7030	39,481,222	40,000,000	40,000,000					0.790	0.739	MN	27,211	157,122	05/26/2021	05/30/2025
61747Y-ED-3	MORGAN STANLEY SR UNSECURED			1	1.F FE	55,139,908	98.0540	54,067,058	55,140,000	55,139,908					2.239	2.158	JJ	552,134		09/09/2021	07/21/2032
61747Y-EF-8	MORGAN STANLEY SUBORDINATED			2	2.A FE	28,000,000	96.2540	26,951,026	28,000,000	28,000,000					2.484	2.171	MS	202,860		09/13/2021	09/16/2036
61747Y-EH-4	MORGAN STANLEY SR UNSECURED			1	1.F FE	28,600,000	100.0550	28,615,601	28,600,000	28,600,000					2.511	2.412	AO	143,629		10/14/2021	10/20/2032
617482-V9-2	MORGAN STANLEY SR UNSECURED				1.G FE	4,994,160	151.9730	6,078,934	4,000,000	4,844,667		(23,818)			6.375	4.754	JJ	111,208	255,000	10/01/2014	07/24/2042
61761J-3R-8	MORGAN STANLEY SR UNSECURED			1	1.G FE	13,750,630	106.0210	15,373,067	14,500,000	14,048,153		88,044			3.125	3.872	JJ	193,837	453,125	05/03/2018	07/27/2026
61761J-ZN-2	MORGAN STANLEY SUBORDINATED				2.A FE	27,720,413	110.0410	29,301,822	26,628,000	27,715,838		(149,717)			3.950	3.083	AO	198,674	1,051,806	03/31/2021	04/23/2027
617700-A*-0	MORNINGSTAR INC SENIOR NOTE			1	2.B	29,700,000	96.3520	28,616,544	29,700,000	29,700,000					2.320	2.319	AO	116,754	698,610	10/26/2020	10/26/2030
61772B-AB-9	MORGAN STANLEY SR UNSECURED			1	1.F FE	40,000,000	98.9100	39,563,850	40,000,000	40,000,000					0.929	1.002	FMAN	59,869	339,840	04/19/2021	05/04/2027
61772B-AC-7	MORGAN STANLEY SR UNSECURED			1	1.F FE	20,000,000	105.1990	21,039,780	20,000,000	20,000,000					3.217	3.160	AO	123,318	321,700	04/19/2021	04/22/2042
61945C-AB-9	THE MOSAIC COMPANY SR UNSECURED			1	2.C FE	10,136,131	117.9270	13,030,911	11,050,000	10,195,322		23,191			4.875	5.521	MN	68,832	538,688	06/29/2020	11/15/2041
61945C-AC-7	THE MOSAIC COMPANY SR UNSECURED			2	2.C FE	25,296,450	105.1510	26,287,628	25,000,000	25,139,651		(84,392)			4.250	3.885	MN	135,764	1,062,500	11/01/2019	11/15/2023
61945C-AD-5	THE MOSAIC COMPANY SR UNSECURED			1	2.C FE	662,262	124.0310	775,194	625,000	655,844		(1,989)			5.450	4.879	MN	4,352	34,063	06/29/2020	11/15/2033
61945C-AE-3	THE MOSAIC COMPANY SR UNSECURED			1	2.C FE	18,656,983	133.4000	24,552,336	18,405,000	18,637,758		(5,703)			5.625	5.523	MN	132,286	1,035,281	06/29/2020	11/15/2043
61945C-AG-8	THE MOSAIC COMPANY SR UNSECURED			1	2.C FE	27,364,251	110.2870	31,321,476	28,400,000	27,688,017		102,826			4.050	4.539	MN	146,970	1,150,200	09/18/2019	11/15/2027
620076-BL-2	MOTOROLA SOLUTIONS INC SR UNSECURED			1	2.C FE	4,803,395	113.0980	4,552,198	4,025,000	4,691,546		(106,718)			4.600	1.641	FA	65,831	185,150	12/10/2020	02/23/2028
620076-BT-5	MOTOROLA SOLUTIONS INC SR UNSECURED			1	2.C FE	9,928,078	97.2650	9,540,707	9,809,000	9,916,396		(11,075)			2.300	2.160	MN	28,828	225,607	01/08/2021	11/15/2030
620076-BU-2	MOTOROLA SOLUTIONS INC SR UNSECURED			1	2.C FE	22,500,000	100.3620	22,581,371	22,500,000	22,500,000					2.750	2.750	MN	63,594	309,375	05/10/2021	05/24/2031
62482B-AA-0	MOZART DEBT MERGER SUB INC SR SECURED			1	4.A FE	39,200,000	99.6460	39,061,186	39,200,000	39,200,000					3.875	3.875	AO	320,678		09/30/2021	04/01/2029
62482B-AB-8	MOZART DEBT MERGER SUB INC SR UNSECURED			1	4.C FE	22,468,875	101.5640	22,775,653	22,425,000	22,467,153		(1,722)			5.250	5.205	AO	248,544		09/30/2021	10/01/2029
626717-AA-0	MURPHY OIL CORPORATION SR UNSECURED			1	3.C FE	1,118,963	111.6960	1,254,345	1,123,000	1,120,374		265			7.050	7.091	MN	13,195	79,172	08/01/2016	05/01/2029
626717-AH-5	MURPHY OIL CORPORATION SR UNSECURED			1	3.C FE	5,230,594	101.9050	5,312,325	5,213,000	5,215,172		(3,330)			6.875	6.805	FA	135,393	358,394	09/20/2016	08/15/2024
626717-AJ-1	MURPHY OIL CORPORATION SR UNSECURED			1	3.C FE	8,750,000	103.0020	9,012,674	8,750,000	8,750,000					5.750	5.750	FA	190,069	503,125	08/04/2017	08/15/2025
626717-AM-4	MURPHY OIL CORPORATION SR UNSECURED			1	3.C FE	15,686,625	104.0520	16,367,401	15,730,000	15,716,795		18,498			5.875	5.790	JD	77,011	645,075	12/09/2021	12/01/2027
626717-AN-2	MURPHY OIL CORPORATION SR UNSECURED			1	3.B FE	9,800,000	106.4650	10,433,585	9,800,000	9,800,000					6.375	6.375	JJ	288,079	225,604	03/02/2021	07/15/2028
626738-AE-8	MURPHY OIL USA INC COMPANY GUARNT			1	3.B FE	13,911,375	105.4720	14,502,412	13,750,000	13,870,532		(18,231)			4.750	4.573	MS	192,309	653,125	09/05/2019	09/15/2029
626738-AF-5	MURPHY OIL USA INC COMPANY GUARNT			1	3.B FE	1,950,000	99.3900	1,938,111	1,950,000	1,950,000					3.750	3.750	FA	27,625	39,813	01/21/2021	02/15/2031
62819#-AA-5	MUSTANG HILLS LLC SENIOR SECURED NOTES			1	2.C PL	17,470,640	109.4930	19,221,970	17,555,433	17,493,798		3,447			5.150	5.206	MN	77,853	904,105	10/01/2014	11/30/2035
628530-BC-0	MYLAN INC SR UNSECURED			1	2.C FE	916,762	124.2540	1,074,801	865,000	909,670		(1,145)			5.400	5.004	MN	4,152	46,710	10/01/2014	11/29/2043
628530-BD-8	MYLAN INC SR UNSECURED			2	2.C FE	6,733,771	104.8750	7,089,575	6,760,000	6,754,109		2,904			4.200	4.248	MN	25,237	283,920	11/19/2013	11/29/2023
628530-BJ-5	MYLAN INC COMPANY GUARNT			1	2.C FE	14,126,889	124.1640	17,944,232	14,452,000	14,147,322		4,718			5.200	5.339	AO	158,651	727,584	04/27/2021	04/15/2048
62854A-AP-9	VIATRIS INC SR UNSECURED			1	2.C FE	15,470,116	122.9170	21,405,933	17,415,000	15,563,446		30,552			5.250	6.080	JD	40,635	914,288	10/29/2020	06/15/2046
62886E-AU-2	NCR CORPORATION COMPANY GUARNT			1	4.A FE	6,860,000	104.5370	7,171,212	6,860,000	6,860,000					5.750	5.750	MS	131,483	394,450	08/07/2019	09/01/2027
62886E-AV-0	NCR CORPORATION COMPANY GUARNT			1	4.A FE	9,098,500	107.1020	9,703,400	9,060,000	9,088,980		(4,207)			6.125	6.057	MS	184,975	554,925	08/09/2019	09/01/2029
62886E-AY-4	NCR CORPORATION SR UNSECURED			1	4.A FE	15,450,000	103.0490	15,921,097	15,450,000	15,450,000					5.000	5.000	AO	193,125	860,479	08/17/2020	10/01/2028
62886E-AZ-1	NCR CORPORATION SR UNSECURED			1	4.A FE	4,350,000	102.9210	4,477,042	4,350,000	4,350,000					5.250	5.250	AO	57,094	254,384	08/17/2020	10/01/2030
62886E-BA-5	NCR CORPORATION COMPANY GUARNT			1	4.A FE	10,652,125	103.4260	11,014,869	10,650,000	10,651,856		(269)			5.125	5.120	AO	115,227	286,552	03/29/2021	04/15/2029
62886H-AR-2	NCL CORPORATION LTD SR SECURED			1	4.A FE	3,905,979	118.4130	4,562,460	3,853,000	3,886,573		(12,571)			12.250	11.792	MN	60,310	471,993	05/18/2020	05/15/2024
62886H-AY-7	NCL CORPORATION LTD SR SECURED			1	4.A FE	6,318,435	115.6380	7,292,131	6,306,000	6,315,553		(2,082)			10.250	10.198	FA	269,319	664,320	07/17/2020	02/01/2026
62886H-BA-8	NCL CORPORATION LTD COMPANY GUARNT			1	5.A FE	10,750,000	100.1480	10,765,903	10,750,000	10,750,000					5.875	5.875	MS	185,960	468,409	03/01/2021	03/15/2026
62886H-BC-4	NCL CORPORATION LTD SR UNSECURED				4.B Z	1,250,000	93.9740	1,174,673	1,250,000	1,250,000					1.125	1.125	FA	1,719		11/17/2021	02/15/2027
62888H-AA-7	NCL FINANCE LTD COMPANY GUARNT			1	5.A FE	5,956,125	98.9460	5,813,077	5,875,000	5,948,231		(7,894)			6.125	5.873	MS	105,954	191,917	03/12/2021	03/15/2028
62922L-AA-6	NGL ENERGY OPERATING LLC SR SECURED			1	4.A FE	9,015,000	103.0520	9,171,630	8,900,000	8,991,903		(23,097)			7.500	7.119	FA	278,125	328,188	02/10/2021	02/01/2026
62927#-AB-2	NFL VENTURES LP SENIOR GUAR NOTES TRANCHE B				1.E FE	15,705,136	114.8690	18,040,332	15,705,136	15,705,136					4.300	4.256	OCT	142,568	675,321	12/17/2013	10/15/2038
62927#-AC-0	NFL VENTURES LP SENIOR GUAR NOTES TRANCHE C			1	1.E FE	16,979,131	117.0550	19,851,001	16,958,696	16,973,868		(663)			4.420	4.362	OCT	158,243	749,574	10/01/2014	10/15/2040
62927#-AD-8	NFL VENTURES LP SERIES 2015A TRANCHE A NOTE			1	1.E FE	19,733,656	102.2720	20,182,004	19,733,656	19,733,656					2.830	2.831	AO	117,898	558,462	06/30/2015	03/31/2024
62927#-AM-8	NFL VENTURES LP SR GUAR NOTE 2018 A TRANCHE B			1	1.E FE	13,069,232	110.5270	14,445,030	13,069,232	13,069,232					3.950	3.950	AO	108,983	516,235	10/15/2018	04/15/2034
62927#-AN-6	NFL VENTURES LP SR GUAR NOTE 2018 A TRANCHE C			1	1.E FE	16,643,100	111.3070	18,524,936	16,643,100	16,643,100					4.010	4.010	AO	140,893	667,388	10/15/2018	04/15/2035
62927#-AP-1	NFL VENTURES LP SR GUAR NOTE 2018 A TRANCHE D			1	1.E FE	39,538,949	118.8550	46,994,018	39,538,949	39,538,949					4.360	4.360	AO	363,934	1,723,898	10/15/2018	04/15/2045
62927@-AK-4	NHL US FUNDING LP SERIES 10 US TERM NOTES				2.B PL	3,000,000	98.2270	2,946,810	3,000,000	3,000,000					2.790	2.799	MJSD	4,418	12,323	10/19/2021	10/19/2031
62927@-AL-2	NHL US FUNDING LP SERIES 11 US TERM NOTES				2.B PL	4,004,762	98.5430	3,946,413	4,004,762	4,004,762					2.940	2.951	MJSD	6,214	17,334	10/19/2021	10/19/2033

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
	NHL CANADA FUNDING LP SERIES 11 CANADIAN TERM																				
62928@-AE-7	NOTES				2.B PL	595,238	98.5430	586,565	595,238	595,238					2.940	2.951	MJSD	924	2,576	10/19/2021	10/19/2033
629377-CC-4	NRG ENERGY INC SR UNSECURED			1	3.A FE	1,526,000	104.0370	1,587,607	1,526,000	1,526,000					6.625	6.625	JJ	46,617	101,098	04/24/2017	01/15/2027
629377-CE-0	NRG ENERGY INC COMPANY GUARNT			1	3.A FE	12,855,000	105.6080	13,729,048	13,000,000	12,882,627		15,583			5.750	5.929	JJ	344,681	747,500	03/18/2020	01/15/2028
629377-CH-3	NRG ENERGY INC SR UNSECURED			1	3.A FE	12,851,313	107.0750	13,759,145	12,850,000	12,850,949		(147)			5.250	5.248	JD	29,983	674,625	05/07/2019	06/15/2029
629377-CQ-3	NRG ENERGY INC SR UNSECURED			1	3.B FE	9,800,000	97.8980	9,593,967	9,800,000	9,800,000					3.375	3.375	FA	124,950	232,444	11/17/2020	02/15/2029
629377-CS-9	NRG ENERGY INC COMPANY GUARNT			1	3.B FE	9,800,000	98.3670	9,639,956	9,800,000	9,800,000					3.875	3.875	FA	135,022		08/09/2021	02/15/2032
62940Q-AA-3	NSG HOLDINGS LLC SECURED SERIES 144A			2	2.C FE	4,464,296	107.0550	4,898,596	4,575,789	4,538,967		6,283			7.750	8.098	JD	15,761	354,648	11/04/2010	12/15/2025
62979*-AA-5	NSA OP LP SERIES A SENIOR NOTE			1	2.B FE	13,000,000	107.8540	14,021,020	13,000,000	13,000,000					3.980	3.980	FA	173,904	517,400	08/30/2019	08/30/2029
62979*-AB-3	NSA OP LP SERIES B SENIOR NOTE			1	2.B FE	11,750,000	108.6010	12,760,618	11,750,000	11,750,000					4.080	4.080	FA	161,132	479,400	08/30/2019	08/30/2031
62979*-AC-1	NSA OP LP SERIES C SENIOR NOTE			1	2.B FE	24,750,000	100.4410	24,859,148	24,750,000	24,750,000					2.990	2.989	FA	248,731	635,188	10/22/2020	08/05/2030
62979*-AF-4	NSA OP LP SERIES F SENIOR NOTE			1	2.B	25,000,000	99.9000	24,975,000	25,000,000	25,000,000					3.000	2.999	MN	64,583	262,500	07/26/2021	05/04/2031
62979*-AG-2	NSA OP LP SERIES G SENIOR NOTE			1	2.B	24,500,000	99.8530	24,463,985	24,500,000	24,500,000					3.100	3.101	MN	65,401	392,408	05/26/2021	05/04/2033
	NATIONAL BASKETBALL ASSOCIATIO SERIES A SENIOR																				
63486*-AA-9	NOTE			1	1.G FE	12,000,000	101.9670	12,236,040	12,000,000	12,000,000					2.410	2.410	JD	12,050	289,200	12/16/2020	12/16/2023
	NATIONAL BASKETBALL ASSOCIATIO SERIES B SENIOR																				
63486*-AB-7	NOTE			1	1.G FE	16,000,000	102.4200	16,387,200	16,000,000	16,000,000					2.510	2.510	JD	16,733	401,600	12/16/2020	12/16/2024
	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTE SERIES																				
63636#-AB-2	B			1	2.A PL	15,000,000	106.4310	15,964,650	15,000,000	15,000,000					3.610	3.611	JD	24,067	541,500	08/10/2017	08/10/2027
	NATIONAL HOCKEY LEAGUE SENIOR SECURED NOTE SERIES																				
63636#-AC-0	C			1	2.A PL	26,500,000	107.0370	28,364,805	26,500,000	26,500,000					3.710	3.711	JD	43,696	983,150	08/10/2017	08/10/2029
637417-AG-1	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			2	2.A FE	16,995,599	105.7020	18,001,126	17,030,000	17,020,534		3,608			3.900	3.924	JD	29,519	664,170	05/05/2014	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	997,590	108.5340	1,085,338	1,000,000	998,971		241			4.000	4.029	MN	5,111	40,000	10/14/2015	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	9,029,296	107.0170	9,770,632	9,130,000	9,075,529		9,838			3.600	3.733	JD	14,608	328,680	12/05/2016	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	16,484,286	107.3710	18,483,929	17,215,000	16,688,056		79,086			3.500	4.099	AO	127,200	602,525	04/24/2020	10/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	41,451,977	112.8230	46,277,661	41,018,000	41,374,667		(47,137)			4.300	4.146	AO	372,352	1,763,774	04/23/2020	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	18,428,780	126.2760	23,331,984	18,477,000	18,433,753		(297)			4.800	4.810	AO	187,234	886,896	06/29/2020	10/15/2048
637417-AN-6	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	29,903,400	101.2620	30,378,685	30,000,000	29,919,678		8,609			2.500	2.536	AO	158,333	750,000	02/18/2020	04/15/2030
637417-AP-1	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	9,700,297	97.8380	9,573,468	9,785,000	9,704,044		1,967			3.100	3.144	AO	64,037	225,835	09/02/2021	04/15/2050
637417-AQ-9	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	6,803,067	104.0150	6,575,820	6,322,000	6,799,290		(3,777)			3.500	3.097	AO	46,713	132,147	08/02/2021	04/15/2051
637417-AR-7	NATIONAL RETAIL PROPERTIES INC SR UNSECURED			1	2.A FE	24,580,942	95.2000	24,204,659	25,425,000	24,584,889		3,947			3.000	3.170	AO	205,519		11/01/2021	04/15/2052
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS I COMPANY GUARNT			1	4.B FE	9,748,563	104.0890	10,492,179	10,080,000	9,815,517		40,938			6.000	6.604	JJ	278,880	604,800	06/24/2020	01/15/2027
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS I SR UNSECURED			1	4.B FE	6,900,000	102.8560	7,097,058	6,900,000	6,900,000					5.500	5.500	FA	143,367	388,988	08/03/2020	08/15/2028
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS I SR UNSECURED			1	4.B FE	2,900,000	99.5620	2,887,289	2,900,000	2,900,000					5.125	5.125	JD	6,606	153,166	12/01/2020	12/15/2030
63938C-AB-4	NAVIENT CORPORATION SR UNSECURED			1	3.C FE	7,182,938	106.7810	7,741,613	7,250,000	7,226,879		7,340			5.875	6.000	AO	78,089	425,938	11/03/2014	10/25/2024
63938C-AH-1	NAVIENT CORPORATION SR UNSECURED			1	3.C FE	1,924,808	110.2470	2,122,246	1,925,000	1,925,001					6.750	6.750	JD	2,166	129,938	05/23/2017	06/25/2025
63938C-AJ-7	NAVIENT CORPORATION SR UNSECURED			1	3.C FE	5,750,000	110.5130	6,354,471	5,750,000	5,750,000					6.750	6.750	JD	17,250	388,125	06/07/2018	06/15/2026
63938C-AK-4	NAVIENT CORPORATION SR UNSECURED			1	3.C FE	4,900,000	101.7410	4,985,293	4,900,000	4,900,000					5.000	5.000	MS	72,139	245,000	01/23/2020	03/15/2027
63938C-AM-0	NAVIENT CORPORATION SR UNSECURED			1	3.C FE	9,800,000	100.0850	9,808,333	9,800,000	9,800,000					5.500	5.493	MS	85,342		11/01/2021	03/15/2029
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SR UNSECURED			1	1.G FE	367,856	120.8640	458,073	379,000	369,487		263			4.450	4.638	JJ	7,777	16,866	12/15/2014	01/15/2043
	NEPTUNE REGIONAL TRANSMISSION TRANCHE A FIXED RATE																				
64079*-AB-8	LOAN				1.F PL	14,481,103	112.0790	16,230,276	14,481,103	14,481,103					6.210	6.258	MJSD	2,498	899,277	02/28/2007	06/30/2027
	NEPTUNE REGIONAL TRANSMISSION TRANCHE B FIXED RATE																				
64079*-AD-4	LOAN				1.F PL	5,500,000	120.2920	6,616,060	5,500,000	5,500,000					6.550	6.603	MJSD	1,001	360,250	02/28/2007	07/15/2027
641062-AR-5	NESTLE HOLDINGS INC COMPANY GUARNT			1	1.D FE	9,948,300	96.9390	9,693,858	10,000,000	9,960,665		9,566			0.625	0.724	JJ	28,819	52,083	09/08/2020	01/15/2026
641062-AY-0	NESTLE HOLDINGS INC COMPANY GUARNT			1	1.D FE	1,995,300	98.7000	1,974,006	2,000,000	1,995,355		55			2.500	2.515	MS	14,861		09/07/2021	09/14/2041
641062-AZ-7	NESTLE HOLDINGS INC COMPANY GUARNT			1	1.D FE	1,984,780	99.4020	1,988,038	2,000,000	1,984,881		101			2.625	2.662	MS	15,604		09/07/2021	09/14/2051
64110L-AG-1	NETFLIX INC SR UNSECURED			1	3.A FE	9,418,063	109.1690	9,552,308	8,750,000	8,995,081		(105,863)			5.750	4.378	MS	167,708	503,125	04/09/2019	03/01/2024
64110L-AL-0	NETFLIX INC SR UNSECURED				3.A FE	6,775,155	112.2340	7,175,121	6,393,000	6,568,096		(50,811)			5.875	4.917	AO	79,291	375,589	12/07/2018	02/15/2025
64110L-AN-6	NETFLIX INC SR UNSECURED			1	3.A FE	11,472,800	110.9710	13,294,321	11,980,000	11,646,111		58,747			4.375	5.025	MN	66,972	524,125	02/11/2019	11/15/2026
64110L-AS-5	NETFLIX INC SR UNSECURED			1	3.A FE	18,620,000	114.4160	20,022,727	17,500,000	18,607,001		(12,999)			4.875	3.705	AO	180,104	463,125	12/01/2021	04/15/2028
64110L-AT-3	NETFLIX INC SR UNSECURED			1	2.C FE	56,658,948	120.6520	60,261,810	49,947,000	56,560,375		(79,863)			5.875	3.628	MN	374,949	1,016,375	12/03/2021	11/15/2028
64110L-AU-0	NETFLIX INC SR UNSECURED			1	3.A FE	17,889,450	118.7580	21,180,415	17,835,000	17,878,647		(4,355)			5.375	5.336	JD	42,606	958,631	03/18/2020	11/15/2029

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
64116#-AB-9	NETRALITY PROPERTIES LP SERIES B SENIOR NOTE			1	2.C PL	15,500,000	100.9910	15,653,605	15,500,000	15,500,000					4.960	4.958	AO	181,522	768,800	04/06/2017	04/06/2022
64116#-AC-7	NETRALITY PROPERTIES LP SERIES C SENIOR NOTE			1	2.C PL	18,000,000	104.3220	18,777,960	18,000,000	18,000,000					5.110	5.110	AO	217,175	919,800	04/06/2017	04/06/2023
64116#-AD-5	NETRALITY PROPERTIES LP SERIES D SENIOR NOTE			1	2.C PL	35,800,000	106.9890	38,302,062	35,800,000	35,800,000					5.240	5.240	AO	442,926	1,875,920	04/06/2017	04/06/2024
64116#-AE-3	NETRALITY PROPERTIES LP SERIES E SENIOR NOTE			1	2.C PL	8,000,000	104.8830	8,390,640	8,000,000	8,000,000					4.080	4.080	AO	77,067	326,400	10/08/2019	10/08/2024
64116#-AF-0	NETRALITY PROPERTIES LP SERIES F SENIOR NOTE			1	2.C PL	6,000,000	106.2540	6,375,240	6,000,000	6,000,000					4.270	4.267	AO	60,492	256,200	10/08/2019	10/08/2026
641423-BU-1	NEVADA POWER COMPANY GENL REF MORT			1	1.F FE	3,997,564	145.6200	5,824,787	4,000,000	3,998,477		54			6.750	6.754	JJ	135,000	270,000	12/15/2014	07/01/2037
641423-BZ-0	NEVADA POWER COMPANY GENL REF MORT			2	1.F FE	4,186,938	129.9180	5,456,551	4,200,000	4,189,681		314			5.375	5.396	MS	66,471	225,750	09/09/2010	09/15/2040
641423-CC-0	NEVADA POWER COMPANY GENL REF MORT			1	1.F FE	9,961,600	109.8910	10,989,147	10,000,000	9,970,780		3,405			3.700	3.746	MN	61,667	370,000	01/28/2019	05/01/2029
641423-CD-8	NEVADA POWER COMPANY GENL REF MORT			1	1.F FE	16,136,307	100.9020	16,255,260	16,110,000	16,137,661		(1,043)			2.400	2.376	MN	64,440	343,320	05/06/2021	05/01/2030
641423-CE-6	NEVADA POWER COMPANY GENL REF MORT			1	1.F FE	11,170,977	101.8450	11,376,092	11,170,000	11,170,945		(26)			3.125	3.124	FA	145,443	349,063	02/21/2020	08/01/2050
644393-AA-8	NEW FORTRESS ENERGY INC SR SECURED			1	3.C FE	12,273,750	101.5860	12,266,474	12,075,000	12,226,614		(45,654)			6.750	6.234	MS	239,991	760,359	05/13/2021	09/15/2025
644393-AB-6	NEW FORTRESS ENERGY INC SR SECURED			1	3.C FE	9,800,000	99.8960	9,789,844	9,800,000	9,800,000					6.500	6.497	MS	161,019	297,267	03/26/2021	09/30/2026
645869-D@-4	NEW JERSEY NATURAL GAS COMPANY SERIES A SENIOR NOTE			1	1.E	23,000,000	104.7400	24,090,200	23,000,000	23,000,000					3.580	3.580	MS	242,446	823,400	03/13/2014	03/13/2024
645869-E*-5	NEW JERSEY NATURAL GAS COMPANY SERIES A SENIOR NOTE			1	1.E	16,660,000	103.6060	17,260,760	16,660,000	16,660,000					2.820	2.820	AO	99,183	469,812	04/15/2015	04/15/2025
645869-G*-3	NEW JERSEY NATURAL GAS COMPANY SENIOR NOTE SERIES 2020A			1	1.E	7,000,000	98.9890	6,929,230	7,000,000	7,000,000					3.130	3.130	JD	609	219,100	06/30/2020	06/30/2050
645869-G@-1	NEW JERSEY NATURAL GAS COMPANY SENIOR NOTE SERIES 2020B			1	1.E	6,860,000	98.9550	6,788,313	6,860,000	6,860,000					3.130	3.130	JJ	94,237	214,718	07/23/2020	07/23/2050
645869-H*-2	NEW JERSEY NATURAL GAS COMPANY SENIOR NOTE SERIES 2020D			1	1.E	5,940,000	94.0390	5,585,917	5,940,000	5,940,000					2.870	2.870	MS	56,826	170,478	09/01/2020	09/01/2050
646025-B#-2	NEW JERSEY RESOURCES CORPORATI SENIOR NOTE SERIES 2016A			1	2.A	23,444,884	102.7450	24,042,330	23,400,000	23,437,422		(7,462)			3.200	3.098	FA	282,880	715,000	08/23/2021	08/18/2023
646025-C#-1	NEW JERSEY RESOURCES CORPORATI SENIOR NOTE SERIES 2019A			1	2.A	99,000,000	104.5370	103,491,630	99,000,000	99,000,000					3.290	3.290	JJ	1,483,790	3,306,600	08/15/2019	07/17/2029
646025-C*-5	NEW JERSEY RESOURCES CORPORATI SENIOR NOTE SERIES 2016B			1	2.A	8,380,000	105.8250	8,868,135	8,380,000	8,380,000					3.540	3.540	FA	112,069	300,842	08/18/2016	08/18/2026
646025-C@-3	NEW JERSEY RESOURCES CORPORATI SENIOR NOTE SERIES 2018A			1	2.A	21,560,000	108.6070	23,415,669	21,560,000	21,560,000					3.960	3.960	JD	54,547	864,556	06/08/2018	06/08/2028
64712#-AB-7	NEW MEXICO GAS INTERMEDIATE SERIES B SR UNSECURED NOTE			1	2.B	35,000,000	105.0130	36,754,550	35,000,000	35,000,000					3.640	3.640	JJ	534,372	1,274,000	09/02/2014	07/30/2024
64716#-AB-3	NEW MEXICO GAS COMPANY INC SENIOR UNSECURED NOTE			1	2.A	28,000,000	105.8240	29,630,720	28,000,000	28,000,000					3.540	3.540	JJ	415,753	991,200	09/02/2014	07/30/2026
64716#-AE-7	NEW MEXICO GAS COMPANY INC SENIOR UNSECURED NOTE			1	2.A	24,000,000	96.1440	23,074,560	24,000,000	24,000,000					2.260	2.259	FA	219,973	271,200	02/05/2021	02/05/2031
64716#-AF-4	NEW MEXICO GAS COMPANY INC SENIOR UNSECURED NOTE			1	2.A	12,630,000	94.8570	11,980,439	12,630,000	12,630,000					2.510	2.509	FA	128,566	158,507	02/05/2021	02/05/2036
64828T-AA-0	NEW RESIDENTIAL INVESTMENT COR SR UNSECURED			1	4.C FE	9,800,000	100.3620	9,835,432	9,800,000	9,800,000					6.250	6.250	AO	129,306	661,840	09/14/2020	10/15/2025
651229-AW-6	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	25,693,578	109.1170	28,266,870	25,905,000	25,769,807		27,378			4.700	4.333	AO	304,384	1,217,535	05/02/2019	04/01/2026
651229-AX-4	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	5,338,000	123.1820	6,575,446	5,338,000	5,338,000					5.875	5.375	AO	78,402	313,608	03/18/2016	04/01/2036
651229-AY-2	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	4,042,246	128.3080	5,055,331	3,940,000	4,038,092		(2,167)			6.000	5.308	AO	59,100	236,400	10/21/2019	04/01/2046
651229-BB-1	NEWELL BRANDS INC SR UNSECURED			1	3.A FE	4,626,750	108.8310	5,060,623	4,650,000	4,633,583		4,309			4.875	4.989	JD	18,891	226,688	05/20/2020	06/01/2025
651639-AP-1	NEWMONT CORPORATION SR UNSECURED			2	2.A FE	30,659,121	125.9740	38,044,065	30,200,000	30,611,007		(13,707)			4.875	4.763	MS	433,496	1,472,250	04/30/2019	03/15/2042
651639-AW-6	NEWMONT CORPORATION COMPANY GUARNT			1	2.A FE	4,979,030	130.3370	4,561,812	3,500,000	4,827,933		(83,649)			5.875	2.494	AO	51,406	205,625	03/03/2020	04/01/2035
65336Y-AN-3	NEXSTAR MEDIA INC SR UNSECURED			1	4.B FE	6,850,000	102.2920	7,006,980	6,850,000	6,850,000					4.750	4.750	MN	54,229	357,913	09/15/2020	11/01/2028
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	5,525,850	108.4950	5,424,774	5,000,000	5,459,243		(66,607)			3.550	1.658	MN	29,583	177,500	03/19/2021	05/01/2027
65339K-BM-1	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	23,793,723	103.1940	24,653,073	23,890,000	23,813,243		8,654			2.750	2.796	MN	109,496	656,975	10/01/2019	11/01/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	37,529,373	99.8670	37,899,574	37,950,000	37,555,627		31,180			2.250	2.386	JD	71,156	853,875	03/18/2021	06/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	27,577,348	99.2380	27,340,011	27,550,000	27,576,282		(1,066)			1.900	1.884	JD	23,264	271,903	08/12/2021	06/15/2028
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	30,978,610	100.6250	31,193,884	31,000,000	30,978,697		87			1.875	1.889	JJ	29,063		12/08/2021	01/15/2027
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	33,990,480	100.2640	34,089,896	34,000,000	33,990,480					2.440	2.443	JJ	41,480		12/08/2021	01/15/2032
65339K-CA-6	NEXTERA ENERGY CAPITAL HOLDING COMPANY GUARNT			1	2.A FE	20,954,010	100.0310	21,006,549	21,000,000	20,954,010					3.000	3.011	JJ	31,500		12/08/2021	01/15/2052
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTN COMPANY GUARNT			1	3.A FE	1,278,918	104.1440	1,422,601	1,366,000	1,321,030		15,031			4.250	5.580	MS	17,094	58,055	01/17/2019	09/15/2024
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTN SR UNSECURED			1	3.A FE	17,966,688	103.9990	19,073,433	18,340,000	18,106,747		81,054			4.250	4.777	JJ	359,413	779,450	03/20/2020	07/15/2024
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTN COMPANY GUARNT			1	3.A FE	10,000,000	106.0400	10,604,041	10,000,000	10,000,000					3.875	3.875	AO	81,806	387,500	09/19/2019	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65343H-AA-9	NEXSTAR ESCROW INC SR UNSECURED			1	4.B FE	39,125,441	105.1320	39,742,098	37,802,000	38,663,070		(218,638)			5.625	4.914	JJ	980,489	2,126,363	11/12/2019	07/15/2027
65364U-AK-2	NIAGARA MOHAWK POWER CORPORATI SR UNSECURED 144A			2	2.A FE	19,999,800	104.7210	20,944,131	20,000,000	19,999,970		10			3.508	3.508	AO	175,400	701,600	09/22/2014	10/01/2024
65364U-AL-0	NIAGARA MOHAWK POWER CORPORATI SR UNSECURED			1	2.A FE	11,999,880	110.2670	13,231,994	12,000,000	12,000,039		(5)			4.278	4.278	JD	22,816	513,360	11/29/2018	12/15/2028
65409Q-BD-3	NIELSEN FINANCE LLC SR UNSECURED			1	4.B FE	7,850,000	103.2200	8,102,743	7,850,000	7,850,000					5.625	5.625	AO	110,391	450,148	09/10/2020	10/01/2028
65409Q-BF-8	NIELSEN FINANCE LLC SR UNSECURED			1	4.B FE	6,875,000	105.5840	7,258,896	6,875,000	6,875,000					5.875	5.875	AO	100,977	411,760	09/10/2020	10/01/2030
65409Q-BH-4	NIELSEN FINANCE LLC SR UNSECURED			1	4.B FE	7,350,000	98.3650	7,229,827	7,350,000	7,350,000					4.500	4.500	JJ	195,694		05/24/2021	07/15/2029
654106-AE-3	NIKE INC SR UNSECURED			1	1.E FE	36,266,759	120.5140	43,903,294	36,430,000	36,297,880		2,648			3.875	3.897	MN	235,277	1,411,663	06/29/2020	11/01/2045
654106-AF-0	NIKE INC SR UNSECURED			1	1.E FE	6,425,220	104.7060	6,282,360	6,000,000	6,359,957		(65,263)			2.375	1.031	MN	23,750	142,500	02/22/2021	11/01/2026
654106-AG-8	NIKE INC SR UNSECURED			1	1.E FE	1,254,583	111.5620	1,227,178	1,100,000	1,246,802		(4,262)			3.375	2.629	MN	6,188	37,125	02/21/2020	11/01/2046
654106-AH-6	NIKE INC SR UNSECURED			1	1.E FE	29,196,360	103.5930	29,005,931	28,000,000	28,962,438		(235,307)			2.400	1.278	MS	175,467	492,000	03/29/2021	03/27/2025
654106-AJ-2	NIKE INC SR UNSECURED			1	1.E FE	6,999,090	105.9570	7,417,021	7,000,000	6,999,303		122			2.750	2.752	MS	50,264	192,500	03/25/2020	03/27/2027
654106-AK-9	NIKE INC SR UNSECURED			1	1.E FE	16,863,580	106.3880	17,022,048	16,000,000	16,796,094		(67,584)			2.850	2.167	MS	119,067	242,250	04/01/2021	03/27/2030
654106-AL-7	NIKE INC SR UNSECURED			1	1.E FE	36,223,516	109.2200	38,467,323	35,220,000	36,194,517		(31,249)			3.250	3.044	MS	298,881	818,188	03/30/2021	03/27/2040
654106-AM-5	NIKE INC SR UNSECURED			1	1.E FE	19,905,123	113.5400	20,789,181	18,310,000	19,870,064		(27,646)			3.375	2.914	MS	161,357	417,319	11/09/2021	03/27/2050
65473P-AH-8	NISOURCE INC SR UNSECURED			1	2.B FE	29,803,052	103.4710	30,891,218	29,855,000	29,814,343		4,660			2.950	2.970	MS	293,574	880,723	08/07/2019	09/01/2029
65473P-AJ-4	NISOURCE INC SR UNSECURED			1	2.B FE	23,858,555	108.1470	24,799,288	22,931,000	23,718,983		(88,796)			3.600	3.100	MN	137,586	825,516	05/27/2020	05/01/2030
65473P-AK-1	NISOURCE INC SR UNSECURED			1	2.B FE	8,159,714	97.4510	7,971,468	8,180,000	8,165,178		3,998			0.950	1.001	FA	29,357	77,062	08/12/2020	08/15/2025
65473P-AL-9	NISOURCE INC SR UNSECURED			1	2.B FE	18,541,118	93.6420	17,572,827	18,766,000	18,566,098		19,954			1.700	1.827	FA	120,519	316,363	09/29/2020	02/15/2031
65473Q-AX-1	NISOURCE FINANCE CORP SENIOR UNSECURED			2	2.B FE	3,141,085	138.8040	3,818,506	2,751,000	3,069,117		(9,893)			5.950	4.999	JD	7,275	163,685	03/19/2013	06/15/2041
65473Q-AZ-6	NISOURCE FINANCE CORP SR UNSECURED			1	2.B FE	17,608,965	131.9110	22,989,374	17,428,000	17,578,893		(4,723)			5.800	5.722	FA	421,177	1,010,824	10/01/2014	02/01/2042
65473Q-BB-8	NISOURCE FINANCE CORP SENIOR UNSECURED			2	2.B FE	21,192,152	128.8820	25,508,369	19,792,000	20,969,857		(33,334)			5.250	4.791	FA	392,541	1,039,080	08/25/2016	02/15/2043
65473Q-BC-6	NISOURCE FINANCE CORP SR UNSECURED			1	2.B FE	12,477,188	122.6490	15,545,756	12,675,000	12,504,480		4,104			4.800	4.900	FA	229,840	608,400	02/20/2014	02/15/2044
65473Q-BD-4	NISOURCE FINANCE CORP SR UNSECURED			1	2.B FE	2,667,504	135.9710	2,995,450	2,203,000	2,628,522		(11,293)			5.650	4.293	FA	51,862	124,470	02/21/2020	02/01/2045
65473Q-BE-2	NISOURCE FINANCE CORP Senior unsecured			1	2.B FE	11,702,503	107.6250	12,710,499	11,810,000	11,735,752		12,307			3.490	3.620	MN	52,666	412,169	05/02/2019	05/15/2027
65473Q-BF-9	NISOURCE FINANCE CORP SR UNSECURED			1	2.B FE	21,739,673	119.3140	22,568,238	18,915,000	21,640,608		(69,321)			4.375	3.477	MN	105,740	827,531	04/27/2021	05/15/2047
65473Q-BG-7	NISOURCE FINANCE CORP SR UNSECURED			1	2.B FE	42,660,280	113.0340	43,621,061	38,591,000	42,566,748		(75,789)			3.950	3.327	MS	385,320	1,323,072	09/13/2021	03/30/2048
65536*-AA-4	NONNIS FOODS LLC PROMISSORY NOTE				5.B GI	13,300,000	100.4060	13,353,998	13,300,000	13,300,000					10.750	10.900	MJSD	3,972	1,612,187	12/01/2017	06/01/2024
655663-F#-4	NORDSON CORPORATION SENIOR NOTE SERIES 2018A			1	2.C	20,000,000	103.5050	20,701,000	20,000,000	20,000,000					3.710	3.710	JD	18,550	742,000	06/22/2018	06/22/2023
655663-G*-7	NORDSON CORPORATION SENIOR NOTE SERIES 2018B			1	2.C	15,000,000	105.2530	15,787,950	15,000,000	15,000,000					3.820	3.820	JD	14,325	573,000	06/22/2018	06/24/2024
655663-G@-5	NORDSON CORPORATION SENIOR NOTE SERIES 2018C			1	2.C	14,300,000	106.7120	15,259,816	14,300,000	14,300,000					3.920	3.920	JD	14,014	560,560	06/22/2018	06/23/2025
655664-AS-9	NORDSTROM INC SR UNSECURED			1	3.A FE	3,831,950	100.9060	4,470,139	4,430,000	3,921,739		79,818			4.000	6.646	MS	52,176	177,200	11/12/2020	03/15/2027
655664-AT-7	NORDSTROM INC SR UNSECURED			1	3.A FE	3,255,300	100.9410	3,961,948	3,925,000	3,315,638		53,675			4.375	6.873	AO	42,930	171,719	11/12/2020	04/01/2030
655844-AF-5	NORFOLK SOUTHERN CORP NOTES			1	2.A FE	921,486	142.7060	961,838	674,000	866,850		(8,615)			7.050	4.454	MN	7,920	47,517	10/01/2014	05/01/2037
655844-AX-6	NORFOLK SOUTHERN CORP SR UNSECURED NOTES			1	2.A FE	36,434,495	121.5400	43,806,590	36,043,000	36,329,974		(38,096)			5.640	5.490	MN	248,456	2,032,825	10/01/2014	05/17/2029
655844-BH-0	NORFOLK SOUTHERN CORP SR UNSECURED				2.A FE	28,105,156	126.6720	35,716,400	28,196,000	28,121,387		1,302			4.837	4.855	AO	340,960	1,363,841	10/01/2014	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	1,796,073	114.7680	1,974,015	1,720,000	1,792,241		(2,612)			3.950	3.642	AO	16,985	67,940	06/29/2020	10/01/2042
655844-BN-7	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	3,294,888	120.3660	3,966,056	3,295,000	3,294,967		1			4.800	4.800	FA	59,749	158,160	01/26/2016	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP SR UNSECURED			2	2.A FE	5,330,849	123.6050	6,192,607	5,010,000	5,311,831		(8,037)			4.450	4.041	JD	9,909	222,945	02/21/2020	06/15/2045
655844-BR-8	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	29,632,620	125.9730	37,548,770	29,807,000	29,654,671		2,383			4.650	4.682	JJ	639,112	1,386,026	04/16/2019	01/15/2046
655844-BS-6	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	24,146,683	105.5210	25,457,053	24,125,000	24,134,511		(2,669)			2.900	2.888	JD	31,094	699,625	08/24/2016	06/15/2026
655844-BV-9	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	10,910,583	120.4740	11,252,266	9,340,000	10,901,594		(7,630)			4.050	3.175	FA	142,902	104,895	11/10/2021	08/15/2052
655844-BX-5	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	7,970,113	115.9200	8,940,892	7,713,000	7,962,085		(5,532)			3.942	3.738	MN	50,674	304,046	04/27/2021	11/01/2047
655844-BY-3	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	14,586,142	119.5310	17,248,283	14,430,000	14,579,497		(4,274)			4.150	4.077	FA	204,605	598,845	02/21/2020	02/28/2048
655844-BZ-0	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	13,086,130	110.4430	13,253,108	12,000,000	12,838,570		(120,699)			3.800	2.594	FA	190,000	456,000	12/12/2019	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	1,995,720	107.0300	2,140,599	2,000,000	1,997,671		597			3.650	3.685	FA	30,417	73,000	07/30/2018	08/01/2025
655844-CC-0	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	11,597,087	119.2610	12,713,178	10,660,000	11,557,372		(20,069)			4.100	3.604	MN	55,847	437,060	02/21/2020	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	25,991,602	107.1550	27,785,198	25,930,000	25,989,730		(1,580)			3.400	3.386	MN	146,937	881,620	06/29/2020	11/01/2049
655844-CE-6	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	15,708,194	102.9420	16,264,794	15,800,000	15,725,494		8,467			2.550	2.617	MN	67,150	402,900	12/18/2019	11/01/2029
655844-CF-3	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	12,192,034	101.8420	12,210,861	11,990,000	12,190,704		(1,086)			3.050	2.959	MN	46,728	243,695	09/15/2021	05/15/2050
655844-CH-9	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	30,519,776	102.5210	31,155,150	30,389,000	30,520,224		391			3.155	3.133	MN	122,510	564,382	12/09/2021	05/15/2055
655844-CL-0	NORFOLK SOUTHERN CORP SR UNSECURED			1	2.A FE	25,385,770	99.0010	25,245,380	25,500,000	25,386,640		870			2.900	2.922	FA	258,825		09/10/2021	08/25/2051
65819#-AA-8	NORTH CAROLINA ELECTRIC MC FIRST MORTGAGE BOND SER 2016			1	1.G	26,399,999	100.4310	26,513,783	26,399,999	26,399,999					3.080	3.080	JD	36,139	813,120	12/15/2016	12/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
65819#-AB-6	NORTH CAROLINA ELECTRIC MC FIRST MORTGAGE BOND SER 2019C			1	1.G	38,981,250	103.2600	40,252,039	38,981,250	38,981,250					3.120	3.131	JAJO	270,270	1,216,215	07/11/2019	07/11/2034
662325-C*-8	NORTH SHORE GAS COMPANY FIRST MORTGAGE BONDS SERIES R			1	1.F	24,700,000	109.3930	27,020,071	24,700,000	24,700,000					3.870	3.870	MN	159,315	955,890	11/15/2018	11/01/2028
662325-C@-6	NORTH SHORE GAS COMPANY FIRST MORTGAGE BONDS SERIES S			1	1.E Z	12,500,000	98.8710	12,358,875	12,500,000	12,500,000					2.200	2.200	MN	34,375		11/16/2021	11/15/2028
662352-A*-4	NORTH SHORE LI JEWISH HEALTH SENIOR SECURED NOTE			1	1.G	30,602,720	110.2960	33,753,576	30,602,720	30,602,720					4.200	4.200	MN	214,219	1,285,314	10/08/2014	05/01/2030
664397-AK-2	EVERSOURCE ENERGY UNSECURED			2	2.A FE	22,067,918	101.8460	22,533,501	22,125,000	22,116,403		6,252			2.800	2.830	MN	103,250	619,500	05/08/2013	05/01/2023
665228-C#-7	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	19,500,000	102.6370	20,014,215	19,500,000	19,500,000					2.910	2.910	JD	17,339	567,450	06/23/2016	06/20/2031
665228-C@-9	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	30,000,000	103.6210	31,086,300	30,000,000	30,000,000					2.660	2.660	JD	24,383	798,000	06/23/2016	06/20/2026
665228-E#-5	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	18,000,000	116.9090	21,043,620	18,000,000	18,000,000					4.080	4.080	FA	275,400	734,400	08/16/2018	08/16/2039
665228-E*-9	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	30,000,000	114.0850	34,225,500	30,000,000	30,000,000					3.850	3.850	FA	452,375	1,155,000	11/01/2017	08/10/2047
665228-H*-6	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	6,000,000	99.0990	5,945,940	6,000,000	6,000,000					1.420	1.420	MS	28,400	85,437	08/31/2020	08/31/2025
665228-H@-4	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BONDS			1	1.D	15,500,000	94.9890	14,723,295	15,500,000	15,500,000					1.880	1.880	MN	37,234	298,685	11/06/2020	11/06/2030
665228-J#-0	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND				1.D Z	35,000,000	96.9780	33,942,300	35,000,000	35,000,000					1.770	1.770	AO	108,413		10/28/2021	10/28/2028
665228-J@-2	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	15,000,000	98.1060	14,715,900	15,000,000	15,000,000					1.420	1.421	FA	71,592		08/31/2021	08/31/2026
665228-K@-0	NORTHERN ILLINOIS GAS COMPANY FIRST MORTGAGE BOND			1	1.D	4,150,000	94.9030	3,938,475	4,150,000	4,150,000					2.190	2.190	FA	30,547		08/31/2021	08/31/2033
665772-BN-8	NORTHERN STATES POWER COMPANY FIRST MORTGAGE BONDS				1.F FE	27,650,100	119.1000	35,730,120	30,000,000	29,354,382		154,724			7.125	7.840	JJ	1,068,750	2,137,500	03/08/2000	07/01/2025
665772-CE-7	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.F FE	30,747,857	137.0610	41,830,973	30,520,000	30,693,530		(5,783)			5.350	5.300	MN	272,137	1,632,820	11/10/2009	11/01/2039
665772-CJ-6	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.F FE	15,016,707	108.8960	14,997,122	13,772,000	15,008,138		(10,749)			3.400	2.809	FA	176,894	68,000	10/20/2021	08/15/2042
665772-CK-3	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.F FE	2,495,425	101.5160	2,537,888	2,500,000	2,499,299		496			2.600	2.621	MN	8,306	65,000	05/13/2013	05/15/2023
665772-CL-1	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			2	1.E FE	2,566,611	119.0630	2,951,560	2,479,000	2,554,999		(2,183)			4.125	3.914	MN	13,066	102,259	02/03/2016	05/15/2044
665772-CN-7	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.E FE	14,785,825	118.0380	17,652,556	14,955,000	14,811,740		3,233			4.000	4.061	FA	225,987	598,200	02/21/2020	08/15/2045
665772-CP-2	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.E FE	5,519,875	113.1850	6,160,664	5,443,000	5,515,941		(2,114)			3.600	3.513	MN	25,038	195,948	02/21/2020	05/15/2046
665772-CQ-0	NORTHERN STATES POWER COMPANY SECURED			1	1.E FE	2,840,709	112.0150	3,114,005	2,780,000	2,838,364		(1,584)			3.600	3.469	MS	29,468	100,080	02/21/2020	09/15/2047
665772-CS-6	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.E FE	17,714,826	96.6840	17,693,081	18,300,000	17,720,394		5,568			2.600	2.757	JD	39,650	280,800	09/27/2021	06/01/2051
665772-CT-4	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.E FE	14,937,300	100.8800	15,132,045	15,000,000	14,941,561		4,261			2.250	2.297	AO	84,375	169,688	03/23/2021	04/01/2031
665772-CU-1	NORTHERN STATES POWER COMPANY 1ST MORTGAGE			1	1.E FE	21,697,225	107.6240	23,139,179	21,500,000	21,697,086		(139)			3.200	3.151	AO	172,000	289,600	10/18/2021	04/01/2052
665789-A*-4	NORTHERN STATES POWER COMPANY FIRST MORTGAGE BOND			1	1.E IF	19,000,000	92.6900	17,611,100	19,000,000	19,000,000					2.820	2.820	MN	89,300	135,438	07/30/2021	05/01/2051
665789-AW-3	NORTHERN STATES POWER COMPANY SECURED NOTE			1	1.F FE	3,972,097	145.3470	4,286,283	2,949,000	3,758,317		(33,346)			6.375	4.088	MS	62,666	187,999	10/01/2014	09/01/2038
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SERIES 2019A SR SECURED NOTE			1	2.C PL	35,640,000	106.2020	37,850,393	35,640,000	35,640,000					4.500	4.524	MJSD	4,455	1,603,800	07/18/2019	07/18/2034
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSECURED				2.A FE	13,273,610	103.6180	13,465,170	12,995,000	13,067,714		(44,271)			3.250	2.886	FA	175,974	422,338	02/13/2017	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	6,539,526	126.5820	7,943,042	6,275,000	6,507,070		(6,776)			4.750	4.473	JD	24,839	298,063	11/14/2017	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	35,825,948	113.5460	41,327,236	36,397,000	36,019,566		31,038			3.850	3.900	AO	295,827	1,151,035	11/10/2021	04/15/2045
666807-BK-7	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	31,843,240	106.2380	33,996,048	32,000,000	31,915,208		15,081			3.200	3.257	FA	426,667	1,024,000	02/07/2017	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	8,789,865	104.3500	8,869,767	8,500,000	8,736,753		(59,871)			2.930	1.916	JJ	114,840	175,800	03/30/2021	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	35,974,086	107.0760	37,546,045	35,065,000	35,874,110		(92,024)			3.250	2.805	JJ	525,488	977,113	06/03/2021	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	113,890,045	118.3510	125,460,177	106,007,000	113,884,131		(66,005)			4.030	3.556	AO	901,884	3,406,559	10/12/2021	10/15/2047
666807-BS-0	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	41,301,800	115.6220	42,780,231	37,000,000	41,010,832		(294,021)			4.400	2.863	MN	271,333	1,364,000	06/03/2021	05/01/2030
666807-BT-8	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	4,975,450	129.8550	6,492,774	5,000,000	4,977,137		733			5.150	5.189	MN	42,917	257,500	03/19/2020	05/01/2040
666807-BU-5	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	44,419,645	140.7860	47,782,854	33,940,000	44,060,096		(224,433)			5.250	3.504	MN	296,975	1,735,913	06/04/2021	05/01/2050
666807-BV-3	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	32,397,947	123.7070	31,495,836	25,460,000	31,894,530		(503,417)			7.875	1.578	MS	668,325		09/01/2021	03/01/2026
666807-BX-9	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	12,701,014	122.1770	12,217,698	10,000,000	12,506,659		(194,355)			7.750	1.562	MS	228,194	387,500	09/01/2021	03/15/2026
666807-BZ-4	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	12,397,370	125.0860	12,508,601	10,000,000	12,281,407		(115,964)			6.650	2.549	JJ	306,639		09/01/2021	01/15/2028
666807-CD-2	NORTHROP GRUMMAN CORP SR UNSECURED			1	2.A FE	14,970,746	142.6970	14,626,419	10,250,000	14,821,518		(149,228)			7.750	2.302	FA	300,097		09/02/2021	02/15/2031
668074-H*-1	NORTHWESTERN CORPORATION FIRST MORTGAGE BOND 43 SERIES			1	1.G	25,740,000	103.8920	26,741,801	25,740,000	25,740,000					3.210	3.210	MN	105,577	826,254	05/15/2020	05/15/2030
668074-H@-9	NORTHWESTERN CORPORATION FIRST MORTGAGE BOND SERIES			1	1.G	12,870,000	103.8920	13,370,900	12,870,000	12,870,000					3.210	3.210	MN	52,788	413,127	05/15/2020	05/15/2030
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCA UNSECURED			1	1.C FE	5,000,000	96.0040	4,800,208	5,000,000	5,000,000					2.633	2.633	JJ	48,637		08/03/2021	07/15/2051

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
668444-AC-6	NORTHWESTERN UNIVERSITY SR UNSECURED			1	1.B FE	30,595,132	130.2880	39,190,592	30,080,000	30,497,837		(14,363)			4.643	4.531	JD	116,385	1,396,614	12/15/2014	12/01/2044
668444-AQ-5	NORTHWESTERN UNIVERSITY UNSECURED			1	1.B FE	1,750,000	124.8160	2,184,279	1,750,000	1,750,000					3.662	3.662	JD	5,340	64,085	10/04/2017	12/01/2057
66980P-2A-6	BOC AVIATION USA CORPORATION COMPANY GUARNT			2	1.G FE	2,392,632	99.8170	2,390,617	2,395,000	2,393,162		531			1.625	1.658	AO	6,703	19,459	05/06/2021	04/29/2024
66989H-AE-8	NOVARTIS CAPITAL CORPORATION SR UNSECURED				1.D FE	2,315,925	101.3940	2,534,861	2,500,000	2,483,325		22,596			2.400	3.349	MS	16,667	60,000	08/27/2013	09/21/2022
66989H-AF-5	NOVARTIS CAPITAL CORPORATION SR UNSECURED			1	1.D FE	1,967,907	115.7870	2,315,732	2,000,000	1,973,272		837			3.700	3.794	MS	20,556	74,000	12/15/2014	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORPORATION SR UNSECURED				1.D FE	24,446,040	105.5350	25,328,404	24,000,000	24,387,898		(139,129)			3.400	2.668	MN	124,667	816,000	02/22/2021	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORPORATION SR UNSECURED				1.D FE	42,127,520	128.4890	51,106,614	39,775,000	41,891,005		(60,911)			4.400	4.028	MN	267,376	1,750,100	03/11/2019	05/06/2044
66989H-AJ-7	NOVARTIS CAPITAL CORPORATION COMPANY GUARNT			1	1.D FE	11,982,670	106.0240	11,662,657	11,000,000	11,806,016		(176,654)			3.000	0.944	MN	37,583	330,000	03/30/2021	11/20/2025
66989H-AK-4	NOVARTIS CAPITAL CORPORATION SR UNSECURED			1	1.D FE	21,106,183	121.7230	24,776,745	20,355,000	21,036,879		(18,571)			4.000	3.780	MN	92,728	814,200	10/29/2020	11/20/2045
66989H-AN-8	NOVARTIS CAPITAL CORPORATION SENIOR UNSECURED			1	1.D FE	15,564,850	106.9730	16,045,887	15,000,000	15,456,340		(66,865)			3.100	2.456	MN	56,833	465,000	03/30/2021	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL CORPORATION COMPANY GUARNT			1	1.D FE	31,290,660	101.6380	30,491,443	30,000,000	31,135,848		(115,366)			2.200	1.708	FA	251,167	451,000	12/09/2021	08/14/2030
66989H-AS-7	NOVARTIS CAPITAL CORPORATION COMPANY GUARNT			1	1.D FE	39,087,519	101.6060	38,023,833	37,423,000	39,041,194		(35,012)			2.750	2.530	FA	391,642	603,144	12/17/2021	08/14/2050
670001-AE-6	NOVELIS CORPORATION COMPANY GUARNT			1	4.A FE	19,800,000	105.3580	20,860,845	19,800,000	19,800,000					4.750	4.750	JJ	394,487	940,500	01/13/2020	01/30/2030
670001-AG-1	NOVELIS CORPORATION SR UNSECURED			1	4.A FE	1,900,000	101.1180	1,921,234	1,900,000	1,900,000					3.250	3.250	MN	24,014		07/26/2021	11/15/2026
670001-AH-9	NOVELIS CORPORATION SR UNSECURED			1	4.A FE	1,900,000	99.5130	1,890,741	1,900,000	1,900,000					3.875	3.875	FA	28,632		07/26/2021	08/15/2031
67021C-AG-2	NSTAR ELECTRIC COMPANY SR UNSECURED			2	1.E FE	507,105	100.8470	504,234	500,000	501,464		(2,686)			2.375	1.825	AO	2,507	11,875	11/14/2019	10/15/2022
67021C-AJ-6	NSTAR ELECTRIC COMPANY SR UNSECURED			1	1.F FE	1,436,059	122.6410	1,768,476	1,442,000	1,436,943		132			4.400	4.425	MS	21,149	63,448	03/04/2014	03/01/2044
67021C-AL-1	NSTAR ELECTRIC COMPANY SR UNSECURED			1	1.F FE	16,940,840	103.2600	17,554,221	17,000,000	16,971,947		5,900			2.700	2.740	JD	38,250	459,000	05/23/2016	06/01/2026
67021C-AM-9	NSTAR ELECTRIC COMPANY SR UNSECURED			1	1.F FE	9,992,400	106.8820	10,688,188	10,000,000	9,995,620		736			3.200	3.209	MN	40,889	320,000	05/10/2017	05/15/2027
67021C-AN-7	NSTAR ELECTRIC COMPANY SR UNSECURED			1	1.F FE	5,986,800	107.5220	6,451,324	6,000,000	5,989,857		1,199			3.250	3.276	MN	24,917	195,000	05/14/2019	05/15/2029
67022*-AE-3	NSTAR GAS COMPANY FIRST MORTGAGE BOND SERIES R			1	1.F	30,000,000	101.9160	30,574,800	30,000,000	30,000,000					2.330	2.330	MN	116,500	699,000	05/07/2020	05/01/2025
67022*-AF-0	NSTAR GAS COMPANY FIRST MORTGAGE BOND SERIES S			1	1.F	14,550,000	98.4440	14,323,602	14,550,000	14,550,000					3.150	3.150	MN	76,388	458,325	05/07/2020	05/01/2050
670346-AL-9	NUCOR CORPORATION SENIOR UNSECURED			2	1.G FE	5,242,188	101.6050	5,181,869	5,100,000	5,117,932		(38,375)			4.125	3.342	MS	61,944	210,375	08/16/2018	09/15/2022
670346-AN-5	NUCOR CORPORATION SR UNSECURED			1	1.G FE	12,322,759	134.5950	14,919,888	11,085,000	12,220,683		(32,001)			5.200	4.446	FA	240,175	576,420	08/20/2018	08/01/2043
670346-AP-0	NUCOR CORPORATION SR UNSECURED			1	1.G FE	600,367	110.5410	657,720	595,000	598,700		(527)			3.950	3.835	MN	3,917	23,503	08/17/2018	05/01/2028
670346-AQ-8	NUCOR CORPORATION SR UNSECURED			1	1.G FE	8,178,582	126.3090	10,306,818	8,160,000	8,179,046		(579)			4.400	4.383	MN	59,840	359,040	06/29/2020	05/01/2048
670346-AR-6	NUCOR CORPORATION SR UNSECURED			1	2.A FE	2,995,440	102.0900	3,062,686	3,000,000	2,996,857		880			2.000	2.032	JD	5,000	60,000	05/20/2020	06/01/2025
67059T-AE-5	NUSTAR LOGISTICS LP SR UNSECURED			1	3.C FE	8,500,000	105.8890	9,000,539	8,500,000	8,500,000					5.625	5.625	AO	83,672	478,125	04/20/2017	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS LP COMPANY GUARNT			1	3.C FE	4,900,000	109.0950	5,345,664	4,900,000	4,900,000					6.000	6.000	JD	24,500	294,000	05/16/2019	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS LP COMPANY GUARNT			1	3.C FE	4,900,000	107.5130	5,268,120	4,900,000	4,900,000					5.750	5.750	AO	70,438	295,055	09/09/2020	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS LP COMPANY GUARNT			1	3.C FE	9,800,000	111.5190	10,928,874	9,800,000	9,800,000					6.375	6.375	AO	156,188	654,252	09/09/2020	10/01/2030
67066G-AE-4	NVIDIA CORPORATION SR UNSECURED			1	1.G FE	3,970,505	107.7000	3,769,506	3,500,000	3,866,705		(80,542)			3.200	0.801	MS	32,667	112,000	09/16/2020	09/16/2026
67066G-AF-1	NVIDIA CORPORATION SR UNSECURED			1	1.G FE	24,067,648	106.1960	25,151,487	23,684,000	24,019,173		(40,019)			2.850	2.642	AO	168,749	674,994	09/16/2020	04/01/2030
67066G-AG-9	NVIDIA CORPORATION SR UNSECURED			1	1.G FE	1,427,140	112.6080	1,610,297	1,430,000	1,427,320		103			3.500	3.514	AO	12,513	50,050	03/26/2020	04/01/2040
67066G-AH-7	NVIDIA CORPORATION SR UNSECURED			1	1.G FE	33,212,090	114.4890	33,774,277	29,500,000	33,123,750		(67,109)			3.500	2.852	AO	258,125	753,200	10/12/2021	04/01/2050
67066G-AJ-3	NVIDIA CORPORATION SR UNSECURED			1	1.G FE	9,970,900	119.9330	11,993,341	10,000,000	9,971,488		334			3.700	3.714	AO	92,500	370,000	03/26/2020	04/01/2060
67080L-AA-3	NUVEEN LLC COMPANY GUARNT			1	1.C FE	28,131,049	111.2340	31,479,351	28,300,000	28,177,890		15,220			4.000	4.073	MN	188,667	1,132,000	10/17/2018	11/01/2028
674003-A#-5	OAKTREE CAPITAL MANAGEMENT LP SENIOR NOTE SERIES C			1	1.G FE	41,000,000	111.6840	45,790,440	41,000,000	41,000,000					4.210	4.210	MS	565,777	1,726,100	09/03/2014	09/03/2029
674003-A*-9	OAKTREE CAPITAL MANAGEMENT LP SENIOR NOTE SERIES A			1	1.G FE	3,000,000	105.9970	3,179,910	3,000,000	3,000,000					3.910	3.910	MS	38,448	117,300	09/03/2014	09/03/2024
674003-A@-7	OAKTREE CAPITAL MANAGEMENT LP SENIOR NOTE SERIES B			1	1.G FE	8,000,000	108.5030	8,680,240	8,000,000	8,000,000					4.010	4.010	MS	105,151	320,800	09/03/2014	09/03/2026
674003-B*-8	OAKTREE CAPITAL MANAGEMENT LP SENIOR NOTE			1	1.G FE	25,480,000	108.3610	27,610,383	25,480,000	25,480,000					3.690	3.690	MS	308,181	940,212	07/12/2016	07/12/2031
67421Q-AA-0	OASIS MIDSTREAM PARTNERS LP SR UNSECURED			1	4.C FE	7,850,000	109.7580	8,615,971	7,850,000	7,850,000					8.000	8.000	AO	157,000	315,744	03/26/2021	04/01/2029
674599-CF-0	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	9,270,582	104.0750	11,032,000	10,600,000	9,301,079		21,331			4.625	5.512	JD	21,789	490,250	11/03/2020	06/15/2045
674599-CJ-2	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	5,173,940	103.1980	8,322,928	8,065,000	5,212,249		21,620			4.400	7.259	AO	74,915	354,860	04/01/2020	04/15/2046
674599-CM-5	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	3,474,950	101.6850	7,201,358	7,082,000	4,083,888		365,847			3.000	15.194	FA	80,263	212,460	03/30/2020	02/15/2027
674599-CX-1	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	5,872,793	99.7720	8,610,295	8,630,000	5,949,301		45,483			4.300	7.069	FA	140,190	371,090	04/02/2020	08/15/2039
674599-CY-9	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	3,316,348	101.5890	4,764,514	4,690,000	3,333,146		9,950			4.400	6.512	FA	77,958	206,360	04/08/2020	08/15/2049
674599-DD-4	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	14,870,584	131.5470	14,856,870	11,294,000	14,292,017		(259,649)			7.500	4.055	MN	141,175	847,050	09/18/2019	05/01/2031
674599-DF-9	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	5,426,589	127.6490	7,926,986	6,210,000	5,400,001		(5,419)			6.450	7.354	MS	117,938	400,545	03/31/2020	09/15/2036
674599-DZ-5	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	14,925,000	124.7500	18,618,960	14,925,000	14,925,000					8.500	8.500	JJ	584,977	1,275,673	06/26/2020	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
674599-EA-9	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	9,740,000	135.5130	13,198,950	9,740,000	9,740,000					8.875	8.875	JJ	398,596	869,227	06/26/2020	07/15/2030
674599-EB-7	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	7,375,000	110.0530	8,116,376	7,375,000	7,375,000					5.875	5.875	MS	144,427	439,299	08/12/2020	09/01/2025
674599-EC-5	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	6,800,000	118.5780	8,063,281	6,800,000	6,800,000					6.375	6.375	MS	144,500	439,521	08/12/2020	09/01/2028
674599-ED-3	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	6,800,000	123.7830	8,417,214	6,800,000	6,800,000					6.625	6.625	MS	150,167	456,757	08/12/2020	09/01/2030
674599-EF-8	OCCIDENTIAL PETROLEUM CORP SR UNSECURED			1	3.B FE	2,950,000	121.3590	3,580,080	2,950,000	2,950,000					6.125	6.125	JJ	90,344	94,861	12/08/2020	01/01/2031
677347-CE-4	OHIO EDISON COMPANY SENIOR NOTES			1	2.B FE	15,774,753	143.2220	21,798,411	15,220,000	15,647,889		(20,200)			6.875	6.553	JJ	482,495	1,046,375	10/01/2014	07/15/2036
677347-CF-1	OHIO EDISON COMPANY 1ST MORTGAGE			1	2.A FE	9,359,213	160.0590	14,821,420	9,260,000	9,340,130		(2,920)			8.250	8.146	AO	161,278	763,950	10/01/2014	10/15/2038
677415-CQ-2	OHIO POWER COMPANY SR UNSECURED			1	1.G FE	11,471,613	117.5720	13,520,766	11,500,000	11,474,977		265			4.150	4.162	AO	119,313	477,250	02/21/2020	04/01/2048
677415-CR-0	OHIO POWER COMPANY SR UNSECURED			1	1.G FE	3,196,623	115.4730	3,198,597	2,770,000	3,187,086		(6,216)			4.000	3.164	JD	9,233	95,800	09/30/2021	06/01/2049
677415-CS-8	OHIO POWER COMPANY SR UNSECURED			1	1.G FE	9,989,400	102.9580	10,295,791	10,000,000	9,991,155		950			2.600	2.612	AO	65,000	260,000	03/13/2020	04/01/2030
677415-CU-3	OHIO POWER COMPANY SR UNSECURED			1	1.G FE	13,435,335	97.5830	13,173,727	13,500,000	13,435,790		455			2.900	2.924	AO	117,450		09/09/2021	10/01/2051
67773#-AE-0	OHIO VALLEY ELECTRIC CORP SERIES 2007-A TRANCHE A			1	3.A	5,846,596	107.2210	6,268,778	5,846,596	5,846,596					5.900	5.900	JD	15,331	344,949	06/15/2007	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC CORP SERIES 2007-A TRANCHE B			1	3.A FE	1,472,377	107.2200	1,578,682	1,472,377	1,472,377					5.900	5.901	JD	3,861	86,872	09/14/2007	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC CORP SERIES 2007-A TRANCHE C			1	3.A	1,484,132	107.2240	1,591,346	1,484,132	1,484,132					5.900	5.900	JD	3,892	87,564	12/14/2007	02/15/2026
67773#-AH-3	OHIO VALLEY ELECTRIC CORP SENIOR NOTE SERIES 2008-A			1	3.A	1,663,269	107.2650	1,784,105	1,663,269	1,663,269					5.920	5.921	JD	4,376	98,466	03/14/2008	02/15/2026
67773#-AJ-9	OHIO VALLEY ELECTRIC CORP SENIOR NOTE SERIES 2008-B			1	3.A	7,995,367	108.4430	8,670,416	7,995,367	7,995,367					6.710	6.712	AO	113,259	536,489	06/16/2008	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC CORP SENIOR NOTE SERIES 2008-C			1	3.A	8,530,868	108.8620	9,286,873	8,530,868	8,530,868					6.710	6.712	AO	120,844	572,421	08/15/2008	02/15/2026
679574-A@-2	OLD DOMINION ELECTRIC COOPERAT FIRST MTGE BONDS 2011 SERIES B			1	1.E	41,800,000	122.7850	51,324,130	41,800,000	41,800,000					5.540	5.541	JD	192,977	2,315,720	04/07/2011	12/01/2040
679574-C@-0	OLD DOMINION ELECTRIC COOPERAT FIRST MTGE BONDS 2017 SERIES A			1	1.E	47,472,000	105.0080	49,849,398	47,472,000	47,472,000					3.330	3.330	JD	131,735	1,580,818	07/06/2017	12/01/2037
680665-AJ-5	OLIN CORPORATION SR UNSECURED			1	3.B FE	6,662,125	103.0090	7,519,689	7,300,000	6,784,517		70,483			5.125	6.609	MS	110,159	374,125	03/18/2020	09/15/2027
680665-AK-2	OLIN CORPORATION SR UNSECURED			1	3.B FE	6,195,625	105.3330	6,635,950	6,300,000	6,211,278		8,574			5.000	5.215	FA	131,250	315,000	03/03/2020	02/01/2030
680665-AL-0	OLIN CORPORATION SR UNSECURED			1	3.B FE	14,150,000	108.3790	15,335,569	14,150,000	14,150,000					5.625	5.625	FA	331,641	795,938	07/11/2019	08/01/2029
681919-BA-3	OMNICOM GROUP INC SR UNSECURED			1	2.A FE	30,283,824	105.9770	32,158,669	30,345,000	30,328,277		5,219			3.650	3.670	MN	184,599	1,107,593	04/30/2019	11/01/2024
681919-BC-9	OMNICOM GROUP INC SR UNSECURED			1	2.A FE	9,887,285	112.7440	11,189,805	9,925,000	9,892,279		3,174			4.200	4.247	JD	34,738	416,850	03/27/2020	06/01/2030
68209*-AB-2	OMEGA LEASING (US) (NO4) LLC SENIOR SECURED NOTE SERIES B			1	3.C	30,379,238	100.1560	30,429,655	30,382,258	30,381,850		466			2.880	2.892	JAJO	192,016	875,009	10/01/2014	10/12/2022
68217F-AA-0	OMNICOM GROUP INC SR UNSECURED			1	2.A FE	5,493,450	107.4420	5,372,117	5,000,000	5,418,088		(75,362)			3.600	1.459	AO	38,000	180,000	03/30/2021	04/15/2026
682189-AQ-8	ON SEMICONDUCTOR CORPORATION COMPANY GUARNT			1	3.B FE	5,000,000	102.5700	5,128,479	5,000,000	5,000,000					3.875	3.875	MS	64,583	199,132	08/18/2020	09/01/2028
68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	5,143,597	133.2000	5,862,153	4,401,000	5,074,332		(23,578)			5.250	4.074	MS	58,405	231,053	03/21/2019	09/30/2040
68233J-AR-5	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	1,044,940	100.5630	1,005,635	1,000,000	1,003,571		(21,496)			4.100	1.915	JD	3,417	41,000	01/17/2020	06/01/2022
68233J-AS-3	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	913,418	134.4580	1,055,497	785,000	901,553		(3,687)			5.300	4.193	JD	3,467	41,605	08/08/2018	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	13,116,215	124.1580	13,323,355	10,731,000	13,064,617		(32,778)			4.550	3.038	JD	40,688	333,902	09/21/2021	12/01/2041
68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	2,888,934	114.3300	3,035,473	2,655,000	2,867,779		(6,298)			3.750	3.247	AO	24,891	99,563	02/21/2020	04/01/2045
68233J-BG-8	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	7,773,122	121.6920	9,339,859	7,675,000	7,769,004		(2,348)			4.100	4.020	MN	40,208	314,675	02/21/2020	11/15/2048
68233J-BK-9	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	6,842,577	122.6960	6,999,834	5,705,000	6,554,134		(106,845)			5.750	3.334	MS	96,589	328,038	03/20/2019	03/15/2029
68233J-BP-8	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	1,451,968	116.6540	1,481,504	1,270,000	1,443,717		(4,129)			3.800	3.050	JD	4,022	48,260	02/21/2020	06/01/2049
68233J-BR-4	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	14,100,841	104.8730	14,336,154	13,670,000	14,097,401		(3,982)			3.100	2.931	MS	124,777	269,158	08/10/2021	09/15/2049
68233J-BV-5	ONCOR ELECTRIC DELIVERY SR SECURED			1	1.F FE	997,102	115.1430	1,151,431	1,000,000	997,268		54			3.700	3.716	MN	4,728	37,000	08/17/2020	05/15/2050
68233J-CB-8	ONCOR ELECTRIC DELIVERY 1ST MORTGAGE			1	1.F FE	6,865,530	97.3170	6,812,163	7,000,000	6,865,897		367			2.700	2.795	MN	23,625		11/10/2021	11/15/2051
682680-AT-0	ONEOK INC SR UNSECURED			1	2.C FE	5,738,416	116.8040	7,101,701	6,080,000	5,755,419		5,512			4.950	5.328	JJ	140,448	300,960	11/12/2020	07/13/2047
682680-AV-5	ONEOK INC SR UNSECURED			1	2.C FE	14,991,397	121.5130	17,242,632	14,190,000	14,984,227		(7,679)			5.200	4.803	JJ	340,245	590,850	09/15/2021	07/15/2048
682680-AZ-6	ONEOK INC COMPANY GUARNT			1	2.C FE	11,524,113	110.7850	11,643,485	10,510,000	11,518,670		(5,250)			4.450	3.873	MS	155,898	81,213	10/07/2021	09/01/2049
682680-BC-6	ONEOK INC COMPANY GUARNT			1	2.B FE	8,120,915	111.3140	8,352,973	7,504,000	8,119,432		(1,867)			4.500	3.998	MS	99,428	74,250	10/06/2021	03/15/2050
682680-BE-2	ONEOK INC COMPANY GUARNT			1	2.B FE	378,694	126.1840	403,788	320,000	371,595		(4,776)			6.350	4.143	JJ	9,370	20,320	06/29/2020	01/15/2031
68268N-AD-5	ONEOK PARTNERS LP COMPANY GUARNT			1	2.B FE	734,933	134.3030	846,106	630,000	724,753		(3,721)			6.850	5.420	AO	9,111	43,155	02/07/2019	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP SENIOR UNSECURED			1	2.B FE	2,274,740	126.9130	2,538,255	2,000,000	2,229,881		(7,242)			6.125	5.156	FA	51,042	122,500	10/01/2014	02/01/2041
68268N-AL-7	ONEOK PARTNERS LP SENIOR UNSECURED			2	2.B FE	16,123,548	105.3730	16,996,674	16,130,000	16,128,684		724			5.000	5.005	MS	237,469	806,500	09/09/2013	09/15/2023
68268N-AM-5	ONEOK PARTNERS LP SENIOR UNSECURED			1	2.C FE	30,591,419	129.3970	38,443,876	29,710,000	30,567,627		(10,599)			6.200	5.940	MS	542,373	1,714,610	09/15/2021	09/15/2043

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
682691-AA-8	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	4,925,000	98.3200	4,842,256	4,925,000	4,925,000					4.000	4.000	MS	58,006	146,656	12/08/2020	09/15/2030
682691-AC-4	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	9,850,000	98.1910	9,671,838	9,850,000	9,850,000					3.875	3.875	MS	148,434		08/04/2021	09/15/2028
683720-AA-4	OPEN TEXT HOLDINGS INC SR UNSECURED			1	3.B FE	7,850,000	102.8190	8,071,288	7,850,000	7,850,000					4.125	4.125	FA	122,329	323,813	02/03/2020	02/15/2030
68389X-AM-7	ORACLE CORP SR UNSECURED			1	2.A FE	8,832,974	121.9430	9,445,673	7,746,000	8,660,579		(31,324)			5.375	4.434	JJ	191,982	416,348	05/02/2018	07/15/2040
68389X-AU-9	ORACLE CORP SR UNSECURED			2	2.A FE	15,963,680	104.6570	16,745,045	16,000,000	15,989,658		3,866			3.400	3.427	JJ	261,422	544,000	06/30/2014	07/08/2024
68389X-AV-7	ORACLE CORP SR UNSECURED			2	2.A FE	8,166,387	111.0330	8,838,202	7,960,000	8,143,624		(12,985)			4.300	4.041	JJ	164,485	342,280	06/29/2020	07/08/2034
68389X-AW-5	ORACLE CORP SR UNSECURED			1	2.A FE	21,743,828	112.9380	21,896,358	19,388,000	21,585,384		(66,564)			4.500	3.726	JJ	419,266	872,460	09/16/2020	07/08/2044
68389X-BC-8	ORACLE CORP SR UNSECURED			1	2.A FE	12,564,079	103.8140	13,599,626	13,100,000	12,826,370		75,058			2.950	3.614	MN	49,380	386,450	05/02/2018	05/15/2025
68389X-BE-4	ORACLE CORP SR UNSECURED			1	2.A FE	5,278,399	107.1250	5,575,853	5,205,000	5,280,066		(2,802)			3.900	3.747	MN	25,938	193,245	10/28/2021	05/15/2035
68389X-BF-1	ORACLE CORP SR UNSECURED			1	2.A FE	32,415,084	106.2930	33,790,428	31,790,000	32,403,493		(5,967)			4.125	3.989	MN	167,560	1,105,088	12/16/2021	05/15/2045
68389X-BG-9	ORACLE CORP SR UNSECURED			1	2.A FE	23,620,319	110.0280	22,803,360	20,725,000	23,589,184		(20,795)			4.375	3.641	MN	115,859	631,859	09/10/2021	05/15/2055
68389X-BH-7	ORACLE CORP SR UNSECURED			1	2.A FE	23,743,643	105.5730	24,390,430	23,103,000	23,684,514		(34,433)			3.850	3.607	JJ	410,142	889,466	06/29/2020	07/15/2036
68389X-BJ-3	ORACLE CORP SR UNSECURED			1	2.A FE	41,703,862	104.1650	41,493,936	39,835,000	41,644,606		(53,145)			4.000	3.696	JJ	734,734	1,593,400	09/16/2020	07/15/2046
68389X-BL-8	ORACLE CORP SR UNSECURED			1	2.A FE	19,395,100	101.9950	20,398,957	20,000,000	19,803,924		107,814			2.400	2.983	MS	141,333	480,000	12/05/2019	09/15/2023
68389X-BM-6	ORACLE CORP SR UNSECURED			1	2.A FE	36,513,097	102.8990	37,969,720	36,900,000	36,954,644		(29,814)			2.650	2.571	JJ	450,897	977,850	12/10/2020	07/15/2026
68389X-BN-4	ORACLE CORP SR UNSECURED			1	2.A FE	14,912,250	105.5990	15,839,829	15,000,000	14,944,395		8,448			3.250	3.320	MN	62,292	487,500	01/29/2018	11/15/2027
68389X-BP-9	ORACLE CORP SR UNSECURED			1	2.A FE	23,394,594	104.4640	24,705,678	23,650,000	23,429,527		9,662			3.800	3.878	MN	114,834	898,700	06/29/2020	11/15/2037
68389X-BQ-7	ORACLE CORP SR UNSECURED			1	2.A FE	21,705,656	103.9580	21,597,184	20,775,000	21,657,646		(22,332)			4.000	3.731	MN	106,183	831,000	10/29/2020	11/15/2047
68389X-BR-5	ORACLE CORP SR UNSECURED			1	2.A FE	5,292,505	101.7730	5,389,920	5,296,000	5,295,297		610			2.625	2.637	FA	52,519	139,020	11/07/2017	02/15/2023
68389X-BS-3	ORACLE CORP SR UNSECURED			1	2.A FE	7,845,584	103.9770	8,170,496	7,858,000	7,852,623		1,769			2.950	2.975	MN	29,620	231,811	11/07/2017	11/15/2024
68389X-BT-1	ORACLE CORP SR UNSECURED			1	2.A FE	9,384,150	102.4530	9,220,805	9,000,000	9,303,646		(80,663)			2.500	1.399	AO	56,250	225,000	02/22/2021	04/01/2025
68389X-BU-8	ORACLE CORP SR UNSECURED			1	2.A FE	21,501,860	103.2510	21,682,780	21,000,000	21,408,912		(77,525)			2.800	2.381	AO	147,000	588,000	10/30/2020	04/01/2027
68389X-BV-6	ORACLE CORP SR UNSECURED			1	2.A FE	20,960,085	101.1820	20,742,400	20,500,000	20,921,409		(30,556)			2.950	2.656	AO	151,188	457,250	12/16/2021	04/01/2030
68389X-BW-4	ORACLE CORP SR UNSECURED			1	2.A FE	17,432,815	100.8330	17,524,759	17,380,000	17,429,599		(2,275)			3.600	3.576	AO	156,420	625,680	06/29/2020	04/01/2040
68389X-BX-2	ORACLE CORP SR UNSECURED			1	2.A FE	79,174,464	98.1800	71,381,489	72,705,000	78,987,586		(146,634)			3.600	3.124	AO	654,345	2,603,790	04/27/2021	04/01/2050
68389X-BY-0	ORACLE CORP SR UNSECURED			1	2.A FE	59,797,300	99.2100	55,880,253	56,325,000	59,749,914		(37,945)			3.850	3.549	AO	542,128	1,606,798	12/02/2021	04/01/2060
68389X-BZ-7	ORACLE CORP SR UNSECURED			1	2.A FE	1,048,660	101.4270	1,014,272	1,000,000	1,047,743		(917)			3.650	3.306	MS	9,733	18,351	06/23/2021	03/25/2041
68389X-CA-1	ORACLE CORP SR UNSECURED			1	2.A FE	29,307,869	104.3570	28,933,071	27,725,000	29,297,041		(10,828)			3.950	3.630	MS	292,037	232,855	11/12/2021	03/25/2051
68389X-CB-9	ORACLE CORP SR UNSECURED			1	2.A FE	19,342,880	104.6610	18,838,919	18,000,000	19,339,357		(3,523)			4.100	3.734	MS	196,800	103,069	11/12/2021	03/25/2061
684181-AA-8	ORANGE COGEN FUNDING CORP SENIOR SECURED BONDS			1	2.A FE	762,131	101.0040	773,992	766,300	766,121		139			8.175	8.318	MJSD	2,784	62,645	04/11/1997	03/15/2022
68622T-AA-9	ORGANON FINANCE 1 LLC SR SECURED			1	3.B FE	9,800,000	102.5330	10,048,255	9,800,000	9,800,000					4.125	4.125	AO	68,498	212,231	04/08/2021	04/30/2028
68622T-AB-7	ORGANON FINANCE 1 LLC SR UNSECURED			1	4.A FE	9,800,000	104.4670	10,237,814	9,800,000	9,800,000					5.125	5.125	AO	85,103	263,681	04/08/2021	04/30/2031
68902V-AH-0	OTIS WORLDWIDE CORPORATION SR UNSECURED			1	2.B FE	3,000,002	101.9310	3,057,935	3,000,000	3,000,002					2.056	2.056	AO	14,735	61,680	09/04/2020	04/05/2025
68964*-AS-0	OTTER TAIL POWER COMPANY SERIES 2021A SR UNSECURED NOTE			1	2.A Z	9,500,000	99.4360	9,446,420	9,500,000	9,500,000					2.740	2.740	MN	23,138		11/29/2021	11/29/2031
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC SR UNSECURED			1	4.B FE	18,414,000	102.3230	20,259,983	19,800,000	18,676,814		155,472			5.000	6.180	FA	374,000	990,000	04/07/2020	08/15/2027
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC SR UNSECURED			1	4.B FE	4,158,750	100.0020	4,150,088	4,150,000	4,156,770		(927)			4.625	4.594	MS	56,515	191,938	11/22/2019	03/15/2030
69007T-AD-6	OUTFRONT MEDIA CAPITAL LLC SR UNSECURED			1	4.B FE	7,875,000	104.6750	8,243,181	7,875,000	7,875,000					6.250	6.250	JD	21,875	492,188	05/13/2020	06/15/2025
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC SR UNSECURED			1	4.B FE	3,400,000	100.1770	3,406,003	3,400,000	3,400,000					4.250	4.250	JJ	66,631	70,644	01/11/2021	01/15/2029
69073T-AR-4	OWENS-BROCKWAY GLASS CONTAINER SR UNSECURED 144A				4.C FE	14,157,347	104.7720	15,011,789	14,328,000	14,284,883		24,583			5.875	6.073	FA	318,002	841,770	01/26/2016	08/15/2023
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER SR UNSECURED 144A				4.C FE	4,490,563	108.1870	4,570,904	4,225,000	4,387,903		(39,910)			6.375	5.193	FA	101,752	269,344	08/15/2019	08/15/2025
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER COMPANY GUARNT			1	4.C FE	7,900,000	105.4400	8,329,796	7,900,000	7,900,000					6.625	6.625	MN	66,876	523,375	05/06/2020	05/13/2027
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER SENIOR UNSECURED 144A				4.C FE	8,312,675	104.1560	8,910,516	8,555,000	8,426,742		37,271			5.375	5.921	AO	97,075	459,831	10/29/2019	01/15/2025
69318F-AJ-7	PBF HOLDING COMPANY LLC COMPANY GUARNT			1	4.C FE	12,116,815	64.3830	8,951,843	13,904,000	12,208,744		91,929			6.000	8.400	FA	315,157	652,620	06/29/2021	02/15/2028
69318F-AK-4	PBF HOLDING COMPANY LLC SR SECURED			1	3.C FE	1,868,750	95.2470	1,809,689	1,900,000	1,875,525		5,721			9.250	9.701	MN	22,457	175,750	10/22/2020	05/15/2025
69318U-AB-1	PBF LOGISTICS LP SR UNSECURED				4.B FE	12,173,125	97.4620	12,207,108	12,525,000	12,439,508		57,169			6.875	7.408	MN	110,029	861,094	09/08/2016	05/15/2023
69327R-AJ-0	PDC ENERGY INC SR UNSECURED			1	3.C FE	5,295,313	103.7280	5,497,560	5,300,000	5,296,776		630			5.750	5.766	MN	38,940	304,750	09/12/2019	05/15/2026
693304-AR-8	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	996,437	126.1000	1,261,003	1,000,000	996,974		77			4.800	4.823	AO	10,133	48,000	12/15/2014	10/15/2043
693304-AV-9	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	810,404	113.5860	840,540	740,000	806,768		(1,708)			3.700	3.177	MS	8,062	27,380	10/24/2019	09/15/2047
693304-AW-7	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	6,805,733	117.8490	7,246,521	6,149,000	6,793,843		(9,170)			3.900	3.281	MS	79,937	142,311	10/22/2021	03/01/2048
693304-BA-4	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	20,222,503	103.1490	20,887,664	20,250,000	20,223,020		518			3.050	3.057	MS	181,856	320,822	03/05/2021	03/15/2051
693304-BC-0	PECO ENERGY COMPANY 1ST MORTGAGE			1	1.E FE	27,412,940	100.0630	27,016,924	27,000,000	27,410,350		(2,590)			2.850	2.773	MS	228,712		09/20/2021	09/15/2051

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
69331C-AH-1	PG & E CORPORATION SR SECURED			1	3.C FE	9,850,000	105.1340	10,355,657	9,850,000	9,850,000					5.000	5.000	JJ	246,250	503,444	06/18/2020	07/01/2028
69331C-AJ-7	PG & E CORPORATION SR SECURED			1	3.C FE	9,850,000	104.8530	10,328,000	9,850,000	9,850,000					5.250	5.250	JJ	258,563	528,617	06/18/2020	07/01/2030
69346V-AA-7	PFG ESCROW CORPORATION SR UNSECURED			1	4.B FE	15,565,469	104.4100	16,522,811	15,825,000	15,585,505		20,672			5.500	5.725	AO	183,746	870,375	05/18/2020	10/15/2027
693475-AP-0	THE PNC FINANCIAL SERVICES GRO SUB NOTES			2	2.A FE	1,990,820	105.8770	2,117,549	2,000,000	1,997,462		1,024			3.900	3.958	AO	13,433	78,000	10/01/2014	04/29/2024
693475-AV-7	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	6,521,760	104.7320	6,283,950	6,000,000	6,364,959		(156,801)			3.500	0.407	JJ	92,167	105,000	02/22/2021	01/23/2024
693475-AW-5	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	6,615,623	108.9380	6,410,975	5,885,000	6,476,326		(77,507)			3.450	1.921	AO	38,351	203,033	03/06/2020	04/23/2029
693475-AX-3	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	4,990,450	104.7700	5,238,494	5,000,000	4,993,583		1,308			2.600	2.630	JJ	57,056	130,000	07/18/2019	07/23/2026
693475-BA-2	THE PNC FINANCIAL SERVICES GRO SR UNSECURED			2	1.G FE	21,875,333	100.8120	21,836,995	21,661,000	21,874,075		(1,258)			2.307	2.090	AO	94,391		12/20/2021	04/23/2032
69349L-AK-4	PNC BANK NATIONAL ASSOCIATION SUBORDINATED			2	1.G FE	52,698,309	102.2550	54,343,558	53,145,000	53,057,851		78,056			2.950	3.106	JJ	657,596	1,567,778	03/27/2018	01/30/2023
69349L-AQ-1	PNC BANK NATIONAL ASSOCIATION SR SUB NOTES			2	1.G FE	8,573,177	109.6820	9,015,845	8,220,000	8,385,657		(40,553)			4.200	3.621	MN	57,540	345,240	03/27/2018	11/01/2025
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION SUBORDINATED				1.G FE	19,099,386	112.3310	21,505,805	19,145,000	19,113,074		4,161			4.050	4.079	JJ	333,841	775,373	09/11/2018	07/26/2028
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION SUBORDINATED				1.G FE	1,991,660	103.3240	2,066,486	2,000,000	1,993,301		760			2.700	2.748	AO	10,350	54,000	10/17/2019	10/22/2029
69351U-AH-6	PPL ELECTRIC UTILITIES CORPORA SECURED NOTES			1	1.E FE	16,321,562	141.7920	23,090,770	16,285,000	16,313,598		(1,306)			6.450	6.430	FA	396,811	1,050,383	10/01/2014	08/15/2037
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			1	1.E FE	15,967,680	144.2370	20,950,483	14,525,000	15,631,025		(37,304)			6.250	5.559	MN	115,998	907,813	10/01/2014	05/15/2039
69351U-AN-3	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			2	1.E FE	4,349,975	128.3000	5,613,140	4,375,000	4,354,807		583			5.200	5.238	JJ	104,903	227,500	07/12/2011	07/15/2041
69351U-AR-4	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			1	1.E FE	1,490,711	126.9080	1,903,616	1,500,000	1,492,043		208			4.750	4.790	JJ	32,854	71,250	12/15/2014	07/15/2043
69351U-AS-2	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			2	1.F FE	488,950	117.8060	572,538	486,000	488,520		(70)			4.125	4.089	JD	891	20,048	07/23/2014	06/15/2044
69351U-AT-0	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			1	1.E FE	9,938,800	119.9750	11,997,509	10,000,000	9,946,142		1,305			4.150	4.186	AO	103,750	415,000	09/28/2015	10/01/2045
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			1	1.E FE	4,214,270	117.2640	4,479,468	3,820,000	4,191,684		(8,985)			3.950	3.365	JD	12,574	150,890	04/15/2021	06/01/2047
69351U-AV-5	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			1	1.F FE	650,513	121.6360	681,159	560,000	646,083		(2,081)			4.150	3.267	JD	1,033	23,240	10/24/2019	06/15/2048
69351U-AW-3	PPL ELECTRIC UTILITIES CORPORA 1ST MORTGAGE			1	1.F FE	2,949,696	102.9860	3,074,144	2,985,000	2,951,514		722			3.000	3.059	AO	22,388	89,550	02/21/2020	10/01/2049
69352P-AL-7	PPL CAPITAL FUNDING INC SENIOR UNSECURED			1	2.B FE	3,994,880	104.9080	4,196,337	4,000,000	3,997,564		513			3.100	3.115	MN	15,844	124,000	05/12/2016	05/15/2026
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.F FE	22,014,450	106.2860	22,320,062	21,000,000	21,646,845		(167,824)			3.250	2.274	JD	56,875	682,500	02/22/2021	06/01/2025
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.F FE	1,999,320	107.0830	2,141,666	2,000,000	1,999,581		65			3.100	3.104	AO	11,367	62,000	10/18/2017	10/25/2027
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.F FE	26,287,194	107.5200	28,788,350	26,775,000	26,454,499		46,403			3.250	3.470	JJ	384,333	870,188	03/27/2018	01/22/2028
69353R-FL-7	PNC BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.F FE	1,997,720	103.7490	2,074,977	2,000,000	1,999,305		465			3.500	3.525	JD	4,472	70,000	06/05/2018	06/08/2023
69353R-FT-0	PNC BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.F FE	29,000,000	100.1410	29,040,922	29,000,000	29,000,000					1.743	1.355	FA	178,319	505,470	02/20/2020	02/24/2023
69370C-AB-6	PTC INC SR UNSECURED			1	3.C FE	3,000,000	101.5070	3,045,216	3,000,000	3,000,000					3.625	3.625	FA	41,083	108,750	01/30/2020	02/15/2025
69370C-AC-4	PTC INC SR UNSECURED			1	3.C FE	6,750,000	101.7880	6,870,697	6,750,000	6,750,000					4.000	4.000	FA	102,000	270,000	01/30/2020	02/15/2028
694308-HA-8	PACIFIC GAS & ELECTRIC SR UNSECURED			1	2.C FE	25,608,130	94.0850	23,521,319	25,000,000	25,581,562		(19,293)			3.750	3.586	FA	354,167	937,500	11/19/2020	08/15/2042
694308-HH-3	PACIFIC GAS & ELECTRIC SR UNSECURED			1	2.C FE	1,396,450	104.6510	1,308,135	1,250,000	1,391,974		(4,054)			4.750	3.963	FA	22,431	59,375	11/18/2020	02/15/2044
694308-HN-0	PACIFIC GAS & ELECTRIC SR UNSECURED			2	2.C FE	11,870,948	100.9570	11,786,746	11,675,000	11,864,663		(4,570)			4.250	4.139	MS	146,100	496,188	11/04/2020	03/15/2046
694308-HR-1	PACIFIC GAS & ELECTRIC SR UNSECURED			1	2.C FE	2,697,975	97.8800	2,446,993	2,500,000	2,691,209		(4,871)			4.000	3.530	JD	8,333	100,000	07/29/2020	12/01/2046
694308-HW-0	PACIFIC GAS & ELECTRIC SR UNSECURED			1	2.C FE	77,455,170	101.7320	75,281,614	74,000,000	76,919,115		(473,771)			3.300	2.547	JD	203,500	2,442,000	11/19/2020	12/01/2027
694308-HY-6	PACIFIC GAS & ELECTRIC SR UNSECURED			1	2.C FE	6,894,880	97.5800	6,342,689	6,500,000	6,882,651		(9,141)			3.950	3.594	JD	21,396	256,750	11/18/2020	12/01/2047
694308-JG-3	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	26,971,920	95.3770	25,751,842	27,000,000	26,976,051		2,465			2.500	2.511	FA	281,250	753,750	06/16/2020	02/01/2031
694308-JH-1	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	1,284,568	93.3450	1,288,158	1,380,000	1,287,313		2,745			3.300	3.807	FA	18,975	22,770	03/25/2021	08/01/2040
694308-JJ-7	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	7,986,235	93.6570	7,759,512	8,285,000	7,990,635		4,112			3.500	3.697	FA	120,823	263,696	04/27/2021	08/01/2050
694308-JM-0	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	53,892,792	108.5850	52,378,293	48,237,000	53,298,700		(545,025)			4.550	3.058	JJ	1,097,392	1,962,451	01/15/2021	07/01/2030
694308-JN-8	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	44,946,461	109.9770	46,179,163	41,990,000	44,901,001		(41,958)			4.950	4.511	JJ	1,039,253	1,383,553	11/12/2021	07/01/2050
694308-JQ-1	PACIFIC GAS & ELECTRIC 1ST MORTGAGE			1	2.C FE	43,727,607	105.1540	44,375,063	42,200,000	43,669,999		(57,608)			4.500	4.214	JJ	949,500	949,500	05/14/2021	07/01/2040
694308-JT-5	PACIFIC GAS & ELECTRIC SR SECURED			1	2.C FE	20,032,800	100.5930	20,118,631	20,000,000	20,029,890		(2,910)			3.250	3.231	JD	54,167	469,444	03/09/2021	06/01/2031
694308-JU-2	PACIFIC GAS & ELECTRIC SR SECURED			1	2.C FE	22,063,120	101.9900	22,437,889	22,000,000	22,060,240		(2,880)			4.200	4.179	JD	77,000	667,333	03/09/2021	06/01/2041
695114-BZ-0	PACIFICORP 1ST MORTGAGE				1.E FE	19,607,353	125.9740	24,854,600	19,730,000	19,673,199		1,368			5.250	5.273	JD	46,037	1,035,825	10/01/2014	06/15/2035
695114-CB-2	PACIFICORP FIRST MORTGAGE BOND			1	1.E FE	44,853,888	135.5150	60,981,648	45,000,000	44,899,478		4,173			6.100	6.123	FA	1,143,750	2,745,000	06/15/2007	08/01/2036
695114-CD-8	PACIFICORP 1ST MORTGAGE			1	1.E FE	33,354,156	132.0840	43,977,391	33,295,000	33,341,621		(2,165)			5.750	5.735	AO	478,616	1,914,463	10/01/2014	04/01/2037
695114-CG-1	PACIFICORP 1ST MORTGAGE			1	1.E FE	19,590,758	139.4350	23,871,312	17,120,000	18,924,266		(71,921)			6.250	5.259	AO	225,889	1,070,000	10/20/2009	10/15/2037
695114-CL-0	PACIFICORP 1ST MORTGAGE			1	1.E FE	12,103,524	137.5020	13,215,360	9,611,000	11,647,481		(80,391)			6.000	4.239	JJ	265,904	576,660	02/10/2016	01/15/2039
695114-CN-6	PACIFICORP 1ST MORTGAGE			1	1.E FE	1,034,585	115.0550	1,194,267	1,038,000	1,035,324		84			4.100	4.119	FA	17,733	42,558	01/03/2012	02/01/2042
695114-CS-5	PACIFICORP 1ST MORTGAGE			1	1.E FE	6,991,040	105.5490	7,388,425	7,000,000	6,996,555		913			3.350	3.365	JJ	117,250	234,500	06/16/2015	07/01/2025
695114-CT-3	PACIFICORP 1ST MORTGAGE			1	1.E FE	24,482,824	115.3660	27,670,652	23,985,000	24,470,999		(12,865)			4.125	3.989	JJ	456,215	989,381	10/27/2020	01/15/2049
695114-CU-0	PACIFICORP 1ST MORTGAGE			1	1.E FE	1,996,300	108.7090	2,174,184	2,000,000	1,997,135		331			3.500	3.522	JD	3,111	70,000	02/25/2019	06/15/2029
695114-CV-8	PACIFICORP 1ST MORTGAGE			1	1.E FE	8,818,812	118.9120	10,172,942	8,555,000	8,810,869		(5,058)			4.150	3.961	FA	134,123	341,856	04/27/2021	02/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
695114-CX-4	PACIFICORP 1ST MORTGAGE			1	1.E FE	2,585,625	104.9430	2,623,575	2,500,000	2,584,425		(1,200)			3.300	3.121	MS	24,292	41,250	04/21/2021	03/15/2051
695114-CY-2	PACIFICORP 1ST MORTGAGE			1	1.E FE	44,332,633	98.8980	43,897,681	44,387,000	44,333,072		439			2.900	2.906	JD	57,210	557,797	08/06/2021	06/15/2052
69527A-AA-4	REYNOLDS GROUP ISSUER INC SR SECURED			1	4.A FE	10,848,750	99.2520	10,768,886	10,850,000	10,848,799		49			4.375	4.377	AO	127,902		09/20/2021	10/15/2028
69811C-CX-3	BLUEPATH 2016 TCS TRUST SERIES 2016 1T TCS TRUST				1.E FE	3,165,980	71.1680	3,796,867	5,335,076	3,713,176		107,613			0.000	6.887	MJSD			04/27/2016	03/17/2033
69811C-FW-2	BLUEPATH 2016 TCS TRUST SERIES 2016 2T TCS TRUST				1.E FE	6,025,435	70.9330	7,256,562	10,230,163	7,096,750		205,423			0.000	6.887	MJSD			04/27/2016	04/27/2033
69867D-AA-6	CLARIOS INTERNATIONAL INC SR SECURED			1	4.A FE	6,300,000	104.7760	6,600,893	6,300,000	6,300,000					6.250	6.250	MN	50,313	393,750	03/18/2019	05/15/2026
69867D-AC-2	CLARIOS INTERNATIONAL INC SR UNSECURED			1	5.A FE	14,800,000	106.0150	15,690,162	14,800,000	14,800,000					8.500	8.500	MN	160,744	1,258,000	03/18/2019	05/15/2027
69888X-AA-7	PAR PHARMACEUTICAL INC SR SECURED			1	4.C FE	12,800,000	102.1580	13,076,206	12,800,000	12,800,000					7.500	7.500	AO	240,000	960,000	03/14/2019	04/01/2027
701094-AJ-3	PARKER-HANNIFIN CORPORATION SR UNSECURED			1	2.A FE	13,987,815	107.0300	14,984,136	14,000,000	13,993,001		1,226			3.250	3.261	MS	151,667	455,000	12/13/2017	03/01/2027
701094-AL-8	PARKER-HANNIFIN CORPORATION SR UNSECURED			1	2.A FE	14,979,956	117.3070	17,443,547	14,870,000	14,977,890		(3,009)			4.100	4.050	MS	203,223	609,670	06/29/2020	03/01/2047
701094-AM-6	PARKER-HANNIFIN CORPORATION SR UNSECURED			1	2.A FE	2,239,800	103.3590	2,254,265	2,181,000	2,216,401		(14,455)			2.700	1.995	JD	2,781	58,887	05/13/2020	06/14/2024
701094-AN-4	PARKER-HANNIFIN CORPORATION SR UNSECURED			1	2.A FE	19,233,337	105.9760	19,340,642	18,250,000	19,092,191		(95,942)			3.250	2.544	JD	28,009	593,125	03/30/2021	06/14/2029
701094-AP-9	PARKER-HANNIFIN CORPORATION SR UNSECURED			1	2.A FE	2,750,953	117.2050	2,883,253	2,460,000	2,742,189		(5,847)			4.000	3.348	JD	4,647	98,400	04/15/2021	06/14/2049
70109H-AL-9	PARKER-HANNIFIN CORPORATION UNSECURED			2	2.A FE	5,724,856	104.9210	5,771,687	5,501,000	5,640,932		(51,274)			3.300	2.296	MN	20,170	181,533	05/05/2020	11/21/2024
70109H-AM-7	PARKER-HANNIFIN CORPORATION UNSECURED			1	2.A FE	3,934,542	114.6330	4,126,788	3,600,000	3,899,550		(19,960)			4.200	3.355	MN	16,800	151,200	03/13/2020	11/21/2034
70109H-AN-5	PARKER-HANNIFIN CORPORATION SR UNSECURED			2	2.A FE	14,843,551	120.9190	17,765,487	14,692,000	14,838,260		(4,332)			4.450	4.376	MN	72,644	653,794	05/05/2020	11/21/2044
70339P-AA-7	PATTERN ENERGY OPERATIONS LP COMPANY GUARNT			1	3.C FE	4,700,000	104.1820	4,896,538	4,700,000	4,700,000					4.500	4.500	FA	79,900	221,488	07/14/2020	08/15/2028
70432*-AA-9	PAYCHEX OF NEW YORK LLC SENIOR NOTES SERIES A			1	2.A	40,000,000	107.7410	43,096,400	40,000,000	40,000,000					4.070	4.070	MS	488,400	1,628,000	03/13/2019	03/13/2026
70432*-AB-7	PAYCHEX OF NEW YORK LLC SENIOR NOTES SERIES B			1	2.A	39,200,000	110.5550	43,337,560	39,200,000	39,200,000					4.250	4.250	MS	499,800	1,666,000	03/13/2019	03/13/2029
70450Y-AB-9	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	1,473,127	101.2390	1,493,270	1,475,000	1,474,532		628			2.200	2.244	MS	8,473	32,450	09/19/2019	09/26/2022
70450Y-AC-7	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	51,781,970	103.4940	53,317,192	51,517,000	51,680,134		(55,864)			2.400	2.276	AO	309,102	1,226,568	04/06/2021	10/01/2024
70450Y-AD-5	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	27,622,661	105.1730	29,043,515	27,615,000	27,622,136		(1,940)			2.650	2.642	AO	182,949	731,798	02/25/2020	10/01/2026
70450Y-AE-3	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	30,846,551	105.4550	32,163,662	30,500,000	30,850,618		(802)			2.850	2.676	AO	217,313	669,750	12/07/2021	10/01/2029
70450Y-AG-8	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	4,215,790	101.2550	4,227,409	4,175,000	4,214,983		(807)			1.650	1.355	JD	5,741		12/03/2021	06/01/2025
70450Y-AH-6	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	18,094,748	101.5780	18,263,759	17,980,000	18,097,123		2,376			2.300	2.211	JD	34,462	218,500	12/07/2021	06/01/2030
70450Y-AJ-2	PAYPAL HOLDINGS INC SR UNSECURED			1	1.G FE	53,078,346	107.5420	55,147,467	51,280,000	53,076,403		(2,872)			3.250	3.059	JD	138,883	1,127,344	12/07/2021	06/01/2050
705322-A#-2	PEDERNALES ELECTRIC COOPERATIV FIRST MTG BOND SERIES 2021B			1	1.D	10,000,000	95.9020	9,590,200	10,000,000	10,000,000					2.440	2.440	MS	71,844	23,722	08/10/2021	09/15/2051
705322-A@-4	PEDERNALES ELECTRIC COOPERATIV FIRST MTG BOND SERIES 2021A			1	1.D	29,600,000	94.4070	27,944,472	29,600,000	29,600,000					2.340	2.340	MS	203,944	390,572	02/22/2021	09/15/2051
708696-BX-6	PENNSYLVANIA ELECTRIC COMPANY SR UNSECURED 144A			2	2.B FE	14,337,388	105.0940	15,107,227	14,375,000	14,363,024		3,335			4.150	4.177	AO	125,941	596,563	10/01/2014	04/15/2025
709068-C*-9	PENNSYLVANIA POWER COMPANY FIRST MRTG BONDS SERIES 2009			1	2.A	28,500,000	102.5670	29,231,595	28,500,000	28,500,000					6.090	6.090	JD	4,821	1,735,650	06/30/2009	06/30/2022
70932M-AB-3	PENNYMAC FINANCIAL SERVICES IN COMPANY GUARNT			1	4.A FE	4,900,000	96.0320	4,705,560	4,900,000	4,900,000					4.250	4.250	FA	78,672	155,439	02/08/2021	02/15/2029
70932M-AC-1	PENNYMAC FINANCIAL SERVICES IN COMPANY GUARNT			1	4.A FE	3,900,000	100.9230	3,935,983	3,900,000	3,900,000					5.750	5.750	MS	65,406		09/13/2021	09/15/2031
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC COMPANY GUARNT			1	3.C FE	6,800,000	102.5720	6,974,885	6,800,000	6,800,000					3.500	3.500	FA	89,911	234,694	08/04/2020	09/01/2025
711123-D#-3	PEOPLES GAS LIGHT AND COKE CO MORTGAGE BONDS SERIES FFF			1	1.E	73,900,000	109.3930	80,841,427	73,900,000	73,900,000					3.870	3.870	MN	476,655	2,859,930	11/15/2018	11/01/2028
711123-E#-2	PEOPLES GAS LIGHT AND COKE CO MORTGAGE BONDS SERIES III			1	1.E	20,100,000	103.2250	20,748,225	20,100,000	20,100,000					3.060	3.060	MN	102,510	615,060	11/01/2019	11/01/2031
711123-E*-6	PEOPLES GAS LIGHT AND COKE CO MORTGAGE BONDS SERIES GGG			1	1.E	140,000,000	103.4270	144,797,800	140,000,000	140,000,000					2.960	2.960	MS	1,381,333	4,144,000	09/03/2019	09/01/2029
711123-E@-4	PEOPLES GAS LIGHT AND COKE CO MORTGAGE BONDS SERIES HHH			1	1.E	30,000,000	102.9440	30,883,200	30,000,000	30,000,000					2.640	2.640	MN	132,000	792,000	11/01/2019	11/01/2024
711123-F@-3	PEOPLES GAS LIGHT AND COKE CO MORTGAGE BONDS SERIES LLL			1	1.E IF	100,000,000	98.8710	98,871,000	100,000,000	100,000,000					2.200	2.200	MN	275,000		11/16/2021	11/15/2028
713380-AC-0	PEPPERDINE UNIVERSITY UNSECURED			1	1.D FE	12,704,750	108.7240	13,590,351	12,500,000	12,699,350		(2,745)			3.301	3.227	JD	34,385	412,625	01/23/2020	12/01/2059
713448-BY-3	PEPSICO INC SR UNSECURED				1.E FE	613,500	100.4190	602,511	600,000	601,039		(5,929)			2.750	1.746	MS	5,317	16,500	11/14/2019	03/05/2022
713448-CM-8	PEPSICO INC SR UNSECURED			1	1.E FE	6,551,940	105.3450	6,320,725	6,000,000	6,381,674		(170,266)			3.600	0.264	MS	72,000	216,000	02/22/2021	03/01/2024
713448-CT-3	PEPSICO INC SR UNSECURED			1	1.E FE	1,291,706	104.6340	1,315,248	1,257,000	1,276,877		(6,169)			2.750	2.216	AO	5,857	34,568	07/18/2019	04/30/2025
713448-CY-2	PEPSICO INC SR UNSECURED			1	1.E FE	17,869,445	107.2800	18,044,493	16,820,000	17,476,420		(190,989)			3.500	2.259	JJ	268,186	588,700	01/28/2020	07/17/2025
713448-DD-7	PEPSICO INC SR UNSECURED			1	1.E FE	30,260,662	131.5830	37,448,561	28,460,000	30,054,610		(39,381)			4.450	4.079	AO	270,884	1,266,470	03/05/2019	04/14/2046
713448-DF-2	PEPSICO INC SR UNSECURED			1	1.E FE	24,755,676	105.7490	26,199,258	24,775,000	24,766,318		1,946			2.850	2.859	FA	249,092	706,088	02/19/2016	02/24/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
713448-DN-5	PEPSICO INC SR UNSECURED			1	1.E FE	15,282,150	104.5070	15,676,085	15,000,000	15,201,546		(42,351)			2.375	2.061	AO	84,115	356,250	01/28/2020	10/06/2026
713448-DP-0	PEPSICO INC SR UNSECURED			1	1.E FE	2,596,286	113.2530	3,057,844	2,700,000	2,605,044		2,158			3.450	3.661	AO	21,994	93,150	06/27/2019	10/06/2046
713448-DV-7	PEPSICO INC SR UNSECURED			1	1.E FE	1,718,526	124.3020	2,145,450	1,726,000	1,719,189		153			4.000	4.025	MN	11,315	69,040	04/27/2017	05/02/2047
713448-DY-1	PEPSICO INC SR UNSECURED			1	1.E FE	37,720,360	107.4510	40,702,461	37,880,000	37,781,202		15,390			3.000	3.050	AO	239,907	1,136,400	12/19/2017	10/15/2027
713448-EL-8	PEPSICO INC SR UNSECURED			1	1.E FE	31,777,033	105.2620	31,925,033	30,329,000	31,635,690		(145,174)			2.625	1.983	JJ	336,146	545,790	02/16/2021	07/29/2029
713448-EM-6	PEPSICO INC SR UNSECURED			1	1.E FE	3,990,971	113.1460	4,487,370	3,966,000	3,990,382		(492)			3.375	3.339	JJ	56,516	125,753	03/25/2021	07/29/2049
713448-EP-9	PEPSICO INC SR UNSECURED			1	1.E FE	39,474,176	105.2250	39,763,533	37,789,000	39,437,439		(32,162)			2.875	2.644	AO	229,358	942,684	09/13/2021	10/15/2049
713448-EQ-7	PEPSICO INC SR UNSECURED			1	1.E FE	6,364,740	103.4800	6,208,785	6,000,000	6,287,197		(77,543)			2.250	0.701	MS	38,250	135,000	02/22/2021	03/19/2025
713448-ER-5	PEPSICO INC SR UNSECURED			1	1.E FE	7,229,995	104.9730	6,954,455	6,625,000	7,144,328		(85,667)			2.625	1.028	FA	63,766	173,906	02/18/2021	03/19/2027
713448-ES-3	PEPSICO INC SR UNSECURED			1	1.E FE	18,382,440	105.8340	17,780,070	16,800,000	18,232,797		(149,643)			2.750	1.605	MS	130,900	462,000	02/10/2021	03/19/2030
713448-EU-8	PEPSICO INC SR UNSECURED			1	1.E FE	4,483,162	118.8800	4,689,818	3,945,000	4,474,572		(8,590)			3.625	2.915	MS	40,518	71,503	04/27/2021	03/19/2050
713448-EV-6	PEPSICO INC SR UNSECURED			1	1.E FE	9,836,560	126.7210	10,137,658	8,000,000	9,830,052		(6,508)			3.875	2.877	MS	87,833		10/01/2021	03/19/2060
713448-EY-0	PEPSICO INC SR UNSECURED			1	1.E FE	2,994,060	100.2140	3,006,427	3,000,000	2,997,346		1,975			0.750	0.817	MN	3,750	22,500	04/29/2020	05/01/2023
713448-EZ-7	PEPSICO INC SR UNSECURED			1	1.E FE	32,466,030	97.5460	31,214,814	32,000,000	32,410,136		(47,623)			1.625	1.455	MN	86,667	520,000	02/05/2021	05/01/2030
713448-FA-1	PEPSICO INC SR UNSECURED			1	1.E FE	12,489,204	95.6200	12,092,095	12,646,000	12,502,500		13,296			1.400	1.533	FA	61,965	156,389	02/09/2021	02/25/2031
713448-FE-3	PEPSICO INC SR UNSECURED			1	1.E FE	24,907,500	100.1260	25,031,542	25,000,000	24,909,163		1,663			1.950	1.991	AO	94,792		10/06/2021	10/21/2031
713448-FF-0	PEPSICO INC SR UNSECURED			1	1.E FE	19,969,000	101.3990	20,279,737	20,000,000	19,969,235		235			2.625	2.635	AO	102,083		10/06/2021	10/21/2041
713448-FG-8	PEPSICO INC SR UNSECURED			1	1.E FE	22,141,045	103.3340	22,862,698	22,125,000	22,141,111		66			2.750	2.746	AO	118,307		11/22/2021	10/21/2051
71376L-AD-2	PERFORMANCE FOOD GROUP INC SR UNSECURED			1	4.B FE	3,450,000	105.0310	3,623,570	3,450,000	3,450,000					6.875	6.875	MN	39,531	237,188	04/21/2020	05/01/2025
71376L-AE-0	PERFORMANCE FOOD GROUP INC SR UNSECURED			1	4.B FE	3,925,000	99.2100	3,893,981	3,925,000	3,925,000					4.250	4.250	FA	71,822		07/12/2021	08/01/2029
714046-AL-3	PERKINELMER INC SR UNSECURED			1	2.B FE	2,998,140	98.6110	2,958,337	3,000,000	2,998,331		191			0.850	0.871	MS	7,863		09/08/2021	09/15/2024
714046-AM-1	PERKINELMER INC SR UNSECURED			1	2.B FE	9,992,800	98.3370	9,833,710	10,000,000	9,993,103		303			1.900	1.911	MS	58,583		09/08/2021	09/15/2028
714046-AN-9	PERKINELMER INC SR UNSECURED			1	2.B FE	6,978,790	97.5150	6,826,028	7,000,000	6,979,385		595			2.250	2.284	MS	48,563		09/08/2021	09/15/2031
71677K-AA-6	PETSMART LLC SR SECURED			1	4.A FE	4,250,000	102.9910	4,377,138	4,250,000	4,250,000					4.750	4.750	FA	76,264	102,620	01/29/2021	02/15/2028
71677K-AB-4	PETSMART LLC COMPANY GUARNT			1	5.A FE	4,750,000	109.1710	5,185,607	4,750,000	4,750,000					7.750	7.750	FA	139,069	187,130	01/29/2021	02/15/2029
717081-CY-7	PFIZER INC SR UNSECURED				1.F FE	39,237,229	161.3530	63,347,221	39,260,000	39,240,863		550			7.200	7.205	MS	832,312	2,826,720	03/17/2009	03/15/2039
717081-DK-6	PFIZER INC SR UNSECURED			1	1.F FE	12,408,622	125.6100	14,068,349	11,200,000	12,371,732		(12,216)			4.400	3.689	MN	62,969	404,800	10/12/2021	05/15/2044
717081-DM-2	PFIZER INC SR UNSECURED			1	1.F FE	30,113,493	105.9200	30,176,517	28,490,000	29,292,473		(305,066)			3.400	2.166	MN	123,773	968,660	02/22/2021	05/15/2024
717081-EC-3	PFIZER INC SR UNSECURED			1	1.F FE	1,358,305	118.7710	1,544,023	1,300,000	1,348,120		(2,377)			4.000	3.676	JD	2,311	52,000	05/31/2017	12/15/2036
717081-ED-1	PFIZER INC SR UNSECURED			1	1.F FE	17,280,640	123.9250	20,399,292	16,461,000	17,224,362		(18,874)			4.125	3.830	JD	30,179	679,016	02/21/2020	12/15/2046
717081-EJ-8	PFIZER INC SR UNSECURED			1	1.F FE	979,410	119.2550	1,192,552	1,000,000	981,722		739			4.100	4.254	MS	12,072	41,000	10/16/2018	09/15/2038
717081-EK-5	PFIZER INC SR UNSECURED			1	1.F FE	26,324,422	126.0570	31,930,142	25,330,000	26,274,175		(21,682)			4.200	3.964	MS	313,248	1,063,860	02/21/2020	09/15/2048
717081-EN-9	PFIZER INC SR UNSECURED			1	1.F FE	23,641,655	104.0020	24,726,589	23,775,000	23,731,694		23,391			3.200	3.308	MS	224,013	760,800	01/17/2020	09/15/2023
717081-ES-8	PFIZER INC SR UNSECURED			1	1.F FE	2,998,470	104.1110	3,123,318	3,000,000	2,999,304		302			2.950	2.961	MS	26,058	88,500	03/04/2019	03/15/2024
717081-ET-6	PFIZER INC SR UNSECURED			1	1.F FE	8,859,948	110.3980	9,551,595	8,652,000	8,810,679		(20,474)			3.450	3.151	MS	87,890	298,494	07/09/2019	03/15/2029
717081-EU-3	PFIZER INC SR UNSECURED			1	1.F FE	7,597,672	117.3250	8,770,045	7,475,000	7,591,162		(5,911)			3.900	3.761	MS	85,838	291,525	10/29/2020	03/15/2039
717081-EV-1	PFIZER INC SR UNSECURED			1	1.F FE	41,314,070	122.9740	50,148,619	40,780,000	41,301,670		(11,044)			4.000	3.915	MS	480,298	1,591,200	04/15/2021	03/15/2049
717081-EZ-2	PFIZER INC SR UNSECURED			1	1.F FE	3,713,381	99.7260	3,570,184	3,580,000	3,706,190		(5,634)			2.550	2.309	MN	8,368	91,290	10/22/2020	05/28/2040
717081-FA-6	PFIZER INC SR UNSECURED			1	1.F FE	1,881,552	101.0050	1,898,888	1,880,000	1,880,618		(417)			2.700	2.693	MN	4,653	50,760	04/27/2021	05/28/2050
718546-AC-8	PHILLIPS 66 SENIOR UNSECURED				2.A FE	3,923,224	100.9130	3,808,457	3,774,000	3,786,608		(50,264)			4.300	2.929	AO	40,571	162,282	03/14/2019	04/01/2022
718546-AH-7	PHILLIPS 66 SR UNSECURED			1	2.A FE	9,845,997	138.0470	11,457,935	8,300,000	9,703,653		(41,108)			5.875	4.587	MN	81,271	487,625	03/20/2019	05/01/2042
718546-AK-0	PHILLIPS 66 SR UNSECURED			1	2.A FE	13,218,100	117.6150	15,454,627	13,140,000	13,221,958		(5,258)			4.650	4.579	MN	78,074	611,010	03/25/2021	11/15/2034
718546-AL-8	PHILLIPS 66 SR UNSECURED			1	2.A FE	8,887,769	126.8920	11,496,446	9,060,000	8,909,123		3,473			4.875	4.998	MN	56,436	441,675	11/12/2014	11/15/2044
718546-AR-5	PHILLIPS 66 SENIOR UNSECURED			1	2.A FE	7,012,980	108.4900	7,615,966	7,020,000	7,015,420		641			3.900	3.912	MS	80,613	273,780	02/26/2018	03/15/2028
718546-AU-8	PHILLIPS 66 COMPANY GUARNT			1	2.A FE	11,986,200	103.4290	12,411,536	12,000,000	11,993,987		4,577			3.700	3.741	AO	104,833	444,000	04/07/2020	04/06/2023
718546-AV-6	PHILLIPS 66 COMPANY GUARNT			1	2.A FE	7,995,680	106.7300	8,538,370	8,000,000	7,997,084		822			3.850	3.862	AO	70,156	308,000	04/07/2020	04/09/2025
718546-AW-4	PHILLIPS 66 COMPANY GUARNT			1	2.A FE	994,408	96.4580	983,872	1,020,000	997,709		2,204			2.150	2.423	JD	975	21,930	06/29/2020	12/15/2030
718546-AZ-7	PHILLIPS 66 COMPANY GUARNT			1	2.A FE	23,014,700	98.1860	22,582,720	23,000,000	23,011,494		(2,830)			1.300	1.287	FA	112,956	221,758	11/17/2020	02/15/2026
718546-BA-1	PHILLIPS 66 COMPANY GUARNT			1	2.A FE	9,926,300	100.6640	10,066,399	10,000,000	9,926,368		68			3.300	3.339	MS	42,167		11/10/2021	03/15/2052
71953L-AA-9	PICASSO FINANCE SUB INC SR SECURED			1	4.B FE	3,989,000	104.6920	4,176,161	3,989,000	3,989,000					6.125	6.125	JD	10,859	244,326	06/01/2020	06/15/2025
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP SR UNSECURED			1	2.B FE	15,742,833	102.5240	16,203,989	15,805,000	15,794,896		6,856			3.400	3.447	JD	44,781	537,370	07/18/2013	06/01/2023
720198-AD-2	PIEDMONT OPERATING PARTNERSHIP SR UNSECURED			1	2.B FE	16,989,691	105.2130	17,886,212	17,000,000	16,997,120		921			4.450	4.456	MS	222,747	756,500	10/01/2014	03/15/2024
72147K-AE-8	PILGRIMS PRIDE CORPORATION SR UNSECURED 144A			1	3.A FE	19,233,750	105.5940	20,749,139	19,650,000	19,355,973		34,867			5.875	6.154	MS	291,816	1,154,438	05/30/2019	09/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
72147K-AF-5	PILGRIMS PRIDE CORPORATION COMPANY GUARNT			1	3.A FE	9,750,909	105.1190	10,354,195	9,850,000	9,756,894		5,985			4.250	4.375	AO	88,376	217,452	03/25/2021	04/15/2031
72147K-AG-3	PILGRIMS PRIDE CORPORATION COMPANY GUARNT			1	3.A FE	4,900,000	101.4030	4,968,750	4,900,000	4,900,000					3.500	3.500	MS	56,690		08/19/2021	03/01/2032
722844-AA-5	PINE STREET TRUST I SR UNSECURED			1	2.B FE	3,232,680	112.9770	3,219,842	2,850,000	3,203,957		(28,723)			4.572	2.588	FA	49,225	65,151	05/17/2021	02/15/2029
723528-AA-9	PIO PICO HOLDCO ISSUER LLC SENIOR SECURED NOTE			1	2.B PL	44,681,583	114.0900	50,977,218	44,681,583	44,681,583					4.920	4.919	FA	738,884	2,198,334	05/01/2017	08/31/2041
723787-AQ-0	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.B FE	64,961,286	95.0750	65,221,687	68,600,000	65,180,841		219,555			1.900	2.547	FA	492,396	651,700	06/15/2021	08/15/2030
723787-AR-8	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.B FE	65,965,100	96.5810	65,593,963	67,916,000	66,062,003		96,902			2.150	2.488	JJ	673,312	366,814	09/08/2021	01/15/2031
723787-AS-6	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.B FE	6,984,180	98.7780	6,914,465	7,000,000	6,988,588		4,408			0.750	0.831	JJ	24,208	24,208	03/11/2021	01/15/2024
723787-AT-4	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.B FE	35,254,209	97.2950	34,366,494	35,322,000	35,261,402		7,193			1.125	1.168	JJ	183,233	183,233	06/11/2021	01/15/2026
723787-AU-1	PIONEER NATURAL RESOURCES COMP SR UNSECURED			1	2.B FE	10,952,077	99.6370	10,897,304	10,937,000	10,947,414		(4,663)			0.550	0.480	MN	7,686	29,575	05/18/2021	05/15/2023
724479-AP-5	PITNEY BOWES INC COMPANY GUARNT			1	4.A FE	4,900,000	103.1900	5,056,334	4,900,000	4,900,000					6.875	6.875	MS	99,191	164,694	03/12/2021	03/15/2027
724479-AQ-3	PITNEY BOWES INC COMPANY GUARNT			1	4.A FE	4,900,000	103.5910	5,075,943	4,900,000	4,900,000					7.250	7.250	MS	104,601	173,678	03/12/2021	03/15/2029
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	305,902	129.8250	357,019	275,000	302,350		(1,129)			6.650	5.659	JJ	8,433	18,288	08/15/2018	01/15/2037
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			2	2.C FE	11,187,600	111.6980	11,812,046	10,575,000	11,155,381		(16,211)			5.150	4.716	JD	45,384	544,613	02/04/2021	06/01/2042
72650R-BB-7	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	11,051,400	101.4420	11,462,962	11,300,000	11,248,559		46,003			2.850	3.282	JJ	135,082	322,050	06/15/2017	01/31/2023
72650R-BC-5	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	9,727,898	102.3900	11,161,529	10,901,000	9,793,457		28,307			4.300	5.085	JJ	196,612	468,743	12/10/2020	01/31/2043
72650R-BD-3	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			2	2.C FE	9,737,152	103.8380	10,310,117	9,929,000	9,856,046		38,524			3.850	4.282	AO	80,701	382,267	10/31/2018	10/15/2023
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	7,323,774	106.9990	8,011,027	7,487,000	7,333,918		3,627			4.700	4.844	JD	15,640	351,889	03/25/2021	06/15/2044
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	7,986,990	104.6130	8,240,379	7,877,000	7,943,701		(25,029)			3.600	3.249	MN	47,262	283,572	03/03/2020	11/01/2024
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			2	2.C FE	11,459,741	109.6380	12,948,253	11,810,000	11,471,572		7,536			4.900	5.112	FA	218,616	541,940	04/19/2021	02/15/2045
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	13,733,120	109.0940	13,835,305	12,682,000	13,462,098		(206,969)			4.650	2.811	AO	124,495	589,713	09/30/2020	10/15/2025
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	25,302,577	104.1120	26,022,916	24,995,000	25,278,340		(25,383)			3.550	3.381	JD	39,437	887,323	04/16/2021	12/15/2029
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE L SR UNSECURED			1	2.C FE	55,768,655	105.3990	57,355,940	54,418,000	55,651,804		(107,513)			3.800	3.487	MS	608,877	1,642,284	04/16/2021	09/15/2030
73020*-AE-3	PNG COMPANIES LLC SERIES A SR SECURED TRANCHE 2			1	2.A FE	34,000,000	105.1050	35,735,700	34,000,000	34,000,000					4.100	4.100	JD	46,467	1,394,000	12/19/2013	12/19/2023
73020*-AF-0	PNG COMPANIES LLC SERIES A SR SECURED TRANCHE 3			1	2.A FE	22,000,000	108.3920	23,846,240	22,000,000	22,000,000					4.250	4.250	JD	31,167	935,000	12/19/2013	12/19/2025
73050Q-AA-6	POINSETTIA FINANCE LIMITED SR SECURED 144A			1	3.C FE	63,350,595	99.0050	62,720,257	63,350,595	63,350,595					6.625	6.679	FMAN	536,280	4,196,977	06/10/2016	06/17/2031
731572-AA-1	RALPH LAUREN CORPORATION SR UNSECURED			1	1.G FE	1,997,600	100.5640	2,011,277	2,000,000	1,999,459		1,179			1.700	1.760	JD	1,511	34,000	06/01/2020	06/15/2022
73179P-AM-8	AVIENT CORPORATION SR UNSECURED			1	3.C FE	9,850,000	104.3340	10,276,928	9,850,000	9,850,000					5.750	5.750	MN	72,370	566,375	04/29/2020	05/15/2025
73557*-AA-2	PORT WASHINGTON GEN STAT LLC SENIOR NOTES			1	1.F	11,667,474	112.1670	13,087,055	11,667,474	11,667,474					4.910	4.961	MON	25,461	572,873	07/21/2005	07/15/2030
73557*-AB-0	PORT WASHINGTON GEN STAT LLC SENIOR NOTE			1	1.F	15,387,799	120.9760	18,615,544	15,387,799	15,387,799					6.000	6.076	MON	41,034	923,268	06/26/2008	06/15/2033
736508-G*-7	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND DUE 2031			1	1.F	8,000,000	129.8950	10,391,600	8,000,000	8,000,000					6.260	6.260	MN	83,467	500,800	05/24/2006	05/01/2031
736508-G@-5	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND DUE 2036			1	1.F	18,000,000	140.9200	25,365,600	18,000,000	18,000,000					6.310	6.310	MN	189,300	1,135,800	05/24/2006	05/01/2036
736508-N@-7	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND			1	1.F	34,300,000	107.5900	36,903,370	34,300,000	34,300,000					3.550	3.550	JJ	561,472	1,217,650	01/15/2015	01/15/2030
736508-R#-1	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND DUE 2027			1	1.F	18,000,000	97.8200	17,607,600	18,000,000	18,000,000					1.840	1.840	JD	19,320	331,200	12/10/2020	12/10/2027
736508-R@-3	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND DUE 2030			1	1.F	35,640,000	104.5770	37,271,243	35,640,000	35,640,000					3.150	3.150	JJ	517,671	1,122,660	04/27/2020	07/15/2030
736508-S#-0	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND			1	1.F	10,000,000	95.1620	9,516,200	10,000,000	10,000,000					2.100	2.100	MS	53,083		09/30/2021	09/30/2031
736508-S*-4	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND DUE 2032			1	1.F	3,780,000	96.2470	3,638,137	3,780,000	3,780,000					2.320	2.320	JD	5,116	87,696	12/10/2020	12/10/2032
736508-S@-2	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND			1	1.F Z	37,000,000	96.6400	35,756,800	37,000,000	37,000,000					1.820	1.820	MS	170,221		09/30/2021	09/30/2028
736508-T*-3	PORTLAND GENERAL ELECTRIC CO FIRST MORTGAGE BOND			1	1.F Z	18,550,000	94.3760	17,506,748	18,550,000	18,550,000					2.200	2.199	JJ	103,159		09/30/2021	01/15/2034
737446-AM-6	POST HOLDINGS INC SR UNSECURED 144A			1	4.B FE	27,371,280	103.4050	27,907,867	26,989,000	27,153,766		(51,611)			5.750	5.518	MS	517,289	1,551,868	03/13/2019	03/01/2027
737446-AN-4	POST HOLDINGS INC SR UNSECURED 144A			1	4.B FE	14,600,000	105.9030	15,461,787	14,600,000	14,600,000					5.625	5.624	JJ	378,688	821,250	11/28/2017	01/15/2028
737446-AP-9	POST HOLDINGS INC SR UNSECURED			1	4.B FE	6,942,900	104.9950	7,181,658	6,840,000	6,942,489		(411)			5.500	5.202	JD	16,720	214,500	12/13/2021	12/15/2029
737446-AQ-7	POST HOLDINGS INC SR UNSECURED			1	4.B FE	16,804,750	101.4980	17,051,618	16,800,000	16,802,121		(4,648)			4.625	4.596	AO	164,033	777,000	08/11/2020	04/15/2030
737679-DB-3	POTOMAC ELECTRIC POWER COMPANY BONDS			1	1.F FE	34,805,448	145.4500	52,114,862	35,830,000	35,043,561		24,612			6.500	6.720	MN	297,588	2,328,950	10/01/2014	11/15/2037
737679-DE-7	POTOMAC ELECTRIC POWER COMPANY 1ST MORTGAGE			1	1.F FE	885,638	117.7390	1,021,971	868,000	883,630		(477)			4.150	4.021	MS	10,606	36,022	05/15/2017	03/15/2043
737679-DF-4	POTOMAC ELECTRIC POWER COMPANY 1ST MORTGAGE			1	1.F FE	19,851,800	122.2910	24,458,187	20,000,000	19,873,150		3,144			4.950	4.998	MN	126,500	990,000	11/14/2013	11/15/2043
737679-DG-2	POTOMAC ELECTRIC POWER COMPANY 1ST MORTGAGE			1	1.F FE	9,391,883	104.6900	9,458,733	9,035,000	9,130,428		(46,633)			3.600	3.040	MS	95,771	325,260	12/10/2015	03/15/2024
74005P-BQ-6	LINDE INC SR UNSECURED			1	1.F FE	48,259,841	106.6520	51,057,506	47,873,000	48,042,442		(41,867)			3.200	3.100	JJ	642,562	1,531,936	10/24/2017	01/30/2026
740189-AM-7	PRECISION CASTPARTS CORP SR UNSECURED			1	1.C FE	51,893,920	106.2490	55,249,386	52,000,000	51,959,541		10,895			3.250	3.274	JD	75,111	1,690,000	06/01/2015	06/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
740189-AN-5	PRECISION CASTPARTS CORP SR UNSECURED			1	1.C FE	4,643,242	117.8360	5,467,612	4,640,000	4,647,108		(687)			4.200	4.179	JD	8,661	194,880	06/29/2020	06/15/2035
740189-AP-0	PRECISION CASTPARTS CORP SR UNSECURED			1	1.C FE	18,090,111	124.0770	22,358,664	18,020,000	18,090,686		(2,432)			4.375	4.344	JD	35,039	788,375	02/21/2020	06/15/2045
74052H-AA-2	PREMIER ENTERTAINMENT SUB LLC COMPANY GUARNT			1	4.C FE	6,795,337	99.3410	6,804,840	6,850,000	6,797,401		2,064			5.625	5.750	MS	140,211		08/06/2021	09/01/2029
74052H-AB-0	PREMIER ENTERTAINMENT SUB LLC COMPANY GUARNT			1	4.C FE	7,751,836	100.4380	7,859,306	7,825,000	7,753,917		2,080			5.875	6.000	MS	167,287		08/06/2021	09/01/2031
740816-AN-3	HARVARD CORPORATION UNSECURED			1	1.A FE	616,555	115.4940	620,202	537,000	614,026		(1,378)			3.300	2.657	JJ	8,171	17,721	02/19/2020	07/15/2056
740816-AP-8	HARVARD CORPORATION UNSECURED			1	1.A FE	4,500,000	101.1990	4,553,976	4,500,000	4,500,000					2.517	2.517	AO	23,912	113,265	04/14/2020	10/15/2050
74112B-AL-9	PRESTIGE BRANDS INC COMPANY GUARNT			1	3.C FE	9,133,075	104.0570	9,625,280	9,250,000	9,156,003		12,753			5.125	5.323	JJ	218,595	474,063	03/26/2020	01/15/2028
741503-AZ-9	BOOKING HOLDINGS INC SR UNSECURED			1	1.G FE	46,076,794	108.2580	46,461,214	42,917,000	45,613,349		(350,510)			3.600	2.015	JD	128,751	1,037,556	12/07/2021	06/01/2026
741503-BC-9	BOOKING HOLDINGS INC SR UNSECURED			1	1.G FE	14,228,360	109.1670	14,191,699	13,000,000	14,187,915		(30,178)			3.550	1.917	MS	135,886	71,000	12/07/2021	03/15/2028
74166M-AB-2	PRIME SECURITY SERVICES BORROW SR SECURED			1	3.C FE	8,000,000	106.4180	8,513,432	8,000,000	8,000,000					5.250	5.253	FA	158,667	420,000	03/21/2019	04/15/2024
74166M-AC-0	PRIME SECURITY SERVICES BORROW SR SECURED			1	3.C FE	21,585,500	107.3510	22,865,727	21,300,000	21,496,649		(39,831)			5.750	5.505	MS	360,621	1,224,750	09/13/2019	04/15/2026
74166M-AE-6	PRIME SECURITY SERVICES BORROW SR SECURED			1	4.C FE	15,600,000	104.4090	16,287,867	15,600,000	15,600,000					6.250	6.250	JJ	449,583	975,000	01/16/2020	01/15/2028
74166M-AF-3	PRIME SECURITY SERVICES BORROW SR SECURED			1	3.C FE	9,000,000	96.3700	8,673,279	9,000,000	9,000,000					3.375	3.376	JD	13,500	303,750	08/06/2020	08/31/2027
74168L-AA-4	PRIMO WATER HOLDINGS INC COMPANY GUARNT			1	4.B FE	19,700,000	99.1790	19,538,197	19,700,000	19,700,000					4.375	4.375	AO	146,040	430,938	04/21/2021	04/30/2029
74170*-AD-1	PRIME PROPERTY FUND SENIOR NOTE SERIES D			1	1.F	7,000,000	105.8870	7,412,090	7,000,000	7,000,000					3.880	3.880	JJ	113,921	271,600	07/30/2014	07/30/2024
74170*-AE-9	PRIME PROPERTY FUND SENIOR NOTE SERIES E			1	1.F	4,000,000	108.5650	4,342,600	4,000,000	4,000,000					3.980	3.980	JJ	66,776	159,200	07/30/2014	07/30/2026
74170*-AF-6	PRIME PROPERTY FUND SENIOR NOTE SERIES F			1	1.F	49,000,000	104.8690	51,385,810	49,000,000	49,000,000					3.250	3.250	AO	269,840	1,592,500	04/23/2015	04/30/2025
74170*-AN-9	PRIME PROPERTY FUND SENIOR NOTE SERIES M			1	1.F	15,000,000	104.9490	15,742,350	15,000,000	15,000,000					3.150	3.150	JJ	231,000	472,500	01/05/2017	01/05/2027
74170*-AP-4	PRIME PROPERTY FUND SENIOR NOTE SERIES N			1	1.F	17,670,000	105.2820	18,603,329	17,670,000	17,670,000					3.250	3.250	JJ	280,757	574,275	01/05/2017	01/05/2029
74170*-AR-0	PRIME PROPERTY FUND SENIOR NOTE SERIES P			1	1.F	9,000,000	106.7420	9,606,780	9,000,000	9,000,000					3.480	3.480	AO	69,600	313,200	10/11/2017	10/11/2027
74170*-AS-8	PRIME PROPERTY FUND SENIOR NOTE SERIES Q			1	1.F	10,600,000	107.5730	11,402,738	10,600,000	10,600,000					3.580	3.580	AO	84,329	379,480	10/11/2017	10/11/2029
74170*-AU-3	PRIME PROPERTY FUND SENIOR NOTE SERIES S			1	1.F	19,720,000	114.7100	22,620,812	19,720,000	19,720,000					4.480	4.480	MN	130,064	883,456	11/08/2018	11/08/2030
74170*-AW-9	PRIME PROPERTY FUND SENIOR NOTE SERIES U			1	1.F	10,000,000	107.6330	10,763,300	10,000,000	10,000,000					3.600	3.600	MN	38,000	360,000	05/23/2019	05/23/2029
74170*-AX-7	PRIME PROPERTY FUND SENIOR NOTES SERIES V			1	1.F	9,800,000	108.4150	10,624,670	9,800,000	9,800,000					3.680	3.680	MN	38,068	360,640	05/23/2019	05/23/2031
74173N-AA-3	PRINCE GEORGES COUNTY EDUCATIO SENIOR SECURED NOTE			1	1.F FE	17,614,567	100.4800	17,699,117	17,614,567	17,614,567					3.164	3.177	MJSD	1,548	405,937	12/01/2021	03/31/2053
74251V-AK-8	PRINCIPAL FINANCIAL GROUP INC SR UNSECURED			1	1.G FE	41,281,749	105.7050	43,457,381	41,112,000	41,318,544		(38,226)			3.400	3.220	MN	178,609	1,397,808	05/05/2021	05/15/2025
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC SR UNSECURED			1	1.G FE	20,851,464	105.7840	21,579,882	20,400,000	20,805,172		(54,574)			3.100	2.629	MN	80,807	632,400	05/05/2021	11/15/2026
74251V-AN-2	PRINCIPAL FINANCIAL GROUP INC SR UNSECURED			1	1.G FE	12,603,536	123.6080	15,426,277	12,480,000	12,595,505		(2,934)			4.300	4.237	MN	68,571	536,640	02/21/2020	11/15/2046
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC COMPANY GUARNT			1	1.G FE	14,959,260	110.5480	16,582,135	15,000,000	14,968,649		3,631			3.700	3.733	MN	70,917	555,000	05/07/2019	05/15/2029
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC COMPANY GUARNT			1	1.G FE	1,428,018	98.9850	1,434,295	1,449,000	1,429,395		1,376			2.125	2.302	JD	1,369	30,791	05/05/2021	06/15/2030
74264*-AC-0	PRISA LHC LLC SERIES A SENIOR NOTE			1	1.F	8,000,000	107.1240	8,569,920	8,000,000	8,000,000					3.750	3.750	AO	75,000	300,000	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC SERIES B SENIOR NOTE			1	1.F	22,380,000	108.6530	24,316,541	22,380,000	22,380,000					3.850	3.850	AO	215,408	861,630	06/01/2016	04/01/2028
74264*-AG-1	PRISA LHC LLC SERIES E SENIOR NOTE			1	1.F	9,900,000	100.7520	9,974,448	9,900,000	9,900,000					2.720	2.719	JJ	124,168	201,960	10/15/2020	10/15/2030
74264*-AJ-5	PRISA LHC LLC SERIES G SENIOR NOTES			1	1.F	32,670,000	100.9940	32,994,740	32,670,000	32,670,000					2.770	2.770	JJ	417,287	457,507	01/13/2021	01/13/2031
742718-EU-9	PROCTER & GAMBLE CO SR UNSECURED			1	1.D FE	2,496,350	101.0260	2,525,646	2,500,000	2,499,533		752			2.150	2.181	FA	20,903	53,750	08/09/2017	08/11/2022
742718-FG-9	PROCTER & GAMBLE CO SR UNSECURED			1	1.D FE	1,994,960	106.0990	2,121,984	2,000,000	1,996,143		675			2.800	2.840	MS	14,933	56,000	03/23/2020	03/25/2027
742718-FH-7	PROCTER & GAMBLE CO SR UNSECURED			1	1.D FE	997,600	108.7660	1,087,660	1,000,000	997,974		214			3.000	3.028	MS	8,000	30,000	03/23/2020	03/25/2030
742718-FJ-3	PROCTER & GAMBLE CO SR UNSECURED			1	1.D FE	2,292,103	117.0320	2,633,210	2,250,000	2,289,407		(1,865)			3.550	3.406	MS	21,300	79,875	06/29/2020	03/25/2040
742738-AB-9	PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES			1	2.A	17,001,785	102.8010	17,476,170	17,000,000	17,000,275		(236)			3.850	3.849	FA	249,074	654,500	10/01/2014	02/14/2023
742738-AD-5	PRIT CORE REALTY HOLDINGS LLC SERIES D SENIOR NOTES			1	2.A	49,500,000	102.5380	50,756,310	49,500,000	49,500,000					3.070	3.070	FA	586,754	1,519,650	02/12/2020	02/12/2030
743315-AQ-6	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	2,139,060	113.3000	2,265,999	2,000,000	2,121,806		(3,469)			3.700	3.320	JJ	31,861	74,000	08/23/2016	01/26/2045
743315-AR-4	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	26,879,530	104.0890	28,103,897	27,000,000	26,933,559		12,018			2.450	2.502	JJ	305,025	661,500	04/03/2017	01/15/2027
743315-AS-2	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	50,494,941	121.8600	60,777,643	49,875,000	50,471,509		(15,305)			4.125	4.043	AO	434,328	2,044,453	04/27/2021	04/15/2047
743315-AT-0	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	15,705,422	124.0320	19,324,242	15,580,000	15,702,259		(3,799)			4.200	4.143	MS	192,673	654,360	02/21/2020	03/15/2048
743315-AV-5	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	32,943,240	112.9790	37,283,163	33,000,000	32,957,344		5,046			4.000	4.021	MS	440,000	1,320,000	10/18/2018	03/01/2029
743315-AX-1	THE PROGRESSIVE CORPORATION SR UNSECURED			1	1.F FE	21,256,800	121.2650	21,785,327	17,965,000	21,239,126		(18,021)			3.950	2.969	MS	187,260	217,250	11/02/2021	03/26/2050
74340*-AF-1	PROLOGIS TARGETED US LOGISTICS SERIES 2019A SENIOR NOTE			1	2.B	50,000,000	108.1680	54,084,000	50,000,000	50,000,000					3.710	3.709	JJ	881,125	1,855,000	04/18/2019	07/10/2029
74340*-AG-9	PROLOGIS TARGETED US LOGISTICS SERIES 2019B SENIOR NOTE			1	2.B	24,250,000	109.3630	26,520,528	24,250,000	24,250,000					3.810	3.810	JJ	438,864	923,925	07/10/2019	07/10/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74340*-AL-8	PROLOGIS TARGETED US LOGISTICS SERIES 2020A SENIOR NOTE			1	1.G PL	25,000,000	103.2410	25,810,250	25,000,000	25,000,000					2.850	2.850	JJ	346,354	712,500	01/06/2020	01/06/2027
74340*-AM-6	PROLOGIS TARGETED US LOGISTICS SERIES 2020B SENIOR NOTE			1	1.G PL	24,500,000	103.4930	25,355,785	24,500,000	24,500,000					3.040	3.039	JJ	362,056	744,800	01/06/2020	01/06/2030
74340X-B#-7	PROLOGIS LP SENIOR NOTE			1	1.G	128,675,000	95.6460	129,462,149	135,355,000	135,355,000				(1,395,000)	1.890	1.890	MN	341,095	2,596,907	02/27/2020	02/27/2035
74340X-BH-3	PROLOGIS LP SENIOR UNSECURED			1	1.G FE	2,209,870	112.2980	2,498,640	2,225,000	2,214,353		1,363			3.875	3.957	MS	25,387	86,219	06/11/2018	09/15/2028
74340X-BJ-9	PROLOGIS LP SENIOR UNSECURED			1	1.G FE	4,895,636	126.4900	6,268,840	4,956,000	4,899,011		1,096			4.375	4.449	MS	63,843	216,825	06/11/2018	09/15/2048
74340X-BM-2	PROLOGIS LP SR UNSECURED			1	1.G FE	139,063	100.5760	140,807	140,000	139,223		84			2.250	2.324	AO	665	3,150	02/03/2020	04/15/2030
74340X-BN-0	PROLOGIS LP SR UNSECURED			1	1.G FE	9,983,300	101.9390	10,193,919	10,000,000	9,987,603		2,192			2.125	2.150	AO	44,861	212,500	02/03/2020	04/15/2027
74340X-BP-5	PROLOGIS LP SR UNSECURED			1	1.G FE	588,669	103.8630	617,983	595,000	588,943		133			3.000	3.054	AO	3,768	17,850	02/03/2020	04/15/2050
74340X-BS-9	PROLOGIS LP COMPANY GUARNT			1	1.G FE	19,881,800	95.5020	19,100,302	20,000,000	19,891,353		9,553			1.625	1.689	MS	95,694	185,972	02/04/2021	03/15/2031
74352#-AA-3	PROMISS DIAGNOSTICS INC CONVERTIBLE PROMISSORY NOTE				6. *	132,521	100.0000	132,521	132,521	132,521					6.000	5.857		10,369		09/12/2019	03/30/2022
74355*-AA-4	PROJECT SERVICE LLC AMORTIZING SR SECURED NOTE			1	2.A PL	36,855,751	101.5100	37,412,273	36,855,751	36,855,751					3.160	3.172	FMAN	109,994	582,321	05/27/2021	05/27/2043
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH SR UNSECURED			1	1.D FE	10,000,000	97.4020	9,740,229	10,000,000	10,000,000					2.700	2.700	AO	67,500		09/14/2021	10/01/2051
744320-AY-8	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	9,451,842	116.6180	10,668,237	9,148,000	9,434,918		(6,923)			3.905	3.711	JD	23,815	357,229	02/21/2020	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	35,956,224	117.4510	41,363,874	35,218,000	35,914,112		(14,587)			3.935	3.817	JD	92,389	1,385,828	02/21/2020	12/07/2049
744320-AQ-8	PRUDENTIAL FINANCIAL INC NOTES				1.G FE	9,891,094	135.1040	15,282,971	11,312,000	10,267,083		39,716			5.700	6.686	JD	30,448	644,784	02/27/2009	12/14/2036
74432Q-CA-1	PRUDENTIAL FINANCIAL INC SR UNSECURED				1.G FE	1,061,996	125.2330	1,352,514	1,080,000	1,063,241		416			4.600	4.713	MN	6,348	49,680	11/21/2018	05/15/2044
74432Q-CC-7	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	1,318,486	111.2560	1,446,323	1,300,000	1,312,158		(1,776)			3.878	3.703	MS	13,164	50,414	03/29/2018	03/27/2028
74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	3,614,526	125.2510	4,208,442	3,360,000	3,606,221		(5,394)			4.350	3.900	FA	51,156	146,160	10/29/2020	02/25/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SR UNSECURED			1	1.G FE	6,320,032	114.0770	6,838,895	5,995,000	6,316,869		(3,591)			3.700	3.399	MS	66,545	153,550	12/02/2021	03/13/2051
744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.F FE	4,919,311	146.2110	7,252,052	4,960,000	4,930,173		1,092			6.250	6.311	MS	103,333	310,000	12/15/2014	09/01/2037
744448-CA-7	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.F FE	3,410,050	151.0220	5,172,498	3,425,000	3,414,909		(468)			6.500	6.507	FA	92,760	222,625	10/01/2014	08/01/2038
744448-CF-6	PUBLIC SERVICE COLORADO 1ST MORTGAGE			2	1.F FE	2,997,060	100.3730	3,011,178	3,000,000	2,999,772		319			2.250	2.261	MS	19,875	67,500	09/04/2012	09/15/2022
744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.F FE	996,695	110.7450	1,107,446	1,000,000	997,286		87			3.600	3.619	MS	10,600	36,000	12/15/2014	09/15/2042
744448-CH-2	PUBLIC SERVICE COLORADO 1ST MORTGAGE			2	1.F FE	14,930,550	101.1900	15,178,564	15,000,000	14,990,666		7,559			2.500	2.553	MS	110,417	375,000	03/19/2013	03/15/2023
744448-CK-5	PUBLIC SERVICE COLORADO 1ST MORTGAGE			2	1.E FE	18,342,272	120.2300	21,144,797	17,587,000	18,241,093		(19,154)			4.300	4.038	MS	222,671	756,241	02/24/2016	03/15/2044
744448-CN-9	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	11,240,891	113.4590	10,954,439	9,655,000	11,232,536		(8,356)			3.800	2.878	JD	16,306	183,445	10/18/2021	06/15/2047
744448-CP-4	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	5,987,100	110.0880	6,605,295	6,000,000	5,991,107		1,198			3.700	3.726	JD	9,867	222,000	06/14/2018	06/15/2028
744448-CQ-2	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	4,986,350	119.6830	5,984,136	5,000,000	4,987,202		264			4.100	4.116	JD	9,111	205,000	06/14/2018	06/15/2048
744448-CR-0	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	5,944,920	119.5840	7,175,028	6,000,000	5,947,644		1,002			4.050	4.103	MS	71,550	243,000	03/06/2019	09/15/2049
744448-CS-8	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	24,244,055	105.5870	24,702,110	23,395,000	24,239,537		(6,210)			3.200	3.005	MS	249,547	340,880	10/19/2021	03/01/2050
744448-CT-6	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	5,701,954	97.8350	5,425,948	5,546,000	5,688,106		(13,848)			1.900	1.578	JJ	48,589	52,687	02/04/2021	01/15/2031
744448-CV-1	PUBLIC SERVICE COLORADO 1ST MORTGAGE			1	1.E FE	14,899,950	97.6030	14,640,419	15,000,000	14,907,201		7,251			1.875	1.947	JD	12,500	221,875	02/22/2021	06/15/2031
744533-C*-9	PUBLIC SERVICE CO OF OKLAHOMA SENIOR NOTE SERIES A			1	1.G	24,500,000	104.2840	25,549,580	24,500,000	24,500,000					3.170	3.170	MS	196,320	776,650	03/31/2015	03/31/2025
744533-D@-6	PUBLIC SERVICE CO OF OKLAHOMA SENIOR NOTE SERIES E PRIVATE			1	2.A FE	14,284,140	109.8780	14,284,140	13,000,000	14,273,587		(10,553)			3.910	2.389	MS	149,666		11/15/2021	03/15/2029
744542-A@-0	PUBLIC SERVICE NEW MEXICO SENIOR UNSECURED NOTE SERIES B			1	2.B	61,300,000	104.8980	64,302,474	61,300,000	61,300,000					3.450	3.450	MN	270,231	2,114,850	05/14/2018	05/15/2025
744542-C#-6	PUBLIC SERVICE NEW MEXICO SENIOR UNSECURED NOTE SERIES A			1	2.B	19,800,000	102.7750	20,349,450	19,800,000	19,800,000					3.210	3.210	AO	107,696	635,580	04/30/2020	04/30/2030
744560-AQ-9	PUBLIC SERVICE ELECTRIC & GAS NOTES SERIES MTN D			1	1.E FE	21,802,792	134.9470	29,553,453	21,900,000	21,831,457		2,844			5.700	5.731	JD	104,025	1,248,300	12/15/2014	12/01/2036
744560-AR-7	PUBLIC SERVICE ELECTRIC & GAS SR SECURED			1	1.E FE	664,769	136.1480	694,355	510,000	640,374		(6,270)			5.800	3.614	MN	4,930	29,580	12/07/2017	05/01/2037
744560-AU-0	PUBLIC SERVICE ELECTRIC & GAS SECURED			1	1.E FE	16,881,595	132.4420	22,243,666	16,795,000	16,863,547		(2,513)			5.375	5.338	MN	150,455	902,731	10/01/2014	11/01/2039
744560-AV-8	PUBLIC SERVICE ELECTRIC & GAS SR SECURED			1	1.E FE	1,171,452	135.0640	1,350,635	1,000,000	1,140,568		(4,986)			5.500	4.371	MS	18,333	55,000	12/15/2014	03/01/2040
744560-AZ-9	PUBLIC SERVICE ELECTRIC & GAS 1ST REF MORT			1	1.E FE	4,632,152	115.6600	5,316,904	4,597,000	4,626,313		(1,023)			3.950	3.902	MN	30,264	181,582	04/29/2015	05/01/2042
744560-BA-3	PUBLIC SERVICE ELECTRIC & GAS NOTES			1	1.E FE	3,910,991	112.2340	4,410,810	3,930,000	3,914,752		486			3.650	3.677	MS	47,815	143,445	12/15/2014	09/01/2042
744560-BC-9	PUBLIC SERVICE ELECTRIC & GAS SECURED			2	1.E FE	9,593,877	101.7740	9,897,485	9,725,000	9,699,948		17,722			2.375	2.568	MN	29,513	230,969	10/14/2015	05/15/2023
744560-BD-7	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			2	1.F FE	14,998,650	104.8420	15,726,283	15,000,000	14,999,683		136			3.750	3.751	MS	165,625	562,500	09/09/2013	03/15/2024
744560-BF-2	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			2	1.F FE	6,803,626	113.8250	7,796,979	6,850,000	6,810,847		1,058			4.000	4.039	JD	22,833	274,000	07/23/2014	06/01/2044
744560-BN-5	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			2	1.F FE	129,867	117.8120	153,156	130,000	129,882		3			4.150	4.156	MN	899	5,395	11/03/2015	11/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744560-BQ-8	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.E FE	2,528,845	116.2600	2,786,746	2,397,000	2,522,816		(3,693)			3.800	3.461	MS	30,362	91,086	10/29/2020	03/01/2046
744560-BT-2	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	19,395,738	112.7870	20,527,213	18,200,000	19,387,397		(8,782)			3.600	3.210	JD	54,600	525,600	09/17/2021	12/01/2047
744560-BU-9	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	7,969,600	110.6340	8,850,725	8,000,000	7,979,441		2,828			3.700	3.746	MN	49,333	296,000	05/02/2018	05/01/2028
744560-BV-7	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	1,449,025	119.9460	1,628,865	1,358,000	1,444,811		(2,245)			4.050	3.648	MN	9,167	54,999	02/21/2020	05/01/2048
744560-BX-3	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	6,998,880	110.0770	7,705,375	7,000,000	6,999,183		107			3.650	3.652	MS	85,167	255,500	09/05/2018	09/01/2028
744560-BZ-8	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	875,245	117.4460	892,592	760,000	869,919		(2,625)			3.850	3.055	MN	4,877	29,260	02/21/2020	05/01/2049
744560-CA-2	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	6,118,894	106.3970	6,421,066	6,035,000	6,115,412		(2,018)			3.200	3.124	FA	80,467	193,120	02/21/2020	08/01/2049
744560-CD-6	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	9,978,000	97.3100	9,730,990	10,000,000	9,978,350		350			2.700	2.711	MN	45,000	135,000	09/03/2021	05/01/2050
744560-CE-4	PUBLIC SERVICE ELECTRIC & GAS 1ST MORTGAGE			1	1.F FE	1,640,200	85.3460	1,706,927	2,000,000	1,645,849		5,649			2.050	2.974	FA	17,083	20,500	04/08/2021	08/01/2050
744560-CG-9	PUBLIC SERVICE ELECTRIC & GAS SR SECURED			1	1.F FE	17,568,180	103.5040	18,268,395	17,650,000	17,569,556		1,376			3.000	3.023	MS	176,500	260,338	04/27/2021	03/01/2051
744560-CH-7	PUBLIC SERVICE ELECTRIC & GAS SECURED			1	1.F FE	14,963,400	98.0690	14,710,333	15,000,000	14,964,614		1,214			1.900	1.927	FA	104,500		08/17/2021	08/15/2031
744573-AL-0	PUBLIC SERVICE ENTERPRISE GROU SR UNSECURED			1	2.B FE	3,994,920	101.4910	4,059,647	4,000,000	3,999,075		1,038			2.650	2.677	MN	13,544	106,000	11/02/2017	11/15/2022
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROU SR UNSECURED			1	2.B FE	9,995,300	103.5570	10,355,717	10,000,000	9,997,653		911			2.875	2.885	JD	12,778	287,500	06/03/2019	06/15/2024
744573-AP-1	PUBLIC SERVICE ENTERPRISE GROU SR UNSECURED			1	2.B FE	6,984,250	97.3660	6,815,638	7,000,000	6,988,531		3,105			0.800	0.846	FA	21,156	56,156	08/12/2020	08/15/2025
744573-AU-0	PUBLIC SERVICE ENTERPRISE GROU SR UNSECURED			1	2.B FE	19,962,800	99.3700	19,874,050	20,000,000	19,963,265		465			2.450	2.471	MN	72,139		11/04/2021	11/15/2031
74531E-AA-0	PUGET SOUND ENERGY INC SR MEDIUM TERM NOTES SERIES A				1.G FE	7,472,970	125.7650	9,715,338	7,725,000	7,622,058		13,344			7.020	7.301	MS	159,676	542,295	08/19/1999	12/01/2027
745332-BX-3	PUGET SOUND ENERGY INC SR SECURED			2	1.F FE	171,009	138.5980	207,897	150,000	166,040		(856)			6.274	5.141	MS	2,771	9,411	10/01/2014	03/15/2037
745332-CD-6	PUGET SOUND ENERGY INC SR SECURED			1	1.F FE	488,102	134.1160	543,168	405,000	479,740		(2,570)			5.638	4.207	AO	4,820	22,834	07/25/2018	04/15/2041
745332-CH-7	PUGET SOUND ENERGY INC 1ST MORTGAGE			1	1.F FE	11,909,375	119.8970	14,219,834	11,860,000	11,907,201		(1,192)			4.223	4.196	JD	22,260	500,848	02/21/2020	06/15/2048
745332-CJ-3	PUGET SOUND ENERGY INC SR SECURED			1	1.F FE	460,814	105.2290	473,531	450,000	460,360		(244)			3.250	3.123	MS	4,306	14,625	02/21/2020	09/15/2049
747262-AM-5	QVC INC SR SECURED			1	3.A FE	7,404,443	99.9060	9,831,725	9,841,000	7,470,655		39,575			5.950	8.401	MS	172,409	585,540	04/29/2020	03/15/2043
747262-AU-7	QVC INC SR SECURED			2	3.A FE	5,575,265	105.8430	6,108,211	5,771,000	5,638,795		38,027			4.450	5.255	FA	97,017	256,810	04/21/2020	02/15/2025
747262-AW-3	QVC INC SR SECURED			2	3.A FE	4,301,938	99.0330	5,372,524	5,425,000	4,379,999		46,995			5.450	7.887	FA	111,695	295,663	04/21/2020	08/15/2034
747262-AY-9	QVC INC SR SECURED			1	3.A FE	19,566,913	102.9330	21,137,276	20,535,000	19,776,745		124,668			4.750	5.589	FA	368,489	975,413	04/20/2020	02/15/2027
747525-AF-0	QUALCOMM INC SR UNSECURED			2	1.F FE	6,627,720	106.5280	6,391,656	6,000,000	6,494,847		(132,873)			3.450	0.781	MN	23,575	207,000	02/22/2021	05/20/2025
747525-AJ-2	QUALCOMM INC SR UNSECURED			2	1.F FE	6,785,089	124.4060	7,570,110	6,085,000	6,683,569		(22,908)			4.650	3.671	MN	32,225	259,703	11/12/2021	05/20/2035
747525-AK-9	QUALCOMM INC SR UNSECURED			2	1.F FE	7,830,826	133.1010	9,388,921	7,054,000	7,766,123		(18,782)			4.800	4.111	MN	38,562	338,592	02/21/2020	05/20/2045
747525-AU-7	QUALCOMM INC SR UNSECURED			1	1.F FE	21,817,008	108.0180	21,216,972	19,642,000	21,490,518		(311,327)			3.250	1.344	MN	72,703	638,365	03/30/2021	05/20/2027
747525-AV-5	QUALCOMM INC SR UNSECURED			1	1.F FE	43,493,890	125.9290	49,760,695	39,515,000	43,422,627		(58,267)			4.300	3.667	MN	193,514	1,548,645	10/18/2021	05/20/2047
747525-BJ-1	QUALCOMM INC SR UNSECURED			1	1.F FE	48,836,302	110.2230	52,355,932	47,500,000	48,827,730		(10,722)			3.250	3.095	MN	175,816	1,332,500	10/25/2021	05/20/2050
747525-BK-8	QUALCOMM INC SR UNSECURED			1	1.F FE	66,370,280	100.9540	65,269,654	64,653,000	66,190,924		(171,395)			2.150	1.830	MN	158,310	1,390,040	05/07/2021	05/20/2030
747525-BN-2	QUALCOMM INC SR UNSECURED			1	1.F FE	74,137,716	96.9510	72,345,719	74,621,000	74,188,666		50,951			1.300	1.395	MN	110,481	970,073	05/07/2021	05/20/2028
747525-BP-7	QUALCOMM INC SR UNSECURED			1	1.F FE	58,220,965	95.0100	56,266,063	59,221,000	58,286,988		66,024			1.650	1.815	MN	111,286	964,772	10/25/2021	05/20/2032
74837H-A#-3	QUESTAR GAS COMPANY SENIOR NOTE SERIES A			1	1.G	25,500,000	124.2470	31,682,985	25,500,000	25,500,000					4.780	4.781	AO	304,725	1,218,900	12/20/2013	12/01/2043
74837H-A@-5	QUESTAR GAS COMPANY SENIOR NOTE SERIES B			1	1.G	40,833,920	104.9750	43,039,750	41,000,000	40,915,202		12,574			3.280	3.319	AO	336,200	1,344,800	10/01/2014	12/01/2027
74841C-AA-9	ROCKET MORTGAGE LLC COMPANY GUARNT			1	3.A FE	7,350,000	100.1560	7,361,442	7,350,000	7,350,000					3.625	3.625	MS	88,813	256,816	09/09/2020	03/01/2029
74841C-AB-7	ROCKET MORTGAGE LLC COMPANY GUARNT			1	3.A FE	9,800,000	101.8270	9,979,080	9,800,000	9,800,000					3.875	3.875	MS	126,583	366,037	09/09/2020	03/01/2031
749571-AF-2	RHP HOTEL PROPERTIES LP COMPANY GUARNT			1	4.A FE	12,765,337	102.3910	13,003,649	12,700,000	12,748,780		(11,573)			4.750	4.638	AO	127,353	603,250	07/10/2020	10/15/2027
749571-AG-0	RHP HOTEL PROPERTIES LP COMPANY GUARNT			1	4.A FE	4,900,000	100.7620	4,937,326	4,900,000	4,900,000					4.500	4.500	FA	83,300	109,025	02/09/2021	02/15/2029
749868-AX-9	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES A			1	1.G	15,000,000	111.1930	16,678,950	15,000,000	15,000,000					4.140	4.140	FA	208,725	621,000	08/31/2018	08/31/2029
749868-AY-7	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES B			1	1.G	14,580,000	112.1550	16,352,199	14,580,000	14,580,000					4.190	4.190	FA	205,331	610,902	08/31/2018	08/31/2030
749868-AZ-4	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES C			1	1.G	13,000,000	111.6420	14,513,460	13,000,000	13,000,000					4.190	4.190	AO	102,888	544,700	10/23/2018	10/23/2029
749868-BA-8	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES D			1	1.G	11,650,000	112.6210	13,120,347	11,650,000	11,650,000					4.240	4.240	AO	93,304	493,960	10/23/2018	10/23/2030
749868-BB-6	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES A			1	1.G	20,000,000	99.6910	19,938,200	20,000,000	20,000,000					2.250	2.250	JD	27,500	450,000	12/09/2020	12/09/2027
749868-BC-4	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE SERIES B			1	1.G	6,730,000	99.0840	6,668,353	6,730,000	6,730,000					2.620	2.620	JD	10,775	176,326	12/09/2020	12/09/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	RREEF AMERICA REIT II INC SENIOR UNSECURED NOTE																				
74986@-BE-0	SERIES A			1	1.G IF	15,000,000	98.1320	14,719,800	15,000,000	15,000,000					2.150	2.150	MN	40,313		11/16/2021	11/16/2028
750236-AX-9	RADIAN GROUP INC SR UNSECURED			1	3.A FE	7,900,000	110.7150	8,746,450	7,900,000	7,900,000					6.625	6.625	MS	154,105	523,375	05/12/2020	03/15/2025
75281A-BA-6	RANGE RESOURCES CORP SR UNSECURED			1	4.A FE	4,080,316	102.1170	4,758,642	4,660,000	4,510,664		114,390			5.000	7.852	MS	68,606	233,000	10/06/2017	03/15/2023
75281A-BG-3	RANGE RESOURCES CORP COMPANY GUARNT			1	4.A FE	6,625,000	107.8740	7,146,676	6,625,000	6,625,000					9.250	9.250	FA	255,339	612,813	12/15/2020	02/01/2026
75281A-BJ-7	RANGE RESOURCES CORP COMPANY GUARNT			1	4.A FE	8,163,713	111.6080	8,816,994	7,900,000	8,159,797		(3,916)			8.250	7.203	JJ	300,529		12/08/2021	01/15/2029
754730-AG-4	RAYMOND JAMES FINANCIAL INC SR UNSECURED			1	2.A FE	2,940,311	115.9800	2,922,709	2,520,000	2,938,746		(1,565)			4.650	2.358	AO	29,295		12/16/2021	04/01/2030
754730-AH-2	RAYMOND JAMES FINANCIAL INC SR UNSECURED			1	2.A FE	39,139,688	110.8930	41,243,208	37,192,000	39,139,158		(530)			3.750	3.453	AO	348,675	411,844	12/20/2021	04/01/2051
75513E-AC-5	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	38,627,900	102.4650	37,852,671	36,942,000	38,587,101		(35,025)			3.125	2.889	JJ	577,219	782,908	11/12/2021	07/01/2050
75513E-AD-3	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	14,767,569	99.8100	14,272,792	14,300,000	14,710,314		(48,311)			2.250	1.866	JJ	160,875	290,494	03/30/2021	07/01/2030
75513E-BX-8	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	1,956,920	104.7680	1,912,010	1,825,000	1,920,205		(34,449)			3.150	1.184	JD	2,555	57,488	12/08/2020	12/15/2024
75513E-BY-6	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	23,401,644	127.1700	22,668,057	17,825,000	22,567,110		(784,482)			7.200	2.151	FA	484,840	1,283,400	12/08/2020	08/15/2027
75513E-CA-7	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	15,442,781	126.5720	15,915,199	12,574,000	15,331,747		(104,304)			4.875	3.299	AO	129,407	612,983	12/08/2020	10/15/2040
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	602,690	123.9610	650,797	525,000	600,020		(2,510)			4.700	3.683	JD	1,097	24,675	12/08/2020	12/15/2041
75513E-CC-3	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	9,753,471	113.7830	9,723,924	8,546,000	9,716,661		(34,605)			4.200	3.329	JD	15,953	358,932	12/08/2020	12/15/2044
75513E-CH-2	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	5,482,350	107.8720	5,393,598	5,000,000	5,421,278		(61,072)			3.500	1.718	MS	51,528	87,500	03/30/2021	03/15/2027
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	4,332,249	122.1070	4,456,893	3,650,000	4,320,104		(12,144)			4.350	3.264	AO	33,519	79,388	04/21/2021	04/15/2047
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	64,654,373	96.9140	63,672,218	65,700,000	64,660,695		6,322			2.820	2.899	MS	725,657		10/21/2021	09/01/2051
75513E-CM-1	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	18,893,007	96.5730	18,252,213	18,900,000	18,893,316		309			1.900	1.904	MS	140,648		08/04/2021	09/01/2031
75513E-CN-9	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	1,486,455	100.0590	1,500,878	1,500,000	1,486,565		110			2.375	2.475	MS	4,453		11/23/2021	03/15/2032
75513E-CP-4	RAYTHEON TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	4,601,935	100.7360	4,533,131	4,500,000	4,601,743		(192)			3.030	2.916	MS	17,044		12/02/2021	03/15/2052
75606D-AJ-0	REALOGY GROUP LLC SECURED			1	3.A FE	500,000	106.2410	531,207	500,000	500,000					7.625	7.625	JD	1,694	38,125	06/09/2020	06/15/2025
75606D-AL-5	REALOGY GROUP LLC COMPANY GUARNT			1	4.B FE	8,696,250	102.7500	8,862,188	8,625,000	8,684,721		(11,529)			5.750	5.556	JJ	228,682	253,479	02/02/2021	01/15/2029
756109-A*-5	REALTY INCOME CORPORATION SENIOR NOTE			1	1.G	71,511,000	104.0940	77,493,290	74,445,250	74,445,250				(767,250)	2.730	2.730	MN	231,463	2,069,292	05/20/2019	05/20/2034
756109-AQ-7	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	16,395,150	106.1030	15,915,470	15,000,000	16,036,004		(359,146)			3.875	0.822	JJ	268,021	290,625	03/10/2021	07/15/2024
756109-AR-5	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	2,059,540	110.5050	2,210,099	2,000,000	2,031,573		(6,257)			4.125	3.744	AO	17,417	82,500	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	1,314,298	105.5920	1,406,488	1,332,000	1,322,577		1,700			3.000	3.153	JJ	18,426	39,960	10/04/2016	01/15/2027
756109-AT-1	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	52,717	129.8880	64,944	50,000	52,506		(56)			4.650	4.318	MS	685	2,325	11/29/2017	03/15/2047
756109-AU-8	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	8,404,301	108.9830	9,179,614	8,423,000	8,411,247		1,709			3.650	3.676	JJ	141,764	307,440	11/29/2017	01/15/2028
756109-AX-2	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	25,680,540	107.6490	27,443,967	25,494,000	25,654,362		(17,457)			3.250	3.161	JJ	382,056	828,555	06/10/2020	01/15/2031
756109-AZ-7	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	9,919,200	96.4100	9,641,005	10,000,000	9,935,050		15,102			0.750	0.908	MS	22,083	56,458	12/09/2020	03/15/2026
756109-BE-3	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	19,824,699	110.9250	19,689,232	17,750,000	19,746,967		(77,732)			4.625	1.461	MN	136,823		11/09/2021	11/01/2025
756109-BH-6	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	16,157,594	107.9690	16,195,359	15,000,000	16,131,541		(26,053)			3.400	2.031	JJ	235,167		11/09/2021	01/15/2028
756109-BJ-2	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	15,112,692	101.0510	15,157,648	15,000,000	15,110,419		(2,273)			2.200	2.075	JD	14,667	165,000	11/09/2021	06/15/2028
756109-BK-9	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	40,448,770	106.3190	40,401,255	38,000,000	40,407,214		(41,556)			3.100	2.202	JD	52,356	589,000	11/09/2021	12/15/2029
756109-BL-7	REALTY INCOME CORPORATION SR UNSECURED			1	1.G FE	43,997,992	104.1700	43,940,931	42,182,000	43,976,978		(21,014)			2.850	2.397	JD	53,431	601,094	11/09/2021	12/15/2032
756558-AA-6	RED DAWN ISSUER INC PIK NOTES			2	5.B GI	15,349,776	105.0000	16,482,665	15,697,776	15,348,860		(916)			13.000	13.543	MJSD	5,669	1,777,776	12/31/2021	01/29/2029
75884R-AW-3	REGENCY CENTERS LP COMPANY GUARNT			1	2.A FE	56,884	118.7730	59,387	50,000	56,710		(167)			4.400	3.575	FA	917	2,200	12/10/2020	02/01/2047
75884R-AY-9	REGENCY CENTERS LP COMPANY GUARNT			1	2.A FE	16,753,850	124.8390	20,069,112	16,076,000	16,733,592		(13,901)			4.650	4.382	MS	220,107	747,534	06/10/2020	03/15/2049
75884R-AZ-6	REGENCY CENTERS LP COMPANY GUARNT			1	2.A FE	20,051,671	103.8600	20,734,660	19,964,000	20,039,253		(8,990)			2.950	2.893	MS	173,410	588,938	06/18/2020	09/15/2029
75884R-BA-0	REGENCY CENTERS LP COMPANY GUARNT			1	2.A FE	54,901,558	109.1120	57,993,092	53,150,000	54,667,748		(165,159)			3.700	3.290	JD	87,402	1,966,550	07/23/2020	06/15/2030
75886A-AQ-1	REGENCY ENERGY PARTNERS LP SR UNSECURED			2	2.C FE	2,679,050	102.0010	2,550,020	2,500,000	2,539,001		(77,315)			5.000	1.836	AO	31,250	125,000	03/03/2020	10/01/2022
75886F-AE-7	REGENERON PHARMACEUTICALS INC SR UNSECURED			1	2.C FE	47,807,635	94.7600	48,001,579	50,656,000	47,838,694		31,059			1.750	2.464	MS	261,019	47,513	12/09/2021	09/15/2030
75886F-AF-4	REGENERON PHARMACEUTICALS INC SR UNSECURED			1	2.C FE	27,264,490	94.2610	27,467,532	29,140,000	27,296,571		32,082			2.800	3.136	MS	240,243	758,179	09/03/2021	09/15/2050
760759-AM-2	REPUBLIC SERVICES INC SENIOR UNSECURED			2	2.B FE	2,916,614	104.3060	2,845,466	2,728,000	2,754,556		(22,652)			4.750	3.858	MN	16,557	129,580	10/24/2013	05/15/2023
760759-AQ-3	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	10,258,744	104.8260	10,000,392	9,540,000	10,154,984		(103,760)			3.200	0.979	MS	89,888	152,640	06/28/2021	03/15/2025
760759-AR-1	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	31,230,531	104.6870	33,627,674	32,122,000	31,650,320		95,471			2.900	3.253	JJ	465,769	931,538	02/08/2019	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	14,836,032	107.6060	15,026,146	13,964,000	14,781,274		(64,422)			3.375	2.241	MN	60,220	319,410	07/14/2021	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	10,858,760	110.9500	12,204,546	11,000,000	10,903,291		13,033			3.950	4.108	MN	55,519	434,500	09/25/2018	05/15/2028
760759-AU-4	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	25,741,620	102.9080	26,268,226	25,526,000	25,660,085		(51,858)			2.500	2.283	FA	241,079	638,150	04/29/2020	08/15/2024
760759-AV-2	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	16,191,185	100.3090	16,181,859	16,132,000	16,191,319		(2,108)			2.300	2.248	MS	123,679	300,518	06/29/2021	03/01/2030
760759-AW-0	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	42,405,506	102.8100	42,784,314	41,615,000	42,402,100		(5,406)			3.050	2.948	MS	423,086	789,645	09/15/2021	09/01/2050
760759-AX-8	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	48,006,100	93.2090	46,604,411	50,000,000	48,107,552		98,355			1.450	1.900	FA	273,889	503,472	06/29/2021	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
760759-AZ-3	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	43,528,550	94.4620	42,974,663	45,494,000	43,609,104		80,554			1.750	2.209	FA	300,766	398,073	07/15/2021	02/15/2032
760759-BA-7	REPUBLIC SERVICES INC SR UNSECURED			1	2.B FE	982,530	99.6320	996,322	1,000,000	982,661		131			2.375	2.554	MS	3,497		11/23/2021	03/15/2033
761152-A*-8	RESMED INC SERIES A SR NOTE			1	2.A	33,000,000	105.0610	34,670,130	33,000,000	33,000,000					3.240	3.240	JJ	507,870	1,069,200	07/10/2019	07/10/2026
761152-A@-6	RESMED INC SERIES B SR NOTE			1	2.A	24,420,000	105.9690	25,877,630	24,420,000	24,420,000					3.450	3.450	JJ	400,183	842,490	07/10/2019	07/10/2029
76169#-AJ-2	REYES HOLDINGS LLC SERIES 2017A SENIOR SECURED NT			1	1.G PL	44,505,000	108.6140	48,338,661	44,505,000	44,505,000					3.710	3.710	AO	339,400	1,651,136	10/17/2017	10/17/2028
76174L-AA-1	REYNOLDS GROUP ISSUER LLC SR SECURED			1	4.A FE	29,500,000	97.4010	28,733,303	29,500,000	29,500,000					4.000	4.000	AO	249,111	1,225,889	09/17/2020	10/15/2027
76220#-AA-8	RHODE ISLAND HOSPITAL SERIES 2021 NOTE			1	2.A	20,900,000	101.7540	21,266,586	20,900,000	20,900,000					2.990	2.990	MN	79,850	291,625	05/27/2021	05/27/2031
76251#-AA-0	RIALTO WATER SERVICES LLC SENIOR SECURED NOTE			1	1.G PL	22,396,138	122.2720	27,312,846	22,337,776	22,383,791		(1,780)			5.500	5.477	MS	310,557	1,228,578	10/01/2014	11/29/2042
76611*-AA-9	RIDGEVIEW MEDICAL CENTER SECURED SENIOR NOTES			1	2.A	62,907,000	121.0980	76,179,119	62,907,000	62,907,000					4.730	4.730	JD	132,244	2,974,906	12/05/2018	12/15/2043
76711@-AD-0	RIO GRANDE RESOURCES TRUST II SENIOR GUARANTEED NOTE			2	2.B	17,748,000	107.1660	19,019,822	17,748,000	17,748,000					4.070	4.070	FA	272,885	722,344	06/28/2018	08/15/2025
76803@-AU-1	RIVER BEND FUEL SERVICES INC INT TERM SECURED NOTE SERIES V			1	2.A	26,000,000	100.2130	26,055,380	26,000,000	26,000,000					2.510	2.510	JD	29,004	652,600	07/01/2020	06/15/2027
76822*-AN-6	RIVER FUEL COMPANY 2 INC INTERMED TERM SEC NOTE SER I			1	2.A	19,800,000	103.1880	20,431,224	19,800,000	19,800,000					3.220	3.220	JD	28,336	637,560	12/15/2016	12/15/2023
76824*-AX-2	RIVER FUEL TRUST #1 INTERMEDIATE TERM SEC NT SER N			1	2.A	21,000,000	98.5150	20,688,150	21,000,000	21,000,000					1.840	1.840	JJ	200,713		06/24/2021	07/15/2026
771049-AA-1	ROBLOX CORPORATION SR UNSECURED			1	3.B FE	6,900,000	101.4330	6,998,898	6,900,000	6,900,000					3.875	3.875	MN	46,048		10/26/2021	05/01/2030
771196-BW-1	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	20,000,000	100.5880	20,117,599	20,000,000	20,000,000					1.930	1.930	JD	19,300		12/06/2021	12/13/2028
771196-BX-9	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	25,000,000	99.7160	24,928,948	25,000,000	25,000,000					2.076	2.076	JD	25,950		12/06/2021	12/13/2031
771196-BY-7	ROCHE HOLDINGS INC COMPANY GUARNT			1	1.C FE	25,000,000	98.1130	24,528,327	25,000,000	25,000,000					2.607	2.607	JD	32,588		12/06/2021	12/13/2051
771367-C#-4	ROCHESTER GAS ELECTRIC CORP FIRST MORTGAGE BOND SERIES DDD			1	1.F Z	37,050,000	100.0000	37,050,000	37,050,000	37,050,000					2.100	2.100	JD	34,580		12/15/2021	12/15/2031
77313L-AA-1	ROCKET MORTGAGE LLC COMPANY GUARNT			1	3.A FE	14,850,000	99.6830	14,802,982	14,850,000	14,850,000					2.875	2.875	AO	101,991		09/21/2021	10/15/2026
77313L-AB-9	ROCKET MORTGAGE LLC COMPANY GUARNT			1	3.A FE	6,900,000	101.2420	6,985,689	6,900,000	6,900,000					4.000	4.000	AO	65,933		09/21/2021	10/15/2033
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC SR UNSECURED			1	3.A FE	2,298,188	113.0170	3,362,256	2,975,000	2,320,017		13,143			6.875	9.423	AO	43,179	204,531	04/14/2020	04/15/2040
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC SR UNSECURED			1	3.A FE	1,859,150	103.2830	2,127,626	2,060,000	1,919,019		36,829			3.600	5.869	MN	9,476	74,160	05/04/2020	05/15/2025
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC SR UNSECURED			1	3.A FE	3,150,125	104.3670	4,122,490	3,950,000	3,246,229		57,985			4.800	7.731	MN	24,227	189,600	04/16/2020	05/15/2030
776743-AM-8	ROPER TECHNOLOGIES INC SR UNSECURED			1	2.B FE	14,980,200	97.7690	14,665,409	15,000,000	14,985,368		3,871			1.000	1.027	MS	44,167	155,833	08/18/2020	09/15/2025
778296-AF-0	ROSS STORES INC SR UNSECURED			1	2.A FE	9,943,600	97.1070	9,710,732	10,000,000	9,955,662		10,079			0.875	0.981	AO	18,472	86,042	10/19/2020	04/15/2026
780153-AG-7	ROYAL CARIBBEAN CRUISES LTD SR UNSUB				4.B FE	6,242,100	116.1850	10,103,458	8,696,000	6,592,026		222,534			7.500	13.633	AO	137,687	652,200	09/02/2020	10/15/2027
780153-AU-6	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED				4.B FE	9,389,878	101.3420	12,393,160	12,229,000	11,140,503		1,071,742			5.250	16.690	MN	82,036	642,023	04/30/2020	11/15/2022
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.B FE	4,996,613	93.9630	7,446,604	7,925,000	5,401,882		264,332			3.700	10.752	MS	86,338	293,225	09/02/2020	03/15/2028
780153-BB-7	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED				4.B FE	10,877,137	127.3580	13,531,805	10,625,000	10,762,991		(91,959)			4.250	3.324	JD	20,069	451,563	11/02/2020	06/15/2023
780153-BC-5	ROYAL CARIBBEAN CRUISES LTD COMPANY GUARNT			1	4.B FE	6,981,125	106.5980	7,355,295	6,900,000	6,937,827		(28,347)			9.125	8.642	JD	27,983	629,625	06/04/2020	06/15/2023
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.B FE	8,890,000	101.4290	9,027,141	8,900,000	8,890,915		915			5.500	5.520	AO	122,375	247,469	03/25/2021	04/01/2028
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.B FE	9,850,000	97.1040	9,564,737	9,850,000	9,850,000					4.250	4.250	JJ	217,452		06/15/2021	07/01/2026
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD SR UNSECURED			1	4.B FE	14,700,000	101.6750	14,946,219	14,700,000	14,700,000					5.500	5.500	FA	298,696		08/11/2021	08/31/2026
78081B-AL-7	ROYALTY PHARMA PLC COMPANY GUARNT			1	2.C FE	501,485	100.8350	504,175	500,000	501,485					3.300	3.278	MS	5,454		11/19/2021	09/02/2040
78081B-AM-5	ROYALTY PHARMA PLC COMPANY GUARNT			1	2.C FE	1,754,603	99.5760	1,742,585	1,750,000	1,754,603					3.550	3.535	MS	20,536		11/19/2021	09/02/2050
78081B-AN-3	ROYALTY PHARMA PLC COMPANY GUARNT			1	2.C FE	16,816,888	95.5060	16,889,204	17,684,000	16,825,704		8,816			2.150	2.724	MS	163,700		11/19/2021	09/02/2031
78081B-AP-8	ROYALTY PHARMA PLC COMPANY GUARNT			1	2.C FE	15,945,690	96.3360	15,895,392	16,500,000	15,947,283		1,593			3.350	3.533	MS	237,990		11/19/2021	09/02/2051
781172-AB-7	RUBY PIPELINE LLC SENIOR UNSECURED 144A			1	5.A FE	41,474,677	90.4280	37,486,389	41,454,545	41,456,501		(709,046)			8.000	6.198	AO	829,091	3,264,545	10/01/2014	04/01/2022
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES SERIES A GUARANTEED SENIOR SEC			1	3.B	11,000,000	89.4940	9,844,340	11,000,000	11,000,000					2.440	2.440	MS	72,319	268,400	09/24/2020	09/24/2030
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES SERIES B GUARANTEED SENIOR SEC			1	3.B	7,810,000	87.6570	6,846,012	7,810,000	7,810,000					2.590	2.590	MS	54,503	202,279	09/24/2020	09/24/2032
78349A-A*-4	RWJ BARNABAS HEALTH INC SERIES A SENIOR SECURED NOTE			1	1.E	12,000,000	112.9560	13,554,720	12,000,000	12,000,000					4.040	4.040	JJ	242,400	484,800	12/18/2018	07/01/2029
78349A-A@-2	RWJ BARNABAS HEALTH INC SERIES B SENIOR SECURED NOTE			1	1.E	9,692,000	117.8780	11,424,736	9,692,000	9,692,000					4.170	4.170	JJ	202,078	404,156	12/18/2018	07/01/2034
78403D-AM-2	SBA COMMUNICATIONS CORPORATION MORTGAGE 144A			2	1.F FE	50,000,000	100.4840	50,241,980	50,000,000	50,000,000					3.448	3.473	MON	76,622	1,724,000	02/16/2018	03/15/2023
78403D-AN-0	SBA COMMUNICATIONS CORPORATION ASSET BACKED			1	1.F FE	36,619,050	102.6150	37,567,406	36,610,000	36,615,230		(2,840)			2.836	2.829	MON	46,145	1,038,260	06/29/2020	01/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78403D-AP-5	SBA COMMUNICATIONS CORPORATION ASSET BACKED			2	1.F FE	11,250,000	99.8680	11,235,180	11,250,000	11,250,000					1.884	1.884	MON	9,420	211,949	07/08/2020	01/15/2026
78403D-AR-1	SBA COMMUNICATIONS CORPORATION ASSET BACKED			2	1.F FE	10,000,000	102.0780	10,207,825	10,000,000	10,000,000					2.328	2.328	MON	10,347	232,800	07/08/2020	01/15/2028
78403D-AV-2	SBA COMMUNICATIONS CORPORATION ASSET BACKED			2	1.F FE	20,000,000	99.3050	19,861,074	20,000,000	20,000,000					1.840	1.840	MON	16,356	49,067	10/08/2021	04/15/2027
78408L-AA-5	S C JOHNSON & SON INC UNSECURED 144A			2	1.G FE	18,526,877	117.4520	22,180,811	18,885,000	18,589,694		(8,495)			4.000	4.111	MN	96,523	755,400	06/29/2020	05/15/2043
78409V-AD-6	S & P GLOBAL INC SR UNSECURED			1	1.G FE	1,936,712	108.3950	2,092,029	1,930,000	1,932,666		(739)			4.000	3.955	JD	3,431	77,200	12/18/2015	06/15/2025
78409V-AM-6	S & P GLOBAL INC SR UNSECURED			1	1.G FE	4,275,404	105.8040	4,560,145	4,310,000	4,290,813		(3,459)			2.950	3.046	JJ	56,156	127,145	05/01/2017	01/22/2027
78409V-AP-9	S & P GLOBAL INC COMPANY GUARNT			1	1.G FE	23,127,551	103.5150	23,697,771	22,893,000	23,113,379		(16,655)			2.500	2.360	JD	47,694	572,325	04/30/2021	12/01/2029
78409V-AQ-7	S & P GLOBAL INC COMPANY GUARNT			1	1.G FE	10,880,392	109.1050	11,887,040	10,895,000	10,881,801		(336)			3.250	3.255	JD	29,507	354,088	04/27/2021	12/01/2049
78409V-AS-3	S & P GLOBAL INC COMPANY GUARNT			1	1.G FE	9,222,100	93.0900	9,309,017	10,000,000	9,272,581		(50,481)			1.250	2.180	FA	47,222	62,500	04/29/2021	08/15/2030
78410G-AD-6	SBA COMMUNICATIONS CORPORATION SR UNSECURED			1	3.C FE	15,169,699	103.2280	15,484,180	15,000,000	15,130,882		(38,448)			3.875	3.577	FA	219,583	581,250	12/28/2020	02/15/2027
78410G-AE-4	SBA COMMUNICATIONS CORPORATION SR UNSECURED			1	4.A FE	9,800,000	96.2310	9,430,616	9,800,000	9,800,000					3.125	3.125	FA	127,604	154,826	01/14/2021	02/01/2029
78412D-A#-6	SEMCO ENERGY INC FIRST MTG BONDS SERIES 2020A1			1	1.E	69,300,000	98.2900	68,114,970	69,300,000	69,300,000					2.450	2.450	AO	330,138	1,697,850	04/21/2020	04/21/2030
784305-A#-1	SJW GROUP SENIOR NOTES SERIES 2019B			1	1.G	25,000,000	102.6890	25,672,250	25,000,000	25,000,000					3.150	3.150	MN	131,250	787,500	10/08/2019	11/01/2031
784305-A@-3	SJW GROUP SENIOR NOTES SERIES 2019A			1	1.G	50,000,000	102.9310	51,465,500	50,000,000	50,000,000					3.050	3.050	MN	254,167	1,525,000	10/08/2019	11/01/2029
784305-B*-4	SJW GROUP SENIOR NOTES SERIES 2019C			1	1.G	9,150,000	105.8730	9,687,380	9,150,000	9,150,000					3.530	3.530	MN	53,833	322,995	10/08/2019	11/01/2039
78442F-EQ-7	NAVIENT CORP SR UNSECURED			1	3.C FE	3,097,500	104.1970	3,646,894	3,500,000	3,380,140		(102,919)			5.500	8.946	JJ	83,417	192,500	01/03/2019	01/25/2023
78444@-AA-6	SIP HOLDCO LLC SENIOR NOTE			1	2.B PL	47,500,000	100.0000	47,500,000	47,500,000	47,500,000					3.360	3.360	JD	8,867		12/29/2021	12/15/2046
78466C-AC-0	SS & C TECHNOLOGIES INC COMPANY GUARNT			1	4.B FE	24,525,000	104.7410	25,975,754	24,800,000	24,578,694		(30,964)			5.500	5.682	MS	344,789	1,364,000	03/20/2020	09/30/2027
78471R-AB-2	SRS DISTRIBUTION INC SR SECURED			1	4.C FE	1,925,000	100.9110	1,942,531	1,925,000	1,925,000					4.625	4.625	JJ	51,193		05/20/2021	07/01/2028
78488@-AA-3	SVF HOLDING REAL ESTATE INVEST SERIES A SENIOR GUARANTEED NTE			1	2.A	32,000,000	105.9370	33,899,840	32,000,000	32,000,000					3.750	3.750	JJ	576,667	1,200,000	07/08/2015	07/08/2025
78488@-AB-1	SVF HOLDING REAL ESTATE INVEST SERIES B SENIOR GUARANTEED NTE			1	2.A	13,080,000	107.6140	14,075,911	13,080,000	13,080,000					3.850	3.850	FA	194,438	503,580	08/12/2015	08/12/2027
78488@-AC-9	SVF HOLDING REAL ESTATE INVEST SENIOR GUARANTEED NOTE			1	2.A	3,000,000	106.4530	3,193,590	3,000,000	3,000,000					3.740	3.740	AO	28,050	112,200	04/01/2016	04/01/2026
78488@-AD-7	SVF HOLDING REAL ESTATE INVEST SERIES B SENIOR GUARANTEED NT			1	2.A	6,000,000	106.4530	6,387,180	6,000,000	6,000,000					3.740	3.740	AO	56,100	224,400	06/07/2016	04/01/2026
78488@-AE-5	SVF HOLDING REAL ESTATE INVEST SENIOR GUARANTEED NOTE			1	2.A	3,580,000	108.0370	3,867,725	3,580,000	3,580,000					3.890	3.890	AO	34,816	139,262	04/01/2016	04/01/2028
78488@-AF-2	SVF HOLDING REAL ESTATE INVEST SERIES D SENIOR GUARANTEED NT			1	2.A	8,000,000	108.0370	8,642,960	8,000,000	8,000,000					3.890	3.890	AO	77,800	311,200	06/07/2016	04/01/2028
78488@-AG-0	SVF HOLDING REAL ESTATE INVEST SERIES A SENIOR GUAR NOTE			1	2.A	10,000,000	105.9260	10,592,600	10,000,000	10,000,000					4.110	4.110	FA	155,267	411,000	08/15/2018	08/15/2024
78488@-AJ-4	SVF HOLDING REAL ESTATE INVEST SERIES C SENIOR GUAR NOTE			1	2.A	19,580,000	111.9810	21,925,880	19,580,000	19,580,000					4.340	4.340	FA	321,025	849,772	11/01/2018	08/15/2030
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR SECURED NOTE			1	1.D PL	27,015,648	109.0610	29,463,536	27,015,648	27,015,648					4.120	4.158	MON	3,092	1,113,045	01/04/2017	05/31/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC SENIOR NOTES			1	2.A FE	25,000,000	111.5000	27,875,112	25,000,000	25,000,000					4.246	4.246	MN	176,917	1,061,500	04/26/2018	05/01/2028
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC SENIOR NOTES			1	2.A FE	28,900,000	119.5370	34,546,233	28,900,000	28,900,000					4.682	4.682	MN	225,516	1,353,098	04/26/2018	05/01/2038
785592-AD-8	SABINE PASS LIQUEFACTION LLC SR SECURED			1	2.C FE	17,027,353	104.6410	17,061,776	16,305,000	16,499,652		(178,802)			5.625	4.439	AO	193,622	917,156	11/27/2018	04/15/2023
785592-AJ-5	SABINE PASS LIQUEFACTION LLC SR SECURED			1	2.C FE	45,989,467	108.8040	46,334,218	42,585,000	44,091,420		(671,180)			5.750	3.991	MN	312,881	2,448,638	03/03/2020	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC SR SECURED			1	2.C FE	8,509,058	111.0740	9,054,769	8,152,000	8,338,429		(58,128)			5.625	4.777	MS	152,850	458,550	11/27/2018	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC SR SECURED			1	2.C FE	18,497,965	112.6290	19,158,193	17,010,000	18,298,448		(110,611)			5.000	3.230	MS	250,425	522,350	12/17/2021	03/15/2027
785592-AX-4	SABINE PASS LIQUEFACTION LLC SR SECURED			1	2.C FE	51,908,009	113.1060	56,213,768	49,700,000	51,895,640		(12,369)			4.500	3.822	MN	285,775	1,530,000	12/20/2021	05/15/2030
78573N-AC-6	SABRE GLBL INC SR SECURED			1	4.B FE	3,900,000	112.9570	4,405,338	3,900,000	3,900,000					9.250	9.250	AO	76,158	360,750	04/13/2020	04/15/2025
78573N-AF-9	SABRE GLBL INC SR SECURED			2	4.B FE	4,650,000	104.0010	4,836,045	4,650,000	4,650,000					7.375	7.375	MS	114,313	346,748	08/20/2020	09/01/2025
79466L-AG-9	SALESFORCE COM INC SR UNSECURED			1	1.F FE	3,997,960	99.1340	3,965,366	4,000,000	3,998,277		317			0.625	0.642	JJ	11,736		06/29/2021	07/15/2024
79466L-AH-7	SALESFORCE COM INC SR UNSECURED			1	1.F FE	22,882,730	98.6080	22,679,728	23,000,000	22,889,812		7,082			1.500	1.577	JJ	161,958		09/30/2021	07/15/2028
79466L-AJ-3	SALESFORCE COM INC SR UNSECURED			1	1.F FE	24,927,750	99.1750	24,793,655	25,000,000	24,930,853		3,103			1.950	1.982	JJ	228,854		06/29/2021	07/15/2031
79466L-AK-0	SALESFORCE COM INC SR UNSECURED			1	1.F FE	17,444,465	100.0560	17,509,868	17,500,000	17,445,644		1,179			2.700	2.720	JJ	221,813		09/27/2021	07/15/2041
79466L-AL-8	SALESFORCE COM INC SR UNSECURED			1	1.F FE	49,426,781	102.2590	50,132,653	49,025,000	49,424,630		(2,151)			2.900	2.858	JJ	667,421		09/27/2021	07/15/2051
79466L-AM-6	SALESFORCE COM INC SR UNSECURED			1	1.F FE	16,979,960	103.3320	17,566,412	17,000,000	16,980,104		144			3.050	3.055	JJ	243,407		07/01/2021	07/15/2061
79546V-AM-8	SALLY HOLDINGS LLC SECURED			2	3.B FE	6,425,000	106.5840	6,848,027	6,425,000	6,425,000					8.750	8.750	AO	95,260	562,188	04/21/2020	04/30/2025
797440-BJ-2	SAN DIEGO GAS & ELECTRIC COMPA BONDS			1	1.F FE	30,529,761	135.2970	36,523,390	26,995,000	29,568,946		(108,210)			6.125	5.213	MS	486,847	1,653,444	12/15/2014	09/15/2037

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
797440-BK-9	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	1,283,070	140.9830	1,409,834	1,000,000	1,227,157		(8,746)			6.000	4.154	JD	5,000	60,000	10/01/2014	06/01/2039
797440-BL-7	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE				1.F FE	17,824,302	130.7220	22,516,854	17,225,000	17,707,395		(17,104)			5.350	5.105	MN	117,752	921,538	04/29/2015	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE				1.F FE	10,164,591	121.6970	12,327,927	10,130,000	10,165,768		(1,451)			4.500	4.470	FA	172,210	455,850	02/03/2016	08/15/2040
797440-BP-8	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	2,996,034	111.5550	3,346,649	3,000,000	2,996,775		105			3.950	3.958	MN	15,142	118,500	12/15/2014	11/15/2041
797440-BQ-6	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	1,990,135	116.6710	2,333,410	2,000,000	1,991,795		249			4.300	4.331	AO	21,500	86,000	12/15/2014	04/01/2042
797440-BR-4	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			2	1.F FE	18,602,023	103.6800	19,289,705	18,605,000	18,604,404		342			3.600	3.602	MS	223,260	669,780	09/04/2013	09/01/2023
797440-BT-0	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	1,071,531	99.3770	1,064,855	1,071,531	1,071,531					1.914	1.914	FA	8,545	20,509	03/09/2015	02/01/2022
797440-BU-7	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	14,951,250	103.5610	15,534,224	15,000,000	14,977,146		4,886			2.500	2.537	MN	47,917	375,000	05/16/2016	05/15/2026
797440-BV-5	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	1,689,848	111.3180	1,836,751	1,650,000	1,686,375		(888)			3.750	3.615	JD	5,156	61,875	10/24/2017	06/01/2047
797440-BW-3	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	906,741	119.8460	922,812	770,000	900,523		(3,230)			4.150	3.181	MN	4,083	31,955	02/21/2020	05/15/2048
797440-BX-1	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	3,553,114	118.3710	3,574,798	3,020,000	3,534,728		(11,078)			4.100	3.156	JD	5,503	123,820	04/15/2021	06/15/2049
797440-BY-9	SAN DIEGO GAS & ELECTRIC COMPA 1ST MORTGAGE			1	1.F FE	747,490	106.0250	768,684	725,000	747,161		(328)			3.320	3.154	AO	5,081	12,035	04/27/2021	04/15/2050
798237-M*-1	SAN JOSE WATER COMPANY SENIOR NOTES SERIES O			1	1.F Z	11,875,000	100.0000	11,875,000	11,875,000	11,875,000					3.000	3.000	JD	29,688		12/01/2021	12/01/2051
80282K-AE-6	SANTANDER HOLDINGS USA INC SR UNSECURED			2	2.A FE	24,395,238	108.2830	26,426,371	24,405,000	24,401,035		1,010			4.500	4.505	JJ	500,303	1,098,225	07/14/2015	07/17/2025
80282K-AP-1	SANTANDER HOLDINGS USA INC SR UNSECURED			2	2.A FE	14,347,704	109.9320	14,664,909	13,340,000	14,080,675		(126,396)			4.400	3.249	JJ	273,915	586,960	11/01/2019	07/13/2027
80282K-AS-5	SANTANDER HOLDINGS USA INC SR UNSECURED			2	2.A FE	23,146,790	102.2100	23,712,630	23,200,000	23,188,109		10,979			3.400	3.450	JJ	357,151	788,800	04/25/2019	01/18/2023
80282K-AT-3	SANTANDER HOLDINGS USA INC SR UNSECURED			2	2.A FE	5,134,100	100.4000	5,020,019	5,000,000	5,009,424		(58,634)			3.700	2.497	MS	47,792	185,000	11/05/2019	03/28/2022
80282K-AW-6	SANTANDER HOLDINGS USA INC SR UNSECURED			1	2.A FE	14,987,100	104.2540	15,638,026	15,000,000	14,993,447		2,538			3.500	3.519	JD	35,000	525,000	06/04/2019	06/07/2024
80282K-BB-1	SANTANDER HOLDINGS USA INC SR UNSECURED			1	2.A FE	27,945,120	105.0390	29,410,842	28,000,000	27,961,514		10,428			3.450	3.493	JD	77,817	966,000	05/27/2020	06/02/2025
806605-AG-6	SCHERING-PLOUGH CORPORATION SR UNSECURED			1	1.E FE	10,687,577	144.7220	15,080,012	10,420,000	10,597,093		(9,741)			6.500	6.527	JD	56,442	677,300	12/15/2014	12/01/2033
806851-AG-6	SCHLUMBERGER HOLDINGS CORPORAT SR UNSECURED 144A			1	2.A FE	339,280	107.8990	356,066	330,000	335,618		(1,387)			4.000	3.509	JD	367	13,200	04/05/2019	12/21/2025
806851-AH-4	SCHLUMBERGER HOLDINGS CORPORAT SR UNSECURED			1	2.A FE	1,938,377	111.1230	2,100,231	1,890,000	1,926,747		(4,400)			4.300	3.983	MN	13,545	81,270	04/05/2019	05/01/2029
806851-AK-7	SCHLUMBERGER HOLDINGS CORPORAT SR UNSECURED			1	2.A FE	3,002,070	108.2490	3,247,480	3,000,000	3,001,683		(228)			3.900	3.890	MN	14,300	117,000	05/02/2019	05/17/2028
80689#-BG-0	SCHNEIDER NATIONAL LEASING INC SENIOR NOTE SERIES G			1	2.B	20,000,000	100.4290	20,085,800	20,000,000	20,000,000					3.350	3.350	MS	206,583	670,000	03/10/2015	03/10/2022
80689#-BH-8	SCHNEIDER NATIONAL LEASING INC SENIOR NOTE SERIES H			1	2.B	33,600,000	105.7370	35,527,632	33,600,000	33,600,000					3.710	3.710	MS	384,356	1,246,560	03/10/2015	03/10/2025
808513-AX-3	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	18,987,270	107.8060	20,483,116	19,000,000	18,993,405		1,790			3.850	3.861	MN	81,278	731,500	05/17/2018	05/21/2025
808513-AY-1	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	25,963,860	105.0220	27,305,713	26,000,000	25,984,429		7,074			3.550	3.580	FA	384,583	923,000	10/29/2018	02/01/2024
808513-AZ-8	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	14,252,331	112.2610	16,064,572	14,310,000	14,267,179		5,124			4.000	4.049	FA	238,500	572,400	10/29/2018	02/01/2029
808513-BB-0	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	29,983,800	108.7890	32,636,558	30,000,000	29,989,168		3,073			4.200	4.212	MS	339,500	1,260,000	03/20/2020	03/24/2025
808513-BC-8	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	24,964,500	118.5420	29,635,378	25,000,000	24,969,615		2,974			4.625	4.643	MS	317,969	1,156,250	03/20/2020	03/22/2030
808513-BF-1	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	49,725,831	97.7450	48,623,080	49,745,000	49,730,124		3,880			0.900	0.907	MS	136,799	335,779	02/22/2021	03/11/2026
808513-BG-9	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	26,273,403	96.1370	25,307,947	26,325,000	26,278,136		4,515			1.650	1.671	MS	132,722	325,772	12/08/2020	03/11/2031
808513-BR-5	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	9,976,800	98.7480	9,874,779	10,000,000	9,979,673		2,873			1.150	1.198	MN	15,333	57,500	05/11/2021	05/13/2026
808513-BS-3	THE CHARLES SCHWAB CORPORATION SR UNSECURED			1	1.F FE	9,980,500	101.1110	10,111,139	10,000,000	9,981,611		1,111			2.300	2.322	MN	30,667	115,000	05/11/2021	05/13/2031
808625-AA-5	SCIENCE APPLICATIONS INTERNATI SR UNSECURED			1	4.A FE	11,340,000	102.5220	12,251,415	11,950,000	11,449,181		63,311			4.875	5.668	AO	145,641	582,563	04/08/2020	04/01/2028
80874Y-AW-0	SCIENTIFIC GAMES INTERNATIONAL SR SECURED 144A			1	4.A FE	13,833,188	102.9120	14,356,179	13,950,000	13,881,519		15,602			5.000	5.142	AO	147,250	697,500	09/07/2018	10/15/2025
810186-AS-5	THE SCOTTS MIRACLE-GRO COMPANY COMPANY GUARNT			1	4.A FE	9,900,000	104.1390	10,309,748	9,900,000	9,900,000					4.500	4.500	AO	94,050	445,500	03/17/2020	10/15/2029
810186-AV-8	THE SCOTTS MIRACLE-GRO COMPANY SR UNSECURED			1	4.A FE	6,800,000	99.7280	6,781,515	6,800,000	6,800,000					4.375	4.375	FA	114,042		08/10/2021	02/01/2032
81211K-AK-6	SEALED AIR CORPORATION BOND				3.B FE	5,062,500	127.1330	6,356,632	5,000,000	5,054,150		(3,024)			6.875	6.738	JJ	158,507	343,750	01/04/2019	07/15/2033
81211K-AU-4	SEALED AIR CORPORATION SR UNSECURED 144A			1	3.B FE	13,719,063	103.8370	14,018,004	13,500,000	13,539,840		(37,120)			5.250	4.950	AO	177,188	708,750	11/18/2016	04/01/2023
81211K-AY-6	SEALED AIR CORPORATION COMPANY GUARNT			1	3.B FE	6,250,000	104.3180	6,519,863	6,250,000	6,250,000					4.000	4.000	JD	20,833	250,000	11/12/2019	12/01/2027
816196-AT-6	SELECT MEDICAL CORPORATION COMPANY GUARNT			1	4.C FE	17,114,000	105.8470	17,676,417	16,700,000	16,964,111		(75,038)			6.250	5.694	FA	394,306	1,043,750	12/05/2019	08/15/2026
816851-AP-4	SEMPRA ENERGY SR UNSECURED				2.B FE	2,076,312	137.9950	2,252,080	1,632,000	1,991,670		(13,347)			6.000	4.225	AO	20,672	97,920	10/20/2014	10/15/2039
816851-BG-3	SEMPRA ENERGY SR UNSECURED			1	2.B FE	13,185,232	106.6260	13,152,331	12,335,000	13,017,998		(110,715)			3.400	2.358	FA	174,746	419,390	06/10/2020	02/01/2028
816851-BH-1	SEMPRA ENERGY SR UNSECURED			1	2.B FE	21,542,543	110.3060	23,451,153	21,260,000	21,530,341		(13,374)			3.800	3.688	FA	336,617	802,940	03/25/2021	02/01/2038
816851-BJ-7	SEMPRA ENERGY SR UNSECURED			1	2.B FE	20,058,001	112.1120	22,026,722	19,647,000	20,045,116		(9,167)			4.000	3.872	FA	327,450	777,680	04/15/2021	02/01/2048
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST SR UNSECURED			1	4.A FE	5,832,000	98.5930	6,004,308	6,090,000	5,865,141		29,366			4.750	5.448	FA	109,282	289,275	02/04/2021	02/15/2028
81725W-AH-6	SENSATA TECHNOLOGIES BV SR UNSECURED 144A				3.C FE	5,041,208	109.9060	5,639,294	5,131,000	5,097,851		10,474			5.625	5.876	MN	48,103	288,619	10/05/2015	11/01/2024
81728U-AA-2	SENSATA TECHNOLOGIES INC COMPANY GUARNT			1	3.C FE	5,313,000	105.6630	6,126,355	5,798,000	5,380,479		38,821			4.375	5.469	FA	95,828	253,663	03/20/2020	02/15/2030
817565-CE-2	SERVICE CORP INTERNATIONAL US SR UNSECURED			1	3.C FE	18,132,500	107.7370	19,284,983	17,900,000	18,074,974		(30,948)			5.125	4.899	JD	76,448	917,375	03/16/2020	06/01/2029
817565-CG-7	SERVICE CORP INTERNATIONAL US SR UNSECURED			1	3.C FE	6,875,000	102.0500	7,015,940	6,875,000	6,875,000					4.000	4.000	MN	35,139	130,625	05/10/2021	05/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81761L-AA-0	SERVICE PROPERTIES TRUST SR UNSECURED			1	3.B FE	4,900,000	108.3960	5,311,390	4,900,000	4,900,000					7.500	7.500	MS	108,208	367,500	06/03/2020	09/15/2025
81761L-AB-8	SERVICE PROPERTIES TRUST SR UNSECURED			1	3.B FE	4,900,000	102.6740	5,031,039	4,900,000	4,900,000					5.500	5.500	JD	11,978	288,215	11/17/2020	12/15/2027
824348-AQ-9	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	3,160,359	114.0320	3,614,821	3,170,000	3,161,576		240			4.000	4.018	JD	5,636	126,800	06/29/2020	12/15/2042
824348-AR-7	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	3,022,757	106.4650	3,195,006	3,001,000	3,013,599		(3,488)			3.450	3.317	FA	43,139	103,535	04/04/2019	08/01/2025
824348-AS-5	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	7,658,073	123.4480	9,388,207	7,605,000	7,655,428		(1,402)			4.550	4.501	FA	144,178	346,028	07/24/2019	08/01/2045
824348-AU-0	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	182,887	100.7180	184,314	183,000	182,990		23			2.750	2.763	JD	419	5,033	05/02/2017	06/01/2022
824348-AV-8	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	4,797,400	104.4890	5,224,455	5,000,000	4,912,893		33,776			3.125	3.888	JD	13,021	156,250	05/24/2018	06/01/2024
824348-AW-6	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	65,205,793	108.3890	70,987,342	65,493,000	65,485,823		6,407			3.450	3.429	JD	188,292	2,259,509	03/30/2021	06/01/2027
824348-AX-4	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	61,868,308	125.3880	72,500,516	57,821,000	61,714,902		(87,512)			4.500	4.056	JD	216,829	2,601,945	04/27/2021	06/01/2047
824348-BJ-4	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	50,118,483	105.4310	51,036,150	48,407,000	50,072,025		(50,354)			2.950	2.432	FA	539,469	614,131	10/28/2021	08/15/2029
824348-BK-1	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	30,164,493	113.3830	32,574,803	28,730,000	30,148,414		(14,541)			3.800	3.507	FA	412,435	790,970	09/01/2021	08/15/2049
824348-BL-9	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	13,580,479	100.3440	13,620,705	13,574,000	13,577,370		(3,109)			2.300	2.291	MN	39,892	312,202	03/30/2021	05/15/2030
824348-BM-7	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	54,507,508	105.4620	54,376,322	51,560,000	54,468,175		(39,297)			3.300	2.996	MN	217,411	1,317,855	11/05/2021	05/15/2050
824348-BN-5	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	13,359,120	98.9420	13,307,742	13,450,000	13,360,122		1,002			2.200	2.274	MS	41,919		11/10/2021	03/15/2032
824348-BP-0	THE SHERWIN-WILLIAMS COMPANY SR UNSECURED			1	2.B FE	9,311,033	97.9190	9,179,948	9,375,000	9,311,129		97			2.900	2.934	MS	38,516		12/02/2021	03/15/2052
826418-BE-4	SIERRA PACIFIC POWER COMPANY GENL REF MORT			1	1.F FE	23,658,557	145.0240	34,327,255	23,670,000	23,661,457		293			6.750	6.754	JJ	798,863	1,597,725	12/15/2014	07/01/2037
826418-BJ-3	SIERRA PACIFIC POWER COMPANY SECURED			2	1.F FE	9,979,000	103.3360	10,333,624	10,000,000	9,996,096		2,303			3.375	3.400	FA	127,500	337,500	08/12/2013	08/15/2023
827048-AW-9	SILGAN HOLDINGS INC SR UNSECURED			1	3.B	5,895,710	102.4360	6,043,734	5,900,000	5,896,479		505			4.125	4.136	AO	60,844	243,375	07/22/2020	02/01/2028
82812#-AA-0	SILVER RUN ELECTRIC LLC SENIOR SECURED NOTE			1	1.F PL	17,308,659	94.7410	16,398,397	17,308,659	17,308,659					2.570	2.570	JD	1,236	462,132	12/17/2020	12/18/2050
82873M-AA-1	SIMMONS FOODS INC SECURED			1	4.C FE	6,850,000	98.5480	6,750,525	6,850,000	6,850,000					4.625	4.625	MS	105,604	156,646	02/17/2021	03/01/2029
828807-CY-1	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	4,942,050	107.1360	5,356,790	5,000,000	4,955,614		8,160			3.250	3.448	MN	13,993	162,500	04/29/2020	11/30/2026
828807-DG-9	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	32,892,630	101.8530	33,611,460	33,000,000	32,939,704		21,515			2.000	2.070	MS	198,000	660,000	10/22/2019	09/13/2024
828807-DH-7	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	28,693,980	102.9990	30,010,926	29,137,000	28,713,310		8,902			3.250	3.330	MS	284,086	924,365	04/27/2021	09/13/2049
828807-DL-8	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	19,952,600	98.3750	19,675,045	20,000,000	19,958,666		6,066			1.750	1.786	FA	145,833	184,722	01/11/2021	02/01/2028
828807-DP-9	SIMON PROPERTY GROUP LP SR UNSECURED			1	1.G FE	1,980,500	97.9240	1,958,483	2,000,000	1,981,362		862			1.375	1.568	JJ	10,160		09/30/2021	01/15/2027
829259-AY-6	SINCLAIR TELEVISION GROUP INC COMPANY GUARNT			1	5.A FE	5,775,000	97.3060	5,619,414	5,775,000	5,775,000					5.500	5.500	JD	26,469	317,625	11/19/2019	03/01/2030
829259-BA-7	SINCLAIR TELEVISION GROUP INC SR SECURED			1	4.A FE	3,900,000	94.6150	3,689,990	3,900,000	3,900,000					4.125	4.125	JD	13,406	159,534	11/19/2020	12/01/2030
82967N-BA-5	SIRIUS XM RADIO INC SR UNSECURED 144A			1	3.C FE	22,415,875	104.0150	23,455,468	22,550,000	22,448,943		13,675			5.000	5.086	FA	469,792	1,127,500	02/12/2019	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC SR UNSECURED			1	3.C FE	17,956,920	107.8390	19,298,852	17,896,000	17,944,434		(7,438)			5.500	5.442	JJ	492,140	984,280	03/31/2020	07/01/2029
82967N-BG-2	SIRIUS XM RADIO INC SR UNSECURED			1	3.C FE	16,000,000	100.2620	16,041,917	16,000,000	16,000,000					4.125	4.125	JJ	330,000	696,667	06/08/2020	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC SR UNSECURED			1	3.C FE	14,775,000	100.6810	14,875,640	14,775,000	14,775,000					4.000	4.000	JJ	311,917		06/07/2021	07/15/2028
82967N-BL-1	SIRIUS XM RADIO INC COMPANY GUARNT			1	3.C FE	14,800,000	99.9790	14,796,928	14,800,000	14,800,000					3.125	3.125	MS	173,438		08/02/2021	09/01/2026
830867-AA-5	SKYMILES IP LTD SR SECURED			1	2.B FE	6,000,000	105.2510	6,315,051	6,000,000	6,000,000					4.500	4.525	JAJO	53,250	290,250	09/16/2020	10/20/2025
83174@-AA-2	SMART MARKETS FUND HOLDINGS LP SENIOR GUARANTEED NOTE			1	2.C	49,300,000	111.0490	54,747,157	49,300,000	49,300,000					4.390	4.390	JD	180,356	2,164,270	08/20/2018	06/19/2028
83416W-AA-1	SOLAR STAR FUNDING LLC SERIES A SENIOR SECURED NOTES			1	2.B FE	78,314,025	115.5190	90,591,522	78,421,273	78,348,239		4,643			5.375	5.390	JD	11,709	4,215,143	10/01/2014	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING LLC SERIES B SENIOR SECURED NOTES			1	2.B FE	23,346,565	105.9820	24,743,266	23,346,565	23,346,565					3.950	3.950	JD	2,562	922,189	03/04/2015	06/30/2035
83545G-BD-3	SONIC AUTOMOTIVE INC COMPANY GUARNT			1	3.C FE	3,900,000	100.7690	3,929,975	3,900,000	3,900,000					4.625	4.625	MN	32,067		10/15/2021	11/15/2029
83545G-BE-1	SONIC AUTOMOTIVE INC COMPANY GUARNT			1	3.C FE	1,950,000	100.8750	1,967,062	1,950,000	1,950,000					4.875	4.875	MN	16,900		10/15/2021	11/15/2031
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA MORTGAGE NOTE			1	1.F FE	2,915,175	136.1680	3,404,211	2,500,000	2,838,209		(25,387)			6.625	4.908	FA	69,010	165,625	10/15/2018	02/01/2032
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA 1ST MORTGAGE			2	1.F FE	7,303,271	141.2190	9,136,843	6,470,000	7,214,068		(29,686)			6.050	4.999	JJ	180,495	391,435	10/19/2018	01/15/2038
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA 1ST MORTGAGE			1	1.F FE	9,525,358	135.6530	11,842,550	8,730,000	9,454,711		(23,933)			5.450	4.770	FA	198,244	475,785	02/21/2020	02/01/2041
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA 1ST MORTGAGE			1	1.F FE	9,551,630	122.6200	11,544,642	9,415,000	9,544,660		(4,672)			4.600	4.488	JD	19,248	433,090	02/21/2020	06/15/2043
838515-G#-5	SOUTH JERSEY GAS COMPANY MEDIUM TERM SER D 2012-2 TR A			1	1.G	17,991,189	102.8020	18,504,360	18,000,000	17,997,890		578			3.000	3.007	MS	151,500	540,000	10/01/2014	09/20/2024
838515-H*-8	SOUTH JERSEY GAS COMPANY MEDIUM TERM SER D 2012-2 TR B			1	1.G	11,994,078	103.0440	12,365,280	12,000,000	11,998,441		368			3.030	3.037	MN	31,310	363,600	10/01/2014	11/30/2024
838515-J*-6	SOUTH JERSEY GAS COMPANY MEDIUM TERM NOTE SER E 2017			1	1.G FE	101,936,800	101.2180	104,618,925	103,360,000	102,311,946		90,980			3.000	3.122	JJ	1,343,680	3,100,800	08/09/2017	01/25/2047
838515-J@-4	SOUTH JERSEY GAS COMPANY SENIOR SEC NTE SER F TRANCHE A			1	1.G	24,750,000	104.4370	25,848,158	24,750,000	24,750,000					3.280	3.280	AO	169,125	811,800	04/16/2020	04/16/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
838518-C#-3	SOUTH JERSEY INDUSTRIES INC SENIOR NOTE SERIES 2017A-1			1	2.C	9,000,000	103.8420	9,345,780	9,000,000	9,000,000					3.220	3.220	FA	108,675	312,300	08/16/2017	08/16/2024
838518-D#-2	SOUTH JERSEY INDUSTRIES INC SENIOR NOTE SERIES 2017B-2			1	2.C	5,832,000	105.6560	6,161,858	5,832,000	5,832,000					3.560	3.560	JJ	95,159	222,199	01/16/2018	01/16/2028
838518-D*-6	SOUTH JERSEY INDUSTRIES INC SENIOR NOTE SERIES 2017B-1			1	2.C	4,860,000	105.1330	5,109,464	4,860,000	4,860,000					3.460	3.460	FA	63,059	180,306	08/16/2017	08/16/2027
838518-D@-4	SOUTH JERSEY INDUSTRIES INC SENIOR NOTE SERIES 2017A-2			1	2.C	8,000,000	104.3360	8,346,880	8,000,000	8,000,000					3.320	3.320	JJ	121,733	285,600	01/16/2018	01/16/2025
838518-E#-1	SOUTH JERSEY INDUSTRIES INC SENIOR NOTE SERIES 2018C			1	2.C	19,200,000	108.0210	20,740,032	19,200,000	19,200,000					3.920	3.920	JD	25,088	800,640	06/19/2018	06/19/2030
838518-E@-3	SOUTH JERSEY INDUSTRIES INC SENIOR NOTE SERIES 2018B			1	2.C	20,000,000	107.1380	21,427,600	20,000,000	20,000,000					3.820	3.820	JD	25,467	814,000	06/19/2018	06/19/2028
83887@-AB-8	SOUTH MISSISSIPPI ELECTRIC PWR FIRST MORTGAGE BD SERIES 2010A			1	1.F	23,775,576	123.8920	29,456,037	23,775,576	23,775,576					5.400	5.400	JD	78,459	1,283,881	12/09/2010	12/09/2040
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER SECURED NOTES 2013 SERIES A			1	1.D FE	9,030,567	109.8730	9,919,511	9,028,145	9,029,784		(83)			3.846	3.842	FA	131,173	347,222	10/01/2014	08/15/2033
842400-EZ-2	SOUTHERN CAL EDISON 1ST MORTGAGE			1	2.A FE	10,489,622	121.1830	12,718,106	10,495,000	10,494,846		(451)			5.550	5.546	JJ	268,585	582,473	10/01/2014	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON 1ST MORTGAGE			1	2.A FE	5,131,221	124.1450	6,608,228	5,323,000	5,196,790		6,097			5.350	5.602	JJ	131,315	284,781	12/15/2014	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	3,544,848	125.4260	4,795,044	3,823,000	3,628,439		8,446			5.625	6.170	FA	89,602	215,044	09/23/2009	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	1,442,175	124.7450	1,808,802	1,450,000	1,444,599		224			5.550	5.587	JJ	37,108	80,475	12/15/2014	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	19,777,724	129.5500	22,936,816	17,705,000	19,225,141		(59,507)			5.950	5.158	FA	438,936	1,053,448	10/20/2009	02/01/2038
842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	1,790,711	132.0070	1,840,180	1,394,000	1,721,869		(12,879)			6.050	4.127	MS	24,833	84,337	02/10/2016	03/15/2039
842400-FQ-1	SOUTHERN CAL EDISON 1ST MORTGAGE			2	1.G FE	7,685,900	114.1750	8,563,143	7,500,000	7,653,449		(5,884)			4.500	4.331	MS	112,500	337,500	04/29/2015	09/01/2040
842400-FT-5	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	1,989,420	105.0830	2,101,664	2,000,000	1,991,241		286			3.900	3.932	JD	6,500	78,000	12/15/2014	12/01/2041
842400-FV-0	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	5,920,844	108.6010	6,353,168	5,850,000	5,915,923		(2,174)			4.050	3.967	MS	69,761	236,925	07/23/2019	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	497,115	106.8210	534,106	500,000	497,590		72			3.900	3.934	MS	5,742	19,500	12/15/2014	03/15/2043
842400-FY-4	SOUTHERN CAL EDISON 1ST REF MORT			2	2.A FE	8,230,489	103.7100	8,550,893	8,245,000	8,242,086		1,591			3.500	3.521	AO	72,144	288,575	09/25/2013	10/01/2023
842400-FZ-1	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	4,281,425	117.9910	5,073,609	4,300,000	4,284,367		392			4.650	4.676	AO	49,988	199,950	12/15/2014	10/01/2043
842400-GE-7	SOUTHERN CAL EDISON 1ST MORTGAGE			1	2.A FE	895,314	102.2070	894,312	875,000	892,572		(549)			3.600	3.466	FA	13,125	31,500	11/15/2016	02/01/2045
842400-GG-2	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	22,925,696	110.7180	24,762,167	22,365,000	22,898,770		(12,268)			4.000	3.847	AO	223,650	850,500	04/27/2021	04/01/2047
842400-GJ-6	SOUTHERN CAL EDISON 1ST REF MORT			1	1.G FE	7,955,629	108.0590	8,411,337	7,784,000	7,943,143		(15,070)			3.650	3.256	MS	94,705	247,543	05/19/2021	03/01/2028
842400-GK-3	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	17,022,046	113.1230	19,383,621	17,135,000	17,040,448		1,847			4.125	4.153	MS	235,606	675,881	04/15/2021	03/01/2048
842400-GL-1	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	10,988,560	102.8440	11,312,851	11,000,000	10,996,552		2,340			3.400	3.423	JD	31,167	374,000	05/30/2018	06/01/2023
842400-GQ-0	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	14,454,917	111.7820	15,576,774	13,935,000	14,423,124		(37,422)			4.200	3.602	MS	195,090	492,135	05/25/2021	03/01/2029
842400-GR-8	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	9,090,346	123.0260	10,900,089	8,860,000	9,079,104		(4,207)			4.875	4.709	MS	143,975	431,925	03/28/2019	03/01/2049
842400-GT-4	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	24,424,290	107.1550	25,299,247	23,610,000	24,400,941		(13,851)			3.650	3.456	FA	359,069	675,615	11/12/2021	02/01/2050
842400-GU-1	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	12,583,925	99.1480	12,393,465	12,500,000	12,576,506		(8,481)			2.250	2.167	JD	23,438	281,250	01/05/2021	06/01/2030
842400-GY-3	SOUTHERN CAL EDISON 1ST MORTGAGE			1	1.G FE	15,184,410	96.2430	14,917,655	15,500,000	15,189,621		5,211			2.950	3.053	FA	190,521	257,838	04/21/2021	02/01/2051
842434-CJ-9	SOUTHERN CALIFORNIA GAS COMPAN 1ST MORTGAGE				1.E FE	10,896,820	129.9960	14,299,548	11,000,000	10,918,512		2,499			5.125	5.187	MN	72,035	563,750	11/16/2010	11/15/2040
842434-CL-4	SOUTHERN CALIFORNIA GAS COMPAN 1ST MORTGAGE			1	1.D FE	23,427,041	117.8850	27,785,533	23,570,000	23,448,312		3,147			4.450	4.487	MS	308,832	1,048,865	12/15/2014	03/15/2044
842434-CM-2	SOUTHERN CALIFORNIA GAS COMPAN 1ST MORTGAGE			2	1.D FE	4,981,700	104.6290	5,231,429	5,000,000	4,994,483		1,926			3.150	3.193	MS	46,375	157,500	09/08/2014	09/15/2024
842434-CR-1	SOUTHERN CALIFORNIA GAS COMPAN 1ST MORTGAGE			1	1.D FE	775,109	120.6950	784,518	650,000	769,434		(2,985)			4.125	3.088	JD	2,234	26,813	02/21/2020	06/01/2048
842434-CS-9	SOUTHERN CALIFORNIA GAS COMPAN 1ST MORTGAGE			1	1.D FE	2,137,767	124.6340	2,430,367	1,950,000	2,132,318		(3,528)			4.300	3.725	JJ	38,664	73,100	04/15/2021	01/15/2049
842434-CT-7	SOUTHERN CALIFORNIA GAS COMPAN 1ST MORTGAGE			1	1.D FE	9,985,867	118.6170	11,766,778	9,920,000	9,982,850		(1,570)			3.950	3.909	FA	148,028	391,840	02/21/2020	02/15/2050
842587-CU-9	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	14,307,300	102.4890	14,348,466	14,000,000	14,123,590		(90,087)			2.950	2.275	JJ	206,500	413,000	12/05/2019	07/01/2023
842587-CV-7	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	35,562,162	105.9810	36,081,209	34,045,000	35,141,720		(225,858)			3.250	2.444	JJ	553,231	1,025,213	03/30/2021	07/01/2026
842587-CW-5	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	995,790	112.9790	1,129,794	1,000,000	996,673		163			4.250	4.281	JJ	21,250	42,500	05/19/2016	07/01/2036
842587-CX-3	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	1,672,088	118.2560	1,775,025	1,501,000	1,665,223		(3,870)			4.400	3.707	JJ	33,022	56,144	03/25/2021	07/01/2046
842587-DE-4	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	29,924,100	108.8250	32,647,627	30,000,000	29,936,076		6,437			3.700	3.730	AO	188,083	1,110,000	04/01/2020	04/30/2030
842587-DG-9	THE SOUTHERN COMPANY SR UNSECURED			1	2.B FE	24,078,903	98.8480	23,866,788	24,145,000	24,096,511		17,608			0.600	0.694	FA	50,302	72,435	03/15/2021	02/26/2024
8426EP-AA-6	SOUTHERN COMPANY GAS CAPITAL C SR UNSECURED			1	2.A FE	9,992,200	102.2430	10,224,259	10,000,000	9,997,962		1,128			2.450	2.462	AO	61,250	245,000	09/08/2016	10/01/2023
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL C SR UNSECURED			1	2.A FE	17,275,307	110.8880	18,945,297	17,085,000	17,270,668		(4,221)			3.950	3.878	AO	168,714	655,108	04/15/2021	10/01/2046
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL C SENIOR UNSECURED			1	2.A FE	19,412,638	116.5570	22,629,551	19,415,000	19,415,029		(179)			4.400	4.399	MN	73,561	854,260	02/21/2020	05/30/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL C COMPANY GUARNT			1	2.A FE	14,950,500	94.0040	14,100,591	15,000,000	14,956,393		4,400			1.750	1.785	JJ	121,042	236,250	08/17/2020	01/15/2031
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL C COMPANY GUARNT			1	2.A FE	9,911,400	100.8180	10,081,768	10,000,000	9,911,985		585			3.150	3.196	MS	97,125		09/07/2021	09/30/2051
843646-AJ-9	SOUTHERN POWER COMPANY SR UNSECURED			1	2.B FE	551,885	125.9440	629,721	500,000	547,010		(1,263)			5.250	4.560	JJ	12,104	26,250	10/26/2017	07/15/2043
843646-AU-4	SOUTHERN POWER COMPANY SR UNSECURED			1	2.B FE	7,837,328	122.7400	8,180,601	6,665,000	7,813,203		(21,902)			4.950	3.854	JD	14,663	294,649	10/12/2021	12/15/2046
843646-AW-0	SOUTHERN POWER COMPANY SR UNSECURED			1	2.A FE	6,982,850	96.9590	6,787,158	7,000,000	6,986,142		3,292			0.900	0.950	JJ	29,050	32,725	01/05/2021	01/15/2026
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO SR UNSECURED			1	2.A FE	5,884,785	109.4800	6,475,742	5,915,000	5,890,597		574			3.900	3.926	AO	57,671	230,685	02/21/2020	04/01/2045
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER CO SR UNSECURED			1	2.A FE	20,521,722	108.4790	22,737,247	20,960,000	20,546,411		8,260			3.850	3.969	FA	336,233	806,960	02/21/2020	02/01/2048
845437-BR-2	SOUTHWESTERN ELECTRIC POWER CO SR UNSECURED			1	2.A FE	9,000,000	110.7770	9,969,902	9,000,000	9,000,000					4.100	4.100	MS	108,650	369,000	09/11/2018	09/15/2028
845467-AL-3	SOUTHWESTERN ENERGY COMPANY SR UNSECURED			1	3.C FE	2,092,201	109.9210	2,504,003	2,278,000	2,172,795		29,157			6.450	7.924	JJ	64,486	146,931	01/23/2019	01/23/2025
845467-AP-4	SOUTHWESTERN ENERGY COMPANY COMPANY GUARNT			1	3.B FE	7,087,325	111.8620	7,891,862	7,055,000	7,081,539		(4,344)			8.375	8.276	MS	173,974	620,399	08/19/2020	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY COMPANY COMPANY GUARNT			1	3.B FE	9,800,000	105.8840	10,376,650	9,800,000	9,800,000					5.375	5.375	FA	219,479		11/12/2021	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY COMPANY COMPANY GUARNT			1	3.B FE	9,800,000	107.3030	10,515,665	9,800,000	9,800,000					5.375	5.375	MS	177,047		08/16/2021	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY COMPANY COMPANY GUARNT			1	3.B FE	6,900,000	105.4100	7,273,313	6,900,000	6,900,000					4.750	4.750	FA	8,194		12/08/2021	02/01/2032
845743-BJ-1	SOUTHWESTERN PUBLIC SERVICE CO SR UNSECURED			1	2.B FE	632,989	124.9230	688,327	551,000	609,963		(3,664)			6.000	4.798	AO	8,265	33,060	10/01/2014	10/01/2033
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO SENIOR UNSECURED			1	2.B FE	6,558,612	132.3920	8,340,688	6,300,000	6,486,829		(7,913)			6.000	5.700	AO	94,500	378,000	12/15/2014	10/01/2036
845743-BN-2	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			2	1.G FE	3,836,480	121.1870	4,847,482	4,000,000	3,865,358		4,076			4.500	4.766	FA	68,000	180,000	08/13/2013	08/15/2041
845743-BP-7	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			1	1.G FE	5,014,900	104.1970	5,209,830	5,000,000	5,003,939		(1,923)			3.300	3.258	JD	7,333	165,000	09/09/2015	06/15/2024
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			1	1.G FE	4,445,602	107.6580	4,882,292	4,535,000	4,454,318		1,975			3.400	3.507	FA	58,250	154,190	10/24/2019	08/15/2046
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			1	1.G FE	3,740,002	111.9270	3,951,010	3,530,000	3,729,845		(5,239)			3.700	3.358	FA	49,342	130,610	02/21/2020	08/15/2047
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			1	1.G FE	6,954,850	124.2160	8,695,116	7,000,000	6,957,396		812			4.400	4.439	MN	39,356	308,000	10/29/2018	11/15/2048
845743-BT-9	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			1	1.G FE	1,883,946	113.9750	1,914,787	1,680,000	1,875,104		(4,589)			3.750	3.109	JD	2,800	63,000	02/21/2020	06/15/2049
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO 1ST MORTGAGE			1	1.G FE	8,004,825	104.9470	7,870,989	7,500,000	8,000,614		(4,211)			3.150	2.803	MN	39,375	118,125	08/16/2021	05/01/2050
84756N-AD-1	SPECTRA ENERGY PARTNERS LP SR UNSECURED			2	2.A FE	16,715,626	106.7000	17,877,511	16,755,000	16,744,979		4,222			4.750	4.779	MS	234,337	795,863	09/16/2013	03/15/2024
84756N-AF-6	SPECTRA ENERGY PARTNERS LP SR UNSECURED			1	2.A FE	3,983,280	105.5460	4,221,836	4,000,000	3,994,004		1,739			3.500	3.550	MS	41,222	140,000	03/09/2015	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS LP SR UNSECURED			1	2.A FE	5,683,287	115.5140	6,844,178	5,925,000	5,693,287		3,864			4.500	4.755	MS	78,506	266,625	10/29/2020	03/15/2045
84762L-AU-9	SPECTRUM BRANDS INC SR UNSECURED			1	4.B FE	20,392,334	102.1820	20,648,911	20,208,000	20,159,957		(47,668)			5.750	5.522	JJ	535,793	1,161,960	06/07/2019	07/15/2025
84762L-AV-7	SPECTRUM BRANDS INC SR UNSECURED			1	4.B FE	4,970,000	105.1310	5,203,963	4,950,000	4,965,104		(2,230)			5.000	4.938	AO	61,875	247,500	09/10/2019	10/01/2029
84762L-AW-5	SPECTRUM BRANDS INC COMPANY GUARNT			1	4.B FE	3,950,000	107.3100	4,238,745	3,950,000	3,950,000					5.500	5.500	JJ	100,176	226,302	06/26/2020	07/15/2030
84857@-AB-2	SPIRE MISSOURI INC FIRST MORTGAGE BOND SERIES B			1	1.F	28,710,000	118.8520	34,122,409	28,710,000	28,710,000					4.230	4.230	MS	357,583	1,214,433	09/15/2017	09/15/2047
84857@-AD-8	SPIRE MISSOURI INC FIRST MORTGAGE BOND			1	1.F	99,000,000	102.5180	101,492,820	99,000,000	99,000,000					2.840	2.840	MN	359,260	2,811,600	11/12/2019	11/15/2029
84857L-A#-8	SPIRE INC SERIES 2017 SR NOTE TRANCHE C			1	2.B	18,111,815	107.4000	19,117,200	17,800,000	18,095,688		(16,127)			3.930	3.565	MS	205,976	583,605	08/30/2021	03/15/2027
84857L-A@-0	SPIRE INC SERIES 2016 SR NOTE TRANCHE B			1	2.B	21,923,940	103.7120	22,609,216	21,800,000	21,916,796		(7,144)			3.130	3.003	MS	227,447	619,740	08/30/2021	09/01/2026
84858#-AD-5	SPIRE ALABAMA INC SERIES 2019B SENIOR NOTE			1	1.G	51,480,000	101.6920	52,351,042	51,480,000	51,480,000					2.880	2.879	JD	123,552	1,482,624	12/02/2019	12/01/2029
84858#-AE-3	SPIRE ALABAMA INC SERIES 2020 SENIOR NOTE			1	1.G	22,750,000	94.4270	21,482,143	22,750,000	22,750,000					2.040	2.040	JD	20,627	464,100	12/15/2020	12/15/2030
84929#-AA-6	SPOWER FINANCE 1 LLC SENIOR NOTE			1	3.A PL	51,771,790	103.3290	53,495,272	51,771,790	51,771,790					4.550	4.550	JD	6,543	2,355,616	11/21/2017	12/31/2036
84929*-AA-0	SPOWER FINANCE 2 LLC SENIOR NOTE			1	3.C PL	90,109,587	83.4800	75,223,484	90,109,587	90,109,587					4.960	4.960	JD	12,415	4,469,436	09/20/2018	12/31/2041
85172F-AF-6	ONEMAIN FINANCE CORPORATION SR UNSECURED			1	3.B FE	4,510,000	110.5480	4,421,913	4,000,000	4,131,466		(69,215)			8.250	6.233	AO	82,500	330,000	07/23/2015	10/01/2023
85172F-AL-3	ONEMAIN FINANCE CORPORATION SR UNSECURED			1	3.B FE	11,867,625	104.5300	12,386,788	11,850,000	11,855,052		(3,969)			5.625	5.588	MS	196,266	666,563	07/31/2018	03/15/2023
85172F-AM-1	ONEMAIN FINANCE CORPORATION SR UNSECURED			1	3.B FE	27,670,596	111.4060	30,847,198	27,689,000	27,673,938		3,935			6.875	6.894	MS	560,510	1,903,619	03/17/2020	03/15/2025
85172F-AN-9	ONEMAIN FINANCE CORPORATION SR UNSECURED			1	3.B FE	22,789,500	114.3980	26,025,446	22,750,000	22,774,473		(4,852)			7.125	7.095	MS	477,276	1,620,938	08/08/2018	03/15/2026
85172F-AQ-2	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	7,716,835	112.6360	8,688,752	7,714,000	7,710,632		(818)			6.625	6.618	JJ	235,652	511,053	03/17/2020	01/15/2028
85172F-AR-0	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	5,911,250	108.7370	6,415,488	5,900,000	5,909,183		(998)			5.375	5.349	MN	40,522	317,125	11/06/2019	11/15/2029
85172F-AS-8	ONEMAIN FINANCE CORPORATION COMPANY GUARNT			1	3.B FE	7,900,000	107.2980	8,476,578	7,900,000	7,900,000					8.875	8.875	JD	58,427	701,125	05/12/2020	06/01/2025
85205T-AK-6	SPIRIT AEROSYSTEMS INC COMPANY GUARNT			1	5.A FE	15,763,038	100.2240	16,381,551	16,345,000	15,865,192		58,410			4.600	5.125	JD	33,416	751,870	04/01/2020	06/15/2028
85205T-AL-4	SPIRIT AEROSYSTEMS INC SECURED			1	4.B FE	19,500,000	105.2280	20,519,548	19,500,000	19,500,000					7.500	7.500	AO	308,750	1,462,500	04/14/2020	04/15/2025
85205T-AM-2	SPIRIT AEROSYSTEMS INC SR SECURED			1	3.C FE	5,000,000	103.8210	5,191,043	5,000,000	5,000,000					5.500	5.500	JJ	126,806	213,889	09/29/2020	01/15/2025
852060-AT-9	SPRINT CAPITAL CORPORATION NOTES			1	3.A FE	3,411,729	150.3940	7,820,465	5,200,000	3,775,391		54,977			6.875	13.681	MS	133,972	455,000	01/27/2020	03/15/2032
85207U-AF-2	SPRINT CORPORATION SR UNSECURED			1	3.A FE	27,726,519	110.3380	30,464,401	27,610,000	27,636,423		(14,456)			7.875	7.813	MS	640,207	2,174,288	06/18/2015	09/15/2023
85207U-AH-8	SPRINT CORPORATION SR UNSECURED			1	3.A FE	12,363,750	112.3290	15,726,025	14,000,000	13,364,726		206,724			7.125	9.167	JD	44,333	997,500	08/08/2019	06/15/2024
85207U-AJ-4	SPRINT CORPORATION SENIOR UNSECURED			1	3.A FE	18,312,500	115.1940	24,190,828	21,000,000	19,719,199		316,570			7.625	9.881	FA	604,917	1,601,250	04/26/2016	02/15/2025
85207U-AK-1	SPRINT CORPORATION SR UNSECURED			1	3.A FE	15,229,375	119.9050	18,225,555	15,200,000	15,220,745		(4,631)			7.625	7.583	MS	386,333	1,159,000	01/27/2020	03/01/2026
85236F-AA-1	SRM ESCROW ISSUER LLC SR SECURED			1	4.A FE	19,795,082	106.7400	20,947,750	19,625,000	19,780,835		(14,247)			6.000	5.807	MN	196,250	1,017,500	06/24/2021	11/01/2028
85238@-AA-1	STADCO LA LLC SENIOR SECURED NOTE			1	2.C PL	80,750,000	99.4250	80,285,688	80,750,000	80,750,000					3.750	3.767	FIMAN	386,927	841,146	08/05/2021	05/15/2056

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
85253#-AJ-0	STAG INDUSTRIAL OPERATING PSHP SR GUARANTEED NOTE SERIES A			1	2.C Z	24,700,000	95.6410	23,623,327	24,700,000	24,700,000					2.800	2.800	MS	178,663		09/28/2021	09/29/2031
853496-AC-1	STANDARD INDUSTRIES INC SR UNSECURED 144A			1	4.A FE	8,355,250	102.9340	9,212,579	8,950,000	8,482,414		73,449			5.000	6.188	FA	169,056	447,500	05/18/2020	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC SR UNSECURED 144A			1	4.A FE	15,385,000	103.4470	16,417,097	15,870,000	15,534,717		41,553			4.750	5.133	JJ	347,597	753,825	03/10/2020	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC SR UNSECURED			1	4.A FE	10,800,469	101.9910	11,040,519	10,825,000	10,800,596		128			4.375	4.407	JJ	218,379	314,453	12/08/2021	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC SR UNSECURED			1	4.A FE	16,091,813	96.4250	15,789,633	16,375,000	16,108,250		16,438			3.375	3.584	JJ	254,836	430,903	04/27/2021	01/15/2031
85440K-AA-2	STANFORD UNIVERSITY UNSECURED			1	1.A FE	1,237,898	121.3890	1,329,204	1,095,000	1,230,595		(3,457)			3.647	2.958	MN	6,656	39,935	11/06/2019	05/01/2048
855030-AN-2	STAPLES INC SR SECURED			1	4.B FE	15,790,000	102.7040	16,217,033	15,790,000	15,790,000					7.500	7.500	AO	250,008	1,184,250	08/15/2019	04/15/2026
855244-AM-1	STARBUCKS CORPORATION SR UNSECURED			1	2.B FE	16,198,622	110.3010	17,692,340	16,040,000	16,193,433		(3,812)			3.750	3.690	JD	50,125	601,500	06/29/2020	12/01/2047
855244-AN-9	STARBUCKS CORPORATION SR UNSECURED			1	2.B FE	3,998,720	102.5290	4,101,160	4,000,000	3,999,685		262			3.100	3.107	MS	41,333	124,000	02/26/2018	03/01/2023
855244-AP-4	STARBUCKS CORPORATION SR UNSECURED			1	2.B FE	17,598,210	108.4090	18,429,559	17,000,000	17,603,278		(998)			3.500	2.829	MS	198,333	350,000	12/16/2021	03/01/2028
855244-AQ-2	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	10,390,432	108.0480	11,236,987	10,400,000	10,394,773		1,322			3.800	3.815	FA	149,298	395,200	08/08/2018	08/15/2025
855244-AR-0	STARBUCKS CORPORATION SR UNSECURED			1	2.B FE	2,996,640	111.9670	3,359,000	3,000,000	2,997,499		310			4.000	4.014	MN	15,333	120,000	08/08/2018	11/15/2028
855244-AS-8	STARBUCKS CORPORATION SR UNSECURED			1	2.B FE	21,446,988	124.2690	22,604,542	18,190,000	21,378,469		(60,414)			4.500	3.478	MN	104,593	808,988	05/19/2021	11/15/2048
855244-AU-3	STARBUCKS CORPORATION SR UNSECURED			1	2.B FE	7,952,049	123.6560	8,266,374	6,685,000	7,923,592		(20,471)			4.450	3.399	FA	112,382	202,920	06/03/2021	08/15/2049
855244-AV-1	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	40,315,200	101.0020	40,400,942	40,000,000	40,299,323		(26,933)			2.000	1.841	MS	242,222	650,000	06/03/2021	03/12/2027
855244-AW-9	STARBUCKS CORPORATION SR UNSECURED			1	2.B FE	41,888,080	99.9210	41,966,781	42,000,000	41,917,400		15,731			2.250	2.276	MS	286,125	720,000	10/27/2021	03/12/2030
855244-AX-7	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	39,283,599	104.6390	39,909,318	38,140,000	39,282,465		(2,908)			3.350	3.184	MS	386,856	507,190	12/16/2021	03/12/2050
855244-AZ-2	STARBUCKS CORPORATION SR UNSECURED			1	2.A FE	17,836,584	102.1270	18,112,181	17,735,000	17,831,004		(5,580)			2.550	2.480	MN	57,787	353,621	06/03/2021	11/15/2030
855244-BA-6	STARBUCKS CORPORATION SR UNSECURED			1	2.B FE	29,139,041	108.0830	29,036,515	26,865,000	29,119,672		(17,597)			3.500	3.054	MN	120,146	502,775	12/16/2021	11/15/2050
85571B-AL-9	STARWOOD PROPERTY TRUST INC SR UNSECURED			1	3.C FE	2,226,720	104.8220	2,616,348	2,496,000	2,307,924		48,334			4.750	7.380	MS	34,909	118,560	11/10/2020	03/15/2025
85571B-AS-4	STARWOOD PROPERTY TRUST INC SR UNSECURED			1	3.C FE	3,925,000	103.7110	4,070,673	3,925,000	3,925,000					5.500	5.500	MN	35,979	215,275	10/19/2020	11/01/2023
85571B-AU-9	STARWOOD PROPERTY TRUST INC SR UNSECURED			1	3.C FE	2,925,000	100.2010	2,930,869	2,925,000	2,925,000					3.625	3.625	JJ	49,187		06/29/2021	07/15/2026
85571B-AW-5	STARWOOD PROPERTY TRUST INC SR UNSECURED			1	3.C FE	6,882,375	101.0850	6,949,625	6,875,000	6,882,220		(155)			3.750	3.707	JD	11,458		12/02/2021	12/31/2024
857477-AN-3	STATE STREET CORPORATION SR UNSECURED				1.F FE	15,880,690	106.5400	16,352,866	15,349,000	15,797,106		(126,958)			3.300	3.248	JD	21,105	506,517	02/22/2021	12/16/2024
857477-AT-0	STATE STREET CORPORATION SR UNSECURED				1.F FE	26,694,460	107.9120	28,057,184	26,000,000	26,575,202		(132,471)			3.550	2.884	FA	340,997	816,500	02/22/2021	08/18/2025
857477-AZ-6	STATE STREET CORPORATION SR UNSECURED			2	1.F FE	10,500,000	100.7090	10,574,412	10,500,000	10,500,000					2.653	2.374	MN	35,594	278,565	05/10/2017	05/15/2023
857477-BC-6	STATE STREET CORPORATION SR UNSECURED			2	1.E FE	20,000,000	105.2820	21,056,324	20,000,000	20,000,000					3.776	3.776	JD	58,738	755,200	11/28/2018	12/03/2024
857477-BD-4	STATE STREET CORPORATION SR UNSECURED			2	1.E FE	15,000,000	113.6570	17,048,605	15,000,000	15,000,000					4.141	3.929	JD	48,312	621,150	11/28/2018	12/03/2029
857477-BE-2	STATE STREET CORPORATION SR UNSECURED			2	1.E FE	2,500,000	103.0400	2,575,992	2,500,000	2,500,000					2.354	2.141	MN	9,808	58,850	10/29/2019	11/01/2025
857477-BF-9	STATE STREET CORPORATION SUBORDINATED			2	1.F FE	10,000,000	104.0270	10,402,677	10,000,000	10,000,000					3.031	2.605	MN	50,517	303,100	10/29/2019	11/01/2034
857477-BG-7	STATE STREET CORPORATION SR UNSECURED				1.E FE	4,450,856	102.9990	4,603,007	4,469,000	4,454,036		1,660			2.400	2.446	JJ	46,776	107,256	01/21/2020	01/24/2030
858271-A*-0	STEELRIVER TRANSMISSION SERIES A SENIOR SECURED NOTE			1	2.B PL	17,474,297	106.3340	18,581,119	17,474,297	17,474,297					3.820	3.838	MJSD	1,854	667,518	06/29/2017	06/30/2047
85853F-A*-6	STELLA JONES INC SENIOR NOTE SERIES A			1	2.B	25,000,000	103.9800	25,995,000	25,000,000	25,000,000					3.540	3.540	JJ	403,167	885,000	01/17/2017	01/17/2024
85853F-A@-4	STELLA JONES INC SENIOR NOTE SERIES B			1	2.B	24,500,000	107.0810	26,234,845	24,500,000	24,500,000					3.810	3.810	JJ	425,238	933,450	01/17/2017	01/17/2027
859152-C*-9	STERIS CORPORATION SENIOR NOTE SERIES A-1A			1	2.B FE	18,989,935	102.3940	19,454,860	19,000,000	18,999,997		2,622			3.700	3.378	JD	52,725	637,292	10/01/2014	12/04/2022
859152-C@-7	STERIS CORPORATION SENIOR NOTE SERIES A-1B			1	2.B FE	18,989,935	102.3940	19,454,860	19,000,000	18,999,997		2,622			3.700	3.381	JD	52,725	637,292	10/01/2014	12/04/2022
859152-E#-3	STERIS CORPORATION SENIOR NOTE SERIES A-3			1	2.B FE	18,600,000	107.0250	19,906,650	18,600,000	18,600,000					3.700	3.700	MN	89,848	692,850	05/15/2015	05/14/2030
859152-E*-7	STERIS CORPORATION SENIOR NOTE SERIES A-1			1	2.B FE	25,130,760	105.0650	26,266,250	25,000,000	25,119,861		(10,899)			3.450	3.295	MN	112,604	799,250	08/23/2021	05/14/2025
859152-E@-5	STERIS CORPORATION SENIOR NOTE SERIES A-2			1	2.B FE	28,084,030	106.1340	29,717,520	28,000,000	28,079,614		(4,416)			3.550	3.490	MN	129,772	965,250	08/23/2021	05/14/2027
860168-AA-7	STEVEN LABEL LLC SENIOR SUBORDINATED NOTE			2	5.B GI	6,737,500	100.7600	6,788,705	6,737,500	6,737,500					11.000	11.129	MJSD	2,030	256,579	11/01/2021	04/29/2028
86207#-AB-2	STONEHENGE CAP FUND SC III LLC SER 2018B-2 SR STRUCT (CAPCO)				1.A FE	1,809,529	102.1590	1,848,596	1,809,529	1,809,529					7.430	7.483		11,204	134,448	11/15/2018	03/01/2023
863667-AH-4	STRYKER CORPORATION SR UNSECURED			1	2.A FE	15,583,204	106.5730	14,989,546	14,065,000	15,292,382		(290,823)			3.375	0.894	MN	79,116	474,694	02/18/2021	11/01/2025
863667-AJ-0	STRYKER CORPORATION SR UNSECURED			1	2.A FE	4,814,175	128.6190	4,823,229	3,750,000	4,788,192		(25,983)			4.625	2.987	MS	51,068	173,438	02/16/2021	03/15/2046
863667-AN-1	STRYKER CORPORATION SR UNSECURED			1	2.A FE	16,658,800	107.1460	16,071,952	15,000,000	16,374,461		(284,339)			3.500	1.122	MS	154,583	437,500	03/30/2021	03/15/2026
863667-AY-7	STRYKER CORPORATION SR UNSECURED			1	2.A FE	4,986,898	97.8620	4,863,749	4,970,000	4,985,451		(1,447)			1.950	1.909	JD	4,307	96,915	02/16/2021	06/15/2030
863667-AZ-4	STRYKER CORPORATION SR UNSECURED			1	2.A FE	17,964,639	101.2880	18,672,455	18,435,000	17,972,135		7,790			2.900	3.030	JD	23,761	534,615	03/30/2021	06/15/2050
864486-AK-1	SUBURBAN PROPANE PARTNERS LP SR UNSECURED			1	4.A FE	9,500,000	103.5020	9,832,719	9,500,000	9,500,000					5.875	5.875	MS	186,042	558,125	02/07/2017	03/01/2027
864486-AL-9	SUBURBAN PROPANE PARTNERS LP SR UNSECURED			1	4.A FE	19,675,000	101.4180	19,953,986	19,675,000	19,675,000					5.000	5.000	JD	81,979	511,003	05/10/2021	06/01/2031
864688-AA-0	SUEZ WATER RESOURCES LLC SENIOR NOTE SERIES A			1	1.F	74,250,000	101.7680	75,562,740	74,250,000	74,250,000					2.940	2.940	MN	333,506	2,182,950	11/06/2019	11/06/2034
864688-AG-7	SUEZ WATER RESOURCES LLC SENIOR NOTE SERIES B				1.F	9,962,190	111.2300	10,010,700	9,000,000	9,702,113		(152,631)			4.680	2.736	AO	91,260	421,200	04/13/2020	04/13/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86614R-AM-9	SUMMIT MATERIALS LLC COMPANY GUARNT			1	4.A FE	5,487,875	103.9330	5,612,357	5,400,000	5,448,585		(20,170)			6.500	6.056	MS	103,350	351,000	03/09/2020	03/15/2027
86614R-AN-7	SUMMIT MATERIALS LLC COMPANY GUARNT			1	4.A FE	11,390,688	104.7890	11,893,582	11,350,000	11,380,084		(7,661)			5.250	5.167	JJ	274,765	552,840	07/28/2020	01/15/2029
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPER SR UNSECURED			1	2.C FE	3,935,800	105.1650	4,206,615	4,000,000	3,962,048		15,666			4.250	4.700	AO	42,500	170,000	04/20/2020	04/01/2024
86765B-AP-4	SUNOCO LOGISTICS PARTNERS OPER SR UNSECURED			1	2.C FE	10,201,565	114.8770	11,803,655	10,275,000	10,204,301		3,379			5.300	5.346	AO	136,144	511,715	12/08/2021	04/01/2044
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER SR UNSECURED			2	2.C FE	7,275,475	115.8130	8,218,084	7,096,000	7,265,955		(4,643)			5.350	5.159	MN	48,509	379,636	09/29/2020	05/15/2045
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPER SENIOR UNSECURED			2	2.C FE	20,939,363	113.9630	23,926,616	20,995,000	20,969,681		5,585			5.950	5.985	JD	104,100	1,249,203	11/12/2015	12/01/2025
86765B-AU-3	SUNOCO LOGISTICS PARTNERS OPER SR UNSECURED			1	2.C FE	1,875,980	107.5040	2,150,071	2,000,000	1,914,468		12,620			4.000	4.862	AO	20,000	80,000	10/15/2018	10/01/2027
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPER SR UNSECURED			1	2.C FE	23,403,473	118.2360	25,160,528	21,280,000	23,386,426		(8,290)			5.400	4.709	AO	287,280	682,830	12/07/2021	10/01/2047
86765L-AN-7	SUNOCO LP SR UNSECURED			1	3.C FE	6,720,000	105.7500	7,106,400	6,720,000	6,720,000					5.875	5.875	MS	116,247	394,800	11/09/2018	03/15/2028
86765L-AQ-0	SUNOCO LP SR UNSECURED			1	3.C FE	5,600,000	104.1910	5,834,699	5,600,000	5,600,000					6.000	6.000	AO	70,933	336,000	07/17/2019	04/15/2027
86765L-AT-4	SUNOCO LP SR UNSECURED			1	3.C FE	7,350,000	101.6460	7,470,979	7,350,000	7,350,000					4.500	4.500	MN	42,263	165,375	07/06/2021	05/15/2029
86765L-AU-1	SUNOCO LP SR UNSECURED			1	3.C FE	9,900,000	102.5450	10,151,906	9,900,000	9,900,000					4.500	4.500	AO	87,863		10/06/2021	04/30/2030
86787E-AT-4	TRUIST BANK SR UNSECURED			2	1.F FE	3,493,770	100.9710	3,533,987	3,500,000	3,499,233		1,289			2.450	2.488	FA	35,729	85,750	07/26/2017	08/01/2022
86787E-BB-2	TRUIST BANK SR UNSECURED			1	1.F FE	14,990,850	109.3440	16,401,624	15,000,000	14,994,752		1,240			4.050	4.060	MN	97,875	607,500	10/24/2018	11/03/2025
86787E-BC-0	TRUIST BANK SR UNSECURED			1	1.F FE	59,479,250	104.7250	61,787,645	59,000,000	59,348,744		(136,745)			3.200	2.910	AO	472,000	1,888,000	02/22/2021	04/01/2024
87054#-AA-6	SWEETWATER ROYALTIES LLC SENIOR SECURED NOTES			1	2.B PL	243,859,388	98.5320	240,279,532	243,859,388	243,859,388					5.320	5.321	MS	3,279,367	12,360,690	10/19/2020	09/30/2040
871503-AU-2	NORTONLIFELOCK INC SR UNSECURED 144A			1	3.C FE	23,119,270	100.8930	23,793,648	23,583,000	23,314,395		71,920			5.000	5.380	AO	248,932	1,179,150	03/09/2020	04/15/2025
871829-AJ-6	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	4,247,988	126.4360	4,785,613	3,785,000	4,190,862		(21,287)			5.375	4.330	MS	56,512	203,444	04/04/2019	09/21/2035
871829-AQ-0	SYSCO CORPORATION SR UNSECURED				2.B FE	2,448,980	100.8970	2,492,147	2,470,000	2,466,952		6,713			2.600	2.881	JD	3,389	64,220	04/04/2019	06/12/2022
871829-AY-3	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	4,571,879	122.6000	5,713,182	4,660,000	4,577,452		1,789			4.850	4.978	AO	56,503	226,010	11/20/2018	10/01/2045
871829-AZ-0	SYSCO CORPORATION SR UNSECURED			1	2.B FE	3,240,625	107.2490	3,351,546	3,125,000	3,193,679		(18,300)			3.750	3.083	AO	29,297	117,188	05/10/2019	10/01/2025
871829-BC-0	SYSCO CORPORATION SR UNSECURED			1	2.B FE	19,337,808	106.3770	21,125,427	19,859,000	19,529,066		64,865			3.300	3.698	JJ	302,188	655,347	05/17/2019	07/15/2026
871829-BD-8	SYSCO CORPORATION SR UNSECURED			1	2.B FE	6,295,784	117.1580	6,215,254	5,305,000	6,276,889		(13,426)			4.500	3.367	AO	59,681	149,288	07/22/2021	04/01/2046
871829-BH-9	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	14,359,002	118.0480	17,142,977	14,522,000	14,371,551		1,700			4.450	4.509	MS	190,279	646,229	06/29/2020	03/15/2048
871829-BJ-5	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	27,327,806	101.6930	27,030,079	26,580,000	27,323,989		(4,090)			3.300	3.146	FA	331,364	241,890	11/04/2021	02/15/2050
871829-BK-2	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	8,716,613	100.4170	8,746,345	8,710,000	8,719,542		1,533			2.400	2.384	FA	78,971	120,000	12/16/2021	02/15/2030
871829-BL-0	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	24,948,000	125.1080	31,276,923	25,000,000	24,954,997		4,117			5.950	5.978	AO	371,875	1,487,500	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	31,787,000	146.0320	43,809,639	30,000,000	31,695,076		(53,555)			6.600	6.071	AO	495,000	1,980,000	03/30/2020	04/01/2040
871829-BN-6	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	48,380,570	156.3060	72,458,879	46,357,000	48,330,715		(33,006)			6.600	6.257	AO	764,891	3,044,613	04/15/2021	04/01/2050
871829-BQ-9	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	26,911,380	100.2800	27,075,674	27,000,000	26,911,769		389			2.450	2.487	JD	31,238		12/02/2021	12/14/2031
871829-BR-7	SYSCO CORPORATION COMPANY GUARNT			1	2.B FE	38,299,024	98.5570	38,043,171	38,600,000	38,299,324		300			3.150	3.191	JD	57,418		12/02/2021	12/14/2051
872287-AL-1	TCI COMMUNICATIONS INC SENIOR NOTES				1.G FE	19,924,642	129.1260	26,373,983	20,425,000	20,229,139		23,382			7.125	7.317	FA	549,773	1,455,281	10/01/2014	02/15/2028
872540-AP-4	THE TJX COMPANIES INC SR UNSECURED			2	1.F FE	18,818,237	101.9020	19,193,291	18,835,000	18,832,475		1,790			2.500	2.510	MN	60,167	470,875	04/29/2013	05/15/2023
872540-AQ-2	THE TJX COMPANIES INC SR UNSECURED			1	1.F FE	14,440,338	103.4040	13,948,099	13,489,000	14,246,302		(155,486)			2.250	0.959	MS	89,365	303,503	02/22/2021	09/15/2026
872540-AV-1	THE TJX COMPANIES INC SR UNSECURED			1	1.F FE	29,942,400	96.1660	28,849,888	30,000,000	29,950,462		7,414			1.150	1.177	MN	44,083	330,625	11/18/2020	05/15/2028
872540-AW-9	THE TJX COMPANIES INC SR UNSECURED			1	1.F FE	26,934,287	95.7150	25,776,118	26,930,000	26,933,847		(488)			1.600	1.598	MN	55,057	412,927	12/10/2020	05/15/2031
87264A-AT-2	T-MOBILE USA INC SR UNSECURED			2	3.B FE	10,422,500	104.1330	10,933,951	10,500,000	10,449,526		7,989			5.375	5.481	AO	119,146	564,375	05/24/2018	04/15/2027
87264A-AV-7	T-MOBILE USA INC SENIOR UNSECURED			1	3.A FE	12,475,000	105.2740	13,685,625	13,000,000	12,618,934		51,722			4.750	5.320	FA	257,292	617,500	02/11/2019	02/01/2028
87264A-AX-3	T-MOBILE USA INC SR SECURED			1	2.C FE	49,647,493	114.4930	53,685,759	46,890,000	49,581,241		(66,252)			4.375	3.911	AO	433,081	1,025,719	05/21/2021	04/15/2040
87264A-AZ-8	T-MOBILE USA INC SR SECURED			1	2.C FE	89,402,304	117.5040	97,255,757	82,768,000	89,320,948		(81,356)			4.500	4.013	AO	786,296	1,862,280	05/21/2021	04/15/2050
87264A-BB-0	T-MOBILE USA INC SR SECURED			1	2.C FE	26,880,428	105.9800	28,084,741	26,500,000	26,821,914		(58,514)			3.500	3.095	AO	195,806	463,750	05/21/2021	04/15/2025
87264A-BD-6	T-MOBILE USA INC SR SECURED			1	2.C FE	25,092,250	108.2980	25,991,574	24,000,000	24,983,761		(108,489)			3.750	2.882	AO	190,000	450,000	05/21/2021	04/15/2027
87264A-BF-1	T-MOBILE USA INC SR SECURED			1	2.C FE	94,149,271	109.5160	99,659,697	91,000,000	93,951,741		(197,530)			3.875	3.402	AO	744,431	1,763,125	05/21/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC SR SECURED			1	2.C FE	1,492,033	97.7830	1,466,743	1,500,000	1,492,257		224			3.000	3.036	FA	17,000	22,500	05/21/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC SR SECURED			1	2.C FE	24,483,813	98.0430	24,701,927	25,195,000	24,492,418		8,605			3.300	3.452	FA	314,098	366,218	11/01/2021	02/15/2051
87264A-BS-3	T-MOBILE USA INC COMPANY GUARNT			1	3.A FE	2,935,000	98.4450	2,889,350	2,935,000	2,935,000					2.625	2.625	FA	29,105	45,156	01/11/2021	02/15/2029
87264A-BY-0	T-MOBILE USA INC SR SECURED			1	2.C FE	20,134,467	99.9070	20,261,158	20,280,000	20,135,561		1,093			3.600	3.634	MN	93,288	365,040	11/05/2021	11/15/2060
87264A-BZ-7	T-MOBILE USA INC SR SECURED			1	2.C FE	18,973,181	98.9720	18,804,621	19,000,000	18,976,655		3,475			1.500	1.531	FA	107,667	142,500	05/21/2021	02/15/2026
87264A-CA-1	T-MOBILE USA INC SR SECURED			1	2.C FE	1,996,244	99.4280	1,988,563	2,000,000	1,996,588		344			2.050	2.080	FA	15,489	20,500	05/21/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC SR SECURED			1	2.C FE	29,495,090	99.6820	29,391,209	29,485,000	29,494,904		(186)			2.550	2.545	FA	284,039	375,934	05/21/2021	02/15/2031
87264A-CM-5	T-MOBILE USA INC SR SECURED			1	2.C FE	53,177,280	99.8390	53,164,524	53,250,000	53,177,835		555			3.400	3.406	AO	694,025		12/06/2021	10/15/2052
87264A-CN-3	T-MOBILE USA INC SR SECURED			1	2.C FE	15,035,210	99.6250	14,445,650	14,500,000	15,033,588		(1,622)			3.600	3.427	MN	66,700	261,000	11/04/2021	11/15/2060
87264A-CP-8	T-MOBILE USA INC SR SECURED			1	2.C FE	42,876,750	100.7040	43,302,532	43,000,000	42,877,221		471			2.700	2.731	MS	80,625		12/02/2021	03/15/2032

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
87264A-CR-4	T-MOBILE USA INC SR SECURED			1	2.C FE	22,987,430	100.9580	23,220,249	23,000,000	22,987,446		16			2.400	2.407	MS	38,333		12/02/2021	03/15/2029
87265H-AF-6	TRI POINTE HOMES INC SR UNSECURED			1	3.C FE	8,300,000	107.6510	8,935,041	8,300,000	8,300,000					5.250	5.250	JD	36,313	435,750	06/05/2017	06/01/2027
87265H-AG-4	TRI POINTE HOMES INC SR UNSECURED			1	3.C FE	4,925,000	110.2020	5,427,472	4,925,000	4,925,000					5.700	5.700	JD	12,477	280,725	06/03/2020	06/15/2028
87296*-AA-8	TPG HOLDINGS I FINANCECO LP SERIES A SENIOR NOTE			2	2.A PL	80,250,000	105.6390	84,775,298	80,250,000	80,255,702		(576)			5.330	5.329	JD	130,696	4,277,325	05/09/2018	06/20/2038
87305Q-CE-9	TTX COMPANY MEDIUM TERM NOTES SERIES A			1	1.F FE	30,031,265	105.1380	31,541,524	30,000,000	30,006,935		(3,780)			4.125	4.111	AO	309,375	1,237,500	10/01/2014	10/01/2023
87323#-AA-1	TVG BHG INTERMEDIATE LLC TERM LOAN				5.B GI	31,581,179	99.0300	31,797,571	32,109,029	31,707,976		64,519			14.000	14.588	MJSD	137,355	4,169,845	12/20/2021	06/19/2025
87422V-AA-6	TALEN ENERGY SUPPLY LLC SR UNSECURED			1	5.A FE	8,959,575	39.7240	4,405,352	11,090,000	9,693,304		310,269			6.500	11.016	JD	60,071	720,850	02/03/2021	06/01/2025
87422V-AE-8	TALEN ENERGY SUPPLY LLC SENIOR UNSECURED			1	5.A FE	1,127,431	43.2120	546,626	1,265,000	1,175,496		16,064			10.500	12.799	JJ	61,247	132,825	07/12/2018	01/15/2026
87422V-AF-5	TALEN ENERGY SUPPLY LLC SR SECURED			1	4.A FE	1,473,750	89.1330	1,336,992	1,500,000	1,480,439		2,860			7.250	7.550	MN	13,896	108,750	08/14/2019	05/15/2027
87422V-AG-3	TALEN ENERGY SUPPLY LLC SR SECURED			1	4.A FE	9,376,713	87.0940	9,127,463	10,480,000	9,568,198		105,740			6.625	8.445	JJ	320,149	694,300	03/23/2020	01/15/2028
87422V-AJ-7	TALEN ENERGY SUPPLY LLC SR SECURED			1	4.A FE	9,880,000	89.0160	8,794,768	9,880,000	9,880,000					7.625	7.625	JD	62,779	753,350	05/19/2020	06/01/2028
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP SR UNSECURED 144A			1	3.C FE	16,904,125	99.9630	16,893,780	16,900,000	16,902,346		(509)			5.500	5.496	JJ	428,603	929,500	12/07/2017	01/15/2028
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP COMPANY GUARNT			1	3.C FE	7,332,779	104.3100	8,240,526	7,900,000	7,427,168		55,647			6.000	7.220	MS	158,000	474,000	03/27/2020	03/01/2027
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP COMPANY GUARNT			1	3.C FE	500,000	108.3630	541,817	500,000	500,000					7.500	7.500	AO	9,375	39,063	09/11/2020	10/01/2025
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP SR UNSECURED			1	3.C FE	7,350,000	100.2120	7,365,611	7,350,000	7,350,000					6.000	6.000	JD	1,225	450,800	12/15/2020	12/31/2030
875127-AV-4	TAMPA ELECTRIC COMPANY NOTES				1.G FE	6,865,345	142.2040	9,833,440	6,915,000	6,879,609		1,428			6.550	6.606	MN	57,875	452,933	02/27/2009	05/15/2036
875127-AW-2	TAMPA ELECTRIC COMPANY BONDS				1.G FE	13,842,355	137.8950	19,201,839	13,925,000	13,857,971		2,540			6.150	6.107	MN	109,427	856,388	02/27/2009	05/15/2037
875127-BA-9	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	38,892	115.3700	44,994	39,000	38,914		3			4.100	4.116	JD	71	1,599	05/31/2012	06/15/2042
875127-BC-5	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	17,602,573	120.2600	20,444,115	17,000,000	17,510,607		(14,190)			4.350	4.140	MN	94,492	739,500	12/15/2014	05/15/2044
875127-BD-3	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	9,764,412	116.2220	9,762,614	8,400,000	9,756,424		(7,988)			4.200	3.199	MN	45,080	176,400	10/15/2021	05/15/2045
875127-BE-1	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	48,924,716	123.4870	54,828,214	44,400,000	48,900,321		(31,307)			4.300	3.661	JD	84,853	1,528,113	09/17/2021	06/15/2048
875127-BF-8	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	21,181,845	127.2900	24,229,652	19,035,000	21,173,118		(9,962)			4.450	3.752	JD	37,647	678,291	11/09/2021	06/15/2049
875127-BG-6	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	4,996,456	113.3790	4,943,312	4,360,000	4,988,175		(6,100)			3.625	2.872	JD	7,024	95,338	09/13/2021	06/15/2050
875127-BH-4	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	9,967,400	101.2660	10,126,601	10,000,000	9,969,691		2,291			2.400	2.437	MS	70,667	118,000	03/15/2021	03/15/2031
875127-BJ-0	TAMPA ELECTRIC COMPANY SR UNSECURED			1	1.G FE	24,711,766	110.2980	25,622,142	23,230,000	24,704,988		(6,778)			3.450	3.110	MS	235,978	137,396	11/05/2021	03/15/2051
87612B-BE-1	TARGA RESOURCES PARTNERS SR UNSECURED 144A			1	3.A FE	12,450,000	103.0190	12,825,927	12,450,000	12,450,000					5.375	5.375	FA	278,828	669,188	09/22/2016	02/01/2027
87612B-BG-6	TARGA RESOURCES PARTNERS SR UNSECURED			1	3.A FE	8,458,000	105.4780	9,282,028	8,800,000	8,517,599		34,961			5.000	5.602	JJ	202,889	440,000	03/31/2020	01/15/2028
87612B-BJ-0	TARGA RESOURCES PARTNERS SR UNSECURED			1	3.A FE	10,899,200	104.8710	12,729,219	12,138,000	11,189,691		171,518			5.875	8.018	AO	150,545	713,108	04/01/2020	04/15/2026
87612B-BL-5	TARGA RESOURCES PARTNERS SR UNSECURED			1	3.A FE	6,547,750	107.1450	7,339,459	6,850,000	6,603,172		32,573			6.500	7.272	JJ	205,310	445,250	03/31/2020	07/15/2027
87612B-BN-1	TARGA RESOURCES PARTNERS SR UNSECURED			1	3.A FE	4,900,000	111.8990	5,483,045	4,900,000	4,900,000					6.875	6.875	JJ	155,337	336,875	01/10/2019	01/15/2029
87612B-BQ-4	TARGA RESOURCES PARTNERS SR UNSECURED			1	3.A FE	4,636,250	109.3790	5,797,067	5,300,000	4,717,322		46,793			5.500	7.238	MS	97,167	291,500	04/01/2020	03/01/2030
87612B-BS-0	TARGA RESOURCES PARTNERS SR UNSECURED			1	3.A FE	6,350,000	108.6400	6,898,609	6,350,000	6,350,000					4.875	4.875	FA	128,984	294,944	08/11/2020	02/01/2031
87612E-BD-7	TARGET CORP SR UNSECURED				1.F FE	22,970,260	106.1560	22,823,605	21,500,000	22,460,413		(318,979)			3.500	1.655	JJ	376,250	568,750	03/29/2021	07/01/2024
87612E-BE-5	TARGET CORP SR UNSECURED			1	1.F FE	51,501,833	104.9050	53,852,736	51,335,000	51,538,714		(31,340)			2.500	2.399	AO	270,935	1,283,375	03/29/2021	04/15/2026
87612E-BG-0	TARGET CORP SR UNSECURED			1	1.F FE	29,424,922	124.0570	29,401,430	23,700,000	29,285,302		(135,794)			3.900	2.617	MN	118,105	924,300	04/15/2021	11/15/2047
87612E-BH-8	TARGET CORP SR UNSECURED			1	1.F FE	5,499,450	110.1010	6,055,542	5,500,000	5,499,647		42			3.375	3.376	AO	39,188	185,625	03/18/2019	04/15/2029
87612E-BJ-4	TARGET CORP SR UNSECURED			1	1.F FE	21,468,123	102.8400	21,912,129	21,307,000	21,458,340		(11,874)			2.350	2.250	FA	189,159	403,107	04/13/2021	02/15/2030
87612E-BK-1	TARGET CORP SR UNSECURED			1	1.F FE	12,918,022	105.1920	13,059,588	12,415,000	12,881,210		(36,812)			2.650	2.162	MS	96,871	164,499	04/01/2021	09/15/2030
87612E-BL-9	TARGET CORP SR UNSECURED			1	1.F FE	7,349,760	103.1970	7,223,808	7,000,000	7,277,129		(72,873)			2.250	0.987	AO	33,250	157,500	02/22/2021	04/15/2025
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN SR UNSECURED 144A			2	3.C FE	4,906,250	106.7780	5,338,879	5,000,000	4,969,751		12,754			5.625	5.927	MS	93,750	281,250	05/11/2016	03/01/2024
87724L-AA-3	TAYLOR MORRISON COMMUNITIES IN SENIOR UNSECURED			1	3.C FE	6,507,310	104.5080	6,825,392	6,531,000	6,525,675		3,409			5.875	5.935	AO	81,003	383,696	05/16/2016	04/15/2023
87724R-AB-8	TAYLOR MORRISON COMMUNITIES IN SR UNSECURED			1	3.C FE	5,850,000	111.8130	6,541,057	5,850,000	5,850,000					5.750	5.750	JJ	155,106	336,375	07/18/2019	01/15/2028
87724R-AG-7	TAYLOR MORRISON COMMUNITIES IN COMPANY GUARNT			1	3.C FE	7,469,250	105.3260	7,267,490	6,900,000	7,207,097		(141,290)			6.625	4.319	JJ	210,785	457,125	02/10/2020	07/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES IN SR UNSECURED			1	3.C FE	3,300,000	110.5180	3,647,087	3,300,000	3,300,000					5.125	5.125	FA	70,469	173,353	07/08/2020	08/01/2030
878055-AE-2	HUNTINGTON NATIONAL BANK SUBORDINATED				2.A FE	0	0.0000								4.600	0.000	FA		374,026	02/24/2015	02/27/2025
87901J-AH-8	TEGNA INC COMPANY GUARNT			1	3.B FE	21,518,850	102.5530	22,735,941	22,170,000	21,612,809		54,646			5.000	5.394	MS	326,392	1,108,500	03/30/2020	09/15/2029
87901J-AJ-4	TEGNA INC COMPANY GUARNT			1	3.B FE	19,700,000	101.1460	19,925,739	19,700,000	19,700,000					4.625	4.625	MS	268,276	911,125	01/07/2020	03/15/2028
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC COMPANY GUARNT			1	3.A FE	7,350,000	101.8320	7,484,624	7,350,000	7,350,000					4.000	4.000	AO	62,067	163,333	03/11/2021	04/15/2029
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC COMPANY GUARNT			2	3.A FE	4,900,000	100.2140	4,910,505	4,900,000	4,900,000					3.875	3.875	AO	51,161		09/21/2021	10/15/2031
88031J-AB-2	TENASKA GEORGIA PARTNERS LP SENIOR SECURED BONDS				2.C FE	20,818,304	119.4960	23,037,230	19,278,662	19,845,957		(60,186)			9.500	8.185	FA	763,114	1,831,473	08/11/2004	02/01/2030
88031Q-AA-8	TENASKA VIRGINIA PARTNERS LP SENIOR SECURED BONDS				2.B FE	7,693,132	105.3380	8,094,440	7,684,241	7,686,065		(684)			6.119	6.145	MJSD	1,306	470,199	12/16/2010	03/30/2024
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD SENIOR SECURED NOTE				2.B FE	5,299,791	103.8580	5,504,232	5,299,791	5,299,791					6.052	6.098	MJSD	891	320,743	06/04/2007	12/30/2023
88033G-CS-7	TENET HEALTHCARE CORP SR SECURED			1	4.A FE	2,884,000	101.5050	2,927,412	2,884,000	2,884,000					4.625	4.625	JJ	61,505	133,385	07/14/2017	07/15/2024

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
88033G-CX-6	TENET HEALTHCARE CORP SECURED			1	4.B FE	20,063,063	103.5160	20,858,442	20,150,000	20,079,959		9,952			6.250	6.324	FA	524,740	1,259,375	03/31/2020	02/01/2027
88033G-CY-4	TENET HEALTHCARE CORP SR SECURED			1	4.A FE	14,090,625	102.7630	14,540,993	14,150,000	14,107,233		9,352			4.875	4.959	JJ	344,906	689,813	03/12/2020	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP SR SECURED			1	4.A FE	13,000,000	104.2680	13,554,828	13,000,000	13,000,000					5.125	5.125	MN	111,042	666,250	08/12/2019	11/01/2027
88033G-DE-7	TENET HEALTHCARE CORP SR SECURED			1	4.A FE	5,875,000	105.0330	6,170,673	5,875,000	5,875,000					7.500	7.500	AO	110,156	440,625	04/02/2020	04/01/2025
88033G-DG-2	TENET HEALTHCARE CORP SR SECURED			1	4.A FE	6,925,000	102.9600	7,129,971	6,925,000	6,925,000					4.625	4.625	JD	14,235	320,281	06/02/2020	06/15/2028
88033G-DJ-6	TENET HEALTHCARE CORP COMPANY GUARNT			1	5.A FE	14,500,000	105.6620	15,320,952	14,500,000	14,500,000					6.125	6.125	AO	222,031	925,130	09/01/2020	10/01/2028
88033G-DL-1	TENET HEALTHCARE CORP SR SECURED			1	4.A FE	24,625,000	101.7920	25,066,310	24,625,000	24,625,000					4.250	4.250	JD	87,214	520,374	05/18/2021	06/01/2029
88033G-DN-7	TENET HEALTHCARE CORP SR SECURED			1	4.A FE	19,600,000	101.2470	19,844,476	19,600,000	19,600,000					4.375	4.374	JJ	71,458		11/16/2021	01/15/2030
880349-AS-4	TENNECO INC SR SECURED			1	3.C FE	4,800,000	108.4710	5,206,620	4,800,000	4,800,000					7.875	7.875	JJ	174,300	236,250	11/13/2020	01/15/2029
880349-AT-2	TENNECO INC SR SECURED			1	3.C FE	11,750,000	98.5700	11,581,955	11,750,000	11,750,000					5.125	5.125	AO	127,128	347,931	03/03/2021	04/15/2029
88104L-AC-7	TERRAFORM POWER OPERATING LLC SENIOR UNSECURED 144A			1	3.C FE	9,500,000	102.1880	9,707,873	9,500,000	9,500,000					4.250	4.249	JJ	169,351	403,750	11/28/2017	01/31/2023
88104L-AE-3	TERRAFORM POWER OPERATING LLC SENIOR UNSECURED 144A			1	3.C FE	9,887,500	106.1800	10,511,833	9,900,000	9,892,192		1,073			5.000	5.015	JJ	207,625	495,000	01/04/2018	01/31/2028
88104L-AG-8	TERRAFORM POWER OPERATING LLC COMPANY GUARNT			1	3.C FE	14,250,000	104.9450	14,954,635	14,250,000	14,250,000					4.750	4.750	JJ	312,115	676,875	10/10/2019	01/15/2030
88104U-AC-7	TERRAFORM GLOBAL OPERATING LP SENIOR UNSECURED 144A			1	3.C FE	13,856,045	102.1680	14,133,856	13,834,000	13,841,480		(6,044)			6.125	6.076	MS	282,444	847,333	06/19/2019	03/01/2026
88105#-AA-3	TERRAFORM PHOENIX I LLC SENIOR SECURED NOTES			1	2.C PL	45,570,817	97.6230	44,487,599	45,570,817	45,570,817					3.380	3.393	MJSD	4,279	1,540,294	09/22/2020	12/31/2043
88213@-AA-4	TEXAS ACP II LP SERIES A GUARANTEED NOTE CAPCO				1.A	62,455	97.1040	87,803	90,422	86,804		2,956			0.000	7.272				01/23/2008	01/30/2023
882384-A@-9	TEXAS EASTERN TRANSMISSION LP SENIOR NOTE			1	1.G	47,500,000	97.3230	46,228,425	47,500,000	47,500,000					2.500	2.500	MS	392,535		09/02/2021	09/02/2031
882508-BA-1	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	7,630,034	100.4420	7,683,820	7,650,000	7,648,709		3,446			1.850	1.896	MN	18,084	141,525	04/29/2016	05/15/2022
882508-BB-9	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	6,961,055	103.7820	7,280,323	7,015,000	6,995,666		7,792			2.625	2.746	MN	23,529	184,144	04/27/2017	05/15/2024
882508-BC-7	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	1,976,860	107.1590	2,143,183	2,000,000	1,985,657		2,214			2.900	3.035	MN	9,344	58,000	10/26/2017	11/03/2027
882508-BD-5	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	35,261,363	125.9920	44,154,026	35,045,000	35,255,271		(5,058)			4.150	4.109	MN	185,836	1,454,368	04/27/2021	05/15/2048
882508-BF-0	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	37,132,788	118.5190	44,124,716	37,230,000	37,159,986		7,799			3.875	3.885	MS	424,784	1,403,913	09/27/2021	03/15/2039
882508-BG-8	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	8,138,880	102.3580	8,188,623	8,000,000	8,126,278		(12,602)			2.250	2.020	MS	58,500	90,000	03/10/2021	09/04/2029
882508-BH-6	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	4,992,550	100.5210	5,026,026	5,000,000	4,995,182		1,465			1.375	1.406	MS	20,816	68,750	03/03/2020	03/12/2025
882508-BJ-2	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	7,991,200	98.3680	7,869,446	8,000,000	7,992,557		822			1.750	1.762	MN	22,167	140,000	04/24/2020	05/04/2030
882508-BM-5	TEXAS INSTRUMENTS INCORPORATED SR UNSECURED			1	1.E FE	13,902,980	101.0740	14,150,390	14,000,000	13,903,609		629			2.700	2.734	MS	111,300		09/07/2021	09/15/2051
882587-B*-8	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2021A			1	1.F	15,200,000	95.9640	14,586,528	15,200,000	15,200,000					2.440	2.440	FA	139,080		08/16/2021	08/15/2035
88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2017A			1	1.F	29,670,000	105.4570	31,289,092	29,670,000	29,670,000					3.220	3.220	MS	318,458	955,374	08/24/2017	08/24/2027
882884-A#-6	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2018A			1	1.F	25,636,000	109.1650	27,985,539	25,636,000	25,636,000					3.850	3.850	JD	8,225	986,986	06/28/2018	06/28/2028
882884-A*-0	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2014A			1	1.F	25,000,000	106.1210	26,530,250	25,000,000	25,000,000					4.030	4.030	JJ	503,750	1,007,500	06/27/2014	07/01/2024
882884-A@-8	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2016A			1	1.F	24,500,000	106.4190	26,072,655	24,500,000	24,500,000					3.530	3.530	FA	338,733	864,850	02/10/2016	02/10/2026
882884-B*-9	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2019A			1	1.F	20,000,000	107.8380	21,567,600	20,000,000	20,000,000					3.600	3.600	JJ	360,000	720,000	07/01/2019	07/01/2029
882884-B@-7	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2019B			1	1.F	24,550,000	110.6650	27,168,258	24,550,000	24,550,000					3.790	3.790	MS	237,780	930,445	03/29/2019	03/29/2034
882884-C#-4	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2020B			1	1.F	5,000,000	102.3420	5,117,100	5,000,000	5,000,000					3.360	3.360	AO	35,467	168,000	04/24/2020	04/24/2050
882884-C@-6	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2020A			1	1.F	9,000,000	101.5160	9,136,440	9,000,000	9,000,000					2.730	2.730	AO	51,870	245,700	04/24/2020	04/24/2030
882884-D*-7	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2020C			1	1.F	10,000,000	101.5620	10,156,200	10,000,000	10,000,000					2.930	2.930	AO	61,856	293,000	07/15/2020	07/15/2035
882884-D@-5	TEXAS NEW MEXICO POWER COMPANY FIRST MORTGAGE BOND SER 2020D			1	1.F	9,660,000	102.3420	9,886,237	9,660,000	9,660,000					3.360	3.360	AO	68,522	324,576	07/15/2020	07/15/2050
88339W-AA-4	THE WILLIAMS COMPANIES INC SR UNSECURED			1	2.B FE	7,573,005	101.7840	7,633,825	7,500,000	7,573,036		31			3.500	3.446	AO	60,521		12/02/2021	10/15/2051
883556-BG-6	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	2.A FE	7,193,978	139.2100	7,030,113	5,050,000	7,168,484		(25,494)			5.300	2.718	FA	111,521		08/19/2021	02/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
883556-BY-7	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	2.A FE	22,982,892	124.9040	22,582,717	18,080,000	22,838,681		(121,854)			4.100	2.657	FA	280,039	741,280	02/04/2021	08/15/2047
883556-BZ-4	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	2.A FE	18,591,969	103.8010	18,346,842	17,675,000	18,511,071		(63,685)			2.600	1.920	AO	114,888	294,775	07/01/2021	10/01/2029
883556-CK-6	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	2.A FE	4,706,502	99.4170	4,672,602	4,700,000	4,706,191		(311)			1.750	1.729	AO	29,244		08/09/2021	10/15/2028
883556-CL-4	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	2.A FE	16,405,282	98.7100	16,385,896	16,600,000	16,411,514		6,232			2.000	2.129	AO	118,044		08/09/2021	10/15/2031
883556-CM-2	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	2.A FE	41,486,670	101.3510	41,052,176	40,505,000	41,476,440		(10,230)			2.800	2.640	AO	403,250		09/22/2021	10/15/2041
883556-CS-9	THERMO FISHER SCIENTIFIC INC SR UNSECURED			1	2.A FE	6,600,000	99.9310	6,595,442	6,600,000	6,600,000					1.215	1.215	AO	15,370		10/19/2021	10/18/2024
88579E-AC-9	3M COMPANY SR UNSECURED			1	1.E FE	431,120	139.2330	487,317	350,000	419,632		(3,289)			5.700	3.947	MS	5,874	19,950	04/25/2018	03/15/2037
88579Y-AW-1	3M COMPANY SR UNSECURED			1	1.E FE	1,078,931	105.7380	1,152,545	1,090,000	1,079,556		267			3.125	3.181	MS	9,651	34,063	02/21/2020	09/19/2046
88579Y-AX-9	3M COMPANY SR UNSECURED			1	1.E FE	3,997,360	101.6830	4,067,339	4,000,000	3,999,385		499			2.250	2.263	MS	26,500	90,000	09/21/2017	03/15/2023
88579Y-AY-7	3M COMPANY SR UNSECURED			1	1.E FE	1,987,720	106.6170	2,132,346	2,000,000	1,992,496		1,173			2.875	2.946	AO	12,139	57,500	09/21/2017	10/15/2027
88579Y-AZ-4	3M COMPANY SR UNSECURED			1	1.E FE	17,032,603	114.6510	18,216,903	15,889,000	17,006,912		(26,274)			3.625	3.207	AO	121,595	575,976	02/17/2021	10/15/2047
88579Y-BB-6	3M COMPANY SR UNSECURED			1	1.E FE	1,011,720	104.5970	1,045,966	1,000,000	1,005,094		(2,384)			3.250	2.991	FA	12,368	32,500	02/12/2019	02/14/2024
88579Y-BC-4	3M COMPANY SR UNSECURED			1	1.E FE	2,344,839	111.3050	2,337,399	2,100,000	2,321,056		(23,783)			3.625	1.884	MS	22,626	38,063	03/31/2021	09/14/2028
88579Y-BD-2	3M COMPANY SR UNSECURED			1	1.E FE	5,821,103	121.1040	5,903,798	4,875,000	5,797,313		(20,653)			4.000	2.949	MS	57,958	178,100	04/27/2021	09/14/2048
88579Y-BG-5	3M COMPANY SR UNSECURED			1	1.E FE	1,669,416	109.1690	1,823,118	1,670,000	1,669,572		52			3.375	3.379	MS	18,788	56,363	02/12/2019	03/01/2029
88579Y-BH-3	3M COMPANY SR UNSECURED			1	1.E FE	8,846,511	102.4560	9,118,621	8,900,000	8,868,712		9,604			2.000	2.117	FA	67,739	178,000	08/19/2019	02/14/2025
88579Y-BJ-9	3M COMPANY SR UNSECURED			1	1.E FE	23,056,797	102.6730	23,931,981	23,309,000	23,110,529		23,263			2.375	2.498	FA	192,218	553,589	08/19/2019	08/26/2029
88579Y-BK-6	3M COMPANY SR UNSECURED			1	1.E FE	10,143,002	109.4390	10,560,888	9,650,000	10,134,879		(9,595)			3.250	2.975	FA	108,898	281,125	04/15/2021	08/26/2049
88579Y-BL-4	3M COMPANY SR UNSECURED			1	1.E FE	24,904,750	101.0380	25,259,382	25,000,000	24,968,558		27,548			1.750	1.864	FA	166,493	437,500	08/19/2019	02/14/2023
88579Y-BM-2	3M COMPANY SR UNSECURED			1	1.E FE	6,596,808	104.3700	6,465,706	6,195,000	6,522,591		(74,217)			2.650	0.969	AO	34,658	164,168	04/01/2021	04/15/2025
88579Y-BP-5	3M COMPANY SR UNSECURED			1	1.E FE	17,350,002	118.6510	17,559,124	14,799,000	17,321,924		(28,078)			3.700	2.812	AO	115,597	216,820	11/02/2021	04/15/2050
88731E-AF-7	TIME WARNER ENTERTAINMENT COMP DEBENTURS				2.C FE	18,749,730	108.6400	19,140,160	17,618,000	17,738,182		(92,216)			8.375	7.768	MS	434,455	1,475,508	05/07/2009	03/15/2023
88732J-BD-9	SPECTRUM MANAGEMENT HOLDING CO SR UNSECURED			1	2.C FE	2,133,467	108.9290	2,864,821	2,630,000	2,188,895		10,662			4.500	5.916	MS	34,848	118,350	02/23/2016	09/15/2042
889175-BD-6	THE TOLEDO EDISON COMPANY SENIOR NOTES				2.A FE	6,663,243	138.3910	9,272,206	6,700,000	6,671,564		940			6.150	6.191	MN	52,651	412,050	02/27/2009	05/15/2037
889184-AC-1	PROMEDICA TOLEDO HOSPITAL SECURED			1	2.C FE	11,000,000	112.4900	12,373,874	11,000,000	11,000,000					5.325	5.325	MN	74,846	585,750	10/18/2018	11/15/2028
891490-AT-1	TOSCO CORPORATION NOTES				1.G FE	16,700,250	140.6090	21,091,328	15,000,000	15,856,191		(75,394)			8.125	7.185	FA	460,417	1,218,750	06/25/2001	02/15/2030
89236T-DK-8	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	15,957,760	102.5480	16,407,676	16,000,000	15,988,529		6,196			2.250	2.291	AO	73,000	360,000	10/13/2016	10/18/2023
89236T-DR-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	14,950,350	107.4930	16,123,935	15,000,000	14,973,076		4,857			3.200	3.239	JJ	226,667	480,000	01/04/2017	01/11/2027
89236T-DW-2	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	3,761,210	103.9950	3,665,832	3,525,000	3,704,008		(57,203)			2.900	0.663	AO	21,013	102,225	04/01/2021	04/17/2024
89236T-EC-5	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	997,970	101.1130	1,011,131	1,000,000	999,710		418			2.150	2.193	MS	6,749	21,500	09/05/2017	09/08/2022
89236T-EL-5	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	1,998,880	102.1670	2,043,334	2,000,000	1,999,757		230			2.700	2.712	JJ	25,500	54,000	01/08/2018	01/11/2023
89236T-EM-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	6,984,460	107.3650	7,515,561	7,000,000	6,990,073		1,478			3.050	3.076	JJ	100,819	213,500	01/08/2018	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	9,975,900	106.4110	10,641,142	10,000,000	9,987,992		3,400			3.400	3.439	AO	72,722	340,000	04/10/2018	04/14/2025
89236T-GL-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	4,995,500	102.3210	5,116,029	5,000,000	4,997,457		886			2.000	2.019	AO	23,333	100,000	10/02/2019	10/07/2024
89236T-GT-6	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	23,373,510	101.5500	23,356,549	23,000,000	23,309,072		(65,806)			1.800	1.355	FA	158,700	315,000	04/29/2021	02/13/2025
89236T-GU-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	14,671,051	100.6590	14,330,816	14,237,000	14,631,209		(39,842)			2.150	1.779	FA	117,337	206,798	03/31/2021	02/13/2030
89236T-GW-9	TOYOTA MOTOR CREDIT CORP SR UNSECURED				1.E FE	27,996,920	102.7960	28,782,874	28,000,000	27,998,684		1,025			2.900	2.904	MS	205,256	812,000	03/27/2020	03/30/2023
89236T-GX-7	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	36,519,604	105.0850	36,671,556	34,897,000	36,222,259		(300,723)			3.000	1.780	AO	261,728	971,910	03/30/2021	04/01/2025
89236T-GY-5	TOYOTA MOTOR CREDIT CORP SR UNSECURED				1.E FE	41,175,010	109.7370	40,602,522	37,000,000	40,695,320		(405,077)			3.375	2.034	AO	312,188	1,164,375	03/30/2021	04/01/2030
89236T-HM-0	TOYOTA MOTOR CREDIT CORP SR UNSECURED				1.E FE	999,110	99.8150	998,153	1,000,000	999,650		446			0.350	0.395	AO	749	3,481	10/13/2020	10/14/2022
89236T-HP-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	76,953,755	97.6730	75,452,705	77,250,000	77,009,256		51,589			0.800	0.884	AO	128,750	618,000	03/31/2021	10/16/2025
89236T-HX-6	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	4,756,350	96.7200	4,836,020	5,000,000	4,772,444		16,094			1.650	2.209	JJ	39,188	41,021	04/14/2021	01/10/2031
89236T-JF-3	TOYOTA MOTOR CREDIT CORP SR UNSECURED			1	1.E FE	25,092,482	100.1910	25,147,971	25,100,000	25,093,212		730			1.900	1.905	AO	112,601	234,476	04/30/2021	04/06/2028
89255#-AA-9	TRADEMARK ROYALTY 2018 1 LLC NOTE			1	1.F PL	147,900,000	129.4590	191,469,861	147,900,000	147,900,000					4.920	4.970	MON	606,390	7,276,680	07/03/2018	07/01/2048
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LIN UNSECURED 144A			2	2.B FE	5,995,440	106.0150	6,360,919	6,000,000	5,998,288		461			3.850	3.859	JD	19,250	231,000	12/08/2014	06/01/2025
89307#-AA-7	TRANS BAY CABLE LLC SENIOR SECURED NOTE			1	1.E PL	20,660,983	100.8130	20,828,957	20,660,983	20,660,983					2.930	2.941	MJSD	1,682	605,367	06/29/2017	06/30/2047
893647-BB-2	TRANSDIGM INC SR SUBORDINATED			1	4.C FE	8,395,936	102.6890	8,625,838	8,400,000	8,398,267		327			6.375	6.380	JD	23,800	535,500	02/28/2017	06/15/2026
893647-BE-6	TRANSDIGM INC SR SECURED			1	4.A FE	24,784,000	103.9190	25,755,400	24,784,000	24,784,000					6.250	6.250	MS	456,094	1,549,000	01/30/2019	03/15/2026
893647-BH-9	TRANSDIGM INC COMPANY GUARNT			1	4.C FE	6,893,042	104.6190	7,218,722	6,900,000	6,894,780		791			7.500	7.518	MS	152,375	517,500	09/16/2019	03/15/2027
893647-BK-2	TRANSDIGM INC SR SECURED			1	4.A FE	5,800,000	105.4740	6,117,472	5,800,000	5,800,000					8.000	8.001	AO	116,000	464,000	04/02/2020	12/15/2025
893647-BL-0	TRANSDIGM INC COMPANY GUARNT			1	4.C FE	15,650,000	103.0460	16,126,760	15,650,000	15,650,000					5.500	5.500	MN	109,985	860,750	06/12/2020	11/15/2027
893647-BP-1	TRANSDIGM INC COMPANY GUARNT			1	4.C FE	7,840,000	99.7370	7,819,356	7,840,000	7,840,000					4.625	4.624	JJ	167,199		09/20/2021	01/15/2029
893647-BQ-9	TRANSDIGM INC COMPANY GUARNT			1	4.C FE	9,850,000	100.3550	9,884,945	9,850,000	9,850,000					4.875	4.875	MN	80,031	253,432	09/20/2021	05/01/2029

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
89395#-AA-0	TRANSOURCE ENERGY LLC SENIOR NOTE			1	1.F	72,449,858	96.7390	70,087,268	72,449,858	72,449,858					2.750	2.750	MS	586,643	1,992,371	03/31/2020	03/31/2050
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY SENIOR UNSECURED SERIES 2 NOTE			1	2.C	19,000,000	101.7510	19,332,690	19,000,000	19,000,000					5.890	5.890	MN	115,019	1,119,100	05/24/2007	05/24/2022
89417E-AD-1	THE TRAVELERS COMPANIES INC BONDS			2	1.F FE	1,283,480	143.7990	1,437,993	1,000,000	1,220,488		(9,891)			6.250	4.284	JD	2,778	62,500	10/01/2014	06/15/2037
89417E-AH-2	THE TRAVELERS COMPANIES INC SR UNSECURED				1.F FE	17,974,350	135.8660	20,379,845	15,000,000	17,437,049		(84,452)			5.350	4.103	MN	133,750	802,500	10/20/2014	11/01/2040
89417E-AJ-8	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	2,792,275	127.7060	3,192,650	2,500,000	2,791,652		(1,136)			4.600	3.762	FA	47,917	69,000	11/12/2021	08/01/2043
89417E-AK-5	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	4,276,409	123.9660	5,026,821	4,055,000	4,262,437		(6,026)			4.300	3.946	FA	61,028	174,365	02/21/2020	08/25/2045
89417E-AL-3	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	10,232,993	115.7240	12,301,449	10,630,000	10,268,405		7,929			3.750	3.962	MN	50,935	398,625	06/29/2020	05/15/2046
89417E-AM-1	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	3,828,499	120.1930	4,032,484	3,355,000	3,811,991		(9,966)			4.000	3.195	MN	11,556	134,200	04/27/2021	05/30/2047
89417E-AQ-2	THE TRAVELERS COMPANIES INC SR UNSECURED			1	1.F FE	8,489,169	95.7200	8,212,805	8,580,000	8,492,143		1,981			2.550	2.601	AO	38,896	218,790	03/25/2021	04/27/2050
89566E-AD-0	TRI-STATE GENERATION AND TRANS FIRST MORTGAGE BONDS 144A			1	1.G FE	28,422,610	136.2890	39,523,815	29,000,000	28,536,623		13,240			6.000	6.146	JD	77,333	1,740,000	06/08/2010	06/15/2040
896945-AA-0	TRIPADVISOR INC SR UNSECURED			1	4.A FE	7,620,000	105.9040	7,731,012	7,300,000	7,523,291		(79,776)			7.000	5.686	JJ	235,628	519,517	10/07/2020	07/15/2025
897051-AB-4	TRONOX INCORPORATED SR SECURED			1	3.C FE	3,150,000	105.7520	3,331,196	3,150,000	3,150,000					6.500	6.500	MN	34,125	204,750	04/24/2020	05/01/2025
897051-AC-2	TRONOX INCORPORATED SR UNSECURED			1	4.C FE	9,800,000	99.7440	9,774,931	9,800,000	9,800,000					4.625	4.625	MS	133,457	226,625	03/01/2021	03/15/2029
89788J-AA-7	TRUIST BANK SR UNSECURED			2	1.F FE	10,977,340	100.6610	11,072,731	11,000,000	10,985,363		4,446			1.500	1.543	MS	50,875	165,000	03/04/2020	03/10/2025
89788J-AB-5	TRUIST BANK SR UNSECURED			2	1.F FE	19,986,000	100.5710	20,114,169	20,000,000	19,994,408		4,655			1.250	1.274	MS	77,778	250,000	03/04/2020	03/09/2023
89788M-AA-0	TRUIST FINANCIAL CORPORATION SR UNSECURED			1	1.G FE	19,978,800	99.3790	19,875,869	20,000,000	19,985,222		4,043			1.200	1.221	FA	97,333	280,000	06/02/2020	08/05/2025
89838L-AG-9	BOSTON COLLEGE UNSECURED			1	1.D FE	5,000,000	107.5750	5,378,773	5,000,000	5,000,000					3.129	3.129	JJ	78,225	156,450	10/17/2019	07/01/2052
89838Q-AA-1	BOSTON UNIVERSITY SECURED			1	1.D FE	4,700,000	122.8120	5,772,171	4,700,000	4,700,000					4.061	4.061	AO	47,717	190,867	08/15/2018	10/01/2048
898813-AP-5	TUCSON ELECTRIC POWER COMPANY SR UNSECURED			1	1.G FE	3,932,490	104.2990	4,114,582	3,945,000	3,940,511		1,315			3.050	3.088	MS	35,428	120,323	07/01/2015	03/15/2025
898813-AQ-3	TUCSON ELECTRIC POWER COMPANY SR UNSECURED			1	1.G FE	996,230	129.8340	1,298,337	1,000,000	996,420		63			4.850	4.874	JD	4,042	48,500	11/26/2018	12/01/2048
90123*-AA-1	TWAIN NOTE ISSUER 13 LLC SERIES 20212 SENIOR STRUCTURE				1.B PL	8,722,085	87.4130	8,753,870	10,014,380	8,817,631		95,546			0.000	5.307				06/18/2021	10/23/2025
902104-AC-2	II-VI INCORPORATED SR UNSECURED			1	4.B FE	2,900,000	102.2270	2,964,573	2,900,000	2,900,000					5.000	5.000	JD	8,458		12/08/2021	12/15/2029
902494-AY-9	TYSON FOODS INC SR UNSECURED			1	2.B FE	22,077,237	130.4040	23,286,189	17,857,000	21,830,969		(116,628)			5.150	3.664	FA	347,418	919,636	06/29/2020	08/15/2044
902494-AZ-6	TYSON FOODS INC SR UNSECURED			1	2.B FE	554,520	121.9260	646,209	530,000	549,648		(1,267)			4.875	4.464	FA	9,761	25,838	06/29/2020	08/15/2034
902494-BC-6	TYSON FOODS INC SR UNSECURED			1	2.B FE	18,579,231	107.7430	19,555,343	18,150,000	18,483,465		(58,730)			3.550	3.155	JD	51,904	644,325	03/30/2021	06/02/2027
902494-BD-4	TYSON FOODS INC SR UNSECURED			1	2.B FE	3,401,422	124.2440	3,924,865	3,159,000	3,390,722		(5,714)			4.550	4.066	JD	11,579	143,735	06/29/2020	06/02/2047
902494-BH-5	TYSON FOODS INC SR UNSECURED			1	2.B FE	20,946,211	134.8260	28,778,600	21,345,000	20,964,776		4,930			5.100	5.217	MS	281,220	1,088,595	02/21/2020	09/28/2048
902494-BJ-1	TYSON FOODS INC SR UNSECURED			1	2.B FE	28,966,639	108.5160	30,671,956	28,265,000	28,748,370		(115,016)			4.000	3.526	MS	376,867	1,130,600	01/29/2020	03/01/2026
902494-BK-8	TYSON FOODS INC SR UNSECURED			1	2.B FE	13,321,550	113.2280	13,587,409	12,000,000	13,120,779		(151,271)			4.350	2.811	MS	174,000	522,000	10/29/2020	03/01/2029
902691-A@-3	UGI UTILITIES INC SENIOR NOTE SERIES A			1	1.F	25,000,000	104.1560	26,039,000	25,000,000	25,000,000					2.950	2.950	JD	2,049	737,500	06/30/2016	06/30/2026
902691-B#-0	UGI UTILITIES INC SENIOR NOTE			1	1.F	24,750,000	97.9140	24,233,715	24,750,000	24,750,000					3.120	3.120	AO	160,875	772,200	04/16/2020	04/16/2050
902691-C*-3	UGI UTILITIES INC SENIOR NOTE SERIES A			1	1.F	30,000,000	98.3830	29,514,900	30,000,000	30,000,000					1.590	1.590	JD	21,200	238,500	06/15/2021	06/15/2026
902691-C@-1	UGI UTILITIES INC SENIOR NOTE SERIES B			1	1.F	36,000,000	98.2880	35,383,680	36,000,000	36,000,000					1.640	1.640	MS	173,840		09/15/2021	09/15/2026
90290M-AC-5	US FOODS INC SR SECURED			1	4.A FE	12,825,000	104.3110	13,377,939	12,825,000	12,825,000					6.250	6.250	AO	169,219	801,563	04/23/2020	04/15/2025
90290M-AD-3	US FOODS INC SR UNSECURED			1	4.C FE	6,650,000	101.7030	6,763,271	6,650,000	6,650,000					4.750	4.750	FA	119,331	167,589	01/25/2021	02/15/2029
90290M-AE-1	US FOODS INC SR UNSECURED			1	4.C FE	2,940,000	101.3500	2,979,682	2,940,000	2,940,000					4.625	4.625	JD	14,731		11/16/2021	06/01/2030
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES			1	2.A FE	3,856,440	129.5730	3,887,199	3,000,000	3,452,039		(58,683)			7.000	4.328	JJ	96,833	210,000	10/01/2014	07/15/2028
90331H-NL-3	US BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.D FE	69,958,000	102.1690	71,518,334	70,000,000	69,990,596		8,621			2.850	2.863	JJ	875,583	1,995,000	01/18/2018	01/23/2023
90331H-NV-1	US BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.D FE	23,976,000	103.9540	24,948,958	24,000,000	23,992,061		4,866			3.400	3.422	JJ	355,867	816,000	07/19/2018	07/24/2023
90331H-PF-4	US BANK NATIONAL ASSOCIATION SR UNSECURED			2	1.D FE	27,976,480	101.2770	28,357,445	28,000,000	27,992,136		7,546			1.950	1.978	JJ	260,867	546,000	12/05/2019	01/09/2023
90353T-AG-5	UBER TECHNOLOGIES INC SR UNSECURED			1	4.C FE	3,950,000	107.3380	4,239,837	3,950,000	3,950,000					6.250	6.240	JJ	113,837	205,043	09/14/2020	01/15/2028
90353T-AK-6	UBER TECHNOLOGIES INC SR UNSECURED			1	4.C FE	17,700,000	102.0750	18,067,301	17,700,000	17,700,000					4.500	4.500	FA	307,538		08/09/2021	08/15/2029
903638-AA-8	USTA NATL TENNIS CENTER INC SENIOR SECURED NOTE SERIES A			1	1.G FE	1,542,324	102.8180	1,585,787	1,542,324	1,542,324					3.110	3.108	JJ	23,050	47,966	09/08/2014	09/08/2024
903638-AB-6	USTA NATL TENNIS CENTER INC SENIOR SECURED NOTE SERIES B			1	1.G FE	25,666,248	111.2740	28,559,861	25,666,248	25,666,248					4.080	4.078	JJ	503,230	1,047,183	09/08/2014	09/08/2039
903638-AC-4	USTA NATL TENNIS CENTER INC SENIOR SECURED NOTE SERIES C			1	1.G FE	36,300,000	105.3180	38,230,434	36,300,000	36,300,000					3.290	3.290	JJ	573,913	1,194,270	05/26/2016	07/08/2036
904764-AH-0	UNILEVER CAPITAL CORPORATION SENIOR NOTES				1.E FE	4,658,675	134.6440	4,712,554	3,500,000	4,435,675		(72,231)			5.900	2.992	MN	26,386	206,500	12/19/2019	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORPORATION SENIOR UNSECURED			1	1.E FE	8,238,147	106.0510	8,839,354	8,335,000	8,296,723		9,934			3.100	3.237	JJ	108,378	258,385	07/28/2015	07/30/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
904764-AU-1	UNILEVER CAPITAL CORPORATION SR UNSECURED			1	1.E FE	12,594,466	102.4100	13,953,333	13,625,000	13,054,476		114,784			2.000	2.986	JJ	115,813	272,500	10/26/2017	07/28/2026
904764-AX-5	UNILEVER CAPITAL CORPORATION SR UNSECURED			1	1.E FE	8,557,515	103.4840	8,382,185	8,100,000	8,414,954		(124,655)			2.600	0.791	MN	32,760	210,600	02/22/2021	05/05/2024
904764-AY-3	UNILEVER CAPITAL CORPORATION SR UNSECURED			1	1.E FE	18,049,044	106.1540	18,715,000	17,630,000	18,038,827		(65,436)			2.900	2.392	MN	79,531	511,270	02/22/2021	05/05/2027
904764-BB-2	UNILEVER CAPITAL CORPORATION SENIOR UNSECURED			1	1.E FE	3,961,360	106.4510	4,258,047	4,000,000	3,981,048		5,464			3.375	3.532	MS	37,125	135,000	03/19/2018	03/22/2025
904764-BG-1	UNILEVER CAPITAL CORPORATION COMPANY GUARNT			1	1.E FE	5,237,000	104.7020	5,235,099	5,000,000	5,122,735		(56,719)			3.250	2.048	MS	51,458	162,500	12/17/2019	03/07/2024
904764-BH-9	UNILEVER CAPITAL CORPORATION COMPANY GUARNT			1	1.E FE	8,963,424	100.9260	9,259,993	9,175,000	9,004,181		20,028			2.125	2.392	MS	62,282	194,969	12/17/2019	09/06/2029
905581-AR-5	UNION CARBIDE CORPORATION SR UNSECURED				2.B FE	8,628,690	117.9090	8,253,662	7,000,000	8,374,549		(254,141)			7.500	1.571	JD	43,750	525,000	05/05/2021	06/01/2025
906548-CH-3	UNION ELECTRIC COMPANY SR SECURED				1.F FE	20,036,332	166.6150	33,297,962	19,985,000	20,023,959		(2,263)			8.450	8.422	MS	497,238	1,688,733	10/01/2014	03/15/2039
906548-CK-6	UNION ELECTRIC COMPANY 1ST MORTGAGE			2	1.F FE	3,999,280	104.6790	4,187,158	4,000,000	3,999,823		73			3.500	3.502	AO	29,556	140,000	04/01/2014	04/15/2024
906548-CL-4	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	12,450,989	111.8040	13,975,448	12,500,000	12,462,996		757			3.650	3.667	AO	96,319	456,250	02/21/2020	04/15/2045
906548-CN-0	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	13,108,738	118.5950	15,429,207	13,010,000	13,105,072		(2,539)			4.000	3.951	AO	130,100	520,400	02/21/2020	04/01/2048
906548-CP-5	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	11,989,800	108.7930	13,055,114	12,000,000	11,992,395		913			3.500	3.510	MS	123,667	420,000	03/04/2019	03/15/2029
906548-CQ-3	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	14,425,331	106.6890	14,150,151	13,263,000	14,415,956		(8,514)			3.250	2.790	AO	107,762	259,399	09/22/2021	10/01/2049
906548-CS-9	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	8,136,609	96.0870	8,200,994	8,535,000	8,141,710		5,100			2.625	2.858	MS	65,968	112,022	08/06/2021	03/15/2051
906548-CT-7	UNION ELECTRIC COMPANY 1ST MORTGAGE			1	1.F FE	31,965,120	98.7290	31,593,440	32,000,000	31,967,151		2,031			2.150	2.161	MS	361,200		06/09/2021	03/15/2032
907818-CX-4	UNION PACIFIC CORP DEBENTURES			2	2.A FE	7,067,440	138.5170	9,696,225	7,000,000	7,048,698		(1,892)			6.150	6.079	MN	71,750	430,500	04/24/2007	05/01/2037
907818-DM-7	UNION PACIFIC CORP SR UNSECURED			2	2.A FE	3,894,834	101.7760	4,101,585	4,030,000	4,011,947		16,810			2.950	3.393	JJ	54,819	118,885	03/18/2014	01/15/2023
907818-DN-5	UNION PACIFIC CORP UNSECURED			2	2.A FE	12,310,195	102.0650	12,640,712	12,385,000	12,374,287		8,075			2.750	2.819	AO	71,902	340,588	03/12/2013	04/15/2023
907818-DR-6	UNION PACIFIC CORP SR UNSECURED			2	2.A FE	9,520,949	104.7730	9,863,301	9,414,000	9,437,627		(11,819)			3.646	3.508	FA	129,666	343,234	01/21/2014	02/15/2024
907818-DV-7	UNION PACIFIC CORP SR UNSECURED			2	2.A FE	352,327	105.1590	373,316	355,000	354,339		283			3.750	3.839	MS	3,920	13,313	01/07/2014	03/15/2024
907818-DY-1	UNION PACIFIC CORP SR UNSECURED			2	2.A FE	6,976,830	105.4630	7,382,400	7,000,000	6,992,379		2,348			3.250	3.288	JJ	104,903	227,500	08/07/2014	01/15/2025
907818-EC-8	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	11,509,660	117.3310	12,812,536	10,920,000	11,501,706		(7,189)			3.875	3.595	FA	176,313	268,150	03/30/2021	02/01/2055
907818-ED-6	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	7,085,360	106.2420	7,436,936	7,000,000	7,033,133		(9,267)			3.250	3.100	FA	85,944	227,500	10/26/2015	08/15/2025
907818-EF-1	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	2,435,664	118.5100	2,867,949	2,420,000	2,435,060		(391)			4.050	4.008	MN	12,524	103,245	06/10/2019	11/15/2045
907818-EG-9	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	1,055,320	121.9670	1,219,666	1,000,000	1,054,270		(448)			4.375	4.106	MN	5,590	43,750	06/26/2019	11/15/2065
907818-EH-7	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	2,598,650	104.9310	2,623,275	2,500,000	2,544,259		(10,686)			2.750	2.275	MS	22,917	68,750	08/24/2016	03/01/2026
907818-EJ-3	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	24,938,878	119.1480	29,582,124	24,828,000	24,930,527		(3,621)			4.050	4.019	MS	335,178	1,011,440	02/21/2020	03/01/2046
907818-EK-0	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	4,662,968	107.3870	5,637,821	5,250,000	4,696,816		12,931			3.350	4.028	FA	66,442	175,875	06/10/2019	08/15/2046
907818-EM-6	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	11,868,326	117.4580	14,015,128	11,932,000	11,876,554		232			3.799	3.813	AO	113,324	434,302	04/15/2021	10/01/2051
907818-EN-4	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	2,051,322	118.9050	2,318,649	1,950,000	2,042,430		(2,245)			4.000	3.706	AO	16,467	78,000	10/18/2017	04/15/2047
907818-EQ-7	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	4,724,012	112.4380	4,805,594	4,274,000	4,704,096		(20,003)			3.600	2.777	MS	45,304	153,864	02/11/2021	09/15/2037
907818-ES-3	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	6,866,120	107.9450	7,016,445	6,500,000	6,715,621		(60,231)			3.750	2.714	JJ	112,396	243,750	06/11/2019	07/15/2025
907818-EU-8	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,666,875	103.6050	2,590,133	2,500,000	2,603,426		(63,449)			3.500	0.425	JD	5,590	87,500	02/26/2021	06/08/2023
907818-FA-1	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	2,997,480	104.5280	3,135,825	3,000,000	2,998,880		493			3.150	3.168	MS	31,500	94,500	02/11/2019	03/01/2024
907818-FC-7	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	9,000,183	125.2000	11,245,420	8,982,000	8,999,695		(585)			4.300	4.285	MS	128,742	386,226	10/24/2019	03/01/2049
907818-FE-3	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	15,860,651	119.1620	18,946,781	15,900,000	15,861,976		294			3.950	3.961	FA	237,263	628,050	02/21/2020	08/15/2059
907818-FG-8	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	37,700,629	118.0020	43,374,168	36,757,000	37,690,251		(9,630)			3.839	3.711	MS	395,892	1,337,872	04/27/2021	03/20/2060
907818-FH-6	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	34,780,415	102.3090	34,784,953	34,000,000	34,712,931		(71,174)			2.400	2.106	FA	330,933	546,000	02/26/2021	02/05/2030
907818-FJ-2	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	6,995,030	102.7550	7,192,862	7,000,000	6,996,325		675			2.150	2.161	FA	61,036	150,500	01/28/2020	02/05/2027
907818-FK-9	UNION PACIFIC CORP SR UNSECURED			1	2.A FE	32,191,832	107.7760	32,929,901	30,554,000	32,165,071		(24,570)			3.250	2.964	FA	402,719	508,950	09/02/2021	02/05/2050
907818-FL-7	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	8,705,844	114.8740	9,971,059	8,680,000	8,705,528		(205)			3.750	3.737	FA	132,008	325,500	02/21/2020	02/05/2070
907818-FN-3	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	27,456,558	99.2550	28,496,150	28,710,000	27,465,829		9,271			2.973	3.161	MS	248,952	426,774	06/02/2021	09/16/2062
907818-FQ-6	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	14,211,000	105.0420	14,927,552	14,211,000	14,211,000					2.891	2.891	AO	97,004	205,420	10/01/2021	04/06/2036
907818-FS-2	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	39,828,000	116.3400	46,336,038	39,828,000	39,828,000					3.799	3.799	AO	357,252	756,533	10/01/2021	04/06/2071
907818-FT-0	UNION PACIFIC CORP SR UNSECURED			1	1.G FE	1,999,420	106.7800	2,135,605	2,000,000	1,999,433		13			3.200	3.202	MN	7,289	32,000	05/17/2021	05/20/2041
90932L-AG-2	UNITED AIRLINES INC SR SECURED			1	3.B FE	7,350,000	104.3400	7,668,971	7,350,000	7,350,000					4.375	4.375	AO	67,885	155,422	04/14/2021	04/15/2026
90932L-AH-0	UNITED AIRLINES INC SR SECURED			1	3.B FE	7,350,000	103.7160	7,623,117	7,350,000	7,350,000					4.625	4.625	AO	71,765	164,303	04/14/2021	04/15/2029
90964*-AG-0	UNITED BOTTLING MGMT COMPANY SENIOR NOTE SERIES A			1	2.A PL	16,330,260	108.5420	17,583,804	16,200,000	16,322,896		(7,364)			3.990	3.815	JD	17,955	622,440	08/23/2021	12/21/2026
90964*-AH-8	UNITED BOTTLING MGMT COMPANY SENIOR NOTE SERIES B			1	2.A PL	24,600,000	112.1000	27,576,600	24,600,000	24,600,000					4.240	4.240	JD	28,973	1,043,040	12/21/2016	12/21/2031
910047-AH-2	UNITED AIRLINES HOLDINGS INC SR UNSECURED				4.C FE	10,500,000	103.5950	10,877,433	10,500,000	10,500,000					5.000	5.000	FA	218,750	525,000	01/24/2017	02/01/2024
910047-AJ-8	UNITED AIRLINES HOLDINGS INC SR UNSECURED			1	4.C FE	10,500,000	101.5380	10,661,479	10,500,000	10,500,000					4.250	4.250	AO	111,563	446,250	09/27/2017	10/01/2022
910047-AK-5	UNITED AIRLINES HOLDINGS INC COMPANY GUARNT			1	4.B FE	14,757,039	103.2880	15,338,219	14,850,000	14,798,326		15,384			4.875	5.000	JJ	333,816	723,938	05/07/2019	01/15/2025
910637-S*-9	THE UNITED ILLUMINATING CO SENIOR NOTES SERIES B			1	1.G	21,101,899	100.4760	21,200,436	21,100,000	21,100,023		(293)			3.610	3.609	JJ	319,495	761,710	10/01/2014	01/31/2022

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
910637-S@-7	THE UNITED ILLUMINATING CO SENIOR NOTE SERIES C			1	1.G	14,401,266	100.4760	14,468,544	14,400,000	14,400,016		(195)			3.610	3.608	JJ	218,044	519,840	10/01/2014	01/31/2022
910637-T@-6	THE UNITED ILLUMINATING CO SENIOR NOTES SERIES F			1	1.G	14,002,526	104.6060	14,644,840	14,000,000	14,000,579		(303)			3.950	3.948	AO	101,383	553,000	10/01/2014	10/25/2023
910637-U#-2	THE UNITED ILLUMINATING CO SENIOR NOTES SERIES J			1	1.F FE	17,748,000	107.5100	19,080,875	17,748,000	17,748,000					3.960	3.960	JD	37,093	702,821	12/12/2018	12/12/2025
910637-U*-6	THE UNITED ILLUMINATING CO SENIOR NOTES SERIES H			1	1.G	19,720,000	109.6360	21,620,219	19,720,000	19,720,000					4.070	4.070	AO	193,963	802,604	10/04/2018	10/04/2028
910637-V*-5	THE UNITED ILLUMINATING CO SENIOR NOTES SERIES K			1	1.G	17,820,000	94.3210	16,808,002	17,820,000	17,820,000					2.020	2.020	JD	29,997	359,964	12/01/2020	12/01/2030
911312-AJ-5	UNITED PARCEL SERVICE INC SENIOR NOTES			2	1.G FE	1,124,371	144.5290	1,242,945	860,000	1,077,664		(9,575)			6.200	4.033	JJ	24,586	53,320	06/29/2020	01/15/2038
911312-AR-7	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	5,485,358	115.2490	6,316,785	5,481,000	5,484,990		(131)			3.625	3.620	AO	49,672	198,686	06/29/2020	10/01/2042
911312-AY-2	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	3,929,800	104.1460	4,165,832	4,000,000	3,960,748		7,464			2.400	2.616	MN	12,267	96,000	09/06/2017	11/15/2026
911312-AZ-9	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	20,157,934	112.5470	23,229,680	20,640,000	20,205,493		10,579			3.400	3.527	MN	89,669	701,760	06/29/2020	11/15/2046
911312-BK-1	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	10,776,740	102.0620	10,716,516	10,500,000	10,659,581		(117,636)			2.500	1.176	AO	65,625	262,500	02/22/2021	04/01/2023
911312-BL-9	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	11,957,640	104.6260	12,555,160	12,000,000	11,981,623		6,061			2.800	2.856	MN	42,933	336,000	11/09/2017	11/15/2024
911312-BM-7	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	4,978,200	107.8860	5,394,284	5,000,000	4,986,405		2,081			3.050	3.101	MN	19,486	152,500	11/09/2017	11/15/2027
911312-BN-5	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	15,114,006	119.3210	16,907,768	14,170,000	15,079,928		(21,567)			3.750	3.363	MN	67,898	522,938	05/19/2021	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	12,595,600	128.5540	12,855,402	10,000,000	12,583,057		(12,543)			4.250	2.860	MS	125,139		10/20/2021	03/15/2049
911312-BR-6	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	1,383,366	109.3980	1,515,161	1,385,000	1,383,769		148			3.400	3.414	MS	13,865	47,090	03/13/2019	03/15/2029
911312-BS-4	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	39,211,364	113.7010	40,898,339	35,970,000	39,151,268		(52,730)			3.400	2.916	MS	407,660	874,480	09/10/2021	09/01/2049
911312-BT-2	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	4,995,700	102.9640	5,148,214	5,000,000	4,997,684		835			2.200	2.218	MS	36,667	110,000	08/13/2019	09/01/2024
911312-BU-9	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	259,197	103.7350	269,710	260,000	259,370		74			2.500	2.535	MS	2,167	6,500	08/13/2019	09/01/2029
911312-BW-5	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	2,246,682	148.4520	2,828,004	1,905,000	2,241,744		(5,014)			5.300	4.163	AO	25,241	76,983	04/27/2021	04/01/2050
911312-BY-1	UNITED PARCEL SERVICE INC SR UNSECURED			1	1.G FE	14,242,838	117.8680	14,134,687	11,992,000	14,085,995		(156,843)			4.450	2.070	AO	133,411	266,822	05/06/2021	04/01/2030
911365-BF-0	UNITED RENTALS NA INC SR UNSECURED			1	3.B FE	10,965,000	103.9560	11,435,111	11,000,000	10,975,589		3,808			5.500	5.550	FA	228,556	605,000	01/30/2019	05/15/2027
911365-BG-8	UNITED RENTALS NA INC SR UNSECURED			1	3.B FE	22,700,000	105.0810	23,853,291	22,700,000	22,700,000					4.875	4.875	JJ	510,277	1,106,625	07/28/2017	01/15/2028
911365-BL-7	UNITED RENTALS NA INC COMPANY GUARNT			1	3.B FE	8,101,250	108.2450	8,767,876	8,100,000	8,100,950		(131)			5.250	5.248	JJ	196,088	425,250	04/30/2019	01/15/2030
911365-BN-3	UNITED RENTALS NA INC COMPANY GUARNT			1	3.B FE	9,400,000	103.2470	9,705,183	9,400,000	9,400,000					4.000	4.000	JJ	173,378	376,000	02/10/2020	07/15/2030
911365-BP-8	UNITED RENTALS NA INC COMPANY GUARNT			1	3.B FE	7,850,000	100.7950	7,912,395	7,850,000	7,850,000					3.750	3.750	JJ	112,844		07/30/2021	01/15/2032
91153L-AA-5	UWM HOLDINGS CORPORATION SR UNSECURED			1	3.C FE	12,750,000	102.0790	13,015,084	12,750,000	12,750,000					5.500	5.500	MN	89,604	724,625	10/28/2020	11/15/2025
91159H-HM-5	US BANCORP SUBORDINATED			2	1.F FE	19,514,962	105.8880	20,679,958	19,530,000	19,522,943		1,505			3.100	3.109	AO	107,632	605,430	04/21/2016	04/27/2026
91159H-HN-3	US BANCORP SR UNSECURED			2	1.F FE	13,504,490	103.8620	13,502,050	13,000,000	13,498,542		(5,948)			2.375	1.486	JJ	136,365		12/17/2021	07/22/2026
91159H-HR-4	US BANCORP SR UNSECURED			2	1.F FE	7,927,431	107.2580	7,985,382	7,445,000	7,918,872		(8,559)			3.150	1.868	AO	41,692		11/23/2021	04/27/2027
91159H-HS-2	US BANCORP SR UNSECURED			2	1.F FE	3,954,160	112.4000	3,934,007	3,500,000	3,951,885		(2,275)			3.900	1.706	AO	24,646		12/16/2021	04/26/2028
91159H-HW-3	US BANCORP SUBORDINATED			2	1.F FE	2,399,784	105.6810	2,536,341	2,400,000	2,399,832		19			3.000	3.001	JJ	30,200	72,000	07/24/2019	07/30/2029
91159H-HX-1	US BANCORP SR UNSECURED			2	1.E FE	6,377,640	103.3380	6,200,295	6,000,000	6,281,751		(95,889)			2.400	0.500	JJ	60,400	72,000	02/22/2021	07/30/2024
91159H-JA-9	US BANCORP SR UNSECURED			1	1.F FE	9,884,778	94.3210	9,964,057	10,564,000	9,891,847		7,069			1.375	2.195	JJ	64,154		11/23/2021	07/22/2030
91159J-AA-4	US BANCORP SUBORDINATED NOTE			2	1.F FE	616,806	101.0790	606,476	600,000	603,030		(6,567)			2.950	1.831	JJ	8,162	17,700	11/14/2019	07/15/2022
912909-AU-2	UNITED STATES STEEL CORPORATIO SR UNSECURED			1	3.C FE	12,250,000	107.5460	13,174,406	12,250,000	12,250,000					6.875	6.875	MS	280,729	467,882	02/08/2021	03/01/2029
913017-BS-7	UNITED TECHNOLOGIES CORP SENIOR UNSECURED			1	2.A FE	4,239,028	139.2150	4,830,755	3,470,000	4,092,079		(22,074)			5.700	4.277	AO	41,756	197,790	10/01/2014	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	45,914,063	124.1870	51,787,233	41,701,000	45,419,361		(126,123)			4.500	3.847	JD	156,379	1,876,545	10/29/2020	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	14,478,592	117.3690	14,603,105	12,442,000	14,390,565		(59,510)			4.150	3.166	MN	65,977	516,343	10/14/2020	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	47,898,032	111.9690	54,487,328	48,663,000	48,017,846		15,544			3.750	3.825	MN	304,144	1,796,738	10/28/2021	11/01/2046
913017-CP-2	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	20,668,885	116.6910	22,247,197	19,065,000	20,614,441		(41,973)			4.050	3.535	MN	122,254	763,020	05/19/2021	05/04/2047
913017-CR-8	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	28,124,884	106.5210	29,543,701	27,735,000	28,026,349		(55,526)			3.125	2.891	MN	137,230	866,719	12/11/2019	05/04/2027
913017-CW-7	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	28,516,302	120.6100	30,996,709	25,700,000	28,321,440		(122,324)			4.450	3.596	MN	142,956	1,143,650	10/02/2020	11/16/2038
913017-CX-5	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	36,286,205	128.3670	45,769,376	35,655,000	36,259,620		(12,075)			4.625	4.511	MN	206,130	1,649,044	04/27/2021	11/16/2048
913017-CY-3	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	38,629,110	112.0200	41,256,945	36,830,000	38,392,650		(225,921)			4.125	3.363	MN	189,905	1,519,238	10/14/2020	11/16/2028
913017-DD-8	UNITED TECHNOLOGIES CORP SR UNSECURED			1	2.A FE	53,234,220	108.4350	54,217,550	50,000,000	52,124,671		(589,204)			3.950	2.643	FA	740,625	1,975,000	10/14/2020	08/16/2025
913190-C#-9	UNITED WATER RESOURCES INC SENIOR NOTE SERIES B			1	1.F	29,400,000	107.9730	31,744,062	29,400,000	29,400,000					3.600	3.600	FA	355,740	1,058,400	08/31/2015	08/31/2031
913190-C@-1	UNITED WATER RESOURCES INC SENIOR NOTE SERIES A			1	1.F	20,000,000	109.5610	21,912,200	20,000,000	20,000,000					3.800	3.800	FA	255,444	760,000	08/31/2015	08/31/2030
913190-D*-2	UNITED WATER RESOURCES INC SENIOR NOTE SERIES C			1	1.F	33,900,000	114.5670	38,838,213	33,900,000	33,900,000					4.090	4.090	FA	466,021	1,386,510	08/31/2015	08/31/2035
913229-AA-8	UWM HOLDINGS CORPORATION SR UNSECURED			1	3.C FE	7,800,000	98.0320	7,646,462	7,800,000	7,800,000					5.500	5.500	AO	90,567	224,033	03/30/2021	04/15/2029
913229-AC-4	UWM HOLDINGS CORPORATION SR UNSECURED			1	3.C FE	3,925,000	100.2550	3,935,001	3,925,000	3,925,000					5.750	5.750	JD	24,449		11/15/2021	06/15/2027
91324P-BQ-4	UNITEDHEALTH GROUP INC SR UNSECURED			2	1.G FE	1,256,070	143.2480	1,432,484	1,000,000	1,209,997		(7,239)			5.950	4.300	FA	22,478	59,500	10/01/2014	02/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	1,996,837	121.9710	2,439,426	2,000,000	1,997,438		78			4.375	4.385	MS	25,764	87,500	12/15/2014	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	24,832,915	116.7440	26,672,546	22,847,000	24,846,791		(16,185)			3.950	3.327	AO	190,519	685,365	09/23/2021	10/15/2042

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
91324P-CC-4	UNITEDHEALTH GROUP INC SR UNSECURED				1.G FE	1,892,267	102.6630	1,950,593	1,900,000	1,898,956		842			2.875	2.922	MS	16,084	54,625	02/25/2013	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	32,084,039	121.5580	39,506,477	32,500,000	32,161,956		9,361			4.250	4.325	MS	406,701	1,381,250	06/04/2019	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	52,885,810	108.4190	55,293,536	51,000,000	52,157,899		(289,802)			3.750	3.056	JJ	881,875	1,800,000	02/22/2021	07/15/2025
91324P-CQ-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	22,309,995	124.5680	27,482,291	22,062,000	22,287,950		(7,089)			4.625	4.518	JJ	470,503	997,243	10/28/2021	07/15/2035
91324P-CR-1	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	31,896,080	131.2290	37,170,509	28,325,000	31,705,297		(98,950)			4.750	3.925	JJ	620,396	1,345,438	09/17/2020	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	36,646,235	107.0350	38,532,755	36,000,000	36,533,081		(113,616)			3.100	2.691	MS	328,600	1,116,000	02/22/2021	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	18,137,971	109.0080	19,610,608	17,990,000	18,094,522		(19,143)			3.450	3.322	JJ	286,191	620,655	06/26/2019	01/15/2027
91324P-CX-8	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	33,755,989	121.8890	39,629,921	32,513,000	33,709,014		(25,279)			4.200	3.956	JJ	629,668	1,247,946	03/26/2021	01/15/2047
91324P-CY-6	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	19,897,800	108.5910	21,718,154	20,000,000	19,942,445		9,773			3.375	3.435	AO	142,500	675,000	03/08/2017	04/15/2027
91324P-CZ-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	39,861,052	122.9440	47,296,535	38,470,000	39,750,149		(30,983)			4.250	4.033	AO	345,161	1,634,975	02/21/2020	04/15/2047
91324P-DE-9	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	67,267,165	106.9480	67,529,246	63,142,000	66,823,848		(529,924)			2.950	1.864	AO	393,234	1,825,814	04/19/2021	10/15/2027
91324P-DF-6	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	9,492,152	115.3300	10,446,611	9,058,000	9,482,824		(7,915)			3.750	3.461	AO	71,709	306,863	06/28/2021	10/15/2047
91324P-DL-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	27,023,698	124.2040	31,876,914	25,665,000	26,960,050		(28,114)			4.250	3.933	JD	48,478	1,080,138	06/23/2021	06/15/2048
91324P-DN-9	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	4,989,950	108.9430	5,447,175	5,000,000	4,993,998		1,384			3.700	3.733	JD	8,222	185,000	12/13/2018	12/15/2025
91324P-DP-4	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	24,476,275	112.3060	23,022,686	20,500,000	23,884,024		(461,264)			3.875	1.375	JD	35,306	794,375	09/17/2020	12/15/2028
91324P-DQ-2	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	40,859,299	128.2630	46,150,386	35,981,000	40,741,878		(100,365)			4.450	3.638	JD	71,162	1,601,155	03/26/2021	12/15/2048
91324P-DR-0	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	7,998,000	103.5320	8,282,559	8,000,000	7,998,970		376			2.375	2.380	FA	71,778	190,000	07/23/2019	08/15/2024
91324P-DS-8	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	904,756	105.9760	959,081	905,000	904,817		21			2.875	2.878	FA	9,829	26,019	07/23/2019	08/15/2029
91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	20,514,040	110.8210	21,056,056	19,000,000	20,431,675		(68,140)			3.500	2.916	FA	251,222	665,000	09/18/2020	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	8,588,973	115.8660	9,072,324	7,830,000	8,575,492		(13,226)			3.700	3.167	FA	109,446	197,210	04/15/2021	08/15/2049
91324P-DV-1	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	16,377,197	120.2610	19,746,863	16,420,000	16,378,757		363			3.875	3.887	FA	240,371	636,275	10/24/2019	08/15/2059
91324P-DW-9	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	20,500,066	99.6510	20,443,468	20,515,000	20,507,919		2,849			1.250	1.258	JJ	118,246	226,969	03/10/2021	01/15/2026
91324P-DX-7	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	55,735,900	99.3740	54,655,501	55,000,000	55,635,189		(93,449)			2.000	1.841	MN	140,556	800,000	11/23/2021	05/15/2030
91324P-DY-5	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.G FE	8,480,317	101.2040	8,303,779	8,205,000	8,465,391		(12,132)			2.750	2.522	MN	28,831	225,638	03/25/2021	05/15/2040
91324P-DZ-2	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	35,417,909	102.3970	35,914,655	35,074,000	35,397,477		(13,684)			2.900	2.844	MN	129,969	1,017,146	04/27/2021	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	67,278,169	103.9610	69,908,758	67,245,000	67,289,035		7,714			3.125	3.119	MN	268,513	1,717,031	10/01/2021	05/15/2060
91324P-ED-0	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	1,999,820	101.7510	2,035,011	2,000,000	1,999,827		7			2.300	2.301	MN	5,878	22,489	05/17/2021	05/15/2031
91324P-EE-8	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	22,403,250	104.7710	23,573,475	22,500,000	22,405,391		2,141			3.050	3.079	MN	87,687	335,500	05/17/2021	05/15/2041
91324P-EF-5	UNITEDHEALTH GROUP INC SR UNSECURED			1	1.F FE	80,116,327	108.6120	81,163,853	74,728,000	80,079,514		(36,813)			3.250	2.880	MN	310,329	1,187,345	09/30/2021	05/15/2051
91327B-AB-6	UNITI GROUP LP SR SECURED			1	4.B FE	9,850,000	99.1300	9,764,291	9,850,000	9,850,000					4.750	4.750	AO	98,774	227,439	04/06/2021	04/15/2028
913903-AV-2	UNIVERSAL HEALTH SERVICES INC SR SECURED			1	2.C FE	74,668,699	99.3470	74,075,950	74,563,000	74,662,420		(10,003)			2.650	2.631	AO	417,139	2,009,562	12/08/2021	10/15/2030
913903-AX-8	UNIVERSAL HEALTH SERVICES INC SR SECURED			1	2.C FE	22,534,828	98.3430	22,339,659	22,716,000	22,538,234		3,406			1.650	1.825	MS	132,226		12/07/2021	09/01/2026
913903-AY-6	UNIVERSAL HEALTH SERVICES INC SR SECURED			1	2.C FE	31,857,575	98.3400	31,468,914	32,000,000	31,859,177		1,602			2.650	2.700	JJ	299,156		12/07/2021	01/15/2032
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SENIOR NOTE			1	1.G PL	94,088,951	102.8810	96,799,653	94,088,951	94,088,951					3.620	3.636	MJSD	9,461	3,415,481	03/09/2020	06/30/2050
91412N-AK-6	THE UNIVERSITY OF CHICAGO UNSECURED			2	1.C FE	997,920	105.8040	1,055,921	998,000	997,941					4.411	4.411	AO	11,005	44,022	08/06/2014	10/01/2044
91412N-BC-3	THE UNIVERSITY OF CHICAGO UNSECURED			1	1.C FE	2,830,000	126.0550	3,567,353	2,830,000	2,830,000					4.003	4.003	AO	28,321	113,285	09/06/2018	10/01/2053
91412N-BG-4	THE UNIVERSITY OF CHICAGO UNSECURED			1	1.C FE	1,500,000	105.1340	1,577,013	1,500,000	1,500,000					3.000	3.000	AO	11,250	25,125	03/03/2021	10/01/2052
914748-AA-6	UNIVERSITY OF NOTRE DAME UNSECURED			1	1.A FE	13,500,000	116.9070	15,782,480	13,500,000	13,500,000					3.394	3.394	FA	173,094	458,190	12/07/2017	02/15/2048
91481C-AC-4	THE TRUSTEES OF THE UNIVERSITY SR UNSECURED			1	1.B FE	3,000,000	117.3290	3,519,855	3,000,000	3,000,000					3.610	3.610	FA	40,913	108,300	08/01/2019	02/15/2119
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFOR SR UNSECURED			1	1.C FE	1,211,000	106.1730	1,285,757	1,211,000	1,211,000					3.028	3.028	AO	9,167	36,669	08/15/2016	10/01/2039
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFOR UNSECURED			1	1.C FE	1,200,000	117.9840	1,415,812	1,200,000	1,200,000					3.841	3.841	AO	11,523	46,092	04/10/2017	10/01/2047
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR SR UNSECURED			1	1.C FE	7,500,000	102.9310	7,719,812	7,500,000	7,500,000					3.226	3.226	AO	60,488	241,950	01/30/2020	10/01/2120
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFOR SR UNSECURED			1	1.C FE	10,000,000	101.8030	10,180,286	10,000,000	10,000,000					2.805	2.805	AO	70,125	280,500	02/04/2020	10/01/2050
914886-AF-3	UNIVERSITY OF SOUTHERN CALIFOR SR UNSECURED			1	1.C FE	526,800	102.9320	514,659	500,000	526,736		(64)			2.945	2.680	AO	3,681		11/18/2021	10/01/2051
914906-AS-1	UNIVISION COMMUNICATIONS INC SR SECURED 144A			2	4.B FE	19,706,376	101.0260	20,905,290	20,693,000	20,156,383		145,487			5.125	6.027	FA	400,639	1,060,516	03/24/2020	02/15/2025
914906-AT-9	UNIVISION COMMUNICATIONS INC SR SECURED			1	4.B FE	3,886,771	107.2150	4,208,207	3,925,000	3,897,672		6,655			9.500	9.750	MN	62,146	372,875	04/21/2020	05/01/2025
914906-AU-6	UNIVISION COMMUNICATIONS INC SR SECURED			1	4.B FE	14,822,500	107.6570	15,933,166	14,800,000	14,816,154		(4,106)			6.625	6.589	JD	81,708	980,500	06/05/2020	06/01/2027
91740P-AC-2	USA COMPRESSION PARTNERS LP COMPANY GUARNT			1	4.C FE	6,980,000	104.1400	7,185,678	6,900,000	6,940,061		(16,223)			6.875	6.591	AO	118,594	474,375	05/28/2019	04/01/2026
91740P-AF-5	USA COMPRESSION PARTNERS LP SR UNSECURED			1	4.C FE	16,401,307	105.6260	17,148,321	16,235,000	16,349,398		(26,893)			6.875	6.654	MS	372,052	1,116,156	12/18/2019	09/01/2027
91803*-AP-3	UTILITIES INC SENIOR NOTE			1	2.B	32,250,000	120.5210	38,868,023	32,250,000	32,250,000					6.580	6.580	JJ	954,923	2,122,050	07/19/2006	07/21/2036
918204-BA-5	VF CORPORATION SR UNSECURED			1	2.A FE	37,807,409	102.8300	38,438,855	37,381,000	37,686,800		(93,571)			2.400	2.131	AO	169,461	897,144	09/03/2020	04/23/2025
918204-BB-3	VF CORPORATION SR UNSECURED			1	2.A FE	21,893,838	104.6890	22,796,016	21,775,000	21,871,131		(18,256)			2.800	2.704	AO	115,166	609,700	09/01/2020	04/23/2027
918204-BC-1	VF CORPORATION SR UNSECURED			1	2.A FE	41,273,450	103.9180	41,567,309	40,000,000	41,130,618		(129,234)			2.950	2.551	AO	222,889	1,180,000	11/12/2020	04/23/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91831A-AC-5	BAUSCH HEALTH COMPANIES INC SR UNSECURED 144A			2	4.B FE	8,886,365	102.0680	9,020,745	8,838,000	8,839,606		(36,326)			6.125	5.700	AO	114,280	541,328	03/03/2020	04/15/2025
91832V-AA-2	VOC ESCROW LTD SR SECURED 144A			1	4.B FE	5,754,000	99.4500	7,866,530	7,910,000	6,100,869		205,074			5.000	10.101	FA	149,411	395,500	04/01/2020	02/15/2028
918588-AA-8	VH BUYER HOLDINGS LLC PIK NOTES			2	5.B GI	4,406,049	101.6060	4,574,860	4,502,549	4,405,727		327			13.250	13.795	MJSD	1,657	557,307	12/31/2021	11/02/2028
91879Q-AL-3	VAIL RESORTS INC COMPANY GUARNT			1	4.A FE	14,257,631	104.7620	14,743,124	14,073,000	14,186,447		(43,744)			6.250	5.879	MN	112,389	879,563	05/04/2020	05/15/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC SENIOR UNSECURED 144A			2	4.B FE	147,917	105.3760	158,065	150,000	148,782		245			9.000	9.250	JD	600	13,500	12/04/2017	12/15/2025
91911X-AV-6	VALEANT PHARMACEUTICALS INTL SR SECURED 144A			1	4.B FE	19,124,750	106.2000	20,177,945	19,000,000	19,052,511		(22,536)			9.250	9.099	AO	439,375	1,757,500	05/08/2018	04/01/2026
91911X-AW-4	VALEANT PHARMACEUTICALS INTL SR UNSECURED 144A			1	4.B FE	15,863,625	105.7400	16,442,553	15,550,000	15,716,734		(56,321)			8.500	8.031	JJ	554,401	1,321,750	02/22/2019	01/31/2027
91913Y-AE-0	VALERO ENERGY CORP NOTES			1	2.B FE	871,896	137.8720	937,530	680,000	812,098		(9,587)			7.500	5.055	AO	10,767	51,000	10/01/2014	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP BONDS			2	2.B FE	25,327,967	135.5950	28,759,617	21,210,000	24,778,259		(157,661)			6.625	5.014	JD	62,452	1,405,163	06/29/2020	06/15/2037
91913Y-AV-2	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	14,237,460	110.3580	15,725,971	14,250,000	14,241,349		1,146			4.350	4.361	JD	51,656	619,875	05/17/2018	06/01/2028
91913Y-AW-0	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	14,041,550	109.1510	14,189,612	13,000,000	13,909,124		(115,537)			4.000	2.889	AO	130,000	520,000	11/12/2020	04/01/2029
91913Y-AY-6	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	37,781,360	103.9090	37,473,776	36,064,000	37,299,274		(373,291)			2.850	1.743	AO	216,985	1,027,824	09/30/2020	04/15/2025
91913Y-BB-5	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	6,990,900	99.8770	6,991,384	7,000,000	6,992,510		1,231			2.150	2.170	MS	44,314	152,590	09/08/2020	09/15/2027
91913Y-BD-1	VALERO ENERGY CORP SR UNSECURED			1	2.B FE	743,235	99.7800	748,348	750,000	743,245		10			3.650	3.700	JD	2,433		12/02/2021	12/01/2051
92047W-AD-3	VALVOLINE INC COMPANY GUARNT			1	3.C FE	13,505,700	102.0400	14,140,657	13,858,000	13,553,179		27,651			4.250	4.559	AO	124,337	588,965	03/20/2020	02/15/2030
92203#-AQ-1	THE VANGUARD GROUP INC SENIOR NOTE SERIES C			1	1.G	50,000,000	100.7990	50,399,500	50,000,000	50,000,000					5.410	5.410	FA	969,292	2,705,000	02/22/2010	02/22/2022
92203#-AR-9	THE VANGUARD GROUP INC SENIOR NOTE SERIES D			1	1.G	27,000,000	111.7590	30,174,930	27,000,000	27,000,000					5.560	5.560	FA	537,930	1,501,200	02/22/2010	02/21/2025
92203#-AT-5	THE VANGUARD GROUP INC SERIES F SENIOR NOTE			1	1.G	44,846,300	95.0160	42,757,200	45,000,000	44,847,006		706			1.940	1.982	FA	312,825	782,467	12/07/2021	08/22/2030
92203#-AU-2	THE VANGUARD GROUP INC SERIES G SENIOR NOTE			1	1.G	45,752,380	93.6010	43,056,460	46,000,000	45,753,276		896			2.040	2.096	FA	336,260	822,800	12/07/2021	08/22/2032
92203#-AV-0	THE VANGUARD GROUP INC SERIES H SENIOR NOTE			1	1.G	70,000,000	94.1140	65,879,800	70,000,000	70,000,000					2.290	2.290	FA	574,408	1,616,358	08/19/2020	08/22/2035
92203#-AW-8	THE VANGUARD GROUP INC SERIES I SENIOR NOTE			1	1.G	147,000,000	96.1730	141,374,310	147,000,000	147,000,000					2.670	2.670	FA	1,406,423	3,957,608	08/19/2020	08/22/2040
92277G-AD-9	VENTAS REALTY LIMITED PARTNERS SR UNSECURED			2	2.A FE	2,819,102	104.7800	2,724,273	2,600,000	2,758,078		(61,024)			3.750	0.799	MN	16,250	97,500	03/05/2021	05/01/2024
92277G-AF-4	VENTAS REALTY LIMITED PARTNERS SENIOR UNSECURED			1	2.A FE	745,255	117.5860	880,720	749,000	745,762		80			4.375	4.405	FA	13,654	32,769	01/07/2015	02/01/2045
92277G-AG-2	VENTAS REALTY LIMITED PARTNERS SENIOR UNSECURED			1	2.A FE	8,923,510	108.5930	9,588,748	8,830,000	8,896,912		(15,983)			4.125	3.909	JJ	167,954	364,238	04/09/2020	01/15/2026
92328M-AA-1	VENTURE GLOBAL CALCASIEU PASS SR SECURED			1	3.C FE	4,900,000	104.0540	5,098,654	4,900,000	4,900,000					3.875	3.875	FA	77,005		07/29/2021	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS SR SECURED			1	3.C FE	4,900,000	106.7010	5,228,334	4,900,000	4,900,000					4.125	4.125	FA	81,973		07/29/2021	08/15/2031
92343V-BG-8	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	8,094,388	111.8650	10,079,062	9,010,000	8,184,803		20,798			3.850	4.503	MN	57,814	346,885	10/29/2020	11/01/2042
92343V-CK-8	VERIZON COMMUNICATIONS INC SR UNSECURED				2.A FE	39,737,901	129.1420	52,741,735	40,840,000	39,837,632		18,999			4.862	5.034	FA	717,037	1,985,641	04/08/2019	08/21/2046
92343V-CM-4	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	11,048,600	137.2920	13,729,203	10,000,000	11,014,181		(13,699)			5.012	4.422	FA	180,989	501,200	05/02/2019	08/21/2054
92343V-CQ-5	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	2,994,195	116.6680	2,916,701	2,500,000	2,955,114		(28,627)			4.400	2.654	MN	18,333	110,000	03/25/2021	11/01/2034
92343V-CV-4	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	23,100,677	117.6660	29,251,683	24,860,000	23,453,906		67,651			4.272	4.827	JJ	489,709	1,062,019	04/12/2016	01/15/2036
92343V-CX-0	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	9,377,635	125.7660	12,262,222	9,750,000	9,398,016		6,004			4.522	4.758	MS	129,819	440,895	05/02/2019	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	23,525,823	131.2660	30,578,329	23,295,000	23,522,410		(3,749)			4.672	4.610	MS	320,456	1,088,342	05/02/2019	03/15/2055
92343V-DC-5	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	4,717,926	116.5480	5,163,076	4,430,000	4,708,225		(8,367)			4.125	3.700	FA	69,034	182,738	03/10/2020	08/15/2046
92343V-DR-2	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	3,001,140	125.8690	3,776,056	3,000,000	3,001,056		(39)			4.812	4.809	MS	42,506	144,360	03/23/2018	03/15/2039
92343V-DS-0	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	2,967,988	133.7390	4,014,833	3,002,000	2,969,747		538			5.012	5.085	AO	31,764	150,460	12/03/2018	04/15/2049
92343V-DU-5	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	2,117,219	130.6480	2,586,838	1,980,000	2,100,041		(5,358)			5.250	4.686	MS	30,319	103,950	04/08/2019	03/16/2037
92343V-EA-8	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	13,264,690	117.9870	13,155,601	11,150,000	13,000,191		(135,147)			4.500	2.800	FA	196,519	501,750	03/03/2020	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	6,856,600	113.8460	7,841,683	6,888,000	6,865,838		2,779			4.329	4.385	MS	82,828	298,182	11/26/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	6,986,770	111.0280	7,771,931	7,000,000	6,990,093		1,189			3.875	3.898	FA	107,747	271,250	02/05/2019	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	8,418,138	112.2010	9,377,770	8,358,000	8,406,141		(5,368)			4.016	3.927	JD	26,107	335,657	09/10/2019	12/03/2029
92343V-FD-1	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	2,921,820	115.1680	3,109,535	2,700,000	2,918,537		(3,283)			4.000	3.536	MS	29,700	68,000	04/15/2021	03/22/2050
92343V-FE-9	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	1,108,957	105.8260	1,063,546	1,005,000	1,098,695		(10,262)			3.150	1.885	MS	8,706	31,658	01/15/2021	03/22/2030
92343V-FR-0	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	25,765,700	94.8360	24,657,342	26,000,000	25,787,617		21,266			1.750	1.848	JJ	203,486	303,333	01/14/2021	01/20/2031
92343V-FT-6	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	22,461,280	95.2280	21,426,236	22,500,000	22,462,414		1,043			2.650	2.661	MN	67,906	589,625	08/26/2021	11/20/2040
92343V-FU-3	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	17,882,100	95.3380	17,637,458	18,500,000	17,893,540		11,433			2.875	3.044	MN	60,575	531,875	03/15/2021	11/20/2050
92343V-FV-1	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	19,447,441	94.9890	19,463,295	20,490,000	19,455,490		8,075			3.000	3.226	MN	70,008	389,700	07/22/2021	11/20/2060
92343V-FW-9	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	70,940,185	95.2260	68,499,652	71,934,000	70,950,075		9,890			2.987	3.051	AO	364,080	1,074,334	06/25/2021	10/30/2056
92343V-GB-4	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	41,510,050	108.1050	44,052,858	40,750,000	41,508,174		(1,876)			3.550	3.445	MS	397,822	519,188	12/02/2021	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	22,252,530	108.6460	23,902,066	22,000,000	22,252,922		392			3.700	3.643	MS	223,850	277,500	10/20/2021	03/22/2061
92343V-GH-1	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	14,993,250	100.3410	15,051,210	15,000,000	14,993,954		704			2.100	2.107	MS	86,625	157,500	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	12,448,625	101.1490	12,643,671	12,500,000	12,452,168		3,543			2.550	2.597	MS	88,542	158,490	03/11/2021	03/21/2031
92343V-GK-4	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	19,448,713	105.2970	20,490,770	19,460,000	19,449,026		312			3.400	3.404	MS	181,951	330,820	03/11/2021	03/22/2041

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
92343V-GM-0	VERIZON COMMUNICATIONS INC SR UNSECURED			1	2.A FE	23,503,916	98.8130	23,139,087	23,417,000	23,501,730		(2,186)			2.355	2.314	MS	154,718		09/20/2021	03/15/2032
92345Y-AE-6	VERISK ANALYTICS INC SR UNSECURED			1	2.B FE	5,538,920	135.0870	7,255,520	5,371,000	5,531,410		(4,300)			5.500	5.261	JD	13,129	295,405	02/21/2020	06/15/2045
92345Y-AF-3	VERISK ANALYTICS INC SR UNSECURED			1	2.B FE	2,218,080	111.6250	2,232,502	2,000,000	2,169,021		(21,747)			4.125	2.780	MS	24,292	82,500	09/06/2019	03/15/2029
92345Y-AG-1	VERISK ANALYTICS INC SR UNSECURED			1	2.B FE	19,774,749	109.4130	21,007,345	19,200,000	19,771,307		(3,866)			3.625	3.456	MN	88,933	440,981	10/26/2021	05/15/2050
92346L-AE-3	VERITAS US INC SR SECURED			1	4.C FE	9,996,000	103.8060	10,172,995	9,800,000	9,923,335		(66,959)			7.500	6.687	MS	245,000	757,458	11/09/2020	09/01/2025
925524-AX-8	VIACOM INC SENIOR NOTES			1	2.B FE	3,161,160	143.3320	3,869,968	2,700,000	3,112,195		(18,772)			6.875	5.337	AO	31,453	185,625	04/04/2019	04/30/2036
92552V-AL-4	VIASAT INC SR SECURED			1	3.A FE	10,455,000	103.0060	10,712,587	10,400,000	10,428,107		(11,386)			5.625	5.497	AO	123,500	585,000	10/16/2019	04/15/2027
92552V-AN-0	VIASAT INC SR UNSECURED			1	4.B FE	9,850,000	100.1980	9,869,512	9,850,000	9,850,000					6.500	6.500	JJ	295,226	677,598	06/17/2020	07/15/2028
92553P-AP-7	VIACOM INC SR UNSECURED			1	2.B FE	29,315,201	114.0680	37,990,236	33,305,000	29,665,099		92,032			4.375	5.226	MS	429,033	1,440,688	08/26/2021	03/15/2043
92553P-AU-6	VIACOM INC SR UNSECURED			1	2.B FE	38,939,635	135.5590	49,426,054	36,461,000	38,722,158		(56,766)			5.850	5.356	MS	710,990	2,132,969	03/26/2019	09/01/2043
92553P-AX-0	VIACOM INC SR UNSECURED			2	2.B FE	347,217	105.1790	352,351	335,000	338,627		(1,723)			3.875	3.312	AO	3,245	12,981	08/22/2016	04/01/2024
92553P-BC-5	VIACOM INC JR SUBORDINATE			2	3.A FE	16,458,100	112.7500	18,530,463	16,435,000	16,306,279		(144,196)			6.250	5.141	FA	350,956	1,027,188	04/04/2017	02/28/2057
92553P-BD-3	VIACOM INC JR SUBORDINATED			2	3.A FE	7,381,673	99.6130	8,986,067	9,021,000	7,381,673		(7,473)			5.875	5.578	FA	181,078	529,984	03/26/2020	02/28/2057
92556H-AA-5	VIACOMCBS INC SR UNSECURED			1	2.B FE	1,989,960	109.7920	2,195,830	2,000,000	1,993,238		1,805			4.750	4.860	MN	12,139	95,000	03/27/2020	05/15/2025
92556H-AB-3	VIACOMCBS INC SR UNSECURED			1	2.B FE	23,639,216	118.2980	27,031,146	22,850,000	23,631,165		(25,061)			4.950	4.427	JJ	521,551	866,250	07/14/2021	01/15/2031
92556H-AC-1	VIACOMCBS INC SR UNSECURED			1	2.B FE	18,725,108	127.0920	24,471,654	19,255,000	18,741,293		9,585			4.950	5.121	MN	111,198	924,660	12/02/2021	05/19/2050
92556H-AD-9	VIACOMCBS INC SR UNSECURED			1	2.B FE	23,025,064	113.0820	25,726,049	22,750,000	23,010,789		(18,604)			4.200	4.040	MN	111,475	955,500	03/24/2021	05/19/2032
92556V-AA-4	VIATRIS INC COMPANY GUARNT			1	2.C FE	1,999,718	100.2240	2,004,482	2,000,000	1,999,800		82			1.125	1.146	JD	563	11,250	10/28/2021	06/22/2022
92556V-AB-2	VIATRIS INC COMPANY GUARNT			1	2.C FE	16,762,487	99.7890	16,474,234	16,509,000	16,750,152		(12,336)			1.650	1.207	JD	6,810	136,199	10/28/2021	06/22/2025
92556V-AC-0	VIATRIS INC COMPANY GUARNT			1	2.C FE	47,422,687	100.9080	46,966,544	46,544,000	47,396,117		(26,570)			2.300	1.935	JD	26,763	535,256	10/28/2021	06/22/2027
92556V-AD-8	VIATRIS INC COMPANY GUARNT			1	2.C FE	67,381,554	100.5010	66,950,987	66,617,000	67,368,043		(13,511)			2.700	2.546	JD	44,966	899,330	10/28/2021	06/22/2030
92556V-AE-6	VIATRIS INC COMPANY GUARNT			1	2.C FE	50,989,970	106.9090	52,495,733	49,103,000	50,978,379		(11,591)			3.850	3.559	JD	47,262	945,233	10/28/2021	06/22/2040
92556V-AF-3	VIATRIS INC COMPANY GUARNT			1	2.C FE	47,106,639	107.1250	49,095,296	45,830,000	47,103,733		(2,906)			4.000	3.834	JD	45,830	916,600	11/03/2021	06/22/2050
92564R-AA-3	VICI PROPERTIES LP COMPANY GUARNT			2	3.B FE	11,495,000	104.1330	12,287,713	11,800,000	11,562,355		39,094			4.250	4.694	JD	41,792	501,500	03/25/2020	12/01/2026
92564R-AB-1	VICI PROPERTIES LP COMPANY GUARNT			2	3.B FE	22,422,625	106.4840	25,470,995	23,920,000	22,634,279		124,062			4.625	5.460	JD	92,192	1,106,300	04/30/2020	12/01/2029
92564R-AD-7	VICI PROPERTIES LP COMPANY GUARNT			1	3.B FE	5,860,969	103.3250	6,044,536	5,850,000	5,857,062		(2,098)			3.750	3.709	FA	82,875	219,375	01/23/2020	02/15/2027
92564R-AE-5	VICI PROPERTIES LP SR UNSECURED			1	3.B FE	2,925,000	105.8640	3,096,515	2,925,000	2,925,000					4.125	4.125	FA	45,581	120,656	01/22/2020	08/15/2030
92676X-AD-9	VIKING CRUISES LTD COMPANY GUARNT			1	5.B FE	86,563	95.1520	95,152	100,000	89,106		1,442			5.875	8.313	MS	1,730	5,875	03/05/2020	09/15/2027
92676X-AE-7	VIKING CRUISES LTD SR SECURED			1	5.A FE	5,723,000	113.1550	6,676,158	5,900,000	5,768,381		28,956			13.000	13.851	MN	98,006	767,000	05/12/2020	05/15/2025
92676X-AF-4	VIKING CRUISES LTD SR UNSECURED			1	5.B FE	8,775,500	100.2100	8,818,492	8,800,000	8,776,369		869			7.000	7.048	FA	232,711	146,358	10/25/2021	02/15/2029
92763M-AA-3	VIPER ENERGY PARTNERS LP COMPANY GUARNT			1	3.C FE	4,900,000	103.4890	5,070,959	4,900,000	4,900,000					5.375	5.375	MN	43,896	263,375	10/10/2019	11/01/2027
927804-FB-5	VIRGINIA ELEC & POWER CO SENIOR NOTES			1	2.A FE	316,380	137.5830	343,956	250,000	301,392		(2,345)			6.000	4.174	MN	1,917	15,000	10/01/2014	05/15/2037
927804-FL-3	VIRGINIA ELEC & POWER CO SR UNSECURED			2	2.A FE	5,005,938	115.6120	5,456,870	4,720,000	4,985,368		(8,595)			4.000	3.610	JJ	87,058	188,800	07/15/2019	01/15/2043
927804-FN-9	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	7,630,125	101.9170	7,643,740	7,500,000	7,524,894		(25,419)			2.750	2.397	MS	60,729	206,250	09/11/2017	03/15/2023
927804-FP-4	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	797,580	124.3230	951,069	765,000	794,961		(853)			4.650	4.364	FA	13,438	35,573	09/25/2018	08/15/2043
927804-FQ-2	VIRGINIA ELEC & POWER CO SR UNSECURED			2	2.A FE	2,332,574	104.2460	2,382,019	2,285,000	2,295,784		(5,466)			3.450	3.190	FA	29,781	78,833	07/16/2014	02/15/2024
927804-FR-0	VIRGINIA ELEC & POWER CO SR UNSECURED			1	1.F FE	2,653,093	122.8070	3,007,536	2,449,000	2,634,446		(5,777)			4.450	3.912	FA	41,170	108,981	10/29/2020	02/15/2044
927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	7,393,880	119.4120	8,358,830	7,000,000	7,344,310		(9,586)			4.200	3.905	MN	37,567	294,000	05/12/2016	05/15/2045
927804-FU-3	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	16,144,286	105.6850	16,385,327	15,504,000	15,986,625		(114,993)			3.150	2.273	JJ	225,196	409,626	01/28/2021	01/15/2026
927804-FW-9	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	10,687,888	116.6950	11,727,823	10,050,000	10,650,764		(15,246)			4.000	3.627	MN	51,367	402,000	10/24/2019	11/15/2046
927804-FY-5	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	17,213,240	113.6180	20,383,148	17,940,000	17,259,209		14,048			3.800	4.034	MS	200,729	681,720	10/24/2019	09/15/2047
927804-GA-6	VIRGINIA ELEC & POWER CO SR UNSECURED			1	1.F FE	994,350	128.6080	1,286,083	1,000,000	994,645		99			4.600	4.635	JD	3,833	46,000	11/26/2018	12/01/2048
927804-GB-4	VIRGINIA ELEC & POWER CO SR UNSECURED			1	1.F FE	6,564,125	105.6470	6,272,288	5,937,000	6,497,787		(66,338)			2.875	1.502	JJ	78,706	85,344	01/28/2021	07/15/2029
927804-GC-2	VIRGINIA ELEC & POWER CO SR UNSECURED			1	2.A FE	1,203,736	107.7800	1,282,577	1,190,000	1,203,168		(316)			3.300	3.237	JD	3,273	39,270	02/21/2020	12/01/2049
927804-GD-0	VIRGINIA ELEC & POWER CO SR UNSECURED			2	1.F FE	9,743,933	92.2420	9,856,108	10,685,000	9,753,427		9,494			2.450	2.896	JD	11,635	190,426	11/01/2021	12/15/2050
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY GUARANTEED SENIOR SECURED NOTE			1	1.F PL	39,076,377	110.0600	43,007,461	39,076,377	39,076,377					3.930	3.949	MJSD	4,266	1,535,702	08/22/2014	06/30/2030
92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY GUARANTEED SEN SEC NOTE SER A			1	1.F PL	79,200,000	112.0780	88,765,776	79,200,000	79,200,000					3.720	3.737	MJSD	8,184	2,946,240	09/29/2017	11/03/2041
92826C-AC-6	VISA INC SR UNSECURED			1	1.D FE	5,595,700	101.8310	5,600,725	5,500,000	5,514,658		(18,172)			2.800	2.457	JD	7,272	154,000	04/27/2017	12/14/2022
92826C-AD-4	VISA INC SR UNSECURED			1	1.D FE	10,534,322	106.7340	11,660,731	10,925,000	10,695,805		52,912			3.150	3.726	JD	16,251	344,138	10/29/2018	12/14/2025
92826C-AE-2	VISA INC SR UNSECURED			1	1.D FE	3,047,798	119.9050	3,660,689	3,053,000	3,048,954		210			4.150	4.163	JD	5,983	126,700	12/16/2015	12/14/2035
92826C-AF-9	VISA INC SR UNSECURED			1	1.D FE	35,150,769	126.2000	44,226,652	35,045,000	35,146,209		(2,972)			4.300	4.279	JD	71,161	1,506,935	10/29/2020	12/14/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92826C-AG-7	VISA INC SR UNSECURED			1	1.D FE	1,126,587	101.0490	1,141,852	1,130,000	1,129,500		700			2.150	2.214	MS	7,154	24,295	09/06/2017	09/15/2022
92826C-AH-5	VISA INC SR UNSECURED			1	1.D FE	927,080	105.7740	1,057,741	1,000,000	950,485		7,663			2.750	3.722	MS	8,097	27,500	10/26/2018	09/15/2027
92826C-AJ-1	VISA INC SR UNSECURED			1	1.D FE	18,612,063	116.7230	22,990,926	19,697,000	18,685,713		19,040			3.650	3.953	MS	211,688	718,941	04/21/2020	09/15/2047
92826C-AL-6	VISA INC SR UNSECURED			1	1.D FE	6,269,400	101.6390	6,098,358	6,000,000	6,231,920		(37,480)			1.900	1.121	AO	24,067	114,000	02/22/2021	04/15/2027
92826C-AQ-5	VISA INC SR UNSECURED			1	1.D FE	4,056,284	88.2540	4,055,254	4,595,000	4,061,784		5,500			2.000	2.575	FA	34,718	35,950	09/27/2021	08/15/2050
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC SR UNSECURED			1	3.B FE	5,500,000	102.8650	5,657,564	5,500,000	5,500,000					5.500	5.500	MS	100,833	302,500	08/07/2018	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC SR UNSECURED			1	3.B FE	9,900,000	103.3960	10,236,176	9,900,000	9,900,000					5.625	5.625	FA	210,375	556,875	01/22/2019	02/15/2027
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC COMPANY GUARNT			1	3.B FE	11,880,000	103.8200	12,333,843	11,880,000	11,880,000					5.000	5.000	JJ	249,150	594,000	06/06/2019	07/31/2027
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC SR UNSECURED			1	3.B FE	14,750,000	100.3770	14,805,590	14,750,000	14,750,000					4.375	4.375	MN	107,552	306,523	05/05/2021	05/01/2029
928563-AC-9	VMWARE INC SR UNSECURED			1	2.C FE	4,771,519	109.2380	4,679,763	4,284,000	4,710,099		(61,420)			3.900	1.947	FA	60,333	83,538	03/02/2021	08/21/2027
928563-AE-5	VMWARE INC SR UNSECURED			1	2.C FE	11,669,100	112.9100	11,855,505	10,500,000	11,429,691		(163,673)			4.650	2.810	MN	62,388	488,250	07/08/2020	05/15/2027
928563-AF-2	VMWARE INC SR UNSECURED			1	2.C FE	6,190,800	116.3770	6,400,724	5,500,000	6,098,446		(63,661)			4.700	3.170	MN	33,031	258,500	07/09/2020	05/15/2030
928563-AG-0	VMWARE INC SR UNSECURED			1	2.C FE	1,997,900	99.3460	1,986,916	2,000,000	1,998,325		425			0.600	0.652	FA	4,967		07/20/2021	08/15/2023
928668-BJ-0	VOLKSWAGEN GROUP OF AMERICA FI COMPANY GUARNT			1	2.A FE	2,571,138	99.3940	2,559,406	2,575,000	2,572,550		1,279			0.875	0.926	MN	2,441	22,406	11/17/2020	11/22/2023
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FI COMPANY GUARNT			1	2.A FE	19,880,787	98.0890	19,519,641	19,900,000	19,884,909		3,732			1.250	1.270	MN	25,566	248,750	11/17/2020	11/24/2025
92936U-AA-7	W P CAREY INC SR UNSECURED			1	2.B FE	8,688,970	106.3720	8,403,399	7,900,000	8,480,462		(208,508)			4.600	0.881	AO	90,850	335,800	11/10/2021	04/01/2024
92936U-AC-3	W P CAREY INC SR UNSECURED			1	2.B FE	10,446,869	106.6160	10,341,754	9,700,000	10,375,765		(71,104)			4.000	1.480	FA	161,667	70,000	12/20/2021	02/01/2025
92936U-AH-2	W P CAREY INC SR UNSECURED			1	2.B FE	1,896,260	95.3220	1,906,447	2,000,000	1,897,652		1,392			2.250	2.783	AO	11,250		10/26/2021	04/01/2033
92939U-AG-1	WEC ENERGY GROUP INC SR UNSECURED			1	2.A FE	19,952,200	99.9880	19,997,505	20,000,000	19,952,520		320			2.200	2.237	JD	22,000		12/06/2021	12/15/2028
92943G-AD-3	W R GRACE HOLDINGS LLC SR SECURED			1	4.B FE	9,850,000	102.7150	10,117,411	9,850,000	9,850,000					4.875	4.875	JD	21,342	240,094	09/22/2021	06/15/2027
92966*-AA-7	WABASH VALLEY POWER ASSOC INC FIRST MORTGAGE SERIES 2004-A			1	1.F	11,191,471	104.6920	11,716,574	11,191,471	11,191,471					5.080	5.112	JAJO	96,334	568,527	04/30/2004	04/30/2024
92967#-AA-2	WRE HOLDING CORP SERIES A SENIOR SUBORD NOTE				5.B GI	13,030,699	100.4890	13,177,171	13,113,048	13,053,437		30			11.750	12.046	MJSD		1,679,394	12/31/2021	01/03/2026
92971#-AA-6	WR ENVIRONMENTAL HOLDINGS LLC SERIES A NOTE				5.B GI	18,500,773	100.7360	18,815,042	18,677,575	18,513,668		(5,460)			14.750	14.382	MJSD		2,518,557	12/31/2021	01/03/2027
92976G-AJ-0	WELLS FARGO BANK NATIONAL ASSO SUB NOTES SERIES BKNT				2.A FE	31,845,779	145.8050	42,712,186	29,294,000	31,569,027		(95,229)			6.600	5.812	JJ	891,514	1,933,404	06/29/2018	01/15/2038
929771-AE-3	WELLS FARGO CORPORATION SUBORDINATED				2.B FE	13,777,840	116.5790	12,958,909	11,116,000	13,280,959		(496,880)			6.605	1.266	AO	183,553	734,212	02/11/2021	10/01/2025
92984*-AA-5	WEC INFRASTRUCTURE WIND HOLDIN SENIOR SECURED NOTE			1	2.B PL	57,066,293	97.7740	55,795,997	57,066,293	57,066,293					2.750	2.750	JD	4,359	1,625,993	12/17/2020	12/31/2032
929903-AM-4	WELLS FARGO CORPORATION SUB DEBENTURES				2.B FE	5,695,100	127.0690	6,353,468	5,000,000	5,609,159		(32,419)			5.500	4.306	FA	114,583	275,000	03/25/2019	08/01/2035
931142-CB-7	WALMART INC BONDS				1.C FE	4,105,760	136.3620	4,644,489	3,406,000	3,992,520		(32,637)			5.250	3.639	MS	59,605	178,815	03/11/2019	09/01/2035
931142-CS-0	WALMART INC SR UNSECURED				1.C FE	1,175,327	143.8650	1,316,363	915,000	1,143,707		(8,624)			5.625	3.725	AO	12,867	51,469	02/15/2018	04/01/2040
931142-DB-6	WALMART INC SR UNSECURED				1.C FE	2,154,493	145.8510	2,428,414	1,665,000	2,098,782		(15,158)			5.625	3.720	AO	19,772	93,656	02/14/2018	04/15/2041
931142-DG-5	WALMART INC SR UNSECURED			2	1.C FE	2,365,538	122.6500	2,508,184	2,045,000	2,354,917		(3,638)			4.000	3.002	AO	18,178	41,800	11/12/2021	04/11/2043
931142-DP-5	WALMART INC SR UNSECURED			2	1.C FE	7,470,900	104.9100	7,868,280	7,500,000	7,492,415		3,116			3.300	3.346	AO	47,438	247,500	04/15/2014	04/22/2024
931142-DU-4	WALMART INC SR UNSECURED			1	1.C FE	32,784,065	101.6610	33,431,126	32,885,000	32,865,436		20,052			2.350	2.414	JD	34,347	772,798	11/16/2017	12/15/2022
931142-DV-2	WALMART INC SR UNSECURED			1	1.C FE	34,923,800	104.7120	36,649,362	35,000,000	34,967,200		10,492			2.650	2.683	JD	41,222	927,500	11/02/2017	12/15/2024
931142-DW-0	WALMART INC SR UNSECURED			1	1.C FE	21,070,657	119.0300	24,698,799	20,750,000	21,051,391		(7,020)			3.625	3.536	JD	33,431	752,188	05/19/2021	12/15/2047
931142-EB-5	WALMART INC SR UNSECURED			1	1.C FE	8,035,006	120.7290	9,607,630	7,958,000	8,025,131		(2,984)			3.950	3.879	JD	2,620	314,341	07/05/2018	06/28/2038
931142-EC-3	WALMART INC SR UNSECURED			1	1.C FE	43,081,227	127.4220	53,670,353	42,120,000	43,037,029		(19,433)			4.050	3.912	JD	9,477	1,705,860	04/27/2021	06/29/2048
931142-ED-1	WALMART INC SR UNSECURED			1	1.C FE	11,689,880	107.8980	11,868,814	11,000,000	11,553,955		(140,688)			3.550	1.947	JD	5,424	390,500	02/22/2021	06/26/2025
931142-EE-9	WALMART INC SR UNSECURED			1	1.C FE	7,975,520	112.1920	8,975,336	8,000,000	7,983,108		2,263			3.700	3.737	JD	4,111	296,000	06/20/2018	06/26/2028
931142-EK-5	WALMART INC SR UNSECURED			1	1.C FE	35,076,550	104.0910	36,431,936	35,000,000	35,023,169		(15,884)			3.400	3.351	JD	16,528	1,190,000	06/29/2018	06/26/2023
931142-EL-3	WALMART INC SR UNSECURED			1	1.C FE	11,470,840	104.5800	11,503,767	11,000,000	11,350,723		(121,912)			2.850	1.498	JJ	150,654	228,000	02/22/2021	07/08/2024
931142-EM-1	WALMART INC SR UNSECURED			1	1.C FE	4,993,400	107.2400	5,361,989	5,000,000	4,995,603		894			3.050	3.071	JJ	73,285	152,500	04/16/2019	07/08/2026
931142-EN-9	WALMART INC SR UNSECURED			1	1.C FE	9,988,200	110.3460	11,034,608	10,000,000	9,990,697		1,075			3.250	3.264	JJ	156,181	325,000	04/16/2019	07/08/2029
931142-EP-4	WALMART INC SR UNSECURED			1	1.C FE	2,071,671	107.6260	2,195,574	2,040,000	2,071,515		(466)			2.950	2.866	MS	16,215	41,743	04/15/2021	09/24/2049
931142-EQ-2	WALMART INC SR UNSECURED			1	1.C FE	24,973,500	104.1830	26,045,774	25,000,000	24,978,987		2,449			2.375	2.387	MS	159,983	593,750	09/19/2019	09/24/2029
931142-ES-8	WALMART INC SR UNSECURED			1	1.C FE	19,978,800	99.4820	19,896,460	20,000,000	19,979,604		804			1.500	1.516	MS	82,500		09/08/2021	09/22/2028
931142-ET-6	WALMART INC SR UNSECURED			1	1.C FE	19,929,000	99.1780	19,835,576	20,000,000	19,930,813		1,813			1.800	1.839	MS	99,000		09/08/2021	09/22/2031
931142-EU-3	WALMART INC SR UNSECURED			1	1.C FE	21,013,460	101.3690	21,287,543	21,000,000	21,013,320		(140)			2.500	2.496	MS	144,375		09/27/2021	09/22/2041
931142-EV-1	WALMART INC SR UNSECURED			1	1.C FE	42,802,322	102.5590	43,920,768	42,825,000	42,802,568		246			2.650	2.652	MS	312,087		10/13/2021	09/22/2051
93401*-AA-8	WARBURG PINCUS LLC SERIES A SENIOR NOTE			1	1.D PL	68,000,000	103.1060	70,112,080	68,000,000	68,000,000					2.720	2.720	MS	472,676		09/29/2021	09/29/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93401*-AB-6	WARBURG PINCUS LLC SERIES B SENIOR NOTE			1	1.D PL	34,000,000	104.2510	35,445,340	34,000,000	34,000,000					2.870	2.870	MS	249,371		09/29/2021	09/29/2033
93401*-AC-4	WARBURG PINCUS LLC SERIES C SENIOR NOTE			1	1.D PL	88,000,000	100.0000	88,000,000	88,000,000	88,000,000					2.870	2.870	MS	112,249		12/15/2021	09/29/2033
93933V-BC-1	WASHINGTON MUTUAL BANK SUBORDINATED				6. *	0	0.0250	4,730	18,900,000						6.750	0.000	MN			12/17/2008	05/20/2036
941053-AH-3	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	24,963,000	112.5070	28,126,813	25,000,000	24,973,256		3,261			4.250	4.268	JD	88,542	1,062,500	11/06/2018	12/01/2028
941053-AJ-9	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	34,482,486	108.3150	36,718,876	33,900,000	34,454,296		(38,753)			3.500	3.231	MN	197,750	1,060,500	06/03/2021	05/01/2029
94106B-AA-9	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	16,998,470	101.9880	17,337,970	17,000,000	16,998,790		133			2.600	2.601	FA	184,167	442,000	01/21/2020	02/01/2030
94106B-AB-7	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	27,438,352	99.8160	27,509,414	27,560,000	27,442,440		2,305			3.050	3.072	AO	210,145	794,678	04/27/2021	04/01/2050
94106B-AC-5	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	29,918,480	98.1740	29,452,259	30,000,000	29,919,581		1,101			2.200	2.230	JJ	185,167		11/23/2021	01/15/2032
94106B-AD-3	WASTE CONNECTIONS INC SR UNSECURED			1	2.A FE	41,050,445	98.5250	40,887,909	41,500,000	41,052,036		1,591			2.950	3.004	JJ	343,470		12/02/2021	01/15/2052
94106L-AN-9	WASTE MANAGEMENT INC SENIOR NOTES				2.A FE	15,060,958	145.9140	27,949,829	19,155,000	16,211,455		151,934			7.750	10.169	MN	189,688	1,484,513	11/12/2008	05/15/2032
94106L-AV-1	WASTE MANAGEMENT INC SENIOR NOTES			1	2.A FE	21,216,490	147.7130	31,477,732	21,310,000	21,236,722		2,191			6.125	6.157	MN	112,395	1,305,238	12/22/2009	11/30/2039
94106L-AY-5	WASTE MANAGEMENT INC SR UNSECURED			2	2.A FE	1,847,380	101.1100	2,001,973	1,980,000	1,968,213		16,300			2.900	3.769	MS	16,907	57,420	07/02/2013	09/15/2022
94106L-AZ-2	WASTE MANAGEMENT INC SR UNSECURED			1	2.A FE	2,100,060	104.5760	2,091,518	2,000,000	2,052,263		(23,794)			3.500	2.232	MN	8,944	70,000	12/18/2019	05/15/2024
94106L-BA-6	WASTE MANAGEMENT INC SENIOR UNSECURED			1	2.A FE	14,936,100	105.0830	15,762,380	15,000,000	14,977,625		6,625			3.125	3.175	MS	156,250	468,750	02/18/2015	03/01/2025
94106L-BB-4	WASTE MANAGEMENT INC SENIOR UNSECURED			1	2.A FE	9,719,045	112.0590	10,705,023	9,553,000	9,703,295		(10,134)			3.900	3.733	MS	124,189	372,567	02/28/2020	03/01/2035
94106L-BC-2	WASTE MANAGEMENT INC SENIOR UNSECURED			1	2.A FE	613,855	120.0480	600,241	500,000	607,765		(3,363)			4.100	2.808	MS	6,833	20,500	02/28/2020	03/01/2045
94106L-BD-0	WASTE MANAGEMENT INC SR UNSECURED			1	2.A FE	6,992,860	102.0450	7,143,140	7,000,000	6,998,506		1,060			2.400	2.416	MN	21,467	168,000	05/09/2016	05/15/2023
94106L-BK-4	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	27,133,560	126.6100	32,285,639	25,500,000	27,076,966		(34,784)			4.150	3.766	JJ	487,971	1,013,845	04/27/2021	07/15/2049
94106L-BM-0	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	22,818,135	95.6940	23,071,873	24,110,000	22,827,787		9,652			2.500	2.768	MN	77,018	290,096	11/12/2021	11/15/2050
94106L-BP-3	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	9,544,900	94.3060	9,430,567	10,000,000	9,557,233		12,333			1.500	2.030	MS	44,167		09/17/2021	03/15/2031
94106L-BQ-1	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	30,230,900	99.4950	29,848,464	30,000,000	30,218,950		(11,950)			2.000	1.891	JD	50,000	331,667	07/22/2021	06/01/2029
94106L-BR-9	WASTE MANAGEMENT INC COMPANY GUARNT			1	2.A FE	13,533,870	104.1970	13,545,649	13,000,000	13,528,142		(5,728)			2.950	2.674	JD	31,958	211,990	09/27/2021	06/01/2041
941848-D#-7	WATERS CORPORATION SENIOR GUARANTEED NT SERIES I			1	2.B	30,000,000	102.6270	30,788,100	30,000,000	30,000,000					3.130	3.130	MN	127,808	939,000	05/12/2016	05/12/2023
941848-D*-1	WATERS CORPORATION SENIOR GUARANTEED NT SERIES G			1	2.B	10,000,000	105.7890	10,578,900	10,000,000	10,000,000					3.920	3.920	JD	1,089	392,000	06/30/2014	06/30/2024
941848-E#-6	WATERS CORPORATION SENIOR GUAR NOTE SERIES L			1	2.B	45,000,000	105.3680	47,415,600	45,000,000	45,000,000					3.310	3.310	MS	450,988	1,489,500	09/12/2019	09/12/2026
941848-E@-8	WATERS CORPORATION SENIOR GUARANTEED NT SERIES K			1	2.B	9,200,000	105.8810	9,741,052	9,200,000	9,200,000					3.440	3.440	MN	43,076	316,480	05/12/2016	05/12/2026
941848-F#-5	WATERS CORPORATION SENIOR GUARANTEED NOTE SER O			1	2.B	46,350,000	95.9630	44,478,851	46,350,000	46,350,000					2.250	2.250	MS	344,728	521,438	03/02/2021	03/03/2031
941848-F*-9	WATERS CORPORATION SENIOR GUAR NOTE SERIES M			1	2.B	39,150,000	106.5110	41,699,057	39,150,000	39,150,000					3.530	3.530	MS	418,437	1,381,995	09/12/2019	09/12/2029
941848-F@-7	WATERS CORPORATION SENIOR GUARANTEED NOTE SER N			1	2.B	18,000,000	98.8090	17,785,620	18,000,000	18,000,000					1.680	1.680	MS	99,960	151,200	03/02/2021	03/02/2026
941848-AC-3	RCD ACQUISITION LLC PIK SUBORDINATED TERM LOAN			2	5.B GI	23,602,964	101.6270	23,986,984	23,602,964	23,602,964					13.500	13.714	MJSD	8,851	2,634,119	12/31/2021	04/23/2027
94973V-AX-5	ANTHEM INC SR UNSECURED				2.B FE	3,909,623	100.9590	3,960,628	3,923,000	3,922,413		1,554			3.125	3.166	MN	15,665	122,594	09/25/2012	05/15/2022
94973V-AY-3	ANTHEM INC SR UNSECURED			1	2.B FE	13,384,751	124.8740	15,634,163	12,520,000	13,288,906		(23,882)			4.625	4.172	MN	73,990	579,050	07/31/2017	05/15/2042
94973V-BA-4	ANTHEM INC SR UNSECURED				2.B FE	18,200,353	102.7120	19,535,824	19,020,000	18,911,593		100,338			3.300	3.865	JJ	289,421	627,660	11/22/2013	01/15/2023
94973V-BB-2	ANTHEM INC SR UNSECURED			1	2.B FE	11,211,801	125.4270	15,090,132	12,031,000	11,336,681		17,731			4.650	5.097	JJ	257,965	559,442	10/12/2017	01/15/2043
94973V-BF-3	ANTHEM INC SR UNSECURED				2.B FE	11,424,809	132.3640	13,904,786	10,505,000	11,345,150		(21,914)			5.100	4.523	JJ	247,043	535,755	03/06/2018	01/15/2044
94973V-BK-2	ANTHEM INC SR UNSECURED			1	2.B FE	25,994,709	125.6830	31,038,723	24,696,000	25,868,155		(32,643)			4.650	4.309	FA	433,826	1,148,364	10/29/2020	08/15/2044
949746-RF-0	WELLS FARGO & CO SUBORDINATED				2.B FE	5,482,155	135.4650	6,538,883	4,827,000	5,397,570		(14,511)			5.606	4.735	JJ	124,777	270,602	09/27/2017	01/15/2044
949746-RW-3	WELLS FARGO & CO SR UNSECURED				2.A FE	5,979,420	105.1270	6,307,612	6,000,000	5,990,377		2,062			3.000	3.040	AO	34,500	180,000	04/15/2016	04/22/2026
949746-SH-5	WELLS FARGO & CO SR UNSECURED				2.A FE	14,857,550	105.2100	15,781,455	15,000,000	14,907,651		17,443			3.000	3.139	AO	85,000	450,000	05/09/2019	10/23/2026
94974B-FP-0	WELLS FARGO & COMPANY SUBORDINATED				2.B FE	8,585,073	131.7620	10,211,542	7,750,000	8,518,625		(20,109)			5.375	4.646	MN	68,270	416,563	03/25/2019	11/02/2043
94974B-FY-1	WELLS FARGO & COMPANY SUBORDINATED				2.B FE	3,487,698	109.0700	3,817,454	3,500,000	3,494,712		1,069			4.100	4.138	JD	11,161	143,500	10/01/2014	06/03/2026
94974B-GA-2	WELLS FARGO & COMPANY SR UNSECURED				2.A FE	6,078,600	105.2420	6,314,513	6,000,000	6,033,439		(11,772)			3.300	3.082	MS	61,600	198,000	12/19/2017	09/09/2024
94974B-GE-4	WELLS FARGO & COMPANY SUBORDINATED				2.B FE	5,967,658	121.3590	6,885,920	5,674,000	5,940,977		(6,827)			4.650	4.322	MN	41,775	263,841	09/27/2017	11/04/2044
94974B-GH-7	WELLS FARGO & COMPANY SR UNSECURED				2.A FE	13,213,288	104.5100	13,915,446	13,315,000	13,269,516		13,610			3.000	3.115	FA	146,465	399,450	12/19/2017	02/19/2025
94974B-GK-0	WELLS FARGO & COMPANY SR UNSECURED				2.A FE	14,109,851	114.7860	16,598,038	14,460,000	14,147,292		7,791			3.900	4.043	MN	93,990	563,940	03/25/2019	05/01/2045
94974B-GL-8	WELLS FARGO & COMPANY SUBORDINATED				2.B FE	4,981,000	111.7760	5,588,794	5,000,000	4,989,984		1,562			4.300	4.341	JJ	94,958	215,000	07/15/2015	07/22/2027
94974B-GP-9	WELLS FARGO & COMPANY SR UNSECURED				2.A FE	39,930,000	106.8340	42,733,693	40,000,000	39,970,911		7,149			3.550	3.571	MS	362,889	1,420,000	09/21/2015	09/29/2025
94974B-GQ-7	WELLS FARGO & COMPANY SUBORDINATED				2.B FE	27,508,774	126.3950	35,036,769	27,720,000	27,530,889		4,077			4.900	4.949	MN	166,012	1,358,280	11/09/2015	11/17/2045
94974B-GT-1	WELLS FARGO & COMPANY SUBORDINATED				2.B FE	1,997,680	118.5200	2,370,402	2,000,000	1,997,915		47			4.400	4.407	JD	4,156	88,000	06/07/2016	06/14/2046
94974B-GU-8	WELLS FARGO & COMPANY SUBORDINATED				2.B FE	21,946,873	124.7090	26,276,169	21,070,000	21,897,178		(17,696)			4.750	4.480	JD	66,722	1,000,825	04/15/2021	12/07/2046
95000U-2A-0	WELLS FARGO & COMPANY SR UNSECURED			2	2.A FE	7,870,079	107.5840	8,833,711	8,211,000	7,924,433		(19,525)			3.584	3.924	MN	31,881	294,282	06/29/2018	05/22/2028
95000U-2C-6	WELLS FARGO & COMPANY SR UNSECURED			1	1.E FE	479,131	105.0800	504,385	480,000	479,622		173			3.750	3.790	JJ	7,850	18,000	01/16/2019	01/24/2024
95000U-2F-9	WELLS FARGO & COMPANY SR UNSECURED			1	1.E FE	13,000,000	105.5750	13,724,725	13,000,000	13,000,000					3.196	2.997	JD	16,158	415,480	06/10/2019	06/17/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
95000U-2G-7	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	21,650,522	104.0740	21,150,915	20,323,000	21,489,126		(133,643)			2.879	1.864	AO	99,142	472,487	08/31/2021	10/30/2030
95000U-2K-8	WELLS FARGO & COMPANY SR UNSECURED			1	1.E FE	11,000,000	101.6800	11,184,797	11,000,000	11,000,000					2.164	1.979	FA	92,571	238,040	02/04/2020	02/11/2026
95000U-2L-6	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	3,977,645	116.0620	4,062,180	3,500,000	3,903,678		(42,710)			4.478	2.897	AO	37,876	156,730	03/31/2020	04/04/2031
95000U-2M-4	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	49,648,866	136.9120	63,068,300	46,065,000	49,543,668		(64,828)			5.013	4.514	AO	558,066	2,255,474	04/27/2021	04/04/2051
95000U-2N-2	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	4,000,000	101.8820	4,075,284	4,000,000	4,000,000					2.188	2.172	AO	14,830	87,520	04/23/2020	04/30/2026
95000U-2Q-5	WELLS FARGO & COMPANY SR UNSECURED			1	2.A FE	15,500,000	102.5150	15,889,782	15,500,000	15,500,000					3.068	3.053	AO	80,578	475,540	04/23/2020	04/30/2041
95000U-2R-3	WELLS FARGO & COMPANY SR UNSECURED			1	1.E FE	200,000	100.8450	201,690	200,000	200,000					1.654	1.654	JD	266	3,308	05/26/2020	06/02/2024
95000U-2S-1	WELLS FARGO & COMPANY SR UNSECURED			1	1.E FE	3,290,000	101.7000	3,345,919	3,290,000	3,290,000					2.393	2.369	JD	6,342	78,730	05/26/2020	06/02/2028
95040Q-AC-8	WELLTOWER INC SR UNSECURED			1	2.A FE	14,975,201	109.6280	14,331,682	13,073,000	14,514,381		(348,173)			4.250	1.404	AO	138,901	555,603	09/15/2020	04/01/2026
95040Q-AD-6	WELLTOWER INC SR UNSECURED			1	2.A FE	2,431,365	112.2480	2,688,346	2,395,000	2,427,519		(5,261)			4.250	3.974	AO	21,488	101,788	07/23/2020	04/15/2028
95040Q-AF-1	WELLTOWER INC SR UNSECURED			1	2.A FE	18,804,337	131.2710	24,121,031	18,375,000	18,793,068		(9,104)			4.950	4.790	MS	303,188	909,563	07/06/2020	09/01/2048
95040Q-AG-9	WELLTOWER INC SR UNSECURED			1	2.A FE	7,006,237	105.1850	7,033,734	6,687,000	6,842,142		(70,433)			3.625	2.494	MS	71,374	242,404	08/08/2019	03/15/2024
95040Q-AH-7	WELLTOWER INC SR UNSECURED			1	2.A FE	14,551,577	111.9270	14,715,054	13,147,000	14,328,355		(153,387)			4.125	2.694	MS	159,681	542,314	07/27/2020	03/15/2029
95040Q-AJ-3	WELLTOWER INC SR UNSECURED			1	2.A FE	998,160	105.1090	1,051,087	1,000,000	998,514		160			3.100	3.121	JJ	14,294	31,000	08/08/2019	01/15/2030
95040Q-AK-0	WELLTOWER INC SR UNSECURED			1	2.A FE	13,278,227	104.2780	13,787,631	13,222,000	13,267,207		(8,761)			2.700	2.624	FA	134,864	356,994	07/23/2020	02/15/2027
95081Q-AN-4	WESCO DISTRIBUTION INC COMPANY GUARNT			1	3.C FE	14,068,125	106.0000	14,866,533	14,025,000	14,052,678		(10,113)			7.125	7.036	JD	44,413	999,281	05/29/2020	06/15/2025
95081Q-AP-9	WESCO DISTRIBUTION INC COMPANY GUARNT			1	3.C FE	11,019,149	109.9520	12,039,755	10,950,000	11,000,157		(12,492)			7.250	7.098	JD	35,283	793,875	05/29/2020	06/15/2028
955306-B#-1	WEST PHARMACEUTICAL SERVICES I SERIES B SENIOR NOTE			1	1.G	15,000,000	105.8360	15,875,400	15,000,000	15,000,000					3.820	3.820	JJ	280,133	573,000	07/05/2012	07/05/2024
95709T-AH-3	EVERGY KANSAS CENTRAL INC 1ST MORTGAGE			1	1.F FE	25,907,067	116.4030	30,241,471	25,980,000	25,922,106		1,807			4.125	4.141	MS	357,225	1,071,675	12/15/2014	03/01/2042
95709T-AJ-9	EVERGY KANSAS CENTRAL INC 1ST MORTGAGE			1	1.F FE	11,786,101	117.9700	14,144,587	11,990,000	11,818,115		4,688			4.100	4.201	AO	122,898	491,590	12/15/2014	04/01/2043
95709T-AL-4	EVERGY KANSAS CENTRAL INC 1ST MORTGAGE			2	1.F FE	9,999,900	105.4690	10,546,891	10,000,000	10,000,018		(4)			3.250	3.250	JD	27,083	325,000	11/05/2015	12/01/2025
95709T-AM-2	EVERGY KANSAS CENTRAL INC 1ST MORTGAGE			2	1.F FE	4,979,700	119.7890	5,989,437	5,000,000	4,982,153		422			4.250	4.274	JD	17,708	212,500	11/05/2015	12/01/2045
958102-AM-7	WESTERN DIGITAL CORPORATION SR UNSECURED			1	2.C FE	24,086,250	109.6380	27,683,671	25,250,000	24,455,740		163,355			4.750	5.605	FA	453,097	1,199,375	03/18/2020	02/15/2026
958254-AD-6	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	4,106,125	119.5310	12,550,747	10,500,000	4,167,994		37,114			5.450	14.720	AO	143,063	572,250	04/01/2020	04/01/2044
958254-AE-4	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	5,626,648	104.7930	11,687,522	11,153,000	6,944,544		803,007			3.950	19.639	JD	36,712	440,544	03/31/2020	06/01/2025
958254-AF-1	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	2,952,250	108.8260	6,420,732	5,900,000	3,482,943		322,568			4.650	18.438	JJ	137,175	274,350	03/31/2020	07/01/2026
958254-AJ-3	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	5,408,938	121.0030	16,474,568	13,615,000	5,462,839		31,259			5.300	13.841	MS	240,532	721,595	04/02/2020	03/01/2048
958667-AA-5	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	7,677,703	118.7520	14,748,954	12,420,000	7,703,216		12,406			6.500	8.747	FA	336,375	791,775	04/03/2020	02/01/2050
958667-AB-3	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	10,106,023	104.1050	15,937,483	15,309,000	11,475,100		828,704			4.350	12.539	FA	277,476	646,805	03/31/2020	02/01/2025
958667-AC-1	WESTERN MIDSTREAM OPERATING LP SR UNSECURED			1	3.A FE	1,228,500	110.0370	2,970,997	2,700,000	1,353,229		73,715			5.300	14.692	FA	59,625	139,725	03/26/2020	02/01/2030
960413-AS-1	WESTLAKE CHEMICAL CORPORATION SR UNSECURED			1	2.B FE	14,746,018	126.8020	19,476,737	15,360,000	14,779,155		10,725			5.000	5.272	FA	290,133	768,000	06/29/2020	08/15/2046
960413-AU-6	WESTLAKE CHEMICAL CORPORATION SR UNSECURED			1	2.B FE	4,575,398	118.0330	5,948,873	5,040,000	4,597,689		7,700			4.375	4.970	MN	28,175	220,500	07/06/2020	11/15/2047
96188#-AA-6	WETT HOLDINGS LLC SENIOR NOTE			1	2.B PL	21,111,111	106.9980	22,588,467	21,111,111	21,111,111					4.310	4.334	MJSD	2,527	909,889	12/18/2014	12/18/2024
962178-AN-9	TRI POINTE HOMES INC SR UNSECURED				3.C FE	7,762,050	108.6870	8,151,491	7,500,000	7,595,617		(35,815)			5.875	5.312	JD	19,583	440,625	10/27/2016	06/15/2024
96926G-AD-5	RICE UNIVERSITY UNSECURED			1	1.A FE	1,330,232	127.6110	1,422,864	1,115,000	1,326,957		(1,690)			3.774	2.849	MN	5,377	21,889	11/18/2021	05/15/2055
96926J-AE-7	THE WILLIAM CARTER COMPANY SR UNSECURED			1	3.B FE	7,937,188	104.2860	8,238,579	7,900,000	7,922,888		(8,864)			5.500	5.368	MN	55,519	434,500	05/07/2020	05/15/2025
969457-BU-3	THE WILLIAMS COMPANIES INC SR UNSECURED			1	2.B FE	14,028,335	102.1760	14,701,036	14,388,000	14,299,789		81,365			3.700	4.310	JJ	245,475	532,356	10/31/2018	01/15/2023
969457-BV-1	THE WILLIAMS COMPANIES INC SR UNSECURED			2	2.B FE	24,051,076	130.5690	30,043,914	23,010,000	23,974,084		(22,508)			5.750	5.421	JD	25,726	1,323,075	06/29/2020	06/24/2044
969457-BW-9	THE WILLIAMS COMPANIES INC SR UNSECURED			2	2.B FE	16,057,860	107.1750	16,810,331	15,685,000	15,867,326		(79,056)			4.550	3.987	JD	13,877	713,668	04/24/2019	06/24/2024
969457-BX-7	THE WILLIAMS COMPANIES INC SR UNSECURED			1	2.B FE	8,457,075	106.9480	9,090,556	8,500,000	8,462,759		3,514			3.500	3.558	MN	38,014	297,500	05/12/2020	11/15/2030
969457-BY-5	THE WILLIAMS COMPANIES INC SR UNSECURED			1	2.B FE	11,163,213	99.8370	11,232,605	11,251,000	11,166,059		2,846			2.600	2.693	MS	86,133	90,603	11/29/2021	03/15/2031
96949L-AB-1	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	39,084,775	108.0580	43,223,006	40,000,000	39,581,603		101,341			4.000	4.307	MS	471,111	1,600,000	09/20/2016	09/15/2025
96949L-AC-9	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	48,807,883	123.7340	53,793,289	43,475,000	48,712,872		(54,400)			5.100	4.258	MS	652,850	1,574,880	12/02/2021	09/15/2045
96949L-AD-7	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	38,999,352	108.0570	42,465,206	39,299,000	39,106,787		27,486			3.750	3.842	JD	65,498	1,473,713	07/19/2019	06/15/2027
96949L-AE-5	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	25,698,175	122.0980	31,611,266	25,890,000	25,734,531		7,281			4.850	4.875	MS	418,555	1,132,111	10/06/2021	03/01/2048
96950F-AF-1	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	5,757,521	135.7170	6,819,785	5,025,000	5,666,665		(20,678)			6.300	5.207	AO	66,833	316,575	06/29/2020	04/15/2040
96950F-AK-0	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	30,157	131.4550	39,436	30,000	30,134		(4)			5.800	5.762	MN	222	1,740	02/28/2014	11/15/2043
96950F-AM-6	WILLIAMS PARTNERS LP SR UNSECURED			2	2.B FE	41,808,410	105.7390	43,171,315	40,828,000	41,171,559		(169,779)			4.300	3.841	MS	570,571	1,755,604	09/19/2019	03/04/2024
96950F-AN-4	WILLIAMS PARTNERS LP SR UNSECURED			2	2.B FE	27,374,048	124.4840	33,727,786	27,094,000	27,344,329		(6,331)			5.400	5.327	MS	475,500	1,463,076	06/29/2020	03/04/2044
96950F-AP-9	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	9,556,330	120.0640	10,205,430	8,500,000	9,552,823		(7,397)			4.900	4.025	JJ	192,053	171,500	09/15/2021	01/15/2045
96950F-AQ-7	WILLIAMS PARTNERS LP SR UNSECURED			1	2.B FE	23,876,076	106.4480	25,385,736	23,848,000	23,869,129		(7,545)			3.900	3.864	JJ	428,867	930,072	03/19/2019	01/15/2025
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONA SR SECURED			1	4.B FE	5,887,344	103.1220	6,058,422	5,875,000	5,884,235		(2,306)			4.625	4.577	FA	102,649	264,171	08/11/2020	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
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS SENIOR NOTE			1	1.F PL	84,444,444	108.8630	91,928,755	84,444,444	84,444,444					3.670	3.687	MJSD	8,609	3,099,111	12/18/2014	12/18/2034
97382W-AA-1	WINDSTREAM ESCROW LLC SR SECURED			1	4.B FE	9,800,000	105.8840	10,376,612	9,800,000	9,800,000					7.750	7.750	FA	286,922	738,403	08/11/2020	08/15/2028
976656-CG-1	WISCONSIN ELECTRIC POWER COMPA SR UNSECURED			1	1.G FE	20,585,496	118.6580	24,311,796	20,489,000	20,577,465		(2,497)			4.250	4.219	JD	72,565	870,783	01/27/2017	06/01/2044
976656-CH-9	WISCONSIN ELECTRIC POWER COMPA SR UNSECURED			1	1.F FE	19,979,400	104.9570	20,991,302	20,000,000	19,992,319		2,101			3.100	3.112	JD	51,667	620,000	05/14/2015	06/01/2025
976656-CK-2	WISCONSIN ELECTRIC POWER COMPA SR UNSECURED			1	1.F FE	10,399,413	122.8880	12,755,763	10,380,000	10,399,077		(668)			4.300	4.286	AO	94,227	446,340	10/24/2019	10/15/2048
976656-CL-0	WISCONSIN ELECTRIC POWER COMPA SR UNSECURED			1	1.F FE	3,999,240	102.4820	4,099,291	4,000,000	3,999,547		147			2.050	2.054	JD	3,644	82,000	12/03/2019	12/15/2024
97670M-A#-3	WISCONSIN GAS LLC DEBENTURES			1	1.F	45,000,000	102.0980	45,944,100	45,000,000	45,000,000					2.380	2.380	MN	178,500	1,071,000	10/24/2019	11/01/2024
97670M-A*-7	WISCONSIN GAS LLC Debentures			1	1.F	78,400,000	106.1560	83,226,304	78,400,000	78,400,000					3.530	3.530	MS	699,568	2,767,520	09/30/2015	09/30/2025
97670M-B*-6	WISCONSIN GAS LLC DEBENTURES			1	1.F Z	40,000,000	97.9800	39,192,000	40,000,000	40,000,000					2.070	2.069	JD	89,700		11/22/2021	12/01/2028
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPO SR UNSECURED			1	1.F FE	4,092,579	99.2840	4,070,638	4,100,000	4,092,599		20			2.850	2.859	JD	13,957		11/10/2021	12/01/2051
97786#-AK-8	WOLSELEY CAPITAL INC SER J GUARANTEED SR NOTE			1	2.A FE	70,000,000	106.2340	74,363,800	70,000,000	70,000,000					3.730	3.730	MS	870,333	2,611,000	09/01/2015	09/01/2025
97786#-AL-6	WOLSELEY CAPITAL INC SER K GUARANTEED SR NOTE			1	2.A FE	23,100,000	107.6500	24,867,150	23,100,000	23,100,000					3.830	3.830	MS	294,910	884,730	09/01/2015	09/01/2027
97786#-AN-2	WOLSELEY CAPITAL INC SER M GUARANTEED SR NOTE			1	2.A FE	16,000,000	104.6910	16,750,560	16,000,000	16,000,000					3.440	3.440	MN	47,396	550,400	11/30/2017	11/30/2024
97786#-AP-7	WOLSELEY CAPITAL INC SER N GUARANTEED SR NOTE			1	2.A FE	18,300,000	105.8520	19,370,916	18,300,000	18,300,000					3.510	3.510	MN	55,312	642,330	11/30/2017	11/30/2026
97806*-AG-7	WOLVERINE POWER SUPPLY SERIES 2015A BOND			1	1.F	31,360,000	109.3990	34,307,526	31,360,000	31,360,000					3.830	3.830	MS	370,335	1,201,088	09/10/2015	09/10/2045
97806*-AH-5	WOLVERINE POWER SUPPLY SERIES 2019A FIRST MORTG BOND			1	1.F	45,375,000	110.3610	50,076,304	45,375,000	45,375,000					3.870	3.870	MN	195,113	1,756,013	05/21/2019	05/21/2049
983024-AN-0	WYETH LLC NOTES			1	1.F FE	54,710,075	141.0550	77,875,114	55,209,000	54,877,993		7,302			5.950	6.001	AO	821,234	3,284,936	10/01/2014	04/01/2037
98310W-AS-7	TRAVEL + LEISURE CO SR SECURED			1	3.C FE	4,600,000	110.7750	5,095,643	4,600,000	4,600,000					6.625	6.625	JJ	127,826	310,676	07/20/2020	07/31/2026
983130-AV-7	WYNN LAS VEGAS LLC SR UNSECURED 144A			1	4.B FE	28,983,625	103.3890	30,861,568	29,850,000	29,389,462		126,351			5.500	6.038	MS	547,250	1,641,750	03/31/2020	03/01/2025
983130-AX-3	WYNN LAS VEGAS LLC SR UNSECURED 144A			2	4.B FE	27,197,500	102.0670	28,068,545	27,500,000	27,284,227		33,034			5.250	5.418	MN	184,479	1,443,750	03/29/2019	05/15/2027
983133-AA-7	WYNN RESORTS FINANCE LLC SR UNSECURED			1	4.B FE	14,824,000	101.7600	14,907,832	14,650,000	14,811,424		(12,576)			5.125	4.946	AO	187,703	602,188	04/12/2021	10/01/2029
983133-AB-5	WYNN RESORTS FINANCE LLC SR UNSECURED			1	4.B FE	10,002,500	105.0000	10,500,006	10,000,000	10,001,523		(588)			7.750	7.743	AO	163,611	775,000	04/07/2020	04/15/2025
983793-AH-3	XPO LOGISTICS INC COMPANY GUARNT			1	4.A FE	14,875,750	104.7870	15,498,014	14,790,000	14,843,352		(20,826)			6.250	6.081	MN	154,063	924,375	05/21/2020	05/01/2025
98385X-AJ-5	XTO ENERGY INC NOTES			1	1.D FE	4,689,712	134.2900	8,446,811	6,290,000	5,051,258		43,480			6.100	8.512	AO	95,923	383,690	12/15/2014	04/01/2036
98385X-AM-8	XTO ENERGY INC SENIOR NOTES			1	1.D FE	13,767,888	145.7570	19,713,653	13,525,000	13,708,700		(6,596)			6.750	6.609	FA	380,391	912,938	12/15/2014	08/01/2037
98388M-AB-3	XCEL ENERGY INC SR UNSECURED			1	2.A FE	9,977,700	99.3510	9,935,055	10,000,000	9,978,319		619			1.750	1.794	MS	28,194		10/29/2021	03/15/2027
98388M-AC-1	XCEL ENERGY INC SR UNSECURED			1	2.A FE	9,972,400	100.0180	10,001,831	10,000,000	9,972,780		380			2.350	2.381	MN	37,861		10/29/2021	11/15/2031
98389B-AH-3	XCEL ENERGY INC SENIOR NOTES			1	2.A FE	10,809,671	140.9140	15,345,580	10,890,000	10,833,510		2,280			6.500	6.556	JJ	353,925	707,850	12/15/2014	07/01/2036
98389B-AR-1	XCEL ENERGY INC SR UNSECURED			1	2.A FE	32,142,340	105.0800	33,625,701	32,000,000	32,051,861		(17,266)			3.300	3.240	JD	88,000	1,056,000	03/03/2016	06/01/2025
98389B-AU-4	XCEL ENERGY INC SR UNSECURED			1	2.A FE	9,980,600	106.6210	10,662,109	10,000,000	9,989,657		1,905			3.350	3.373	JD	27,917	335,000	11/28/2016	12/01/2026
98389B-AV-2	XCEL ENERGY INC SR UNSECURED			1	2.A FE	1,986,220	110.4140	2,208,277	2,000,000	1,990,449		1,270			4.000	4.085	JD	3,556	80,000	06/20/2018	06/15/2028
98389B-AW-0	XCEL ENERGY INC SR UNSECURED			1	2.A FE	10,796,591	102.2820	11,123,211	10,875,000	10,811,749		7,084			2.600	2.682	JD	23,563	282,750	11/04/2019	12/01/2029
98389B-AX-8	XCEL ENERGY INC SR UNSECURED			1	2.A FE	16,387,413	107.4540	16,277,188	15,148,000	16,370,614		(13,997)			3.500	3.059	JD	44,182	388,588	09/20/2021	12/01/2049
98389B-AY-6	XCEL ENERGY INC SR UNSECURED			1	2.A FE	31,254,000	107.6290	32,288,817	30,000,000	31,164,413		(93,581)			3.400	2.838	JD	85,000	1,020,000	04/14/2021	06/01/2030
98421M-AA-4	XEROX HOLDINGS CORPORATION COMPANY GUARNT			1	3.B FE	11,811,938	105.6080	12,435,349	11,775,000	11,802,768		(6,931)			5.000	4.927	FA	222,417	603,469	08/17/2020	08/15/2025
98421M-AB-2	XEROX HOLDINGS CORPORATION COMPANY GUARNT			1	3.B FE	11,800,000	105.3540	12,431,782	11,800,000	11,800,000					5.500	5.500	FA	245,178	665,225	08/04/2020	08/15/2028
98478*-AV-9	YANKEE GAS SERVICES CO FIRST MORTGAGE BONDS SERIES P			1	1.F	42,000,000	101.6990	42,713,580	42,000,000	42,000,000					2.230	2.229	AO	234,150	936,600	09/26/2019	10/01/2024
98478*-AY-3	YANKEE GAS SERVICES CO 1ST MORTGAGE BOND SERIES S			1	1.F IF	50,000,000	97.2360	48,618,000	50,000,000	50,000,000					1.380	1.380	FA	231,917		08/31/2021	08/15/2026
98581*-AA-9	YELLOWSTONE ENERGY LP SENIOR SECURED NOTE			1	2.B Z	12,148,041	110.5110	13,424,922	12,148,041	12,148,041					5.750	5.745	JD	1,940	698,512	04/24/2013	12/31/2026
98665#-AA-4	WELLSPAN HEALTH OBLIGATED GRP MASTER NOTE SERIES 2020A			1	1.E	24,750,000	108.9620	26,968,095	24,750,000	24,750,000					3.350	3.349	JD	69,094	1,034,103	09/02/2020	06/01/2050
98665#-AB-2	WELLSPAN HEALTH OBLIGATED GRP MASTER NOTE SERIES 2020B			1	1.E	29,617,224	102.4030	30,328,925	29,617,224	29,617,224					2.880	2.880	JD	71,081	855,345	11/30/2020	06/01/2044
98849B-AL-5	YUM BRANDS INC SR UNSECURED			1	3.C FE	15,973,375	108.2760	16,999,384	15,700,000	15,920,774		(23,189)			4.750	4.534	JJ	343,874	745,750	09/05/2019	01/15/2030
98849B-AM-3	YUM BRANDS INC SR UNSECURED			1	3.C FE	9,110,094	105.4390	9,357,745	8,875,000	9,014,336		(56,008)			7.750	6.979	AO	171,953	687,813	04/01/2020	04/01/2025
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC SENIOR UNSECURED 144A				3.A FE	10,751,526	107.2520	12,917,386	12,044,000	11,138,358		228,891			4.750	7.317	AO	98,527	572,090	04/14/2020	04/29/2025
98919V-AA-3	ZAYO GROUP HOLDINGS INC SR SECURED			1	4.B FE	13,072,375	98.5390	13,253,517	13,450,000	13,159,287		48,906			4.000	4.473	MS	179,333	538,000	03/11/2020	03/01/2027
98978V-AH-6	ZOETIS INC SR UNSECURED			1	2.A FE	1,281,900	127.8190	1,278,185	1,000,000	1,273,577		(8,323)			4.700	2.922	FA	19,583	23,500	02/16/2021	02/01/2043
98978V-AK-9	ZOETIS INC SR UNSECURED			1	2.A FE	23,122,400	110.2040	22,040,740	20,000,000	22,526,540		(595,860)			4.500	0.938	MN	120,000	900,000	02/17/2021	11/13/2025
98978V-AL-7	ZOETIS INC SR UNSECURED			1	2.A FE	6,003,607	105.7730	5,729,698	5,417,000	5,925,154		(78,453)			3.000	1.214	MS	49,204	162,510	02/16/2021	09/12/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
98978V-AM-5	ZOETIS INC SR UNSECURED			1	2.A FE	6,924,212	119.0790	7,082,794	5,948,000	6,902,472		(21,739)			3.950	3.034	MS	71,136	234,946	02/16/2021	09/12/2047
98978V-AP-8	ZOETIS INC SR UNSECURED			1	2.A FE	18,677,984	128.3200	18,972,122	14,785,000	18,644,207		(33,777)			4.450	3.002	FA	239,414	125,713	10/25/2021	08/20/2048
98978V-AS-2	ZOETIS INC SR UNSECURED			1	2.A FE	7,539,027	98.5500	7,387,287	7,496,000	7,535,306		(3,721)			2.000	1.930	MN	19,156	149,920	02/18/2021	05/15/2030
98978V-AT-0	ZOETIS INC SR UNSECURED			1	2.A FE	5,773,605	104.7750	6,035,015	5,760,000	5,773,381		(225)			3.000	2.987	MN	22,080	172,800	04/27/2021	05/15/2050
G1696#-AZ-9	BUNZL FINANCE PLC SERIES B GUARANTEED SENIOR NT			1	2.A	11,000,000	100.7870	11,086,570	11,000,000	11,000,000					3.450	3.450	AO	78,008	379,500	04/17/2013	04/17/2022
G1696#-BA-3	BUNZL FINANCE PLC SERIES C GUARANTEED SENIOR NT			1	2.A	17,875,150	104.6800	18,842,400	18,000,000	17,965,326		14,123			3.620	3.708	AO	133,940	651,600	10/01/2014	04/17/2024
G1696#-BC-9	BUNZL FINANCE PLC SERIES B GUARANTEED SENIOR NT			1	2.A	11,000,000	107.5160	11,826,760	11,000,000	11,000,000					4.150	4.150	MN	58,331	456,500	09/10/2014	05/15/2025
G1696#-BD-7	BUNZL FINANCE PLC SERIES C GUARANTEED SENIOR NT			1	2.A	5,000,000	108.3710	5,418,550	5,000,000	5,000,000					4.090	4.090	MN	26,131	204,500	05/15/2014	05/15/2026
G1696#-BE-5	BUNZL FINANCE PLC SERIES D GUARANTEED SENIOR NT			1	2.A	5,000,000	108.7870	5,439,350	5,000,000	5,000,000					4.190	4.190	MN	26,769	209,500	09/10/2014	05/15/2026
G2044@-AY-1	COMPASS GROUP PLC SERIES K SENIOR NOTE			1	1.G	60,000,000	104.9440	62,966,400	60,000,000	60,000,000					4.120	4.181	AO	618,000	2,809,500	09/14/2011	10/01/2023
G2044@-BA-2	COMPASS GROUP PLC SERIES M SENIOR NOTE			1	1.G	24,967,184	110.1570	27,539,250	25,000,000	24,980,169		(54,486)			3.810	3.892	AO	238,125	1,093,125	10/01/2014	09/18/2025
G3107*-AC-3	ERAC UK FINANCE LIMITED SENIOR GUARANTEED NT SER 2015A			1	1.G	92,022,000	103.1260	82,076,913	79,588,740	79,588,740				(820,260)	3.244	3.244	FA	1,061,431	2,627,495	02/03/2015	02/05/2024
G5963#-AG-8	MEGGITT PLC SENIOR NOTE SERIES A			1	3.A	63,700,000	101.3500	64,559,950	63,700,000	63,700,000					3.310	3.310	JJ	1,024,951	2,108,470	07/06/2016	07/06/2023
G6093#-AA-2	APTARGROUP UK HOLDINGS LIMITED SENIOR NOTE SERIES D			1	2.B	22,850,000	101.2280	23,049,534	22,770,000	22,770,000				(1,663,000)	0.980	0.980	JJ	100,416	234,445	07/19/2017	07/19/2023
G6093#-AB-0	APTARGROUP UK HOLDINGS LIMITED SENIOR NOTE SERIES E			1	2.B	51,412,500	102.0970	52,306,633	51,232,500	51,232,500				(3,741,750)	1.170	1.170	JJ	269,739	629,773	07/19/2017	07/19/2024
G6845#-AA-3	PACIFIC BC TOPCO 3 LIMITED PIK FACILITY			1	5.B GI	24,200,607	100.6620	24,360,815	24,200,607	24,200,607					12.500	12.964		663,030	2,798,036	04/12/2021	01/06/2025
G8228*-AM-4	SMITH & NEPHEW PLC SERIES A SENIOR NOTE			1	2.B	45,000,000	102.2220	45,999,900	45,000,000	45,000,000					2.830	2.830	JD	49,525	1,273,500	06/17/2020	06/17/2027
G8228*-AN-2	SMITH & NEPHEW PLC SERIES B SENIOR NOTES			1	2.B	45,000,000	101.9890	45,895,050	45,000,000	45,000,000					2.900	2.900	JD	50,750	1,305,000	06/17/2020	06/17/2028
G8228*-AP-7	SMITH & NEPHEW PLC SERIES C SENIOR NOTE			1	2.B	30,000,000	101.7750	30,532,500	30,000,000	30,000,000					2.970	2.970	JD	34,650	891,000	06/17/2020	06/17/2029
G8228*-AQ-5	SMITH & NEPHEW PLC SERIES D SENIOR NOTE			1	2.B	33,450,000	101.3150	33,889,868	33,450,000	33,450,000					2.990	2.990	JD	38,895	1,000,155	06/17/2020	06/17/2030
G8655*-AA-2	TPG PARTNER HOLDINGS LP SERIES A SENIOR NOTE			2	1.D PL	39,600,000	104.7800	41,492,880	39,600,000	39,600,000					2.970	2.970	MS	297,297	1,244,727	09/10/2020	09/30/2030
G9027*-AA-1	TRANSOCEAN CONQUEROR LIMITED SENIOR SECURED NOTE			1	2.C PL	1,569,814	100.1440	1,572,074	1,569,814	1,569,814					5.520	5.555	MJSD	241	86,654	05/05/2017	05/31/2022
J0835#-AG-2	COSTCO WHOLESALE JAPAN LTD GUARANTEED SENIOR NOTE			1	1.E	59,903,384	100.9720	52,664,860	52,158,000	52,101,811		42,432		(5,942,959)	1.050	1.131	MN	89,755	564,543	10/01/2014	05/02/2023
J0835#-AH-0	COSTCO WHOLESALE JAPAN LTD GUARANTEED SENIOR NOTE			1	1.E	58,650,000	101.6800	53,034,288	52,158,000	52,158,000				(5,952,000)	0.920	0.920	JJ	230,596	515,292	07/08/2014	07/08/2024
J0835#-AJ-6	COSTCO WHOLESALE JAPAN LTD GUARANTEED SENIOR NOTE			1	1.E	58,375,000	102.0210	62,080,648	60,851,000	60,851,000				(6,944,000)	0.790	0.790	MN	53,414	496,705	05/21/2015	05/21/2025
J0835#-AM-9	COSTCO WHOLESALE JAPAN LTD SERIES A GUAR SEN NOTE			1	1.E	70,245,489	97.4160	64,359,832	66,066,800	66,066,800				(7,539,200)	0.280	0.280	FA	66,287	198,191	08/22/2019	08/22/2029
J0835#-AN-7	COSTCO WHOLESALE JAPAN LTD SERIES B GUAR SEN NOTE			1	1.E	49,914,498	95.2600	44,716,949	46,942,200	46,942,200				(5,356,800)	0.420	0.420	FA	70,648	211,230	08/22/2019	08/22/2034
J3891#-AA-0	LILLY JAPAN FINANC GODO KAISHA SENIOR NOTE SERIES A			1	1.F	134,913,477	97.7960	125,269,899	128,093,528	128,093,528				(14,617,368)	0.420	0.420	MN	68,744	553,991	11/25/2019	11/15/2029
L2289#-AA-9	DH JAPAN FINANCE SA SENIOR NOTE SERIES A			1	2.A	99,821,747	97.6790	95,101,494	97,361,600	97,361,600				(11,110,400)	0.300	0.300	MN	40,567	301,946	05/11/2017	05/11/2027
L2289#-AB-7	DH JAPAN FINANCE SA SENIOR NOTE SERIES B			1	2.A	99,839,544	95.0160	92,508,854	97,361,600	97,361,600				(11,110,400)	0.650	0.650	MN	87,896	654,217	05/11/2017	05/11/2032
N6587*-AC-7	ALLIANCE AUTOMOTIVE NETHERLAND SERIES C GUAR SENIOR NOTE			1	2.B	28,032,500	102.8690	29,279,225	28,462,500	28,462,500				(2,078,750)	1.950	1.950	MN	47,793	623,014	05/28/2019	05/31/2034
Q3973*-AA-7	GPC ASIA PACIFIC HOLDINGS PTY SERIES A GUAR SENIOR NOTE			1	2.B	34,620,000	104.3280	37,952,049	36,377,500	36,377,500				(2,170,000)	3.100	3.100	JD	3,133	1,190,789	06/24/2019	06/30/2024
Q3973*-AB-5	GPC ASIA PACIFIC HOLDINGS PTY SERIES B GUAR SENIOR NOTE			1	2.B	34,620,000	104.7520	38,105,988	36,377,500	36,377,500				(2,170,000)	3.430	3.430	JD	3,466	1,312,584	06/24/2019	06/30/2026
U4327B-AA-8	HIKMA FINANCE USA LLC COMPANY GUARNT				2.C FE	1,004,726	102.6580	1,006,045	980,000	998,507		(4,945)			3.250	2.684	JJ	15,217	31,850	10/09/2020	07/09/2025
000000-00-0	ST MARYS CEMENT INC COMPANY GUARNT		A	1	2.C FE	4,200,349	112.3990	4,102,559	3,650,000	4,115,573		(72,237)			5.750	2.897	JJ	89,197	154,819	07/29/2021	01/28/2027
008474-A#-5	AGNICO EAGLE MINES LIMITED SENIOR NOTE SERIES C		A	1	2.B	43,000,000	101.5780	43,678,540	43,000,000	43,000,000					6.770	6.770	AO	679,257	2,911,100	04/07/2010	04/07/2022
008474-B*-8	AGNICO EAGLE MINES LIMITED SERIES A SENIOR NOTE		A	1	2.B	28,000,000	102.1860	28,612,080	28,000,000	28,000,000					4.870	4.870	JJ	594,681	1,363,600	07/24/2012	07/24/2022
008474-B@-6	AGNICO EAGLE MINES LIMITED SERIES B SENIOR NOTE		A	1	2.B	12,064,275	108.2280	12,987,360	12,000,000	12,019,743		(7,092)			5.020	4.951	JJ	262,713	602,400	10/01/2014	07/24/2024
008474-C#-3	AGNICO EAGLE MINES LIMITED SERIES A SENIOR NOTES		A	1	2.B FE	1,533,574	108.2280	1,515,192	1,400,000	1,523,454		(10,120)			4.420	1.803	JD	344	30,940	08/30/2021	06/29/2025
008911-BK-4	AIR CANADA SR SECURED		A	1	3.B FE	9,800,000	102.2630	10,021,730	9,800,000	9,800,000					3.875	3.875	FA	147,681		07/27/2021	08/15/2026
013716-AU-9	RIO TINTO ALCAN INC SR UNSECURED		A	1	1.F FE	11,111,944	137.9170	12,688,319	9,200,000	10,797,015		(100,650)			6.125	4.257	JD	25,044	563,500	09/14/2018	12/15/2033
06367W-B8-5	BANK OF MONTREAL SR UNSECURED		A		1.F FE	15,987,840	101.5850	16,253,556	16,000,000	15,991,802		2,364			1.850	1.866	MN	49,333	296,000	04/22/2020	05/01/2025
06367W-MQ-3	BANK OF MONTREAL SR UNSECURED		A		1.F FE	31,385,720	103.1980	31,991,483	31,000,000	31,288,551		(98,181)			2.500	2.108	JD	6,458	775,000	02/22/2021	06/28/2024
06367W-RC-9	BANK OF MONTREAL SR UNSECURED		A		1.F FE	104,877	101.3110	106,377	105,000	104,966		41			2.050	2.090	MN	359	2,153	10/16/2019	11/01/2022
06367W-YH-0	BANK OF MONTREAL SR UNSECURED		A		1.F FE	50,000,000	100.4610	50,230,541	50,000,000	50,000,000					0.730	1.784	MJSD	24,318	367,860	03/05/2020	03/10/2023
06368B-GS-1	BANK OF MONTREAL SUBORDINATED		A	2	2.A FE	10,552,200	107.1460	10,714,638	10,000,000	10,448,090		(67,840)			3.803	2.976	JD	16,902	380,300	06/11/2020	12/15/2032

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
06368E-DC-3	BANK OF MONTREAL SR UNSECURED		A	1	1.F FE	57,615,392	97.0570	55,963,296	57,660,000	57,619,446		4,055			0.949	0.916	JJ	241,677	273,597	05/06/2021	01/22/2027
064159-4A-1	BANK OF NOVA SCOTIA SR UNSECURED		A	1	1.F FE	2,498,075	98.8410	2,471,019	2,500,000	2,498,270		195			1.350	1.366	JD	656	16,875	06/21/2021	06/24/2026
064159-4B-9	BANK OF NOVA SCOTIA SR UNSECURED		A	1	1.F FE	76,877,720	99.3230	76,478,762	77,000,000	76,884,590		6,870			2.150	2.167	FA	859,940		08/24/2021	08/01/2031
064159-HB-5	BANK OF NOVA SCOTIA SUBORDINATED		A		2.A FE	14,881,326	110.0790	14,530,473	13,200,000	14,423,178		(293,936)			4.500	2.049	JD	24,750	594,000	06/10/2020	12/16/2025
064159-QE-9	BANK OF NOVA SCOTIA SR UNSECURED		A		1.F FE	33,142,000	104.3700	34,442,141	33,000,000	33,100,535		(20,583)			2.700	2.629	FA	366,300	891,000	11/01/2019	08/03/2026
064159-TF-3	BANK OF NOVA SCOTIA SR UNSECURED		A		1.F FE	18,281,580	102.4710	18,444,701	18,000,000	18,225,355		(60,523)			2.200	1.777	FA	162,800	330,000	02/22/2021	02/03/2025
064159-VL-7	BANK OF NOVA SCOTIA SR UNSECURED		A		1.F FE	32,035,280	99.5330	31,850,669	32,000,000	32,034,658		(6,872)			1.300	1.267	JD	23,111	416,000	02/22/2021	06/11/2025
064159-YM-2	BANK OF NOVA SCOTIA SR UNSECURED		A	1	1.F FE	9,992,900	99.4500	9,944,950	10,000,000	9,995,954		2,359			0.550	0.574	MS	16,194	54,847	09/11/2020	09/15/2023
067901-AH-1	BARRICK GOLD CORPORATION SR UNSECURED		A		2.B FE	11,301,846	129.8530	13,764,447	10,600,000	11,222,205		(18,316)			5.250	4.790	AO	139,125	556,500	12/21/2018	04/01/2042
0778FP-AA-7	BELL CANADA INC SR UNSECURED		A	1	2.A FE	40,997,857	124.3840	50,788,635	40,832,000	41,001,019		(4,736)			4.464	4.430	AO	455,685	1,800,420	04/15/2021	04/01/2048
0778FP-AB-5	BELL CANADA INC SR UNSECURED		A	1	2.A FE	19,000,643	121.9270	23,166,217	19,000,000	19,003,097		(165)			4.300	4.298	JJ	344,956	817,000	10/24/2019	07/29/2049
0778FP-AC-3	BELL CANADA INC COMPANY GUARNT		A	1	2.A FE	19,990,600	99.0320	19,806,484	20,000,000	19,993,064		2,464			0.750	0.766	MS	43,333	75,000	03/12/2021	03/17/2024
0778FP-AF-6	BELL CANADA INC COMPANY GUARNT		A	1	2.A FE	1,495,920	109.4760	1,642,138	1,500,000	1,495,981		61			3.650	3.665	MS	15,817	27,375	03/12/2021	03/17/2051
0778FP-AG-4	BELL CANADA INC COMPANY GUARNT		A	1	2.A FE	995,610	97.7940	977,940	1,000,000	995,755		145			2.150	2.197	FA	8,301		08/09/2021	02/15/2032
0778FP-AH-2	BELL CANADA INC COMPANY GUARNT		A	1	2.A FE	13,338,581	102.4880	13,451,528	13,125,000	13,337,358		(1,223)			3.200	3.116	FA	162,167		09/08/2021	02/15/2052
09784Y-AA-6	BONAVISTA ENERGY CORP SECOND LIEN SR SECURED NOTE		A		4.B	12,527,481	101.1600	12,672,800	12,527,481	12,527,481					8.000	8.079	FMAN	139,194	1,002,198	08/11/2020	08/11/2025
09784Y-AC-2	BONAVISTA ENERGY CORP SUB CONV PIK TOGGLE DEBENTURE		A		4.C	9,070,757	333.9900	30,295,423	9,070,757	9,070,757					10.000	10.122	FMAN	125,983	890,618	05/11/2021	08/11/2035
11271L-AB-8	BROOKFIELD FINANCE INC SR UNSECURED		A	1	1.G FE	8,442,036	123.2970	9,544,452	7,741,000	8,424,777		(14,613)			4.700	4.107	MS	102,074	312,715	04/19/2021	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	22,064,534	109.9090	21,939,972	19,962,000	21,875,613		(188,921)			3.900	2.138	JJ	337,358	389,259	05/25/2021	01/25/2028
11271L-AE-2	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	48,952,470	112.8360	55,289,406	49,000,000	48,959,626		3,968			4.350	4.362	AO	449,983	2,131,500	04/07/2020	04/15/2030
11271L-AF-9	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	2,861,765	105.6870	2,827,114	2,675,000	2,861,189		(575)			3.500	3.129	MS	23,666	11,813	11/09/2021	03/30/2051
11271L-AH-5	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	22,300,178	101.0810	22,489,446	22,249,000	22,297,210		(2,967)			2.724	2.697	AO	127,947	308,082	05/05/2021	04/15/2031
11271R-AA-7	BROOKFIELD FINANCE INC COMPANY GUARNT		A	1	1.G FE	4,769,580	105.6340	4,635,206	4,388,000	4,667,773		(101,807)			4.000	0.900	AO	43,880	175,520	03/24/2021	04/01/2024
11283Y-AB-6	BROOKFIELD RESIDENTIAL PROPERT COMPANY GUARNT		A	1	4.B FE	9,850,000	104.8480	10,327,487	9,850,000	9,850,000					6.250	6.250	MS	181,267	615,625	09/10/2019	09/15/2027
11283Y-AD-2	BROOKFIELD RESIDENTIAL PROPERT SR UNSECURED		A	1	4.B FE	4,900,000	102.2850	5,011,945	4,900,000	4,900,000					4.875	4.875	FA	90,242	238,875	02/11/2020	02/15/2030
124900-AD-3	CCL INDUSTRIES INC SR UNSECURED		A	1	2.B FE	2,992,560	103.6110	3,108,332	3,000,000	2,993,594		658			3.050	3.079	JD	7,625	91,500	05/27/2020	06/01/2030
13607G-LV-4	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A		1.C FE	75,000,000	100.6510	75,488,005	75,000,000	75,000,000					0.660	2.142	JAJD	96,209	497,065	01/16/2020	01/24/2023
13607G-RT-3	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A		1.F FE	75,000,000	99.9010	74,925,899	75,000,000	75,000,000					0.450	0.480	MJSD	18,729	335,459	12/07/2020	12/14/2023
13607G-RV-8	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A		1.F FE	50,000,000	100.6340	50,316,903	50,000,000	50,000,000					0.450	0.409	MJSD	2,500	167,097	03/23/2021	03/30/2024
13607H-VE-9	CANADIAN IMPERIAL BANK OF COMM SR UNSECURED		A	1	1.F FE	21,006,400	97.5460	20,518,787	21,035,000	21,009,332		2,932			1.250	1.278	JD	6,573	131,469	06/15/2021	06/22/2026
136375-BQ-4	CANADIAN NATIONAL RAILWAY COMP DEBENTURES		A	1	1.F FE	3,495,479	143.1210	6,025,415	4,210,000	3,645,546		17,446			6.375	7.869	MN	34,294	268,388	10/28/2008	11/15/2037
136375-BW-1	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	4,349,844	106.4570	4,928,941	4,630,000	4,396,682		6,898			3.500	3.848	MN	20,706	162,050	07/22/2016	11/15/2042
136375-BX-9	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	4,993,350	101.0480	5,052,380	5,000,000	4,999,359		722			2.250	2.265	MN	14,375	112,500	11/08/2012	11/15/2022
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	3,798,335	120.0570	4,304,061	3,585,000	3,767,950		(5,266)			4.500	4.137	MN	24,199	161,325	10/30/2015	11/07/2043
136375-CD-2	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	1,285,960	104.3710	1,356,820	1,300,000	1,295,509		1,466			2.950	3.076	MN	4,261	38,350	11/04/2014	11/21/2024
136375-CJ-9	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	9,961,700	104.7740	10,477,401	10,000,000	9,982,812		3,842			2.750	2.794	MS	91,667	275,000	02/18/2016	03/01/2026
136375-CK-6	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	1,846,164	105.8780	2,026,513	1,914,000	1,852,555		1,559			3.200	3.393	FA	25,350	61,248	11/14/2017	08/02/2046
136375-CP-5	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	8,374,636	113.9130	9,500,312	8,340,000	8,375,104		(1,169)			3.650	3.621	FA	125,146	304,410	02/21/2020	02/03/2048
136375-CV-2	CANADIAN NATIONAL RAILWAY COMP SR UNSECURED		A	1	1.F FE	5,555,128	128.0750	6,941,684	5,420,000	5,549,848		(3,263)			4.450	4.286	JJ	107,866	241,190	02/21/2020	01/20/2049
136385-AE-1	CANADIAN NATURAL RESOURCES LTD NOTES		A	1	2.C FE	18,978,942	129.2710	25,143,114	19,450,000	19,125,287		13,871			6.450	6.638	JD	3,485	1,254,525	02/17/2015	06/30/2033
136385-AG-6	CANADIAN NATURAL RESOURCES LTD NOTES		A	1	2.C FE	11,634,847	125.1440	14,802,054	11,828,000	11,792,264		(5,445)			5.850	5.825	FA	288,308	691,938	06/08/2020	02/01/2035
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD NOTES		A	1	2.C FE	44,855,953	132.1330	72,065,520	54,540,000	46,917,391		225,678			6.500	8.071	FA	1,339,260	3,545,100	06/08/2020	02/15/2037
136385-AL-5	CANADIAN NATURAL RESOURCES LTD NOTES		A	1	2.C FE	15,832,324	131.9650	17,552,656	13,301,000	15,754,514		(54,504)			6.250	4.598	MS	244,775	581,313	10/25/2021	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD NOTES		A	2	2.C FE	5,004,895	138.7230	4,855,295	3,500,000	4,987,167		(17,728)			6.750	3.440	FA	98,438		09/16/2021	02/01/2039
136385-AW-1	CANADIAN NATURAL RESOURCES LTD SR UNSECURED		A	1	2.B FE	14,215,213	101.8690	14,516,370	14,250,000	14,241,768		7,808			2.950	3.008	JJ	176,324	420,375	05/02/2019	01/15/2023
136385-AX-9	CANADIAN NATURAL RESOURCES LTD SR UNSECURED		A	1	2.C FE	38,762,787	107.5240	42,086,969	39,142,000	38,909,681		34,047			3.850	3.964	JD	125,581	1,506,967	06/04/2020	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES LTD SR UNSECURED		A	1	2.C FE	20,689,146	124.4060	24,780,452	19,919,000	20,683,131		(6,812)			4.950	4.661	JD	82,166	886,991	08/11/2021	06/01/2047
136385-BA-8	CANADIAN NATURAL RESOURCES LTD SR UNSECURED		A	1	2.B FE	8,344,243	102.3210	8,541,779	8,348,000	8,344,843		331			2.950	2.955	JJ	113,556	260,632	06/22/2020	07/15/2030
13645R-AF-1	CANADIAN PACIFIC RAILWAY COMPA BONDS		A	1	2.B FE	12,688,289	137.5020	18,335,906	13,335,000	12,882,412		15,864			5.950	6.289	MN	101,383	793,433	05/10/2019	05/15/2037
13645R-AQ-7	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	2,590,878	136.8470	2,887,470	2,110,000	2,548,187		(14,100)			5.750	4.191	JJ	55,944	121,325	09/27/2019	01/15/2042
13645R-AS-3	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	29,978,718	104.3050	31,917,179	30,600,000	30,371,701		69,146			2.900	3.155	FA	369,750	887,400	10/28/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	35,155,970	107.1740	37,510,936	35,000,000	35,065,300		(15,822)			3.700	3.647	FA	539,583	1,295,000	10/30/2015	02/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
13645R-AU-8	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	48,044,345	128.8700	59,370,603	46,070,000	47,971,966		(29,610)			4.800	4.494	FA	921,400	2,019,360	10/25/2021	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	13,676,350	123.7460	16,086,960	13,000,000	13,673,855		(10,826)			4.800	4.246	MS	183,733	480,000	09/17/2021	09/15/2035
13645R-AX-2	CANADIAN PACIFIC RAILWAY COMPA SR UNSECURED		A	1	2.B FE	3,261,100	149.1600	3,714,095	2,490,000	3,260,064		(514)			6.125	4.662	MS	44,906	152,513	10/24/2019	09/15/2115
13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR UNSECURED		A	1	2.B FE	10,583,609	111.6730	11,798,229	10,565,000	10,579,085		(2,081)			4.000	3.975	JD	35,217	422,600	04/25/2019	06/01/2028
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	25,968,120	100.4230	26,110,101	26,000,000	25,968,621		501			1.750	1.776	JD	36,653		12/02/2021	12/02/2026
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	14,994,750	101.9080	15,286,218	15,000,000	14,994,788		38			2.450	2.454	JD	29,604		11/17/2021	12/02/2031
13645R-BG-8	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	14,921,700	102.6010	15,390,224	15,000,000	14,921,937		237			3.000	3.035	JD	36,250		11/17/2021	12/02/2041
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	22,417,845	102.6130	23,087,830	22,500,000	22,418,029		184			3.100	3.118	JD	56,187		12/16/2021	12/02/2051
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPA COMPANY GUARNT		A	1	2.B FE	18,982,700	98.9430	18,799,207	19,000,000	18,987,292		2,362			2.050	2.059	MS	125,506	307,500	09/16/2021	03/05/2030
15135U-AF-6	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	9,992,702	136.3350	10,852,305	7,960,000	9,942,977		(18,873)			6.750	4.656	MN	68,655	233,550	11/30/2021	11/15/2039
15135U-AM-1	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	16,775,838	109.1680	27,858,596	25,519,000	18,195,905		850,695			4.250	11.179	AO	228,962	1,084,558	03/31/2020	04/15/2027
15135U-AP-4	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	10,232,899	118.8840	15,639,186	13,155,000	10,410,827		74,066			5.250	7.395	JD	30,695	690,638	04/06/2020	06/15/2037
15135U-AR-0	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	13,158,970	124.7810	15,547,758	12,460,000	13,144,764		(11,340)			5.400	5.001	JD	29,904	672,840	04/27/2021	06/15/2047
15135U-AS-8	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	7,018,000	110.6160	7,762,997	7,018,000	7,018,000					5.375	5.375	JJ	173,939	361,500	07/28/2020	07/15/2025
15135U-AW-9	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	19,199,890	98.0410	19,450,440	19,839,000	19,203,764		3,874			2.650	3.022	JJ	157,720		12/08/2021	01/15/2032
15135U-AX-7	CENOVUS ENERGY INC SR UNSECURED		A	1	2.C FE	14,857,050	101.0430	15,156,399	15,000,000	14,857,414		364			3.750	3.803	FA	168,750		11/30/2021	02/15/2052
19238V-B@-3	COGECO CABLE INC SENIOR SECURED NOTE		A	1	2.C	49,988,448	106.9370	53,468,500	50,000,000	49,995,706		1,127			4.300	4.303	JD	89,583	2,150,000	10/01/2014	06/16/2025
19238V-C*-4	COGECO CABLE INC SENIOR SECURED NOTE SERIES B		A	1	2.C	47,000,000	107.7490	50,642,030	47,000,000	47,000,000					4.290	4.290	MS	672,100	2,016,300	08/27/2014	09/01/2026
194693-A*-8	COLLIERS INTL GROUP INC GUAR SENIOR NOTE SERIES B		A	1	2.B Z	47,500,000	99.2740	47,155,150	47,500,000	47,500,000					3.020	3.020	AO	334,717		10/07/2021	10/07/2031
21017#-AA-1	GCT USA LP SERIES A SENIOR SECURED NOTE		A	1	2.C PL	50,000,000	105.6820	52,841,000	50,000,000	50,000,000					4.820	4.820	JD	127,194	2,410,000	12/12/2013	12/12/2023
21017#-AB-9	GCT USA LP SERIES B SENIOR SECURED NOTE		A	1	2.C PL	25,000,000	109.3450	27,336,250	25,000,000	25,000,000					4.930	4.930	JD	65,049	1,232,500	12/12/2013	12/12/2025
22576C-D@-7	CRESCENT POINT ENERGY CORP SERIES K SR GUARANTEED NOTE		A	1	3.B	48,002,235	100.8140	48,390,720	48,000,000	48,000,132		(330)			4.000	3.999	MN	208,000	1,919,990	10/01/2014	05/22/2022
22576C-E#-4	CRESCENT POINT ENERGY CORP SERIES O SR GUARANTEED NOTE		A	1	3.B	19,985,414	102.0010	20,400,200	20,000,000	19,997,211		1,837			3.780	3.790	JD	39,900	756,000	10/01/2014	06/12/2023
22576C-F#-3	CRESCENT POINT ENERGY CORP SERIES R SR GUARANTEED NOTE		A	1	3.B	41,000,000	102.2980	41,942,180	41,000,000	41,000,000					3.750	3.750	JD	46,979	1,537,500	06/24/2014	06/20/2024
29250N-AJ-4	ENBRIDGE INC SR UNSECURED		A	2	2.A FE	2,331,800	117.4080	2,348,158	2,000,000	2,314,894		(9,449)			4.500	3.469	JD	5,250	90,000	03/03/2020	06/10/2044
29250N-AL-9	ENBRIDGE INC SR UNSECURED		A	1	2.A FE	7,480,775	110.3430	8,198,502	7,430,000	7,462,050		(6,033)			4.250	4.148	JD	26,315	315,775	09/19/2018	12/01/2026
29250N-AM-7	ENBRIDGE INC SR UNSECURED		A	1	2.A FE	7,915,156	135.9640	9,422,315	6,930,000	7,857,238		(20,496)			5.500	4.581	JD	31,763	381,150	04/29/2019	12/01/2046
29250N-AR-6	ENBRIDGE INC SR UNSECURED		A	1	2.A FE	11,933,911	108.0740	13,401,145	12,400,000	12,086,957		49,177			3.700	4.216	JJ	211,558	458,800	01/22/2019	07/15/2027
29250N-AY-1	ENBRIDGE INC COMPANY GUARNT		A	1	2.A FE	3,948,672	102.9100	4,129,761	4,013,000	3,970,785		13,118			2.500	2.864	JJ	46,261	100,325	04/22/2020	01/15/2025
29250N-AZ-8	ENBRIDGE INC COMPANY GUARNT		A	1	2.A FE	5,761,330	105.0550	6,303,279	6,000,000	5,797,852		21,838			3.125	3.621	MN	23,958	187,500	04/22/2020	11/15/2029
292766-B*-2	ENERPLUS CORPORATION SENIOR NOTES		A	1	3.A	40,000,000	102.3830	40,953,200	40,000,000	40,000,000					3.790	3.790	MS	496,911	1,516,000	09/03/2014	09/03/2026
294105-A#-8	EPCOR UTILITIES INC SERIES C SENIOR NOTE		A	1	1.G	19,800,000	106.0640	21,000,672	19,800,000	19,800,000					3.630	3.630	JD	31,944	718,740	09/15/2016	12/15/2041
303901-BF-8	FAIRFAX FINANCIAL HOLDINGS LIM SR UNSECURED		A	1	2.C FE	36,510,000	112.1860	40,958,945	36,510,000	36,510,000					4.625	4.625	AO	290,812	1,688,588	10/28/2020	04/29/2030
349553-A@-6	FORTIS INC SENIOR NOTE		A		2.A	32,000,000	133.0860	42,587,520	32,000,000	32,000,000					6.600	6.600	MS	704,000	2,112,000	09/06/2007	09/01/2037
349553-B#-3	FORTIS INC SENIOR NOTE SERIES D		A	1	2.A	12,146,216	114.7980	13,775,760	12,000,000	12,125,762		(3,250)			5.080	5.000	AO	152,400	609,600	10/01/2014	10/01/2043
349553-B*-7	FORTIS INC SENIOR NOTE SERIES B		A	1	2.A	25,000,000	117.7100	29,427,500	25,000,000	25,000,000					5.260	5.260	JD	109,583	1,315,000	12/21/2010	12/21/2040
349553-B@-5	FORTIS INC SENIOR NOTE SERIES C		A	1	2.A	63,000,000	103.0370	64,913,310	63,000,000	63,000,000					3.840	3.840	AO	604,800	2,419,200	10/01/2013	10/01/2023
349553-D@-3	FORTIS INC SENIOR NOTE SERIES I		A	1	2.A	50,000,000	104.3310	52,165,500	50,000,000	50,000,000					4.100	4.100	MS	603,611	2,050,000	09/15/2014	09/15/2024
36168Q-AF-1	GFL ENVIRONMENTAL INC SR SECURED		A	1	3.C FE	2,900,000	104.2510	3,023,267	2,900,000	2,900,000					5.125	5.125	JD	6,606	148,625	12/09/2019	12/15/2026
36168Q-AJ-3	GFL ENVIRONMENTAL INC SR SECURED		A	1	3.C FE	5,925,000	102.8720	6,095,189	5,925,000	5,925,000					4.250	4.250	JD	20,984	251,813	04/22/2020	06/01/2025
36168Q-AL-8	GFL ENVIRONMENTAL INC COMPANY GUARNT		A	1	4.C FE	14,189,069	98.1580	13,987,485	14,250,000	14,197,364		7,791			4.000	4.064	FA	237,500	202,533	09/21/2021	08/01/2028
36168Q-AN-4	GFL ENVIRONMENTAL INC COMPANY GUARNT		A	1	4.C FE	4,930,625	100.7300	4,935,755	4,900,000	4,930,370		(255)			4.750	4.594	JD	10,344		12/15/2021	06/15/2029
36168Q-AP-9	GFL ENVIRONMENTAL INC SR UNSECURED		A	1	4.C FE	5,875,000	99.1040	5,822,388	5,875,000	5,875,000					4.375	4.375	FA	100,671		08/03/2021	08/15/2029
375916-A#-0	GILDAN ACTIVEWEAR INC SENIOR NOTE SERIES A		A	1	3.A	27,000,000	100.3820	27,103,140	27,000,000	27,000,000					2.700	2.700	FA	255,150	897,750	08/25/2016	08/25/2023
375916-B@-1	GILDAN ACTIVEWEAR INC SENIOR NOTE SERIES C		A	1	3.A	27,500,000	98.0070	26,951,925	27,500,000	27,500,000					2.910	2.910	FA	280,088	972,125	08/25/2016	08/25/2026
448055-AP-8	HUSKY ENERGY INC SR UNSECURED		A	1	2.C FE	11,482,326	110.7780	11,489,938	10,372,000	11,473,742		(8,584)			4.400	2.731	AO	96,344		12/08/2021	04/15/2029
50106G-AE-2	KRONOS ACQUISITION HOLDINGS IN SR SECURED		A	1	4.C FE	3,400,000	98.7170	3,356,372	3,400,000	3,400,000					5.000	5.000	JD	472	173,777	12/17/2020	12/31/2026
552704-AE-8	MEG ENERGY CORP COMPANY GUARNT		A	1	3.C FE	9,542,380	106.4670	10,307,112	9,681,000	9,566,233		20,073			7.125	7.364	FA	287,405	618,521	08/17/2021	02/01/2027
552704-AF-5	MEG ENERGY CORP SR UNSECURED		A	1	3.C FE	9,699,300	104.8830	10,164,225	9,691,000	9,696,377		(2,923)			5.875	5.838	FA	237,228	236,616	11/30/2021	02/01/2029
57701R-AJ-1	MATTAMY GROUP CORPORATION SR UNSECURED		A	1	3.C FE	6,900,000	105.1460	7,255,058	6,900,000	6,900,000					5.250	5.250	JD	16,100	362,250	11/20/2019	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
57701R-AM-4	MATTAMY GROUP CORPORATION SR UNSECURED		A	1	3.C FE	6,725,000	101.8860	7,055,601	6,925,000	6,752,079		16,024			4.625	4.991	MS	106,760	320,281	04/09/2020	03/01/2030
59151K-AJ-7	METHANEX CORPORATION SR UNSECURED		A	1	3.B FE	2,843,500	100.5350	4,725,161	4,700,000	2,878,481		20,318			5.650	9.984	JD	22,129	265,550	04/01/2020	12/01/2044
59151K-AK-4	METHANEX CORPORATION SR UNSECURED		A	1	3.B FE	1,610,445	105.1820	2,236,164	2,126,000	1,772,762		97,847			4.250	11.079	JD	7,530	90,355	04/08/2020	12/01/2024
59151K-AL-2	METHANEX CORPORATION SR UNSECURED		A	1	3.B FE	11,628,540	105.6740	14,392,805	13,620,000	11,874,069		144,402			5.250	7.322	JD	31,780	715,050	03/31/2020	12/15/2029
67077M-AE-8	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	16,311,984	109.5570	17,956,410	16,390,000	16,342,650		8,468			4.000	4.065	JD	29,138	655,600	04/10/2018	12/15/2026
67077M-AG-3	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	1,146,550	136.7710	1,367,714	1,000,000	1,131,533		(4,299)			5.625	4.578	JD	4,688	56,250	04/10/2018	12/01/2040
67077M-AN-8	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	1,653,509	113.8210	1,945,198	1,709,000	1,662,527		2,550			4.125	4.399	MS	20,757	70,496	04/10/2018	03/15/2035
67077M-AR-9	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	24,886,166	127.6600	30,860,482	24,174,000	24,824,543		(17,991)			4.900	4.697	JD	98,710	1,184,526	04/10/2018	06/01/2043
67077M-AS-7	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	9,847,320	134.6580	12,280,832	9,120,000	9,790,518		(16,423)			5.250	4.717	JJ	220,780	478,800	04/10/2018	01/15/2045
67077M-AU-2	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	25,855,933	134.8840	32,270,936	23,925,000	25,786,588		(41,566)			5.000	4.470	AO	299,063	1,183,750	04/15/2021	04/01/2049
67077M-AX-6	NUTRIEN LTD SR UNSECURED		A	1	2.B FE	693,179	117.4620	816,362	695,000	693,233		33			3.950	3.965	MN	3,660	27,453	05/11/2020	05/13/2050
68245X-AH-2	1011778 BC UNLIMITED LIABILITY SR SECURED		A	1	3.B FE	12,318,438	101.2460	12,453,309	12,300,000	12,316,013		(2,425)			3.875	3.824	MS	140,340	333,734	06/15/2021	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY SECURED		A	1	4.B FE	16,253,750	102.1430	17,262,161	16,900,000	16,373,057		69,058			4.375	4.957	MN	94,476	739,375	03/27/2020	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY SR SECURED		A	1	3.B FE	4,750,000	103.8750	4,934,065	4,750,000	4,750,000					5.750	5.750	AO	57,660	273,125	04/02/2020	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY SECURED		A	1	4.B FE	14,700,000	98.7810	14,520,824	14,700,000	14,700,000					4.000	4.000	AO	124,133	604,333	10/14/2020	10/15/2030
68245X-AP-4	1011778 BC UNLIMITED LIABILITY SR SECURED		A	1	3.B FE	9,850,000	98.9960	9,751,106	9,850,000	9,850,000					3.500	3.500	FA	130,239	264,308	10/20/2020	02/15/2029
683715-AC-0	OPEN TEXT CORPORATION SR UNSECURED		A	1	3.B FE	15,490,000	101.9290	16,308,658	16,000,000	15,586,631		56,018			3.875	4.351	FA	234,222	620,000	03/26/2020	02/15/2028
683715-AD-8	OPEN TEXT CORPORATION SR UNSECURED		A	1	3.B FE	14,700,000	101.6000	14,935,192	14,700,000	14,700,000					3.875	3.875	JD	58,545		11/09/2021	12/01/2029
716442-AH-1	PETRO-CANADA SR UNSECURED NOTES		A		2.A FE	7,071,062	121.2560	10,475,276	8,639,000	7,591,503		57,485			5.350	6.885	JJ	213,119	462,187	10/20/2010	07/15/2033
71644E-AE-2	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	14,140,058	122.5110	14,456,344	11,800,000	13,577,097		(356,464)			7.875	4.137	JD	41,300	929,250	05/21/2020	06/15/2026
71644E-AF-9	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	13,731,886	128.7970	15,326,881	11,900,000	13,439,572		(185,403)			7.000	4.769	MN	106,439	833,000	05/21/2020	11/15/2028
71644E-AG-7	SUNCOR ENERGY INC NOTES		A	1	2.A FE	42,608,123	129.5130	55,671,353	42,985,000	43,018,203		(11,094)			5.950	5.921	MN	326,805	2,557,608	04/15/2020	05/15/2035
71644E-AJ-1	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	5,451,840	140.8390	6,337,772	4,500,000	5,228,858		(27,410)			6.800	5.307	MN	39,100	306,000	09/22/2011	05/15/2038
71675B-AA-8	PETRONAS ENERGY CANADA LTD COMPANY GUARNT		A	2	1.G FE	14,946,450	100.0880	15,013,189	15,000,000	14,951,696		5,246			2.112	2.168	MS	86,240	158,400	04/14/2021	03/23/2028
740212-AL-9	PRECISION DRILLING CORPORATION SR UNSECURED 144A		A	1	4.B FE	3,849,300	102.3080	3,918,402	3,830,000	3,837,220		(3,373)			7.125	7.018	JJ	125,831	272,888	11/13/2017	01/15/2026
77509N-AF-0	ROGERS CABLE INC BOND		A		2.A FE	15,274,586	149.5920	22,625,852	15,125,000	15,229,871		(6,338)			8.750	8.646	MN	220,573	1,323,438	01/23/2009	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A		2.A FE	6,492,152	151.4780	9,361,318	6,180,000	6,425,719		(7,574)			7.500	7.089	FA	175,100	463,500	01/23/2009	08/15/2038
775109-AX-9	ROGERS COMMUNICATIONS INC SENIOR UNSECURED		A	1	2.A FE	1,963,134	115.3210	2,323,710	2,015,000	1,970,763		1,202			4.500	4.664	MS	26,699	90,675	10/01/2014	03/15/2043
775109-AY-7	ROGERS COMMUNICATIONS INC SR UNSECURED		A	2	2.A FE	18,215,873	104.4130	19,055,443	18,250,000	18,242,990		3,796			4.100	4.123	AO	187,063	748,250	09/25/2013	10/01/2023
775109-AZ-4	ROGERS COMMUNICATIONS INC SR UNSECURED		A	1	2.A FE	37,707,428	131.1810	48,982,903	37,340,000	37,652,983		(8,231)			5.450	5.382	AO	508,758	2,035,030	10/01/2014	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS INC SR UNSECURED		A	1	2.A FE	20,272,575	123.8160	23,183,374	18,724,000	20,156,053		(38,870)			5.000	4.446	MS	275,659	936,200	03/18/2019	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	25,875,300	106.5010	27,455,920	25,780,000	25,837,282		(14,625)			3.625	3.559	JD	41,534	934,525	03/20/2019	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC SR UNSECURED		A	1	2.A FE	12,786,020	104.5540	13,592,021	13,000,000	12,887,949		21,011			2.900	3.092	MN	48,172	377,000	11/01/2016	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS INC SR UNSECURED		A	1	2.A FE	10,769,224	114.7950	12,145,312	10,580,000	10,764,184		(5,368)			4.300	4.176	FA	171,866	454,940	06/29/2020	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	22,376,624	116.5190	26,100,183	22,400,000	22,377,665		390			4.350	4.356	MN	162,400	974,400	04/29/2019	05/01/2049
775109-BP-5	ROGERS COMMUNICATIONS INC COMPANY GUARNT		A	1	2.A FE	8,224,043	105.7070	8,430,112	7,975,000	8,219,625		(2,769)			3.700	3.523	MN	37,704	202,575	10/07/2021	11/15/2049
780082-AD-5	ROYAL BANK OF CANADA SUBORDINATED		A		1.G FE	11,974,320	111.1610	13,339,301	12,000,000	11,988,101		2,597			4.650	4.677	JJ	238,700	558,000	01/22/2016	01/27/2026
78013X-6E-3	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	25,000,000	100.1010	25,025,337	25,000,000	25,000,000					0.599	3.052	JAJO	26,606	165,451	04/24/2019	04/29/2022
78013X-W2-0	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	29,937,600	104.8610	31,458,371	30,000,000	29,976,741		12,576			3.700	3.746	AO	265,167	1,110,000	10/01/2018	10/05/2023
78013X-ZU-5	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	18,967,320	103.3990	19,645,730	19,000,000	18,982,871		6,442			2.550	2.587	JJ	222,063	484,500	07/09/2019	07/16/2024
78015K-7C-2	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	24,954,938	102.8170	25,704,177	25,000,000	24,974,006		8,787			2.250	2.288	MN	93,750	562,500	11/01/2019	11/01/2024
78015K-7D-0	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	9,993,900	101.3800	10,138,035	10,000,000	9,997,838		2,031			1.950	1.971	JJ	88,833	195,000	01/13/2020	01/17/2023
78015K-7H-1	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	25,909,520	99.1630	25,782,500	26,000,000	25,937,171		17,779			1.150	1.222	JD	17,442	299,000	06/03/2020	06/10/2025
78015K-7K-4	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	50,000,000	100.2880	50,143,776	50,000,000	50,000,000					0.500	0.520	JAJO	47,889	251,000	10/21/2020	10/26/2023
78016E-YH-4	ROYAL BANK OF CANADA SR UNSECURED		A	1	1.F FE	30,964,040	100.5300	31,164,210	31,000,000	30,964,590		550			2.300	2.313	MN	122,794		10/26/2021	11/03/2031
78016E-ZM-2	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	20,969,340	97.3660	20,446,860	21,000,000	20,974,774		5,434			0.875	0.905	JJ	81,667	92,385	02/22/2021	01/20/2026
78016E-ZT-7	ROYAL BANK OF CANADA SR UNSECURED		A	1	1.F FE	3,998,640	97.9880	3,919,502	4,000,000	3,998,763		123			1.150	1.157	JJ	21,339		07/07/2021	07/14/2026
78016E-ZV-2	ROYAL BANK OF CANADA SR UNSECURED		A		1.F FE	50,000,000	99.9060	49,953,006	50,000,000	50,000,000					0.410	0.410	JAJO	37,569	52,000	07/26/2021	07/29/2024
867224-AB-3	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	17,277,662	112.3470	20,257,254	18,031,000	17,310,855		13,332			4.000	4.246	MN	92,158	721,240	06/29/2020	11/15/2047
867224-AC-1	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	19,980,600	102.3560	20,471,116	20,000,000	19,990,967		6,380			2.800	2.834	MN	71,556	560,000	05/11/2020	05/15/2023
867224-AD-9	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	19,989,800	104.6660	20,933,224	20,000,000	19,992,981		1,947			3.100	3.111	MN	79,222	620,000	05/11/2020	05/15/2025
867224-AE-7	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	20,815,613	108.6600	21,188,765	19,500,000	20,807,439		(8,174)			3.750	3.381	MS	237,656	168,750	12/02/2021	03/04/2051
867229-AD-8	SUNCOR ENERGY INC SR UNSECURED		A		2.A FE	15,470,007	129.3800	21,008,797	16,238,000	15,905,057		42,886			5.950	6.111	JD	80,513	890,656	10/28/2021	12/01/2034

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
867229-AE-6	SUNCOR ENERGY INC BONDS		A	1	2.A FE	6,581,518	137.4150	8,931,960	6,500,000	6,583,820		(4,124)			6.500	6.353	JD	18,778	422,500	06/29/2020	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC SR UNSECURED		A	1	2.A FE	42,205,048	144.4250	53,463,318	37,018,000	41,513,985		(170,789)			6.850	5.684	JD	211,311	2,535,733	03/03/2020	06/01/2039
878742-AE-5	TECK RESOURCES LIMITED SR UNSECURED		A		2.C FE	997,500	129.9910	1,299,914	1,000,000	997,886		96			6.125	6.148	AO	15,313	61,250	12/10/2018	10/01/2035
878742-AW-5	TECK RESOURCES LIMITED SENIOR UNSECURED NOTES		A	1	2.C FE	1,074,790	133.4890	1,334,886	1,000,000	1,069,701		(2,001)			6.250	5.648	JJ	28,819	62,500	04/09/2019	07/15/2041
87952V-AM-8	TELESAT CORPORATION SR UNSECURED		A	1	5.A FE	8,152,350	77.4930	6,270,769	8,092,000	8,127,766		(11,461)			6.500	6.324	AO	111,040	525,980	09/30/2019	10/15/2027
87952V-AP-1	TELESAT CORPORATION SR SECURED		A	1	4.A FE	4,900,000	88.5190	4,337,419	4,900,000	4,900,000					4.875	4.875	JD	19,906	238,875	11/22/2019	06/01/2027
87952V-AR-7	TELESAT CORPORATION SR SECURED		A	1	4.A FE	2,900,000	93.8740	2,722,351	2,900,000	2,900,000					5.625	5.623	JD	13,594	96,969	04/13/2021	12/06/2026
87971M-BD-4	TELUS CORPORATION SR UNSECURED		A	1	2.A FE	60,385,850	104.0730	63,484,733	61,000,000	60,654,861		61,189			2.800	2.919	FA	640,500	1,708,000	02/05/2019	02/16/2027
87971M-BF-9	TELUS CORPORATION SR UNSECURED		A	1	2.A FE	25,972,700	108.6260	28,242,846	26,000,000	25,984,048		2,470			3.700	3.712	MS	283,256	962,000	03/01/2017	09/15/2027
87971M-BH-5	TELUS CORPORATION SR UNSECURED		A	1	2.A FE	37,751,934	128.1280	47,955,583	37,428,000	37,747,100		(5,776)			4.600	4.541	MN	215,211	1,721,688	04/15/2021	11/16/2048
87971M-BK-8	TELUS CORPORATION SR UNSECURED		A	1	2.A FE	27,152,912	123.6870	33,766,546	27,300,000	27,160,127		2,287			4.300	4.331	JD	52,173	1,173,900	10/24/2019	06/15/2049
89114Q-CA-4	TORONTO DOMINION BANK SR UNSECURED		A		1.E FE	399,944	103.7420	414,969	400,000	399,972		11			2.650	2.653	JD	559	10,600	06/05/2019	06/12/2024
89114Q-CB-2	TORONTO DOMINION BANK SR UNSECURED		A		1.E FE	41,452,780	104.7040	42,928,782	41,000,000	41,337,939		(130,227)			3.250	2.851	MS	407,153	1,332,500	02/22/2021	03/11/2024
89114Q-CD-8	TORONTO DOMINION BANK SR UNSECURED		A		1.E FE	1,994,380	101.2580	2,025,169	2,000,000	1,998,289		1,836			1.900	1.995	JD	3,167	38,000	11/01/2019	12/01/2022
89114Q-CG-1	TORONTO DOMINION BANK SR UNSECURED		A	1	1.E FE	999,260	100.0210	1,000,213	1,000,000	999,641		246			0.750	0.775	JD	396	7,500	06/10/2020	06/12/2023
89114Q-CH-9	TORONTO DOMINION BANK SR UNSECURED		A	1	1.E FE	31,009,820	99.2240	30,759,482	31,000,000	31,008,063		(1,920)			1.150	1.142	JD	18,815	356,500	02/22/2021	06/12/2025
89114Q-CK-2	TORONTO DOMINION BANK SR UNSECURED		A	1	1.E FE	29,916,300	97.4660	29,239,890	30,000,000	29,937,898		16,513			0.750	0.807	MS	68,750	225,000	09/09/2020	09/11/2025
89114Q-CP-1	TORONTO DOMINION BANK SR UNSECURED		A	1	1.E FE	4,883,350	97.0240	4,851,195	5,000,000	4,901,277		17,927			0.750	1.256	JJ	18,229	18,750	03/30/2021	01/06/2026
89114T-ZD-7	THE TORONTO-DOMINION BANK SR UNSECURED		A	1	1.E FE	8,999,550	98.3390	8,850,552	9,000,000	8,999,601		51			1.200	1.201	JD	8,400	54,000	06/01/2021	06/03/2026
891160-MJ-9	THE TORONTO-DOMINION BANK SUBORDINATED		A	2	1.F FE	17,299,673	107.4590	18,622,711	17,330,000	17,357,270		57,597			3.625	3.689	MS	184,974	628,213	09/08/2016	09/15/2031
89153U-AF-8	TOTALENERGIES CAPITAL CANADA L SR UNSECURED		A	1	1.E FE	39,608,387	102.9340	40,844,166	39,680,000	39,668,131		7,453			2.750	2.770	JJ	503,164	1,091,200	12/15/2014	07/15/2023
893526-8Z-9	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	16,234,945	156.0990	24,569,990	15,740,000	16,157,234		(16,318)			7.625	7.324	JJ	553,414	1,200,175	06/29/2020	01/15/2039
893526-DJ-9	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A		2.A FE	9,258,249	139.0170	12,824,344	9,225,000	9,252,862		(995)			6.100	6.071	JD	46,894	562,725	10/01/2014	06/01/2040
89352H-AB-5	TRANSCANADA PIPELINES LIMITED SENIOR NOTES		A	1	2.A FE	5,791,890	130.3340	10,461,908	8,027,000	6,288,419		60,156			5.850	8.487	MS	138,265	469,580	08/27/2009	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	7,421,859	136.5250	9,547,199	6,993,000	7,323,759		(13,085)			6.200	5.734	AO	91,531	433,566	10/01/2014	10/15/2037
89352H-AE-9	TRANSCANADA PIPELINES LIMITED BONDS		A		2.A FE	30,938,494	150.4600	48,226,821	32,053,000	31,120,347		22,310			7.250	7.544	FA	877,896	2,323,843	02/12/2010	08/15/2038
89352H-AK-5	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	2	2.A FE	17,473,843	104.1730	18,295,983	17,563,000	17,530,144		17,427			3.750	3.859	AO	137,211	658,613	10/15/2018	10/16/2023
89352H-AL-3	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	1,056,485	125.3540	1,134,457	905,000	1,040,554		(4,030)			5.000	3.950	AO	9,427	45,250	10/16/2017	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	1,064,895	117.9150	1,131,988	960,000	1,053,843		(5,827)			4.625	3.603	MS	14,800	39,313	03/25/2021	03/01/2034
89352H-AW-9	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	15,958,698	111.7680	15,915,826	14,240,000	15,820,661		(139,766)			4.250	2.282	MN	77,331	344,250	06/01/2021	05/15/2028
89352H-AX-7	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	2,323,995	119.6750	2,872,200	2,400,000	2,328,966		2,725			4.750	5.016	MN	14,567	114,000	03/25/2020	05/15/2038
89352H-AY-5	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	6,879,747	127.9010	8,863,557	6,930,000	6,886,820		786			4.875	4.903	MN	43,168	337,838	04/15/2021	05/15/2048
89352H-AZ-2	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	2	2.A FE	26,323,696	132.9090	34,782,208	26,170,000	26,316,972		(3,612)			5.100	5.057	MS	392,986	1,334,670	06/29/2020	03/15/2049
89352H-BA-6	TRANSCANADA PIPELINES LIMITED SR UNSECURED		A	1	2.A FE	14,775,728	111.7150	16,533,851	14,800,000	14,779,399		2,048			4.100	4.120	AO	128,102	606,800	04/02/2020	04/15/2030
92660F-AK-0	VIDEOTRON LTD SR UNSECURED 144A		A	1	3.A FE	6,648,353	103.4020	7,007,574	6,777,000	6,688,890		13,894			5.125	5.409	AO	73,323	347,321	12/04/2018	04/15/2027
C1465*-AK-9	CGI GROUP INC GUARANTEED SERIES D SENIOR NT		A	1	2.A	32,142,857	103.8330	33,374,893	32,142,857	32,142,857					3.740	3.740	MS	363,982	1,202,143	09/12/2014	09/12/2024
C3301E-AB-2	ATX NETWORKS TORONTO CORP SUBORDINATED UNSECURED TL		A		5.B GI	6,671,718	100.3890	6,697,671	6,671,718	6,671,718					10.000	0.307	MS	226,097		09/01/2021	09/01/2028
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE SENIOR SECURED BONDS SERIES 2		A		2.A PL	20,000,000	114.5860	22,917,200	20,000,000	20,000,000					6.160	6.160	MS	410,667	1,232,000	08/30/2005	08/30/2025
C4931*-AP-8	KEYERA PARTNERSHIP SERIES K SENIOR GUARANTEED NT		A	1	2.C	20,995,960	105.4680	22,148,280	21,000,000	20,998,821		444			4.190	4.192	JD	29,330	879,900	10/01/2014	06/19/2024
C4931*-AU-7	KEYERA PARTNERSHIP SERIES P SR GUARANTEED NOTE		A	1	2.C	20,000,000	108.9920	21,798,400	20,000,000	20,000,000					4.750	4.750	MN	108,194	950,000	11/20/2013	11/20/2025
C4931*-AV-5	KEYERA PARTNERSHIP SERIES Q SR GUARANTEED NOTE		A	1	2.C	20,000,000	112.5090	22,501,800	20,000,000	20,000,000					4.950	4.950	MN	112,750	990,000	11/20/2013	11/20/2028
C4931*-BA-0	KEYERA PARTNERSHIP SERIES V SR GUARANTEED NOTE			1	2.C	11,466,135	104.3480	12,373,721	11,858,175	11,858,175				74,055	3.960	3.960	AO	101,743	474,724	10/13/2016	10/13/2026
C4931*-BB-8	KEYERA PARTNERSHIP SERIES W SR GUARANTEED NOTE			1	2.C	11,466,135	105.0400	12,455,776	11,858,175	11,858,175				74,055	4.110	4.110	AO	105,597	492,706	10/13/2016	10/13/2028
C4931*-BC-6	KEYERA PARTNERSHIP SERIES X SR GUARANTEED NOTE			1	2.C	53,508,177	102.9810	57,802,164	56,128,695	56,128,695				350,527	3.680	3.680	MS	579,498	2,069,212	09/20/2017	09/20/2027
C5793#-AF-0	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE		A	1	1.G FE	50,000,000	107.8120	53,906,000	50,000,000	50,000,000					4.060	4.060	MN	231,194	2,030,000	11/20/2013	11/20/2025
C5793#-AG-8	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE		A	1	1.G FE	25,000,000	110.8220	27,705,500	25,000,000	25,000,000					4.270	4.270	MN	121,576	1,067,500	11/20/2013	11/20/2028
C5793#-AH-6	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	12,052,065	102.9010	12,202,188	11,858,175	11,858,175				74,055	3.560	3.560	AO	79,740	429,445	04/23/2018	04/23/2030
C5793#-AJ-2	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	12,052,065	102.5610	12,161,873	11,858,175	11,858,175				74,055	3.680	3.680	AO	82,427	443,921	04/23/2018	04/23/2032
C5793#-AK-9	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	16,069,420	103.4450	16,355,578	15,810,900	15,810,900				98,740	3.680	3.680	AO	109,903	591,895	10/23/2018	10/23/2030
C5793#-AL-7	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	16,069,420	103.4510	16,356,462	15,810,900	15,810,900				98,740	3.790	3.790	AO	113,188	609,587	10/23/2018	10/23/2032
C5793#-AN-3	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	9,137,288	101.7070	9,648,474	9,486,540	9,486,540				59,244	3.080	3.081	AO	55,191	297,234	01/17/2020	01/17/2028

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
C5793#-AP-8	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	41,879,236	100.6290	43,753,368	43,479,975	43,479,975				271,535	3.420	3.420	AO	280,881	1,512,710	07/17/2020	07/17/2034
C5793#-AQ-6	MCCAIN FINANCE CANADA LTD SENIOR GUARANTEED NOTE			1	1.G FE	41,879,236	100.6810	43,775,922	43,479,975	43,479,975				271,535	3.460	3.460	AO	284,166	1,530,402	07/17/2020	07/17/2035
C5864@-AG-4	MULLEN GROUP LTD SERIES G SENIOR NOTE		A	1	3.C	12,000,000	102.5380	12,304,560	12,000,000	12,000,000					3.840	3.840	AO	88,320	460,800	10/22/2014	10/22/2024
C5864@-AH-2	MULLEN GROUP LTD SERIES H SENIOR NOTE		A	1	3.C	23,000,000	102.2980	23,528,540	23,000,000	23,000,000					3.940	3.940	AO	173,688	906,200	10/22/2014	10/22/2026
C5864@-AL-3	MULLEN GROUP LTD SERIES K SENIOR NOTE			1	3.C	7,450,000	100.1970	6,336,793	6,324,360	6,324,360				39,496	3.950	3.950	AO	47,881	254,143	10/22/2014	10/22/2024
C5864@-AM-1	MULLEN GROUP LTD SERIES L SENIOR NOTE			1	3.C	15,824,994	98.6700	13,260,509	13,439,265	13,439,265				83,929	4.070	4.070	AO	104,837	556,460	10/22/2014	10/22/2026
C7051*-AA-8	GCT CANADA LIMITED PARTNERSHIP SENIOR SECURED NOTE			1	2.C PL	63,910,000	103.9000	69,817,105	67,196,325	67,196,325				419,645	3.860	3.860	JD	115,279	2,626,938	12/15/2015	12/15/2025
C8973@-AA-9	GAZ METRO INC SERIES A SENIOR SECURED NOTE		A	1	1.F	45,000,000	101.1230	45,505,350	45,000,000	45,000,000					3.860	3.860	MN	221,950	1,737,000	05/15/2012	05/15/2022
C8973@-AE-1	GAZ METRO INC SERIES E SENIOR SECURED NOTE		A	1	1.F	88,200,000	104.3420	92,029,644	88,200,000	88,200,000					3.220	3.220	JD	173,558	2,840,040	12/09/2014	12/09/2024
G2270@-AA-8	COLLIERS INTL EMEA FINCO PLC GUARANTEED SENIOR NOTE			1	2.C	49,072,900	104.8390	48,937,172	46,678,500	46,678,500				(3,409,150)	2.230	2.230	MN	89,636	1,082,868	05/30/2018	05/30/2028
G2270@-AB-6	COLLIERS INTL EMEA FINCO PLC GUAR SENIOR NOTE SERIES A			1	2.B Z	49,555,800	97.8080	46,768,902	47,817,000	47,817,000				(1,738,800)	1.520	1.520	AO	169,591		10/07/2021	10/07/2031
000000-00-0	CONSOLIS SAS MEZZANINE ORA BONDS	@	B		6. *		0.0000		13,748,332						0.000	256.096	N/A			01/02/2014	05/14/2023
000000-00-0	SINOPEC GROUP OVERSEAS DEVELOP COMPANY GUARNT		D	1	1.E FE	9,486,342	101.0740	9,384,721	9,285,000	9,310,879		(67,554)			3.900	3.146	MN	44,259	362,115	05/03/2019	05/17/2022
000000-00-0	DELEK OVERRIDING ROYALTY LEVIA SR SECURED		D	1	4.A FE	3,075,000	102.9200	3,164,790	3,075,000	3,075,000					7.494	7.494	JD	640	230,441	10/22/2020	12/30/2023
000000-00-0	ENERGEAN ISRAEL FINANCE LTD SR SECURED		D	1	3.C FE	905,000	100.0940	905,848	905,000	905,000					4.500	4.504	MS	10,294	21,041	03/10/2021	03/30/2024
000000-00-0	SURA ASSET MANAGEMENT SA DE CV COMPANY GUARNT		D	1	2.B FE	2,525,444	105.5810	2,460,043	2,330,000	2,482,755		(38,256)			4.875	1.935	AO	23,349	75,075	07/29/2021	04/17/2024
000000-00-0	INVERSIONES CMPC SA COMPANY GUARNT		D	1	2.C FE	2,586,125	106.8310	2,510,534	2,350,000	2,528,838		(56,357)			4.750	1.574	MS	32,867	59,375	03/18/2021	09/15/2024
000000-00-0	VENA ENERGY CAPITAL PTE LTD COMPANY GUARNT		D		2.C FE	6,694,638	101.9540	7,029,709	6,895,000	6,772,218		45,807			3.133	3.712	FA	75,007	157,982	07/01/2021	02/26/2025
000000-00-0	YPF SOCIEDAD ANONIMA SR UNSECURED		D	1	5.B FE	2,742,217	84.9250	2,649,129	3,119,375	2,870,572		92,331			8.500	14.026	MS	72,179	265,147	09/08/2020	03/23/2025
000000-00-0	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D	2	2.C FE	2,408,915	106.2500	2,317,313	2,181,000	2,354,693		(50,362)			4.750	2.224	MN	13,237	103,598	11/27/2020	05/15/2025
000000-00-0	GLP PTE LTD SR UNSECURED		D		2.C FE	11,838,049	104.1470	11,664,417	11,200,000	11,720,754		(112,796)			3.875	2.449	JD	32,550	406,875	07/16/2021	06/04/2025
000000-00-0	COUNTRY GARDEN HOLDINGS COMPAN SR SECURED		D	1	2.C FE	1,818,450	97.0000	1,585,950	1,635,000	1,770,308		(47,367)			6.150	2.914	MS	29,049	100,553	01/11/2021	09/17/2025
000000-00-0	TINGYI CAYMAN ISLANDS HOLDING SR UNSECURED		D		1.G FE	3,767,623	98.4700	3,732,013	3,790,000	3,771,936		4,237			1.625	1.757	MS	16,594	56,428	07/30/2021	09/24/2025
000000-00-0	COUNTRY GARDEN HOLDINGS COMPAN SR SECURED		D	1	2.C FE	289,781	91.0000	250,250	275,000	286,964		(2,803)			4.200	3.021	FA	4,652	11,550	12/28/2020	02/06/2026
000000-00-0	CDBL FUNDING 2 COMPANY GUARNT		D		1.F FE	231,637	98.8380	232,269	235,000	232,091		454			2.000	2.313	MS	1,528	2,350	04/22/2021	03/04/2026
000000-00-0	ENERGEAN ISRAEL FINANCE LTD SR SECURED		D	1	3.C FE	1,270,411	99.2190	1,260,078	1,270,000	1,270,331		(80)			4.875	4.870	MS	15,650	31,988	03/10/2021	03/30/2026
000000-00-0	MDGH - GMTN BV COMPANY GUARNT		D	2	1.C FE	6,869,875	102.5000	6,662,500	6,500,000	6,820,642		(47,710)			2.500	1.317	MN	18,056	118,750	08/24/2021	05/21/2026
000000-00-0	KALLPA GENERACION SA SR UNSECURED		D	1	2.C FE	1,866,488	106.2060	1,874,540	1,765,000	1,840,866		(16,602)			4.875	3.747	MN	8,843	86,044	06/08/2020	05/24/2026
000000-00-0	TENGIZCHEVROIL FINANCE COMPANY SR SECURED		D		2.C FE	11,924,612	105.5190	11,680,926	11,070,000	11,831,651		(87,648)			4.000	2.334	FA	167,280	165,000	11/30/2021	08/15/2026
000000-00-0	BANCO INTERNACIONAL DEL PERU S SR UNSECURED		D	1	2.B FE	5,580,837	101.9250	5,432,603	5,330,000	5,539,721		(35,709)			3.250	2.339	AO	41,863	142,675	09/20/2021	10/04/2026
000000-00-0	SAMBA FUNDING LIMITED COMPANY GUARNT		D		1.G FE	7,280,000	103.7380	7,261,625	7,000,000	7,275,838		(4,163)			2.900	2.078	JJ	85,711		11/30/2021	01/29/2027
000000-00-0	SURA ASSET MANAGEMENT SA DE CV COMPANY GUARNT		D		2.B FE	2,325,551	106.9250	2,282,849	2,135,000	2,316,883		(8,668)			4.375	2.634	AO	20,757	46,703	09/24/2021	04/11/2027
000000-00-0	GAZ FINANCE PLC SR UNSECURED		D		2.B FE	4,289,406	98.3200	4,180,566	4,252,000	4,284,545		(4,157)			3.000	2.848	JD	709	112,680	07/29/2021	06/29/2027
000000-00-0	LEVIATHAN BOND LTD SR SECURED		D	1	3.C FE	378,620	106.9880	401,203	375,000	377,926		(484)			6.500	6.315	JD	68	24,375	08/06/2020	06/30/2027
000000-00-0	CMB WING LUNG BANK LIMITED SUBORDINATED		D	2	2.A FE	1,829,295	101.2380	1,804,052	1,782,000	1,802,178		(22,175)			3.750	2.454	MN	7,239	66,825	12/15/2020	11/22/2027
000000-00-0	DP WORLD CRESCENT LIMITED SR UNSECURED		D		2.C FE	15,743,000	111.9690	15,451,688	13,800,000	15,496,491		(225,803)			4.848	2.829	MS	176,548	669,024	12/01/2020	09/26/2028
000000-00-0	BANGKOK BANK PUBLIC COMPANY LI SUBORDINATED		D		2.B FE	9,485,876	135.8630	9,272,616	6,825,000	9,256,493		(221,008)			9.025	3.404	MS	181,365	338,438	07/30/2021	03/15/2029
000000-00-0	GOLD FIELDS OROGEN HOLDING BVI COMPANY GUARNT		D	1	3.A FE	5,042,025	114.7380	4,853,396	4,230,000	4,947,387		(88,036)			6.125	3.409	MN	33,106	259,088	01/11/2021	05/15/2029
000000-00-0	POWER FINANCE CORPORATION LIMI SR UNSECURED		D		2.C FE	8,412,710	106.8310	8,396,936	7,860,000	8,364,935		(46,289)			4.500	3.511	JD	12,773	333,675	07/29/2021	06/18/2029
000000-00-0	GNL QUINTERO SA SR UNSECURED		D	1	2.B FE	13,632,965	105.8310	13,118,423	12,395,604	13,464,186		(153,096)			4.634	2.236	JJ	240,934	311,247	09/09/2021	07/31/2029
000000-00-0	INTERCORP PERU LTD SR UNSECURED		D	1	2.C FE	6,205,023	97.1750	5,845,076	6,015,000	6,186,440		(18,765)			3.875	3.425	FA	88,053	130,491	07/29/2021	08/15/2029
000000-00-0	EMPRESA NACIONAL DEL PETROLEO SR UNSECURED		D	1	2.C FE	23,398,339	107.8750	23,540,483	21,822,000	23,035,855		(153,886)			5.250	4.285	MN	175,031	1,145,655	11/22/2019	11/06/2029
000000-00-0	INVERSIONES CMPC SA COMPANY GUARNT		D	1	2.C FE	6,411,231	104.0810	6,307,324	6,060,000	6,403,237		(7,994)			3.850	3.027	JJ	108,878		11/08/2021	01/13/2030
000000-00-0	COUNTRY GARDEN HOLDINGS COMPAN SR SECURED		D	1	2.C FE	1,980,853	93.0000	1,669,350	1,795,000	1,949,644		(31,096)			5.625	3.495	JJ	46,838	100,969	01/11/2021	01/14/2030
000000-00-0	PROSUS NV SR UNSECURED		D	1	2.C FE	4,333,538	103.1390	4,265,822	4,136,000	4,320,531		(11,839)			3.680	3.032	JJ	67,647	43,553	11/01/2021	01/21/2030
000000-00-0	ENGIE ENERGIA CHILE SA SR UNSECURED		D	1	2.B FE	4,362,960	100.5810	4,224,413	4,200,000	4,357,494		(5,466)			3.400	2.862	JJ	60,690		09/08/2021	01/28/2030
000000-00-0	CENTRAIS ELETRICAS BRASILEIRAS SR UNSECURED		D	1	3.C FE	2,929,016	98.9560	3,216,078	3,250,000	2,972,959		25,662			4.625	5.958	FA	61,378	150,313	01/11/2021	02/04/2030
000000-00-0	COLBUN SA SR UNSECURED		D	1	2.B FE	2,273,038	99.8000	2,180,630	2,185,000	2,269,812		(3,226)			3.150	2.605	MS	21,987	10,868	09/20/2021	03/06/2030
000000-00-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	22,624,949	108.1300	22,177,463	20,510,000	22,410,396		(164,791)			3.500	2.231	AO	139,582	551,425	07/14/2021	04/21/2030
000000-00-0	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D	2	2.C FE	24,397,022	114.0500	24,074,815	21,109,000	24,260,074		(130,188)			5.450	3.336	MN	147,001	711,307	10/29/2021	05/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
000000-00-0	AES PANAMA GENERATION HOLDINGS SR SECURED		D	1	2.C FE	12,657,664	104.0190	12,456,245	11,975,000	12,598,857		(55,911)			4.375	3.602	MN	45,114	474,469	09/20/2021	05/31/2030
000000-00-0	LEVIATHAN BOND LTD SR SECURED		D	1	3.C FE	2,574,338	107.6130	2,749,499	2,555,000	2,572,490		(1,684)			6.750	6.634	JD	479	172,463	01/11/2021	06/30/2030
000000-00-0	MINEJESA CAPITAL BV SR SECURED		D	1	2.C FE	14,926,199	102.6270	14,403,640	14,035,000	14,815,126		(105,420)			4.625	3.463	FA	254,238	387,344	09/10/2021	08/10/2030
000000-00-0	BANCO NACIONAL DE PANAMA SR UNSECURED		D	1	2.B FE	7,061,848	93.6130	6,624,021	7,076,000	7,063,372		1,374			2.500	2.523	FA	68,794	176,900	11/27/2020	08/11/2030
000000-00-0	TENGIZCHEVROIL FINANCE COMPANY SR SECURED		D	1	2.C FE	5,015,749	99.8750	4,893,875	4,900,000	5,010,593		(5,155)			3.250	2.936	FA	60,161	66,706	09/20/2021	08/15/2030
000000-00-0	CHINA DEVELOPMENT BANK FINANCI SUBORDINATED		D	2	2.A FE	11,462,632	101.2380	11,515,766	11,375,000	11,443,365		(17,058)			2.875	2.705	MS	84,483	327,031	11/12/2020	09/28/2030
000000-00-0	FOXCONN FAR EAST LIMITED COMPANY GUARNT		D		1.G FE	4,427,599	99.3630	4,416,663	4,445,000	4,428,556		1,076			2.500	2.544	AO	19,447	105,313	07/29/2021	10/28/2030
000000-00-0	ABU DHABI PORTS COMPANY PJSC SR UNSECURED		D	2	1.E FE	12,241,890	99.5000	12,338,000	12,400,000	12,252,462		10,572			2.500	2.643	MN	47,361	117,500	11/08/2021	05/06/2031
000000-00-0	BANK HAPOALIM BM SUBORDINATED		D	2	2.B FE	21,348,813	99.1690	21,157,653	21,335,000	21,349,618		806			3.255	3.281	JJ	136,988		11/02/2021	01/21/2032
000000-00-0	MEXICO GENERADORA DE ENERGIA S SR SECURED		D	1	2.B FE	8,821,937	110.0500	8,537,600	7,757,928	8,773,426		(48,343)			5.500	3.133	JD	29,631	361,677	07/20/2021	12/06/2032
000000-00-0	JSC NC KAZMUNAYGAS SR UNSECURED		D	1	2.C FE	10,647,168	103.7900	10,156,889	9,786,000	10,579,605		(62,807)			3.500	2.631	AO	73,259	342,510	11/27/2020	04/14/2033
000000-00-0	STAR ENERGY GEOTHERMAL WAYANG SR SECURED		D	1	3.C FE	1,372,501	110.4250	1,486,446	1,346,114	1,375,205		(200)			6.750	6.316	AO	16,911	69,067	12/07/2021	04/24/2033
000000-00-0	GAZ CAPITAL SA SR UNSECURED		D		2.B FE	8,766,949	141.2500	8,432,625	5,970,000	8,700,662		(66,287)			8.625	3.910	AO	90,110	215,194	11/02/2021	04/28/2034
000000-00-0	BANGKOK BANK PUBLIC COMPANY LI SUBORDINATED		D	2	3.A FE	5,004,508	101.9560	5,102,910	5,005,000	5,003,678		(1,009)			3.733	3.630	MS	49,823	186,837	01/12/2021	09/25/2034
000000-00-0	COMETA ENERGIA SA DE CV SR SECURED		D	1	2.C FE	13,588,579	113.0000	13,439,960	11,893,770	13,524,207		(62,126)			6.375	4.347	AO	141,115	668,249	09/28/2021	04/24/2035
000000-00-0	STAR ENERGY GEOTHERMAL DARAJAT SR SECURED		D	1	2.C FE	6,082,594	109.5810	6,011,627	5,486,000	6,058,027		(24,282)			4.850	3.808	AO	56,910	199,093	10/15/2021	10/14/2038
000000-00-0	QATARENERGY SR UNSECURED		D	1	1.D FE	41,431,340	100.8750	41,227,613	40,870,000	41,424,461		(6,879)			3.125	3.030	JJ	599,569		11/23/2021	07/12/2041
000000-00-0	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	4,439,063	117.5190	4,406,953	3,750,000	4,416,146		(18,605)			5.625	4.341	MN	24,023	210,938	09/30/2020	05/20/2043
000000-00-0	OCP SA SR UNSECURED		D		3.A FE	813,110	115.8000	827,970	715,000	809,962		(2,063)			6.875	5.801	AO	9,012	49,156	01/11/2021	04/25/2044
000000-00-0	ORBIA ADVANCE CORP SAB DE CV COMPANY GUARNT		D	1	2.C FE		0.0000								5.875	0.000	MS		73,438	10/14/2020	09/17/2044
000000-00-0	SUZANO AUSTRIA GMBH COMPANY GUARNT		D	1	2.C FE	8,551,403	126.3940	8,373,586	6,625,000	8,521,345		(29,138)			7.000	4.972	MS	135,260	324,975	07/29/2021	03/16/2047
000000-00-0	ABU DHABI CRUDE OIL PIPELINE L SR SECURED		D	1	1.C FE	2,544,845	117.9690	2,713,281	2,300,000	2,531,630		(9,101)			4.600	3.806	JD	294	105,800	01/11/2021	11/02/2047
000000-00-0	INFRAESTRUCTURA ENERGETICA NOV SR UNSECURED		D	1	2.C FE	2,954,960	100.6750	3,463,220	3,440,000	2,974,106		7,426			4.875	5.899	JJ	77,794	167,700	04/30/2019	01/14/2048
000000-00-0	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D		2.C FE	4,274,163	128.0190	4,015,948	3,137,000	4,250,917		(21,077)			6.757	4.473	MN	27,085	211,967	11/20/2020	11/15/2048
000000-00-0	DP WORLD LIMITED SR UNSECURED		D	2	2.C FE	5,846,920	109.1130	5,826,608	5,340,000	5,838,854		(7,259)			4.700	4.126	MS	63,442	178,600	12/08/2021	09/30/2049
000000-00-0	CELULOSA ARAUCO Y CONSTITUCION SR UNSECURED		D	1	2.C FE	705,250	113.6750	880,981	775,000	706,909		953			5.150	5.787	JJ	16,852	39,913	04/16/2020	01/29/2050
000000-00-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	24,863,711	123.7380	23,104,266	18,672,000	24,685,262		(136,824)			4.550	2.859	AO	165,195	849,576	04/09/2021	04/21/2050
000000-00-0	EMPRESA DE TRANSPORTE DE PASAJ SR UNSECURED		D	1	1.G FE	6,545,408	116.1130	6,072,684	5,230,000	6,507,742		(27,475)			4.700	3.344	MN	36,872	245,810	08/19/2020	05/07/2050
000000-00-0	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D	2	2.C FE	2,857,712	115.5810	2,673,394	2,313,000	2,847,346		(9,640)			5.800	4.360	MN	17,142	134,154	11/27/2020	05/15/2050
000000-00-0	EMPRESA DE LOS FERROCARRILES D SR UNSECURED		D	1	1.G FE	6,081,804	85.8630	5,372,417	6,257,000	6,085,859		3,718			3.068	3.215	FA	70,920	191,965	11/27/2020	08/18/2050
000000-00-0	QATARENERGY SR UNSECURED		D	1	1.D FE	16,852,313	102.7500	16,825,313	16,375,000	16,848,846		(3,467)			3.300	3.147	JJ	253,676		09/03/2021	07/12/2051
000000-00-0	PTTEP TREASURY CENTER COMPANY COMPANY GUARNT		D	1	2.A FE	3,781,643	104.6770	3,642,760	3,480,000	3,777,712		(3,496)			3.903	3.493	JD	9,432	135,824	05/28/2021	12/06/2059
000000-00-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	3,973,673	131.6400	3,509,522	2,666,000	3,948,942		(19,136)			4.800	2.746	AO	24,883	127,968	09/04/2020	04/21/2060
001201-A#-9	AGL ENERGY LIMITED SERIES C GUARANTEED SR NOTE		D	1	2.B	12,000,000	106.4070	12,768,840	12,000,000	12,000,000					3.760	3.760	JD	28,827	451,200	12/08/2016	12/08/2028
001201-B@-0	AGL ENERGY LIMITED SERIES E GUARANTEED SR NOTE		D	1	2.B	23,640,000	107.3680	25,381,795	23,640,000	23,640,000					3.910	3.910	JD	59,054	924,324	12/08/2016	12/08/2031
00131L-2B-0	AIA GROUP LIMITED SR UNSECURED		D		1.E FE	1,884,451	129.3630	1,940,438	1,500,000	1,870,179		(9,830)			4.875	3.298	MS	22,344	63,375	10/12/2021	03/11/2044
00131L-AK-1	AIA GROUP LIMITED SUBORDINATED		D	1	1.F FE	4,917,122	101.8940	5,008,078	4,915,000	4,917,113		(89)			3.200	3.196	MS	45,873	157,280	01/11/2021	09/16/2040
00191A-AD-8	ARD FINANCE SA SR SECURED		D	1	5.C FE	15,894,738	102.9550	17,651,588	17,145,000	16,129,767		139,117			6.500	7.827	JD	3,096	1,114,425	04/30/2020	06/30/2027
002364-AB-3	AVI FUNDING CO LTD SR UNSECURED 144A		D		1.E FE	9,958,050	107.3630	10,736,250	10,000,000	9,982,564		4,301			3.800	3.851	MS	110,833	380,000	10/02/2015	09/16/2025
00388W-AJ-0	ABU DHABI NATIONAL ENERGY COMP SR UNSECURED		D	2	1.D FE	7,988,330	96.6500	7,892,000	8,000,000	7,989,379		1,049			2.000	2.022	AO	27,556	80,000	04/22/2021	04/29/2028
00652M-AJ-1	ADANI PORTS AND SPECIAL ECONOM SR UNSECURED		D	1	2.C FE	912,280	104.3630	954,917	915,000	912,313		33			5.000	5.024	FA	18,935		07/27/2021	08/02/2041
00774M-AU-9	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	78,899,020	99.8710	78,898,099	79,000,000	78,904,380		5,360			1.650	1.694	AO	224,492		12/16/2021	10/29/2024
00774M-AV-7	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	51,418,775	100.7790	51,901,228	51,500,000	51,421,474		2,699			2.450	2.484	AO	217,301		10/21/2021	10/29/2026
00774M-AW-5	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	39,927,200	101.4560	40,582,283	40,000,000	39,928,855		1,655			3.000	3.029	AO	206,667		10/21/2021	10/29/2028
00774M-AX-3	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	82,159,833	101.7610	83,413,470	81,970,000	82,158,326		(1,507)			3.300	3.272	JJ	465,863		12/03/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	70,916,014	101.8360	71,927,110	70,630,000	70,914,338		(1,677)			3.400	3.357	AO	413,578		12/03/2021	10/29/2033
00774M-AZ-8	AERCAP IRELAND CAPITAL DESIGNA COMPANY GUARNT		D	1	2.C FE	15,246,382	104.0470	15,825,584	15,210,000	15,246,298		(83)			3.850	3.832	AO	100,851		12/02/2021	10/29/2041
00787C-AC-6	AEROPUERTO INTERNACIONAL DE TO SR SECURED		D	1	3.A FE	0.0000									6.000	0.000	MN		29,587	11/07/2018	11/18/2048
00787C-AD-4	AEROPUERTO INTERNACIONAL DE TO SR SECURED		D	1	2.B FE	6,405,000	102.0810	6,538,304	6,405,000	6,405,000					4.000	4.000	FA	99,633		08/05/2021	08/11/2041
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TO SR SECURED		D	1	2.B FE	23,030,690	104.7380	23,258,009	22,206,000	23,025,367		(5,323)			5.125	4.880	FA	442,578		08/26/2021	08/11/2061
013822-AE-1	ALCOA CORPORATION SR UNSECURED		D	1	3.A FE	6,500,000	107.0000	6,955,000	6,500,000	6,500,000					5.500	5.500	JD	15,889	357,500	07/08/2020	12/15/2027
01538T-AA-3	ALFA DESARROLLO SPA SR SECURED		D	1	2.C FE	3,715,000	98.2060	3,658,183	3,725,000	3,715,015		15			4.550	4.568	MS	47,551		12/06/2021	09/27/2051
01609W-AR-3	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	2,057,364	114.0530	2,052,954	1,800,000	2,045,559		(11,805)			4.500	3.162	MN	7,425	81,000	03/31/2021	11/28/2034

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
01609W-AS-1	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	2,066,957	102.1680	2,114,878	2,070,000	2,069,164		566			2.800	2.829	JD	4,025	57,960	11/29/2017	06/06/2023
01609W-AT-9	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	44,784,800	105.7400	45,468,200	43,000,000	44,614,303		(203,288)			3.400	2.670	JD	101,528	1,462,000	04/07/2021	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	26,090,412	107.8750	25,746,526	23,867,000	25,991,243		(95,050)			4.000	3.248	JD	66,297	954,680	04/06/2021	12/06/2037
01609W-AV-4	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	18,845,949	110.2060	18,769,226	17,031,000	18,791,300		(46,886)			4.200	3.548	JD	49,674	715,302	04/13/2021	12/06/2047
01609W-AW-2	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	8,136,516	113.5810	8,569,705	7,545,000	8,130,940		(5,806)			4.400	3.980	JD	23,054	331,980	04/15/2021	12/06/2057
01609W-AX-0	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	46,173,710	96.6150	45,892,125	47,500,000	46,265,207		91,497			2.125	2.444	FA	398,142	504,688	04/14/2021	02/09/2031
01609W-AY-8	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	33,591,790	90.9600	31,836,000	35,000,000	33,632,703		40,913			2.700	2.966	FA	372,750	472,500	04/13/2021	02/09/2041
01609W-AZ-5	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	22,111,591	92.8750	20,887,588	22,490,000	22,117,248		5,657			3.150	3.237	FA	279,438	354,218	04/27/2021	02/09/2051
01609W-BA-9	ALIBABA GROUP HOLDING LIMITED SR UNSECURED		D	1	1.E FE	15,908,628	92.5270	14,804,320	16,000,000	15,909,539		912			3.250	3.275	FA	205,111	245,556	03/02/2021	02/09/2061
020564-AD-2	ALPEK SAB DE CV SR UNSECURED		D	1	2.C FE	927,377	106.2060	987,718	930,000	927,884		227			4.250	4.285	MS	11,309	39,525	09/11/2019	09/18/2029
02154C-AF-0	ALTICE FINANCING SA SR SECURED		D	1	4.B FE	9,750,000	97.3110	9,487,870	9,750,000	9,750,000					5.000	5.000	JJ	224,792	487,500	01/08/2020	01/15/2028
02154C-AH-6	ALTICE FINANCING SA SR SECURED		D	1	4.B FE	14,700,000	98.9200	14,541,199	14,700,000	14,700,000					5.750	5.750	FA	326,360		08/03/2021	08/15/2029
02156L-AA-9	ALTICE FRANCE SA SR SECURED 144A		D	1	4.B FE	24,000,000	106.6290	25,591,039	24,000,000	24,000,000					8.125	8.125	FA	812,500	1,950,000	07/17/2018	02/01/2027
02156L-AC-5	ALTICE FRANCE SA SR SECURED		D	1	4.B FE	26,545,000	99.1310	26,517,540	26,750,000	26,582,535		21,485			5.500	5.620	AO	310,597	1,471,250	03/17/2020	01/15/2028
02156L-AE-1	ALTICE FRANCE SA SR SECURED		D	1	4.B FE	3,800,000	97.5890	3,708,367	3,800,000	3,800,000					5.125	5.125	MS	57,343	193,127	09/15/2020	01/15/2029
02156L-AF-8	ALTICE FRANCE SA SR SECURED		D	1	4.B FE	19,700,000	97.5500	19,217,391	19,700,000	19,700,000					5.125	5.125	AO	213,143	471,158	04/13/2021	07/15/2029
02156L-AH-4	ALTICE FRANCE SA SR SECURED		D	1	4.B FE	24,650,000	98.7550	24,343,084	24,650,000	24,650,000					5.500	5.500	AO	320,108		09/24/2021	10/15/2029
02156T-AA-2	ALTICE FRANCE HOLDING SA SR UNSECURED		D	1	5.A FE	4,500,000	95.6510	4,304,279	4,500,000	4,500,000					6.000	6.000	FA	102,000	270,000	01/23/2020	02/15/2028
02156T-AB-0	ALTICE FRANCE HOLDING SA SR SECURED		D	1	5.A FE	200,000	107.5600	215,119	200,000	200,000					10.500	10.500	MN	2,683	21,000	02/27/2020	05/15/2027
02364W-BE-4	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	2.A FE	18,823,375	117.9560	18,283,219	15,500,000	18,674,605		(108,287)			4.375	3.028	JJ	310,807	568,750	01/14/2021	07/16/2042
02364W-BG-9	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	1.G FE	60,425,430	121.5190	64,605,443	53,165,000	60,290,006		(111,755)			4.375	3.577	AO	445,811	1,884,094	11/03/2021	04/22/2049
02364W-BH-7	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	1.G FE	39,581,871	107.9560	39,804,549	36,871,000	39,344,047		(238,324)			3.625	2.562	AO	256,177	1,189,308	09/10/2021	04/22/2029
02364W-BJ-3	AMERICA MOVIL SAB DE CV SR UNSECURED		D	1	1.G FE	78,049,114	103.3940	80,377,267	77,739,000	78,016,138		(26,834)			2.875	2.824	MN	335,249	2,234,996	04/01/2021	05/07/2030
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC COMPANY GUARNT		D	1	2.C FE	5,712,450	100.5560	5,621,092	5,590,000	5,702,570		(9,060)			3.750	3.473	AO	52,406	198,094	07/29/2021	10/01/2030
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC COMPANY GUARNT		D	1	2.C FE	4,365,725	99.0360	4,332,840	4,375,000	4,365,944		219			3.375	3.409	MN	28,301		10/19/2021	11/01/2028
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC SR SECURED		D	1	3.C FE	12,000,000	102.2330	12,268,004	12,000,000	12,000,000					4.125	4.127	MN	63,250	495,000	07/30/2019	08/15/2026
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC COMPANY GUARNT		D	1	4.C FE	21,316,750	100.7710	22,471,992	22,300,000	21,508,401		110,589			5.250	5.987	MN	149,596	1,170,750	03/20/2020	08/15/2027
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC SR SECURED		D	1	3.C FE	3,000,000	103.5550	3,106,660	3,000,000	3,000,000					5.250	5.250	AO	26,688	157,500	04/07/2020	04/30/2025
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC SR UNSECURED		D	1	4.C FE	6,641,250	100.9820	6,967,746	6,900,000	6,689,188		30,917			5.250	5.898	MN	46,288	362,250	05/26/2020	08/15/2027
046353-AD-0	ASTRAZENECA PLC SR UNSECURED		D	1	2.A FE	36,422,865	147.5690	53,492,298	36,249,000	36,692,407		(48,353)			6.450	6.242	MS	688,429	2,338,061	03/03/2020	09/15/2037
046353-AG-3	ASTRAZENECA PLC SR UNSECURED		D		2.A FE	9,463,018	119.6070	12,199,910	10,200,000	9,521,027		18,755			4.000	4.489	MS	116,733	408,000	10/29/2020	09/18/2042
046353-AL-2	ASTRAZENECA PLC SR UNSECURED		D		2.A FE	14,962,369	107.3150	16,660,588	15,525,000	15,198,737		76,252			3.375	3.965	MN	65,496	523,969	11/26/2018	11/16/2025
046353-AM-0	ASTRAZENECA PLC SR UNSECURED		D		2.A FE	17,201,184	128.1410	21,944,200	17,125,000	17,199,683		(1,991)			4.375	4.344	MN	93,652	749,219	06/04/2019	11/16/2045
046353-AQ-1	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	985,130	100.6660	1,006,660	1,000,000	997,836		4,766			2.375	2.868	JD	1,253	23,750	04/08/2019	06/12/2022
046353-AR-9	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	1,020,600	104.3130	1,043,130	1,000,000	1,007,762		(4,831)			3.500	2.983	FA	13,028	35,000	04/04/2019	08/17/2023
046353-AT-5	ASTRAZENECA PLC SR UNSECURED		D	1	2.A FE	10,377,700	112.7060	11,270,588	10,000,000	10,282,000		(36,122)			4.000	3.530	JJ	182,222	400,000	04/08/2019	01/17/2029
046353-AU-2	ASTRAZENECA PLC SR UNSECURED		D	1	2.A FE	41,791,453	129.3970	54,113,907	41,820,000	41,803,279		(1,989)			4.375	4.369	FA	681,027	1,792,000	03/05/2021	08/17/2048
046353-AV-0	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	20,131,054	96.7010	19,708,658	20,381,000	20,173,098		37,778			0.700	0.943	AO	32,893	167,237	03/31/2021	04/08/2026
046353-AW-8	ASTRAZENECA PLC SR UNSECURED		D	1	2.A FE	16,172,344	94.4940	16,734,009	17,709,000	16,285,309		112,965			1.375	2.416	FA	98,076	121,749	04/01/2021	08/06/2030
046353-AX-6	ASTRAZENECA PLC SR UNSECURED		D	1	1.G FE	1,764,884	89.2180	1,962,787	2,200,000	1,772,308		7,424			2.125	3.163	FA	18,830	23,375	03/05/2021	08/06/2050
05256L-AB-9	AUSTRALIA PACIFIC LNG PROC PTY SENIOR SECURED NOTES		D	1	2.B FE	98,600,000	111.6360	110,073,096	98,600,000	98,600,000					4.820	4.816	MS	1,201,331	4,752,520	09/25/2018	09/30/2030
055262-A#-6	BASF SE SERIES A SR NOTE		D	1	1.G FE	15,000,000	108.0710	16,210,650	15,000,000	15,000,000					3.890	3.890	JD	32,417	583,500	12/11/2013	12/11/2025
055262-B*-9	BASF SE SERIES B SR NOTE		D	1	1.G FE	150,000,000	111.4730	167,209,500	150,000,000	150,000,000					4.090	4.090	JD	340,833	6,135,000	12/11/2013	12/11/2028
055450-AH-3	BHP BILLITON FINANCE USA LIMIT SENIOR UNSECURED		D		1.F FE	5,817,150	119.1270	5,956,334	5,000,000	5,484,390		(105,299)			6.420	3.877	MS	107,000	321,000	09/12/2018	03/01/2026
055451-AQ-1	BHP BILLITON FINANCE USA LIMIT SR UNSECURED		D		1.F FE	3,223,768	100.3490	3,195,115	3,184,000	3,185,190		(8,027)			2.875	2.617	FA	32,293	91,540	11/30/2016	02/24/2022
055451-AR-9	BHP BILLITON FINANCE USA LIMIT SR UNSECURED		D		1.F FE	4,778,169	118.7120	5,549,772	4,675,000	4,769,830		(3,030)			4.125	3.978	FA	68,031	192,844	02/28/2019	02/24/2042
055451-AV-0	BHP BILLITON FINANCE USA LIMIT SR UNSECURED		D	1	1.F FE	43,801,786	132.7020	56,118,317	42,289,000	43,598,530		(34,579)			5.000	4.768	MS	534,486	2,114,450	10/09/2018	09/30/2043
05565Q-CJ-5	BP CAPITAL MARKETS PLC SR UNSECURED		D	1	1.F FE	32,736,550	105.2850	34,217,708	32,500,000	32,561,018		(34,047)			3.994	3.880	MS	342,541	1,298,050	07/15/2016	09/26/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC SR UNSECURED		D	1	1.G FE	25,000,000	105.5650	26,391,233	25,000,000	25,000,000					3.814	3.814	FA	373,454	953,500	02/05/2014	02/10/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC SR UNSECURED		D	1	1.F FE	25,000,000	106.4620	26,615,622	25,000,000	25,000,000					3.535	3.535	MN	139,927	883,750	10/30/2014	11/04/2024
05565Q-DN-5	BP CAPITAL MARKETS PLC SR UNSECURED		D	1	1.F FE	6,000,000	107.5670	6,454,021	6,000,000	6,000,000					3.279	3.279	MS	55,743	196,740	09/14/2017	09/19/2027
05578A-AP-3	BPCE SA SR UNSECURED		D		1.E FE	32,847,870	96.8970	31,976,047	33,000,000	32,876,094		28,224			1.000	1.095	JJ	147,583	165,000	01/12/2021	01/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05578Q-AC-7	BPCE SA SUBORDINATED 144A		D		2.B FE	19,851,560	107.0340	19,266,101	18,000,000	19,516,895		(334,665)			4.625	1.228	JJ	393,125	231,250	09/16/2021	07/11/2024
05578Q-AF-0	BPCE SA SUBORDINATED		D	2	2.B FE	37,565,300	100.0810	37,530,293	37,500,000	37,564,323		(977)			3.116	2.995	AO	233,700		12/09/2021	10/19/2032
05578Q-AG-8	BPCE SA SUBORDINATED		D	2	2.B FE	3,078,780	102.3070	3,069,206	3,000,000	3,078,451		(329)			3.582	3.354	AO	21,492		11/30/2021	10/19/2042
05583J-AA-0	BPCE SA SR UNSECURED 144A		D		2.A FE	3,334,199	100.9560	3,387,071	3,355,000	3,353,264		4,370			3.000	3.135	MN	10,904	100,650	05/15/2017	05/22/2022
05583J-AG-7	BPCE SA SR UNSECURED		D		2.A FE	4,927,632	101.7860	4,885,725	4,800,000	4,920,839		(6,793)			2.375	1.523	JJ	52,883		10/26/2021	01/14/2025
05583J-AJ-1	BPCE SA SR UNSECURED		D	2	2.A FE	35,780,572	96.4750	35,186,287	36,472,000	35,788,232		7,661			2.277	2.408	JJ	371,404		10/12/2021	01/20/2032
05583J-AK-8	BPCE SA SR UNSECURED		D	2	2.A FE	5,301,778	99.2030	5,312,329	5,355,000	5,301,843		65			2.045	2.079	AO	21,902		12/09/2021	10/19/2027
059520-AC-0	BANCO DE CHILE SR UNSECURED		D	1	1.F FE	1,795,435	98.6260	1,814,709	1,840,000	1,795,675		240			2.990	3.276	JD	3,362		12/06/2021	12/09/2031
05964H-AB-1	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	16,495,650	109.9730	16,495,901	15,000,000	16,483,996		(11,654)			4.250	2.250	AO	141,667		12/14/2021	04/11/2027
05964H-AE-5	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	14,971,200	102.3970	15,359,580	15,000,000	14,993,322		5,648			3.125	3.165	FA	166,667	468,750	10/17/2017	02/23/2023
05964H-AF-2	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	11,944,680	108.5040	13,020,519	12,000,000	11,964,216		5,071			3.800	3.855	FA	162,133	456,000	10/17/2017	02/23/2028
05964H-AG-0	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	15,000,000	103.5130	15,526,977	15,000,000	15,000,000					3.848	3.848	AO	126,663	577,200	04/09/2018	04/12/2023
05964H-AL-9	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	10,000,000	99.4820	9,948,175	10,000,000	10,000,000					1.849	1.849	MS	49,307	92,450	03/23/2021	03/25/2026
05964H-AM-7	BANCO SANTANDER SA SR UNSECURED		D		1.G FE	30,000,000	102.1020	30,630,691	30,000,000	30,000,000					2.958	2.958	MS	236,640	443,700	03/23/2021	03/25/2031
05964H-AN-5	BANCO SANTANDER SA SR UNSECURED		D	2	1.G FE	55,000,000	98.2000	54,009,998	55,000,000	55,000,000					1.720	1.658	MS	281,172		09/07/2021	09/14/2027
05968A-AA-4	BANCO DEL ESTADO DE CHILE SR UNSECURED		D	1	1.F FE	15,401,036	100.1750	14,989,185	14,963,000	14,978,539		(148,992)			3.875	2.855	FA	230,316	579,816	05/03/2019	02/08/2022
05971K-AC-3	BANCO SANTANDER SA SR UNSECURED		D		1.F FE	38,022,790	106.4670	39,818,844	37,400,000	37,980,670		(42,120)			3.306	3.067	JD	13,738	1,236,444	05/25/2021	06/27/2029
05971K-AD-1	BANCO SANTANDER SA SR UNSECURED		D		1.F FE	25,000,000	103.5220	25,880,624	25,000,000	25,000,000					2.706	2.706	JD	7,517	676,500	06/20/2019	06/27/2024
05971K-AG-4	BANCO SANTANDER SA SUBORDINATED		D		2.B FE	35,701,000	97.7810	35,005,495	35,800,000	35,701,690		690			2.749	2.784	JD	76,544	874,182	12/02/2021	12/03/2030
05971K-AL-3	BANCO SANTANDER SA SUBORDINATED		D	2	2.B FE	27,224,139	100.1770	27,088,819	27,041,000	27,221,566		(2,573)			3.225	3.058	MN	94,474		12/09/2021	11/22/2032
05971U-2C-0	BANCO DE CREDITO DEL PERU SA SUBORDINATED		D	1	2.C FE	2,600,543	98.8000	2,588,560	2,620,000	2,627,826		26,458			3.125	3.838	JJ	40,938	81,875	07/07/2020	07/01/2030
05971V-2D-6	BANCO DE CREDITO DEL PERU SA SUBORDINATED		D	1	2.C FE	5,120,861	98.7060	5,058,695	5,125,000	5,122,018		1,156			3.250	3.312	MS	42,103	83,281	07/29/2021	09/30/2031
05971W-AD-5	BANCO SANTANDER-CHILE SR UNSECURED		D	1	1.G FE	8,000,000	101.2500	8,100,000	8,000,000	8,000,000					3.177	3.177	AO	45,890		10/21/2021	10/26/2031
059895-AT-9	BANGKOK BANK PUBLIC COMPANY LI SUBORDINATED		D	2	3.A FE	2,690,000	101.9560	2,742,623	2,690,000	2,690,000					3.733	3.641	MS	26,778	100,418	09/16/2019	09/25/2034
059895-AV-4	BANGKOK BANK PUBLIC COMPANY LI SUBORDINATED		D	2	2.C FE	2,730,000	99.8480	2,725,850	2,730,000	2,730,000					3.446	3.446	MS	25,610		09/15/2021	09/23/2036
06738E-AE-5	BARCLAYS PLC SENIOR UNSECURED		D		2.B FE	37,880,300	105.7660	40,190,992	38,000,000	37,956,802		12,482			3.650	3.688	MS	404,542	1,387,000	03/09/2015	03/16/2025
06738E-AJ-4	BARCLAYS PLC SR UNSECURED		D		2.B FE	3,420,116	133.0330	4,582,972	3,445,000	3,421,599		454			5.250	5.300	FA	67,321	180,863	10/16/2018	08/17/2045
06738E-AN-5	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	23,107,562	109.3890	25,378,327	23,200,000	23,157,879		9,351			4.375	4.425	JJ	476,486	1,015,000	04/15/2016	01/12/2026
06738E-AU-9	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	16,444,738	109.5310	17,908,300	16,350,000	16,422,343		(12,814)			4.337	4.238	JJ	336,822	709,100	03/16/2020	01/10/2028
06738E-AV-7	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	12,623,249	129.3990	16,349,528	12,635,000	12,624,219		214			4.950	4.956	JJ	297,080	625,433	01/03/2017	01/10/2047
06738E-BB-0	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	3,000,000	104.1560	3,124,680	3,000,000	3,000,000					4.338	3.928	MN	16,268	130,140	05/09/2018	05/16/2024
06738E-BD-6	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	6,327,960	114.5150	7,221,342	6,306,000	6,302,820		(21,566)			4.972	4.721	MN	39,192	313,534	01/31/2019	05/16/2029
06738E-BH-7	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	30,000,000	105.2660	31,579,883	30,000,000	30,000,000					3.932	3.619	MN	176,940	1,179,600	04/30/2019	05/07/2025
06738E-BK-0	BARCLAYS PLC SUBORDINATED		D	2	2.B FE	4,979,472	113.2930	4,882,950	4,310,000	4,882,130		(67,168)			5.088	3.084	JD	6,701	219,293	07/14/2020	06/20/2030
06738E-BL-8	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	60,000,000	103.0870	61,852,089	60,000,000	60,000,000					2.852	2.833	MN	256,680	1,711,200	04/30/2020	05/07/2026
06738E-BQ-7	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	49,257,588	99.2730	48,906,982	49,265,000	49,263,402		5,814			1.007	1.022	JD	28,939	496,099	03/18/2021	12/10/2024
06738E-BU-8	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	16,534,385	100.2810	16,546,319	16,500,000	16,533,931		(454)			2.279	2.114	MN	38,648		12/16/2021	11/24/2027
06738E-BV-6	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	20,000,000	100.6050	20,120,965	20,000,000	20,000,000					2.894	2.802	MN	59,488		11/17/2021	11/24/2032
06738E-BW-4	BARCLAYS PLC SR UNSECURED		D	1	2.B FE	15,000,000	101.7900	15,268,567	15,000,000	15,000,000					3.330	3.276	MN	51,338		11/17/2021	11/24/2042
06849U-AD-7	BARRICK PD AUSTRALIA FINANCE P SR UNSECURED		D		2.A FE	1,003,392	136.6850	1,093,477	800,000	978,602		(6,672)			5.950	4.161	AO	10,049	47,600	01/17/2018	10/15/2039
06850#-AC-8	BARRIERSAFE SOLUTIONS INT INC SENIOR NOTES SERIES B		D	1	2.B	5,000,000	106.3900	5,319,500	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	04/03/2014	04/03/2024
09659T-2B-6	BNP PARIBAS SA SUBORDINATED		D	2	2.A FE	9,569,000	95.9560	9,595,625	10,000,000	9,616,842		46,626			2.588	3.243	FA	99,926	194,100	03/30/2021	08/12/2035
09659W-2L-7	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	15,000,000	101.0430	15,156,440	15,000,000	15,000,000					2.219	2.210	JD	20,341	332,850	06/02/2020	06/09/2026
09659W-2M-5	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	11,050,291	97.8020	10,873,623	11,118,000	11,053,583		3,291			1.904	1.966	MS	53,510	105,843	06/07/2021	09/30/2028
09659W-2N-3	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	23,000,000	97.3330	22,386,540	23,000,000	23,000,000					1.323	1.282	JJ	142,002	152,145	01/06/2021	01/13/2027
09659W-2Q-6	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	12,000,000	98.3370	11,800,440	12,000,000	12,000,000					1.675	1.563	JD	558	100,500	06/23/2021	06/30/2027
09659W-2R-4	BNP PARIBAS SA SR UNSECURED		D	2	1.G FE	10,000,000	98.0030	9,800,320	10,000,000	10,000,000					2.159	2.056	MS	63,571		09/08/2021	09/15/2029
09681L-AS-9	BOC AVIATION LIMITED SR UNSECURED		D	2	1.G FE	7,708,160	99.4250	7,680,581	7,725,000	7,710,097		1,503			2.625	2.650	MS	58,581	202,781	09/08/2020	09/17/2030
09681M-AB-4	BOC AVIATION LIMITED SR UNSECURED		D	1	1.G FE	3,448,582	106.3630	3,653,552	3,435,000	3,443,677		(1,902)			3.875	3.808	AO	23,663	133,106	04/30/2019	04/27/2026
09951*-AJ-9	BORAL INDUSTRIES INC SER A 2018 GUAR SR FIXED NOTE		D	1	2.B FE	19,600,000	107.7360	21,116,256	19,600,000	19,600,000					4.050	4.050	AO	165,375	793,800	04/16/2018	04/16/2026
09973B-AB-5	BORETS FINANCE DESIGNATED ACTI COMPANY GUARNT		D		3.C FE	3,555,000	100.9250	3,587,884	3,555,000	3,555,000					6.000	6.000	MS	61,620	213,300	09/10/2020	09/17/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10552T-AH-0	BRF SA SR UNSECURED		D	1	3.B FE	844,881	99.1750	852,905	860,000	845,167		226			5.750	5.875	MS	13,736	49,450	10/19/2020	09/21/2050
111013-AL-2	SKY LIMITED SR SECURED144A		D		1.G FE	1,383,282	106.5560	1,486,460	1,395,000	1,391,379		1,248			3.750	3.852	MS	15,258	52,313	09/12/2014	09/16/2024
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC BONDS		D	1	2.B FE	28,614,088	147.1360	39,188,181	26,634,000	27,807,470		(91,709)			9.625	8.055	JD	113,934	2,563,523	10/01/2014	12/15/2030
12117#-AA-9	BUREAU VERITAS HOLDINGS INC GUARANTEED SENIOR NOTES		D	1	2.C	51,428,000	106.5330	54,787,791	51,428,000	51,428,000					3.670	3.670	MS	629,136	1,887,408	09/01/2017	09/01/2027
12117#-AB-7	BUREAU VERITAS HOLDINGS INC GUARANTEED SENIOR NOTES		D	1	2.C	26,000,000	108.6310	28,244,060	26,000,000	26,000,000					4.020	4.020	JJ	479,050	1,045,200	07/16/2018	07/16/2028
12656*-AC-6	CSLB HOLDINGS INC GUARANTIED SENIOR NOTE SER C		D	1	1.G	25,000,000	104.9530	26,238,250	25,000,000	25,000,000					4.010	4.010	MN	147,590	1,002,500	11/08/2011	11/08/2023
12656*-AG-7	CSLB HOLDINGS INC GUARANTIED SENIOR NT SERIES G		D	1	1.G	20,000,000	102.6380	20,527,600	20,000,000	20,000,000					3.200	3.200	MS	168,889	640,000	03/27/2013	03/26/2023
12656*-AH-5	CSLB HOLDINGS INC GUARANTIED SENIOR NT SERIES H		D	1	1.G	9,949,050	105.1520	10,515,200	10,000,000	9,982,044		5,117			3.320	3.379	MS	87,611	332,000	10/01/2014	03/26/2025
12656*-AK-8	CSLB HOLDINGS INC GUARANTIED SENIOR NOTE SER I		D	1	1.G	4,290,880	103.9910	4,159,640	4,000,000	4,262,154		(28,726)			2.870	1.446	AO	24,873	57,400	06/08/2021	10/13/2026
12656*-AN-2	CSLB HOLDINGS INC GUARANTIED SENIOR NOTE SER A		D	1	1.G	34,300,000	106.0550	36,376,865	34,300,000	34,300,000					3.320	3.320	AO	275,200	1,138,760	10/04/2017	10/04/2029
12656*-AQ-5	CSLB HOLDINGS INC GTD SENIOR NOTE SERIES 2020A		D	1	1.G	6,261,000	101.4030	6,084,180	6,000,000	6,238,162		(22,838)			2.380	1.610	MN	13,487	71,400	06/08/2021	05/27/2027
12656*-AR-3	CSLB HOLDINGS INC GTD SENIOR NOTE SERIES 2020B		D	1	1.G	22,000,000	100.7330	22,161,260	22,000,000	22,000,000					2.650	2.650	MN	55,061	583,000	05/27/2020	08/27/2030
12656*-AT-9	CSLB HOLDINGS INC GTD SENIOR NOTE SERIES 2020D		D	1	1.G	14,500,000	100.2930	14,542,485	14,500,000	14,500,000					2.830	2.830	MN	38,755	410,350	05/27/2020	05/27/2035
12686L-AA-7	CABLE ONDA SA SR UNSECURED		D	1	3.A FE	1,366,131	102.9250	1,420,365	1,380,000	1,368,478		1,153			4.500	4.625	JJ	26,048	62,100	10/28/2019	01/30/2030
151191-AZ-6	CELULOSA ARAUCO Y CONSTITUCION SR UNSECURED		D	1	2.C FE	996,744	106.0500	1,023,383	965,000	980,720		(6,308)			4.500	3.766	FA	18,094	43,425	05/15/2019	08/01/2024
151191-BG-7	CELULOSA ARAUCO Y CONSTITUCION SR UNSECURED		D	1	2.C FE	360,142	115.8630	422,898	365,000	360,324		71			5.500	5.592	AO	3,402	20,075	04/25/2019	04/30/2049
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SR UNSECURED		D	1	2.C FE	2,405,492	113.6750	2,750,935	2,420,000	2,405,774		209			5.150	5.190	JJ	52,622	124,630	10/29/2019	01/29/2050
151290-BW-2	CEMEX SAB DE CV SR SECURED		D	2	3.B FE	7,675,950	110.1130	8,313,494	7,550,000	7,642,427		(23,502)			7.375	6.964	JD	40,214	556,813	07/15/2020	06/05/2027
151290-BX-0	CEMEX SAB DE CV SR SECURED		D	2	3.B FE	3,950,000	107.2060	4,234,647	3,950,000	3,950,000					5.200	5.200	MS	59,338	205,400	09/14/2020	09/17/2030
151290-BZ-5	CEMEX SAB DE CV SR SECURED		D	1	3.B FE	6,800,000	99.6880	6,778,750	6,800,000	6,800,000					3.875	3.875	JJ	124,431	131,018	01/07/2021	07/11/2031
15236F-AB-6	CENTRAIS ELETRICAS BRASILEIRAS SR UNSECURED		D	1	3.C FE	1,260,000	98.9560	1,246,849	1,260,000	1,260,000					4.625	4.625	FA	23,796	58,275	01/30/2020	02/04/2030
16891V-AB-5	CHINA CINDA FINANCE 2015 I LIM COMPANY GUARNT 144A		D		1.G FE	9,971,000	105.2380	10,523,750	10,000,000	9,989,023		3,028			4.250	4.286	AO	80,278	425,000	04/16/2015	04/23/2025
184494-A#-9	CLEANAWAY WASTE MANAGEMENT LIM SERIES C SENIOR NOTE		D	1	2.C	9,470,000	100.3860	9,506,554	9,470,000	9,470,000					3.030	3.030	FA	111,588	286,941	02/11/2020	02/11/2032
184494-A*-3	CLEANAWAY WASTE MANAGEMENT LIM SERIES A SENIOR NOTE		D	1	2.C	21,000,000	101.7780	21,373,380	21,000,000	21,000,000					2.820	2.820	FA	230,300	592,200	02/11/2020	02/11/2028
184494-A@-1	CLEANAWAY WASTE MANAGEMENT LIM SERIES B SENIOR NOTE		D	1	2.C	22,000,000	101.1090	22,243,980	22,000,000	22,000,000					2.930	2.930	FA	250,678	644,600	02/11/2020	02/11/2030
18452M-AB-2	CLEAR CHANNEL INTERNATIONAL BV SR SECURED		D	1	4.B FE	3,750,000	103.7660	3,891,238	3,750,000	3,750,000					6.625	6.621	AO	62,109	287,773	07/21/2020	08/01/2025
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTE		D	1	2.B	55,687,500	102.5610	57,113,657	55,687,500	55,687,500					4.390	4.390	MS	624,752	2,444,681	09/29/2016	09/29/2036
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTE		D	1	2.B	62,857,500	110.7520	69,615,938	62,857,500	62,857,500					5.460	5.460	JD	38,134	3,432,020	06/26/2018	06/26/2038
200447-AD-2	COMISION FEDERAL DE ELECTRICID SR UNSECURED		D	1	2.B FE	9,202,000	106.0400	9,013,400	8,500,000	8,958,183		(146,398)			4.875	2.150	JJ	191,073	268,125	08/30/2021	01/15/2024
200447-AF-7	COMISION FEDERAL DE ELECTRICID SR UNSECURED 144A		D	1	2.B FE	3,300,000	110.6250	3,318,750	3,000,000	3,262,435		(37,565)			4.750	2.907	FA	50,667	71,250	03/10/2021	02/23/2027
200447-AH-3	COMISION FEDERAL DE ELECTRICID COMPANY GUARNT		D	1	2.B FE	3,706,000	98.0500	3,627,850	3,700,000	3,705,529		(471)			3.348	3.328	FA	48,862	61,938	02/02/2021	02/09/2031
200447-AJ-9	COMISION FEDERAL DE ELECTRICID COMPANY GUARNT		D	1	2.B FE	15,612,390	93.8000	15,083,040	16,080,000	15,615,571		3,181			4.677	4.861	FA	296,647	282,491	10/26/2021	02/09/2051
200447-AK-6	COMISION FEDERAL DE ELECTRICID COMPANY GUARNT		D	1	2.B FE	19,535,085	98.2810	19,184,500	19,520,000	19,534,264		(821)			3.875	3.867	JJ	325,672		11/08/2021	07/26/2033
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SUBORDINATED 144A		D		2.A FE	4,466,936	117.3480	4,787,796	4,080,000	4,455,951		(7,517)			4.316	3.757	JJ	83,644	155,808	04/27/2021	01/10/2048
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA SUBORDINATED		D		2.A FE	31,000,000	98.4450	30,517,938	31,000,000	31,000,000					2.688	2.688	MS	254,613	416,640	03/02/2021	03/11/2031
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA SUBORDINATED		D		2.A FE	17,000,000	102.2300	17,379,107	17,000,000	17,000,000					3.305	3.305	MS	171,676	280,925	03/02/2021	03/11/2041
2027A0-JK-6	COMMONWEALTH BANK OF AUSTRALIA SR UNSECURED 144A		D		1.D FE	1,495,545	100.4000	1,505,998	1,500,000	1,499,822		937			2.750	2.814	MS	12,719	41,250	03/06/2017	03/10/2022
20557#-AF-8	COMPUTERSHARE US SERIES A GUARANTEED SR NOTE		D	1	2.B	55,000,000	108.0280	59,415,400	55,000,000	55,000,000					4.220	4.220	MN	264,336	2,321,000	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE US SERIES B GUARANTEED SR NOTE		D	1	2.B	92,900,000	110.7870	102,921,123	92,900,000	92,900,000					4.360	4.360	MN	461,300	4,050,440	11/20/2018	11/20/2028
20752T-AA-2	CONNECT FINCO SARL SR SECURED		D	1	4.A FE	26,050,675	105.0260	27,705,845	26,380,000	26,113,250		40,058			6.750	6.982	AO	445,163	1,780,650	04/15/2020	10/01/2026
210383-AG-0	CONSTELLIUM SE SR UNSECURED 144A		C	1	4.B FE	2,698,000	101.3540	2,734,543	2,698,000	2,698,000					5.875	5.875	FA	59,881	158,508	11/02/2017	02/15/2026
21039C-AA-2	CONSTELLIUM SE SR UNSECURED		C	1	4.B FE	4,591,250	105.0580	4,832,682	4,600,000	4,592,584		923			5.625	5.655	JD	11,500	258,750	07/13/2020	06/15/2028
21039C-AB-0	CONSTELLIUM SE COMPANY GUARNT		C	1	4.B FE	4,900,000	98.4410	4,823,612	4,900,000	4,900,000					3.750	3.750	AO	38,792	117,906	02/09/2021	04/15/2029
21218M-AB-1	CONTINUUM ENERGY LEVANTER PTE SR SECURED		D	2	3.B FE	987,538	102.2500	1,009,759	987,538	987,538					4.500	4.500	FA	17,529	22,220	02/02/2021	02/09/2027
21684A-AB-2	COOPERATIEVE RABOBANK UA SENIOR SUBORDINATED		D		2.A FE	23,037,634	139.8550	27,215,754	19,460,000	22,717,795		(85,750)			5.750	4.535	JD	93,246	1,118,950	03/26/2018	12/01/2043
21684A-AC-0	COOPERATIEVE RABOBANK UA SUBORDINATED		D		2.A FE	78,781,177	108.5240	83,899,115	77,309,000	78,203,041		(129,265)			4.375	4.021	FA	1,381,093	3,176,644	12/13/2021	08/04/2025
21684A-AD-8	COOPERATIEVE RABOBANK UA SUBORDINATED		D		2.A FE	38,091,243	133.6760	44,158,499	33,034,000	37,979,590		(91,085)			5.250	4.201	FA	708,166	1,375,736	05/24/2021	08/04/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21684A-AF-3	COOPERATIEVE RABOBANK UA SUBORDINATED		D		2.A FE	20,678,111	107.6660	22,771,383	21,150,000	20,880,212		52,906			3.750	4.060	JJ	352,500	793,125	04/25/2019	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA BANK GUARANTEED		D		1.D FE	1,182,554	140.1090	1,408,094	1,005,000	1,165,371		(5,071)			5.250	4.035	MN	5,423	52,763	03/25/2021	05/24/2041
21987B-AR-9	CORPORACION NACIONAL DEL COBRE SR UNSECURED 144A		D		1.G FE	3,490,865	110.0810	3,852,844	3,500,000	3,491,712		248			4.250	4.267	JJ	67,764	148,750	04/09/2019	07/17/2042
21987B-AU-2	CORPORACION NACIONAL DEL COBRE SR UNSECURED 144A		D		1.G FE	2,345,525	119.3000	3,185,310	2,670,000	2,381,363		5,307			4.875	5.698	MN	20,609	130,163	01/11/2021	11/04/2044
21987B-AW-8	CORPORACION NACIONAL DEL COBRE SR UNSECURED 144A		D	1	1.G FE	16,967,175	106.3310	16,826,920	15,825,000	16,730,261		(156,824)			3.625	2.474	FA	239,023	573,656	06/26/2020	08/01/2027
21987B-AX-6	CORPORACION NACIONAL DEL COBRE SR UNSECURED 144A		D	2	1.G FE	16,605,435	115.1750	18,082,475	15,700,000	16,577,122		(21,771)			4.500	4.127	FA	294,375	706,500	12/01/2020	08/01/2047
21987B-AY-4	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	5,614,878	113.8310	6,868,578	6,034,000	5,634,496		7,059			4.375	4.815	FA	107,062	263,988	01/28/2019	02/05/2049
21987B-AZ-1	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	17,850,100	101.2690	17,215,688	17,000,000	17,774,038		(76,062)			3.000	2.332	MS	128,917	330,000	04/07/2021	09/30/2029
21987B-BA-5	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	4,325,261	102.1130	4,518,478	4,425,000	4,325,779		518			3.700	3.831	JJ	68,674		10/19/2021	01/30/2050
21987B-BC-1	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	3,815,000	106.2500	3,718,750	3,500,000	3,799,398		(15,602)			3.750	2.653	JJ	60,521	65,625	06/22/2021	01/15/2031
21987B-BD-9	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	1,003,730	93.0000	930,000	1,000,000	1,003,673		(45)			3.150	3.130	JJ	14,525	18,463	12/11/2020	01/15/2051
22535W-AH-0	CREDIT AGRICOLE SA SR UNSECURED		D	2	1.G FE	27,449,300	97.1840	26,725,624	27,500,000	27,451,017		1,717			1.247	1.234	JJ	147,648	124,700	09/01/2021	01/26/2027
225401-AB-4	CREDIT SUISSE GROUP AG SR UNSECURED 144A		D	1	2.A FE	43,578,061	100.0410	43,317,763	43,300,000	43,307,150		(256,316)			3.574	2.757	JJ	739,381	1,333,102	04/09/2021	01/09/2023
225401-AC-2	CREDIT SUISSE GROUP AG SR UNSECURED 144A		D	1	2.A FE	4,635,613	108.8030	5,059,352	4,650,000	4,641,278		1,243			4.282	4.318	JJ	95,132	199,113	03/23/2017	01/09/2028
225401-AM-0	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.A FE	55,018,000	102.1010	56,155,292	55,000,000	54,927,525		(88,332)			2.593	2.426	MS	435,768	1,426,150	05/04/2020	09/11/2025
225401-AP-3	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.A FE	114,607,071	110.4730	119,865,533	108,502,000	114,161,358		(445,713)			4.194	3.445	AO	1,137,643	4,026,324	03/30/2021	04/01/2031
225401-AQ-1	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.A FE	50,190,065	100.6490	50,324,590	50,000,000	50,137,504		(38,923)			2.193	2.099	JD	79,192	1,096,500	08/20/2020	06/05/2026
225401-AT-5	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.A FE	32,052,083	96.6790	31,096,694	32,165,000	32,055,649		3,567			1.305	1.165	FA	173,731	209,877	03/31/2021	02/02/2027
225401-AU-2	CREDIT SUISSE GROUP AG SR UNSECURED		D	1	2.A FE	85,000,000	101.7720	86,506,491	85,000,000	85,000,000					3.091	2.992	MN	343,015	1,313,675	05/10/2021	05/14/2032
225433-AC-5	CREDIT SUISSE GROUP FUNDING GU SR UNSECURED		D		2.A FE	63,302,691	106.2400	66,931,355	63,000,000	63,118,468		(34,061)			3.750	3.688	MS	623,438	2,362,500	01/15/2016	03/26/2025
225433-AF-8	CREDIT SUISSE GROUP FUNDING GU SR UNSECURED		D		2.A FE	38,852,728	126.8100	45,634,009	35,986,000	38,753,912		(57,810)			4.875	4.327	MN	224,163	1,681,193	07/14/2021	05/15/2045
225433-AR-2	CREDIT SUISSE GROUP FUNDING GU SR UNSECURED		D		2.A FE	16,996,113	110.1550	18,726,296	17,000,000	16,998,342		348			4.550	4.553	AO	156,849	773,500	11/18/2016	04/17/2026
22704*-AC-7	CRODA INC SERIES D SENIOR NOTE		D	1	2.C	29,500,000	107.7050	31,772,975	29,500,000	29,500,000					3.750	3.750	JJ	473,229	1,106,250	01/27/2020	01/27/2030
23291K-AF-2	DH EUROPE FINANCE II SARL COMPANY GUARNT		D	1	2.A FE	8,999,460	101.1870	9,106,836	9,000,000	8,999,848		172			2.050	2.052	MN	23,575	184,500	10/29/2019	11/15/2022
23291K-AG-0	DH EUROPE FINANCE II SARL COMPANY GUARNT		D	1	2.A FE	22,303,082	102.2750	22,807,230	22,300,000	22,301,901		(655)			2.200	2.197	MN	62,688	490,600	11/22/2019	11/15/2024
23291K-AH-8	DH EUROPE FINANCE II SARL COMPANY GUARNT		D	1	2.A FE	61,778,911	103.3370	62,340,408	60,327,000	61,652,979		(125,224)			2.600	2.283	MN	200,420	1,542,502	06/30/2021	11/15/2029
23291K-AJ-4	DH EUROPE FINANCE II SARL COMPANY GUARNT		D	1	2.A FE	31,148,141	106.8320	33,021,785	30,910,000	31,136,812		(8,193)			3.250	3.194	MN	128,362	1,004,575	03/19/2021	11/15/2039
23291K-AK-1	DH EUROPE FINANCE II SARL COMPANY GUARNT		D	1	2.A FE	44,839,903	109.2850	47,959,900	43,885,000	44,815,079		(16,830)			3.400	3.281	MN	190,656	1,460,589	08/12/2021	11/15/2049
23371D-AJ-3	DAE FUNDING LLC COMPANY GUARNT		D	2	2.C FE	19,723,416	98.2500	19,453,500	19,800,000	19,736,084		12,668			1.550	1.678	FA	161,123		06/24/2021	08/01/2024
235822-AB-9	DANA FINANCING LUXEMBOURG SA R SR UNSECURED 144A		D	1	3.B FE	9,250,000	102.6280	9,493,127	9,250,000	9,250,000					5.750	5.750	AO	112,285	531,875	03/21/2017	04/15/2025
243435-A@-3	DECHRA PHARMACEUTICALS PLC SERIES B SENIOR NOTES		D	1	3.A	37,620,000	104.0870	39,157,529	37,620,000	37,620,000					3.340	3.340	JJ	554,958	1,256,508	01/22/2020	01/22/2030
24820R-AG-3	EQUINOR ASA NOTES		D	2	1.D FE	23,681,697	128.6440	26,783,645	20,820,000	22,021,172		(139,444)			6.500	5.486	JD	112,775	1,353,300	12/15/2014	12/01/2028
251525-AP-6	DEUTSCHE BANK AKTIENGESELLSCHA SUBORDINATED		D		3.A FE	8,126,479	106.3840	9,449,057	8,882,000	8,359,623		136,068			4.500	6.507	AO	99,923	399,690	04/01/2020	04/01/2025
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL NOTES		D		2.B FE	52,039,978	145.5360	74,805,613	51,400,000	51,730,199		(30,310)			8.750	8.197	JD	199,889	4,497,500	10/01/2014	06/15/2030
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL SENIOR UNSECURED 144A		D	1	2.B FE	9,488,125	107.3680	10,199,921	9,500,000	9,493,475		1,158			3.600	3.615	JJ	153,900	342,000	01/09/2017	01/19/2027
251889-A#-8	DEVRO PLC SERIES C SENIOR NOTE		D	1	3.A	5,000,000	105.6990	5,284,950	5,000,000	5,000,000					4.720	4.720	AO	48,511	236,000	06/20/2014	04/17/2026
25243Y-AH-2	DIAGEO CAPITAL PLC SENIOR UNSECURED		D	1	1.G FE	1,341,055	140.2350	1,514,536	1,080,000	1,285,412		(10,054)			5.875	4.131	MS	16,039	63,450	06/29/2020	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC SENIOR UNSECURED		D	1	1.G FE	25,753,552	102.1470	26,302,874	25,750,000	25,753,219		(3,984)			2.625	2.609	AO	116,411	675,938	05/18/2017	04/29/2023
25243Y-AV-1	DIAGEO CAPITAL PLC SENIOR UNSECURED		D	1	1.G FE	1,693,154	117.7450	2,013,432	1,710,000	1,696,865		305			3.875	3.924	AO	11,412	66,263	06/29/2020	04/29/2043
25243Y-AZ-2	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	2,004,650	111.9200	1,913,839	1,710,000	1,957,844		(38,467)			3.875	1.399	MN	7,915	66,263	10/08/2020	05/18/2028
25243Y-BA-6	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	1,999,420	102.5160	2,050,329	2,000,000	1,999,678		110			2.125	2.131	AO	7,910	42,500	09/30/2019	10/24/2024
25243Y-BB-4	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	66,579,902	102.2400	65,561,578	64,125,000	66,263,977		(267,129)			2.375	1.891	AO	283,441	1,522,969	10/08/2020	10/24/2029
25243Y-BC-2	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	16,937,440	99.8290	16,970,876	17,000,000	16,956,246		11,305			1.375	1.446	MS	59,736	233,750	04/27/2020	09/29/2025
25243Y-BD-0	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	51,775,354	98.9370	50,446,034	50,988,000	51,667,504		(86,104)			2.000	1.818	AO	175,625	769,760	07/01/2021	04/29/2030
25243Y-BE-8	DIAGEO CAPITAL PLC COMPANY GUARNT		D	1	1.G FE	61,390,634	99.4110	61,017,663	61,379,000	61,378,941		(7,495)			2.125	2.122	AO	224,630	1,131,701	06/30/2021	04/29/2032
26139P-AA-1	DP WORLD CRESCENT LIMITED SR UNSECURED		D		2.C FE	12,472,624	103.3630	12,403,500	12,000,000	12,429,690		(42,934)			3.908	1.338	MN	40,383	234,480	11/08/2021	05/31/2023
279158-AC-3	ECOPETROL SA SR UNSECURED		D	1	3.A FE	4,313,000	106.2000	4,248,000	4,000,000	4,251,044		(61,956)			5.875	2.117	MS	67,236	117,500	07/23/2021	09/18/2023
279158-AK-5	ECOPETROL SA SR UNSECURED		D	1	3.A FE	3,230,510	101.7690	3,154,831	3,100,000	3,221,546		(8,964)			4.125	2.771	JJ	58,609		10/04/2021	01/16/2025
279158-AL-3	ECOPETROL SA SR UNSECURED		D	1	3.A FE	11,947,440	105.2380	11,728,719	11,145,000	11,664,208		(109,812)			5.375	4.165	JD	8,320	599,044	04/25/2019	06/26/2026
28228P-AA-9	EG GLOBAL FINANCE PLC SR SECURED		D	1	4.C FE	8,516,930	101.1910	10,738,433	10,612,000	9,130,392		362,814			6.750	12.231	MN	91,529	716,310	03/23/2020	02/07/2025
28228P-AB-7	EG GLOBAL FINANCE PLC SR SECURED		D	2	4.C FE	11,540,910	104.1700	11,717,021	11,248,000	11,379,569		(91,323)			8.500	7.561	AO	162,002	956,080	03/18/2020	10/30/2025
285295-B#-7	ELECTROCOMPONENTS PLC SERIES C SENIOR NOTE		B	1	2.B	7,956,900	100.7960	8,032,969	7,969,500	7,969,500				(582,050)	1.460	1.460	AO	26,180	119,960	10/10/2019	10/10/2029

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
285295-B*-1	ELECTROCOMPONENTS PLC SERIES A SENIOR NOTE		B	1	2.B	10,230,300	101.3300	10,382,745	10,246,500	10,246,500				(748,350)	1.200	1.200	AO	27,666	126,768	10/10/2019	10/10/2026
285295-B@-9	ELECTROCOMPONENTS PLC SERIES B SENIOR NOTE		D	1	2.B	6,000,000	104.9620	6,297,720	6,000,000	6,000,000					3.370	3.370	JD	11,795	202,200	12/10/2019	12/10/2026
285295-C*-0	ELECTROCOMPONENTS PLC SERIES D SENIOR NOTE		D	1	2.B	10,250,000	105.7850	10,842,963	10,250,000	10,250,000					3.580	3.580	MS	113,143	366,950	03/10/2020	03/10/2030
29082H-AC-6	EMBRAER NETHERLANDS FINANCE BV COMPANY GUARNT		D	1	3.B FE	3,844,592	110.8140	4,271,871	3,855,000	3,845,634		1,042			6.950	7.000	JJ	122,054	223,269	09/10/2020	01/17/2028
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNI SR UNSECURED		D	1	2.C FE	1,924,654	97.9880	1,886,259	1,925,000	1,924,662		8			3.050	3.052	MS	17,451		09/09/2021	09/14/2032
29246B-AE-8	EMPRESAS PUBLICAS DE MEDELLIN SR UNSECURED		D	1	3.A FE	498,550	94.7060	473,531	500,000	498,851		126			4.250	4.286	JJ	9,622	21,250	07/11/2019	07/18/2029
29246Q-AD-7	EMPRESA DE TRANSPORTE DE PASAJ SR UNSECURED		D	1	1.G FE	4,846,304	105.8630	4,869,675	4,600,000	4,817,559		(23,869)			3.650	2.980	MN	25,185	167,900	12/11/2020	05/07/2030
29246Q-AF-2	EMPRESA DE TRANSPORTE DE PASAJ SR UNSECURED		D	1	1.G FE	10,762,250	96.7380	10,399,281	10,750,000	10,762,204		(46)			3.693	3.687	MS	119,099		09/30/2021	09/13/2061
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPAN SR SECURED		D	1	4.C FE	9,000,000	97.9090	8,811,773	9,000,000	9,000,000					6.125	6.125	AO	137,813	284,813	03/11/2021	04/01/2029
29446M-AC-6	EQUINOR ASA COMPANY GUARNT		D	1	1.D FE	4,165,360	106.7050	4,257,525	3,990,000	4,160,647		(3,946)			3.250	3.017	MN	15,489	129,675	04/27/2021	11/18/2049
29446M-AH-5	EQUINOR ASA COMPANY GUARNT		D	1	1.D FE	5,346,997	115.2070	5,397,457	4,685,000	5,329,554		(14,003)			3.700	2.967	AO	40,929	142,173	04/27/2021	04/06/2050
30216K-AA-0	EXPORT-IMPORT BANK OF INDIA SR UNSECURED		D		2.C FE	9,094,009	104.8940	9,828,544	9,370,000	9,192,850		34,575			3.375	3.827	FA	128,252	316,238	04/29/2019	08/05/2026
30216K-AC-6	EXPORT-IMPORT BANK OF INDIA SR UNSECURED		D		2.C FE	5,385,483	106.8630	5,960,790	5,578,000	5,447,663		18,317			3.875	4.315	FA	90,061	216,148	04/26/2019	02/01/2028
30216K-AF-9	EXPORT-IMPORT BANK OF INDIA SR UNSECURED		D		2.C FE	7,213,236	94.0770	7,292,849	7,752,000	7,225,176		11,940			2.250	3.119	JJ	81,396		10/05/2021	01/13/2031
30251G-BA-4	FMG RESOURCES AUGUST 2006 PTY COMPANY GUARNT		D	1	3.A FE	10,000,000	106.2870	10,628,726	10,000,000	10,000,000					4.500	4.500	MS	132,500	450,000	09/05/2019	09/15/2027
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB SR UNSECURED		D	1	1.G FE	6,040,977	104.1880	5,704,266	5,475,000	6,023,985		(12,507)			3.500	2.962	JJ	87,828	165,813	04/27/2021	01/16/2050
35177P-AL-1	ORANGE SA NOTES		D		2.A FE	32,290,593	153.3020	39,475,246	25,750,000	29,319,206		(271,268)			9.000	7.761	MS	772,500	2,317,500	04/10/2003	03/01/2031
35177P-AX-5	ORANGE SA SR UNSECURED		D		2.A FE	17,716,956	131.9540	21,838,454	16,550,000	17,602,384		(30,484)			5.375	4.874	JJ	415,129	889,563	12/03/2018	01/13/2042
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SR UNSECURED		D		2.A FE	68,522,924	120.1330	92,897,396	77,329,000	69,535,941		363,687			4.418	5.458	MN	436,539	3,416,395	03/27/2020	11/15/2035
36321P-AA-8	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	10,286,824	100.1250	10,244,575	10,231,786	10,272,608		(13,202)			1.750	1.609	MS	45,261	162,145	12/10/2020	09/30/2027
36321P-AB-6	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	5,134,225	97.5940	5,001,680	5,125,000	5,132,883		(1,144)			2.625	2.607	MS	34,007	121,826	10/29/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	1,954,150	101.0000	1,969,500	1,950,000	1,953,719		(390)			3.250	3.234	MS	16,020	57,390	01/11/2021	09/30/2040
36321P-AD-2	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D		1.C FE	1,900,000	98.0000	1,862,000	1,900,000	1,900,000					2.160	2.160	MS	10,374	25,422	02/09/2021	03/31/2034
36830D-AB-7	GC TREASURY CENTER COMPANY LIM COMPANY GUARNT		D	1	2.B FE	4,747,644	100.9880	4,675,721	4,630,000	4,744,189		(3,455)			2.980	2.669	MS	39,476	68,987	09/08/2021	03/18/2031
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD SR UNSECURED		D	1	4.A FE	29,284,853	96.5910	28,379,341	29,380,959	29,327,339		17,413			7.250	0.621	MS	627,202	1,978,416	03/15/2021	09/15/2024
39530L-AD-2	GREENKO DUTCH BV COMPANY GUARNT		D	2	3.B FE	1,748,375	101.0180	1,766,165	1,748,375	1,748,375					3.850	3.850	MS	17,202	33,656	03/22/2021	03/29/2026
39530M-AA-6	GREENKO POWER II LIMITED COMPANY GUARNT		D	1	3.B FE	2,030,000	101.4500	2,059,432	2,030,000	2,030,000					4.300	4.300	JD	4,365		12/07/2021	12/13/2028
40049J-BE-6	GRUPO TELEVISA SAB SR UNSECURED		D	1	2.A FE	1,971,760	124.9250	2,498,500	2,000,000	1,972,836		431			5.250	5.345	MN	10,792	105,000	05/21/2019	05/24/2049
40052V-AG-9	GRUPO BIMBO SAB DE CV COMPANY GUARNT		D	1	2.B FE	4,916,700	107.6750	5,383,750	5,000,000	4,920,166		1,531			4.000	4.097	MS	63,889	200,000	09/03/2019	09/06/2049
404280-AG-4	HSBC HOLDINGS PLC SUBORDINATED		D		2.A FE	7,407,389	136.0640	7,864,498	5,780,000	7,248,889		(73,880)			6.500	4.132	MN	61,573	375,700	06/29/2020	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC SUB NOTES		D		2.A FE	22,142,165	138.0900	24,545,582	17,775,000	21,584,188		(163,025)			6.500	4.572	MS	340,194	1,155,375	06/29/2020	09/15/2037
404280-AJ-8	HSBC HOLDINGS PLC SUBORDINATED		D		2.A FE	45,013,169	142.6460	58,549,094	41,045,000	44,225,417		(125,121)			6.800	6.018	JD	232,588	2,791,060	10/01/2014	06/01/2038
404280-AP-4	HSBC HOLDINGS PLC SUBORDINATED		D		2.A FE	33,911,497	105.7060	33,817,460	31,992,000	33,436,291		(422,677)			4.250	2.126	MS	404,121	951,660	07/23/2021	03/14/2024
404280-AQ-2	HSBC HOLDINGS PLC SUBORDINATED		D		2.A FE	1,418,156	130.6900	1,581,352	1,210,000	1,398,006		(5,069)			5.250	4.170	MS	18,881	63,525	09/28/2017	03/14/2044
404280-AU-3	HSBC HOLDINGS PLC SUBORDINATED		D		2.A FE	14,117,827	107.5520	14,255,963	13,255,000	13,971,575		(95,396)			4.250	2.670	FA	208,122	350,838	10/27/2021	08/18/2025
404280-AW-9	HSBC HOLDINGS PLC SR UNSECURED		D		1.G FE	27,244,296	109.5140	26,283,401	24,000,000	26,634,858		(570,303)			4.300	1.568	MS	323,933	1,032,000	01/25/2021	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC SUBORDINATED		D		2.A FE	8,818,067	109.2180	8,833,554	8,088,000	8,669,965		(89,343)			4.375	2.790	MN	37,351	303,363	12/16/2021	11/23/2026
404280-BJ-7	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	5,000,000	100.4600	5,022,987	5,000,000	5,000,000					3.262	2.960	MS	48,930	163,100	03/06/2017	03/13/2023
404280-BK-4	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	5,165,000	108.1890	5,587,950	5,165,000	5,165,000					4.041	3.875	MS	62,615	208,718	03/06/2017	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	9,617,000	112.1010	10,780,730	9,617,000	9,617,000					4.583	4.381	JD	14,692	440,747	06/12/2018	06/19/2029
404280-BX-6	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	15,000,000	108.0040	16,200,629	15,000,000	15,000,000					4.292	4.001	MS	194,928	643,800	09/05/2018	09/12/2026
404280-BZ-1	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	3,800,000	105.0150	3,990,564	3,800,000	3,800,000					3.803	3.446	MS	44,157	144,514	03/04/2019	03/11/2025
404280-CC-1	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	15,537,686	108.8160	16,532,386	15,193,000	15,435,093		(60,084)			3.973	3.545	MN	65,392	603,618	03/26/2020	05/22/2030
404280-CE-7	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	29,930,700	102.6750	30,802,456	30,000,000	29,932,807		(6,491)			2.633	2.481	MN	118,485	789,900	04/02/2020	11/07/2025
404280-CF-4	HSBC HOLDINGS PLC SR UNSECURED		D		1.G FE	55,376,529	117.4380	63,280,236	53,884,000	55,156,561		(127,149)			4.950	4.598	MS	674,224	2,667,258	03/26/2020	03/31/2030
404280-CG-2	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	2,760,000	100.6230	2,777,193	2,760,000	2,760,000					2.099	2.085	JD	4,345	57,932	05/28/2020	06/04/2026
404280-CJ-6	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	30,028,090	99.3320	29,799,704	30,000,000	30,020,029		(5,885)			1.645	1.620	AO	100,071	493,500	08/18/2020	04/18/2026
404280-CK-3	HSBC HOLDINGS PLC SR UNSECURED		D	2	1.G FE	165,000	97.8090	161,385	165,000	165,000					2.357	2.331	FA	1,437	3,889	08/11/2020	08/18/2031
404280-CL-1	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	71,688,950	97.9530	70,525,984	72,000,000	71,716,008		20,025			2.013	2.051	MS	398,574	1,207,800	11/19/2021	09/22/2028
404280-CM-9	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	19,000,000	97.7160	18,565,988	19,000,000	19,000,000					1.589	1.553	MN	31,030	301,910	11/17/2020	05/24/2027
404280-CT-4	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	20,024,800	100.6250	20,125,028	20,000,000	20,021,740		(3,060)			2.804	2.661	MN	57,638	280,400	11/18/2021	05/24/2032
404280-CV-9	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	45,000,000	98.1330	44,159,868	45,000,000	45,000,000					2.206	2.108	FA	369,505		08/10/2021	08/17/2029
404280-CY-3	HSBC HOLDINGS PLC SR UNSECURED		D	1	1.G FE	50,000,000	101.0600	50,529,783	50,000,000	50,000,000					2.871	2.762	MN	155,513		11/15/2021	11/22/2032

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
43761A-E*-3	HOMESERVE PLC SERIES E SENIOR NOTE		D	1	2.B	10,000,000	105.6830	10,568,300	10,000,000	10,000,000					3.580	3.580	FA	130,272	358,000	08/20/2020	08/20/2030
43761A-E@-1	HOMESERVE PLC SERIES F SENIOR NOTE		D	1	2.B	24,650,000	106.1010	26,153,897	24,650,000	24,650,000					3.680	3.680	FA	330,091	907,120	08/20/2020	08/20/2032
44963B-AD-0	IHO VERWALTUNGS GMBH SR SECURED		D	1	3.B FE	5,940,000	107.8130	6,404,104	5,940,000	5,940,000					6.375	6.375	MN	48,386	378,675	05/22/2019	05/15/2029
44963B-AE-8	IHO VERWALTUNGS GMBH SR SECURED		D	1	3.B FE	10,901,250	103.5020	11,323,152	10,940,000	10,950,177		5,145			6.000	6.049	MN		656,400	06/07/2019	05/15/2027
44963H-AA-3	IHS HOLDING LIMITED COMPANY GUARNT		D	1	4.B FE	1,470,000	101.0380	1,485,253	1,470,000	1,470,000					5.625	5.625	MN	7,350		11/18/2021	11/29/2026
44963H-AB-1	IHS HOLDING LIMITED COMPANY GUARNT		D	1	4.B FE	2,929,433	101.1180	2,949,603	2,917,000	2,929,284		(149)			6.250	6.147	MN	16,206		12/07/2021	11/29/2028
449691-AA-2	ILIAD HOLDING SAS SR SECURED		D	1	4.A FE	5,900,000	105.1440	6,203,473	5,900,000	5,900,000					6.500	6.500	AO	68,178		10/13/2021	10/15/2026
449691-AC-8	ILIAD HOLDING SAS SR SECURED		D	1	4.A FE	3,900,000	105.2280	4,103,894	3,900,000	3,900,000					7.000	7.000	AO	48,533		10/13/2021	10/15/2028
45326Y-A*-8	INCITEC PIVOT LTD SERIES A SENIOR NOTE		D	1	2.B	15,000,000	108.7180	16,307,700	15,000,000	15,000,000					4.030	4.030	AO	102,429	604,500	10/30/2019	10/30/2028
45326Y-A@-6	INCITEC PIVOT LTD SERIES B SENIOR NOTE		D	1	2.B	19,650,000	109.8920	21,593,778	19,650,000	19,650,000					4.130	4.130	AO	137,512	811,545	10/30/2019	10/30/2030
45662N-A*-4	INFINEON TECHNOLOGIES AG SERIES A SENIOR NOTE		D	1	2.C	25,000,000	104.6240	26,156,000	25,000,000	25,000,000					3.940	3.940	AO	235,306	997,500	04/05/2016	04/05/2024
45662N-A@-2	INFINEON TECHNOLOGIES AG SERIES B SENIOR NOTE		D	1	2.C	24,000,000	106.7870	25,628,880	24,000,000	24,000,000					4.100	4.100	AO	235,067	996,000	04/05/2016	04/05/2026
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC SR SECURED		D	1	3.B FE	6,800,000	100.3740	6,825,453	6,800,000	6,800,000					3.375	3.375	JJ	105,825	105,825	01/21/2021	01/15/2026
456837-AP-8	ING GROEP NV SR UNSECURED		D		1.G FE	10,353,053	104.8910	10,062,196	9,593,000	10,164,502		(188,551)			3.550	0.892	AO	77,570	340,552	03/25/2021	04/09/2024
456873-AB-4	TRANE TECHNOLOGIES LUXEMBOURG SR UNSECURED		C	1	2.B FE	4,988,025	105.8470	5,292,368	5,000,000	4,987,613		3,364			3.550	3.629	MN	29,583	177,500	11/01/2018	11/01/2024
456873-AC-2	TRANE TECHNOLOGIES LUXEMBOURG SR UNSECURED		C	1	2.B FE	1,988,140	124.3460	2,486,923	2,000,000	1,989,699		248			4.650	4.687	MN	15,500	93,000	10/23/2014	11/01/2044
456873-AD-0	TRANE TECHNOLOGIES LUXEMBOURG COMPANY GUARNT		C	1	2.B FE	21,582,989	109.2740	22,969,366	21,020,000	21,482,500		(59,302)			3.800	3.436	MS	221,878	798,760	04/17/2020	03/21/2029
456873-AE-8	TRANE TECHNOLOGIES LUXEMBOURG COMPANY GUARNT		C	1	2.B FE	4,994,750	106.5760	5,328,809	5,000,000	4,996,685		717			3.500	3.517	MS	48,611	175,000	03/19/2019	03/21/2026
456873-AF-5	TRANE TECHNOLOGIES LUXEMBOURG COMPANY GUARNT		C	1	2.B FE	11,877,506	124.4520	14,697,741	11,810,000	11,875,678		(1,505)			4.500	4.462	MS	147,625	531,450	05/18/2020	03/21/2049
45846A-AA-8	INTERCHILE SA SR SECURED		D	1	2.A FE	900,000	106.3630	957,263	900,000	900,000					4.500	4.500	JD	113	17,325	07/19/2021	06/30/2056
45853N-AA-0	INTERCONEXION ELECTRICA SA ESP SR UNSECURED		D	1	2.B FE	2,130,000	102.3000	2,178,990	2,130,000	2,130,000					3.825	3.825	MN	7,921		11/18/2021	11/26/2033
461127-C*-1	INTERTEK FINANCE PLC SERIES B SENIOR NOTES		D	1	2.A	98,000,000	100.4980	98,488,040	98,000,000	98,000,000					3.750	3.750	JJ	1,663,958	3,675,000	01/18/2012	01/18/2022
461127-E#-5	INTERTEK FINANCE PLC SERIES A SENIOR NOTE		D	1	2.A	22,000,000	101.0410	22,229,020	22,000,000	22,000,000					1.970	1.970	JD	34,913	433,400	12/02/2020	12/02/2023
461127-E*-9	INTERTEK FINANCE PLC SERIES C SENIOR NOTES		D	1	2.A	10,000,000	108.4610	10,846,100	10,000,000	10,000,000					4.050	4.050	AO	99,000	405,000	10/03/2014	10/03/2026
461127-F*-8	INTERTEK FINANCE PLC SERIES B SENIOR NOTE		D	1	2.A	10,000,000	100.4130	10,041,300	10,000,000	10,000,000					2.080	2.080	JD	16,756	208,000	12/02/2020	12/02/2025
46115H-AT-4	INTESA SANPAOLO SPA SR UNSECURED 144A		D		3.A FE	14,325,708	106.6730	15,437,776	14,472,000	14,382,002		32,560			5.017	5.285	JD	10,084	726,060	04/21/2020	06/26/2024
46115H-BQ-9	INTESA SANPAOLO SPA SUBORDINATED		D	2	3.A FE	9,800,000	100.9810	9,896,107	9,800,000	9,800,000					4.198	4.198	JD	34,284	205,702	05/24/2021	06/01/2032
46128M-AN-1	INVERSIONES CMPC SA COMPANY GUARNT		D	1	2.C FE	574,051	104.0810	598,467	575,000	574,210		82			3.850	3.870	JJ	10,331	22,138	01/08/2020	01/13/2030
462629-A*-7	IPSEN SERIES A SENIOR NOTE		D	1	3.A	50,000,000	100.4850	50,242,500	50,000,000	50,000,000					3.630	3.630	JJ	796,583	1,815,000	07/23/2019	07/23/2026
462629-A@-5	IPSEN SERIES B SENIOR NOTE		D	1	3.A	53,950,000	100.2870	54,104,837	53,950,000	53,950,000					3.860	3.860	JJ	913,973	2,082,470	07/23/2019	07/23/2029
465077-AL-9	THE ISRAEL ELECTRIC CORPORATIO SR SECURED		D	1	2.B FE	12,383,200	109.8310	13,339,005	12,145,000	12,330,113		(24,146)			4.250	3.984	FA	196,429	516,163	01/11/2021	08/14/2028
46507M-AE-2	THE ISRAEL ELECTRIC CORPORATIO SR SECURED		D	1	2.B FE	12,869,000	107.9560	12,414,969	11,500,000	11,990,371		(318,280)			6.875	3.862	JD	21,962	790,625	02/20/2019	06/21/2023
46656J-AA-7	ITAU UNIBANCO HOLDING SA CAYMA SR UNSECURED		D		3.C FE	5,535,950	101.0500	5,593,118	5,535,000	5,535,346		(316)			2.900	2.894	JJ	70,002	160,515	01/17/2020	01/24/2023
465920-AA-7	JBS FINANCE LUXEMBOURG SA RL COMPANY GUARNT		D	1	2.C FE	3,758,694	100.8750	3,833,268	3,800,000	3,760,551		1,857			3.625	3.750	JJ	74,997		06/08/2021	01/15/2032
465920-AB-5	JBS FINANCE LUXEMBOURG SA RL COMPANY GUARNT		D	1	2.C FE	19,591,506	99.5200	19,704,956	19,800,000	19,595,284		3,778			2.500	2.721	JJ	52,250		11/16/2021	01/15/2027
470170-AB-7	JAMAICA MERCHANT VOUCHER RECV SERIES 2015 1 FIXED RATE NOTE		D		3.A FE	3,384,097	101.0830	3,420,747	3,384,097	3,384,097					5.875	5.919	JAJO	47,495	198,816	05/18/2015	07/08/2022
47216F-AA-5	JAZZ SECURITIES DESIGNATED ACT SR SECURED		D	1	3.B FE	6,800,000	103.5130	7,038,864	6,800,000	6,800,000					4.375	4.375	JJ	199,986		04/22/2021	01/15/2029
479142-C#-6	JOHNSON MATTHEY PLC SERIES A SENIOR NOTES		D	1	1.G	28,962,680	101.5290	29,443,410	29,000,000	28,996,657		5,206			3.260	3.279	FA	354,525	945,400	10/01/2014	08/16/2022
48126P-AA-0	JSC NC KAZMUNAYGAS SR UNSECURED		D	1	2.C FE	17,510,000	103.7900	18,173,629	17,510,000	17,510,000					3.500	3.500	AO	131,082	612,850	10/06/2020	04/14/2033
48667Q-AN-5	JSC NC KAZMUNAYGAS SR UNSECURED		D		2.C FE	7,829,500	110.3310	7,723,188	7,000,000	7,808,938		(20,562)			4.750	2.413	AO	66,500		11/08/2021	04/19/2027
48667Q-AP-0	JSC NC KAZMUNAYGAS SR UNSECURED		D		2.C FE	4,550,000	122.3300	4,893,200	4,000,000	4,528,389		(10,490)			5.750	4.839	AO	46,000	292,048	11/13/2019	04/19/2047
48667Q-AQ-8	JSC NC KAZMUNAYGAS SR UNSECURED 144A		D		2.C FE	13,430,500	116.6130	13,410,438	11,500,000	13,298,428		(108,873)			5.375	3.208	AO	115,040	453,698	07/13/2021	04/24/2030
48667Q-AS-4	JSC NC KAZMUNAYGAS SR UNSECURED 144A		D		2.C FE	18,057,732	131.1130	18,880,200	14,400,000	17,939,140		(65,437)			6.375	4.740	AO	170,850	1,139,131	10/22/2020	10/24/2048
49229Q-AC-8	KERNEL HOLDING SA COMPANY GUARNT		D	2	4.A FE	3,092,813	99.0190	3,059,679	3,090,000	3,092,228		(497)			6.750	6.728	AO	37,080	208,575	10/21/2020	10/27/2027
49835W-AA-5	KKR PM LP SENIOR SECURED NOTE		D	1	2.B PL	13,598,750	105.4860	14,344,777	13,598,750	13,598,750					6.990	6.993	FA	345,896	950,553	05/15/2017	06/17/2031
50050H-AN-6	KB KOOKMIN BANK SUBORDINATED		D		2.A FE	2,454,374	98.1100	2,418,412	2,465,000	2,454,875		501			2.500	2.550	MN	9,757	61,625	03/17/2021	11/04/2030
50065W-AF-3	KOREA NATIONAL OIL CORPORATION SR UNSECURED 144A		D		1.C FE	7,458,450	105.7060	7,927,969	7,500,000	7,490,025		4,554			4.000	4.068	JJ	131,667	300,000	01/15/2014	01/23/2024
50066J-AB-0	KOREA MINE REHABILITATION AND SR UNSECURED 144A		D		1.F FE	4,995,600	100.7380	5,036,875	5,000,000	4,999,708		925			3.000	3.019	AO	27,917	150,000	04/18/2017	04/24/2022
50201D-AD-5	LOPR SENIOR SECURED FINANCING SR SECURED		D	1	4.A FE	7,850,000	101.1570	7,940,807	7,850,000	7,850,000					5.125	5.125	JJ	185,511	117,341	03/23/2021	07/15/2029
50247V-AB-5	LYB INTERNATIONAL FINANCE BV SENIOR UNSECURED		D	1	2.B FE	15,189,417	128.8400	20,034,690	15,550,000	15,212,426		8,107			5.250	5.422	JJ	376,440	816,375	01/23/2019	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV SR UNSECURED		D	2	2.B FE	2,270,640	124.6930	2,648,484	2,124,000	2,263,795		(4,004)			4.875	4.392	MS	30,488	103,545	06/03/2020	03/15/2044
51512*-AA-2	LANDSBERG ORORA SERIES A GUARANTEED SR NOTE		D	1	2.B PL	15,000,000	102.8600	15,429,000	15,000,000	15,000,000					3.260	3.260	JJ	224,125	489,000	07/16/2015	07/16/2023

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
51512*-AB-0	LANDSBERG ORORA SERIES B GUARANTEED SR NOTE		D	1	2.B PL	7,500,000	104.8660	7,864,950	7,500,000	7,500,000					3.410	3.410	JJ	117,219	255,750	07/16/2015	07/16/2025
539439-AM-1	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	6,145,020	109.1390	6,548,359	6,000,000	6,103,544		(23,754)			4.582	4.103	JD	16,037	274,920	03/16/2020	12/10/2025
539439-AN-9	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	8,987,507	132.3830	11,060,600	8,355,000	8,947,463		(13,668)			5.300	4.791	JD	36,901	442,815	02/21/2020	12/01/2045
539439-AR-0	LLOYDS BANKING GROUP PLC SR UNSECURED		D		1.F FE	10,547,635	112.3720	11,894,569	10,585,000	10,559,881		3,439			4.375	4.419	MS	127,351	463,094	03/15/2018	03/22/2028
539439-AS-8	LLOYDS BANKING GROUP PLC SR UNSECURED		D		1.F FE	21,710,580	104.7480	22,300,792	21,290,000	21,577,086		(135,439)			4.050	3.180	FA	323,342	755,123	03/19/2021	08/16/2023
53944Y-AA-1	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	12,018,540	107.7760	12,700,382	11,784,000	11,935,025		(49,283)			4.500	4.018	MN	83,961	530,280	04/08/2020	11/04/2024
53944Y-AB-9	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	23,479,069	110.2090	25,629,213	23,255,000	23,391,992		(29,215)			4.650	4.494	MS	291,366	1,081,358	04/07/2020	03/24/2026
53944Y-AC-7	LLOYDS BANKING GROUP PLC SR UNSECURED		D		1.F FE	1,724,101	100.0490	1,730,853	1,730,000	1,729,966		1,252			3.000	3.074	JJ	24,508	51,900	01/04/2017	01/11/2022
53944Y-AD-5	LLOYDS BANKING GROUP PLC SR UNSECURED		D		1.F FE	28,980,579	108.1640	31,913,764	29,505,000	29,213,764		51,384			3.750	3.969	JJ	522,484	1,106,438	02/15/2017	01/11/2027
53944Y-AE-3	LLOYDS BANKING GROUP PLC SUBORDINATED		D		2.A FE	22,921,151	117.3830	26,381,730	22,475,000	22,908,340		(8,550)			4.344	4.217	JJ	466,461	943,843	04/27/2021	01/09/2048
53944Y-AH-6	LLOYDS BANKING GROUP PLC SR UNSECURED		D		1.F FE	8,753,054	105.5700	9,017,793	8,542,000	8,702,731		(53,336)			3.900	2.992	MS	100,867	283,569	03/31/2021	03/12/2024
53944Y-AL-7	LLOYDS BANKING GROUP PLC SR UNSECURED		D	2	1.F FE	61,000,000	105.7150	64,486,362	61,000,000	61,000,000					3.870	3.871	JJ	1,127,890	2,360,700	04/02/2020	07/09/2025
53944Y-AM-5	LLOYDS BANKING GROUP PLC SR UNSECURED		D	2	1.F FE	20,000,000	100.1810	20,036,126	20,000,000	20,000,000					1.326	1.326	JD	11,787	265,200	06/08/2020	06/15/2023
549875-AA-0	LUKOIL CAPITAL DESIGNATED ACTI COMPANY GUARNT		D	1	2.B FE	2,915,000	98.5520	2,872,783	2,915,000	2,915,000					2.800	2.800	AO	14,737		10/19/2021	04/26/2027
549875-AB-8	LUKOIL CAPITAL DESIGNATED ACTI COMPANY GUARNT		D	1	2.B FE	9,203,638	97.6480	9,178,886	9,400,000	9,205,095		1,458			3.600	3.855	AO	61,100		11/29/2021	10/26/2031
55276V-AG-7	MDGH - GMTN BV COMPANY GUARNT		D		1.C FE	21,826,250	114.9000	22,060,800	19,200,000	21,302,968		(276,392)			4.500	2.732	MN	129,600	864,000	12/10/2020	11/07/2028
55276V-AH-5	MDGH - GMTN BV COMPANY GUARNT		D	2	1.C FE	29,853,500	102.9250	29,333,625	28,500,000	29,509,545		(345,960)			2.500	1.189	MN	106,875	712,500	01/14/2021	11/07/2024
55276V-AJ-1	MDGH - GMTN BV COMPANY GUARNT		D	2	1.C FE	20,648,018	104.0000	20,800,000	20,000,000	20,587,867		(70,318)			2.875	2.435	MN	86,250	575,000	01/20/2021	11/07/2029
58533E-AB-9	MEITUAN SR UNSECURED		D	1	2.C FE	3,795,326	96.4900	3,666,620	3,800,000	3,796,384		899			2.125	2.151	AO	14,131	80,750	10/21/2020	10/28/2025
58533E-AC-7	MEITUAN SR UNSECURED		D	1	2.C FE	5,046,735	92.5810	4,637,395	5,009,000	5,042,745		(3,405)			3.050	2.960	AO	26,736	152,775	01/11/2021	10/28/2030
58547D-AA-7	MELCO RESORTS FINANCE LIMITED SR UNSECURED 144A		D	1	3.C FE	4,287,260	97.5810	4,653,650	4,769,000	4,430,312		84,173			4.875	7.252	JD	16,145	232,489	04/06/2020	06/06/2025
58547D-AD-1	MELCO RESORTS FINANCE LIMITED SR UNSECURED		D	1	3.C FE	8,801,856	96.5810	8,531,988	8,834,000	8,807,946		(2,353)			5.375	5.354	JD	35,612	474,828	01/13/2021	12/04/2029
58547D-AE-9	MELCO RESORTS FINANCE LIMITED SR UNSECURED		D	1	3.C FE	16,749,000	97.6000	16,250,400	16,650,000	16,724,074		(18,347)			5.750	5.610	JJ	425,500	957,375	08/04/2020	07/21/2028
591555-AG-2	METINVEST BV SR UNSECURED		D	1	4.A FE	1,711,680	99.7630	1,734,878	1,739,000	1,715,427		3,086			7.650	7.950	MS	44,345	121,947	09/17/2020	10/01/2027
59284M-AD-6	MEXICO CITY AIRPORT TRUST SR SECURED 144A		D	1	2.C FE	2,874,300	99.8310	2,855,174	2,860,000	2,874,026		(243)			5.500	5.464	JJ	65,979	157,300	11/14/2019	07/31/2047
600814-AR-8	MILLICOM INTERNATIONAL CELLULA SR UNSECURED		D	1	3.B FE	780,000	100.7730	786,032	780,000	780,000					4.500	4.500	AO	6,240	35,100	10/19/2020	04/27/2031
603051-AA-1	MINERAL RESOURCES LIMITED SR UNSECURED		D	1	3.C FE	8,683,625	107.4310	9,265,931	8,625,000	8,667,541		(11,205)			8.125	7.950	MN	116,797	700,781	07/13/2020	05/01/2027
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	16,115,507	103.9010	18,436,113	17,744,000	16,711,349		195,474			2.757	4.133	MS	146,761	489,202	10/26/2018	09/13/2026
606822-AU-8	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	16,024,272	107.1110	15,541,783	14,510,000	15,574,937		(327,960)			3.777	1.393	MS	181,159	548,043	10/14/2020	03/02/2025
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	1,692,712	120.8840	1,976,450	1,635,000	1,687,103		(2,312)			4.286	4.013	JJ	30,172	70,076	07/02/2019	07/26/2038
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	32,508,093	104.7260	33,876,626	32,348,000	32,424,914		(33,895)			3.407	3.292	MS	348,997	1,102,096	06/27/2019	03/07/2024
606822-BE-3	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	19,569,210	118.7250	23,020,734	19,390,000	19,553,997		(7,038)			4.153	4.081	MS	255,001	805,267	11/21/2019	03/07/2039
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	24,000,000	109.6060	26,305,446	24,000,000	24,000,000					3.741	3.741	MS	284,316	897,840	02/26/2019	03/07/2029
606822-BJ-2	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	11,100,000	103.7080	11,511,559	11,100,000	11,100,000					2.801	2.801	JJ	140,774	310,911	07/11/2019	07/18/2024
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	35,311,710	113.5300	39,735,539	35,000,000	35,298,683		(10,884)			3.751	3.681	JJ	594,429	1,294,095	10/28/2021	07/18/2039
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	31,093,712	105.6700	32,229,339	30,500,000	30,986,261		(57,801)			3.195	2.955	JJ	441,221	974,475	02/12/2020	07/18/2029
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	31,974,912	102.0730	31,841,614	31,195,000	31,845,228		(106,317)			2.193	1.510	FA	239,437	399,016	10/15/2021	02/25/2025
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	10,065,050	101.1110	10,111,079	10,000,000	10,060,384		(4,666)			2.559	2.476	FA	89,565	191,925	04/13/2021	02/25/2030
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D		1.G FE	6,491,023	97.2560	6,496,688	6,680,000	6,493,233		2,210			2.048	2.412	JJ	62,323		11/18/2021	07/17/2030
606822-BV-5	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	15,000,000	99.5240	14,928,617	15,000,000	15,000,000					0.848	0.848	MS	37,453	127,200	09/08/2020	09/15/2024
606822-BW-3	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	15,000,000	98.9150	14,837,214	15,000,000	15,000,000					0.953	0.953	JJ	63,930		07/12/2021	07/19/2025
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	99,960,428	98.8560	98,521,182	99,661,000	99,946,234		(14,193)			2.309	2.201	JJ	1,029,135		09/24/2021	07/20/2032
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	58,722,075	98.2940	57,662,220	58,663,000	58,716,592		(5,484)			1.538	1.462	JJ	403,500		09/24/2021	07/20/2027
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	63,863,720	98.7050	63,171,164	64,000,000	63,864,887		1,167			1.640	1.591	AO	227,413		11/19/2021	10/13/2027
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP SR UNSECURED		D	2	1.G FE	54,957,900	100.0890	55,049,166	55,000,000	54,957,117		(783)			2.494	2.414	AO	297,202		10/27/2021	10/13/2032
60687Y-AL-3	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D		1.G FE	1,970,000	101.3930	1,997,442	1,970,000	1,970,000					2.601	2.601	MS	15,657	51,240	09/05/2017	09/11/2022
60687Y-AM-1	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D		1.G FE	3,380,064	105.5490	3,377,559	3,200,000	3,378,841		(1,223)			3.170	2.122	MS	30,996		12/15/2021	09/11/2027
60687Y-AP-4	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D		1.G FE	2,000,000	103.0800	2,061,607	2,000,000	2,000,000					3.549	3.549	MS	22,871	70,980	02/28/2018	03/05/2023
60687Y-AW-9	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D	2	1.G FE	2,000,000	103.4480	2,068,968	2,000,000	2,000,000					2.839	2.588	JJ	26,024	56,780	07/09/2019	07/16/2025
60687Y-AX-7	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D	2	1.G FE	940,000	105.0770	987,726	940,000	940,000					3.153	3.015	JJ	13,584	29,638	07/09/2019	07/16/2030
60687Y-AZ-2	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D	2	1.G FE	2,000,000	102.7070	2,054,134	2,000,000	2,000,000					2.555	2.366	MS	15,330	51,100	09/09/2019	09/13/2025
60687Y-BA-6	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D	2	1.G FE	8,520,000	103.0990	8,784,028	8,520,000	8,520,000					2.869	2.766	MS	73,332	244,439	09/09/2019	09/13/2030
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D	2	1.G FE	3,000,000	101.3270	3,039,796	3,000,000	3,000,000					2.226	2.051	MN	6,678	66,780	02/18/2020	05/25/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60687Y-BE-8	MIZUHO FINANCIAL GROUP INC SR UNSECURED		D	2	1.G FE	8,131,533	100.8450	7,765,088	7,700,000	8,076,349		(46,624)			2.591	1.896	MN	19,951	199,507	10/13/2020	05/25/2031
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC SUBORDINATED		D		2.A FE	45,100,000	97.7160	44,069,980	45,100,000	45,100,000					2.564	2.564	MS	346,909		09/08/2021	09/13/2031
60688U-AB-2	MIZUHO FINANCIAL GROUP CAYMAN COMPANY GUARNT		D		2.B FE	27,782,988	106.2690	27,212,255	25,607,000	27,547,755		(235,234)			4.600	1.154	MS	307,569	398,061	10/06/2021	03/27/2024
60920L-AF-1	MONDELEZ INTERNATIONAL HOLDING COMPANY GUARNT		D	1	2.B FE	4,994,950	102.3240	5,116,194	5,000,000	4,997,136		1,013			2.250	2.272	MS	31,875	112,500	11/20/2019	09/19/2024
62878U-2A-9	NBN CO LIMITED SR UNSECURED		D	1	1.E FE	21,226,424	98.3780	21,030,160	21,377,000	21,232,671		6,247			1.450	1.611	MN	48,217	154,983	10/28/2021	05/05/2026
62878U-2B-7	NBN CO LIMITED SR UNSECURED		D	1	1.E FE	25,120,800	100.6530	25,163,290	25,000,000	25,119,117		(1,683)			2.625	2.566	MN	102,083	328,125	10/27/2021	05/05/2031
62878U-2D-3	NBN CO LIMITED SR UNSECURED		D	1	1.E FE	70,927,220	98.1740	69,948,637	71,250,000	70,939,951		12,731			1.625	1.716	JJ	266,940		10/13/2021	01/08/2027
62878U-2E-1	NBN CO LIMITED SR UNSECURED		D	1	1.E FE	66,794,290	98.7400	66,155,691	67,000,000	66,797,086		2,865			2.500	2.534	JJ	386,181		10/13/2021	01/08/2032
62947Q-AV-0	NXP BV SR UNSECURED 144A		D	1	2.B FE	5,340,600	104.7180	5,235,884	5,000,000	5,138,586		(94,954)			4.625	2.616	JD	19,271	231,250	10/31/2019	06/01/2023
62947Q-AZ-1	NXP BV COMPANY GUARNT		D	1	2.B FE	13,853,326	107.4130	14,507,152	13,506,000	13,743,185		(88,104)			4.875	3.969	MS	219,473	597,578	03/29/2021	03/01/2024
62954H-AC-2	NXP BV COMPANY GUARNT		D	1	2.B FE	6,526,985	105.2280	6,881,912	6,540,000	6,529,833		1,724			3.150	3.182	MN	34,335	206,010	04/29/2020	05/01/2027
62954H-AD-0	NXP BV COMPANY GUARNT		D	1	2.B FE	17,380,157	106.7190	17,948,071	16,818,000	17,338,455		(42,625)			3.400	2.962	MN	95,302	571,812	03/30/2021	05/01/2030
63859U-BF-9	NATIONWIDE BUILDING SOCIETY SR UNSECURED		D		1.E FE	9,985,900	97.9710	9,797,108	10,000,000	9,989,417		2,743			1.000	1.030	FA	33,611	100,000	08/24/2020	08/28/2025
63859U-BG-7	NATIONWIDE BUILDING SOCIETY SR UNSECURED		D		1.E FE	29,976,900	98.7180	29,615,337	30,000,000	29,984,118		7,218			0.550	0.576	JJ	72,875	82,500	01/14/2021	01/22/2024
63859W-AE-9	NATIONWIDE BUILDING SOCIETY SUBORDINATED 144A		D		2.B FE	6,235,551	107.6350	6,481,781	6,022,000	6,185,937		(32,292)			4.000	3.361	MS	71,595	240,880	06/01/2020	09/14/2026
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUBORDINATED 144A		D	2	2.B FE	23,085,848	106.8830	22,914,575	21,439,000	22,759,526		(222,508)			4.125	2.909	AO	179,328	884,359	06/30/2020	10/18/2032
638602-BP-6	NATIONWIDE BUILDING SOCIETY SR UNSECURED 144A		D		1.E FE	30,417,356	108.0570	32,957,365	30,500,000	30,466,892		8,509			3.900	3.933	JJ	528,667	1,189,500	08/05/2015	07/21/2025
64045D-AC-8	NEMAK S A B DE C V SR UNSECURED		D	1	3.A FE	7,690,000	97.0810	7,465,548	7,690,000	7,690,000					3.625	3.625	JD	2,323	139,381	06/23/2021	06/28/2031
65410C-AC-4	THE NIELSEN COMPANY LUXEMBOURG SR UNSECURED 144A		C	1	4.B FE	19,840,000	101.5470	20,146,951	19,840,000	19,840,000					5.000	5.000	FA	413,333	992,000	01/25/2017	02/01/2025
65535H-AP-4	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	4,065,633	102.9020	3,973,058	3,861,000	4,002,303		(45,170)			2.648	1.414	JJ	46,860	102,239	08/03/2020	01/16/2025
65535H-AQ-2	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	26,274,423	103.1990	25,545,892	24,754,000	26,075,960		(146,464)			3.103	2.367	JJ	352,053	690,542	03/30/2021	01/16/2030
65535H-AR-0	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	61,778,761	100.0860	61,382,014	61,329,000	61,654,906		(89,730)			1.851	1.695	JJ	520,300	1,003,521	03/30/2021	07/16/2025
65535H-AS-8	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	51,868,842	99.8680	51,741,516	51,810,000	51,856,482		(6,835)			2.679	2.667	JJ	636,162	1,331,465	03/31/2021	07/16/2030
65535H-AX-7	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	40,000,000	98.7020	39,480,746	40,000,000	40,000,000					2.608	2.608	JJ	489,724		07/06/2021	07/14/2031
65535H-AY-5	NOMURA HOLDINGS INC SR UNSECURED		D		2.A FE	27,400,000	98.2460	26,919,422	27,400,000	27,400,000					2.172	2.172	JJ	279,380		07/06/2021	07/14/2028
65559C-AB-7	NORDEA BANK ABP SR UNSECURED		D		1.D FE	9,946,800	97.6360	9,763,551	10,000,000	9,960,862		10,489			0.750	0.859	FA	25,625	75,000	08/24/2020	08/28/2025
656531-AM-2	NORSK HYDRO ASA MONEY MARKET INDUSTRIAL		D		1.D FE	19,134,938	128.3810	25,804,511	20,100,000	19,768,503		30,546			7.250	7.552	MS	396,696	1,457,250	12/15/2014	09/23/2027
67091T-AD-7	OCP SA SR UNSECURED		D	2	3.A FE	1,642,503	97.2190	1,607,026	1,653,000	1,642,961		458			3.750	3.827	JD	1,378	30,994	06/10/2021	06/23/2031
67091T-AE-5	OCP SA SR UNSECURED		D	2	3.A FE	2,704,165	94.4880	2,585,178	2,736,000	2,704,455		290			5.125	5.201	JD	3,116	70,110	09/02/2021	06/23/2051
67777L-AD-5	OI EUROPEAN GROUP BV COMPANY GUARNT		D	1	4.A FE	6,850,000	101.3610	6,943,195	6,850,000	6,850,000					4.750	4.750	FA	40,672		11/08/2021	02/15/2030
685218-AB-5	ORANGE SA SR UNSECURED		D	1	2.A FE	5,902,458	137.4520	6,726,877	4,894,000	5,807,788		(25,656)			5.500	4.179	FA	108,416	269,170	01/30/2018	02/06/2044
68620Y-A#-9	ORIGIN ENERGY FINANCE LIMITED SERIES 2019A GUARANTEED SR NT		D	1	2.B	99,000,000	115.3090	114,155,910	99,000,000	99,000,000					5.160	5.160	JJ	2,355,540	5,108,400	01/15/2019	01/15/2029
69369E-AC-3	PT PERTAMINA PERSERO SR UNSECURED 144A		D		2.B FE	3,069,000	101.3940	3,345,994	3,300,000	3,288,313		33,509			4.875	5.957	MN	25,919	160,875	01/17/2014	05/03/2022
69370P-AA-9	PT PERTAMINA PERSERO SR UNSECURED 144A		D		2.B FE	6,740,688	130.5190	8,855,697	6,785,000	6,769,309		(691)			6.450	6.420	MN	37,685	414,251	06/08/2021	05/30/2044
69370P-AD-3	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	18,259,100	106.0810	19,200,706	18,100,000	18,226,102		(14,339)			3.650	3.544	JJ	277,106	660,650	09/13/2019	07/30/2029
69370P-AG-6	PT PERTAMINA PERSERO SR UNSECURED		D	2	2.B FE	2,825,350	103.0190	2,833,016	2,750,000	2,822,771		(1,425)			4.175	4.015	JJ	51,028	114,813	02/11/2020	01/21/2050
69370P-AJ-0	PT PERTAMINA PERSERO SR UNSECURED		D	2	2.B FE	1,000,000	100.3630	1,003,625	1,000,000	1,000,000					4.150	4.150	FA	14,525	41,500	02/13/2020	02/25/2060
69370P-AK-7	PT PERTAMINA PERSERO SR UNSECURED		D	2	2.B FE	45,354,849	97.0000	44,135,000	45,500,000	45,373,891		19,042			1.400	1.469	FA	251,261	318,500	05/18/2021	02/09/2026
69370R-AA-5	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	16,159,660	130.5190	17,963,296	13,763,000	16,014,007		(53,172)			6.450	5.199	MN	76,442	887,714	11/20/2020	05/30/2044
69370R-AC-1	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	5,317,852	133.0810	6,493,034	4,879,000	5,300,259		(7,034)			6.500	5.845	MN	47,570	317,135	04/26/2019	11/07/2048
69370R-AE-7	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	3,921,888	109.3310	3,815,661	3,490,000	3,911,178		(8,269)			4.700	3.976	JJ	68,801	164,030	09/03/2020	07/30/2049
69370R-AG-2	PT PERTAMINA PERSERO SR UNSECURED		D	2	2.B FE	3,011,121	103.0190	3,010,208	2,922,000	3,008,241		(1,694)			4.175	3.997	JJ	54,219	121,994	03/06/2020	01/21/2050
69370R-AJ-6	PT PERTAMINA PERSERO SR UNSECURED		D	2	2.B FE	1,180,800	100.3630	1,234,459	1,230,000	1,180,940		140			4.150	4.366	FA	17,866		10/12/2021	02/25/2060
714295-AC-6	PERRIGO FINANCE UNLIMITED COMP SR UNSECURED		D	2	3.A FE	12,889,300	105.0710	12,608,478	12,000,000	12,764,484		(124,816)			3.900	1.487	JD	20,800	234,000	07/15/2021	12/15/2024
71429M-AB-1	PERRIGO FINANCE UNLIMITED COMP SENIOR UNSECURED		D	1	3.A FE	5,515,350	106.5580	5,327,878	5,000,000	5,463,457		(51,893)			4.375	1.928	MS	64,410	109,375	07/14/2021	03/15/2026
71429M-AC-9	PERRIGO FINANCE UNLIMITED COMP COMPANY GUARNT		D	1	3.A FE	71,106,413	101.1980	70,938,078	70,098,000	71,072,126		(34,287)			3.900	2.957	JD	121,503	1,601,240	09/10/2021	06/15/2030
71568P-AB-5	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED 144A		D		2.B FE	1,336,000	112.2060	1,873,844	1,670,000	1,369,532		6,360			5.250	6.890	AO	16,317	87,675	10/02/2015	10/24/2042
71568P-AC-3	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	31,198,250	106.6750	31,469,125	29,500,000	30,832,635		(184,489)			4.125	3.199	MN	155,490	1,113,750	07/20/2021	05/15/2027
71568P-AE-9	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED 144A		D		2.B FE	5,787,500	114.5810	5,729,063	5,000,000	5,601,214		(83,144)			5.450	3.343	MN	30,278	272,500	09/13/2019	05/21/2028
71568P-AF-6	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED 144A		D		2.B FE	993,230	123.3000	1,233,000	1,000,000	993,549		95			6.150	6.200	MN	6,833	61,500	05/15/2018	05/21/2048
71568P-AH-2	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	9,027,500	125.5000	8,785,000	7,000,000	9,011,001		(15,969)			6.250	4.419	JJ	189,583	125,000	11/09/2021	01/25/2049
71568P-AK-5	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	3,232,500	106.6750	3,200,250	3,000,000	3,232,297		(203)			4.875	4.388	JJ	66,625		12/06/2021	07/17/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71568P-AM-1	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	1,874,300	100.6750	2,013,500	2,000,000	1,877,879		1,912			4.375	4.765	FA	35,486	87,500	06/16/2020	02/05/2050
71568P-AP-4	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D	2	2.B FE	7,502,490	96.9250	7,366,300	7,600,000	7,505,081		1,739			4.000	4.074	JD	844	304,000	06/23/2020	06/30/2050
71568Q-AB-3	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	3,409,350	112.2060	3,214,709	2,865,000	3,391,947		(16,030)			5.250	3.946	AO	27,993	150,413	11/24/2020	10/24/2042
71568Q-AD-9	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	4,739,482	111.4250	5,097,694	4,575,000	4,737,903		(798)			5.250	4.998	MN	30,691	187,688	10/12/2021	05/15/2047
71568Q-AE-7	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	5,437,863	114.5810	5,814,998	5,075,000	5,345,613		(35,864)			5.450	4.481	MN	30,732	276,588	04/26/2019	05/21/2028
71568Q-AF-4	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	15,249,513	123.3000	15,926,661	12,917,000	15,215,769		(23,700)			6.150	4.918	MN	88,266	640,646	11/08/2021	05/21/2048
71568Q-AH-0	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	507,000	125.5000	502,000	400,000	506,735		(265)			6.250	4.529	JJ	10,833		11/08/2021	01/25/2049
71568Q-AJ-6	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	6,179,670	105.7380	6,101,054	5,770,000	6,160,072		(19,598)			3.875	2.872	JJ	101,857		07/26/2021	07/17/2029
71568Q-AK-3	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D		2.B FE	2,035,000	106.6750	2,133,500	2,000,000	2,034,986		(14)			4.875	4.760	JJ	44,417		10/12/2021	07/17/2049
71568Q-AN-7	PERUSAHAAN PERSEROAN PERSERO P SR UNSECURED		D	2	2.B FE	5,037,500	99.2500	4,962,500	5,000,000	5,035,875		(1,625)			3.000	2.902	JD	417	75,000	07/22/2021	06/30/2030
71647N-BG-3	PETROBRAS GLOBAL FINANCE BV COMPANY GUARNT		D	1	3.C FE	925,221	104.1440	827,943	795,000	923,684		(1,537)			6.750	5.597	JD	4,174	53,663	02/18/2021	06/03/2050
71647N-BJ-7	PETROBRAS GLOBAL FINANCE BV COMPANY GUARNT		D	1	3.C FE	8,596,913	92.7920	8,198,176	8,835,000	8,598,818		1,905			5.500	5.688	JD	28,346	242,963	08/13/2021	06/10/2051
71654Q-DD-1	PETROLEOS MEXICANOS COMPANY GUARNT		D	1	3.C FE	9,288,133	96.0000	9,558,720	9,957,000	9,296,030		5,955			7.690	8.296	JJ	336,041	752,620	07/07/2021	01/23/2050
716564-AA-7	PETROLEOS DEL PERU - PETROPERU SR UNSECURED		D	1	2.C FE	3,067,500	103.7380	3,112,125	3,000,000	3,064,525		(2,975)			4.750	4.490	JD	4,750	142,500	05/05/2021	06/19/2032
716564-AB-5	PETROLEOS DEL PERU - PETROPERU SR UNSECURED		D	1	2.C FE	28,105,322	99.4880	24,618,182	24,745,000	28,019,741		(60,881)			5.625	4.721	JD	46,397	1,391,906	05/05/2021	06/19/2047
716743-AJ-8	PETRONAS CAPITAL LIMITED COMPANY GUARNT 144A		D		1.G FE	4,956,250	105.8310	5,291,563	5,000,000	4,984,226		4,558			3.500	3.605	MS	50,069	175,000	03/11/2015	03/18/2025
716743-AL-3	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D		1.G FE	11,398,500	121.5500	10,939,500	9,000,000	11,312,792		(68,442)			4.500	2.961	MS	115,875	405,000	09/28/2020	03/18/2045
716743-AP-4	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	37,376,334	108.1300	37,564,362	34,740,000	37,012,970		(258,622)			3.500	2.576	AO	236,425	1,215,900	11/19/2020	04/21/2030
716743-AR-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	14,239,550	123.7380	16,952,038	13,700,000	14,222,578		(10,571)			4.550	4.306	AO	121,207	623,350	05/14/2020	04/21/2050
716743-AS-8	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	1,800,000	131.6400	2,369,520	1,800,000	1,800,000					4.800	4.800	AO	16,800	86,400	04/14/2020	04/21/2060
71675C-AB-4	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	4,989,100	100.2260	5,011,300	5,000,000	4,989,322		222			2.480	2.504	JJ	52,700		10/28/2021	01/28/2032
71675C-AE-8	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	34,096,441	102.2060	35,496,231	34,730,000	34,101,346		4,906			3.404	3.489	AO	206,887	591,105	05/13/2021	04/28/2061
74445P-AC-6	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D		2.B FE	3,615,000	119.9880	3,599,625	3,000,000	3,558,658		(56,342)			6.530	3.461	MN	25,032	195,900	03/12/2021	11/15/2028
74445P-AD-4	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D		2.C FE	5,365,000	128.0190	5,120,750	4,000,000	5,320,564		(24,513)			6.757	4.603	MN	34,536	270,280	02/19/2020	11/15/2048
74445P-AE-2	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D	2	2.C FE	12,481,400	106.2500	12,006,250	11,300,000	12,211,474		(251,340)			4.750	2.193	MN	68,585	536,750	02/08/2021	05/15/2025
74730D-AB-9	QATARENERGY SR UNSECURED		D	1	1.D FE	31,399,062	97.9690	30,796,477	31,435,000	31,402,232		3,170			1.375	1.398	JJ	202,909		07/13/2021	09/12/2026
74730D-AC-7	QATARENERGY SR UNSECURED		D	1	1.D FE	23,953,412	98.8440	23,870,766	24,150,000	23,961,657		8,245			2.250	2.342	JJ	255,084		07/13/2021	07/12/2031
74730D-AD-5	QATARENERGY SR UNSECURED		D	1	1.D FE	22,730,090	102.7500	23,108,475	22,490,000	22,728,069		(2,021)			3.300	3.243	JJ	348,408		09/01/2021	07/12/2051
74730D-AE-3	QATARENERGY SR UNSECURED		D	1	1.D FE	28,809,398	100.8750	28,593,019	28,345,000	28,802,035		(7,363)			3.125	3.012	JJ	415,825		09/01/2021	07/12/2041
74733D-A@-9	QIAGEN N V SERIES B SENIOR NOTE		D	1	2.C	86,958,520	102.0910	88,819,170	87,000,000	86,995,353		5,702			3.750	3.757	AO	679,688	3,262,500	10/01/2014	10/16/2022
74779P-A#-5	QUBE HOLDINGS LIMITED SERIES C SENIOR NOTE		D	1	2.C	9,600,000	108.8430	10,448,928	9,600,000	9,600,000					4.010	4.010	AO	78,061	384,960	10/18/2017	10/18/2029
74779P-A*-9	QUBE HOLDINGS LIMITED SERIES A SENIOR NOTE		D	1	2.C	12,000,000	105.0900	12,610,800	12,000,000	12,000,000					3.670	3.670	AO	89,303	440,400	10/18/2017	10/18/2024
74779P-A@-7	QUBE HOLDINGS LIMITED SERIES B SENIOR NOTE		D	1	2.C	18,063,400	107.8390	19,411,020	18,000,000	18,046,761		(7,118)			3.910	3.859	AO	142,715	703,800	07/30/2019	10/18/2027
74977R-DK-7	COOPERATIEVE RABOBANK UA SR UNSECURED		D	2	1.G FE	6,114,254	97.1460	6,023,073	6,200,000	6,117,758		3,504			1.106	1.350	FA	24,191		09/29/2021	02/24/2027
74977R-DL-5	COOPERATIEVE RABOBANK UA SR UNSECURED		D	2	1.G FE	20,000,000	100.0290	20,005,849	20,000,000	20,000,000					1.980	1.850	JD	17,600		12/08/2021	12/15/2027
75625Q-AC-3	RECKITT BENCKISER TREASURY SER SR UNSECURED 144A		D	2	1.G FE	3,996,240	100.7490	4,029,980	4,000,000	3,999,620		781			2.375	2.395	JD	1,847	95,000	06/21/2017	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TREASURY SER SENIOR UNSECURED 144A		D	2	1.G FE	499,460	103.3690	516,846	500,000	499,796		78			2.750	2.767	JD	191	13,750	06/21/2017	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SER SENIOR UNSECURED 144A		D	2	1.G FE	16,051,700	106.0320	17,071,103	16,100,000	16,071,726		4,672			3.000	3.035	JD	6,708	483,000	06/21/2017	06/26/2027
767201-AD-8	RIO TINTO FINANCE USA LIMITED COMPANY GUARNT		D		1.F FE	16,863,434	130.6950	18,682,785	14,295,000	15,525,318		(152,541)			7.125	5.537	JJ	469,650	1,018,519	07/20/2010	07/15/2028
767201-AL-0	RIO TINTO FINANCE USA LIMITED COMPANY GUARNT		D		1.F FE	11,759,810	133.5170	13,259,620	9,931,000	11,572,051		(57,861)			5.200	3.948	MN	84,634	516,412	03/26/2019	11/02/2040
76720A-AD-8	RIO TINTO FINANCE USA PLC SR UNSECURED		D	1	1.F FE	19,976,744	128.5900	23,164,198	18,014,000	19,706,408		(55,262)			4.750	4.053	MS	235,308	855,665	08/31/2016	03/22/2042
76720A-AG-1	RIO TINTO FINANCE USA PLC SR UNSECURED		D	1	1.F FE	10,236,493	120.2380	12,317,222	10,244,000	10,247,478		(967)			4.125	4.114	FA	152,593	422,565	06/29/2020	08/21/2042
77578J-AC-2	ROLLS-ROYCE PLC COMPANY GUARNT		D	1	3.C FE	9,352,063	110.5320	10,279,498	9,300,000	9,344,107		(6,662)			5.750	5.649	AO	112,892	525,838	10/16/2020	10/15/2027
780097-BK-6	NATWEST GROUP PLC SR UNSECURED		D	2	2.A FE	1,690,000	105.9340	1,790,291	1,690,000	1,690,000					4.269	3.931	MS	19,840	72,146	03/19/2019	03/22/2025
780097-BL-4	NATWEST GROUP PLC SR UNSECURED		D	2	2.A FE	2,135,000	112.6230	2,404,503	2,135,000	2,135,000					4.445	4.277	MN	13,972	94,901	05/02/2019	05/08/2030
780097-BN-0	NATWEST GROUP PLC SR UNSECURED		D	2	2.A FE	1,000,000	101.6060	1,016,063	1,000,000	1,000,000					2.359	2.359	MN	2,556	23,590	05/19/2020	05/22/2024
780097-BP-5	NATWEST GROUP PLC SR UNSECURED		D	2	2.A FE	11,311,100	104.2590	11,197,440	10,740,000	11,260,232		(50,868)			3.073	2.115	MN	35,754	176,390	06/08/2021	05/22/2028
78397P-AA-9	SA GLOBAL SUKUK LIMITED SR UNSECURED		D	2	1.F FE	5,001,000	98.4190	4,920,938	5,000,000	5,000,829		(171)			0.946	0.939	JD	1,839	23,650	06/29/2021	06/17/2024
78397P-AD-3	SA GLOBAL SUKUK LIMITED SR UNSECURED		D	2	1.F FE	3,000,000	100.4690	3,014,063	3,000,000	3,000,000					2.694	2.694	JD	3,143	40,410	06/09/2021	06/17/2031
78467K-B#-3	SSE PLC SENIOR NOTE		B	1	2.A	42,540,000	103.3490	41,966,313	40,606,500	40,606,500				(418,500)	3.050	3.050	JD	86,007	1,254,648	06/06/2016	06/06/2026
78467K-C@-4	SSE PLC SENIOR NOTE		B	1	2.A	56,720,000	103.7760	56,186,553	54,142,000	54,142,000				(558,000)	3.150	3.150	MS	544,804	1,745,762	09/06/2016	09/06/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
786584-A@-1	SAFRAN SA SENIOR NOTE SERIES B		D	1	2.A	77,026,890	100.5860	77,451,220	77,000,000	77,000,435		(4,053)			4.280	4.275	FA	1,299,931	3,295,600	10/01/2014	02/09/2022
80007R-AK-1	SANDS CHINA LTD SR UNSECURED		D	1	2.C FE	12,489,403	100.1350	12,516,875	12,500,000	12,491,435		2,033			3.800	3.819	JJ	228,264	237,500	02/02/2021	01/08/2026
80007R-AL-9	SANDS CHINA LTD SR UNSECURED		D	1	2.C FE	22,410,987	101.8800	22,923,000	22,500,000	22,419,080		8,092			4.375	4.426	JD	35,547	984,375	02/02/2021	06/18/2030
80281L-AF-2	SANTANDER UK GROUP HOLDINGS PL SR UNSECURED		D	2	2.A FE	34,947,430	100.0440	35,015,421	35,000,000	34,989,955		9,448			3.571	3.600	JJ	593,679	1,249,850	03/14/2017	01/10/2023
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PL SR UNSECURED		D	2	2.A FE	2,944,860	107.3180	3,219,540	3,000,000	2,944,860		(8,218)			3.823	3.864	MN	18,478	114,690	04/30/2019	11/03/2028
80281L-AH-8	SANTANDER UK GROUP HOLDINGS PL SR UNSECURED		D	2	2.A FE	26,000,000	102.1850	26,568,138	26,000,000	26,000,000					3.373	3.058	JJ	428,746	876,980	01/02/2018	01/05/2024
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PL SR UNSECURED		D	2	2.A FE	15,986,740	98.9710	15,835,327	16,000,000	15,986,740					1.089	1.051	MS	51,304	54,450	11/09/2021	03/15/2025
80283L-AJ-2	SANTANDER UK PLC SR UNSECURED		D		1.E FE	59,599,200	105.8960	63,537,378	60,000,000	59,897,664		43,698			4.000	4.082	MS	720,000	2,400,000	03/10/2014	03/13/2024
80414L-2C-8	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D		1.F FE	2,107,300	102.9690	2,059,375	2,000,000	2,070,213		(30,033)			2.875	1.312	AO	11,979	57,500	10/05/2020	04/16/2024
80414L-2D-6	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D		1.F FE	8,048,250	106.7190	7,790,469	7,300,000	7,939,147		(80,038)			3.500	2.193	AO	53,229	255,500	08/17/2020	04/16/2029
80414L-2G-9	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	10,612,160	100.0190	10,501,969	10,500,000	10,574,466		(37,167)			1.250	0.854	MN	13,490	131,250	02/04/2021	11/24/2023
80414L-2H-7	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	24,789,915	99.1190	24,343,565	24,560,000	24,740,921		(44,937)			1.625	1.426	MN	41,019	399,100	02/18/2021	11/24/2025
80414L-2K-0	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	11,543,225	97.3440	11,194,531	11,500,000	11,538,674		(4,121)			2.250	2.206	MN	26,594	258,750	11/18/2020	11/24/2030
80414L-2M-6	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	1,777,500	97.2190	1,944,375	2,000,000	1,778,748		1,248			3.500	4.019	MN	7,194	70,000	03/10/2021	11/24/2070
80627D-AC-0	IHO VERWALTUNGS GMBH SR SECURED 144A		D	1	3.B FE	7,183,750	102.1160	7,658,705	7,500,000	7,301,690		35,462			4.750	5.387	MN	45,521	356,250	12/12/2018	09/15/2026
81180W-AR-2	SEAGATE HDD CAYMAN SENIOR UNSECURED 144A		C	1	3.A FE	9,336,336	109.3120	9,132,991	8,355,000	9,153,511		(141,429)			4.875	2.871	JD	33,942	407,306	09/28/2020	06/01/2027
81180W-BC-4	SEAGATE HDD CAYMAN COMPANY GUARNT		C	1	3.A FE	7,247,209	103.9870	6,967,097	6,700,000	7,173,895		(58,466)			4.091	2.987	JD	22,841	274,097	09/25/2020	06/01/2029
81180W-BD-2	SEAGATE HDD CAYMAN SR UNSECURED		C	1	3.A FE	6,017,770	104.0450	5,722,495	5,500,000	5,964,843		(45,460)			4.125	3.023	JJ	104,615	248,932	10/27/2020	01/15/2031
822582-AD-4	SHELL INTERNATIONAL FIN NOTES		D	1	1.D FE	46,417,642	146.4760	68,703,162	46,904,000	46,528,297		11,842			6.375	6.453	JD	132,895	2,990,130	10/01/2014	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN COMPANY GUARNT		D		1.E FE	2,409,940	136.0480	2,720,950	2,000,000	2,333,241		(11,992)			5.500	4.184	MS	29,333	110,000	10/01/2014	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN SR UNSECURED		D		1.E FE	4,132,215	110.7100	4,981,938	4,500,000	4,174,587		9,815			3.625	4.150	FA	58,906	163,125	05/15/2017	08/21/2042
822582-AY-8	SHELL INTERNATIONAL FIN SR UNSECURED		D	1	1.D FE	18,085,729	125.4770	21,211,814	16,905,000	17,951,790		(29,705)			4.550	4.114	FA	296,988	769,178	10/10/2017	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D		1.D FE	28,541,526	106.5670	29,455,186	27,640,000	28,242,074		(154,356)			3.250	2.558	MN	124,764	898,300	02/22/2021	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	4,718,632	117.1450	5,388,675	4,600,000	4,703,053		(5,853)			4.125	3.907	MN	26,354	189,750	03/20/2019	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D	1	1.D FE	38,425,638	122.2050	45,203,483	36,990,000	38,295,098		(34,990)			4.375	4.132	MN	224,766	1,618,313	02/21/2020	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FIN Senior Unsecured		D	1	1.D FE	29,751,006	116.9070	31,640,988	27,065,000	29,600,628		(68,802)			4.000	3.419	MN	153,368	1,082,600	10/29/2020	05/10/2046
822582-BT-8	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D	1	1.D FE	48,488,185	106.3840	51,822,725	48,713,000	48,598,750		24,244			2.875	2.933	MN	198,404	1,400,499	07/19/2017	05/10/2026
822582-BX-9	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D	1	1.D FE	19,678,850	104.7500	20,950,066	20,000,000	19,832,160		33,041			2.500	2.691	MS	151,389	500,000	06/15/2017	09/12/2026
822582-BY-7	SHELL INTERNATIONAL FIN SENIOR UNSECURED		D	1	1.D FE	17,388,098	112.9240	19,784,303	17,520,000	17,403,671		2,818			3.750	3.791	MS	198,925	648,188	03/25/2021	09/12/2046
822582-CC-4	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	11,278,600	102.5480	11,280,265	11,000,000	11,216,003		(65,742)			2.000	1.269	MN	33,000	220,000	02/22/2021	11/07/2024
822582-CD-2	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	4,964,700	102.3940	5,119,719	5,000,000	4,971,589		3,245			2.375	2.455	MN	17,813	118,750	11/04/2019	11/07/2029
822582-CE-0	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	17,716,027	103.4690	18,479,560	17,860,000	17,722,966		2,873			3.125	3.166	MN	83,719	558,125	06/29/2020	11/07/2049
822582-CG-5	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	48,956,550	104.7630	49,238,668	47,000,000	48,700,639		(197,167)			2.750	2.244	AO	305,174	1,292,500	09/10/2020	04/06/2030
822582-CH-3	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	50,198,077	106.9380	52,645,343	49,230,000	50,174,633		(22,601)			3.250	3.141	AO	377,772	1,551,225	04/15/2021	04/06/2050
822582-CJ-9	SHELL INTERNATIONAL FIN COMPANY GUARNT		D		1.D FE	1,995,120	99.4820	1,989,643	2,000,000	1,997,224		1,621			0.375	0.457	MS	2,208	7,500	09/10/2020	09/15/2023
822582-CK-6	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	987,840	100.7970	1,007,975	1,000,000	987,885		45			2.875	2.956	MN	2,795		11/22/2021	11/26/2041
822582-CL-4	SHELL INTERNATIONAL FIN COMPANY GUARNT		D	1	1.D FE	3,990,560	101.9270	4,077,099	4,000,000	3,990,579		19			3.000	3.012	MN	11,667		11/22/2021	11/26/2051
82460E-AL-4	SHINHAN BANK SUBORDINATED		D		2.A FE	5,011,166	107.0810	5,439,728	5,080,000	5,030,833		7,533			3.750	3.941	MS	53,446	190,500	04/26/2019	09/20/2027
82460Q-2A-0	SHINHAN FINANCIAL GROUP CO LTD SUBORDINATED		D	2	2.B FE	8,388,914	102.8630	8,192,998	7,965,000	8,297,212		(84,251)			3.340	1.945	FA	107,890	177,688	07/29/2021	02/05/2030
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS SENIOR UNSECURED		D	1	2.B FE	39,985,350	102.8260	41,130,589	40,000,000	39,996,142		2,153			2.875	2.881	MS	313,056	1,150,000	10/19/2016	09/23/2023
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SENIOR UNSECURED		D	1	2.B FE	31,576,824	106.1300	34,173,791	32,200,000	32,048,933		(984)			3.200	3.229	MS	280,498	1,030,400	11/06/2020	09/23/2026
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAP SR UNSECURED 144A		D	1	1.E FE	2,243,543	103.0190	2,317,934	2,250,000	2,246,758		632			2.350	2.382	AO	11,163	52,875	09/06/2016	10/15/2026
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAP SENIOR UNSECURED 144A		D	1	1.E FE	499,495	107.8570	539,283	500,000	499,716		49			3.400	3.412	MS	4,958	17,000	03/07/2017	03/16/2027
82939G-AP-3	SINOPEC GROUP OVERSEAS DEVELOP COMPANY GUARNT		D	1	1.E FE	5,536,952	102.1100	5,682,422	5,565,000	5,541,032		2,515			2.700	2.758	MN	20,034	150,255	05/06/2020	05/13/2030
84265V-AJ-4	SOUTHERN COPPER CORPORATION SENIOR NOTES		D		2.A FE	26,858,125	136.6130	32,103,938	23,500,000	26,676,220		(71,892)			5.875	4.896	AO	260,785	1,380,625	05/01/2020	04/23/2045
85513L-AB-0	STAR ENERGY GEOTHERMAL DARAJAT SR SECURED		D	1	2.C FE	2,670,000	109.5810	2,925,819	2,670,000	2,670,000					4.850	4.850	AO	27,698	129,495	10/06/2020	10/14/2038
857004-AC-9	STATE GRID OVERSEAS INVESTMENT COMPANY GUARNT		D	1	1.E FE	7,194,555	106.5430	7,191,653	6,750,000	6,972,514		(90,670)			4.125	2.667	MN	41,766	278,438	06/28/2019	05/07/2024
857006-AG-5	STATE GRID OVERSEAS INVESTMENT COMPANY GUARNT 144A		D	1	1.E FE	15,240,730	107.6440	16,146,600	15,000,000	15,202,031		(35,994)			3.500	3.214	MN	83,125	525,000	12/01/2020	05/04/2027
857006-AL-4	STATE GRID OVERSEAS INVESTMENT COMPANY GUARNT 144A		D	1	1.E FE	5,202,250	103.4700	5,173,500	5,000,000	5,072,719		(52,891)			3.750	2.633	MN	30,729	187,500	06/28/2019	05/02/2023
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	2,032,487	107.9390	2,020,616	1,872,000	2,028,489		(3,997)			3.784	1.706	MS	22,038		11/18/2021	03/09/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	18,551,981	103.7140	21,485,373	20,716,000	19,361,962		265,528			2.632	4.231	JJ	252,933	545,245	10/22/2018	07/14/2026
86562M-AK-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	2,052,760	105.2100	2,104,209	2,000,000	2,037,390		(7,231)			3.010	2.593	AO	12,040	60,200	11/01/2019	10/19/2026
86562M-AN-0	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	823,481	107.3420	842,631	785,000	813,144		(5,163)			3.446	2.679	JJ	12,774	27,051	12/18/2019	01/11/2027
86562M-AU-4	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	36,201,285	101.6710	36,896,403	36,290,000	36,271,259		22,848			2.778	2.844	AO	204,428	1,008,136	10/22/2018	10/18/2022
86562M-AV-2	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	14,740,000	107.2690	15,811,469	14,740,000	14,740,000					3.352	3.352	AO	100,189	494,085	10/11/2017	10/18/2027
86562M-AX-8	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	28,421,524	102.2780	28,811,837	28,170,000	28,254,090		(78,732)			3.102	2.809	JJ	398,080	873,833	12/19/2019	01/17/2023
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	5,000,000	108.3640	5,418,194	5,000,000	5,000,000					3.544	3.544	JJ	80,724	177,200	01/09/2018	01/17/2028
86562M-BB-5	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	22,509,183	104.2490	23,065,151	22,125,000	22,288,840		(102,853)			3.748	3.251	JJ	373,160	829,245	12/18/2019	07/19/2023
86562M-BF-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	30,000,000	105.0760	31,522,717	30,000,000	30,000,000					3.936	3.936	AO	246,000	1,180,800	10/10/2018	10/16/2023
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	56,135,450	104.5520	58,548,913	56,000,000	56,108,415		(12,789)			3.040	3.011	JJ	780,267	1,702,400	11/01/2019	07/16/2029
86562M-BS-8	SUMITOMO MITSUI FINANCIAL GRP SUBORDINATED		D		2.A FE	27,922,407	104.1070	28,911,681	27,771,000	27,912,549		(9,858)			3.202	3.126	MS	256,888	844,864	05/25/2021	09/17/2029
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	5,164,000	102.7890	5,293,642	5,150,000	5,158,285		(2,899)			2.448	2.387	MS	32,919	126,072	12/19/2019	09/27/2024
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	21,000,000	102.4610	21,516,803	21,000,000	21,000,000					2.724	2.724	MS	149,366	572,040	09/24/2019	09/27/2029
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	21,110,836	102.4480	21,096,163	20,592,000	21,101,025		(9,812)			2.750	2.410	JJ	261,118		10/26/2021	01/15/2030
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	2,000,000	99.4790	1,989,571	2,000,000	2,000,000					1.474	1.474	JJ	14,167	29,480	06/29/2020	07/08/2025
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	30,074,883	97.7320	29,661,566	30,350,000	30,078,135		3,252			2.130	2.245	JJ	310,658	383,400	11/18/2021	07/08/2030
86562M-CD-0	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	29,015,320	97.0260	28,137,638	29,000,000	29,012,401		(2,919)			0.948	0.937	JJ	129,060	137,460	01/05/2021	01/12/2026
86562M-CG-3	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	24,724,460	97.7830	24,220,806	24,770,000	24,726,098		1,638			1.902	1.930	MS	136,103		09/23/2021	09/17/2028
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	39,940,200	97.6820	39,072,741	40,000,000	39,943,339		3,139			1.402	1.433	MS	162,009		09/23/2021	09/17/2026
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GRP SR UNSECURED		D		1.G FE	67,321,900	98.0900	66,210,500	67,500,000	67,324,907		3,007			2.222	2.252	MS	433,290		10/15/2021	09/17/2031
86562M-CK-4	SUMITOMO MITSUI FINANCIAL GRP SUBORDINATED		D		2.A FE	40,452,980	98.1490	39,750,258	40,500,000	40,453,308		328			2.930	2.938	MS	342,810		10/26/2021	09/17/2041
86959L-AH-6	SVENSKA HANDELSBANKEN AB PUBL SR UNSECURED		D	2	1.F FE	5,000,000	98.3450	4,917,265	5,000,000	5,000,000					1.418	1.360	JD	3,939	35,450	06/07/2021	06/11/2027
86964W-AF-9	SUZANO AUSTRIA GMBH COMPANY GUARNT		D	1	2.C FE	4,492,870	115.6130	4,416,398	3,820,000	4,429,716		(63,154)			6.000	3.352	JJ	105,687	114,600	03/19/2021	01/15/2029
87124V-AD-1	SYDNEY AIRPORT FINANCE COMPANY GUARNATEED SENIOR SECURED NT		D	1	2.A FE	39,905,840	103.2900	41,316,061	40,000,000	39,984,716		11,964			3.900	3.932	MS	429,000	1,560,000	10/01/2014	03/22/2023
87124V-C@-6	SYDNEY AIRPORT FINANCE COMPANY SER G GUAR SEN SEC NOTE		B	1	2.A	36,694,500	106.2940	39,440,284	37,105,050	37,105,050				(2,213,400)	4.760	4.760	FA	716,292	1,818,454	02/05/2019	02/05/2039
87124V-D@-5	SYDNEY AIRPORT FINANCE COMPANY SERIES J GUAR SEN SEC NOTE		D	1	2.A	19,800,000	98.0500	19,413,900	19,800,000	19,800,000					2.830	2.830	JD	23,348	560,340	06/16/2020	06/16/2035
87124V-E#-2	SYDNEY AIRPORT FINANCE COMPANY SER N GUAR SEN SEC SUS LK NT		B	1	2.A	33,717,500	88.2290	32,095,488	36,377,500	36,377,500				(2,170,000)	3.230	3.230	JD	48,958	1,217,977	06/16/2020	06/16/2040
87124V-E*-6	SYDNEY AIRPORT FINANCE COMPANY SERIES L GUAR SEN SEC NOTE		B	1	2.A	23,602,250	88.3660	22,501,667	25,464,250	25,464,250				(1,519,000)	3.280	3.280	JD	34,801	852,792	06/16/2020	06/16/2040
872882-AE-5	TSMC GLOBAL LTD COMPANY GUARNT		D	1	1.D FE	79,787,870	96.6600	77,328,000	80,000,000	79,838,487		42,408			0.750	0.805	MS	155,000	600,000	12/09/2020	09/28/2025
872882-AF-2	TSMC GLOBAL LTD COMPANY GUARNT		D	1	1.D FE	54,675,370	94.4700	51,958,500	55,000,000	54,731,435		45,072			1.000	1.088	MS	142,083	550,000	12/03/2020	09/28/2027
872882-AG-0	TSMC GLOBAL LTD COMPANY GUARNT		D	1	1.D FE	59,142,964	92.7900	55,414,188	59,720,000	59,211,171		54,165			1.375	1.479	MS	212,130	821,150	10/14/2020	09/28/2030
873128-AC-2	TWE US FINANCE CO SERIES C GUARANTEED SR NOTE		D	1	2.C	41,000,000	105.0610	43,075,010	41,000,000	41,000,000					4.380	4.380	JD	74,825	1,795,800	12/16/2013	12/16/2023
873128-AD-0	TWE US FINANCE CO SERIES D GUARANTEED SR NOTE		D	1	2.C	44,000,000	108.2520	47,630,880	44,000,000	44,000,000					4.530	4.530	JD	83,050	1,993,200	12/16/2013	12/16/2025
87318*-AA-2	TWE USA PARTNERSHIP SERIES A GTD SENIOR NOTE		D	1	2.C PL	30,000,000	105.2270	31,568,100	30,000,000	30,000,000					3.720	3.720	JD	12,400	1,116,000	06/27/2017	06/27/2027
87318*-AB-0	TWE USA PARTNERSHIP SERIES B GTD SENIOR NOTE		D	1	2.C PL	14,550,000	105.4380	15,341,229	14,550,000	14,550,000					3.820	3.820	JD	6,176	555,810	06/27/2017	06/27/2029
874060-AX-4	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	60,003,673	97.5900	58,180,369	59,617,000	59,966,570		(37,215)			2.050	1.970	MS	308,932	1,500,527	01/11/2021	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	22,237,167	100.8650	22,321,487	22,130,000	22,232,463		(4,424)			3.025	2.991	JJ	319,840	667,466	03/25/2021	07/09/2040
874060-AZ-9	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	70,293,039	101.6890	69,580,619	68,425,000	70,257,963		(32,811)			3.175	3.031	JJ	1,037,969	1,406,922	11/09/2021	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL COMPANY SR UNSECURED		D	1	2.B FE	15,815,058	104.2470	16,418,897	15,750,000	15,814,109		(896)			3.375	3.355	JJ	253,969	520,594	04/15/2021	07/09/2060
87656X-A#-8	TATE & LYLE INTL FINANCE PLC SERIES C SENIOR NOTE		D	1	2.C	34,300,000	106.4070	36,497,601	34,300,000	34,300,000					4.060	4.060	AO	239,833	1,392,580	10/29/2015	10/29/2025
87656X-B#-7	TATE & LYLE INTL FINANCE PLC SERIES B SENIOR NOTE		D	1	2.C	20,560,000	101.1850	20,803,636	20,560,000	20,560,000					3.410	3.410	MN	81,795	701,096	11/19/2019	11/19/2031
87656X-B@-9	TATE & LYLE INTL FINANCE PLC SERIES A SENIOR NOTE		D	1	2.C	23,000,000	101.8270	23,420,210	23,000,000	23,000,000					3.310	3.310	MN	88,818	761,300	11/19/2019	11/19/2029
87656X-C*-0	TATE & LYLE INTL FINANCE PLC SERIES A SENIOR NOTE		D	1	2.C	25,000,000	98.3790	24,594,750	25,000,000	25,000,000					2.910	2.910	FA	293,021	727,500	08/06/2020	08/06/2030
87656X-C@-8	TATE & LYLE INTL FINANCE PLC SERIES B SENIOR NOTE		D	1	2.C	34,400,000	97.3720	33,495,968	34,400,000	34,400,000					3.010	3.010	FA	417,052	1,035,440	08/06/2020	08/06/2032
87927V-AF-5	TELECOM ITALIA CAPITAL SOCIETE NOTES		D	2	3.B FE	7,840,000	108.3950	8,400,637	7,750,000	7,826,996		(4,308)			6.375	6.255	MN	63,130	494,063	08/23/2018	11/15/2033
87927V-AM-0	TELECOM ITALIA CAPITAL SOCIETE NOTES		D		3.B FE	13,720,171	105.4410	15,022,117	14,247,000	13,795,246		22,401			6.000	6.367	MS	216,080	854,820	08/23/2018	09/30/2034
87927V-AR-9	TELECOM ITALIA CAPITAL SOCIETE COMPANY GUARNT		D	2	3.B FE	6,083,188	114.6450	6,649,398	5,800,000	6,051,316		(9,947)			7.200	6.728	JJ	189,080	417,600	07/18/2018	07/18/2036
87927Y-AA-0	TELECOM ITALIA SPA SR UNSECURED 144A		D		3.B FE	23,205,610	105.2080	25,027,813	23,789,000	23,591,531		74,273			5.303	5.676	MN	108,632	1,261,531	02/26/2016	05/30/2024

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
87938W-AT-0	TELEFONICA EMISIONES SA SENIOR UNSECURED		D	1	2.C FE	20,000,000	110.1170	22,023,337	20,000,000	20,000,000					4.103	4.103	MS	257,577	820,600	03/01/2017	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SA SENIOR UNSECURED		D	1	2.C FE	65,791,975	124.5240	73,380,562	58,929,000	65,625,638		(97,816)			5.213	4.437	MS	964,257	2,372,515	10/21/2021	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SA SENIOR UNSECURED		D	1	2.C FE	25,113,202	115.6180	27,510,036	23,794,000	25,027,059		(55,747)			4.665	4.207	MS	354,580	1,109,990	06/04/2020	03/06/2038
87938W-AW-3	TELEFONICA EMISIONES SA SENIOR UNSECURED		D	1	2.C FE	24,714,725	120.4790	26,005,366	21,585,000	24,671,048		(33,669)			4.895	3.992	MS	337,520	579,323	11/10/2021	03/06/2048
87938W-AX-1	TELEFONICA EMISIONES SA COMPANY GUARNT		D	1	2.C FE	24,976,638	130.6690	30,485,130	23,330,000	24,960,394		(14,518)			5.520	5.014	MS	429,272	1,149,816	08/17/2021	03/01/2049
87973P-BC-7	TEMASEK FINANCIAL I LIMITED COMPANY GUARNT		D	1	1.A FE	1,907,323	102.7270	1,982,628	1,930,000	1,907,451		129			2.750	2.799	FA	21,967		07/26/2021	08/02/2061
88032W-AG-1	TENCENT HOLDINGS LIMITED SR UNSECURED 144A		D	1	1.E FE	8,490,546	106.4370	8,195,649	7,700,000	8,363,351		(106,754)			3.595	2.014	JJ	124,567	276,815	10/20/2020	01/19/2028
88032W-AL-0	TENCENT HOLDINGS LIMITED SR UNSECURED		D	1	1.E FE	426,552	103.8000	415,200	400,000	418,061		(8,092)			3.280	1.186	AO	2,916	13,120	12/10/2020	04/11/2024
88032W-AU-0	TENCENT HOLDINGS LIMITED SR UNSECURED		D	1	1.E FE	1,161,245	97.9250	1,140,826	1,165,000	1,161,780		341			2.390	2.426	JD	2,166	27,844	05/28/2020	06/03/2030
88032W-AV-8	TENCENT HOLDINGS LIMITED SR UNSECURED		D	1	1.E FE	664,965	94.3940	632,438	670,000	665,125		102			3.240	3.279	JD	1,688	21,708	05/29/2020	06/03/2050
88032W-BB-1	TENCENT HOLDINGS LIMITED SR UNSECURED		D	1	1.E FE	869,756	103.1130	897,079	870,000	869,762		6			3.680	3.682	AO	6,136	16,008	04/15/2021	04/22/2041
88032W-BC-9	TENCENT HOLDINGS LIMITED SR UNSECURED		D	1	1.E FE	1,279,552	104.8100	1,341,568	1,280,000	1,279,558		6			3.840	3.842	AO	9,421	24,576	04/15/2021	04/22/2051
88032X-AG-9	TENCENT HOLDINGS LIMITED SR UNSECURED		D	1	1.E FE	4,469,374	106.4370	4,842,884	4,550,000	4,491,308		8,469			3.595	3.836	JJ	73,608	163,573	05/06/2019	01/19/2028
88032X-AH-7	TENCENT HOLDINGS LIMITED SR UNSECURED		D	1	1.E FE	746,380	105.8630	709,279	670,000	740,730		(3,504)			3.925	3.066	JJ	11,834	26,298	05/11/2020	01/19/2038
88032X-AN-4	TENCENT HOLDINGS LIMITED SR UNSECURED		D	1	1.E FE	4,654,533	108.8630	4,572,225	4,200,000	4,606,706		(43,313)			3.975	2.464	AO	37,100	150,354	05/28/2021	04/11/2029
88034P-AA-7	TENCENT MUSIC ENTERTAINMENT GR SR UNSECURED		D	1	1.F FE	17,006,070	97.1200	16,510,400	17,000,000	17,004,436		(1,229)			1.375	1.367	MS	76,618	233,750	08/27/2020	09/03/2025
88034P-AB-5	TENCENT MUSIC ENTERTAINMENT GR SR UNSECURED		D	1	1.F FE	10,436,798	93.6750	9,835,875	10,500,000	10,444,486		5,791			2.000	2.067	MS	68,833	210,000	08/27/2020	09/03/2030
880340-AA-5	TENGIZCHEVROIL FINANCE COMPANY SR SECURED		D		2.C FE	2,005,400	105.5190	1,952,097	1,850,000	1,986,748		(18,652)			4.000	2.216	FA	27,956	37,000	05/12/2021	08/15/2026
880340-AB-3	TENGIZCHEVROIL FINANCE COMPANY SR SECURED		D	1	2.C FE	10,631,000	99.9500	10,394,800	10,400,000	10,592,571		(38,429)			2.625	2.054	FA	103,133	136,500	04/21/2021	08/15/2025
880340-AC-1	TENGIZCHEVROIL FINANCE COMPANY SR SECURED		D	1	2.C FE	4,862,592	99.8750	4,794,000	4,800,000	4,861,723		(869)			3.250	3.070	FA	58,933		11/08/2021	08/15/2030
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NE COMPANY GUARNT		D	1	3.C FE	5,000,000	107.1950	5,359,725	5,000,000	5,000,000					6.750	6.750	MS	112,500	337,500	05/15/2018	03/01/2028
88167A-AL-5	TEVA PHARMACEUTICAL FINANCE NE		D	2	3.C FE	7,044,333	105.6290	7,394,039	7,000,000	7,018,637		(8,049)			6.000	5.864	AO	88,667	420,000	05/15/2018	04/15/2024
88167A-AN-1	TEVA PHARMACEUTICAL FINANCE NE COMPANY GUARNT		D	1	3.C FE	10,250,000	107.6000	11,029,031	10,250,000	10,250,000					7.125	7.119	JJ	306,326	730,313	09/14/2020	01/31/2025
88167A-AQ-4	TEVA PHARMACEUTICAL FINANCE NE COMPANY GUARNT		D	1	3.C FE	7,800,000	99.0840	7,728,574	7,800,000	7,800,000					5.125	5.125	MN	57,742		11/02/2021	05/09/2029
89153V-AG-4	TOTALENERGIES CAPITAL INTERNAT SENIOR UNSECURED		D		1.E FE	17,954,100	105.4650	18,983,627	18,000,000	17,989,498		4,871			3.700	3.730	JJ	307,100	666,000	08/05/2013	01/15/2024
89153V-AL-3	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	8,619,167	106.1860	8,418,390	7,928,000	8,413,334		(183,108)			3.750	1.007	AO	66,893	297,300	02/22/2021	04/10/2024
89153V-AQ-2	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	7,759,012	108.8330	7,716,268	7,090,000	7,699,013		(59,999)			3.455	2.108	FA	89,818	122,480	04/01/2021	02/19/2029
89153V-AS-8	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	20,486,600	103.4530	20,690,567	20,000,000	20,372,138		(114,463)			2.434	1.737	JJ	231,230	389,440	02/22/2021	01/10/2025
89153V-AT-6	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	14,842,218	105.1820	14,809,687	14,080,000	14,777,192		(65,027)			2.829	2.132	JJ	189,204	213,307	04/01/2021	01/10/2030
89153V-AU-3	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	13,074,502	108.5890	13,975,348	12,870,000	13,070,341		(4,123)			3.461	3.371	JJ	209,105	398,188	04/27/2021	07/12/2049
89153V-AV-1	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	26,866,021	103.0380	27,985,222	27,160,000	26,868,744		3,114			3.127	3.180	MN	75,493	849,293	04/15/2021	05/29/2050
89153V-AW-9	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	4,253,450	106.9320	4,544,621	4,250,000	4,253,450					3.386	3.382	JD	799	143,905	04/16/2021	06/29/2060
89153V-AX-7	TOTALENERGIES CAPITAL INTERNAT COMPANY GUARNT		D	1	1.E FE	16,348,236	101.9040	16,610,372	16,300,000	16,345,437		(2,798)			2.986	2.964	JD	2,704	486,718	04/13/2021	06/29/2041
892331-AF-6	TOYOTA MOTOR CORPORATION SR UNSECURED		D		1.E FE	13,000,000	103.1060	13,403,840	13,000,000	13,000,000					2.358	2.358	JJ	152,419	306,540	06/25/2019	07/02/2024
892331-AL-3	TOYOTA MOTOR CORPORATION SR UNSECURED		D	1	1.E FE	7,975,707	99.1590	7,897,051	7,964,000	7,972,677		(3,030)			0.681	0.630	MS	14,463	27,117	03/26/2021	03/25/2024
892331-AM-1	TOYOTA MOTOR CORPORATION SR UNSECURED		D	1	1.E FE	5,055,505	99.3560	5,017,493	5,050,000	5,054,700		(804)			1.339	1.316	MS	18,032	33,810	04/01/2021	03/25/2026
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV SR SECURED		D	1	4.B FE	13,576,215	104.4300	14,157,562	13,557,000	13,566,984		(5,692)			5.500	5.455	FA	281,684	745,635	03/12/2020	08/15/2026
89686Q-AB-2	TRIVIUM PACKAGING FINANCE BV COMPANY GUARNT		D	1	5.B FE	750,000	105.6930	792,701	750,000	750,000					8.500	8.500	FA	24,083	63,750	07/19/2019	08/15/2027
898339-AB-2	TRUST 1401 SR UNSECURED		D	1	2.B FE	3,534,619	116.3940	4,120,339	3,540,000	3,534,950		64			6.390	6.401	JJ	104,306	226,206	06/25/2019	01/15/2050
902674-YF-1	UBS AG LONDON BRANCH SR UNSECURED		D		1.D FE	1,997,860	99.2270	1,984,537	2,000,000	1,998,484		624			0.375	0.429	JD	625	3,750	05/24/2021	06/01/2023
904678-AF-6	UNICREDIT SPA SUBORDINATED		D	2	3.A FE	10,337,277	109.3980	11,361,023	10,385,000	10,306,289		(28,027)			5.861	5.712	JD	20,289	608,665	04/16/2020	06/19/2032
904678-AS-8	UNICREDIT SPA SUBORDINATED		D	2	3.A FE	19,750,000	108.9760	21,522,717	19,750,000	19,750,000					5.459	5.459	JD	2,995	937,993	06/23/2020	06/30/2035
91020Q-B#-3	UNITED ENERGY DISTRIBUTION PTY SERIES D GUARANTEED SR NOTE		D	1	1.G	47,328,000	109.5420	51,844,038	47,328,000	47,328,000					4.090	4.090	FA	752,778	1,935,715	02/11/2019	02/11/2029
918212-AA-9	VFU FUNDING PLC SR UNSECURED		D	2	4.B FE	290,000	100.2500	290,725	290,000	290,000					6.200	6.200	FA	6,992	20,880	02/03/2020	02/11/2025
91823N-2A-0	VEON HOLDINGS BV SR UNSECURED		D	1	3.A FE	6,034,031	97.6020	5,880,509	6,025,000	6,032,695		(1,214)			3.375	3.350	MN	20,334	203,344	11/19/2020	11/25/2027
918367-AA-1	VTR COMUNICACIONES SPA SR SECURED		D	1	3.C FE	3,004,700	101.8310	3,027,443	2,973,000	2,996,060		(5,848)			5.125	4.883	JJ	70,258	158,292	06/29/2020	01/15/2028
91911T-AE-3	VALE OVERSEAS LIMITED COMPANY GUARNT		D		2.C FE	13,971,435	140.7060	13,331,917	9,475,000	13,762,619		(198,957)			8.250	3.588	JJ	356,102	330,619	09/20/2021	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED COMPANY GUARNT		D	1	2.C FE	837,113	132.6130	835,459	630,000	824,803		(9,352)			6.875	4.083	MN	4,813	43,313	09/01/2020	11/21/2036
91911T-AQ-6	VALE OVERSEAS LIMITED COMPANY GUARNT		D	1	2.C FE	3,782,307	103.3310	3,833,589	3,710,000	3,773,610		(6,762)			3.750	3.504	JJ	66,857	139,125	09/01/2020	07/08/2030
92682R-AA-0	VIKING OCEAN CRUISES SHIP VII SR SECURED		D	1	4.C FE	3,900,000	98.2830	3,833,037	3,900,000	3,900,000					5.625	5.625	FA	82,875	117,609	01/28/2021	02/15/2029
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC SR UNSECURED		D	1	4.B FE	11,924,500	99.9390	11,867,815	11,875,000	11,916,881		(5,285)			5.000	4.936	JJ	273,785	649,826	06/08/2020	07/15/2030
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE P SR SECURED		D	1	3.C FE	21,821,650	105.2040	22,913,478	21,780,000	21,810,341		(4,781)			5.500	5.470	MN	153,065	1,197,900	06/25/2019	05/15/2029

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
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE P SR SECURED		D	1	3.C FE	9,900,000	100.6490	9,964,257	9,900,000	9,900,000					4.500	4.500	FA	168,300	502,425	06/17/2020	08/15/2030
92857W-AQ-3	VODAFONE GROUP PLC BONDS		D	1	2.B FE	7,220,433	136.1430	7,977,998	5,860,000	7,028,037		(53,799)			6.150	4.338	FA	124,134	360,390	06/29/2020	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC SR UNSECURED		D		2.B FE	47,948,801	116.8210	57,113,824	48,890,000	48,052,431		18,374			4.375	4.491	FA	784,277	2,138,938	06/29/2020	02/19/2043
92857W-BJ-8	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	19,259,610	108.2390	20,024,136	18,500,000	19,014,816		(145,832)			4.125	3.237	MN	65,714	763,125	04/20/2020	05/30/2025
92857W-BK-5	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	51,703,062	112.8020	57,528,883	51,000,000	51,672,660		(53,480)			4.375	4.121	MN	192,135	2,154,688	08/12/2021	05/30/2028
92857W-BL-3	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	19,426,646	124.6710	24,454,155	19,615,000	19,451,565		5,695			5.000	5.073	MN	84,453	980,750	06/29/2020	05/30/2038
92857W-BM-1	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	47,284,925	130.8100	58,550,430	44,760,000	47,263,314		(27,126)			5.250	4.842	MN	202,352	2,171,400	08/18/2021	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	54,476,214	126.5660	62,510,777	49,390,000	54,437,061		(40,362)			4.875	4.211	JD	80,259	2,017,763	09/10/2021	06/19/2049
92857W-BT-6	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	6,568,520	131.2240	7,449,605	5,677,000	6,547,667		(9,493)			5.125	4.294	JD	9,698	290,946	06/29/2020	06/19/2059
92857W-BU-3	VODAFONE GROUP PLC SR UNSECURED		D	1	2.B FE	77,931,716	116.6780	82,911,050	71,060,000	77,880,241		(45,412)			4.250	3.694	MS	872,459	1,641,138	11/08/2021	09/17/2050
92858R-AA-8	VMED 02 UK FINANCING I PLC SR SECURED		D	2	3.C FE	11,800,000	98.0080	11,564,899	11,800,000	11,800,000					4.250	4.247	JJ	231,247	405,379	09/10/2020	01/31/2031
92936M-AF-4	WPP FINANCE 2010 SR UNSECURED		D		2.B FE	34,350,501	105.8600	37,035,250	34,985,000	34,787,839		67,486			3.750	3.971	MS	371,716	1,311,938	04/22/2015	09/19/2024
961214-CX-9	WESTPAC BANKING CORP SR UNSECURED		D		1.D FE	5,355,950	105.5620	5,278,079	5,000,000	5,305,232		(50,718)			2.850	1.403	MN	19,000	142,500	03/30/2021	05/13/2026
961214-DS-9	WESTPAC BANKING CORP SR UNSECURED		D		1.D FE	14,984,850	102.1240	15,318,581	15,000,000	14,996,824		3,007			2.750	2.771	JJ	194,792	412,500	12/04/2017	01/11/2023
961214-DW-0	WESTPAC BANKING CORP SR UNSECURED		D		1.D FE	5,483,000	108.9850	5,449,260	5,000,000	5,432,796		(50,204)			3.400	1.883	JJ	73,667	85,000	03/30/2021	01/25/2028
961214-EF-6	WESTPAC BANKING CORP SUBORDINATED		D	2	2.A FE	2,520,000	107.9380	2,720,034	2,520,000	2,520,000					4.110	3.963	JJ	45,169	103,572	07/16/2019	07/24/2034
961214-EG-4	WESTPAC BANKING CORP SUBORDINATED		D		2.A FE	1,597,401	117.6450	1,835,261	1,560,000	1,595,202		(1,478)			4.421	4.229	JJ	30,078	68,968	06/29/2020	07/24/2039
961214-EH-2	WESTPAC BANKING CORP SR UNSECURED		D		1.D FE	34,990,200	103.2390	36,133,530	35,000,000	34,993,642		1,933			2.350	2.356	FA	301,583	822,500	11/12/2019	02/19/2025
961214-EJ-8	WESTPAC BANKING CORP SR UNSECURED		D		1.D FE	9,998,300	101.3790	10,137,852	10,000,000	9,999,399		570			2.000	2.006	JJ	93,333	200,000	01/09/2020	01/13/2023
961214-EP-4	WESTPAC BANKING CORP SUBORDINATED		D	2	2.A FE	740,000	97.5490	721,861	740,000	740,000					2.668	2.668	MN	2,523	19,688	11/09/2020	11/15/2035
961214-EQ-2	WESTPAC BANKING CORP SUBORDINATED		D		2.A FE	7,000,000	98.1310	6,869,157	7,000,000	7,000,000					2.963	2.963	MN	25,926	207,410	11/09/2020	11/16/2040
961214-EW-9	WESTPAC BANKING CORP SR UNSECURED		D		1.D FE	29,100,000	99.6390	28,994,965	29,100,000	29,100,000					1.953	1.953	MN	67,883		11/08/2021	11/20/2028
961214-EY-5	WESTPAC BANKING CORP SUBORDINATED		D		2.A FE	30,000,000	99.3920	29,817,485	30,000,000	30,000,000					3.133	3.133	MN	112,266		11/08/2021	11/18/2041
98105H-AG-5	WOORI BANK SUBORDINATED		D		2.B FE	4,956,215	116.5190	5,412,296	4,645,000	4,878,832		(30,127)			5.125	4.242	FA	95,884	238,056	04/26/2019	08/06/2028
98313R-AG-1	WYNN MACAU LIMITED SR UNSECURED		D	1	4.B FE	9,900,000	93.0000	9,207,000	9,900,000	9,900,000					5.500	5.499	JJ	251,075	583,825	06/12/2020	01/15/2026
98953G-AD-7	ZIGGO BOND COMPANY BV SR UNSECURED		D	1	4.C FE	9,850,000	100.7570	9,924,532	9,850,000	9,850,000					5.125	5.126	JJ	232,775	504,813	02/05/2020	02/28/2030
98954N-AA-7	VODAFONEZIGGO GROUP BV SR SECURED 144A		D	1	4.A FE	3,434,753	102.9830	3,376,805	3,279,000	3,370,965		(46,588)			5.500	3.927	JJ	83,159	180,345	08/12/2020	01/15/2027
98955D-AA-8	ZIGGO BV SR SECURED		D	1	4.A FE	9,471,000	102.5030	9,708,048	9,471,000	9,471,000					4.875	4.875	AO	97,472	461,711	10/17/2019	01/15/2030
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH SERIES B SENIOR NOTE		D	1	1.G PL	49,000,000	101.3140	49,643,860	49,000,000	49,000,000					3.080	3.080	JJ	653,987	1,509,200	07/25/2017	07/25/2022
A3158#-AC-3	HOFER FINANCIAL SERVICES GMBH SERIES C SENIOR NOTE		D	1	1.G PL	38,032,000	104.7640	39,843,844	38,032,000	38,032,000					3.410	3.410	JJ	561,986	1,296,891	07/25/2017	07/25/2024
A3158#-AF-6	HOFER FINANCIAL SERVICES GMBH SERIES F SENIOR NOTE		B	1	1.G PL	86,262,500	100.3770	91,029,507	90,687,850	90,687,850				(934,650)	1.780	1.780	JJ	699,506	1,635,055	07/25/2017	07/25/2022
A3158#-AH-2	HOFER FINANCIAL SERVICES GMBH SERIES H SENIOR NOTE		D	1	1.G PL	85,539,500	104.3510	88,698,350	85,000,000	85,280,561		(157,415)			3.790	3.590	MS	850,118	3,221,500	04/24/2020	09/26/2023
B1401#-AA-5	BRUSSELS AIRPORT COMPANY NV SA GUARANTEED SENIOR SECURED NOTE		B	1	2.A FE	101,925,000	102.8250	87,799,969	85,387,500	85,387,500				(6,236,250)	3.330	3.330	JD	165,865	2,931,004	12/10/2013	12/12/2022
B1401#-AB-3	BRUSSELS AIRPORT COMPANY NV SA GUARANTEED SENIOR SECURED NOTE		B	1	2.A FE	27,252,500	104.7330	29,809,583	28,462,500	28,462,500				(2,078,750)	1.820	1.820	MN	71,947	537,332	05/11/2017	05/11/2029
B1401#-AC-1	BRUSSELS AIRPORT COMPANY NV SA GUARANTEED SR SECURED NOTE		B	1	2.A FE	15,625,400	100.0910	15,953,524	15,939,000	15,939,000				(1,164,100)	1.640	1.640	MS	87,133	273,821	06/05/2019	06/05/2034
B1401#-AD-9	BRUSSELS AIRPORT COMPANY NV SA GUARANTEED SR SECURED NOTE		B	1	2.A FE	47,995,740	104.7890	51,299,889	48,955,500	48,955,500				(3,575,450)	2.140	2.140	MS	349,216	1,097,431	02/20/2020	02/20/2040
C32988-AB-6	ALS CANADA LIMITED SERIES J GUARANTEED SR NOTE		D	1	2.B	7,000,000	101.7490	7,122,430	7,000,000	7,000,000					4.170	4.170	JJ	131,355	291,900	09/24/2013	07/19/2022
D5472#-AF-7	MOLKEREI ALOIS MULLER GMBH SERIES F SENIOR NOTE		D	1	2.B	26,983,260	101.5290	27,412,830	27,000,000	26,998,674		2,364			3.720	3.729	JJ	457,560	1,004,400	10/01/2014	07/18/2022
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH SERIES A SENIOR NOTE		B	1	2.B	18,466,800	101.2560	19,021,270	18,785,250	18,785,250				(1,371,975)	0.980	0.980	AO	32,728	191,522	10/27/2016	10/27/2024
D8286#-AB-6	SIRONA DENTAL SERVICES GMBH SERIES B SENIOR NOTE		B	1	2.B	6,717,000	101.4800	6,932,087	6,831,000	6,831,000				(498,900)	1.310	1.310	AO	15,909	93,096	10/27/2016	10/27/2027
F0164#-AB-8	AIR LIQUIDE FINANCE SA GUARANTEED SENIOR NT SERIES A		D	1	1.G	86,000,000	101.5860	87,363,960	86,000,000	86,000,000					3.110	3.110	MS	802,380	2,674,600	09/13/2012	09/13/2022
F0164#-AC-6	AIR LIQUIDE FINANCE SA GUARANTEED SENIOR NT SERIES B		D	1	1.G	56,795,640	104.5110	59,571,270	57,000,000	56,936,736		21,856			3.260	3.303	MS	557,460	1,858,200	10/01/2014	09/13/2024
F1369#-AL-7	BUREAU VERITAS SA SENIOR NOTES		D	1	2.C	29,500,000	103.1540	30,430,430	29,500,000	29,500,000					3.210	3.210	JJ	418,236	946,950	01/22/2020	01/22/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F2000#-AE-6	COMPAGNIE DES LEVURES LESAFFRE SERIES C SENIOR NOTE		B	1	2.A	98,240,000	103.4710	94,241,627	91,080,000	91,080,000				(6,652,000)	1.960	1.960	MS	466,127	1,838,740	09/27/2018	09/27/2033
F3166#-AF-1	ESSILOR INTERNATIONAL SENIOR NOTE SERIES D		D	1	1.F	8,388,802	104.0100	8,840,850	8,500,000	8,474,417		13,199			3.400	3.570	MN	45,758	289,000	10/01/2014	11/04/2023
F3166#-AK-0	ESSILOR INTERNATIONAL SENIOR NOTE SERIES A		D	1	1.F	32,000,000	100.2480	32,079,360	32,000,000	32,000,000					2.050	2.050	JJ	320,711	656,000	01/05/2017	01/05/2022
F5309#-AD-9	IPSOS SENIOR NOTE SERIES C		D	1	2.C PL	17,893,800	103.0960	18,557,280	18,000,000	17,989,055		14,175			5.480	5.565	MS	254,820	986,400	12/18/2013	09/28/2022
F8568@-AD-1	SONEPAR SERIES A SENIOR NOTES		D	1	2.A	83,300,000	105.5120	87,891,496	83,300,000	83,300,000					3.540	3.540	MN	442,323	2,948,820	05/07/2015	05/07/2025
F8568@-AE-9	SONEPAR SERIES B SENIOR NOTES		B	1	2.A	38,010,000	103.3940	41,200,056	39,847,500	39,847,500				(2,910,250)	1.530	1.530	MN	91,450	632,720	05/07/2015	05/07/2025
F8568@-AF-6	SONEPAR SERIES C SENIOR NOTE		B	1	2.A	79,124,500	101.8780	81,191,983	79,695,000	79,695,000				(5,820,500)	1.500	1.500	JD	56,451	1,228,815	06/14/2019	06/14/2029
F8568@-AG-4	SONEPAR SERIES D SENIOR NOTE		D	1	2.A	49,500,000	107.0360	52,982,820	49,500,000	49,500,000					3.660	3.660	JD	85,553	1,811,700	06/14/2019	06/14/2029
F9120#-AA-4	TELEPERFORMANCE SE SERIES C SENIOR NOTE		D	1	2.C	17,000,000	104.5660	17,776,220	17,000,000	17,000,000					3.920	3.920	JD	31,469	666,400	12/14/2016	12/14/2023
F9120#-AB-2	TELEPERFORMANCE SE SERIES D SENIOR NOTE		D	1	2.C	38,440,000	108.9180	41,868,079	38,440,000	38,440,000					4.220	4.220	JD	76,602	1,622,168	12/14/2016	12/14/2026
F9731#-AG-2	VICAT SA SENIOR NOTES SERIES D		D	1	2.C	9,000,000	104.5200	9,406,800	9,000,000	9,000,000					6.110	6.110	JD	45,825	549,900	12/21/2010	12/01/2022
G03698-AU-0	ANGLIAN WATER SERVICES FINANCE CLASS A SENIOR UNWRAPPED BONDS		D	1	1.G FE	23,703,876	104.2680	24,607,248	23,600,000	23,682,014		(15,221)			3.840	3.634	AO	191,317	875,520	08/23/2021	10/15/2023
G03698-AW-6	ANGLIAN WATER SERVICES FINANCE CLASS A SENIOR UNWRAPPED BOND		D	1	1.G FE	2,690,700	104.8370	2,620,925	2,500,000	2,678,093		(12,607)			3.290	1.577	AO	14,622	41,125	08/23/2021	04/27/2026
G03698-BB-1	ANGLIAN WATER SERVICES FINANCE CLASS A SENIOR UNWRAPPED BONDS		B	1	1.G FE	79,362,000	103.2470	83,849,965	81,213,000	81,213,000				(837,000)	2.880	2.878	FA	948,390	2,390,279	02/06/2019	02/06/2029
G0566*-AC-3	ARQIVA PP FIN PLC SERIES 3 GUAR SECURED SR NOTE		B	1	2.A FE	16,339,200	106.8740	13,887,230	12,994,080	12,994,080				(133,920)	2.574	0.000	JD	916	284,652	07/24/2014	06/29/2029
G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC SERIES L SENIOR NOTE		D	1	1.G	24,000,000	100.5280	24,126,720	24,000,000	24,000,000					3.770	3.770	MS	231,227	904,800	03/29/2012	03/29/2022
G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC SERIES M SENIOR NOTE		D	1	1.G	9,500,000	105.4980	10,022,310	9,500,000	9,500,000					3.920	3.920	MS	95,169	372,400	03/29/2012	03/29/2024
G0892#-AA-8	BAZALGETTE TUNNEL LIMITED GUARANTEED SR SEC FIXED RT NT		B	1	2.A FE	116,874,000	103.9570	126,640,364	121,819,500	121,819,500				(1,255,500)	2.860	2.860	MS	900,043	3,538,413	09/28/2017	09/28/2032
G1108#-AF-5	THE BRITISH LAND COMPANY PLC SENIOR NOTE SERIES C		D	1	1.F	48,500,000	105.7170	51,272,745	48,500,000	48,500,000					4.766	4.766	MS	770,503	2,311,510	09/01/2011	09/01/2023
G1128*-AA-6	BIRMINGHAM AIRPORT FINANCE PLC SERIES A SENIOR NOTE		B	1	2.C	24,052,500	104.1660	21,149,043	20,303,250	20,303,250				(209,250)	4.472	4.472	JD	70,619	921,327	12/03/2013	12/03/2023
G1128*-AC-2	BIRMINGHAM AIRPORT FINANCE PLC SENIOR NOTE		B	1	2.C	69,550,000	111.4450	75,423,181	67,677,500	67,677,500				(697,500)	3.800	3.800	MS	650,080	2,582,053	03/30/2016	03/30/2041
G1128*-AD-0	BIRMINGHAM AIRPORT FINANCE PLC SENIOR NOTE		B	1	2.C	23,263,200	98.8230	24,077,253	24,363,900	24,363,900				(251,100)	3.210	3.210	JJ	341,074	792,482	01/24/2019	01/24/2049
G1320*-AA-2	BREEDON HOLDINGS LIMITED SERIES A SENIOR NOTE		B	1	2.B Z	6,998,000	98.0000	6,632,394	6,767,750	6,767,750				(230,250)	2.110	2.110	MS	38,873		09/23/2021	09/23/2028
G1320*-AB-0	BREEDON HOLDINGS LIMITED SERIES B SENIOR NOTE		B	1	2.B IF	6,998,000	97.5280	6,600,447	6,767,750	6,767,750				(230,250)	2.340	2.340	MS	43,111		09/23/2021	09/23/2031
G1320*-AC-8	BREEDON HOLDINGS LIMITED SERIES C SENIOR NOTE		B	1	2.B Z	16,795,200	97.2880	15,802,076	16,242,600	16,242,600				(552,600)	2.370	2.370	MS	104,792		09/23/2021	09/23/2033
G1591#-AP-7	BRITVIC PLC GUARANTEED SERIES D SENIOR NTS		D	1	2.C	15,000,000	102.8440	15,426,600	15,000,000	15,000,000					4.140	4.140	JD	24,150	621,000	12/17/2010	12/17/2022
G1591#-AR-3	BRITVIC PLC GUARANTEED SERIES B SR NOTES		B	1	2.C	24,154,500	103.8850	21,092,100	20,303,250	20,303,250				(209,250)	3.920	3.920	FA	289,615	812,601	02/20/2014	02/20/2024
G1591#-AT-9	BRITVIC PLC GUARANTEED SERIES D SR NOTES		D	1	2.C	25,000,000	108.3640	27,091,000	25,000,000	25,000,000					4.240	4.240	FA	385,722	1,059,950	02/20/2014	02/20/2026
G1591#-AW-2	BRITVIC PLC FLOATING RT GUAR SER C SR NOTE		B	1	2.C	24,470,000	102.4340	27,729,846	27,071,000	27,071,000				(279,000)	1.413	1.985	FA	140,442	392,033	02/15/2017	02/20/2027
G1591#-AY-8	BRITVIC PLC FLOATING RT GUAR SER E SR NOTE		B	1	2.C	30,587,500	101.8950	34,479,948	33,838,750	33,838,750				(348,750)	1.413	2.007	FA	175,553	490,041	02/15/2017	02/20/2029
G1591#-BA-9	BRITVIC PLC FLOATING RT GUAR SER G SR NOTE		B	1	2.C	12,235,000	101.2920	13,710,347	13,535,500	13,535,500				(139,500)	1.453	2.068	FA	72,209	201,545	02/15/2017	02/20/2032
G1591#-BB-7	BRITVIC PLC FLOATING RT GUAR SER H SR NOTE		B	1	2.C	27,126,000	96.1250	24,076,454	25,047,000	25,047,000				(1,829,300)	0.099	0.000	JD	1,033	34,990	06/05/2018	06/17/2028
G1591#-BD-3	BRITVIC PLC FLOATING RT GUAR SER J SR NOTE		B	1	2.C	9,751,000	97.1440	9,204,282	9,474,850	9,474,850				(97,650)	1.454	1.630	JD	5,663	108,203	06/05/2018	06/17/2030
G1591#-BJ-0	BRITVIC PLC SERIES O SENIOR NOTES		B	1	2.C	10,854,000	96.2540	10,958,553	11,385,000	11,385,000				(831,500)	1.150	1.150	MN	17,093	135,309	05/14/2020	05/14/2032
G1591#-BK-7	BRITVIC PLC FLOATING RT GUAR SER P SR NOTE		B	1	2.C	26,030,000	101.8430	27,569,930	27,071,000	27,071,000				(279,000)	1.745	1.976	MN	61,977	421,947	05/14/2020	05/14/2035
G1591#-BL-5	BRITVIC PLC FLOATING RT GUAR SER Q SR NOTE		B	1	2.C	16,281,000	99.3810	16,971,844	17,077,500	17,077,500				(1,247,250)	0.622	1.013	MN	14,170	114,689	05/14/2020	05/14/2035
G1737@-AA-7	BUUK INFRASTRUCTURE ISSUER PLC SERIES A SENIOR NOTE		B	1	2.B FE	11,424,000	100.6560	10,899,481	10,828,400	10,828,400				(111,600)	2.620	2.620	MS	84,323	290,967	03/14/2018	03/14/2027
G1737@-AB-5	BUUK INFRASTRUCTURE ISSUER PLC SERIES B SENIOR NOTE		B	1	2.B FE	11,424,000	99.8420	10,811,269	10,828,400	10,828,400				(111,600)	2.830	2.830	MS	91,082	314,288	03/14/2018	03/14/2032
G1737@-AC-3	BUUK INFRASTRUCTURE ISSUER PLC SERIES C SENIOR NOTE		B	1	2.B FE	34,291,200	101.5740	32,996,587	32,485,200	32,485,200				(334,800)	2.970	2.970	MS	286,763	989,509	03/14/2018	03/14/2038
G1737@-AD-1	BUUK INFRASTRUCTURE ISSUER PLC SERIES D SENIOR NOTE		B	1	2.B FE	38,577,600	99.1940	36,251,258	36,545,850	36,545,850				(376,650)	3.040	3.040	MS	330,212	1,139,435	03/14/2018	03/14/2048
G1737@-AE-9	BUUK INFRASTRUCTURE ISSUER PLC SERIES A SENIOR NOTE		B	1	2.B FE	34,959,500	98.6640	38,728,583	39,252,950	39,252,950				(404,550)	2.200	2.200	FA	316,640	884,683	02/19/2020	02/19/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1737@-AF-6	BUUK INFRASTRUCTURE ISSUER PLC SERIES B SENIOR NOTE		B	1	2.B FE	67,508,000	99.7470	75,607,213	75,798,800	75,798,800				(781,200)	2.410	2.410	FA	669,809	1,871,423	02/19/2020	02/19/2035
G1744#-AA-6	CADOGAN ESTATES LIMITED GUARANTEED SERIES A SR NOTES		D	1	2.B	25,000,000	131.7690	32,942,250	25,000,000	25,000,000					5.770	5.770	JD	48,083	1,442,500	12/19/2006	12/19/2036
G1744#-AU-2	CADOGAN ESTATES LIMITED GUARANTEED SERIES A SR NOTE		B	1	2.B	32,550,000	105.1000	27,028,968	25,717,450	25,717,450				(265,050)	3.620	3.620	MS	271,533	954,116	09/16/2014	09/16/2029
G1745*-AA-9	BROOKFIELD UTILITIES ISSUER UK SERIES A SENIOR NOTE		D	1	2.B FE	70,035,207	103.8180	72,672,600	70,000,000	70,006,120		(4,532)			4.290	4.283	AO	617,283	3,003,000	10/01/2014	04/17/2023
G1745*-AM-3	BROOKFIELD UTILITIES ISSUER UK SERIES B SENIOR NOTE		B	1	2.B FE	25,155,000	110.3660	22,407,958	20,303,250	20,303,250				(209,250)	4.510	4.510	JD	40,697	924,403	06/17/2014	06/15/2029
G1745*-AP-6	BROOKFIELD UTILITIES ISSUER UK SERIES A SENIOR NOTE		B	1	2.B FE	23,157,000	106.5490	21,632,877	20,303,250	20,303,250				(209,250)	3.720	3.720	MS	203,506	766,483	09/24/2015	09/24/2030
G1745*-AQ-4	BROOKFIELD UTILITIES ISSUER UK SERIES B SENIOR NOTE		B	1	2.B FE	46,308,000	111.6750	45,347,232	40,606,500	40,606,500				(418,500)	3.960	3.960	MS	433,271	1,631,867	09/24/2015	09/24/2035
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK SERIES A SENIOR NOTE		B	1	2.B FE	2,458,800	101.8980	2,758,472	2,707,100	2,707,100				(27,900)	2.620	2.620	MN	10,048	72,557	11/10/2016	11/10/2026
G1745*-AS-0	BROOKFIELD UTILITIES ISSUER UK SERIES B SENIOR NOTE		B	1	2.B FE	9,833,600	103.6490	11,223,569	10,828,400	10,828,400				(111,600)	2.910	2.910	MN	44,640	322,352	11/10/2016	11/10/2031
G1745*-AT-8	BROOKFIELD UTILITIES ISSUER UK SERIES C SENIOR NOTE		B	1	2.B FE	18,435,000	108.5110	22,031,203	20,303,250	20,303,250				(209,250)	3.140	3.140	MN	90,316	652,182	11/10/2016	11/10/2036
G1746#-AB-2	CADENT FINANCE PLC GUARANTEED SERIES 2 NOTES		B	1	1.G FE	48,750,200	103.0620	53,009,746	51,434,900	51,434,900				(530,100)	2.790	2.790	MS	406,593	1,466,416	03/19/2019	03/19/2031
G1746#-AC-0	CADENT FINANCE PLC GUARANTEED SERIES 3 NOTES		B	1	1.G FE	92,397,600	104.6860	102,022,631	97,455,600	97,455,600				(1,004,400)	2.890	2.890	MS	797,999	2,878,059	03/19/2019	03/19/2034
G1746#-AD-8	CADENT FINANCE PLC GUARANTEED SERIES 4 NOTES		B	1	1.G FE	100,066,200	107.2480	113,229,225	105,576,900	105,576,900				(1,088,100)	2.990	2.990	MS	894,412	3,225,782	03/19/2019	03/19/2039
G18190-AA-8	CANAL & RIVER TRUST SERIES A SENIOR NOTES		B	1	1.E	36,019,500	111.6990	41,577,277	37,222,625	37,222,625				(383,625)	2.850	2.850	JJ	477,380	1,069,858	01/19/2018	01/19/2043
G1846@-AX-5	CAPITA HOLDINGS LIMITED SER G GUARANTEED SR UNSEC NOTE		B	1	3.B	35,836,090	98.4830	29,707,840	30,165,385	30,165,385				(310,891)	3.670	3.670	AO	215,348	1,133,472	04/22/2015	04/22/2025
G1846@-BD-8	CAPITA HOLDINGS LIMITED SER D GUARANTEED SR UNSEC NOTE		B	1	3.B	34,220,346	98.7690	36,745,882	37,203,975	37,203,975				(383,433)	2.520	2.520	AO	169,528	958,220	10/27/2016	10/27/2023
G1846@-BF-3	CAPITA HOLDINGS LIMITED SER F GUARANTEED SR UNSEC NOTE		B	1	3.B	18,503,427	96.5220	19,410,851	20,110,257	20,110,257				(207,261)	2.770	2.770	AO	100,728	569,341	10/27/2016	10/27/2026
G1847#-AB-0	CAPITAL INV EUROPE PBI LTD SERIES B SENIOR NOTE		B	1	1.D PL	36,738,000	103.1600	35,234,386	34,155,000	34,155,000				(2,583,000)	1.540	1.540	MS	132,958	168,111	06/08/2021	06/08/2033
G1847#-AC-8	CAPITAL INV EUROPE PBI LTD SERIES C SENIOR NOTE		B	1	1.D PL	172,668,600	103.9330	166,841,569	160,528,500	160,528,500				(12,140,100)	1.670	1.669	MS	677,653	856,818	06/08/2021	06/08/2036
G1955#-AA-0	CATALYST HOUSING LIMITED SENIOR NOTE SERIES 2011 A		B	1	1.G	41,050,000	110.3060	37,326,106	33,838,750	33,838,750				(348,750)	4.740	4.740	JD	40,099	1,611,659	06/22/2011	06/22/2026
G2037*-AA-4	CHANEL LIMITED SENIOR NOTES SERIES A		C	1	1.D	75,000,000	106.3060	79,729,500	75,000,000	75,000,000					3.770	3.770	AO	596,917	2,827,500	10/15/2014	10/15/2024
G2037*-AB-2	CHANEL LIMITED SENIOR NOTES SERIES B		C	1	1.D	25,000,000	109.2930	27,323,250	25,000,000	25,000,000					3.920	3.920	AO	206,889	980,000	10/15/2014	10/15/2026
G2037*-AC-0	CHANEL LIMITED SENIOR NOTES SERIES C		C	1	1.D	25,000,000	112.6750	28,168,750	25,000,000	25,000,000					4.070	4.070	AO	214,806	1,017,500	10/15/2014	10/15/2029
G2037*-AE-6	CHANEL LIMITED SENIOR NOTES SERIES A		B	1	1.D	65,700,000	106.0330	72,430,807	68,310,000	68,310,000				(4,989,000)	1.839	1.839	MS	317,545	1,288,771	02/29/2016	03/30/2026
G2037*-AF-3	CHANEL LIMITED SENIOR NOTES SERIES B		B	1	1.D	41,610,000	108.3320	46,867,778	43,263,000	43,263,000				(3,159,700)	2.044	2.044	MS	223,530	907,209	02/29/2016	03/30/2028
G2037*-AH-9	CHANEL LIMITED SENIOR NOTES SERIES D		B	1	1.D	73,365,000	119.7820	91,369,061	76,279,500	76,279,500				(5,571,050)	2.753	2.753	MS	530,827	2,154,388	02/29/2016	03/30/2036
G2037*-AJ-5	CHANEL LIMITED SENIOR NOTE SERIES A		D	1	1.D	6,000,000	100.6450	6,038,700	6,000,000	6,000,000					2.450	2.450	AO	31,850	147,000	10/13/2020	10/13/2030
G2037*-AK-2	CHANEL LIMITED SENIOR NOTE SERIES B		D	1	1.D	13,000,000	100.4830	13,062,790	13,000,000	13,000,000					2.550	2.550	AO	71,825	331,500	10/13/2020	10/13/2032
G2037*-AL-0	CHANEL LIMITED SENIOR NOTE SERIES C		D	1	1.D	33,470,000	101.1070	33,840,513	33,470,000	33,470,000					2.700	2.700	AO	195,800	903,690	10/13/2020	10/13/2035
G2117R-AH-2	CHINA CINDA FINANCE 2017 I LIM COMPANY GUARNT		D		1.G FE	4,959,748	109.6440	5,246,453	4,785,000	4,913,420		(18,079)			4.750	4.246	FA	90,284	227,288	04/26/2019	02/08/2028
G24524-AV-5	COUNTRY GARDEN HOLDINGS COMPAN SR SECURED		D	1	2.C FE	4,577,834	100.3750	4,306,088	4,290,000	4,439,171		(138,662)			8.000	2.257	MS	89,613	283,800	07/29/2021	01/27/2024
G24524-BE-2	COUNTRY GARDEN HOLDINGS COMPAN SR SECURED		D	1	2.C FE	217,000	94.5000	189,000	200,000	212,239		(4,709)			5.400	2.820	MN	1,020	10,800	12/23/2020	05/27/2025
G2479@-AA-7	COVENT GARDEN GROUP HLDGS LTD SERIES A SENIOR NOTES		B	1	1.G PL	16,200,000	104.4200	14,133,802	13,535,500	13,535,500				(139,500)	3.630	3.630	JD	20,472	509,947	12/16/2014	12/16/2024
G2479@-AB-5	COVENT GARDEN GROUP HLDGS LTD SERIES B SENIOR NOTES		B	1	1.G PL	56,700,000	106.0630	50,246,414	47,374,250	47,374,250				(488,250)	3.680	3.680	JD	72,641	1,808,717	12/16/2014	12/16/2026
G2479@-AC-3	COVENT GARDEN GROUP HLDGS LTD SERIES A SENIOR NOTES		B	1	1.G PL	25,940,000	100.8790	27,308,986	27,071,000	27,071,000				(279,000)	2.280	2.280	MN	80,581	653,742	11/14/2016	11/14/2026
G2613#-AL-8	DS SMITH PLC SERIES E SENIOR NOTE		D	1	2.C	25,114,400	102.0380	25,509,500	25,000,000	25,010,007		(16,243)			4.650	4.581	FA	468,229	1,162,500	10/01/2014	08/06/2022

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
G2615@-AB-0	DCC TREASURY LIMITED 2013 SERIES B GRNTD SR UNSECURED NT		D	1	2.B	69,992,400	103.5750	72,502,500	70,000,000	69,998,667		970			4.040	4.042	AO	518,467	2,828,000	10/01/2014	04/25/2023
G2616#-AF-8	DCC TREASURY 2014 LIMITED SERIES F GRNTD SR UNSECURED NT		D	1	2.B	75,000,000	106.6640	79,998,000	75,000,000	75,000,000					4.530	4.530	MN	377,500	3,397,500	05/21/2014	05/21/2024
G2616#-AM-3	DCC TREASURY 2014 LIMITED SERIES C GRNTD SR UNSECURED NT		B	1	2.B	14,579,500	105.0970	15,554,902	14,800,500	14,800,500				(1,080,950)	1.960	1.960	MS	87,027	302,823	09/13/2017	09/13/2027
G2616#-AQ-4	DCC TREASURY 2014 LIMITED SERIES F GRNTD SR UNSECURED NT		B	1	2.B	28,047,500	106.2960	30,254,405	28,462,500	28,462,500				(2,078,750)	2.170	2.170	MS	185,291	644,748	09/13/2017	09/13/2029
G2616#-AS-0	DCC TREASURY 2014 LIMITED SERIES A GRNTD SR UNSECURED NT		D	1	2.B	24,000,000	109.7350	26,336,400	24,000,000	24,000,000					4.550	4.550	AO	263,900	1,092,000	04/04/2019	04/04/2026
G26858-AF-6	GREAT PORTLAND ESTATES PLC SENIOR NOTES		B	1	2.C	44,856,000	100.4760	48,959,512	48,727,800	48,727,800				(502,200)	2.150	2.150	MN	113,495	1,066,050	05/22/2017	05/22/2024
G26858-AG-4	GREAT PORTLAND ESTATES PLC SERIES A SENIOR NOTES		B	1	2.C	16,839,600	101.3120	16,455,760	16,242,600	16,242,600				(167,400)	2.700	2.700	MN	47,510	446,253	06/05/2018	06/05/2028
G26858-AJ-8	GREAT PORTLAND ESTATES PLC SERIES C SENIOR NOTES		B	1	2.C	9,822,400	102.2820	9,691,106	9,474,850	9,474,850				(97,650)	2.930	2.930	MN	30,075	282,489	06/05/2018	06/05/2033
G2686@-AD-0	THE GREAT ROLLING STOCK CO LTD SERIES B SENIOR NOTE		B	1	2.B	130,830,000	102.2370	138,382,688	135,355,000	135,355,000				(1,395,000)	2.800	2.800	MN	484,270	3,850,700	11/15/2017	11/15/2037
G28288-AC-5	DP WORLD CRESCENT LIMITED SR UNSECURED		D		2.C FE	2,506,144	106.4690	2,495,628	2,344,000	2,487,216		(16,697)			3.875	2.965	JJ	41,126	90,830	11/18/2020	07/18/2029
G294A@-AA-7	DYSON FINANCE LIMITED GUARANTEED SERIES A SENIOR NT		B	1	1.G	15,110,000	102.8380	13,919,675	13,535,500	13,535,500				(139,500)	2.770	2.770	MN	47,908	380,944	05/27/2015	05/27/2025
G294A@-AC-3	DYSON FINANCE LIMITED GUARANTEED SERIES C SENIOR NT		B	1	1.G	37,775,000	103.6320	35,067,744	33,838,750	33,838,750				(348,750)	2.830	2.830	MN	122,365	972,989	05/27/2015	05/27/2027
G294A@-AF-6	DYSON FINANCE LIMITED GUARANTEED SERIES C SENIOR NT		B	1	1.G	22,982,502	98.0270	22,496,645	22,949,520	22,949,520				(2,618,880)	0.800	0.800	MS	54,059	193,090	03/28/2017	03/15/2032
G294A@-AJ-8	DYSON FINANCE LIMITED GUARANTEED SERIES F SENIOR NT		B	1	1.G	38,145,600	107.2050	43,939,165	40,986,000	40,986,000				(2,993,400)	2.010	2.010	MS	242,569	858,805	03/28/2017	03/15/2032
G294A@-AM-1	DYSON FINANCE LIMITED GUAR SERIES C SENIOR NOTES		B	1	1.G	100,578,348	114.2380	110,529,009	96,753,090	96,753,090				(11,040,960)	2.620	2.620	FA	978,765	2,712,373	04/08/2020	02/12/2030
G3066L-AF-8	ENN ENERGY HOLDINGS LIMITED SR UNSECURED		D	1	2.B FE	4,356,479	99.4560	4,341,265	4,365,000	4,356,823		421			2.625	2.648	MS	33,101	108,872	05/27/2021	09/17/2030
G3076*-AD-8	ENVOL INVESTMENTS LIMITED GUARANTEED SEC SEN INI PP NOTE		B	1	2.B PL	30,360,200	107.6090	31,853,394	29,601,000	29,601,000				(2,161,900)	2.780	2.780	JD	4,572	839,803	06/28/2018	06/29/2030
G3122@-AA-6	ESPUG FINANCE LIMITED SENIOR SECURED TRANCHE A NOTE		B	1	2.B FE	10,716,000	101.4920	10,989,976	10,828,400	10,828,400				(111,600)	2.690	2.691	MS	73,630	292,032	10/05/2017	10/06/2027
G3122@-AB-4	ESPUG FINANCE LIMITED SENIOR SECURED TRANCHE B NOTE		B	1	2.B FE	53,580,000	103.5000	56,036,721	54,142,000	54,142,000				(558,000)	3.050	3.051	MS	417,420	1,655,571	10/05/2017	10/06/2032
G3122@-AC-2	ESPUG FINANCE LIMITED SENIOR SECURED TRANCHE C NOTE		B	1	2.B FE	44,203,500	108.8780	48,632,801	44,667,150	44,667,150				(460,350)	3.350	3.350	MS	378,244	1,500,191	10/05/2017	10/06/2037
G3122@-AF-5	ESPUG FINANCE LIMITED SENIOR SECURED NOTE		B	1	2.B	42,345,000	99.6050	40,445,934	40,606,500	40,606,500				(1,738,500)	2.530	2.530	JD	2,854	512,173	06/30/2021	06/30/2036
G3225*-AE-6	EVERSHOLT FUNDING PLC SR SECURED GUAR NT SERIES A2		B	1	2.B	18,298,500	102.4600	20,802,782	20,303,250	20,303,250				(209,250)	2.650	2.650	MN	59,782	549,186	11/21/2016	11/21/2028
G3225*-AF-3	EVERSHOLT FUNDING PLC SR SECURED GUAR NT SERIES A3		B	1	2.B	26,837,800	103.6110	30,853,379	29,778,100	29,778,100				(306,900)	2.830	2.830	MN	93,636	860,184	11/21/2016	11/21/2031
G3225*-AG-1	EVERSHOLT FUNDING PLC SR SECURED GUAR NT SERIES A4		B	1	2.B	61,000,000	109.8050	74,313,578	67,677,500	67,677,500				(697,500)	3.190	3.190	AO	419,789	2,213,860	04/21/2017	04/21/2037
G3300#-AA-8	FC INVESTMENT TRUST PLC SERIES D SENIOR NOTE		B	1	1.E	29,270,800	102.9040	30,460,632	29,601,000	29,601,000				(2,161,900)	0.930	0.930	JD	3,059	281,322	06/27/2019	06/27/2026
G371E7-2B-2	FRESNILLO PLC SR UNSECURED		D	1	2.B FE	1,999,095	104.7060	1,963,242	1,875,000	1,997,377		(1,623)			4.250	3.868	AO	19,701	58,438	08/11/2021	10/02/2050
G3R23B-AA-1	GALAXY PIPELINE ASSETS BIDCO L SR SECURED		D	1	1.C FE	201,198	101.0000	202,000	200,000	201,173		(25)			3.250	3.204	MS	1,643	3,250	07/13/2021	09/30/2040
G41338-AC-7	GROSVENOR LIMITED SERIES A SENIOR NOTE		B	1	2.B	62,622,769	101.2640	54,826,462	54,142,000	54,135,910		8,603		(559,284)	3.380	3.394	AO	320,250	1,868,701	10/01/2014	10/28/2022
G41338-AE-3	GROSVENOR LIMITED SERIES A SENIOR NOTE		B	1	2.B	64,330,000	102.3010	69,235,085	67,677,500	67,677,500				(697,500)	2.750	2.750	MN	279,170	1,883,063	11/07/2018	11/07/2028
G4273*-AE-5	HAMMERSON PLC SERIES E SENIOR NOTES		D	1	2.C	34,400,000	106.0880	36,494,272	34,400,000	34,400,000					4.740	4.740	JD	63,411	1,630,560	06/17/2014	06/17/2024
G4378*-AD-1	HEATHROW AIRPORT LIMITED SENIOR NOTES		B		2.A	99,960,000	105.2730	99,744,578	94,748,500	94,748,500				(976,500)	3.160	3.160	FA	1,156,037	3,062,127	08/12/2016	08/12/2032
G4378*-AE-9	HEATHROW AIRPORT LIMITED SENIOR NOTES SERIES A1		B		2.A	99,440,000	100.1990	108,499,290	108,284,000	108,284,000				(1,116,000)	2.430	2.430	JD	14,618	2,654,289	06/29/2017	06/29/2033
G4378*-AG-4	HEATHROW AIRPORT LIMITED SENIOR NOTES SERIES A		B		2.A	98,980,000	99.4310	94,209,225	94,748,500	94,748,500				(976,500)	2.610	2.610	JD	27,477	2,497,007	06/27/2018	06/27/2036
G4378*-AH-2	HEATHROW AIRPORT LIMITED SENIOR NOTES SERIES A		B	1	2.A	97,732,500	105.6750	107,276,951	101,516,250	101,516,250				(1,046,250)	2.920	2.920	JJ	1,350,392	2,994,223	07/17/2019	07/17/2037
G4378*-AK-5	HEATHROW AIRPORT LIMITED SENIOR NOTES SERIES A		B		2.A	104,200,000	99.7760	108,041,471	108,284,000	108,284,000				(1,116,000)	2.320	2.320	JJ	1,200,268	2,537,662	07/09/2020	07/09/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC SER E GUAR SR SEC FIXED RT NT		B	1	1.G PL	91,258,540	100.3330	101,535,267	101,198,588	101,198,588				(1,042,976)	2.300	2.301	MS	588,357	2,333,543	12/14/2016	03/31/2039
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC SERIES C SENIOR NOTE		D	1	2.C	49,000,000	108.7140	53,269,860	49,000,000	49,000,000					5.210	5.210	MN	354,569	2,552,900	05/11/2015	05/11/2025
G4588#-BM-2	INTERMEDIATE CAPITAL GROUP PLC SERIES D SENIOR NOTE		B	1	2.C	24,915,000	100.0560	25,061,069	25,047,000	25,047,000				(1,829,300)	2.270	2.270	JJ	244,800	597,957	01/26/2017	01/26/2022
G4588#-BN-0	INTERMEDIATE CAPITAL GROUP PLC SERIES E SENIOR NOTE		B	1	2.C	24,919,400	104.9100	26,276,829	25,047,000	25,047,000				(1,829,300)	2.740	2.740	JJ	295,485	721,763	01/26/2017	01/26/2025
G4622#-AF-6	HOWARD DE WALDEN ESTATES LTD GUARANTEED SERIES C SENIOR NT		D	1	1.G	30,000,000	105.2530	31,575,900	30,000,000	30,000,000					4.460	4.461	JJ	613,250	1,338,000	09/16/2011	09/16/2023
G4622#-AG-4	HOWARD DE WALDEN ESTATES LTD GUARANTEED SERIES D SENIOR NT		D	1	1.G	20,000,000	111.1930	22,238,600	20,000,000	20,000,000					4.660	4.661	JJ	427,167	932,000	09/16/2011	09/16/2026
G4622#-AH-2	HOWARD DE WALDEN ESTATES LTD GUARANTEED SERIES A SENIOR NT		B	1	1.G	17,043,000	103.5960	14,022,208	13,535,500	13,535,500				(139,500)	3.430	3.430	AO	96,722	472,122	10/09/2014	10/16/2024
G4622#-AJ-8	HOWARD DE WALDEN ESTATES LTD GUARANTEED SERIES B SENIOR NT		B	1	1.G	11,930,100	106.3130	10,072,964	9,474,850	9,474,850				(97,650)	3.580	3.580	AO	70,667	344,938	10/09/2014	10/16/2029
G463PS-AK-0	HUARONG FINANCE 2017 CO LTD COMPANY GUARNT		D		2.C FE	1,468,896	96.2500	1,588,125	1,650,000	1,478,566		2,850			4.950	5.725	MN	12,251	81,675	05/07/2018	11/07/2047
G463PS-AN-4	HUARONG FINANCE 2017 CO LTD COMPANY GUARNT		D		2.C FE	3,484,078	97.0000	3,448,350	3,555,000	3,486,481		2,403			1.455	2.751	JAJO	12,789		12/15/2021	07/03/2023
G4691#-AD-7	IMI GROUP LIMITED SENIOR UNSECURED NOTE		B	1	2.A	28,475,000	102.7720	29,251,433	28,462,500	28,462,500				(2,078,750)	1.390	1.390	AO	85,720	407,305	04/13/2015	04/13/2025
G4691#-AH-8	IMI GROUP LIMITED SENIOR NOTE		D	1	2.A	49,000,000	107.3470	52,600,030	49,000,000	49,000,000					3.860	3.860	AO	457,088	1,891,400	04/04/2018	04/06/2026
G5258#-AA-5	KINGS COLLEGE LONDON SENIOR NOTE SERIES A		B	1	1.D	52,640,000	107.5130	50,933,553	47,374,250	47,374,250				(488,250)	2.850	2.850	MN	150,018	1,378,146	05/21/2015	05/21/2035
G5264#-AK-5	KINGSPAN SECURITIES LIMITED SERIES A GREEN GUAR SR NT		D	1	2.B	22,000,000	98.8880	21,755,360	22,000,000	22,000,000					2.470	2.470	JD	30,189	543,400	12/11/2020	12/11/2028
G5264#-AM-1	KINGSPAN SECURITIES LIMITED SERIES C GREEN GUAR SR NT		B	1	2.B	36,896,200	100.7230	35,548,531	35,293,500	35,293,500				(2,577,650)	1.590	1.590	JD	31,176	578,874	12/11/2020	12/11/2030
G5264#-AN-9	KINGSPAN SECURITIES LIMITED SERIES D GREEN GUAR SR NT		B	1	2.B	29,755,000	99.8350	28,415,411	28,462,500	28,462,500				(2,078,750)	1.660	1.660	JD	26,249	487,386	12/11/2020	12/11/2032
G5264#-AU-3	KINGSPAN SEC 2017 DES ACT CO SERIES A GUAR SR NT		B	1	2.B	17,833,185	101.4450	17,324,223	17,077,500	17,077,500				(1,247,250)	1.160	1.160	JJ	83,092	208,783	01/31/2018	01/31/2024
G5265@-AB-6	KINGSPAN SEC 2017 DES ACT CO SERIES B GUAR SR NT		B	1	2.B	41,625,500	102.7110	40,927,584	39,847,500	39,847,500				(2,910,250)	1.510	1.510	JJ	252,379	634,147	01/31/2018	01/31/2026
G5265@-AC-4	KINGSPAN SEC 2017 DES ACT CO SERIES C GUAR SR NT		B	1	2.B	23,774,000	103.5870	23,586,653	22,770,000	22,770,000				(1,663,000)	1.800	1.800	JJ	171,914	431,964	01/31/2018	01/31/2028
G5560*-AA-2	LONDON SCHOOL OF ECONOMICS SENIOR NOTE SERIES A		B	1	1.D	47,820,000	109.9280	44,637,907	40,606,500	40,606,500				(418,500)	3.730	3.730	MN	143,048	1,537,506	11/27/2013	11/27/2028
G5560*-AB-0	LONDON SCHOOL OF ECONOMICS SENIOR NOTE SERIES B		B	1	1.D	39,850,000	129.2420	43,733,977	33,838,750	33,838,750				(348,750)	4.140	4.140	MN	132,310	1,422,090	11/27/2013	11/27/2043
G5709F-AB-8	LUKOIL CAPITAL DESIGNATED ACTI COMPANY GUARNT		D	1	2.B FE	3,129,600	97.6480	3,124,727	3,200,000	3,129,755		155			3.600	3.870	AO	20,800		12/21/2021	10/26/2031
G5791#-AA-9	MANCHESTER UNITED FOOTBALL GUARANTEED SENIOR SECURED NOTE		D	1	1.G PL	56,840,000	108.8400	61,864,656	56,840,000	56,840,000					3.790	3.790	FA	897,598	2,182,656	06/26/2015	06/26/2027
G59669-AC-8	MEITUAN SR UNSECURED		D	1	2.C FE	3,835,584	92.5810	3,689,363	3,985,000	3,844,940		9,356			3.050	3.517	AO	21,270	121,543	04/21/2021	10/28/2030
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD GUARANTEED SENIOR SECURED NOTE		B	1	2.B PL	104,345,336	108.0160	115,942,942	107,338,980	107,338,980				(1,106,260)	3.120	3.120	JD	9,303	3,383,120	11/28/2017	12/31/2042
G6076#-AB-1	MIDLAND MOTORWAYS GROUP LTD GUARANTEED SENIOR SECURED NOTE		B	1	2.B PL	32,895,000	109.7300	37,131,279	33,838,750	33,838,750				(348,750)	3.340	3.340	JD	3,139	1,141,737	11/28/2017	12/31/2045
G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GUARANTEED SENIOR SECURED NOTE		B	1	2.B PL	44,807,000	102.6830	48,645,140	47,374,250	47,374,250				(488,250)	2.550	2.549	JD	3,356	1,220,360	10/30/2019	12/31/2039
G6164#-AC-2	MITIE TREASURY MANAGEMENT LTD GUARANTEED SERIES A SR NOTES		D	1	2.B	9,980,500	103.7490	10,374,900	10,000,000	10,001,662		7,141			5.100	4.133	JD	21,250	510,000	10/01/2014	12/16/2022
G6177#-AE-3	INCHCAPE PLC SERIES C SENIOR NOTES		B	1	2.C	26,897,200	104.9330	31,246,921	29,778,100	29,778,100				(306,900)	3.120	3.120	MN	110,973	948,416	05/18/2017	05/18/2027
G6515#-AB-0	JOHN WOOD GROUP PLC SERIES B SENIOR NOTE		D	1	2.C	16,000,000	104.5940	16,735,040	16,000,000	16,000,000					3.770	3.770	FA	231,227	603,200	08/13/2014	08/13/2024
G6515#-AC-8	JOHN WOOD GROUP PLC SERIES C SENIOR NOTE		D	1	2.C	12,000,000	106.1270	12,735,240	12,000,000	12,000,000					3.920	3.920	FA	180,320	470,400	08/13/2014	08/13/2026
G6515#-AE-4	JOHN WOOD GROUP PLC SERIES E SENIOR NOTE		D	1	2.C	10,000,000	105.0620	10,506,200	10,000,000	10,000,000					3.870	3.870	MN	51,600	387,000	11/13/2014	11/13/2024
G6596#-AA-4	NORTH WEST ELECTRICITY NETWORK GUARANTEED SECURED SENIOR NOTE		B	1	2.B	22,486,800	108.3140	20,525,249	18,949,700	18,949,700				(195,300)	4.070	4.070	JD	23,566	769,800	12/18/2014	12/20/2029
G66558@-AA-4	NORTHERN GAS NETWORKS LIMITED SERIES A SENIOR NOTE		B	1	2.A	18,515,000	102.7750	19,475,512	18,949,700	18,949,700				(195,300)	2.840	2.840	JJ	255,631	545,855	01/10/2019	01/10/2029

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
G6655@-AB-2	NORTHERN GAS NETWORKS LIMITED SERIES B SENIOR NOTE		B	1	2.A	21,160,000	104.0610	22,536,317	21,656,800	21,656,800				(223,200)	2.970	2.970	JJ	305,523	652,390	01/10/2019	01/10/2031
G6655@-AC-0	NORTHERN GAS NETWORKS LIMITED SENIOR NOTE		B	1	2.A	32,916,000	104.1680	36,659,086	35,192,300	35,192,300				(362,700)	2.710	2.710	JJ	453,013	967,328	06/26/2019	06/26/2039
G6655@-AD-8	NORTHERN GAS NETWORKS LIMITED SERIES A SENIOR NOTES		B	1	2.A IF	55,320,000	94.2370	51,021,812	54,142,000	54,142,000				(1,178,000)	2.020	2.020	MS	297,721		09/23/2021	09/23/2036
G6748#-AA-1	OMEGA LEASING NO 14 LIMITED SENIOR SECURED NOTE		D	1	3.C	21,866,071	100.0830	21,884,220	21,866,071	21,866,071					3.990	4.010	JAJO	191,456	872,456	02/12/2019	07/12/2028
G6750*-AC-6	THE 1887 COMPANY LIMITED SERIES C SENIOR SECURED NOTE		B	1	2.C	38,525,000	102.0630	34,536,843	33,838,750	33,838,750				(348,750)	2.840	2.840	AO	165,509	984,646	04/29/2015	04/29/2025
G6750*-AE-2	THE 1887 COMPANY LIMITED SERIES E SENIOR SECURED NOTE		B	1	2.C	33,042,500	103.3820	34,983,107	33,838,750	33,838,750				(348,750)	2.960	2.960	JJ	475,773	1,015,928	01/10/2019	01/10/2029
G6750*-AF-9	THE 1887 COMPANY LIMITED SERIES F SENIOR SECURED NOTE		B	1	2.C	25,114,200	106.0040	27,261,503	25,717,450	25,717,450				(265,050)	3.210	3.210	JJ	392,127	837,316	01/10/2019	01/10/2034
G6764@-AA-2	OMEGA LEASING NO 12 LIMITED SENIOR SECURED NOTE		D	1	3.C	15,772,334	97.9230	15,444,743	15,772,334	15,772,334					2.960	2.971	JAJO	102,450	466,861	04/25/2018	04/12/2027
G6S51Q-AB-6	METALLOINVEST FINANCE DESIGNAT COMPANY GUARNT		D	1	2.C FE	6,682,890	99.1150	6,670,453	6,730,000	6,683,058		168			3.375	3.491	AO	43,535		12/21/2021	10/22/2028
G7059#-AA-2	PHOENIX NATURAL GAS PP FIN PLC GUARANTEED SENIOR SECURED NOTE		B	1	2.B	43,050,000	100.5700	47,644,298	47,374,250	47,374,250				(488,250)	2.120	2.120	JJ	491,008	1,016,633	07/05/2017	08/05/2024
G7178*-AC-8	PORTERBROOK RAIL FINANCE LTD SERIES B SENIOR SECURED NOTE		B	1	2.B	73,550,000	104.6520	70,826,091	67,677,500	67,677,500				(697,500)	3.280	3.280	AO	437,798	2,277,878	11/16/2016	10/20/2028
G7178*-AD-6	PORTERBROOK RAIL FINANCE LTD SERIES C SENIOR SECURED NOTE		B	1	2.B FE	44,148,000	105.1480	42,696,933	40,606,500	40,606,500				(418,500)	3.330	3.330	AO	266,683	1,387,561	07/20/2016	07/20/2031
G7178*-AE-4	PORTERBROOK RAIL FINANCE LTD SERIES A SENIOR SECURED NOTE		B	1	2.B FE	11,653,200	102.3670	12,470,285	12,181,950	12,181,950				(125,550)	2.690	2.689	AO	68,270	333,239	11/07/2018	04/16/2028
G7178*-AF-1	PORTERBROOK RAIL FINANCE LTD SERIES B SENIOR SECURED NOTE		B	1	2.B FE	27,190,800	102.5960	29,162,431	28,424,550	28,424,550				(292,950)	2.770	2.769	AO	164,033	800,681	04/16/2019	04/16/2028
G7178*-AG-9	PORTERBROOK RAIL FINANCE LTD SENIOR SECURED NOTES		B	1	2.B	77,067,000	102.2030	83,002,315	81,213,000	81,213,000				(837,000)	2.560	2.560	AO	410,035	2,133,427	10/20/2020	04/20/2033
G7304*-AG-6	QUADGAS FINANCE PLC GTD SECURED SERIES 7 NOTES		B	1	2.B FE	52,268,000	102.4810	55,485,219	54,142,000	54,142,000				1,874,000	2.850	2.849	JD	47,149	1,171,021	03/10/2021	03/10/2031
G7304*-AH-4	QUADGAS FINANCE PLC GTD SECURED SERIES 8 NOTES		B	1	2.B FE	52,268,000	103.3360	55,948,412	54,142,000	54,142,000				1,874,000	2.920	2.919	JD	48,307	1,199,783	03/10/2021	03/10/2033
G7332#-AF-0	RRPF ENGINE LEASING LIMITED SERIES F SENIOR SECURED NOTE		D	1	2.C FE	5,000,000	100.4630	5,023,150	5,000,000	5,000,000					2.770	2.771	FA	53,861	146,000	04/13/2015	04/13/2022
G7332#-AG-8	RRPF ENGINE LEASING LIMITED FLOATING RATE SER G SR SEC NT		D	1	2.C FE	25,000,000	92.0940	23,023,500	25,000,000	25,000,000					0.970	1.223	FA	96,290	310,992	04/13/2015	04/13/2027
G7334@-AA-1	RRPF ENGINE LEASING LIMITED SERIES I SENIOR SECURED NOTE		D	1	2.C FE	7,000,000	106.2700	7,438,900	7,000,000	7,000,000					4.030	4.031	FA	109,706	292,600	06/13/2018	06/13/2028
G7334@-AB-9	RRPF ENGINE LEASING LIMITED SERIES J SENIOR SECURED NOTE		D	1	2.C FE	13,000,000	106.7600	13,878,800	13,000,000	13,000,000					4.130	4.131	FA	208,794	556,400	06/13/2018	06/13/2030
G7334@-AC-7	RRPF ENGINE LEASING LIMITED SERIES K SENIOR SECURED NOTE		D	1	2.C FE	23,000,000	107.4150	24,705,450	23,000,000	23,000,000					4.230	4.230	FA	378,350	1,007,400	06/13/2018	06/13/2033
G7334@-AK-9	RRPF ENGINE LEASING LIMITED FLOATING RATE SER R SR SEC NT		D	1	2.C FE	31,000,000	85.9420	26,642,020	31,000,000	31,000,000					1.150	3.777	FA	141,564	442,205	10/30/2018	06/13/2030
G7334@-AL-7	RRPF ENGINE LEASING LIMITED SERIES S SENIOR SECURED NOTE		D	1	2.C FE	5,000,000	107.4720	5,373,600	5,000,000	5,000,000					4.350	4.350	FA	84,583	225,000	02/11/2019	06/13/2026
G7334@-AM-5	RRPF ENGINE LEASING LIMITED SERIES T SENIOR SECURED NOTE		D	1	2.C FE	4,000,000	108.7790	4,351,160	4,000,000	4,000,000					4.460	4.460	FA	69,378	184,400	02/11/2019	06/13/2028
G7334@-AY-9	RRPF ENGINE LEASING LIMITED SERIES EE SENIOR SECURED NOTE		D	1	2.C FE	10,000,000	109.6540	10,965,400	10,000,000	10,000,000					4.610	4.611	FA	179,278	476,000	11/12/2019	06/13/2028
G7334@-AZ-6	RRPF ENGINE LEASING LIMITED SERIES FF SENIOR SECURED NOTE		D	1	2.C FE	14,660,000	111.5450	16,352,497	14,660,000	14,660,000					4.760	4.760	FA	271,373	719,806	11/12/2019	02/11/2031
G7605#-AA-1	ROADSTER FINANCE DAC A SENIOR SECURED NOTE		B	1	2.C FE	79,850,600	104.5150	79,723,426	76,279,500	76,279,500				(5,571,050)	2.290	2.290	AO	354,212	1,809,899	10/17/2017	10/18/2032
G7605#-AB-9	ROADSTER FINANCE DAC B SENIOR SECURED NOTE		B	1	2.C FE	158,522,700	107.1000	162,171,349	151,420,500	151,420,500				(11,058,950)	2.760	2.760	AO	847,450	4,330,167	10/17/2017	10/18/2036
G7722T-AA-9	RZD CAPITAL PUBLIC LIMITED COM SR UNSECURED		D		2.C FE	9,207,471	100.8630	8,865,814	8,790,000	8,828,708		(146,949)			5.700	3.961	AO	119,691	501,030	05/02/2019	04/05/2022
G7770#-AC-6	SAGE TREASURY COMPANY LIMITED SERIES F SENIOR NOTES		D	1	2.A	45,613,246	103.3840	46,316,032	44,800,000	45,589,784		(23,462)			3.710	2.400	MN	189,292	779,100	12/10/2021	05/20/2023

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
G7770#-AD-4	SAGE TREASURY COMPANY LIMITED SERIES G SENIOR NOTES		D	1	2.A	18,943,008	106.5870	20,251,530	19,000,000	18,978,976		5,647			3.860	3.895	MN	83,526	733,400	10/01/2014	05/20/2025
G7770#-AG-7	SAGE TREASURY COMPANY LIMITED SENIOR NOTE SERIES J		D	1	2.A	28,420,000	105.8660	30,087,117	28,420,000	28,420,000					3.730	3.730	JJ	456,417	1,060,066	01/26/2015	01/26/2025
G7827#-AA-3	SAVILLS HOLDING COMPANY LTD SERIES A SENIOR NOTES		B	1	2.B	6,719,000	102.3490	6,926,733	6,767,750	6,767,750				(69,750)	2.970	2.970	JD	6,142	200,624	06/20/2018	06/20/2025
G7827#-AB-1	SAVILLS HOLDING COMPANY LTD SERIES B SENIOR NOTES		B	1	2.B	20,152,500	103.4330	21,000,197	20,303,250	20,303,250				(209,250)	3.150	3.150	JD	19,542	638,348	06/20/2018	06/20/2028
G7827#-AC-9	SAVILLS HOLDING COMPANY LTD SERIES C SENIOR NOTES		B	1	2.B	16,123,200	104.1030	16,909,036	16,242,600	16,242,600				(167,400)	3.260	3.260	JD	16,179	528,511	06/20/2018	06/20/2030
G7895*-AH-9	SCOTTISH MORTGAGE INVESTMENT T SERIES H SENIOR NOTE		B	1	1.E	129,190,000	102.0020	138,064,837	135,355,000	135,355,000				(1,395,000)	2.300	2.300	JJ	1,435,515	3,168,308	01/15/2020	01/15/2040
G7895*-AL-0	SCOTTISH MORTGAGE INVESTMENT T SERIES K SENIOR NOTE		B	1	1.E IF	136,670,000	97.6740	132,206,678	135,355,000	135,355,000				(1,315,000)	2.030	2.030	FA	1,076,185		08/10/2021	08/10/2036
G7895*-AM-8	SCOTTISH MORTGAGE INVESTMENT T SERIES L SENIOR NOTE		B	1	1.E IF	136,740,000	98.5180	133,348,576	135,355,000	135,355,000				(1,385,000)	2.300	2.300	FA	1,219,323		08/10/2021	08/10/2046
G7898#-AA-7	SCOTLAND GAS NETWORKS PLC SENIOR SERIES A NOTES		B	1	2.B	52,620,000	102.2900	55,381,832	54,142,000	54,142,000				(558,000)	2.740	2.740	MS	387,356	1,506,644	09/27/2018	09/27/2030
G7898#-AB-5	SCOTLAND GAS NETWORKS PLC SENIOR SERIES B NOTES		B	1	2.B	11,839,500	103.8380	12,649,535	12,181,950	12,181,950				(125,550)	2.870	2.870	MS	91,290	355,079	09/27/2018	09/27/2033
G7996#-AA-8	SEGRO PLC SERIES A SENIOR NOTES		B	1	1.F PL	39,161,500	104.9810	41,832,212	39,847,500	39,847,500				(2,910,250)	1.770	1.770	FA	262,529	740,008	08/17/2017	08/17/2027
G7996#-AB-6	SEGRO PLC SERIES B SENIOR NOTES		B	1	1.F PL	39,168,500	106.4320	42,410,596	39,847,500	39,847,500				(2,910,250)	2.000	2.000	FA	296,643	836,168	08/17/2017	08/17/2029
G7996#-AD-2	SEGRO PLC SERIES A SENIOR NOTES		B	1	1.F PL	5,836,500	104.6240	5,955,704	5,692,500	5,692,500				(415,750)	1.820	1.820	AO	22,735	106,745	10/12/2018	10/12/2028
G7996#-AE-0	SEGRO PLC SERIES B SENIOR NOTES		B	1	1.F PL	8,171,100	108.8690	8,676,293	7,969,500	7,969,500				(582,050)	2.370	2.370	AO	41,448	194,605	10/12/2018	10/12/2033
G7996#-AF-7	SEGRO PLC SERIES A SENIOR NOTES		B	1	1.F PL	19,408,900	99.6190	19,280,690	19,354,500	19,354,500				(1,413,550)	1.350	1.350	AO	49,354	271,464	10/23/2020	10/23/2032
G8038#-AJ-7	SERCO GROUP PLC SERIES C SENIOR NOTE		D	1	2.C PL	9,429,146	106.8770	10,821,572	10,125,258	9,965,685		82,462			5.570	6.513	AO	111,229	563,977	11/17/2014	10/20/2023
G8056*-AA-7	SEVERN TRENT WATER LIMITED SERIES A SENIOR NOTES		D	1	2.A	7,688,870	106.3440	7,444,080	7,000,000	7,652,964		(35,906)			3.690	1.792	MS	84,665		08/30/2021	03/03/2027
G8056*-AD-1	SEVERN TRENT WATER LIMITED FLOATING RT GUAR SER D SR NTS		B	1	2.A	50,325,000	100.7580	45,005,711	44,667,150	44,667,150				(460,350)	1.449	2.086	MS	212,750	668,881	03/03/2016	03/03/2027
G8056*-AE-9	SEVERN TRENT WATER LIMITED FLOATING RT GUAR SER E SR NTS		B	1	2.A	50,325,000	100.2390	44,773,741	44,667,150	44,667,150				(460,350)	1.439	2.076	MS	211,282	664,293	03/03/2016	03/03/2028
G8056*-AF-6	SEVERN TRENT WATER LIMITED FLOATING RT GUAR SER F SR NTS		B	1	2.A	51,850,000	99.2930	45,695,415	46,020,700	46,020,700				(474,300)	1.509	2.146	MS	228,275	717,507	03/03/2016	03/03/2031
G8056*-AJ-8	SEVERN TRENT WATER LIMITED SERIES C SENIOR NOTES		B	1	2.A	71,186,500	104.9460	78,127,143	74,445,250	74,445,250				(767,250)	2.950	2.950	MN	329,420	2,222,014	11/07/2018	11/07/2033
G8056*-AK-5	SEVERN TRENT WATER LIMITED SERIES D SENIOR NOTES		B	1	2.A	19,417,500	106.5490	21,632,895	20,303,250	20,303,250				(209,250)	2.970	2.970	MN	90,451	610,112	11/07/2018	11/07/2038
G8090*-AA-5	SHERIGAN SHIPPING INC SERIES A SR SECURED GTD NOTE		D	1	2.C	9,000,000	104.6690	9,420,210	9,000,000	9,000,000					3.730	3.730	MS	111,900	335,700	02/27/2020	03/01/2030
G8090*-AB-3	SHERIGAN SHIPPING INC SERIES B SR SECURED GTD NOTE		D	1	2.C	20,700,000	104.6480	21,662,136	20,700,000	20,700,000					3.830	3.830	MS	264,270	792,810	02/27/2020	03/01/2032
G82016-AA-7	SINOPEC GROUP OVERSEAS DEVELOP COMPANY GUARNT		D	1	1.E FE	5,220,400	104.2820	5,214,100	5,000,000	5,102,034		(58,287)			3.750	2.511	MS	56,771	187,500	12/09/2019	09/12/2023
G8249*-AA-5	THE SOCIETY OF LLOYDS SERIES A SENIOR NOTE		B	1	1.E	19,257,000	102.9740	20,907,128	20,303,250	20,303,250				(209,250)	2.480	2.480	JJ	223,787	507,520	01/21/2020	01/21/2030
G8249*-AC-1	THE SOCIETY OF LLOYDS SERIES C SENIOR NOTE		B	1	1.E	32,095,000	105.1770	35,590,597	33,838,750	33,838,750				(348,750)	2.610	2.610	JJ	392,530	890,206	01/21/2020	01/21/2035
G82798-AA-6	SOUTH EAST WATER LIMITED GUARANTEED SECURED SR SER 1 NT		B	1	2.B	25,013,500	102.4670	26,351,914	25,717,450	25,717,450				(265,050)	2.940	2.940	MS	220,527	774,890	09/16/2019	09/16/2031
G82798-AC-2	SOUTH EAST WATER LIMITED GUARANTEED SECURED SR SER 3 NT		B	1	2.B Z	34,555,000	100.0000	33,838,750	33,838,750	33,838,750				(716,250)	2.040	2.040	JD	55,608		12/02/2021	12/02/2035
G8287#-AA-4	SOUTHERN GAS NETWORKS PLC SENIOR SERIES A NOTES		B	1	2.A	34,203,000	102.2900	35,998,191	35,192,300	35,192,300				(362,700)	2.740	2.740	MS	251,781	979,318	09/27/2018	09/27/2030
G8287#-AB-2	SOUTHERN GAS NETWORKS PLC SENIOR SERIES B NOTES		B	1	2.A	30,256,500	103.8380	32,326,588	31,131,650	31,131,650				(320,850)	2.870	2.870	MS	233,297	907,423	09/27/2018	09/27/2033
G8287*-AA-8	SOUTHERN WATER SERVICES GUAR SECURED SR CL A SER 1 NT		B	1	2.A	69,744,000	101.6730	66,057,394	64,970,400	64,970,400				(669,600)	2.780	2.780	MS	602,059	1,861,911	09/01/2016	09/01/2031
G8287*-AB-6	SOUTHERN WATER SERVICES GUAR SECURED SR CL A SER 2 NT		B	1	2.A	13,068,000	104.5030	12,730,470	12,181,950	12,181,950				(125,550)	2.960	2.960	MS	120,195	371,520	09/01/2016	09/01/2036
G8356*-AA-4	SPIRAX SARCO ENGINEERING PLC SENIOR NOTE		B	1	2.B	71,100,000	101.1320	69,083,313	68,310,000	68,310,000				(4,989,000)	1.050	1.050	MS	229,123	749,653	09/06/2017	09/06/2023
G8449V-AB-2	STATE GRID OVERSEAS INVESTMENT COMPANY GUARNT		D	1	1.E FE	9,745,780	102.7590	10,013,865	9,745,000	9,745,323		(224)			3.125	3.123	MN	32,991	304,531	04/26/2019	05/22/2023
G8450L-AM-6	STATE GRID OVERSEAS INVESTMENT COMPANY GUARNT		D	1	1.E FE	4,860,878	121.3750	5,225,194	4,305,000	4,840,906		(14,672)			4.000	3.248	MN	27,265	172,200	10/05/2020	05/04/2047
G8472#-AA-9	STERIS PLC SENIOR NOTE SERIES A1		D	1	2.B	2,204,380	107.9230	2,158,460	2,000,000	2,193,219		(11,161)			3.930	1.951	FA	27,073		08/23/2021	02/27/2027
G87602-AB-7	TENGIZCHEVROIL FINANCE COMPANY SR SECURED		D	1	2.C FE	14,937,957	99.9500	14,568,712	14,576,000	14,878,078		(59,878)			2.625	1.987	FA	144,545	191,310	04/21/2021	08/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8781@-AD-1	THAMES WATER UTILITIES LIMITED CLASS A SERIES 6 NOTE		B	1	2.A	71,100,000	99.2570	67,174,403	67,677,500	67,677,500				(697,500)	2.450	2.449	MS	455,977	1,685,814	03/22/2018	04/22/2028
G8781@-AE-9	THAMES WATER UTILITIES LIMITED CLASS A SERIES 7 NOTE		B	1	2.A	71,040,000	98.7650	66,841,352	67,677,500	67,677,500				(697,500)	2.550	2.550	MS	474,588	1,754,623	03/22/2018	03/22/2030
G8810G-AA-8	SAMBA FUNDING LIMITED COMPANY GUARNT		D		1.G FE	17,925,450	102.3940	18,328,481	17,900,000	17,915,575		(5,426)			2.750	2.717	AO	121,695	492,250	04/07/2020	10/02/2024
G8967#-AP-8	TRITON CONTAINER INTL LIMITED SENIOR SECURED NT SER 2014 A 1		D	1	2.C FE		0.0000								3.710	0.000	JD		50,880	06/12/2014	06/30/2024
G9000#-AA-8	TOTTENHAM HOTSPUR STADIUM LTD GUAR SR SECURED NOTE SERIES A		B	1	2.A PL	12,143,000	100.4620	13,598,073	13,535,500	13,535,500				(139,500)	2.590	2.590	JJ	161,651	356,779	09/18/2019	01/15/2035
G9000#-AB-6	TOTTENHAM HOTSPUR STADIUM LTD GUAR SR SECURED NOTE SERIES B		B	1	2.A PL	60,715,000	102.4060	69,305,566	67,677,500	67,677,500				(697,500)	2.760	2.760	JJ	861,309	1,900,985	09/18/2019	01/15/2040
G9000#-AD-2	TOTTENHAM HOTSPUR STADIUM LTD GUAR SR SECURED NOTE SERIES D		B	1	2.A PL	78,916,500	102.3600	90,056,939	87,980,750	87,980,750				(906,750)	2.790	2.790	JJ	1,131,872	2,498,142	09/18/2019	01/15/2050
G9006@-AA-4	TRANSMISSION FINANCE DAC SERIES 1 SECURED SENIOR NOTE		B	1	2.A	84,474,000	110.6920	98,298,219	88,803,000	88,803,000				(6,485,700)	2.563	2.563	FA	904,086	2,379,926	02/05/2016	02/08/2031
G9006@-AJ-5	TRANSMISSION FINANCE DAC SERIES 9 SECURED SENIOR NOTE		B	1	2.A	21,432,000	103.6670	22,424,769	21,631,500	21,631,500				(1,579,850)	1.690	1.690	MN	57,882	380,070	05/04/2016	05/04/2026
G9302@-AA-5	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES A		B	1	1.D	61,112,000	112.4960	60,907,501	54,142,000	54,142,000				(558,000)	3.200	3.200	FA	640,079	1,766,528	02/18/2016	02/18/2036
G9302@-AB-3	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES B		B	1	1.D	22,917,000	118.1850	23,995,337	20,303,250	20,303,250				(209,250)	3.380	3.380	FA	253,531	699,711	02/18/2016	02/18/2041
G9302@-AC-1	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES C		B	1	1.D	15,278,000	120.4430	16,302,515	13,535,500	13,535,500				(139,500)	3.460	3.460	FA	173,021	477,515	02/18/2016	02/18/2046
G9302@-AD-9	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES D		B	1	1.D	144,639,000	107.9590	160,741,338	148,890,500	148,890,500				(1,534,500)	2.620	2.620	AO	660,991	3,982,204	10/30/2018	10/30/2038
G9302@-AE-7	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES E		B	1	1.D	98,662,500	109.1180	110,772,183	101,516,250	101,516,250				(1,046,250)	2.680	2.680	AO	460,997	2,777,318	10/30/2018	10/30/2043
G9302@-AF-4	UNIVERSITY OF EDINBURGH SENIOR NOTE SERIES F		B	1	1.D	85,507,500	107.4570	94,541,051	87,980,750	87,980,750				(906,750)	2.690	2.690	AO	401,021	2,415,990	10/30/2018	10/30/2048
G9303#-AA-2	THE UNIVERSITY OF GLASGOW SENIOR NOTE SERIES A		B	1	1.D	29,340,000	111.6640	30,228,537	27,071,000	27,071,000				(279,000)	2.970	2.970	JJ	359,571	810,840	07/20/2016	07/20/2046
G9303#-AC-8	THE UNIVERSITY OF GLASGOW SENIOR NOTE SERIES A		B	1	1.E	46,051,200	106.4010	51,846,718	48,727,800	48,727,800				(502,200)	2.490	2.490	JJ	542,625	1,223,631	07/20/2017	07/20/2042
G9303#-AD-6	THE UNIVERSITY OF GLASGOW SENIOR NOTE SERIES B		B	1	1.E	51,168,000	105.8650	57,317,509	54,142,000	54,142,000				(558,000)	2.550	2.550	JJ	617,444	1,392,351	07/20/2017	07/20/2047
G9303*-AD-0	THE UNIVERSITY OF SURREY SERIES A SENIOR NOTE		B	1	1.E	13,816,000	103.8900	14,062,024	13,535,500	13,535,500				(280,500)	2.430	2.430	AO	64,869	167,573	04/20/2021	04/20/2041
G9303*-AE-8	THE UNIVERSITY OF SURREY SERIES B SENIOR NOTE		B	1	1.E	82,902,000	101.8700	82,731,394	81,213,000	81,213,000				(1,689,000)	2.610	2.610	AO	418,044	1,079,914	04/20/2021	04/20/2051
G9305*-AA-4	THE UNIVERSITY OF ST ANDREWS SENIOR NOTE		B	1	1.D	47,996,400	104.4740	52,321,983	50,081,350	50,081,350				(516,150)	2.430	2.430	FA	459,747	1,248,625	08/15/2017	08/15/2037
G9307#-AA-8	UNIVERSITY OF BATH SERIES A SENIOR NOTES		B	1	1.F	59,107,500	107.6370	65,561,347	60,909,750	60,909,750				(627,750)	2.630	2.630	JJ	752,015	1,621,720	01/12/2018	01/12/2038
G9308@-AA-9	UNIVERSITY OF EXETER SERIES A SENIOR NOTE		B	1	1.F	47,155,500	106.3180	50,367,148	47,374,250	47,374,250				(488,250)	2.580	2.580	JJ	516,064	1,248,059	01/29/2018	01/29/2038
G9309@-AA-6	UNIVERSITY OF DURHAM SERIES A SENIOR NOTE		B	1	1.D	30,079,400	106.5510	33,171,176	31,131,650	31,131,650				(320,850)	2.660	2.660	FA	282,935	847,221	08/28/2018	08/28/2048
G9369*-AA-7	VIRIDOR ENERGY GROUP LIMITED SENIOR SECURED NOTES		B	1	2.B Z	94,024,000	104.3140	98,835,477	94,748,500	94,748,500				724,500	2.900	2.900	MS	236,608		11/30/2021	03/31/2043
G9851*-AB-0	YORKSHIRE WATER FINANCE PLC GUARANTEED SEC SR CL A SER 8		B	1	1.G	35,434,800	98.2850	35,919,092	36,545,850	36,545,850				(376,650)	2.030	2.030	JD	37,094	748,896	09/22/2016	09/22/2028
K2162@-AA-4	DANISH CROWN AS SERIES A GUAR SR UNSEC NOTE		D	1	2.C	19,014,615	101.6510	19,313,690	19,000,000	19,000,995		(2,153)			4.940	4.928	JD	46,930	938,600	10/01/2014	06/13/2022
K2162@-AF-3	DANISH CROWN AS FLOATING SER D GUAR SR UNSC NT		B	1	2.C	109,200,000	102.0630	103,610,102	101,516,250	101,516,250				(1,046,250)	2.075	2.509	JD	178,916	1,917,423	06/01/2016	06/01/2026
K2162@-AG-1	DANISH CROWN AS SER E GUAR SR UNSECURED NOTE		B	1	2.C	33,996,000	103.5500	35,367,403	34,155,000	34,155,000				(2,494,500)	1.920	1.920	JD	54,648	678,542	06/01/2016	06/01/2026
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SENIOR NOTE		D	1	2.B	18,000,550	104.1910	18,754,380	18,000,000	18,000,120		(69)			4.010	4.010	FA	258,645	721,800	10/01/2014	08/22/2023
K3752#-AH-1	COPENHAGEN AIRPORTS A/S SENIOR NOTE		B	1	2.B	24,868,140	106.1390	26,810,713	25,260,015	25,260,015				(1,822,920)	2.350	2.350	FA	204,466	621,015	08/27/2015	08/27/2025
K3752@-AB-6	COPENHAGEN AIRPORTS DENMARK SERIES B SENIOR SECURED NOTE		B	1	2.C	49,999,984	109.3940	45,755,806	41,826,758	41,826,758				(3,018,479)	4.390	4.390	JD	5,101	1,872,705	02/18/2014	12/29/2023
K7017#-AA-8	MERIDIAN SPIRITS APS SENIOR SECURED NOTE		D	1	2.A FE	16,489,830	108.6790	17,920,983	16,489,830	16,489,830					4.110	4.130	MJSD	1,883	677,732	06/27/2013	08/01/2030
L2212#-AA-1	CURIUM MIDCO SARL PIK FACILITY		D	2	5.B GI	67,143,690	105.0000	71,914,920	68,490,400	67,144,106		12,242			10.750	10.999	JD	613,560	6,896,259	12/02/2021	12/02/2029
L4191B-BA-0	GAZ CAPITAL SA SR UNSECURED		D	1	2.C FE	4,352,130	133.2500	4,856,963	3,645,000	4,288,078		(25,265)			7.288	5.581	FA	99,618	265,648	04/26/2019	08/16/2037
L6388G-AB-6	MILLICOM INTERNATIONAL CELLULA SR UNSECURED		D	1	3.B FE	1,289,925	103.8290	1,373,664	1,323,000	1,295,815		3,700			5.125	5.530	JJ	31,265	72,214	05/26/2020	01/15/2028
L8367#-AB-9	SHURGARD LUXEMBOURG SERIES B SENIOR NOTE		B	1	2.C	25,900,000	106.1790	22,968,169	21,631,500	21,631,500				(1,579,850)	3.110	3.110	JD	1,869	686,966	07/24/2014	07/24/2024
L8367#-AD-5	SHURGARD LUXEMBOURG SERIES A SENIOR NOTE		B	1	2.C	16,930,500	106.7490	18,230,124	17,077,500	17,077,500				(1,247,250)	2.620	2.620	JD	7,457	457,216	06/25/2015	06/25/2025
L8367#-AE-3	SHURGARD LUXEMBOURG SERIES B SENIOR NOTE		B	1	2.C	13,544,400	109.4170	14,948,562	13,662,000	13,662,000				(997,800)	2.770	2.770	JD	6,307	386,714	06/25/2015	06/25/2027
L8367#-AG-8	SHURGARD LUXEMBOURG SENIOR NOTE		B	1	2.C	18,142,500	95.0970	16,240,110	17,077,500	17,077,500				(1,065,000)	1.240	1.240	JJ	92,940		07/23/2021	07/23/2031
L8749#-AA-0	STADIUM FINANCE COMPANY SARL SENIOR SECURED NOTE SERIES A		B		1.G PL	24,853,400	108.6310	27,208,921	25,047,000	25,047,000				(1,829,300)	2.220	2.208	JUL	233,229	580,708	07/30/2019	07/30/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L8749#-AB-8	STADIUM FINANCE COMPANY SARL SENIOR SECURED NOTE SERIES B		B	1	1.G PL	124,267,000	110.7870	138,744,640	125,235,000	125,235,000				(9,146,500)	2.370	2.356	JUL	1,244,940	3,099,723	07/30/2020	07/30/2049
L8749#-AC-6	STADIUM FINANCE COMPANY SARL SENIOR SECURED NOTE SERIES C		B	1	1.G PL	82,468,100	112.6380	93,613,801	83,110,500	83,110,500				642,400	2.500	2.485	JUL	871,506		07/30/2021	07/30/2049
L9031*-AH-4	TERMINAL INVESTMENT LTD HLDG S GTD SECURED SR USD 2029 NOTE		D	1	2.B PL	15,000,000	111.7620	16,764,300	15,000,000	15,000,000					4.470	4.470	MN	109,888	670,500	10/30/2019	05/02/2029
L9031*-AJ-0	TERMINAL INVESTMENT LTD HLDG S GTD SECURED SR USD 2034 NOTE		D	1	2.B PL	14,700,000	116.9350	17,189,445	14,700,000	14,700,000					4.730	4.730	MN	113,954	695,310	10/30/2019	05/02/2034
M4R2A7-AB-4	ENERGEAN ISRAEL FINANCE LTD SR SECURED		D	1	3.C FE	518,713	97.9690	519,234	530,000	518,779		67			5.875	6.177	MS	7,871		12/09/2021	03/30/2031
M4R2A7-AC-2	ENERGEAN ISRAEL FINANCE LTD SR SECURED		D	1	3.C FE	1,355,963	98.4690	1,358,869	1,380,000	1,356,176		214			5.375	5.706	MS	18,750		12/10/2021	03/30/2028
M8237R-AA-2	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D		1.F FE	4,768,313	112.7190	4,627,105	4,105,000	4,738,194		(27,147)			4.250	3.091	AO	36,346	174,463	02/17/2021	04/16/2039
M8237R-AD-6	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D		1.F FE	27,897,235	106.7190	27,464,070	25,735,000	27,785,031		(112,204)			3.500	2.306	AO	187,651	574,875	09/20/2021	04/16/2029
M8237R-AK-0	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	5,014,587	97.4690	4,985,527	5,115,000	5,014,733		146			3.250	3.356	MN	17,086		12/08/2021	11/24/2050
M8237R-AL-8	SAUDI ARABIAN OIL COMPANY SR UNSECURED		D	2	1.F FE	6,001,413	97.3440	6,040,180	6,205,000	6,014,630		13,218			2.250	2.639	MN	14,349	139,613	04/22/2021	11/24/2030
N1384F-AB-1	BHARTI AIRTEL INTERNATIONAL NE COMPANY GUARNT		D	1	2.C FE	2,785,078	107.7040	2,773,369	2,575,000	2,695,552		(47,872)			5.350	3.291	MN	15,690	137,763	02/11/2020	05/20/2024
N1492@-AE-6	BOSKALIS FINANCE BV SENIOR NOTE		D	1	2.B	34,965,300	103.4940	36,222,900	35,000,000	34,992,934		4,308			3.660	3.673	JJ	565,775	1,281,000	10/01/2014	07/22/2023
N15516-AB-8	BRASKEM NETHERLANDS FINANCE BV COMPANY GUARNT		D	1	2.C FE	3,699,113	106.0910	3,994,318	3,765,000	3,716,759		6,770			4.500	4.747	JJ	80,477	169,425	04/25/2019	01/10/2028
N15516-AD-4	BRASKEM NETHERLANDS FINANCE BV COMPANY GUARNT		D	1	2.C FE	1,716,070	106.4820	1,762,280	1,655,000	1,712,361		(3,708)			4.500	3.994	JJ	31,238	37,238	05/07/2021	01/31/2030
N15516-AE-2	BRASKEM NETHERLANDS FINANCE BV COMPANY GUARNT		D	1	2.C FE	913,781	115.1390	984,438	855,000	913,303		(478)			5.875	5.400	JJ	21,069	25,116	05/10/2021	01/31/2050
N2962#-AD-5	ENECO HOLDING NV GUAR SR UNSECURED NOTES SER D		B	1	1.G	17,336,800	101.0690	14,958,678	14,800,500	14,800,500				(1,080,950)	4.905	4.905	MS	187,541	749,175	03/28/2007	03/28/2022
N3167#-AA-2	FERRARI NV SERIES A SENIOR NOTE		B	1	1.F PL	44,904,000	101.0780	46,030,917	45,540,000	45,540,000				(3,326,000)	1.120	1.120	FA	212,520	535,830	08/01/2019	08/01/2029
N3167#-AB-0	FERRARI NV SERIES B SENIOR NOTE		B	1	1.F PL	61,743,000	100.8180	63,130,004	62,617,500	62,617,500				(4,573,250)	1.270	1.270	FA	331,351	835,441	08/01/2019	08/01/2031
N3167#-AC-8	FERRARI NV SERIES C SENIOR NOTE		B	1	1.F IF	83,858,100	96.8940	78,322,910	80,833,500	80,833,500				(3,024,600)	0.910	0.910	JJ	310,580		07/29/2021	01/29/2032
N3700L-AD-7	GREENKO DUTCH BV COMPANY GUARNT		D	1	3.B FE	1,027,527	101.0180	1,044,774	1,034,250	1,027,808		280			3.850	4.021	MS	10,176		10/13/2021	03/29/2026
N4281@-CA-1	KONINKLIJKE VOPAK NV SENIOR NOTES SERIES BB		D	1	2.B	8,000,000	103.3850	8,270,800	8,000,000	8,000,000					3.300	3.300	JD	8,800	262,533	12/21/2020	12/19/2030
N4281@-CD-5	KONINKLIJKE VOPAK NV SENIOR NOTES SERIES EE		D	1	2.B	2,000,000	103.5440	2,070,880	2,000,000	2,000,000					3.400	3.399	JD	2,267	67,622	12/21/2020	12/19/2032
N4282*-AG-1	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE SERIES D		D	1	2.B	35,458,982	106.0960	37,615,886	35,454,575	35,456,417		(251)			4.010	4.008	FA	477,859	1,421,728	10/01/2014	08/30/2027
N4826L-AD-4	KAZAKHSTAN TEMIR ZHOLY FINANCE COMPANY GUARNT		D		3.B FE	6,804,570	132.4560	8,228,182	6,212,000	6,761,577		(13,288)			6.950	6.180	JJ	205,074	431,734	04/26/2019	07/10/2042
N5521L-AA-5	LUKOIL SECURITIES BV COMPANY GUARNT		D	1	2.B FE	12,156,203	102.1640	11,718,181	11,470,000	12,112,607		(43,596)			3.875	3.107	MN	67,904	356,888	09/20/2021	05/06/2030
N57445-AB-9	MINEJESA CAPITAL BV SR SECURED		D	1	2.C FE	7,588,122	104.5470	7,307,829	6,990,000	7,565,801		(22,131)			5.625	4.762	FA	153,998	203,063	09/28/2021	08/10/2037
N6510@-AC-7	NUTRECO NV SERIES C SENIOR NOTE		D	1	2.C	19,308,800	101.7050	19,629,065	19,300,000	19,300,686		(1,264)			4.220	4.213	JJ	384,606	814,460	10/01/2014	07/11/2022
N7163R-AR-4	PROSUS NV SR UNSECURED		D	1	2.C FE	8,025,923	97.6490	8,016,946	8,210,000	8,031,260		5,338			3.061	3.329	JJ	117,277		09/20/2021	07/13/2031
N7591#-AA-9	ROTTERDAM WORLD GATEWAY BV SECURED SENIOR INITIAL PP NOTE		B	1	2.B PL	105,400,000	107.0340	103,579,801	96,772,500	96,772,500				(7,067,750)	2.470	2.469	JD	6,640	2,437,677	04/05/2018	03/31/2036
N7660#-AM-9	SHV NEDERLAND BV SERIES H GUARANTEED SENIOR NT		D	1	2.A	58,516,515	100.5990	58,850,415	58,500,000	58,500,598		(2,468)			4.420	4.416	MS	667,973	2,585,700	10/01/2014	03/28/2022
N8505#-AA-2	TENNET HOLDING BV SR UNSECURED GREEN NT SRS A		B	1	1.G	22,810,000	102.4490	23,327,717	22,770,000	22,770,000				(1,663,000)	1.610	1.610	JJ	159,877	385,442	01/24/2019	01/24/2029
N8505#-AB-0	TENNET HOLDING BV SR UNSECURED GREEN NT SRS B		B	1	1.G	96,942,500	103.0460	99,719,869	96,772,500	96,772,500				(7,067,750)	1.830	1.830	JJ	772,325	1,861,972	01/24/2019	01/24/2031
P13296-AM-3	BANCO INBURSA SA INSTITUCION D SR UNSECURED		D	1	2.B FE	4,330,188	106.0810	4,651,663	4,385,000	4,346,563		6,313			4.375	4.564	AO	42,632	191,844	04/25/2019	04/11/2027
P1905C-AJ-9	BRF SA SR UNSECURED		D	1	3.B FE	205,780	99.1750	198,350	200,000	205,757		(23)			5.750	5.547	MS	3,194	5,750	07/07/2021	09/21/2050
P2195V-AR-6	CELULOSA ARAUCO Y CONSTITUCION SR UNSECURED		D	1	2.C FE	4,381,980	106.3940	4,234,471	3,980,000	4,368,368		(13,612)			4.200	2.803	JJ	70,579		09/08/2021	01/29/2030
P2205J-AL-4	CENCOSUD SA COMPANY GUARNT		D	1	2.C FE	4,393,330	128.3000	4,342,955	3,385,000	4,386,449		(6,881)			6.625	4.522	FA	86,588		09/28/2021	02/12/2045
P2205J-AQ-3	CENCOSUD SA COMPANY GUARNT		D	1	2.C FE	6,883,229	106.2380	6,661,091	6,270,000	6,852,924		(30,305)			4.375	2.490	JJ	124,965		09/21/2021	07/17/2027
P2400P-AA-7	KALLPA GENERACION SA COMPANY GUARNT		D	1	2.C FE	9,280,540	103.7380	9,445,299	9,105,000	9,279,544		(3,533)			4.125	3.722	FA	140,843	206,250	11/18/2021	08/16/2027
P29595-AE-8	COMISION FEDERAL DE ELECTRICID COMPANY GUARNT		D	1	2.B FE	1,025,485	93.8000	1,003,660	1,070,000	1,025,932		447			4.677	4.945	FA	19,740	25,022	06/08/2021	02/09/2051
P30179-AK-4	COMISION FEDERAL DE ELECTRICID SR UNSECURED		D	1	2.B FE	2,860,156	108.3940	3,017,682	2,784,000	2,854,303		(1,867)			5.750	5.540	FA	60,919	160,080	04/25/2019	02/14/2042
P30179-AM-0	COMISION FEDERAL DE ELECTRICID SR UNSECURED		D	1	2.B FE	3,422,400	106.0400	3,287,240	3,100,000	3,327,979		(94,421)			4.875	1.211	JJ	69,685	75,563	02/18/2021	01/15/2024
P3083S-AC-9	CONSORCIO TRANSMANTARO SA SR UNSECURED		D	1	2.C FE	8,961,266	103.5190	8,918,140	8,615,000	8,794,216		(109,099)			4.375	2.787	MN	56,536	361,484	07/29/2021	05/07/2023
P3143N-AH-7	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D		1.F FE	3,317,675	130.9250	3,273,125	2,500,000	3,311,585		(6,090)			6.150	3.351	AO	28,615		11/08/2021	10/24/2036
P3143N-AS-3	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D		1.F FE	9,885,834	129.5190	9,518,333	7,349,000	9,764,665		(74,823)			5.625	3.448	AO	83,825	413,381	08/14/2020	10/18/2043
P3143N-AU-8	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D		1.F FE	8,085,330	119.3000	7,341,722	6,154,000	8,009,493		(55,633)			4.875	3.035	MN	47,501	300,008	08/14/2020	11/04/2044
P3143N-AZ-7	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.F FE	5,321,825	115.1750	5,946,485	5,163,000	5,311,429		(3,238)			4.500	4.311	FA	96,806	232,335	04/25/2019	08/01/2047
P3143N-BB-9	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	4,465,100	113.8310	5,343,239	4,694,000	4,475,515		3,924			4.375	4.679	FA	83,286	205,363	04/26/2019	02/05/2049
P3143N-BE-3	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	15,259,093	101.2690	14,848,024	14,662,000	15,230,116		(28,977)			3.000	2.430	MS	111,187	159,930	11/03/2021	09/30/2029

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
P3143N-BF-0	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	5,526,131	102.1130	5,560,026	5,445,000	5,525,359		(772)			3.700	3.615	JJ	84,503	100,733	06/04/2021	01/30/2050
P3143N-BK-9	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.F FE	12,228,050	106.2500	12,059,375	11,350,000	12,189,117		(38,933)			3.750	2.795	JJ	196,260	147,656	10/12/2021	01/15/2031
P3143N-BM-5	CORPORACION NACIONAL DEL COBRE SR UNSECURED		D	1	1.G FE	4,035,753	93.0000	4,064,100	4,370,000	4,037,485		1,732			3.150	3.573	JJ	63,474		10/05/2021	01/15/2051
P3146D-AA-1	CORPORACION INMOBILIARIA VESTA COMPANY GUARNT		D	1	2.C FE	4,955,545	98.2060	4,763,003	4,850,000	4,952,088		(3,457)			3.625	3.355	MN	23,442	87,906	09/20/2021	05/13/2031
P35968-AA-3	EVM ENERGIA DE MEXICO SENIOR SECURED NOTE		D	1	2.B PL	27,608,000	114.7920	31,691,775	27,608,000	27,608,000					6.020	6.021	JD	4,617	1,662,002	09/30/2019	12/31/2040
P37110-AK-2	EMPRESA NACIONAL DEL PETROLEO SR UNSECURED		D	1	3.A FE	30,319,707	102.4880	30,888,708	30,139,000	30,275,337		(29,505)			3.750	3.634	FA	458,364	1,130,213	09/10/2020	08/05/2026
P37110-AM-8	EMPRESA NACIONAL DEL PETROLEO SR UNSECURED		D	2	3.A FE	12,574,615	98.2060	12,697,086	12,929,000	12,598,241		6,108			4.500	4.668	MS	172,925	543,893	04/19/2021	09/14/2047
P37115-AF-2	EMPRESA NACIONAL DE TELECOMUNI SR UNSECURED		D	1	2.C FE	3,373,296	108.0810	3,350,519	3,100,000	3,292,305		(43,568)			4.750	3.118	FA	61,354	147,250	02/11/2020	08/01/2026
P3742R-AX-8	EMPRESA DE LOS FERROCARRILES D SR UNSECURED		D	1	1.F FE	6,353,755	96.1750	6,378,326	6,632,000	6,354,360		605			3.830	4.042	MS	75,496		10/29/2021	09/14/2061
P3984L-AA-8	FALABELLA SA SR UNSECURED		D	1	2.B FE	4,867,995	98.8500	4,833,765	4,890,000	4,868,033		38			3.375	3.427	JJ	34,841		12/21/2021	01/15/2032
P4920#-AA-6	GREENFIELD SPV I SAPI DE CV SENIOR SECURED NOTES		D	1	2.C PL	44,505,000	114.6690	51,033,438	44,505,000	44,505,000					5.550	5.549	JD	6,861	2,470,028	08/01/2018	12/31/2032
P56145-AC-2	INFRAESTRUCTURA ENERGETICA NOV SR UNSECURED		D	1	2.C FE	5,007,988	99.9880	4,844,394	4,845,000	5,006,431		(1,557)			4.750	4.538	JJ	106,119	171,990	07/29/2021	01/15/2051
P6629M-AA-0	MEXICO CITY AIRPORT TRUST SR SECURED		D	1	2.B FE	2,677,169	106.0190	2,963,224	2,795,000	2,708,209		15,276			4.250	4.974	AO	20,128	118,788	03/24/2020	10/31/2026
P6629M-AB-8	MEXICO CITY AIRPORT TRUST SR SECURED		D	1	2.B FE	3,816,643	99.8310	4,063,132	4,070,000	3,827,346		4,195			5.500	5.963	AO	37,930	223,850	04/25/2019	10/31/2046
P7808B-AA-5	PETROLEOS DEL PERU - PETROPERU SR UNSECURED		D	1	2.C FE	12,486,133	103.7380	12,221,315	11,781,000	12,476,200		(9,933)			4.750	4.052	JD	18,653	279,799	10/28/2021	06/19/2032
P7808B-AB-3	PETROLEOS DEL PERU - PETROPERU SR UNSECURED		D	1	2.C FE	22,067,870	99.4880	20,915,257	21,023,000	22,021,635		(17,038)			5.625	5.283	JD	39,418	1,070,044	10/07/2021	06/19/2047
P9379R-BA-4	EMPRESAS PUBLICAS DE MEDELLIN SR UNSECURED		D	1	2.C FE	4,146,833	94.7060	3,641,455	3,845,000	4,114,280		(32,228)			4.250	3.168	JJ	73,990	163,413	12/23/2020	07/18/2029
P9401C-AA-0	TRUST 1401 SR UNSECURED		D	1	2.B FE	8,793,600	106.2060	8,708,913	8,200,000	8,752,856		(39,641)			4.869	3.860	JJ	184,102	228,843	09/28/2021	01/15/2030
P9401C-AB-8	TRUST 1401 SR UNSECURED		D	1	2.B FE	6,206,684	116.3940	6,197,967	5,325,000	6,197,338		(9,346)			6.390	5.251	JJ	156,901	164,543	09/20/2021	01/15/2050
Q0005*-AA-5	AWOF I FINANCE COMPANY PTY LTD SERIES A GUARANTEED SR NOTE		D	1	1.G	31,680,000	105.2200	33,333,696	31,680,000	31,680,000					3.330	3.330	AO	196,337	1,054,944	10/24/2019	10/24/2029
Q0458*-AF-6	AQUASURE FINANCE PTY LTD GUARANTEED SR SECURED NT 2018A		D	1	1.G FE	27,282,209	111.2620	30,354,732	27,282,209	27,282,209					4.320	4.320	JJ	553,283	1,178,591	01/15/2019	01/12/2034
Q0697#-AA-4	AUSGRID FINANCE PTY LTD SERIES A GUARANTEED SR SEC NT		D	1	2.A FE	104,541,720	105.0660	107,902,782	102,700,000	104,473,626		(68,094)			3.500	3.161	AO	898,625	2,847,250	09/29/2021	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD SERIES B GUARANTEED SR SEC NT		D	1	2.A FE	45,000,000	105.3580	47,411,100	45,000,000	45,000,000					3.600	3.600	AO	405,000	1,620,000	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD SERIES C GUARANTEED SR SEC NT		D	1	2.A FE	23,300,000	106.1450	24,731,785	23,300,000	23,300,000					3.750	3.750	AO	218,438	873,750	09/06/2017	10/01/2032
Q0832*-AG-1	AUSTRALIA PACIFIC AIRPORTS SERIES 2019A GUARANTEED SENIOR		D	1	2.A	23,000,000	103.9180	23,901,140	23,000,000	23,000,000					3.340	3.340	JD	57,615	768,200	12/04/2019	12/04/2031
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS SERIES 2019B GUARANTEED SENIOR		D	1	2.A	24,520,000	104.8010	25,697,205	24,520,000	24,520,000					3.440	3.429	JD	63,262	843,488	12/04/2019	12/04/2034
Q0846#-AB-2	AUSTRALIAN LABORATORY SERVICES SERIES L GUARANTEED SR NOTE		B	1	2.B	11,270,000	102.1050	11,624,702	11,385,000	11,385,000				(831,500)	1.940	1.940	JJ	98,778	232,053	07/17/2019	07/17/2034
Q0846#-AC-0	AUSTRALIAN LABORATORY SERVICES SERIES M GUARANTEED SR NOTE		B	1	2.B	32,692,500	103.1000	34,887,821	33,838,750	33,838,750				(348,750)	2.870	2.870	JJ	434,330	979,423	07/17/2019	07/17/2034
Q0846#-AE-6	AUSTRALIAN LABORATORY SERVICES SERIES O GUARANTEED SR NOTE		B	1	2.B	39,149,000	95.3350	38,148,739	40,015,250	40,015,250				(2,387,000)	3.090	3.090	MN	123,647	1,270,716	11/25/2020	11/25/2030
Q1297#-AE-8	CSL FINANCE PTY LIMITED GUARANTIED SENIOR NT SERIES A		B	1	1.G	12,960,000	101.3170	11,534,991	11,385,000	11,385,000				(831,500)	1.650	1.650	NOV	25,733	188,876	11/12/2014	11/12/2022
Q1297#-AF-5	CSL FINANCE PTY LIMITED GUARANTIED SENIOR NT SERIES B		B	1	1.G	71,280,000	104.2270	65,264,398	62,617,500	62,617,500				(4,573,250)	1.930	1.930	NOV	165,550	1,215,099	11/12/2014	11/12/2024
Q1297#-AH-1	CSL FINANCE PTY LIMITED GUARANTIED SENIOR NT SERIES A		B	1	1.G	27,658,267	101.5020	30,076,444	29,631,258	29,631,258				(866,889)	0.755	0.755	OCT	51,579	219,453	10/08/2015	10/08/2023
Q1297#-AJ-7	CSL FINANCE PTY LIMITED GUARANTIED SENIOR NT SERIES B		B	1	1.G	30,720,000	102.7990	33,845,174	32,923,620	32,923,620				(963,210)	0.955	0.955	OCT	72,491	308,429	10/08/2015	10/08/2025
Q1297#-AK-4	CSL FINANCE PTY LIMITED GUARANTIED SENIOR NT SERIES C		D	1	1.G	9,779,940	105.4170	9,487,530	9,000,000	9,713,183		(66,757)			3.170	1.718	AO	68,948	142,650	05/26/2021	10/04/2027
Q1297#-AM-0	CSL FINANCE PTY LIMITED GTD SENIOR NOTE SERIES 2020E		D	1	1.G	25,766,600	100.7320	25,183,000	25,000,000	25,724,308		(42,292)			2.650	2.279	MN	62,569	331,250	06/08/2021	08/27/2030
Q1297#-AN-8	CSL FINANCE PTY LIMITED GTD SENIOR NOTE SERIES 2020F		D	1	1.G	13,000,000	100.1510	13,019,630	13,000,000	13,000,000					2.730	2.730	MN	33,518	354,900	05/27/2020	05/27/2032

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
Q1298@-AA-7	CPOF FINANCE PTY LIMITED SR GUARANTEED NOTE SERIES A		D	1	2.B FE	73,900,000	107.6250	79,534,875	73,900,000	73,900,000					4.340	4.340	MS	846,360	3,207,260	09/26/2018	09/26/2025
Q1629#-AB-3	BRISBANE AIRPORT CORP PTY LTD SERIES B SENIOR SECURED NOTE		D	1	2.B	17,000,000	106.0030	18,020,510	17,000,000	17,000,000					5.340	5.340	JJ	421,118	907,800	04/20/2011	07/14/2023
Q1629#-AD-9	BRISBANE AIRPORT CORP PTY LTD SERIES A SENIOR SECURED NOTE		D	1	2.B	34,000,000	101.8240	34,620,160	34,000,000	34,000,000					3.890	3.890	FA	473,932	1,322,600	08/22/2012	08/22/2022
Q1629#-AE-7	BRISBANE AIRPORT CORP PTY LTD SERIES B SENIOR SECURED NOTE		D	1	2.B	19,897,490	105.8890	21,177,800	20,000,000	19,968,153		11,124			4.040	4.104	FA	289,533	808,000	10/01/2014	08/22/2024
Q1629#-AN-7	BRISBANE AIRPORT CORP PTY LTD SERIES A SENIOR SECURED NOTE		D	1	2.B	10,000,000	107.2600	10,726,000	10,000,000	10,000,000					3.820	3.820	JD	16,978	382,000	06/15/2017	06/15/2027
Q1629#-AP-2	BRISBANE AIRPORT CORP PTY LTD SERIES B SENIOR SECURED NOTE		D	1	2.B	15,000,000	108.1530	16,222,950	15,000,000	15,000,000					3.920	3.920	JD	26,133	588,000	06/15/2017	06/15/2029
Q1629#-AQ-0	BRISBANE AIRPORT CORP PTY LTD SERIES C SENIOR SECURED NOTE		D	1	2.B	9,650,000	109.5550	10,572,058	9,650,000	9,650,000					4.070	4.070	JD	17,456	392,755	06/15/2017	06/15/2032
Q1842#-AB-4	BROOKFIELD WA RAIL PTY LTD SERIES B GUARANTEED SR SECURED		D	1	2.B	49,000,000	100.5180	49,253,820	49,000,000	49,000,000					4.030	4.030	MS	515,616	1,974,700	03/27/2013	03/27/2022
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD SERIES C GUARANTEED SR SECURED		D	1	2.B	30,000,000	103.5090	31,052,700	30,000,000	30,000,000					4.230	4.230	MS	331,350	1,269,000	03/27/2013	03/27/2023
Q1842#-AE-8	BROOKFIELD WA RAIL PTY LTD SERIES E GUARANTEED SR SECURED		D	1	2.B	30,957,376	107.3900	33,290,900	31,000,000	30,984,680		4,307			4.380	4.397	MS	354,537	1,357,800	10/01/2014	03/27/2025
Q2312*-AA-9	CHARTER HALL FUNDS MANG LTD SENIOR GUAR NOTE SERIES A		D	1	2.A FE	32,538,000	112.1570	36,493,645	32,538,000	32,538,000					4.610	4.610	FA	529,167	1,500,002	08/24/2018	08/24/2028
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES		D	1	1.E FE	43,357,242	107.3590	46,547,902	43,357,242	43,357,242					3.400	3.400	JD	122,846	1,474,146	11/04/2015	09/01/2032
Q2595*-AB-5	COCA COLA AMATIL LIMITED GUARANTEED SENIOR NOTE SER A		B	1	2.A	141,746,000	103.1470	140,333,658	136,051,850	136,051,850				(8,115,800)	4.200	4.200	MN	920,618	5,966,291	11/03/2016	11/03/2031
Q2762#-AC-6	CONNECTEAST FINANCE PTY LTD SERIES C SENIOR SECURED NOTE		D	1	2.B FE	10,000,000	105.4120	10,541,200	10,000,000	10,000,000					3.620	3.620	MS	94,522	362,000	09/27/2017	09/27/2029
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD SERIES D SENIOR SECURED NOTE		D	1	2.B FE	17,692,000	105.9900	18,751,751	17,692,000	17,692,000					3.770	3.770	MS	174,158	666,988	09/27/2017	09/27/2032
Q3079#-AJ-7	DALRYMPLE BAY FINANCE PTY LTD SERIES 2020E GTD SR SECD NOTE		B	1	2.B FE	62,982,236	104.6390	67,618,979	64,620,964	64,620,964				(3,854,788)	4.643	4.643	JD	241,695	3,058,035	12/02/2020	12/02/2030
Q3079#-AK-4	DALRYMPLE BAY FINANCE PTY LTD SERIES 2020F GTD SR SECD NOTE		B	1	2.B FE	61,982,518	105.4290	67,047,722	63,595,235	63,595,235				(3,793,599)	4.869	4.869	JD	249,436	3,155,983	12/02/2020	12/02/2032
Q3534@-AA-7	AUSTRALIAN GAS NETWORKS LTD SERIES A SENIOR NOTE		D	1	1.G	38,518,335	101.7400	39,169,900	38,500,000	38,501,423		(2,612)			4.250	4.243	JJ	768,128	1,636,250	10/01/2014	07/12/2022
Q3629#-AG-8	ETSA UTILITIES FINANCE PTY LTD SERIES B GUARANTEED SENIOR NT		D	1	1.G	36,000,000	101.5880	36,571,680	36,000,000	36,000,000					3.340	3.340	MS	370,740	1,202,400	09/10/2014	09/10/2022
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD GUARANTEED SENIOR NOTE		D	1	1.G	35,585,272	103.7760	36,840,480	35,500,000	35,580,610		(4,662)			3.090	3.043	JD	60,942	1,078,410	08/23/2021	06/11/2027
Q3629#-AM-5	ETSA UTILITIES FINANCE PTY LTD SERIES C GUARANTEED SEN NOTE		D	1	1.G	28,000,000	103.7730	29,056,440	28,000,000	28,000,000					3.160	3.160	FA	346,547	884,800	08/10/2016	08/10/2028
Q3629#-AN-3	ETSA UTILITIES FINANCE PTY LTD SERIES D GUARANTEED SEN NOTE		D	1	1.G	12,180,000	103.7400	12,635,532	12,180,000	12,180,000					3.310	3.310	FA	157,904	403,158	08/10/2016	08/10/2031
Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD SERIES 2019A GUAR SEN NOTE		D	1	1.G	26,000,000	106.1560	27,600,560	26,000,000	26,000,000					3.560	3.560	FA	385,667	925,600	08/01/2019	08/01/2029
Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD SERIES 2019B GUAR SEN NOTE		D	1	1.G	21,520,000	106.6170	22,943,978	21,520,000	21,520,000					3.630	3.630	FA	325,490	781,176	08/01/2019	08/01/2030
Q3647#-AA-9	EVOLUTION MINING FIN PTY LTD SERIES A GUARANTEED SR NOTE		D	1	2.C PL	18,000,000	99.4160	17,894,880	18,000,000	18,000,000					2.830	2.830	MN	74,995		11/08/2021	11/08/2028
Q3647#-AB-7	EVOLUTION MINING FIN PTY LTD SERIES B GUARANTEED SR NOTE		D	1	2.C Z	20,000,000	99.2020	19,840,400	20,000,000	20,000,000					3.170	3.170	MN	93,339		11/08/2021	11/08/2031
Q3793#-AA-1	FIRST GAS LIMITED SERIES 2020A GUAR SEN SEC		D	1	2.B FE	19,800,000	95.1470	18,839,106	19,800,000	19,800,000					2.320	2.320	MS	125,048	229,680	03/23/2021	03/23/2031
Q3793#-AD-5	FIRST GAS LIMITED SERIES 2020D GUAR SEN SEC		D	1	2.B FE	25,000,000	98.5440	24,636,000	25,000,000	25,000,000					2.320	2.320	MS	157,889	290,000	03/23/2021	03/23/2028

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
Q3917#-AA-2	FLINDERS PORT HOLDINGS PTY LTD SERIES A SENIOR SECURED NOTE		D	1	2.B PL	5,500,000	106.0560	5,833,080	5,500,000	5,500,000					4.170	4.170	MS	65,620	229,350	09/18/2014	09/18/2024
Q3917#-AB-0	FLINDERS PORT HOLDINGS PTY LTD SERIES B SENIOR SECURED NOTE		D	1	2.B PL	19,500,000	108.5200	21,161,400	19,500,000	19,500,000					4.270	4.270	MS	238,230	832,650	09/18/2014	09/18/2026
Q3920#-AG-4	FONTERRA COOPERATIVE GROUP LTD TRANCHE A SENIOR NOTE		D	1	1.G FE	60,000,000	105.9150	63,549,000	60,000,000	60,000,000					3.400	3.400	MS	544,000	2,040,000	09/25/2014	09/25/2026
Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LTD TRANCHE A SENIOR NOTE		D	1	1.G FE	73,500,000	107.2950	78,861,825	73,500,000	73,500,000					3.630	3.630	FA	1,037,575	2,668,050	08/11/2015	08/11/2027
Q3971@-AJ-8	GPT RE LIMITED SERIES I GUARANTEED SENIOR NT		D	1	1.F	25,000,000	108.8450	27,211,250	25,000,000	25,000,000					3.790	3.790	JJ	410,583	947,500	07/25/2019	07/25/2030
Q3971@-AK-5	GPT RE LIMITED SERIES J GUARANTEED SENIOR NT		D	1	1.F	24,500,000	109.3020	26,778,990	24,500,000	24,500,000					3.840	3.840	JJ	407,680	940,800	07/25/2019	07/25/2031
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD GUARANTEED SENIOR SECURED NOTE		D	1	2.B PL	80,000,000	99.6100	79,688,000	80,000,000	80,000,000					3.110	3.121	MJSD	6,911	1,098,867	07/21/2021	12/31/2034
Q4822#-AA-4	ISPT FINANCE PTY LTD SENIOR NOTE SERIES 2019A		B	1	1.F	31,099,500	101.3850	33,193,273	32,739,750	32,739,750				(1,953,000)	3.380	3.378	FA	378,090	1,141,434	08/28/2019	08/28/2029
Q4822#-AB-2	ISPT FINANCE PTY LTD SENIOR NOTE SERIES 2019B		B	1	1.F	19,350,800	101.0060	20,576,266	20,371,400	20,371,400				(1,215,200)	3.570	3.569	FA	248,480	750,150	08/28/2019	08/28/2031
Q5664#-AA-2	LONSDALE FINANCE PTY LIMITED SERIES A GUAR SEN SEC NOTE		D	1	2.B FE	60,000,000	109.6970	65,818,200	60,000,000	60,000,000					4.190	4.190	AO	628,500	2,514,000	10/02/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LIMITED SERIES B GUAR SEN SEC NOTE		D	1	2.B FE	82,970,000	110.9610	92,064,342	82,970,000	82,970,000					4.270	4.270	AO	885,705	3,542,819	10/02/2018	10/01/2030
Q5664#-AH-7	LONSDALE FINANCE PTY LIMITED SERIES H GUAR SEN SEC NOTE		D	1	2.B FE	49,000,000	107.5990	52,723,510	49,000,000	49,000,000					3.850	3.850	AO	471,625	1,886,500	07/09/2019	07/09/2031
Q5664#-AJ-3	LONSDALE FINANCE PTY LIMITED SERIES I GUAR SEN SEC NOTE		D	1	2.B FE	50,000,000	109.0030	54,501,500	50,000,000	50,000,000					3.950	3.950	AO	493,750	1,975,000	07/09/2019	07/09/2034
Q6235#-AM-4	MIRVAC GROUP FINANCE LIMITED SERIES L GUARANTEED SENIOR NT		D	1	1.G PL	29,400,000	109.1400	32,087,160	29,400,000	29,400,000					4.040	4.040	MS	339,831	1,187,760	08/18/2015	09/18/2027
Q6235#-AN-2	MIRVAC GROUP FINANCE LIMITED SERIES M GUARANTEED SR NOTE		D	1	1.G PL	44,550,000	107.1170	47,720,624	44,550,000	44,550,000					3.630	3.630	MS	462,689	1,617,165	09/20/2016	09/18/2028
Q6235#-AT-9	MIRVAC GROUP FINANCE LIMITED SERIES R GUARANTEED SENIOR NT		D	1	1.G PL	9,900,000	110.9170	10,980,783	9,900,000	9,900,000					4.080	4.080	MS	115,566	403,920	06/18/2019	09/18/2030
Q6291#-AA-1	MONASH UNIVERSITY SENIOR NOTE		D	1	1.B	24,684,000	113.1870	27,939,079	24,684,000	24,684,000					3.760	3.760	FA	327,420	928,165	02/24/2015	02/24/2040
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LTD GUARANTEED SENIOR SECURED NT		D	1	2.B	19,000,000	104.1880	19,795,720	19,000,000	19,000,000					3.340	3.340	AO	109,292	634,600	04/29/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LTD GUARANTEED SENIOR SECURED NT		D	1	2.B FE	20,200,000	104.8080	21,171,216	20,200,000	20,200,000					3.440	3.440	AO	119,674	694,880	04/29/2015	04/29/2027
Q6518#-AD-2	NSW PORTS FINANCE CO PTY LTD GUARANTEED SENIOR SECURED NOTE		D	1	2.B	41,500,000	105.8340	43,921,110	41,500,000	41,500,000					3.710	3.710	JJ	684,289	1,539,650	01/21/2016	01/21/2026
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD GUARANTEED SENIOR SECURED NOTE		D	1	2.B FE	27,100,000	107.0140	29,000,794	27,100,000	27,100,000					3.860	3.860	MN	165,626	1,046,060	11/04/2015	11/04/2028
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD SERIES A GUAR SR SECURED NOTES		D	1	2.B FE	15,000,000	108.1640	16,224,600	15,000,000	15,000,000					4.010	4.010	JJ	284,042	601,500	07/11/2018	07/11/2030
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD SERIES B GUAR SR SECURED NOTES		D	1	2.B FE	6,560,000	109.7220	7,197,763	6,560,000	6,560,000					4.160	4.160	AO	60,644	272,896	04/11/2018	04/11/2033
Q6568@-AA-9	NETWORK FINANCE CO PTY LTD SER A GUARANTEED SR SEC NOTE		D	1	2.A	48,000,000	105.5840	50,680,320	48,000,000	48,000,000					3.500	3.501	AO	410,667	1,680,000	02/14/2018	02/14/2028
Q6568@-AB-7	NETWORK FINANCE CO PTY LTD SER B GUARANTEED SR SEC NOTE		D	1	2.A	40,200,000	106.3930	42,769,986	40,200,000	40,200,000					3.600	3.601	AO	353,760	1,447,200	02/14/2018	02/14/2030
Q6634@-AB-7	NEWCASTLE COAL INF GRP PTY LTD GUAR SR SEC NOTE SERIES 2012B		D	1	2.C FE	30,000,000	103.1770	30,953,100	30,000,000	30,000,000					4.720	4.720	JD	66,867	1,416,000	12/13/2012	12/14/2022
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY SERIES A GUARANTEED SENIOR SEC		D	1	2.B	10,000,000	106.0790	10,607,900	10,000,000	10,000,000					3.730	3.730	MS	110,864	373,000	09/15/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING COMPANY SERIES B GUARANTEED SENIOR SEC		D	1	2.B	8,000,000	107.3850	8,590,800	8,000,000	8,000,000					3.830	3.830	MS	91,069	306,400	09/15/2015	09/14/2027
Q6646*-AC-3	NEW TERMINAL FINANCING COMPANY SERIES C GUARANTEED SENIOR SEC		D	1	2.B	6,500,000	108.7290	7,067,385	6,500,000	6,500,000					3.980	3.980	MS	76,891	258,700	09/15/2015	09/14/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q6646*-AG-4	NEW TERMINAL FINANCING COMPANY SERIES G GUARANTED SR SEC NOTE		B	1	2.B FE	29,096,000	105.7850	30,785,460	29,102,000	29,102,000				(1,736,000)	5.043	5.043	MS	444,361	1,527,474	03/12/2019	03/14/2044
Q7160#-AH-2	ORICA FINANCE LIMITED SERIES D GAURANTEED SR NOTES		D	1	2.B FE	8,000,000	123.6010	9,888,080	8,000,000	8,000,000					5.900	5.900	AO	86,533	472,000	10/25/2010	10/25/2030
Q7160#-AL-3	ORICA FINANCE LIMITED SERIES A GUARANTEED SR NOTE		D	1	2.B FE	18,810,000	109.7580	20,645,480	18,810,000	18,810,000					4.330	4.330	MN	131,221	814,473	05/03/2017	05/03/2027
Q7160#-AN-9	ORICA FINANCE LIMITED SERIES 2020A GUAR SENIOR NOTE		D	1	2.B	55,000,000	103.5090	56,929,950	55,000,000	55,000,000					3.190	3.190	AO	326,532	1,754,500	06/24/2020	10/24/2028
Q7160#-AP-4	ORICA FINANCE LIMITED SERIES 2020B GUAR SENIOR NOTE		D	1	2.B	19,250,000	104.2380	20,065,815	19,250,000	19,250,000					3.400	3.400	AO	121,810	654,500	06/24/2020	10/24/2030
Q7397#-AS-3	PRATT FINANCE PROPRIETARY LTD SENIOR NOTE SERIES K		D	1	2.B PL	23,500,000	107.1310	25,175,785	23,500,000	23,500,000					3.790	3.790	JJ	415,637	890,650	07/13/2015	07/13/2027
Q7397#-AT-1	PRATT FINANCE PROPRIETARY LTD SENIOR NOTE SERIES L		D	1	2.B PL	9,000,000	110.5510	9,949,590	9,000,000	8,949,779		(50,221)			5.320	4.126	JJ	223,440		07/13/2021	07/13/2036
Q7397#-AU-8	PRATT FINANCE PROPRIETARY LTD SENIOR NOTE SERIES M		D	1	2.B PL	14,000,000	110.7000	15,498,000	14,000,000	13,916,474		(83,526)			5.420	4.144	JJ	354,107		07/13/2021	07/13/2036
Q7450@-AA-8	PERTH AIRPORT PTY LTD SERIES A GUAR SR SEC NOTE		D	1	2.B FE	17,000,000	101.9800	17,336,600	17,000,000	17,000,000					4.470	4.470	JJ	327,179	759,900	07/26/2012	07/26/2022
Q7450@-AB-6	PERTH AIRPORT PTY LTD SERIES B GUAR SR SEC NOTE		D	1	2.B FE	24,000,000	107.1150	25,707,600	24,000,000	24,000,000					4.570	4.570	JJ	472,233	1,096,800	07/26/2012	07/26/2024
Q7450@-AC-4	PERTH AIRPORT PTY LTD SERIES C GUAR SR SEC NOTE		D	1	2.B FE	14,030,090	112.2190	15,710,660	14,000,000	14,015,361		(2,365)			4.770	4.747	JJ	287,525	667,800	10/01/2014	07/26/2027
Q7450@-AE-0	PERTH AIRPORT PTY LTD SERIES E GUAR SR SEC NOTE		D	1	2.B FE	35,635,500	105.1610	37,226,994	35,400,000	35,545,985		(38,940)			3.500	3.374	JJ	591,967	1,239,000	08/12/2019	07/09/2025
Q7450@-AF-7	PERTH AIRPORT PTY LTD SER F GUAR SR SEC NOTE		D	1	2.B FE	8,402,720	106.1510	8,492,080	8,000,000	8,292,139		(48,150)			3.600	2.880	JJ	137,600	288,000	08/12/2019	07/09/2027
Q7450@-AK-6	PERTH AIRPORT PTY LTD SERIES J GUAR SR SEC NOTE		D	1	2.B	54,450,000	106.4300	57,951,135	54,450,000	54,450,000					3.700	3.700	MS	654,761	2,014,650	09/04/2019	09/04/2034
Q7724#-AG-3	POWERCO LIMITED SERIES A GUAR SENIOR SEC NOTE		D	1	2.B	14,962,270	104.4410	15,666,150	15,000,000	14,987,035		3,884			3.400	3.430	JJ	223,833	510,000	10/01/2014	01/23/2025
Q7724#-AJ-7	POWERCO LIMITED GUARANTEED SENIOR SECURED NOTE		B	1	2.B	74,399,990	110.1820	64,144,147	58,216,500	58,216,500				(2,941,000)	6.620	6.620	AO	813,608	3,989,824	10/15/2014	04/15/2027
Q7724#-AK-4	POWERCO LIMITED GUARANTEED SENIOR SECURED NOTE		B	1	2.B FE	25,665,500	98.3080	23,565,789	23,971,500	23,971,500				(1,211,000)	2.700	3.755	FMAN	81,569	557,347	11/16/2017	11/16/2029
Q7724#-AL-2	POWERCO LIMITED SRS 2018A GUAR SENIOR SEC NOTE		B	1	2.B FE	42,802,500	101.4170	45,149,535	44,518,500	44,518,500				(2,249,000)	2.465	3.557	MJSD	57,124	884,478	12/13/2018	12/13/2025
Q7724#-AM-0	POWERCO LIMITED SRS 2018B GUAR SENIOR SEC NOTE		B	1	2.B FE	19,755,000	98.0970	20,155,985	20,547,000	20,547,000				(1,038,000)	2.695	3.792	MJSD	28,825	456,765	12/13/2018	12/13/2030
Q7794#-AB-9	QPH FINANCE CO PTY LIMITED SERIES B GUAR SR SEC NOTE		D	1	2.B FE	56,964,915	101.8160	58,035,120	57,000,000	56,996,880		4,714			3.980	3.989	FA	812,915	2,268,600	10/01/2014	08/22/2022
Q8773@-AJ-7	STOCKLAND TRUST MANAGEMENT LTD SERIES A GUARANTEED SENIOR NT		D	1	1.G FE	49,500,000	104.2070	51,582,465	49,500,000	49,500,000					3.090	3.090	FA	539,591	1,529,600	08/24/2016	08/24/2026
Q8773@-AT-5	STOCKLAND TRUST MANAGEMENT LTD SERIES 2019A GUARANTEED SR NT		D	1	1.G	36,630,000	108.4100	39,710,583	36,630,000	36,630,000					3.810	3.810	AO	236,477	1,395,603	04/30/2019	04/30/2029
Q8806#-AB-3	TABCORP FINANCE PTY LTD SENIOR GUARANTEED NT SERIES D		D	1	2.C FE	60,000,000	110.9130	66,547,800	60,000,000	60,000,000					4.720	4.720	JD	149,467	2,832,000	06/12/2018	06/12/2028
Q8806#-AC-1	TABCORP FINANCE PTY LTD SENIOR GUARANTEED NT SERIES E		D	1	2.C FE	77,186,000	112.6180	86,715,860	77,000,000	77,150,463		(14,210)			4.820	4.792	JD	195,879	3,711,400	04/17/2019	06/12/2030
Q8806#-AD-9	TABCORP FINANCE PTY LTD SENIOR GUARANTEED NT SERIES F		D	1	2.C FE	30,000,000	115.3920	34,617,600	30,000,000	30,000,000					4.970	4.970	JD	78,692	1,491,000	06/12/2018	06/12/2033
Q8806@-AA-7	TEC HEDLAND PTY LTD SENIOR SECURED NOTE		B	1	2.B PL	42,942,000	98.6370	43,058,001	43,653,000	43,653,000				(2,604,000)	4.070	4.091	MJSD	4,935	1,802,654	10/22/2020	06/30/2042
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE SERIES A GUARANTEED SR SEC NT		D	1	2.B FE	30,000,000	107.2580	32,177,400	30,000,000	30,000,000					4.160	4.160	MS	343,200	1,248,000	09/22/2015	09/22/2025
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE SERIES B GUARANTEED SR SEC NT		D	1	2.B FE	35,000,000	109.1160	38,190,600	35,000,000	35,000,000					4.260	4.260	MS	410,025	1,491,000	09/22/2015	09/22/2027
Q9194*-AC-3	TRANSURBAN QUEENSLAND FINANCE SERIES C GUARANTEED SR SEC NT		D	1	2.B FE	23,200,000	111.2130	25,801,416	23,200,000	23,200,000					4.410	4.410	MS	281,358	1,023,120	09/22/2015	09/22/2030
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE SERIES E GUARANTEED SR SEC NT		D	1	2.B FE	8,000,000	104.8520	8,388,160	8,000,000	8,000,000					3.450	3.450	JD	8,433	276,000	12/20/2016	12/20/2026
Q9194*-AF-6	TRANSURBAN QUEENSLAND FINANCE SERIES F GUARANTEED SR SEC NT		D	1	2.B FE	15,760,000	105.0390	16,554,146	15,760,000	15,760,000					3.550	3.550	JD	17,095	559,480	12/20/2016	12/20/2028
Q9194*-AM-1	TRANSURBAN QUEENSLAND FINANCE SERIES L GUARANTEED SR SEC NT		D	1	2.B FE	39,000,000	108.4900	42,311,100	39,000,000	39,000,000					4.060	4.060	MN	202,323	1,583,400	05/15/2019	05/15/2031
Q9194*-AN-9	TRANSURBAN QUEENSLAND FINANCE SERIES M GUARANTEED SR SEC NT		D	1	2.B FE	25,350,000	110.0480	27,897,168	25,350,000	25,350,000					4.160	4.160	MN	134,749	1,054,560	05/15/2019	05/15/2034

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
Q9194@-AF-4	TRANSPOWER NEW ZEALAND LIMITED GUARANTEED SENIOR NOTE		D	1	1.D	21,000,000	102.5410	21,533,610	21,000,000	21,000,000					3.600	3.600	JD	33,600	756,000	12/15/2010	12/15/2022
Q9194@-AG-2	TRANSPOWER NEW ZEALAND LIMITED SERIES A SENIOR NOTE		D	1	1.D	10,000,000	104.0460	10,404,600	10,000,000	10,000,000					2.810	2.810	JD	2,342	281,000	06/28/2016	06/28/2026
Q9194@-AH-0	TRANSPOWER NEW ZEALAND LIMITED SERIES B SENIOR NOTE		D	1	1.D	16,910,072	104.0530	17,689,010	17,000,000	16,932,676		9,242			2.910	2.977	JD	4,123	494,700	07/02/2019	06/28/2028
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES SERIES A SENIOR NOTE		D	1	1.B FE	10,879,000	119.2870	12,977,233	10,879,000	10,879,000					3.970	3.970	MN	70,783	431,896	11/02/2017	11/02/2047
Q9328*-AB-4	UNISON NETWORKS LIMITED SERIES B SENIOR NOTE		D	1	2.A	15,000,000	104.4230	15,663,450	15,000,000	15,000,000					3.980	3.980	AO	101,158	597,000	10/31/2011	10/30/2023
Q9328*-AC-2	UNISON NETWORKS LIMITED SERIES C SENIOR NOTE		D		2.A Z	47,500,000	97.8070	46,458,325	47,500,000	47,500,000					2.590	2.590	AO	222,128		10/26/2021	10/28/2031
Q9389#-AF-7	VECTOR LIMITED SER 2017 1 TRANCHE A SENIOR NT		D	1	2.B FE	40,000,000	105.0080	42,003,200	40,000,000	40,000,000					3.490	3.490	AO	255,933	1,396,000	10/25/2017	10/25/2027
Q9389#-AG-5	VECTOR LIMITED SER 2017 1 TRANCHE B SENIOR NT		D	1	2.B FE	9,000,000	105.2810	9,475,290	9,000,000	9,000,000					3.590	3.590	AO	59,235	323,100	10/25/2017	10/25/2029
Q9396#-AH-4	VICTORIA POWER NET FIN PTY LTD SERIES B SENIOR NOTE		D	1	1.G	17,000,000	106.9080	18,174,360	17,000,000	17,000,000					3.750	3.750	MN	86,771	637,500	11/25/2014	11/12/2026
Q9396#-AJ-0	VICTORIA POWER NET FIN PTY LTD SERIES A SENIOR NOTE		D	1	1.G	17,000,000	105.2720	17,896,240	17,000,000	17,000,000					3.650	3.650	MN	84,457	620,500	11/25/2014	11/12/2024
Q9396#-AK-7	VICTORIA POWER NET FIN PTY LTD SERIES A SENIOR NOTE		D	1	1.G	28,710,000	102.4230	29,405,643	28,710,000	28,710,000					2.760	2.760	AO	173,887	792,396	10/12/2016	10/12/2026
Q9396#-AL-5	VICTORIA POWER NET FIN PTY LTD SERIES B SENIOR NOTE		D		1.G	6,688,032	101.8300	7,026,270	6,900,000	6,739,572		20,849			2.860	3.245	AO	43,305	197,340	06/24/2019	10/12/2028
Q9396#-AQ-4	VICTORIA POWER NET FIN PTY LTD SERIES A SENIOR NOTE		D	1	1.G	49,500,000	104.7740	51,863,130	49,500,000	49,500,000					3.360	3.359	MS	512,820	1,663,200	09/10/2019	09/10/2029
Q9396*-AA-3	VICTORIA INTL CONTAINER TERMIN SENIOR SECURED NOTE		B	1	2.A Z	48,009,675	100.0000	48,382,075	48,382,075	48,382,075				372,400	4.270	4.267	MS	107,541		12/13/2021	03/31/2039
Q9582*-AB-5	WELLINGTON ELECTRICITY SERIES B SENIOR NOTE		D	1	2.C	8,000,000	102.4130	8,193,040	8,000,000	8,000,000					4.190	4.190	AO	69,833	335,200	09/16/2013	10/16/2022
Q9609*-AA-6	WESTCONNEX FINANCE CO PTY LTD SERIES A GUARANTEED SR SEC NT		D	1	2.A FE	20,000,000	101.0100	20,202,000	20,000,000	20,000,000					2.980	2.978	MS	324,489		06/15/2021	09/15/2031
Q9609*-AB-4	WESTCONNEX FINANCE CO PTY LTD SERIES B GUARANTEED SR SEC NT		D	1	2.A FE	20,000,000	101.3530	20,270,600	20,000,000	20,000,000					3.080	3.080	JD	27,378	308,000	06/15/2021	06/15/2033
Q9609*-AC-2	WESTCONNEX FINANCE CO PTY LTD SERIES C GUARANTEED SR SEC NT		D	1	2.A FE	17,000,000	102.7810	17,472,770	17,000,000	17,000,000					3.280	3.279	JD	24,782	278,800	06/15/2021	06/15/2036
R2284#-AB-6	STATNETT SF SERIES A SENIOR NOTE		D	1	1.F	34,912,913	104.8790	36,707,650	35,000,000	34,954,769		6,493			3.170	3.193	JJ	490,029	1,109,500	10/01/2014	01/22/2028
R2284#-AE-0	STATNETT SF SERIES A SENIOR NOTE		D	1	1.F	33,000,000	104.3770	34,444,410	33,000,000	33,000,000					3.100	3.100	MS	309,742	1,022,970	06/12/2013	06/12/2028
R2284#-AG-5	STATNETT SF SERIES C SENIOR NOTE		D	1	1.F	41,755,625	105.8280	44,447,760	42,000,000	41,834,896		12,386			3.400	3.444	MS	432,367	1,427,945	10/01/2014	06/12/2032
R3000#-AE-1	HAFSLUND ECO AS SERIES B SENIOR NOTE		B	1	2.A	44,629,575	99.2360	42,256,689	42,582,000	42,582,000				(1,153,500)	2.960	2.960	JJ	539,183	1,279,514	07/27/2017	07/27/2027
R3000#-AF-8	HAFSLUND ECO AS SERIES C SENIOR NOTE		B	1	2.A	34,513,538	98.2510	32,354,147	32,930,080	32,930,080				(892,040)	3.050	3.050	JJ	429,646	1,019,576	07/27/2017	07/27/2029
R3000#-AG-6	HAFSLUND ECO AS SERIES D SENIOR NOTE		B	1	2.A	19,637,013	97.0470	18,182,834	18,736,080	18,736,080				(507,540)	3.120	3.120	JJ	250,064	593,418	07/27/2017	07/27/2032
R6236*-AA-2	NORSPAN LNG VIII AS SENIOR SECURED NOTE		D	1	2.C PL	48,639,310	110.3700	53,683,207	48,639,310	48,639,310					4.660	4.661	MS	572,944	2,266,592	01/18/2017	03/30/2032
U23388-AK-4	DAE FUNDING LLC COMPANY GUARNT		D	2	2.C FE	9,987,500	98.4210	9,842,085	10,000,000	9,989,533		2,033			1.550	1.591	FA	81,375		06/30/2021	08/01/2024
V6811P-AA-4	OCP SA SR UNSECURED		D		3.A FE	7,013,250	105.6440	7,447,884	7,050,000	7,022,718		6,395			4.500	4.612	AO	60,806	317,250	04/09/2020	10/22/2025
W0805#-AM-0	ASSA ABLOY FINANCIAL SERVICES GUARANTEED SENIOR NT SERIES L		D	1	1.G	37,239,220	101.6190	37,599,030	37,000,000	37,047,912		(76,985)			3.480	3.264	MN	160,950	1,287,600	06/11/2019	08/09/2022
W2710@-AA-8	ELLEVIO AB PUBL GUARANTEED SECURED SR SER 2 NT		B	1	2.B FE	25,000,000	102.8590	24,046,513	23,378,193	23,378,193				(2,297,555)	2.520	2.519	FA	200,174	624,005	10/26/2016	10/26/2026
W2710@-AD-2	ELLEVIO AB PUBL GUARANTEED SECURED SR SER 5 NT		D	1	2.B FE	25,000,000	103.6810	25,920,250	25,000,000	25,000,000					3.190	3.188	FA	268,049	797,500	10/26/2016	10/26/2026
W2710@-AE-0	ELLEVIO AB PUBL GUARANTEED SECURED SR SER 6 NT		D	1	2.B FE	24,250,000	103.5230	25,104,328	24,250,000	24,250,000					3.290	3.289	FA	268,158	797,825	10/26/2016	10/26/2028
Y0699A-AK-2	BANK OF CHINA HONG KONG BRANCH SR UNSECURED		D		1.F FE	20,122,254	106.9380	21,387,600	20,000,000	20,052,035		(14,225)			3.875	3.793	JD	2,153	775,000	03/23/2016	06/30/2025
Y0889V-AA-8	BHARTI AIRTEL LIMITED SR UNSECURED		D	1	2.C FE	1,022,249	106.3630	1,079,579	1,015,000	1,019,669		(1,236)			4.375	4.230	JD	2,590	44,406	10/29/2019	06/10/2025
Y0889V-AC-4	BHARTI AIRTEL LIMITED SR UNSECURED		D	1	2.C FE	4,489,710	101.3970	4,664,262	4,600,000	4,495,973		6,263			3.250	3.534	JD	11,628	112,125	05/27/2021	06/03/2031
Y0R1LY-AB-0	ADANI RENEWABLE ENERGY RJ LIMI SR SECURED		D	1	3.B FE	4,694,878	100.7500	4,644,260	4,609,688	4,692,526		(2,352)			4.625	4.423	AO	45,008	106,599	05/17/2021	10/15/2039
Y1753Q-AB-8	CONTINUUM ENERGY LEVANTER PTE SR SECURED		D	2	3.B FE	3,652,512	102.2500	3,704,140	3,622,625	3,651,255		(1,257)			4.500	4.292	FA	64,302		10/13/2021	02/09/2027
Y2037X-AA-1	DEVELOPMENT BANK OF KAZAKHSTAN SR UNSECURED		D		2.B FE	13,339,944	99.3100	12,997,693	13,088,000	13,332,492		(7,452)			2.950	2.722	MN	58,987	193,048	08/25/2021	05/06/2031
Y23874-GR-8	EXPORT-IMPORT BANK OF INDIA SR UNSECURED		D		2.C FE	12,385,421	102.6750	12,153,640	11,837,000	11,972,626		(125,844)			4.000	2.868	JJ	219,642	450,680	01/20/2021	01/14/2023
Y23874-ZJ-5	EXPORT-IMPORT BANK OF INDIA SR UNSECURED		D		2.C FE	24,930,269	104.5190	25,851,668	24,734,000	24,827,156		(40,072)			3.875	3.695	MS	290,195	958,443	04/26/2019	03/12/2024

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
Y39656-AC-0	INDUSTRIAL AND COMMERCIAL BANK SUBORDINATED		D		2.A FE	4,177,444	109.6340	4,341,506	3,960,000	4,093,022		(32,649)			4.875	3.896	MS	53,625	193,050	04/26/2019	09/21/2025
Y4102Z-AE-4	OJSC INTERNATIONAL BANK OF AZE SR UNSECURED		D		4.B FE	1,821,300	100.2900	1,960,670	1,955,000	1,869,337		29,197			3.500	5.285	MS	22,808	68,425	07/15/2020	09/01/2024
Y44709-AF-3	JSC NC KAZMUNAYGAS SR UNSECURED		D		2.C FE	52,658,103	116.6130	54,299,445	46,564,000	52,390,005		(226,221)			5.375	3.594	AO	465,802	1,452,682	11/30/2021	04/24/2030
Y44709-AG-1	JSC NC KAZMUNAYGAS SR UNSECURED		D		2.C FE	20,996,742	131.1130	22,949,932	17,504,000	20,930,445		(53,039)			6.375	5.000	AO	207,678	1,192,682	07/29/2021	10/24/2048
Y4596H-AC-1	JSC NC KAZMUNAYGAS SR UNSECURED		D		3.B FE	18,673,098	110.3310	18,634,948	16,890,000	18,264,312		(234,333)			4.750	3.066	AO	160,455	931,161	01/15/2021	04/19/2027
Y4596H-AD-9	JSC NC KAZMUNAYGAS SR UNSECURED		D		3.B FE	28,313,885	122.3300	29,468,074	24,089,000	28,233,267		(47,114)			5.750	4.587	AO	277,024	983,379	11/01/2021	04/19/2047
Y4821X-MA-4	KB KOOKMIN BANK SUBORDINATED		D		2.A FE	5,012,448	112.6440	5,395,636	4,790,000	4,959,882		(20,435)			4.500	3.922	FA	89,813	215,550	04/26/2019	02/01/2029
Y6421X-CX-4	NTPC LIMITED SR UNSECURED		D		2.C FE	3,021,400	108.8310	3,003,743	2,760,000	3,015,445		(5,956)			4.500	2.863	MS	35,190		11/03/2021	03/19/2028
Y68856-AQ-9	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D		1.G FE	5,445,183	121.5500	6,010,648	4,945,000	5,413,610		(12,276)			4.500	3.877	MS	63,667	222,525	04/29/2019	03/18/2045
Y6886M-AC-4	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	10,692,572	102.2060	10,765,384	10,533,000	10,692,376		(195)			3.404	3.334	AO	62,745	142,168	12/06/2021	04/28/2061
Y6886M-AE-0	PETRONAS CAPITAL LIMITED COMPANY GUARNT		D	2	1.G FE	5,728,044	100.2260	5,636,710	5,624,000	5,724,927		(3,117)			2.480	2.275	JJ	59,277		08/24/2021	01/28/2032
Y7133M-AC-3	PT PELABUHAN INDONESIA II SR UNSECURED		D		2.C FE	8,884,010	107.3750	9,416,788	8,770,000	8,836,714		(18,307)			4.250	4.005	MN	57,979	372,725	04/26/2019	05/05/2025
Y7138A-AD-2	PT PERTAMINA PERSERO SR UNSECURED		D		2.B FE	20,571,960	122.6130	23,159,049	18,888,000	20,449,170		(41,859)			6.000	5.329	MN	182,584	1,133,280	04/29/2019	05/03/2042
Y7140W-AB-4	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D		2.C FE	32,447,984	107.0500	32,012,232	29,904,000	31,119,047		(581,458)			5.710	3.444	MN	218,183	1,658,698	06/23/2021	11/15/2023
Y7140W-AC-2	PT INDONESIA ASAHAN ALUMINIUM SR UNSECURED		D		2.C FE	14,848,627	119.9880	15,593,576	12,996,000	14,405,015		(170,384)			6.530	4.667	MN	108,437	848,639	04/26/2019	11/15/2028
Y7563*-AA-5	SEASPAN HOLDCO III LTD SERIES A SENIOR SECURED NOTE		D	1	2.C PL	12,000,000	105.7140	12,685,680	12,000,000	12,000,000					3.910	3.910	MJSD	33,887	252,847	05/21/2021	06/05/2031
Y7563*-AB-3	SEASPAN HOLDCO III LTD SERIES B SENIOR SECURED NOTE		D	1	2.C PL	4,000,000	105.7140	4,228,560	4,000,000	4,000,000					3.910	3.910	MJSD	11,296	49,092	08/12/2021	06/05/2031
Y7563*-AC-1	SEASPAN HOLDCO III LTD SERIES C SENIOR SECURED NOTE		D	1	2.C PL	28,000,000	106.9530	29,946,840	28,000,000	28,000,000					4.060	4.060	MJSD	82,102	612,609	05/21/2021	06/05/2033
Y7563*-AD-9	SEASPAN HOLDCO III LTD SERIES D SENIOR SECURED NOTE		D	1	2.C PL	7,300,000	109.1940	7,971,162	7,300,000	7,300,000					4.260	4.260	MJSD	22,460	167,584	05/21/2021	06/05/2036
Y8158K-AC-5	STATE OIL COMPANY OF THE AZERB SR UNSECURED		D		3.C FE	3,013,275	120.3000	3,199,980	2,660,000	2,944,354		(26,990)			6.950	5.325	MS	52,893	184,870	04/26/2019	03/18/2030
Y93541-AC-7	VANKE HOLDINGS HONG KONG COMPA SR UNSECURED		D		2.B FE	4,130,778	99.2500	4,128,800	4,160,000	4,132,243		1,465			1.726	2.212	FMAN	6,580		12/02/2021	05/25/2023
Y9T10P-X9-1	UNITED OVERSEAS BANK LIMITED SUBORDINATED		D	2	1.F FE	4,271,406	100.3380	4,349,640	4,335,000	4,318,320		34,537			2.880	3.318	MS	39,188	124,848	04/26/2019	03/08/2027
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						125,249,065,171	XXX	132,929,417,775	123,635,491,076	124,990,783,191	(28,483,492)	(84,271,061)		(438,687,753)	XXX	XXX	XXX	1,076,542,628	3,944,804,230	XXX	XXX
000780-HC-3	ABN AMRO MORTGAGE CORP PTC SERIES 2003-6 CLASS 1A26			4	1.A FM	125,169	101.6800	124,168	122,116	123,628		(324)			5.500	5.159	MON	560	6,716	06/19/2003	05/25/2033
05542V-AN-5	BCAP LLC TRUST BCAP 2013-RR8 4A1			4	1.A FM	2,590,355	102.0460	2,568,711	2,517,199	2,538,664		(9,222)			2.580	1.686	MON	5,411	71,251	12/11/2014	11/26/2034
07331U-AA-6	BAYVIEW OPPORTUNITY MASTER FUN BOMFT 2017-SPL5 A			4	1.A	18,019,168	101.4240	17,942,233	17,690,321	17,850,204		(55,481)			3.500	2.834	MON	5,160	624,095	05/29/2020	06/28/2057
07331Y-AA-8	BAYVIEW OPPORTUNITY MASTER FUN BOMFT 2017-SPL4 A			4	1.A	4,855,999	101.1690	4,790,314	4,734,959	4,782,613		(15,653)			3.500	2.696	MON	1,381	165,724	05/23/2017	01/28/2055
07332G-AA-6	BAYVIEW OPPORTUNITY MASTER FUN BOMFT 2017-RT6 A			4	1.A	9,736,952	100.0430	9,532,102	9,528,053	9,598,965		(25,827)			3.500	2.590	MON	2,779	333,482	10/27/2017	10/28/2057
07333N-AA-0	BAYVIEW OPPORTUNITY MASTER FUN BOMFT 2017-SPL1 A			4	1.A	5,074,199	101.2090	4,967,382	4,908,036	4,979,658		(15,546)			4.000	3.136	MON	1,636	196,321	03/22/2017	10/28/2064
10568G-AD-9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2019-1 A1C			4	1.A	4,522,287	101.4070	4,583,564	4,519,981	4,514,029		(1,938)			3.500	3.376	MON	13,183	158,199	03/01/2019	03/25/2058
10568L-AL-0	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2019-2 A3			4	1.A	30,373,846	102.7590	30,299,547	29,486,057	30,245,299		(73,319)			3.500	2.581	MON	86,001	887,414	07/12/2021	10/25/2044
10568Y-AB-4	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2020-RPL1 A2			2,4	1.A	15,862,500	102.4300	15,364,458	15,000,000	15,718,467		(144,033)			3.000	1.511	MON	37,500	300,000	04/22/2021	05/26/2059
105690-AA-9	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021-NQM3 A1			2,4	1.A	10,703,589	99.5130	10,651,523	10,703,679	10,703,524		(66)			1.699	1.700	MON	15,155	30,309	10/29/2021	04/26/2060
105695-AA-8	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2020-TAC1 A1			2,4	1.A FE	11,435,262	100.5500	11,234,806	11,173,388	11,401,151		(19,571)			2.000	1.551	MON	18,622	223,468	09/30/2020	10/25/2057
105699-AA-0	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2020-NQM1 A1			2,4	1.A	3,647,511	99.9750	3,646,636	3,647,550	3,645,690		(1,015)			1.449	1.364	MON	4,404	52,853	07/31/2020	05/25/2060
10569B-AA-5	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2020-RPL2 A1			2,4	1.A	12,113,682	100.0820	11,831,099	11,821,377	12,052,911		(47,957)			2.000	1.086	MON	19,702	236,428	10/27/2020	05/25/2059
10569C-AA-3	BRAVO RESIDENTIAL FUNDING TRUS BRAVO 2021-HE2 A1			4	1.A	21,335,656	99.9380	21,322,394	21,335,656	21,335,656					0.800	0.801	MON	2,370	101,057	05/19/2021	11/25/2069
12566P-AB-1	CIM TRUST CIM 2021-INV1 A2			2,4	1.A	21,215,919	100.5470	20,913,675	20,799,921	21,193,649		(22,270)			2.500	2.089	MON	43,333	216,739	08/11/2021	07/01/2051
12567R-AA-8	CIM TRUST CIM 2021-R6 A1			2,4	1.A	41,152,803	98.4810	40,528,013	41,153,041	41,152,564		(239)			1.425	1.424	MON	48,869	146,608	09/30/2021	07/25/2061
12646U-AK-4	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-IVR1 A2			4	1.A	3,635,075	100.8170	3,606,574	3,577,362	3,610,016		1,410			3.000	2.526	MON	8,943	107,225	04/18/2013	03/25/2043
12647M-BX-2	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 2A2			4	1.A	14,998,638	99.9500	14,760,505	14,767,890	14,958,679		(11,400)			3.500	2.950	MON	43,073	516,654	01/04/2018	08/25/2043
12647M-DL-6	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 2A22			2,4	1.A	664,815	99.9500	664,223	664,555	664,647		(108)			3.500	3.431	MON	1,938	23,249	04/01/2020	08/25/2043
12647M-DM-4	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 2A23			2,4	1.A	2,571,715	99.9050	2,581,786	2,584,233	2,572,288		199			3.500	3.613	MON	7,537	90,409	04/01/2020	08/25/2043
12647M-DS-1	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 B1			2,4	1.A	2,099,031	101.2990	2,190,195	2,162,104	2,104,414		(1,880)			3.298	4.228	MON	5,941	71,474	04/01/2020	08/25/2043
12647M-DT-9	CREDIT SUISSE MORTGAGE TRUST CSMC 2013-6 B2			2,4	1.A	1,989,268	101.0410	2,100,216	2,078,582	1,997,004		(2,730)			3.298	4.710	MON	5,712	68,713	04/01/2020	08/25/2043
12654P-AE-8	CREDIT SUISSE MORTGAGE TRUST CSMC 2018-RPL9 A			4	1.A	29,527,502	103.8820	30,736,839	29,588,252	29,522,979		(560)			3.850	3.868	MON	94,929	1,139,148	10/02/2018	09/25/2057
12659F-AA-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM8 A1			2,4	1.A FE	19,999,888	99.7380	19,947,540	20,000,000	19,999,865		(23)			1.841	1.843	MON	30,683		12/10/2021	10/25/2066

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
12662Q-AA-4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM7 A1			2,4	1.A	19,306,359	99.1260	19,137,762	19,306,567	19,306,245		(113)			1.756	1.757	MON	28,252	56,504	11/01/2021	10/25/2066
15132E-FA-1	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2003-8 1A11			4	1.A FM	570,596	102.6580	621,147	605,064	575,872		838			5.250	6.892	MON	2,647	31,541	08/21/2003	10/25/2033
15132E-FP-8	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2003-8 CL 2B1			4	6. FM	0.0000									5.083	0.000	MON		856	12/31/2003	10/25/2033
15132E-FQ-6	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2003-8 CL 2B2			4	6. FM	0.0000									5.228	0.000	MON		3,397	12/31/2003	10/25/2033
15132E-GH-5	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2003-9 CL 1A10			4	1.A FM	590,197	100.3970	616,744	614,302	593,587		519			5.250	6.391	MON	2,688	32,234	09/17/2003	11/25/2033
15132E-GP-7	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2003-9 CL 2A6			4	1.A FM	206,345	99.7860	222,808	223,286	214,063		(1,063)			3.368	3.873	MON	627	7,519	09/17/2003	03/25/2033
15132E-HM-3	CENDANT MORTGAGE CORPORATION MTGR PTC SERIES 2004-2 CL A5			4	1.A FM	258,836	103.2830	271,134	262,516	258,626		(26)			5.185	5.556	MON	1,134	13,368	04/29/2004	05/25/2034
15132E-JE-9	CENDANT MORTGAGE CORPORATION MTGE PTC SERIES 2004-3 CL A8			4	1.D FM	1,126,341	101.6330	1,169,683	1,150,891	1,128,650		648			4.909	5.496	MON	4,708	56,887	05/27/2004	06/25/2034
17182A-AC-5	CIM TRUST CIM 2019-R2 M1			2,4	1.A	21,037,500	103.3940	20,678,848	20,000,000	20,912,333		(125,167)			3.250	2.335	MON	54,167	487,500	03/18/2021	07/25/2058
17307G-QA-9	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-1 CLASS 3A1			2,4	1.A FM	834,543	106.0150	879,298	829,409	831,542		(1,380)			6.500	6.391	MON	4,493	52,783	08/01/2011	04/25/2035
17321L-AA-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2013-J1 A1			4	1.A	2,522,232	100.6760	2,592,134	2,574,734	2,541,806		(1,616)			3.500	4.060	MON	7,510	89,824	11/01/2013	10/25/2043
17322G-AA-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2014-A A			4	1.A	2,876,284	101.9200	2,831,639	2,778,302	2,831,181		(1,159)			4.000	3.080	MON	9,261	111,132	02/24/2014	01/25/2035
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2014-J1 A1			4	1.A	3,471,372	100.5600	3,476,685	3,457,326	3,462,980		32			3.500	3.359	MON	10,084	121,007	06/24/2014	06/25/2044
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2014-J2 A1			4	1.A	966,830	101.2030	970,053	958,518	961,524		(491)			3.500	3.178	MON	2,796	33,548	10/24/2014	11/25/2044
17326U-AA-2	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2018-RP2 A1			4	1.A	8,806,928	101.9100	8,977,619	8,809,323	8,800,011		(1,511)			2.821	2.783	MON	20,707	259,327	04/16/2018	02/25/2058
204012-AF-5	COMMUNITY PROGRAM LOAN TRUST SERIES 1987-A CLASS B SUB BOND			4	5.B GI	27,608	100.0380	55,369	55,348	34,892		1,388			4.500	34.375	AO	623	2,491	09/17/1987	10/01/2029
22540V-G6-3	CREDIT SUISSE FIRST BOSTON MOR CSFB MTG-BACKD PASS THRU CTF S			4	3.B FM	504,464	106.3130	527,410	496,093	499,378		(738)			7.000	6.797	MON	2,894	34,726	03/08/2002	03/25/2032
22541Q-MV-1	CREDIT SUISSE FIRST BOSTON MOR CSFB 2003-19 1A23			4	1.A FM	152,341	103.2380	168,207	162,931	155,954		153			5.250	6.634	MON	713	8,554	08/05/2003	07/25/2033
23243V-AB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-0C7 CLASS-2A1			4	5.A	0.0000									0.172	0.000	MON		171	08/17/2006	07/25/2036
29977K-AA-1	EVERBANK MORTGAGE LOAN TRUST EVER 2013-2 A			4	1.A	14,704,221	100.6720	15,251,154	15,149,358	14,790,872		37,582			3.000	4.330	MON	37,873	454,481	04/12/2018	06/25/2043
29977K-AC-7	EVERBANK MORTGAGE LOAN TRUST EVER 2013-2 B1			2,4	1.A	1,050,187	100.3920	1,079,955	1,075,736	1,062,802		8,153			3.322	5.354	MON	2,978	35,945	03/31/2020	06/25/2043
36167K-AA-6	GCAT 2021-NQM6 TRUST GCAT 2021-NQM6 A1			4	1.A FE	19,577,471	99.5820	19,495,800	19,577,591	19,577,428		(43)			1.855	1.857	MON	30,264	30,264	11/23/2021	08/25/2066
36228F-AA-4	GSMPS MORTGAGE LOAN TRUST SERIES 1998-1 CLASS A			4	2.B FM	184,030	98.4910	173,126	175,777	177,745		(884)			8.000	7.413	MON	1,172	6,938	08/01/2021	09/19/2027
36228F-AE-6	GSMPS MORTGAGE LOAN TRUST SERIES 1998-2 CLASS A			4	1.A FM	174,383	99.6860	168,693	169,224	169,261		(429)			7.750	7.421	MON	1,093	8,203	10/24/2000	05/19/2027
36228F-AK-2	GSMPS MORTGAGE LOAN TRUST SERIES 1998-3 CLASS A			4	1.A FM	225,272	100.7440	224,619	222,960	222,923		(201)			5.298	5.171	MON	984	12,317	03/18/2010	09/19/2027
36228F-AP-1	GSMPS MORTGAGE LOAN TRUST SERIES 1998-4 CLASS A			4	2.B FM	772,572	101.7440	779,314	765,957	765,301		(362)			4.479	4.409	MON	2,859	35,490	11/20/2008	12/19/2026
36228F-AT-3	GSMPS MORTGAGE LOAN TRUST SERIES 1998-5 CLASS A			4	2.B FM	613,322	99.6740	605,039	607,017	606,373		(717)			7.500	7.419	MON	3,794	28,213	11/20/2008	06/19/2027
36228F-CG-9	GSMPS MORTGAGE LOAN TRUST SERIES 1999-2 CLASS A			4	2.B FM	584,763	102.0620	588,018	576,137	576,344		(1,047)			8.000	7.842	MON	3,841	46,111	12/05/2002	09/19/2027
36228F-CL-8	GSMPS MORTGAGE LOAN TRUST SERIES 1999-3 CLASS A			4	4.B FM	381,439	98.8870	368,140	372,284	373,665		(658)			8.000	7.753	MON	2,482	31,628	10/01/2021	08/19/2029
36257E-AA-1	GS MORTGAGE-BACKED SECURITIES GSMBS 2019-SL1 A1			2,4	1.A FE	5,407,792	100.7920	5,401,270	5,358,848	5,386,576		(15,604)			2.625	1.989	MON	11,722	136,148	03/26/2021	01/25/2059
36259W-AA-9	GS MORTGAGE-BACKED SECURITIES GSMBS 2020-NQM1 A1			2,4	1.A	3,960,082	99.3510	3,934,479	3,960,164	3,958,732		(682)			1.382	1.327	MON	4,561	54,729	08/26/2020	09/27/2060
36262E-AB-2	GS MORTGAGE-BACKED SECURITIES GSMBS 2021-NQM1 A2			2,4	1.C FE	5,471,133	99.1890	5,426,797	5,471,184	5,470,231		(901)			1.275	1.237	MON	5,813	46,505	04/30/2021	07/25/2061
46641Y-AA-1	JP MORGAN MORTGAGE TRUST JPMMT 2014-2 1A1			4	1.A	4,188,691	100.8890	4,133,566	4,097,145	4,142,231		(13,100)			3.000	2.372	MON	10,243	122,823	06/25/2014	06/25/2029
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST JPMMT 2014-2 2A2			4	1.A	3,068,022	100.8640	2,980,000	2,954,460	3,008,683		(14,868)			3.500	2.496	MON	8,617	103,406	06/25/2014	06/25/2029
46652K-AC-3	JP MORGAN MORTGAGE TRUST JPMMT 2020-INV2 A3			4	1.A	6,036,802	101.4390	5,926,407	5,842,361	6,003,045		(15,601)			3.000	2.235	MON	14,606	175,271	07/24/2020	10/25/2050
500274-AA-3	BAYVIEW KOITERE FUND TRUST BOMFT 2017-SPL3 A			4	1.A	7,013,453	101.3240	6,860,869	6,771,244	6,793,153		(115,862)			4.000	2.379	MON	2,257	270,850	05/01/2017	11/28/2053
52523K-AN-4	LEHMAN XS TRUST LXS 2006-17 CLASS 1A1			4	6. FE	0.0000									0.182	0.000	MON		1,563	10/25/2006	08/25/2046
55265K-3J-6	MASTR ASSET SECURITIZATION TRU MASTR SERIES 2003-12 CLASS 1A1			4	1.A FM	294,727	102.0710	319,818	313,331	305,352		(1,571)			5.250	6.122	MON	1,371	16,393	02/27/2009	12/25/2024
55265K-Y5-2	MASTR ASSET SECURITIZATION TRU MASTR 2003-11 CLASS 5A1			4	1.A FM	9,103	101.7570	10,235	10,058	9,404		(329)			5.250	10.517	MON	44	525	11/07/2008	12/25/2023
55368M-AA-9	MSG III SECURITIZATION TRUST NMSG3 2021-1 A			4	1.A FE	12,162,000	99.9270	12,153,172	12,162,000	12,162,000					0.852	0.853	MON	1,439	53,263	06/17/2021	06/25/2054

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
55368M-AB-7	MSG III SECURITIZATION TRUST NMSG3 2021-1 B			4	1.C FE	15,297,000	99.9450	15,288,642	15,297,000	15,297,000					1.002	1.004	MON	2,129	78,975	06/17/2021	06/25/2054
55368M-AC-5	MSG III SECURITIZATION TRUST NMSG3 2021-1 C			4	1.F FE	12,230,000	99.9450	12,223,327	12,230,000	12,230,000					1.202	1.205	MON	2,042	75,915	06/17/2021	06/25/2054
576434-FE-9	MASTR ALTERNATIVE LOANS TRUST MALT SERIES 2003-5 CLASS 3A1			2,4	1.A FM	1,262,031	104.7720	1,472,715	1,405,635	1,290,354		(1,794)			6.000	7.833	MON	7,028	84,231	08/01/2011	08/25/2033
59166B-AA-9	METLIFE SECURITIZATION TRUST MST 2017-1A A			4	1.A	15,994,849	101.8530	16,406,389	16,107,962	16,022,191		16,243			3.000	3.251	MON	40,270	483,239	05/10/2018	04/25/2055
59166D-AA-5	METLIFE SECURITIZATION TRUST MST 2018-1A A			4	1.A	10,757,294	103.0940	11,069,789	10,737,584	10,744,232		(2,199)			3.750	3.667	MON	33,555	390,703	08/14/2018	03/25/2057
59166E-AA-3	METLIFE SECURITIZATION TRUST MST 2019-1A A			2,4	1.A	10,369,464	103.3870	10,421,910	10,080,514	10,328,587		(13,343)			3.750	3.015	MON	31,502	378,276	12/09/2020	04/25/2058
59980C-AA-1	MILL CITY MORTGAGE TRUST MCMLT 2017-3 A1			4	1.A	8,170,124	101.2380	8,227,324	8,126,734	8,137,942		(9,037)			2.750	2.503	MON	18,624	223,485	09/21/2017	01/25/2061
59980C-AF-0	MILL CITY MORTGAGE TRUST MCMLT 2017-3 M2			2,4	1.A	2,298,945	103.0220	2,241,370	2,175,631	2,285,800		(13,145)			3.250	1.103	MON	5,892	47,139	04/15/2021	01/25/2061
59980T-AA-4	MILL CITY MORTGAGE TRUST MCMLT 2016-1 A			4	1.A	198,370	100.0100	197,169	197,149	196,916		(364)			2.500	2.180	MON	411	4,929	08/15/2016	04/25/2057
59980T-AC-0	MILL CITY MORTGAGE TRUST MCMLT 2016-1 M2			2,4	1.A	8,966,250	102.6800	9,241,238	9,000,000	8,972,926		4,143			3.350	3.422	MON	25,125	301,500	04/13/2020	04/25/2057
59980T-AG-1	MILL CITY MORTGAGE TRUST MCMLT 2016-1 B3			2,4	1.A	10,331,250	104.2890	10,428,876	10,000,000	10,312,893		(18,357)			3.578	3.166	MON	29,817	180,043	06/03/2021	04/25/2057
59980Y-AB-1	MILL CITY MORTGAGE TRUST MCMLT 2018-4 A1B			2,4	1.A	6,137,731	102.4820	6,290,098	6,137,731	6,137,731					3.500	3.438	MON	17,902	214,821	03/26/2020	04/25/2066
59981A-AC-0	MILL CITY MORTGAGE TRUST MCMLT 2019-1 A1			4	1.A	9,151,737	101.9250	9,204,128	9,030,330	9,108,387		(11,875)			3.250	2.849	MON	24,457	293,486	06/10/2019	10/25/2069
59981B-AG-9	MILL CITY MORTGAGE TRUST MCMLT 2019-GS1 M1			2,4	1.A	12,103,750	102.7580	11,817,124	11,500,000	12,075,195		(28,555)			3.000	2.195	MON	28,750	115,000	08/19/2021	07/25/2059
59981H-AA-9	MILL CITY MORTGAGE TRUST MCMLT 2017-1 A1			4	1.A	1,632,121	100.2950	1,643,063	1,638,227	1,634,685		783			2.750	2.844	MON	3,754	45,051	03/13/2017	11/25/2058
64828C-AA-7	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-2A A1			4	1.A	10,186,140	104.7190	10,396,711	9,928,234	10,114,462		(4,286)			4.500	3.904	MON	37,231	446,771	04/30/2018	03/25/2036
64828G-AD-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-6A A1B			4	1.A	14,192,539	103.3700	14,301,452	13,835,161	14,132,881		(3,595)			3.500	2.886	MON	40,353	456,238	07/28/2021	09/25/2059
64828M-AA-5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-3A A1			4	1.A	10,678,269	104.8100	10,753,966	10,260,424	10,592,910		(27,544)			4.000	3.076	MON	34,201	410,417	10/23/2019	04/25/2057
64829C-AA-6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015-1A A1			4	1.A	8,109,837	103.8760	7,985,755	7,687,753	8,049,106		(24,227)			3.750	2.182	MON	24,024	288,291	09/09/2020	05/28/2052
64829E-AA-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2015-2A A1			4	1.A FE	3,089,465	104.3510	3,114,878	2,984,990	3,064,995		(6,218)			3.750	2.920	MON	9,328	111,937	06/09/2017	08/25/2055
64829K-BV-1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-2A A3			4	1.A	4,638,796	105.2330	4,567,521	4,340,394	4,625,943		(12,853)			4.000	2.188	MON	14,468	72,340	06/30/2021	03/25/2057
64829V-AA-4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-RPL1 A1			4	1.A	14,353,174	102.2420	14,767,102	14,443,258	14,373,472		4,795			3.500	3.639	MON	42,126	505,514	05/31/2018	12/25/2057
64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-5A A1			4	1.A	11,556,225	103.7550	11,740,081	11,315,184	11,501,702		(4,542)			4.750	4.174	MON	44,789	519,418	09/21/2021	12/25/2057
64830C-AA-3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-1A A1			2,4	1.A	3,841,239	103.0340	4,045,008	3,925,891	3,848,025		5,657			3.990	4.474	MON	13,055	157,004	03/24/2020	09/25/2057
64830D-AB-9	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-2A A1			4	1.A	4,892,133	104.3180	5,104,999	4,893,701	4,890,761		(685)			4.250	4.217	MON	17,332	207,912	06/17/2020	12/25/2057
64830D-AM-5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-2A B1			2,4	1.A	9,221,073	106.5850	9,303,736	8,728,924	9,147,876		(36,611)			4.000	2.398	MON	29,096	345,419	04/15/2021	12/25/2057
64830G-AB-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-1A A1A			4	1.A	7,903,811	105.2530	8,142,807	7,736,433	7,865,815		(13,657)			4.000	3.471	MON	25,788	309,457	01/19/2018	12/25/2057
64830H-AA-2	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-RPL2 A1			4	1.A	15,142,708	102.5930	15,329,824	14,942,323	15,078,566		(21,230)			3.250	2.829	MON	40,469	485,625	07/31/2019	02/25/2049
64830K-AA-5	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2018-3A A1			2,4	1.A	4,286,694	106.4780	4,188,410	3,933,593	4,255,333		(20,710)			4.500	2.369	MON	14,751	177,012	08/11/2020	05/25/2058
64830M-AG-8	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-5A A1B			4	1.A	14,393,997	102.5880	14,378,970	14,016,214	14,347,974		(4,029)			3.500	2.833	MON	40,881	485,669	10/03/2019	12/31/2099
64830T-AD-0	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2020-1A A1B			2,4	1.A	32,094,843	103.7100	32,115,507	30,966,696	31,922,981		(108,564)			3.500	2.674	MON	90,320	1,075,379	02/09/2021	10/25/2059
64830W-AD-3	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-4A A1B			4	1.A	15,940,766	103.5290	16,032,305	15,485,848	15,838,140		(73,600)			3.500	2.868	MON	45,167	542,005	08/07/2019	12/25/2058
64830W-AQ-4	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2019-4A B1			2,4	1.A	1,954,923	107.2740	1,932,834	1,801,772	1,951,233		(3,690)			4.000	1.866	MON	6,006	18,018	09/22/2021	12/25/2058
65246P-AA-9	NEWREZ WAREHOUSE SECURITIZATIO NEWZ 2021-1 A			2,4	1.A FE	72,000,000	99.7670	71,832,586	72,000,000	72,000,000					0.852	0.853	MON	8,519	395,129	04/29/2021	05/25/2055
65246P-AB-7	NEWREZ WAREHOUSE SECURITIZATIO NEWZ 2021-1 B			2,4	1.C FE	17,500,000	99.6660	17,441,473	17,500,000	17,500,000					1.002	1.003	MON	2,435	113,168	04/29/2021	05/25/2055
67647N-AA-5	OCEANVIEW TRUST 2021-EBO1 BVEBO 2021-1 A			2,4	1.A FE	26,766,401	100.0040	26,767,589	26,766,412	26,766,404		3			1.219	1.222	MON	1,812	32,620	11/19/2021	12/25/2051
69336R-AF-7	PHHMC MORTGAGE PASS THROUGH CE MTGE PTC 2005-2 A6			4	1.A FM	317,635	100.8990	302,788	300,091	306,901		(8,646)			4.657	2.729	MON	1,165	14,267	03/29/2005	04/18/2035
69357T-AB-6	PRKCM TRUST PRKCM 2021-AFC1 A2			4	1.C FE	11,652,692	98.5790	11,487,219	11,652,788	11,651,183		(1,509)			1.815	1.762	MON	17,625	52,875	09/28/2021	07/25/2056
76111X-DD-2	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2003-S18 CLASS-A1			4	4.B FM	49,869	40.9510	20,665	50,463	50,061		17			4.500	4.627	MON	189		08/01/2011	02/25/2035
81745A-AB-3	SEQUOIA MORTGAGE TRUST SEMT 2013-5 A2			4	1.A	6,728,159	99.9020	6,606,737	6,613,203	6,683,213		8,220			3.500	2.558	MON	16,533	198,396	04/08/2013	05/25/2043
81745D-AG-6	SEQUOIA MORTGAGE TRUST SEMT 2013-9 B1			2,4	1.A	1,802,093	100.7370	1,773,532	1,760,555	1,794,615		(7,478)			3.500	1.714	MON	5,135	46,215	03/17/2021	07/25/2043
81745Q-AB-8	SEQUOIA MORTGAGE TRUST SEMT 2015-1 A2			4	1.A	1,317,267	100.2650	1,324,069	1,320,569	1,317,496		(99)			3.000	3.027	MON	3,301	39,459	01/29/2015	01/25/2045
81746M-AA-8	SEQUOIA MORTGAGE TRUST SEMT 2015-4 A1			4	1.A	7,659,675	100.8840	7,589,236	7,522,737	7,603,293		(17,052)			3.000	2.469	MON	18,807	225,682	04/13/2016	11/25/2030
81746M-AU-4	SEQUOIA MORTGAGE TRUST SEMT 2015-4 A19			4	1.A	3,807,656	100.5620	3,824,853	3,803,496	3,803,249		(1,323)			3.000	2.934	MON	9,509	114,105	11/16/2015	11/25/2030
89169D-AC-5	TOWD POINT MORTGAGE TRUST TPMT 2017-3 M1			4	1.A	13,316,532	103.9530	13,884,971	13,357,000	13,320,743		1,365			3.500	3.540	MON	38,958	467,495	05/28/2019	07/25/2057
89169D-AD-3	TOWD POINT MORTGAGE TRUST TPMT 2017-3 M2			2,4	1.A	19,297,447	104.2750	19,183,527	18,397,000	19,293,381		(4,066)			3.750	3.430	MON	57,491	57,491	11/03/2021	07/25/2057
89171U-AC-3	TOWD POINT MORTGAGE TRUST TPMT 2015-4 A2			2,4	1.A	717,833	99.9630	695,086	695,343	697,151		(12,758)			3.750	(1.018)	MON	2,173	26,075	09/17/2020	04/25/2055
89171U-AG-4	TOWD POINT MORTGAGE TRUST TPMT 2015-4 M2			2,4	1.A	8,383,688	102.0780	8,268,346	8,100,000	8,210,395		(110,705)			3.750	2.639	MON	25,313	301,875	06/01/2021	04/25/2055
89171Y-AD-3	TOWD POINT MORTGAGE TRUST TPMT 2015-2 1M1			2,4	1.A	15,773,172	101.0560	15,229,115	15,070,000	15,229,384		(401,626)			3.250	0.741	MON	40,815	489,775	07/31/2020	11/25/2060
89172E-AE-4	TOWD POINT MORTGAGE TRUST TPMT 2016-1 M1			2,4	1.A	17,732,953	102.1080	17,537,071	17,175,000	17,420,602		(198,637)			3.500	2.313	MON	50,094	601,125	07/22/2020	02/25/2055
89172H-AD-9	TOWD POINT MORTGAGE TRUST TPMT 2015-3 M2			2,4	1.A	18,876,660	102.3490	18,987,748	18,552,000	18,715,396		(152,869)			4.000	3.467	MON	61,840	742,080	04/07/2020	03/25/2054

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
89172H-AE-7	TOWD POINT MORTGAGE TRUST TPMT 2015-3 B1			2,4	1.A	14,981,191	102.2900	15,343,563	15,000,000	14,973,060		(4,117)			4.193	4.200	MON	52,410	629,944	02/21/2019	03/25/2054
89172H-AG-2	TOWD POINT MORTGAGE TRUST TPMT 2015-3 B3			2,4	1.A	2,376,563	101.8110	2,290,744	2,250,000	2,368,614		(7,948)			4.193	3.477	MON	7,862	55,022	05/05/2021	03/25/2054
89172P-AA-7	TOWD POINT MORTGAGE TRUST TPMT 2016-2 A1			4	1.A	2,008,358	100.2720	2,009,045	2,003,599	2,000,163		(2,191)			3.000	2.892	MON	5,009	61,944	03/21/2019	08/25/2055
89172R-AC-9	TOWD POINT MORTGAGE TRUST TPMT 2015-6 M1			2,4	1.A	17,685,032	102.7000	17,225,920	16,773,000	17,360,277		(324,755)			3.750	1.409	MON	52,416	524,156	02/23/2021	04/25/2055
89172U-AA-6	TOWD POINT MORTGAGE TRUST TPMT 2016-4 A1			4	1.A	1,362,847	100.3330	1,361,623	1,357,104	1,356,239		(1,467)			2.250	2.035	MON	2,545	30,535	09/27/2016	07/25/2056
89172U-AC-2	TOWD POINT MORTGAGE TRUST TPMT 2016-4 M1			2,4	1.A	29,854,906	102.6640	29,018,107	28,265,000	29,239,295		(428,636)			3.250	1.684	MON	76,551	918,612	07/13/2020	07/25/2056
89173F-AB-6	TOWD POINT MORTGAGE TRUST TPMT 2017-1 A2			2,4	1.A	14,512,734	102.7920	14,647,789	14,250,000	14,376,742		(83,606)			3.500	2.924	MON	41,563	498,750	04/01/2020	10/25/2056
89173F-AC-4	TOWD POINT MORTGAGE TRUST TPMT 2017-1 M1			2,4	1.A	43,402,834	103.8120	41,565,871	40,039,725	42,391,632		(752,634)			3.750	1.763	MON	125,124	1,470,240	04/09/2021	10/25/2056
89173F-AF-7	TOWD POINT MORTGAGE TRUST TPMT 2017-1 B2			2,4	1.A	10,637,500	104.3780	10,437,848	10,000,000	10,601,108		(36,392)			3.778	2.889	MON	31,481	189,686	06/25/2021	10/25/2056
89173H-AB-2	TOWD POINT MORTGAGE TRUST TPMT 2017-2 A2			2,4	1.A	10,412,500	102.1850	10,218,479	10,000,000	10,321,555		(90,945)			3.250	1.390	MON	27,083	162,500	06/28/2021	04/25/2057
89175J-AA-8	TOWD POINT MORTGAGE TRUST TPMT 2017-6 A1			4	1.A	6,420,611	101.2340	6,322,008	6,244,972	6,373,991		(40,169)			2.750	1.106	MON	14,311	171,737	10/26/2020	10/25/2057
89175J-AB-6	TOWD POINT MORTGAGE TRUST TPMT 2017-6 A2			2,4	1.A	18,153,474	102.4370	17,705,280	17,284,000	18,056,432		(97,042)			3.000	1.707	MON	43,210	216,920	08/24/2021	10/25/2057
89175J-AC-4	TOWD POINT MORTGAGE TRUST TPMT 2017-6 M1			2,4	1.A	11,841,172	103.2740	11,411,752	11,050,000	11,732,655		(108,517)			3.250	1.947	MON	29,927	276,267	08/05/2021	10/25/2057
89175J-AD-2	TOWD POINT MORTGAGE TRUST TPMT 2017-6 M2			2,4	1.A	38,156,729	103.4230	38,878,714	37,592,000	38,094,446		(61,732)			3.250	3.009	MON	101,812	1,098,081	03/26/2021	10/25/2057
89175M-AE-3	TOWD POINT MORTGAGE TRUST TPMT 2018-3 M1			2,4	1.A	29,090,090	105.3840	28,819,279	27,346,835	29,036,483		(53,607)			3.875	2.900	MON	88,307	146,595	11/30/2021	05/25/2058
89177B-AA-3	TOWD POINT MORTGAGE TRUST TPMT 2019-1 A1			2,4	1.A	17,652,772	103.4030	17,213,216	16,646,805	17,561,770		(91,002)			3.678	1.479	MON	51,018	333,429	08/09/2021	03/25/2058
89177K-AD-7	TOWD POINT MORTGAGE TRUST TPMT 2019-SJ2 M2			2,4	1.A	12,333,750	100.5180	12,062,129	12,000,000	12,206,451		(127,299)			4.750	2.946	MON	47,500	332,500	05/21/2021	11/25/2058
89177W-AB-5	TOWD POINT MORTGAGE TRUST TPMT 2019-MH1 A2			4	1.C FE	10,453,582	101.8270	10,594,126	10,404,000	10,421,620		(16,459)			3.000	2.846	MON	26,010	312,120	01/09/2020	11/25/2058
89178B-AA-2	TOWD POINT MORTGAGE TRUST TPMT 2019-4 A1			4	1.A	8,816,589	101.9240	8,899,931	8,731,934	8,788,941		(8,602)			2.900	2.548	MON	21,102	253,226	10/31/2019	07/25/2059
89178U-AL-6	TOWD POINT MORTGAGE TRUST TPMT 2020-3 A1			2,4	1.A	22,896,605	102.1120	22,535,094	22,069,017	22,802,058		(94,547)			3.088	1.693	MON	56,791	511,118	03/18/2021	02/25/2063
89178W-AU-2	TOWD POINT MORTGAGE TRUST TPMT 2020-1 A1			2,4	1.A	20,778,183	101.5870	20,256,338	19,939,888	20,608,612		(116,117)			2.710	1.164	MON	45,031	537,352	03/08/2021	01/25/2060
89178W-BB-3	TOWD POINT MORTGAGE TRUST TPMT 2020-1 A2A			2,4	1.A	4,232,500	103.2750	4,130,998	4,000,000	4,217,886		(14,614)			3.100	2.151	MON	10,333	51,667	07/21/2021	01/25/2060
89178Y-AA-2	TOWD POINT MORTGAGE TRUST TPMT 2020-MH1 A1			2,4	1.A FE	12,372,002	100.0410	12,375,451	12,370,382	12,358,219		(13,499)			2.250	2.112	MON	23,194	278,334	06/04/2020	02/25/2060
89179J-AA-4	TOWD POINT MORTGAGE TRUST TPMT 2020-4 A1			2,4	1.A	27,588,649	99.7680	27,003,432	27,066,221	27,514,476		(25,363)			1.750	1.158	MON	39,472	467,609	02/04/2021	10/25/2060
89179J-AB-2	TOWD POINT MORTGAGE TRUST TPMT 2020-4 A2			2,4	1.A	8,295,000	101.3730	8,109,836	8,000,000	8,283,113		(11,887)			2.500	2.014	MON	16,667	66,667	08/19/2021	10/25/2060
89179Y-AR-4	TOWD POINT MORTGAGE TRUST TPMT 2021-1 A1			4	1.A FE	39,807,891	101.2260	39,641,081	39,160,906	39,805,624		(2,267)			2.250	2.155	MON	73,427	73,427	11/10/2021	11/25/2061
89180D-AA-4	TOWD POINT ASSET FUNDING LLC TPHT 2021-HE1 A1			2,4	1.A	28,717,251	99.5320	28,583,043	28,717,331	28,714,244		(3,006)			0.918	0.896	MON	21,969	222,732	02/22/2021	03/25/2051
89180F-CD-1	TOWD POINT MORTGAGE TRUST TPMT 2021-SJ1 A1			2,4	1.A FE	15,539,211	100.8600	15,506,686	15,374,513	15,538,861		(350)			2.250	2.204	MON	28,827	28,827	11/18/2021	07/25/2068
89180L-AA-6	TOWD POINT MORTGAGE TRUST TPMT 2021-SJ2 A1A			2,4	1.A FE	11,063,890	100.3930	11,043,263	11,000,000	11,063,857		(34)			2.250	2.218	MON	20,625		12/15/2021	03/25/2059
92538H-AB-6	VERUS SECURITIZATION TRUST VERUS 2021-4 A2			2,4	1.C FE	8,852,263	98.2220	8,694,936	8,852,346	8,851,316		(947)			1.247	1.208	MON	9,199	45,995	07/23/2021	07/25/2066
92538K-AB-9	VERUS SECURITIZATION TRUST VERUS 2021-5 A2			4	1.C FE	4,775,671	98.3850	4,698,634	4,775,762	4,775,299		(372)			1.218	1.187	MON	4,847	14,542	09/15/2021	09/25/2066
92538Q-AB-6	VERUS SECURITIZATION TRUST VERUS 2021-7 A2			4	1.C FE	9,850,222	99.7550	9,826,188	9,850,334	9,850,188		(34)			2.137	2.140	MON	17,542	17,542	11/18/2021	10/25/2066
92539L-AB-6	VERUS SECURITIZATION TRUST VERUS 2021-3 A2			2,4	1.C FE	8,159,419	98.7890	8,060,608	8,159,423	8,158,267		(1,152)			1.283	1.239	MON	8,724	52,343	06/21/2021	06/25/2066
929227-2S-4	WAMU MORTGAGE PASS-THROUGH CER PTC SERIES 2003-S5 CLASS 1A14			4	1.A FM	233,472	101.6230	231,473	227,777	231,027		(190)			5.500	4.984	MON	1,044	12,509	06/19/2003	06/25/2033
939336-T2-9	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004-RA3 CLASS 2A			2,4	1.A FM	649,048	103.6260	669,543	646,113	646,638		(1,516)			5.892	5.783	MON	3,173	38,374	08/01/2011	08/25/2038
95003K-AB-8	WELLS FARGO MORTGAGE BACKED SE WFMBS 2021-INV1 A2			2,4	1.A	24,650,357	100.1720	24,543,171	24,501,054	24,649,302		(1,055)			2.500	2.456	MON	51,044	102,088	10/21/2021	08/25/2051
95003K-AS-1	WELLS FARGO MORTGAGE BACKED SE WFMBS 2021-INV1 A17			2,4	1.A	7,032,874	101.2960	6,949,191	6,860,295	7,031,878		(997)			3.000	2.811	MON	17,151	34,301	10/21/2021	08/25/2051
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,548,114,092	XXX	1,541,981,543	1,516,820,041	1,541,040,149		(4,679,682)			XXX	XXX	XXX	3,302,797	32,528,713	XXX	XXX
036510-AH-8	ANSONIA CDO LTD ANSON SERIES 2006-1A CLASS G			4	6. FE		0.0100	700	7,000,000						7.149	0.000	MON	41,703		12/23/2009	07/28/2046
03702Y-AE-0	ANTHRACITE CDO LTD .AHR 2004-HY1A E			4	6. FE		0.0000		10,000,000						7.147	0.000	JAJO	178,675		10/20/2004	06/20/2041
03881B-AE-3	ARBOR MULTIFAMILY MORTGAGE SEC AMMST 2020-MF1 A5			4	1.A	9,946,696	104.1210	10,054,935	9,657,000	9,902,034		(28,227)			2.756	2.408	MON	22,181	266,176	05/19/2020	05/15/2053
04002P-AA-2	AREIT CRE TRUST AREIT 2021-CRE5 A			4	1.A FE	35,000,000	99.7570	34,915,055	35,000,000	35,000,000					1.189	1.192	MON	17,334	82,513	09/28/2021	07/17/2026
05359A-AA-1	AVENTURA MALL TRUST AVMT 2018-AVM A			4	1.A	26,480,566	110.9360	27,456,658	24,750,000	26,028,673		(175,245)			4.112	3.246	MON	84,817	1,031,935	05/06/2019	07/05/2040
05491L-AA-6	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2016-ETC A			4	1.A	5,321,201	100.9740	5,503,106	5,450,000	5,364,442		16,084			2.937	3.309	MON	11,560	160,067	03/21/2019	08/14/2036
05491L-AC-2	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2016-ETC B			4	1.A	23,514,565	98.9900	22,767,732	23,000,000	23,234,272		(50,708)			3.189	2.951	MON	52,973	733,470	03/21/2019	08/14/2036
05492P-AE-8	BANC OF AMERICA MERRILL LYNCH BAMLL 2019-BPR BNM			4	1.F FE	6,179,982	100.7400	6,044,387	6,000,000	6,106,885		(36,373)			3.465	2.815	MON	17,325	207,900	11/27/2019	11/05/2032
05492P-AU-2	BANC OF AMERICA MERRILL LYNCH BAMLL 2019-BPR BMP			4	1.D FE	15,449,865	100.9670	15,145,095	15,000,000	15,267,403		(90,850)			3.589	2.938	MON	44,863	538,350	12/05/2019	11/05/2032
05526Q-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2015-200P A			4	1.A	21,523,786	104.3670	22,125,783	21,200,000	21,305,807		(37,298)			3.218	3.040	MON	56,851	682,216	01/25/2018	04/14/2033
05526Q-AE-6	BANC OF AMERICA MERRILL LYNCH BAMLL 2015-200P B			4	1.A	13,877,031	104.0910	14,104,341	13,550,000	13,734,074		(57,563)			3.490	3.033	MON	39,408	472,895	07/18/2019	04/14/2033

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
05526Q-AG-1	BANC OF AMERICA MERRILL LYNCH BAMLL 2015-200P C			2,4	1.A	13,784,668	103.2110	13,365,762	12,950,000	13,715,992		(68,676)			3.596	1.709	MON	38,805	117,708	09/10/2021	04/14/2033
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2019-C3 XA			2,4	1.A FE	3,493,426	8.2720	3,277,821		3,273,285		(220,142)			1.340	2.283	MON	44,235	237,140	07/02/2021	05/15/2052
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019-XL A			4	1.A	20,855,937	100.0280	20,861,693	20,855,937	20,855,937					1.030	1.032	MON	10,144	216,506	10/09/2019	10/15/2036
056054-AE-9	BX COMMERCIAL MORTGAGE TRUST 2 BX 2019-XL B			4	1.A	8,500,000	99.8740	8,489,327	8,500,000	8,500,000					1.190	1.192	MON	4,777	102,027	10/09/2019	10/15/2036
05607Q-AK-4	BX TRUST BX 2020-BXLP B			4	1.A	12,108,095	99.8800	12,093,507	12,108,095	12,108,095					1.110	1.112	MON	6,347	135,515	01/23/2020	12/15/2029
056083-AG-3	BXP TRUST BXP 2017-GM B			4	1.A	37,315,798	104.6690	38,298,259	36,590,000	37,011,576		(75,774)			3.425	3.192	MON	104,428	1,270,539	11/27/2019	06/13/2039
06035R-AS-5	BANK BANK 2018-BN14 A4			4	1.A	37,268,628	112.8840	36,309,280	32,165,000	36,334,883		(520,421)			4.231	2.112	MON	113,408	1,209,326	06/25/2021	09/15/2060
06427D-AV-5	BANC OF AMERICA COMMERCIAL MOR BACM 2017-BNK3 AS			2,4	1.A	9,205,059	107.1250	8,947,914	8,352,811	9,105,500		(99,558)			3.748	1.851	MON	26,089	208,709	04/20/2021	02/15/2050
06539W-BB-1	BANK BANK 2020-BN25 A5			4	1.A	21,087,711	103.7710	20,754,138	20,000,000	20,954,196		(108,589)			2.649	1.998	MON	44,150	507,725	01/11/2021	01/15/2063
06539X-AH-7	BANK BANK 2020-BN27 A5			4	1.A	24,718,608	99.9850	23,996,333	24,000,000	24,610,854		(71,331)			2.144	1.803	MON	42,880	514,560	06/19/2020	04/15/2063
06539X-AP-9	BANK BANK 2020-BN27 XB			4	1.D FE	4,750,833	4.6400	4,323,598		4,103,635		(439,669)			0.580	3.297	MON	45,068	582,638	06/22/2020	04/15/2063
065404-AZ-8	BANK BANK 2018-BN10 ASB			4	1.A	15,449,865	106.7060	16,005,863	15,000,000	15,214,496		(62,331)			3.641	3.182	MON	45,513	546,150	01/26/2018	02/15/2061
065404-BC-8	BANK BANK 2018-BN10 AS			2,4	1.A	3,334,336	108.7330	3,261,989	3,000,000	3,304,269		(30,067)			3.898	2.092	MON	9,745	68,215	05/12/2021	02/15/2061
06540A-AD-3	BANK BANK 2019-BN20 A3			4	1.A	19,164,089	106.2350	18,991,667	17,877,000	18,965,465		(134,907)			3.011	2.128	MON	44,856	538,276	09/22/2020	09/15/2062
06540A-AE-1	BANK BANK 2019-BN20 XA			4	1.A FE	3,035,853	5.5090	2,850,361		2,541,077		(292,544)			0.833	5.658	MON	35,929	459,004	04/15/2020	09/15/2062
06540B-BD-0	BANK BANK 2019-BN21 A5			4	1.A	25,195,496	105.1370	23,817,709	22,654,000	24,855,661		(270,227)			2.851	1.504	MON	53,822	645,866	09/24/2020	10/15/2052
06540C-BL-0	BANK 2021-BN35 BANK 2021-BN35 XA			2,4	1.A FE	4,039,538	7.8600	3,837,760		3,874,520		(165,018)			1.053	2.069	MON	42,848	180,081	07/29/2021	06/15/2064
06540D-BN-4	BANK BANK 2021-BN36 XA			4	1.A FE	3,496,770	6.2580	3,403,366		3,399,162		(97,608)			0.920	2.256	MON	41,690	88,248	09/27/2021	09/15/2064
06540E-AK-9	BANK BANK 2021-BN38 A5			2,4	1.A FE	13,389,298	102.8040	13,364,555	13,000,000	13,388,390		(908)			2.521	2.185	MON	27,311		12/13/2021	12/15/2064
06540E-AQ-6	BANK BANK 2021-BN38 XA			2,4	1.A FE	3,686,992	6.8290	3,680,385		3,642,544		(44,448)			0.816	2.589	MON	36,648		12/14/2021	12/15/2064
06540J-BM-3	BANK BANK 2020-BN26 XA			4	1.A FE	5,557,614	8.0150	4,779,405		4,681,404		(574,190)			1.232	3.224	MON	61,214	765,068	06/18/2020	03/15/2063
06540L-BL-0	BANK BANK 2021-BN37 XA			4	1.A FE	3,998,810	4.4020	3,943,745		3,924,461		(74,350)			0.613	(10.049)	MON	45,738	45,738	11/15/2021	11/15/2064
06540W-BH-5	BANK BANK 2019-BN19 XA			4	1.A FE	6,929,123	6.0720	5,410,822		5,334,569		(674,291)			0.956	3.467	MON	70,995	905,037	07/25/2019	08/15/2061
06540X-BG-5	BANK BANK 2019-BN22 A4			4	1.A	20,599,800	106.0070	21,201,434	20,000,000	20,479,400		(57,109)			2.978	2.635	MON	49,633	595,600	10/25/2019	11/15/2062
06540X-BH-3	BANK BANK 2019-BN22 XA			4	1.A FE	6,756,820	4.1640	6,482,966		5,731,677		(634,299)			0.599	5.782	MON	77,682	1,009,379	04/06/2020	11/15/2062
06541C-BR-6	BANK BANK 2021-BN33 XA			4	1.A FE	3,987,664	7.6690	3,730,189		3,987,664					1.062	0.000	MON	43,037	319,841	05/10/2021	05/15/2064
06541R-BC-6	BANK BANK 2019-BN23 XA			4	1.A FE	5,387,390	4.8920	4,772,607		4,712,856		(534,322)			0.696	2.590	MON	56,578	657,207	06/02/2021	12/15/2052
06541U-CB-0	BANK BANK 2020-BN30 XA			4	1.A FE	7,565,673	9.1580	6,793,284		7,565,673					1.332	0.000	MON	82,353	1,025,322	12/14/2020	12/15/2053
06541W-AX-0	BANK BANK 2017-BNK5 A5			2,4	1.A	14,924,141	107.5650	14,539,564	13,517,000	14,816,462		(107,679)			3.390	1.532	MON	38,186	190,928	07/09/2021	06/15/2060
06541X-AF-7	BANK BANK 2017-BNK7 A5			4	1.A	15,848,771	107.8450	16,295,354	15,110,000	15,743,792		(65,096)			3.435	2.620	MON	43,252	416,637	06/30/2021	09/15/2060
06541X-AG-5	BANK BANK 2017-BNK7 XA			4	1.A FE	3,454,870	3.3070	2,748,534		2,615,996		(551,378)			0.762	3.456	MON	52,792	687,028	06/23/2020	09/15/2060
06542B-BN-6	BANK BANK 2021-BN32 XA			4	1.A FE	4,515,234	5.6950	4,214,197		4,135,742		(379,492)			0.783	2.680	MON	48,298	468,888	03/17/2021	04/15/2054
07383F-6S-2	BEAR STEARNS COMM MTG SEC TRST BSCMS 2005-PWR8 CLASS- X1			4	6. FE	1,108	0.0010	1		1	145	(220)			0.716	5.055	MON	38	453	06/08/2005	06/11/2041
08160B-AD-6	BENCHMARK MORTGAGE TRUST BMARK 2018-B5 A4			4	1.A	23,178,455	112.7370	22,028,726	19,540,000	22,734,146		(444,310)			4.208	1.556	MON	68,514	753,651	01/21/2021	07/15/2051
08160K-AH-7	BENCHMARK MORTGAGE TRUST BMARK 2019-B15 XA			4	1.A FE	6,616,474	5.2210	5,672,289		6,616,474					0.824	0.000	MON	74,607	950,388	06/29/2020	12/15/2072
08162C-AD-2	BENCHMARK MORTGAGE TRUST BMARK 2018-B6 A4			4	1.A	23,102,344	113.1370	22,627,310	20,000,000	22,353,895		(326,466)			4.261	2.332	MON	71,017	852,200	09/05/2019	10/10/2051
08162C-AF-7	BENCHMARK MORTGAGE TRUST BMARK 2018-B6 AS			2,4	1.A	22,524,361	112.6630	21,989,557	19,518,000	22,298,969		(225,392)			4.441	2.146	MON	72,233	433,397	05/28/2021	10/10/2051
08162M-AX-6	BENCHMARK MORTGAGE TRUST BMARK 2020-B17 A5			2,4	1.A	12,686,032	100.6880	12,187,274	12,104,000	12,626,806		(59,226)			2.289	1.711	MON	23,088	253,972	01/08/2021	03/15/2053
08162M-AZ-1	BENCHMARK MORTGAGE TRUST BMARK 2020-B17 XA			4	1.A FE	4,414,780	8.2050	3,942,769		3,567,801		(504,431)			1.418	5.164	MON	56,795	706,324	04/16/2020	03/15/2053
08162R-AF-4	BENCHMARK MORTGAGE TRUST BMARK 2021-B23 XA			4	1.A FE	4,999,956	8.8940	4,433,389		4,528,505		(471,450)			1.277	2.058	MON	53,037	553,257	02/01/2021	02/15/2054
08162T-BB-8	BENCHMARK MORTGAGE TRUST BMARK 2018-B7 A4			4	1.A	13,975,795	114.8830	13,266,229	11,547,634	13,686,926		(288,869)			4.510	1.606	MON	43,400	477,398	01/11/2021	05/15/2053
08162V-AD-0	BENCHMARK MORTGAGE TRUST BMARK 2019-B10 A3			4	1.A	10,099,366	107.2280	10,722,838	10,000,000	10,071,469		(10,448)			3.455	3.343	MON	28,792	345,500	03/21/2019	03/15/2062
08163A-AE-3	BENCHMARK MORTGAGE TRUST BMARK 2020-B18 A5			2,4	1.A	11,965,264	97.9260	11,506,352	11,750,000	11,943,630		(21,633)			1.925	1.710	MON	18,849	207,339	01/08/2021	07/15/2053
08163A-AF-0	BENCHMARK MORTGAGE TRUST BMARK 2020-B18 XA			4	1.A FE	1,497,927	10.5400	1,266,809		1,241,493		(181,981)			1.792	2.823	MON	17,951	221,806	07/23/2020	07/15/2053
08163B-BA-8	BENCHMARK MORTGAGE TRUST BMARK 2020-B22 A5			4	1.A	21,438,047	98.0790	20,596,613	21,000,000	21,395,483		(42,564)			1.973	1.734	MON	34,528	379,803	01/08/2021	01/15/2054
08163D-AG-2	BENCHMARK MORTGAGE TRUST BMARK 2021-B25 XA			4	1.A FE	2,496,825	8.2160	2,334,913		2,319,839		(176,986)			1.110	2.524	MON	26,287	221,933	04/19/2021	04/15/2054
125039-AF-4	CD COMMERCIAL MORTGAGE TRUST CD 2017-CD6 A5			2,4	1.A	10,965,234	107.6770	10,767,735	10,000,000	10,874,663		(90,571)			3.456	1.836	MON	28,800	201,600	05/13/2021	11/13/2050
12508G-AU-0	UBS COMMERCIAL MORTGAGE TRUST CCUBS 2017-C1 A4			2,4	1.A	15,520,191	107.9660	14,713,544	13,628,000	15,261,080		(259,111)			3.544	1.397	MON	40,248	442,728	01/14/2021	11/15/2050
12512J-AW-4	CD COMMERCIAL MORTGAGE TRUST CD 2018-CD7 A4			4	1.A	20,599,990	113.0400	22,608,032	20,000,000	20,411,970		(58,663)			4.279	3.925	MON	71,317	855,800	08/02/2018	08/15/2051
12514M-BE-4	CD COMMERCIAL MORTGAGE TRUST CD 2016-CD1 AM			4	1.A	9,052,734	102.8000	9,251,996	9,000,000	9,033,201		(7,973)			2.926	2.840	MON	21,945	263,340	06/27/2019	08/10/2049
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST CD 2016-CD2 A3			4	1.A	11,564,515	104.0110	11,811,520	11,356,026	11,432,575		(31,299)			3.248	2.946	MON	30,737	403,357	10/19/2017	11/10/2049
12515A-BE-9	CD COMMERCIAL MORTGAGE TRUST CD 2016-CD2 A4			4	1.A	22,503,699	107.2540	23,502,576	21,913,000	22,256,975		(67,155)			3.526	3.178	MON	64,388	772,652	03/20/2019	11/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12515D-AR-5	CD COMMERCIAL MORTGAGE TRUST CD 2017-CD4 A4			4	1.A	5,749,009	107.3120	5,499,726	5,125,000	5,637,466		(94,934)			3.514	1.498	MON	15,008	180,093	10/26/2020	05/10/2050
12515G-AD-9	CD COMMERCIAL MORTGAGE TRUST CD 2017-CD3 A4			4	1.A	12,125,455	107.6450	11,485,744	10,670,000	11,828,037		(224,424)			3.631	1.362	MON	32,286	387,428	09/02/2020	02/10/2050
12515G-AE-7	CD COMMERCIAL MORTGAGE TRUST CD 2017-CD3 AAB			4	1.A	15,792,327	104.6750	16,067,318	15,349,734	15,504,513		(63,477)			3.453	3.010	MON	44,169	530,026	01/17/2018	02/10/2050
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST CD 2017-CD5 A4			4	1.A	10,946,074	107.0640	10,599,304	9,900,000	10,868,134		(77,941)			3.431	1.567	MON	28,306	141,529	07/13/2021	08/15/2050
12529M-AF-5	CANTOR COMMERCIAL REAL ESTATE CF 2019-CF1 A5			4	1.A	12,359,944	110.2700	13,232,422	12,000,000	12,270,491		(34,190)			3.786	3.436	MON	37,857	454,284	04/16/2019	05/15/2052
12529T-AX-1	CANTOR COMMERCIAL REAL ESTATE CF 2019-CF3 A4			4	1.A	10,814,976	105.5190	11,079,539	10,500,000	10,755,247		(29,670)			3.006	2.665	MON	26,298	315,578	12/09/2019	01/15/2053
12529T-AZ-6	CANTOR COMMERCIAL REAL ESTATE CF 2019-CF3 XA			4	1.A FE	5,629,307	4.6320	4,843,977		4,707,527		(613,632)			0.714	3.255	MON	62,244	801,460	06/29/2020	01/15/2053
12591Q-AR-3	COMM MORTGAGE TRUST COMM 2014-UBS4 A5			4	1.A	34,290,906	104.9970	34,488,509	32,847,000	33,573,645		(287,592)			3.694	2.756	MON	101,114	1,213,368	07/28/2020	08/10/2047
12591Q-AS-1	COMM MORTGAGE TRUST COMM 2014-UBS4 XA			4	1.A FE	3,932,790	2.2160	1,240,159		1,189,977		(455,533)			1.094	4.344	MON	51,040	651,054	01/29/2016	08/10/2047
12591T-AE-6	COMM MORTGAGE TRUST COMM 2014-LC15 A4			4	1.A	38,336,680	105.0510	38,691,315	36,831,000	37,199,749		(174,044)			4.006	3.498	MON	122,954	1,475,450	07/21/2017	04/10/2047
12591U-AF-0	COMM MORTGAGE TRUST COMM 2014-UBS2 A5			4	1.A	25,374,886	104.8610	25,573,096	24,387,500	24,750,783		(174,926)			3.961	3.196	MON	80,499	965,989	07/24/2020	03/10/2047
12592K-BC-7	COMM MORTGAGE TRUST COMM 2014-UBS5 A4			4	1.A	27,036,625	105.5510	27,596,327	26,145,000	26,428,456		(105,091)			3.838	3.402	MON	83,620	1,003,445	07/10/2017	09/10/2047
12592R-BF-5	COMM MORTGAGE TRUST COMM 2014-CR21 A3			4	1.A	28,265,102	103.8940	28,476,536	27,409,253	27,645,161		(89,366)			3.528	2.882	MON	80,583	966,998	12/30/2014	12/10/2047
12592T-AG-0	COMM MORTGAGE TRUST COMM 2015-3BP B			4	1.A	10,221,484	103.1150	10,311,485	10,000,000	10,143,892		(46,225)			3.238	2.743	MON	26,987	328,338	04/17/2020	02/10/2035
12592X-BF-2	COMM MORTGAGE TRUST COMM 2015-CR22 AM			4	1.A	27,152,116	105.1310	26,002,117	24,733,000	26,577,251		(560,797)			3.603	1.195	MON	74,261	846,894	01/07/2021	03/10/2048
12593J-BF-2	COMM MORTGAGE TRUST COMM 2015-CR24 A5			4	1.A	18,733,955	106.3480	19,142,717	18,000,000	18,428,156		(72,975)			3.696	2.966	MON	55,440	591,360	08/25/2021	08/10/2048
12593J-BJ-4	COMM MORTGAGE TRUST COMM 2015-CR24 B			4	1.A	8,280,538	106.3640	8,088,985	7,605,000	8,025,164		(114,322)			4.379	2.716	MON	27,749	337,673	09/19/2019	08/10/2048
12593Q-BE-9	COMM MORTGAGE TRUST COMM 2015-CR26 A4			4	1.A	66,257,339	106.5780	63,431,993	59,517,000	64,608,623		(1,322,233)			3.630	1.184	MON	180,039	2,024,342	03/02/2021	10/10/2048
12593Y-BE-2	COMM MORTGAGE TRUST COMM 2016-CR28 A4			4	1.A	14,858,456	107.1050	14,105,673	13,170,000	14,460,126		(320,155)			3.762	1.195	MON	41,288	495,455	10/13/2020	02/10/2049
12594C-BF-6	COMM MORTGAGE TRUST COMM 2016-DC2 A5			2,4	1.A	18,692,385	107.3600	17,850,731	16,627,000	18,299,800		(392,585)			3.765	1.183	MON	52,167	573,839	01/12/2021	02/10/2049
12594P-AV-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2016-NXSR A4			4	1.A	15,449,880	107.8080	16,171,148	15,000,000	15,221,069		(46,849)			3.795	3.433	MON	47,435	569,220	12/14/2016	12/15/2049
12595B-AD-3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017-C8 A4			4	1.A	22,275,000	106.5670	21,313,304	20,000,000	21,906,717		(342,576)			3.392	1.522	MON	56,533	678,390	12/02/2020	06/15/2050
12595J-AJ-3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017-CX10 A5			4	1.A	24,058,180	107.0240	23,224,262	21,700,000	23,892,258		(165,922)			3.458	1.622	MON	62,529	312,643	07/14/2021	11/15/2050
12595J-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2017-CX10 AS			4	1.A	10,874,473	106.9200	11,226,563	10,500,000	10,794,646		(47,313)			3.670	3.140	MON	32,111	385,329	04/15/2020	11/15/2050
12623S-AF-7	COMM MORTGAGE TRUST COMM 2012-CR5 XA			4	1.A FE	3,717,705	0.8480	404,148		379,537		(711,185)			1.500	0.950	MON	59,555	746,262	01/05/2016	12/10/2045
12623S-AJ-9	COMM MORTGAGE TRUST COMM 2012-CR5 AM			4	1.A FM	32,191,120	101.5760	31,849,933	31,355,782	31,473,656		(148,054)			3.223	2.747	MON	84,216	1,010,597	11/14/2016	12/10/2045
12623S-AL-4	COMM MORTGAGE TRUST COMM 2012-CR5 B			4	1.A FM	12,985,929	101.2900	12,827,719	12,664,373	12,746,858		(97,449)			3.774	2.988	MON	39,829	477,953	06/26/2019	12/10/2045
12624K-AN-6	COMM MORTGAGE TRUST COMM 2012-CR2 AMPZ			4	1.A FM	19,049,960	100.9860	18,293,072	18,114,515	18,186,022		(178,438)			3.791	2.792	MON	57,227	686,721	11/14/2016	08/15/2045
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA			4	1.C FE	4,945,494	0.6040	314,771		162,101		(950,583)			1.832	3.517	MON	79,519	992,162	12/01/2015	10/15/2045
12624P-AJ-4	COMM MORTGAGE TRUST COMM 2012-CR3 AM			4	1.A FM	20,692,188	99.9710	19,994,200	20,000,000	20,076,413		(115,884)			3.416	2.771	MON	56,933	683,200	11/16/2016	10/15/2045
12624X-AD-0	COMM MORTGAGE TRUST COMM 2013-CR6 A4			4	1.A	19,973,047	101.0040	20,200,852	20,000,000	19,984,447		(120)			3.101	3.121	MON	51,683	620,200	12/30/2014	03/10/2046
12626G-AM-5	COMM MORTGAGE TRUST COMM 2013-LC13 AM			4	1.A	16,176,151	104.7580	15,721,051	15,007,000	15,252,253		(147,990)			4.557	3.517	MON	56,989	683,869	01/18/2018	08/10/2046
12628I-AY-0	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2015-C1 A3			4	1.A	23,597,334	102.2360	23,674,034	23,156,224	23,387,442		(92,347)			3.236	2.449	MON	62,447	749,359	01/24/2020	04/15/2050
12629N-AF-2	COMM MORTGAGE TRUST COMM 2015-DC1 A5			4	1.A	25,630,184	104.8330	26,208,345	25,000,000	25,200,117		(66,962)			3.350	3.063	MON	69,792	837,500	03/06/2015	02/10/2048
12630B-BA-5	COMM MORTGAGE TRUST COMM 2013-CR13 A4			4	1.A	27,748,721	104.9160	28,107,098	26,790,000	27,011,648		(127,896)			4.194	3.702	MON	93,631	1,123,573	02/15/2018	10/10/2046
12631D-BA-0	COMM MORTGAGE TRUST COMM 2014-CR17 A4			4	1.A	11,207,524	103.5250	11,023,883	10,648,479	10,831,955		(84,247)			3.700	2.133	MON	32,833	393,994	07/19/2017	05/10/2047
12636F-BJ-1	COMM MORTGAGE TRUST COMM 2015-LC23 A4			4	1.A	12,304,217	107.2340	12,417,727	11,580,000	11,958,514		(95,009)			3.774	2.849	MON	36,419	437,029	09/24/2019	10/10/2048
12636G-AA-9	COMM MORTGAGE TRUST COMM 2016-667M A			4	1.A	13,748,693	103.6650	14,046,613	13,550,000	13,719,443		(33,683)			3.140	2.850	MON	35,456	418,797	01/21/2021	10/10/2036
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B			4	1.A	6,645,643	100.9900	6,564,353	6,500,000	6,572,612		(14,967)			3.179	2.928	MON	17,217	209,479	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM 2016-667M C			4	1.A	6,479,989	98.1220	6,377,945	6,500,000	6,487,099		4,065			3.179	3.227	MON	12,052	209,479	10/12/2016	10/10/2036
12637U-AW-9	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016-C7 A5			4	1.A	10,592,427	106.9800	10,344,976	9,670,000	10,506,255		(86,173)			3.502	1.570	MON	28,220	141,101	06/30/2021	11/15/2049
12640S-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC 2020-RPL4 A1			4	1.A FE	21,842,463	100.5950	21,290,670	21,164,736	21,729,962		(96,196)			2.000	1.023	MON	35,275	422,009	01/21/2021	01/25/2060
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2018-CX11 A4			2,4	1.A	27,742,070	107.7780	26,944,425	25,000,000	27,537,556		(204,514)			3.766	1.805	MON	78,456	392,281	07/13/2021	04/15/2051
12655T-BN-8	COMM MORTGAGE TRUST COMM 2019-GC44 XA			4	1.A FE	3,718,528	3.8760	2,966,041		2,860,052		(421,641)			0.648	3.218	MON	41,315	535,090	11/21/2019	08/15/2057
12656D-AA-1	CREDIT SUISSE MORTGAGE TRUST CSMC 2019-UVIL A			4	1.A FE	18,441,668	104.7300	18,620,948	17,780,000	18,346,626		(52,428)			3.160	2.710	MON	46,813	510,523	07/26/2021	12/15/2041
12656D-AE-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2019-UVIL B			4	1.D FE	5,137,030	102.6340	5,131,703	5,000,000	5,111,154		(12,919)			3.283	2.970	MON	13,681	166,447	12/11/2019	12/15/2041
12656D-AG-8	CREDIT SUISSE MORTGAGE TRUST CSMC 2019-UVIL C			4	1.G FE	5,051,355	99.7670	4,988,356	5,000,000	5,041,021		(5,163)			3.283	3.169	MON	13,681	166,447	12/11/2019	12/15/2041
12656D-AJ-2	CREDIT SUISSE MORTGAGE TRUST CSMC 2019-UVIL D			4	2.C FE	4,884,960	93.7930	4,689,636	5,000,000	4,904,077		9,575			3.283	3.568	MON	13,681	166,447	12/11/2019	12/15/2041
12656T-AB-4	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-RPL2 A1A			4	1.A FE	20,110,611	97.4080	19,589,342	20,110,617	20,108,927		(1,684)			1.115	1.100	MON	18,679	205,466	01/26/2021	01/25/2060
12657G-AA-3	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-RPL6 A1			2,4	1.A FE	18,426,834	99.9100	18,017,422	18,033,609	18,388,189		(38,645)			2.000	1.093	MON	30,056	150,280	07/28/2021	10/25/2060
12659P-AB-9	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM4 A2			2,4	1.C FE	5,894,138	98.9800	5,834,095	5,894,242	5,893,302		(835)			1.409	1.364	MON	6,921	41,525	06/29/2021	05/25/2066
12660L-AB-5	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM3 A2			2,4	1.C FE	10,076,924	98.3020	9,905,954	10,077,040	10,075,318		(1,606)			1.272	1.228	MON	10,682	74,772	05/20/2021	04/25/2066
12662E-AA-1	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM2 A1			2,4	1.A FE	10,508,903	99.0000	10,403,871	10,508,923	10,506,637		(2,266)			1.179	1.124	MON	10,325	92,925	03/26/2021	02/25/2066

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
12662K-AB-5	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM6 A2			4	1.C FE	11,514,804	98.8300	11,380,299	11,514,997	11,513,633		(1,171)			1.379	1.336	MON	13,233	39,698	09/27/2021	07/25/2066
17320D-AL-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013-GC11 XA			4	1.A FE	3,737,492	1.3090	700,227		620,547		(686,415)			1.352	3.301	MON	60,275	759,364	02/04/2016	04/10/2046
17320D-AN-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013-GC11 AS			2,4	1.A	11,318,906	102.0130	11,017,393	10,800,000	11,064,240		(210,296)			3.422	1.421	MON	30,798	369,576	10/14/2020	04/10/2046
17321J-AD-6	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013-GC15 A4			4	1.A	24,366,757	104.6530	23,510,364	22,465,000	23,355,258		(524,325)			4.371	1.926	MON	81,829	981,945	07/28/2020	09/10/2046
17321R-AH-9	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2013-GC17 AS			4	1.A	6,317,604	104.6890	6,093,968	5,821,000	5,959,410		(74,591)			4.544	3.183	MON	22,042	264,506	11/15/2016	11/10/2046
17322Y-AD-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014-GC25 A4			4	1.A	34,352,753	105.1500	34,942,297	33,231,000	33,794,951		(211,756)			3.635	2.957	MON	100,662	1,207,947	08/20/2020	10/10/2047
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015-P1 A5			4	1.A	20,599,048	106.7360	21,347,118	20,000,000	20,219,593		(63,498)			3.717	3.368	MON	61,950	743,400	08/06/2015	09/15/2048
17324K-AR-9	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015-GC35 AS			4	1.A	15,359,914	105.0280	15,154,430	14,429,000	15,003,606		(142,370)			4.072	2.968	MON	48,962	587,549	06/25/2019	11/10/2048
17324T-AJ-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-GC36 AS			4	1.A	15,713,234	106.1920	15,822,626	14,900,000	15,420,511		(123,483)			3.849	2.921	MON	47,792	573,501	07/26/2019	02/10/2049
17325D-AD-5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-P5 A4			4	1.A	9,917,119	104.3740	9,644,158	9,240,000	9,857,974		(59,145)			2.941	1.454	MON	22,646	113,229	07/13/2021	10/10/2049
17325D-AJ-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-P5 XA			4	1.A FE	3,148,917	5.5580	1,862,271		1,789,517		(130,246)			1.385	3.391	MON	38,665	509,572	01/18/2018	10/10/2049
17325H-BP-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017-P7 A4			4	1.A	4,356,492	108.1040	4,107,956	3,800,000	4,249,542		(84,420)			3.712	1.317	MON	11,755	141,056	09/23/2020	04/14/2050
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2017-P8 A4			4	1.A	6,784,688	107.3700	6,442,183	6,000,000	6,648,018		(111,070)			3.465	1.443	MON	17,325	207,900	10/06/2020	09/15/2050
17327F-BG-0	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2018-B2 XA			4	1.A FE	1,867,058	3.6010	1,756,041		1,483,759		(237,391)			0.741	8.906	MON	30,111	395,144	04/07/2020	03/10/2051
17328E-AA-6	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020-555 A			4	1.A	18,527,812	101.4520	18,261,340	18,000,000	18,438,546		(51,111)			2.647	2.313	MON	39,705	476,460	06/25/2020	12/10/2041
17328E-AC-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020-555 B			4	1.A	10,073,838	99.8350	9,764,875	9,781,000	10,023,554		(28,082)			2.829	2.488	MON	23,059	276,705	02/21/2020	12/10/2041
17328E-AE-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020-555 C			4	1.A	6,268,333	97.7300	5,947,875	6,086,000	6,237,229		(17,384)			3.031	2.688	MON	15,372	184,467	02/21/2020	12/10/2041
17328H-BD-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019-GC43 A4			4	1.A	25,749,085	106.0610	26,515,190	25,000,000	25,599,043		(71,012)			3.038	2.697	MON	63,292	759,500	10/29/2019	11/10/2052
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020-GC46 A5			4	1.A	15,449,222	103.9730	15,595,973	15,000,000	15,370,743		(42,740)			2.717	2.378	MON	33,963	407,550	02/13/2020	01/15/2053
17328R-BE-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2020-GC46 XA			4	1.A FE	3,981,323	6.6180	3,297,113		3,232,380		(411,498)			0.986	2.830	MON	40,917	516,474	02/14/2020	01/15/2053
200474-BC-7	COMM MORTGAGE TRUST COMM 2015-LC19 A4			4	1.A	28,264,061	104.4520	27,389,551	26,222,264	27,703,125		(424,840)			3.183	1.230	MON	69,555	707,229	04/29/2021	02/10/2048
20048E-AZ-4	COMM MORTGAGE TRUST COMM 2013-LC6 XA			4	1.A FE	2,341,279	0.7140	242,633		263,211		(444,895)			1.269	(0.523)	MON	35,955	499,269	01/14/2016	01/10/2046
201736-AE-5	COMMERCIAL MORTGAGE LEASE-BACK CMLBC SERIES 2001-CMLB CLASS X			4	4.C FE	95,604	1.2860	72,067		63,706		(11,387)			0.749	6.243	MON	3,498	38,412	07/24/2006	06/20/2031
22946D-AB-8	CREDIT SUISSE MORTGAGE TRUST CSMC 2021-NQM5 A2			2,4	1.C FE	15,337,139	98.5310	15,111,890	15,337,194	15,335,457		(1,682)			1.298	1.256	MON	16,590	82,949	07/27/2021	05/25/2066
23307D-BA-0	DBGS MORTGAGE TRUST DBGS 2018-C1 A4			4	1.A	24,718,197	114.2820	27,427,699	24,000,000	24,506,683		(68,968)			4.466	4.111	MON	89,320	1,071,840	10/17/2018	10/15/2051
23312J-AF-0	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2017-C6 A5			4	1.A	20,766,563	106.7530	19,749,253	18,500,000	20,391,958		(327,403)			3.328	1.365	MON	51,307	589,333	01/20/2021	06/10/2050
23312V-AD-8	DEUTSCHE BANK COMMERCIAL MORTG DBJPM 2016-C3 ASB			4	1.A	10,583,189	102.4570	10,527,549	10,275,090	10,402,918		4,016			2.756	2.116	MON	23,598	283,181	07/26/2016	09/10/2049
23345L-AA-7	DOLP TRUST DOLP 2021-NYC A			4	1.A	20,599,140	104.6220	20,924,360	20,000,000	20,561,566		(37,574)			2.956	2.623	MON	49,267	394,133	04/13/2021	05/10/2041
23345L-AE-9	DOLP TRUST DOLP 2021-NYC B			4	1.A	15,449,070	103.1810	15,477,219	15,000,000	15,421,211		(27,859)			3.228	2.893	MON	40,350	322,800	04/13/2021	05/10/2041
29425A-AD-5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015-GC33 A4			4	1.A	21,406,500	107.1200	20,567,107	19,200,000	20,809,030		(424,757)			3.778	1.424	MON	60,448	725,376	08/03/2020	09/10/2058
29429J-AA-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019-PRM A			4	1.A	21,672,945	103.6720	21,771,154	21,000,000	21,333,158		(142,330)			3.341	2.624	MON	58,468	701,610	07/24/2019	05/10/2035
29429J-AE-0	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2019-PRM B			4	1.A	5,061,919	103.1750	5,055,552	4,900,000	4,983,005		(35,376)			3.644	2.877	MON	14,880	178,556	02/19/2020	05/10/2035
33768J-AA-9	FIRSTKEY HOMES 2021-SFR3 TRUST FKH 2021-SFR3 A			4	1.A FE	16,999,553	99.9050	16,983,830	17,000,000	16,999,429		(124)			2.135	2.133	MON	22,180		11/19/2021	12/17/2038
36167R-AC-7	GCT COMMERCIAL MORTGAGE TRUST GCT 2021-GCT B			4	1.D FE	4,500,000	100.0230	4,501,016	4,500,000	4,500,000					1.360	1.364	MON	2,890	52,689	01/29/2021	02/15/2038
36192P-AT-3	GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 AS			4	1.A FM	22,475,134	101.4130	22,008,641	21,702,000	22,009,042		(372,691)			3.124	1.377	MON	56,498	677,970	09/28/2020	11/10/2045
36197Q-AA-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-G1 A1			4	1.A	1,969,706	100.3410	1,967,175	1,960,494	1,960,029		(572)			2.059	2.010	MON	3,364	40,367	11/23/2016	04/10/2031
36197Q-AC-3	GS MORTGAGE SECURITIES TRUST GSMS 2013-G1 A2			4	1.A	15,221,484	99.1830	14,877,429	15,000,000	15,058,330		(66,565)			3.557	3.103	MON	44,463	533,550	07/11/2019	04/10/2031
36198F-AG-7	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 XA			4	1.A FE	6,360,341	0.7660	1,701,863		1,705,404		(1,395,932)			0.544	0.464	MON	100,619	1,420,919	01/23/2018	08/10/2046
36198F-AM-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 AS			4	1.A	17,211,953	104.3590	16,697,478	16,000,000	16,225,869		(144,831)			4.507	3.557	MON	60,093	721,120	05/13/2014	08/10/2046
36228C-VF-7	GS MORTGAGE SECURITIES TRUST GSMS 2005-ROCK H			4	1.A FM	6,846,563	104.3660	6,261,974	6,000,000	6,502,603		(141,350)			5.713	3.080	MON	28,565	342,780	07/02/2019	05/03/2032
36228C-VG-5	GS MORTGAGE SECURITIES TRUST GSMS 2005-ROCK CLASS-J			4	1.A FM	20,402,206	103.2760	20,655,182	20,000,000	20,097,642		(27,546)			5.862	5.758	MON	97,700	1,172,400	05/17/2005	05/03/2032
36248G-AD-2	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 A4			4	1.A	16,124,219	104.6620	15,699,230	15,000,000	15,230,704		(128,739)			4.271	3.338	MON	53,388	640,650	10/08/2014	11/10/2046
36250G-AN-5	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 A3			4	1.A	13,427,524	103.7150	13,281,535	12,805,745	13,192,429		(121,416)			3.119	1.260	MON	33,284	399,411	01/24/2020	05/10/2050
36250G-AP-0	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 A4			4	1.A	28,839,488	105.4260	29,519,400	28,000,000	28,297,135		(87,198)			3.382	3.042	MON	78,913	946,960	05/15/2015	05/10/2050
36250H-AE-3	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 A5			4	1.A	27,345,310	105.2900	27,917,715	26,515,000	26,774,202		(90,717)			3.629	3.259	MON	80,186	962,229	08/25/2017	11/10/2047
36250P-AD-7	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC32 A4			4	1.A	40,252,278	106.6360	39,448,829	36,994,000	39,324,027		(534,008)			3.764	1.894	MON	116,038	1,198,709	06/30/2021	07/10/2048
36250V-AD-4	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC34 A4			4	1.A	10,374,485	105.9690	10,233,455	9,657,000	10,135,192		(125,507)			3.506	2.096	MON	28,215	338,574	01/24/2020	10/10/2048
36250V-AE-2	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC34 AAB			4	1.A	13,231,235	103.4880	13,033,936	12,594,617	12,834,742		(65,976)			3.278	2.194	MON	34,404	412,852	04/08/2016	10/10/2048
36250V-AH-5	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC34 AS			4	1.A	11,809,531	106.4100	11,705,131	11,000,000	11,524,037		(132,047)			3.911	2.572	MON	35,851	430,210	10/24/2019	10/10/2048
36250W-AA-8	GS MORTGAGE SECURITIES TRUST GSMS 2015-590M A			4	1.A	12,775,742	105.0680	12,818,312	12,200,000	12,625,187		(111,235)			3.621	2.624	MON	36,814	441,762	07/20/2020	10/10/2035
36250W-AG-5	GS MORTGAGE SECURITIES TRUST GSMS 2015-590M B			4	1.A	14,150,819	104.8290	14,721,180	14,043,000	14,109,445		(19,960)			3.805	3.669	MON	44,533	541,814	09/27/2019	10/10/2035

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
36251F-AW-6	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 A5			4	1.A	24,555,148	104.8440	23,507,058	22,421,000	23,937,432		(496,534)			3.396	1.096	MON	63,451	761,417	10/15/2020	02/10/2048
36251F-BA-3	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 AS			4	1.A	19,095,041	105.0740	19,185,478	18,259,000	18,809,537		(137,227)			3.759	2.696	MON	57,196	611,176	08/03/2021	02/10/2048
36251P-AD-6	GS MORTGAGE SECURITIES TRUST GSMS 2016-GS3 A4			4	1.A	36,445,683	104.1300	36,445,567	35,000,000	36,012,887		(126,788)			2.850	2.190	MON	83,125	807,500	08/10/2021	10/10/2049
36252A-AC-0	GS MORTGAGE SECURITIES TRUST GSMS 2015-GS1 A3			4	1.A	11,386,898	107.0020	11,877,241	11,100,000	11,268,302		(42,631)			3.734	3.309	MON	34,540	414,474	12/10/2019	11/10/2048
36252S-AV-9	GS MORTGAGE SECURITIES TRUST GSMS 2019-GC38 A4			2,4	1.A	11,604,379	111.7110	11,388,930	10,195,000	11,515,551		(88,828)			3.968	1.985	MON	33,711	202,269	06/25/2021	02/10/2052
36254C-AV-2	GS MORTGAGE SECURITIES TRUST GSMS 2017-GS7 A4			4	1.A	5,066,005	107.2400	4,820,448	4,495,000	4,964,730		(82,304)			3.430	1.435	MON	12,848	154,179	10/06/2020	08/10/2050
36257H-BR-6	GS MORTGAGE SECURITIES TRUST GSMS 2019-GC40 XA			4	1.A FE	7,798,233	6.3370	6,132,372		6,081,530		(915,343)			1.085	2.475	MON	87,471	1,107,993	02/21/2020	07/10/2052
36257U-AN-7	GS MORTGAGE SECURITIES TRUST GSMS 2019-GC42 XA			2,4	1.A FE	3,830,319	5.2030	3,623,677		3,652,366		(177,953)			0.808	2.042	MON	46,911	202,194	08/19/2021	09/01/2052
36258Y-BG-2	GS MORTGAGE SECURITIES TRUST GSMS 2020-GC45 A5			4	1.A	12,359,952	105.2330	12,627,962	12,000,000	12,294,821		(34,181)			2.911	2.569	MON	29,106	349,272	01/10/2020	02/13/2053
36260J-AD-9	GS MORTGAGE SECURITIES TRUST GSMS 2019-GC39 A4			4	1.A	21,113,463	109.3740	21,874,826	20,000,000	20,908,645		(115,578)			3.567	2.866	MON	59,450	713,400	09/22/2020	05/10/2052
396789-KZ-1	GCCFC COMMERCIAL MORTGAGE TRUS 2005-GG3 XC			4	6. FE	630	0.4170	1,313		717		(28)			0.722	497.938	MON	189	9,176	01/26/2005	08/10/2042
44217N-AC-0	HOUSTON GALLERIA MALL TRUST HGMT 2015-HGLR A1A2			4	1.A	35,370,117	101.5390	35,538,657	35,000,000	35,134,414		(43,363)			3.087	2.967	MON	90,026	1,080,310	07/19/2017	03/05/2037
44421G-AA-1	HUDSON YARDS HY 2019-30HY A			4	1.A	18,538,586	106.6590	19,198,679	18,000,000	18,416,714		(50,613)			3.228	2.891	MON	48,420	581,040	06/24/2019	06/10/2037
44421G-AE-3	HUDSON YARDS HY 2019-30HY B			4	1.A	9,784,964	105.0330	9,978,116	9,500,000	9,720,787		(26,681)			3.380	3.041	MON	26,758	321,100	06/24/2019	06/10/2037
44421G-AG-8	HUDSON YARDS HY 2019-30HY C			4	1.A	5,134,059	104.0070	5,200,365	5,000,000	5,103,870		(12,559)			3.443	3.141	MON	14,346	174,547	06/24/2019	06/10/2037
44421L-AA-0	HUDSON YARDS HY 2016-10HY A			4	1.A	11,646,113	103.7310	11,151,109	10,750,000	11,494,685		(151,429)			2.835	1.274	MON	25,397	279,366	01/13/2021	08/10/2038
44421L-AE-2	HUDSON YARDS HY 2016-10HY B			4	1.A	8,445,551	103.2080	8,501,259	8,237,000	8,337,319		(21,444)			2.977	2.693	MON	20,432	248,591	11/03/2016	08/10/2038
44421M-AE-0	HUDSON YARDS HY 2019-55HY B			4	1.A	15,193,530	102.8740	15,431,090	15,000,000	15,156,265		(18,565)			2.943	2.802	MON	36,785	447,551	12/02/2019	12/10/2041
44421M-AG-5	HUDSON YARDS HY 2019-55HY C			4	1.A	20,000,520	101.2300	20,245,954	20,000,000	19,997,759		(1,376)			2.943	2.952	MON	49,047	596,734	12/02/2019	12/10/2041
46590J-AW-7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C32 A5			4	1.A	34,748,091	105.4620	35,561,635	33,720,000	34,141,837		(116,237)			3.598	3.217	MON	101,109	1,213,313	12/21/2017	11/15/2048
46590K-AE-4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015-JP1 A5			4	1.A	29,086,816	107.9010	27,610,154	25,588,402	28,247,401		(660,745)			3.914	1.187	MON	83,461	1,001,530	09/22/2020	01/15/2049
46590R-AE-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016-JP3 A5			4	1.A	30,224,337	104.0260	30,365,233	29,190,000	29,808,059		(103,296)			2.870	2.370	MON	69,822	767,712	07/01/2021	08/15/2049
46590R-AJ-8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016-JP3 AS			4	1.A	8,120,508	103.9580	7,796,818	7,500,000	8,017,422		(103,086)			3.144	1.600	MON	19,650	216,150	01/12/2021	08/15/2049
46614K-AD-8	JER CDO JER 2005-1A CLASS-D			4	6. FE		0.0100	800	8,000,000						6.440	0.000	MON	42,933		01/20/2006	11/20/2043
46625Y-BL-6	JP MORGAN CHASE COMMERCIAL MOR 2004-LN2 X1			4	6. FE	1,910	0.0010	4		4	196	(196)			0.512	67.105	MON	165	1,974	08/16/2004	07/15/2041
46625Y-SR-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005-LDP3 CLASS-X1			4	6. *	1,890	0.0010	2		2					0.000	3.699	MON			08/18/2005	08/15/2042
46638U-AE-6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012-C8 XA			4	1.A FE	2,604,961	0.4420	145,057		160,132		(560,407)			1.716	2.954	MON	46,964	603,244	03/09/2016	10/15/2045
46639J-AE-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-C10 A5			4	1.A	13,912,921	101.7750	13,747,544	13,507,729	13,540,967		(42,713)			3.143	2.519	MON	35,373	425,889	03/01/2013	12/15/2047
46641W-AZ-0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C19 AS			4	1.A	17,509,966	104.9460	17,840,767	17,000,000	17,115,134		(58,712)			4.243	3.889	MON	60,112	720,904	04/29/2014	04/15/2047
46643A-BE-2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C23 A5			2,4	1.A	30,804,037	106.0120	31,061,525	29,300,000	30,225,635		(207,685)			3.934	2.665	MON	96,060	923,226	06/30/2021	09/15/2047
46643G-AE-0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C24 A5			4	1.A	12,843,688	105.3090	13,058,345	12,400,000	12,628,815		(82,500)			3.639	2.914	MON	37,598	451,174	05/10/2019	11/15/2047
46643T-BB-7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C26 ASB			4	1.A	6,039,063	102.7030	5,883,751	5,728,897	5,819,520		(38,081)			3.288	1.971	MON	15,699	195,624	04/08/2016	01/15/2048
46643T-BJ-0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014-C26 A4			4	1.A	41,208,804	105.2500	42,099,912	40,000,000	40,358,164		(129,623)			3.494	3.144	MON	116,477	1,397,720	12/30/2014	01/15/2048
46644A-BF-8	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C27 A4			4	1.A	22,159,752	104.3860	22,640,041	21,688,701	21,878,506		(65,961)			3.179	2.853	MON	57,464	689,571	08/09/2017	02/15/2048
46644R-AZ-8	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C29 A4			4	1.A	21,447,941	105.7300	21,960,192	20,770,000	21,015,601		(79,915)			3.611	3.207	MON	62,497	749,963	08/09/2017	05/15/2048
46644U-BA-5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C30 A5			4	1.A	30,899,850	107.1520	32,145,711	30,000,000	30,328,460		(95,080)			3.822	3.473	MON	95,545	1,146,540	07/17/2015	07/15/2048
46645J-AD-4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C33 A4			2,4	1.A	8,137,972	107.4850	7,754,737	7,214,714	7,915,188		(178,083)			3.770	1.168	MON	22,664	271,973	09/29/2020	12/15/2048
46645J-AJ-1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015-C33 XA			4	1.A FE	4,770,556	3.1060	2,970,508		2,931,759		(775,678)			0.904	3.051	MON	72,081	927,343	04/02/2019	11/15/2025
46645L-AY-3	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2016-C1 A5			4	1.A	39,486,080	106.3800	38,988,307	36,650,000	38,593,760		(464,246)			3.576	2.177	MON	109,220	1,310,641	01/23/2020	03/15/2049
46646G-AA-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016-NINE A			4	1.A	12,355,627	103.7070	13,751,540	13,260,000	12,680,461		109,808			2.854	3.898	MON	31,538	383,710	11/29/2018	10/06/2038
46646G-AE-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016-NINE B			4	1.A	19,303,125	101.4360	20,287,136	20,000,000	19,602,007		75,808			2.854	3.327	MON	47,568	578,748	11/03/2017	10/06/2038
46648K-AU-0	JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2017-C7 A5			4	1.A	32,199,433	107.3640	32,677,313	30,436,000	31,795,010		(199,256)			3.409	2.534	MON	86,469	950,945	05/12/2021	10/15/2050
46868R-AA-2	JACKSON PARK TRUST JAX 2019-LIC A			4	1.A	14,881,787	102.3450	15,351,750	15,000,000	14,901,555		9,443			2.766	2.863	MON	34,575	414,900	11/07/2019	10/14/2039
46868R-AG-9	JACKSON PARK TRUST JAX 2019-LIC B			4	1.A	11,409,125	100.4340	11,549,890	11,500,000	11,424,118		7,263			2.914	3.013	MON	27,926	335,110	11/07/2019	10/14/2039
46868R-AJ-3	JACKSON PARK TRUST JAX 2019-LIC C			4	1.A	19,841,488	97.7850	19,556,990	20,000,000	19,867,122		12,447			3.131	3.233	MON	52,183	626,200	11/07/2019	10/14/2039
47631W-AE-7	JER CDO CDO SERIES 2006-2A CLASS CFX			4	6. FE		0.0000		7,000,000						5.749	0.000	MON	33,536		09/28/2006	03/25/2045
48128K-AU-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2017-JP6 A5			4	1.A	15,329,959	107.2800	14,568,576	13,580,000	14,989,622		(259,816)			3.490	1.414	MON	39,493	473,915	10/21/2020	07/15/2050
50202K-AA-4	LADDER CAPITAL COMMERCIAL MORT LCCM 2021-FL2 A			2,4	1.A FE	10,000,000	99.8840	9,988,370	10,000,000	10,000,000					1.308	1.310	MON	5,811	55,623	07/01/2021	12/13/2038
55282M-AA-2	MADISON AVENUE TRUST MAD 2017-330M A			4	1.A	6,489,043	101.1830	6,530,352	6,454,000	6,467,987		(7,935)			3.188	3.072	MON	17,147	208,618	04/09/2019	08/15/2034
55282M-AE-4	MADISON AVENUE TRUST MAD 2017-330M B			4	1.A	15,398,994	101.0530	15,390,338	15,230,000	15,282,640		(26,271)			3.366	3.197	MON	42,719	519,746	10/04/2018	08/15/2034
55316P-AE-7	MKT 2020-525M MORTGAGE TRUST MKT 2020-525M B			4	1.A	6,179,760	102.2890	6,137,327	6,000,000	6,148,854		(16,909)			2.866	2.529	MON	14,330	171,960	02/07/2020	02/12/2040
55316P-AG-2	MKT 2020-525M MORTGAGE TRUST MKT 2020-525M C			4	1.A	7,159,243	100.6100	7,042,722	7,000,000	7,131,772		(15,040)			2.941	2.685	MON	17,154	208,701	02/07/2020	02/12/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55354J-AG-9	MSDB TRUST MSDB 2017-712F B			4	1.A	16,102,982	103.8280	16,716,326	16,100,000	16,076,371		1,111			3.453	3.487	MON	46,325	563,622	04/07/2020	07/11/2039
55354J-AJ-3	MSDB TRUST MSDB 2017-712F C			4	1.A	25,838,094	98.1720	25,402,031	25,875,000	25,830,908		2,471			3.628	3.668	MON	78,229	951,783	06/20/2018	07/11/2039
55358P-AA-4	MSCG TRUST MSCCG 2018-SELF A			4	1.A FE	9,500,000	99.9380	9,494,144	9,500,000	9,500,000					1.010	1.011	MON	4,531	96,708	10/09/2018	10/15/2028
556227-AA-4	MADISON AVENUE TRUST MAD 2015-11MD A			4	1.A	38,211,270	104.5550	37,117,153	35,500,000	37,413,390		(505,668)			3.555	2.016	MON	105,163	1,279,481	07/09/2020	09/10/2035
563136-AA-8	MANHATTAN WEST OMW 2020-OMW A			4	1.A	19,053,958	99.6750	18,439,807	18,500,000	18,951,453		(76,619)			2.130	1.676	MON	32,838	394,050	08/17/2020	09/10/2039
563136-AE-0	MANHATTAN WEST OMW 2020-OMW B			4	1.A	18,284,805	99.5730	17,923,145	18,000,000	18,231,758		(39,679)			2.335	2.093	MON	35,025	426,133	08/17/2020	09/10/2039
58550L-AA-3	MELLO WAREHOUSE SECURITIZATION MWST 2021-1 A			4	1.A FE	30,000,000	99.3990	29,819,715	30,000,000	30,000,000					0.802	0.795	MON	3,341	217,920	01/29/2021	02/25/2055
58551V-AA-0	MELLO WAREHOUSE SECURITIZATION MWST 2020-2 A			4	1.A FE	35,000,000	99.6240	34,868,295	35,000,000	35,000,000					0.902	0.886	MON	4,384	329,661	12/14/2020	11/25/2053
58552N-AA-7	MELLO WAREHOUSE SECURITIZATION MWST 2021-2 A			2,4	1.A FE	48,000,000	99.6640	47,838,653	48,000,000	48,000,000					0.852	0.853	MON	5,679	278,377	04/21/2021	04/25/2055
58552N-AB-5	MELLO WAREHOUSE SECURITIZATION MWST 2021-2 B			2,4	1.C FE	25,000,000	99.5630	24,890,745	25,000,000	25,000,000					1.002	1.004	MON	3,479	170,814	04/21/2021	04/25/2055
61690Q-AE-9	MORGAN STANLEY BAML TRUST MSBAM 2015-C23 A4			4	1.A	35,331,241	106.1520	35,820,952	33,745,000	34,742,852		(183,704)			3.719	2.781	MON	104,581	1,065,261	06/30/2021	07/15/2050
61691G-AV-2	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 AS			4	1.A	23,913,059	107.6500	23,521,497	21,850,000	23,455,733		(214,836)			3.994	2.399	MON	72,724	621,899	11/18/2021	12/15/2049
61691Q-AE-8	MORGAN STANLEY CAPITAL I TRUST MSC 2018-L1 A4			4	1.A	27,896,172	113.6590	27,505,490	24,200,000	27,124,459		(403,270)			4.407	2.426	MON	88,875	1,066,494	01/24/2020	10/15/2051
61691U-BE-8	MORGAN STANLEY CAPITAL I TRUST MSC 2019-L3 A4			4	1.A	12,359,324	106.5120	12,781,492	12,000,000	12,288,622		(33,826)			3.127	2.785	MON	31,270	375,240	11/08/2019	11/15/2029
61692B-BU-3	MORGAN STANLEY CAPITAL I TRUST MSC 2020-HR8 XA			4	1.A FE	2,014,227	13.1030	1,775,762		1,736,579		(197,230)			1.843	2.989	MON	20,817	257,118	07/24/2020	07/15/2053
617451-CU-1	MORGAN STANLEY CAPITAL I TRUST MSC 2006-T21 CLASS-X			4	6. FE	20,389	0.0160	1,085		1,085	3,546	(5,341)			0.075	(30.524)	MON	421	5,086	01/20/2006	10/12/2052
61751X-AX-8	MORGAN STANLEY CAPITAL I TRUST MSC 2007-T25 CLASS X			2,4	6. FE	312,074	0.0010	132		132	(130,785)	123,658			0.222	5.053	MON	2,437	47,434	01/19/2007	11/12/2049
61761D-AE-2	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 AS			4	1.A FM	8,996,702	101.3000	8,847,556	8,734,000	8,790,395		(94,751)			3.476	2.370	MON	25,299	303,594	10/11/2019	11/15/2045
61761D-AJ-1	MORGAN STANLEY BAML TRUST MSBAM 2012-C6 XA			4	1.A FE	2,318,029	0.3750	119,500		106,690		(507,431)			1.583	1.285	MON	42,085	566,349	03/09/2016	11/15/2045
61762X-AU-1	MORGAN STANLEY BAML TRUST MSBAM 2013-C12 A4			4	1.A	17,453,122	104.1940	16,988,832	16,305,000	16,764,752		(278,833)			4.259	2.439	MON	57,869	694,430	12/10/2019	10/15/2046
61763K-BA-1	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 A4			4	1.A	22,659,417	104.9660	23,092,487	22,000,000	22,136,943		(74,095)			4.051	3.696	MON	74,268	891,220	03/26/2014	04/15/2047
61763U-BA-9	MORGAN STANLEY BAML TRUST MSBAM 2014-C17 XA			4	1.A FE	2,905,104	1.7810	757,598		831,461		(281,922)			1.055	2.202	MON	37,398	499,788	12/03/2015	08/15/2047
61763X-AE-6	MORGAN STANLEY BAML TRUST MSBAM 2014-C18 A4			4	1.A	10,299,358	105.7990	10,579,939	10,000,000	10,079,273		(34,738)			3.923	3.571	MON	32,692	392,300	09/18/2014	10/15/2047
61764R-BF-4	MORGAN STANLEY BAML TRUST MSBAM 2015-C20 A4			2,4	1.A	9,348,750	104.4970	9,028,519	8,640,000	9,194,419		(154,331)			3.249	1.003	MON	23,393	210,535	03/03/2021	02/15/2048
61764R-BG-2	MORGAN STANLEY BAML TRUST MSBAM 2015-C20 XA			4	1.B FE	2,919,737	2.9320	995,344		977,525		(303,820)			1.263	4.414	MON	35,731	505,642	01/22/2016	02/15/2048
61765L-AU-4	MORGAN STANLEY BAML TRUST MSBAM 2015-C24 A4			4	1.A	32,524,059	106.6530	32,897,084	30,845,000	31,961,589		(318,404)			3.732	2.604	MON	95,928	1,151,135	09/24/2020	05/15/2048
61765L-AW-0	MORGAN STANLEY BAML TRUST MSBAM 2015-C24 AS			4	1.A	3,422,588	105.8890	3,349,268	3,163,000	3,324,177		(44,364)			4.036	2.497	MON	10,638	127,659	09/26/2019	05/15/2048
61769J-BB-6	MORGAN STANLEY CAPITAL I TRUST MSC 2019-H6 XA			4	1.A FE	6,402,950	7.8930	4,942,530		4,730,302		(639,909)			1.310	3.644	MON	68,339	862,462	06/07/2019	06/15/2052
61771L-AE-2	MORGAN STANLEY CAPITAL I TRUST MSC 2019-MEAD B			4	1.A	10,195,240	100.7470	10,074,722	10,000,000	10,112,598		(39,997)			3.177	2.754	MON	26,476	322,122	11/15/2019	11/10/2036
61771L-AG-7	MORGAN STANLEY CAPITAL I TRUST MSC 2019-MEAD C			4	1.A	7,040,411	99.5050	6,965,356	7,000,000	7,021,793		(9,643)			3.177	3.053	MON	18,533	225,486	11/15/2019	11/10/2036
61773P-AE-1	MORGAN STANLEY CAPITAL I TRUST MSC 2021-PLZA B			4	1.A	15,348,177	101.6690	15,250,365	15,000,000	15,344,410		(3,767)			2.810	2.560	MON	25,757	35,123	11/05/2021	11/09/2031
61773P-AG-6	MORGAN STANLEY CAPITAL I TRUST MSC 2021-PLZA C			4	1.F FE	8,630,527	99.1120	8,578,144	8,655,000	8,630,721		194			2.810	2.851	MON	20,266	20,266	11/05/2021	11/09/2031
628983-AK-4	N-STAR REAL ESTATE CDO LTD NSTAR SERIES 2007-9A CLASS H			4	6. FE	608,892	0.0000		5,535,216						1.704	116.628	MON	6,551		03/31/2010	08/07/2052
63875B-AA-3	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019-1776 A			4	1.A FE	21,080,045	99.9390	20,987,251	21,000,000	21,045,067		(22,498)			2.507	2.403	MON	43,878	526,533	06/26/2020	10/15/2036
63875B-AC-9	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2019-1776 B			4	1.D FE	6,974,993	99.9360	6,970,521	6,975,000	6,971,901		(1,448)			2.707	2.699	MON	15,734	188,813	10/18/2019	10/15/2036
63875D-AA-9	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2020-2PAC A			4	1.A FE	15,449,970	102.4090	15,361,301	15,000,000	15,275,812		(92,068)			2.966	2.311	MON	37,075	444,900	01/28/2020	12/15/2038
63875D-AG-6	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2020-2PAC B			4	1.D FE	10,299,950	102.0820	10,208,158	10,000,000	10,187,965		(58,785)			3.145	2.507	MON	26,204	314,450	01/28/2020	12/15/2038
63875D-AJ-0	NATIXIS COMMERCIAL MORTGAGE SE NCMS 2020-2PAC C			4	1.G FE	7,964,004	101.8920	7,878,345	7,732,050	7,878,979		(45,035)			3.396	2.765	MON	21,884	262,611	01/28/2020	12/15/2038
68245H-AA-2	ONE MARKET PLAZA TRUST OMPT 2017-1MKT A			4	1.A	15,063,867	100.2550	15,038,277	15,000,000	15,020,450		(15,278)			3.614	3.528	MON	45,174	542,085	01/18/2019	02/10/2032
68245H-AC-8	ONE MARKET PLAZA TRUST OMPT 2017-1MKT B			4	1.A	18,099,960	99.8580	17,526,116	17,551,000	17,721,134		(84,251)			3.845	3.344	MON	56,241	674,889	10/05/2017	02/10/2032
69357X-AA-9	PFP III PFP 2021-8 A			4	1.A FE	32,000,000	99.5140	31,844,384	32,000,000	32,000,000					1.109	1.111	MON	17,738	74,430	09/16/2021	08/09/2037
74387P-AA-0	PROVIDENT FUNDING MORTGAGE WAR PFWST 2021-1 A			2,4	1.A FE	30,000,000	99.4670	29,840,133	30,000,000	30,000,000					0.802	0.787	MON	3,341	187,176	03/17/2021	02/25/2055
78397E-AG-1	SBALR COMMERCIAL MORTGAGE 2020 SBALR 2020-RR1 AAB			4	1.A	22,348,072	103.9430	22,553,476	21,698,000	22,190,545		(86,709)			2.778	2.329	MON	41,859	602,770	02/21/2020	02/13/2053
78449R-AA-3	SLG OFFICE TRUST SLG 2021-OVA A			4	1.A	20,599,984	102.4100	20,482,024	20,000,000	20,571,262		(28,722)			2.585	2.251	MON	43,090	258,540	06/15/2021	07/15/2041
78449R-AG-0	SLG OFFICE TRUST SLG 2021-OVA C			4	1.A	11,322,366	100.9200	11,101,236	11,000,000	11,307,073		(15,293)			2.851	2.521	MON	26,131	156,784	06/15/2021	07/15/2041
78449R-AJ-4	SLG OFFICE TRUST SLG 2021-OVA D			4	1.A	12,981,414	97.2440	12,641,688	13,000,000	12,981,600		186			2.851	2.871	MON	30,882	185,290	06/15/2021	07/15/2041
85772C-AA-8	STATION PLACE SECURITIZATIION SPST 2021-12 A			4	2.B FE	100,000,000	99.9630	99,962,780	100,000,000	100,000,000					0.703	0.704	MON	15,617	229,464	08/24/2021	09/26/2022
85772M-AA-6	STATION PLACE SECURITIZATIION SPST 2021-2 A			4	2.B FE	125,000,000	100.0070	125,009,313	125,000,000	125,000,000					1.003	1.005	MON	27,854	1,043,552	02/23/2021	03/24/2022
85773A-AA-1	STATION PLACE SECURITIZATIION SPST 2021-11 A			4	2.B FE	200,000,000	99.8510	199,702,920	200,000,000	200,000,000					0.803	0.804	MON	35,678	569,200	08/12/2021	08/16/2023

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	1211 AVENUE OF THE AMERICAS SE AOTA 2015-1211 A1A2																				
90117P-AC-9				4	1.A	31,360,619	106.3800	31,754,487	29,850,000	30,640,454		(211,437)			3.901	3.115	MON	97,025	1,164,299	03/22/2019	08/10/2035
90187L-AA-7	PARK AVENUE TRUST PRKAV 2017-245P A			4	1.A	12,060,375	105.8380	12,277,177	11,600,000	11,956,491		(60,565)			3.508	2.905	MON	33,911	406,928	04/03/2020	06/05/2037
90269G-AG-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 XA			4	1.A FE	977,300	0.0010	102				(161,785)			1.849	0.000	MON	15,669	212,886	10/27/2016	05/10/2045
90270R-BE-3	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2012-C4 A5			4	1.A FM	21,158,510	100.7320	20,932,053	20,780,000	20,805,570		(44,384)			2.850	2.635	MON	49,356	592,272	03/12/2015	12/10/2045
90270Y-AC-3	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C5 XA			4	1.A FE	4,997,162	0.5510	555,414		574,401		(864,204)			0.900	0.652	MON	75,673	973,113	12/19/2016	03/10/2046
90270Y-BF-5	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C5 A4			4	1.A	10,498,509	101.3850	10,260,313	10,120,188	10,175,568		(58,517)			3.185	2.578	MON	26,858	322,298	04/21/2016	03/10/2046
90276C-AH-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C2 AS			4	1.A	10,954,297	106.3740	10,637,418	10,000,000	10,762,722		(130,321)			3.740	2.257	MON	31,167	374,000	07/07/2020	08/15/2050
90276E-AE-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C1 A4			4	1.A	25,748,455	106.4700	26,617,615	25,000,000	25,417,634		(76,693)			3.460	3.112	MON	72,083	865,000	05/31/2017	06/15/2050
90276F-AZ-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018-C10 AS			2,4	1.A	3,937,852	111.5400	3,848,145	3,450,000	3,896,535		(41,317)			4.494	2.291	MON	12,921	90,450	05/12/2021	05/15/2051
90276G-AU-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C3 XA			4	1.A FE	7,002,037	4.4560	5,653,090		5,789,257		(653,633)			1.078	4.338	MON	114,005	1,456,251	06/26/2020	08/15/2050
90276U-AU-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C6 ASB			4	1.A	10,299,999	105.7480	10,574,784	10,000,000	10,130,227		(43,067)			3.504	3.034	MON	29,202	350,420	12/01/2017	12/15/2050
90276U-BC-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2017-C6 AS			4	1.A	7,739,102	108.1770	7,572,373	7,000,000	7,665,310		(73,792)			3.932	2.189	MON	22,938	183,507	04/21/2021	12/15/2050
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM 2018-C11 A5			4	1.A	34,692,094	111.5190	36,633,873	32,850,000	34,357,051		(164,295)			4.241	3.430	MON	116,100	1,254,482	05/12/2021	07/15/2051
90349D-AD-4	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2012-C3 A4			4	1.A FM	14,063,002	100.7300	13,821,043	13,720,931	13,735,824		(35,563)			3.091	2.586	MON	35,343	457,247	09/14/2012	08/10/2049
90349D-AE-2	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2012-C3 AS			4	1.A FM	16,651,782	101.2310	16,449,984	16,250,000	16,272,170		(52,919)			3.814	3.499	MON	51,648	619,775	04/03/2019	08/10/2049
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2012-C3 XA			4	1.A FE	4,457,714	0.7220	353,138		287,061		(878,878)			1.810	1.612	MON	73,777	973,429	01/28/2016	08/10/2049
90349G-BF-1	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C6 A4			4	1.A	17,073,115	101.8430	16,905,409	16,599,544	16,655,172		(54,364)			3.244	2.906	MON	44,878	538,366	01/17/2018	04/10/2046
91835R-AA-8	VMC FINANCE LLC VMC 2021-FL4 A			4	1.A FE	31,756,230	99.7630	31,675,100	31,750,412	31,755,191		(1,039)			1.204	1.194	MON	12,741	201,886	07/15/2021	06/16/2036
92890K-BA-2	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-C22 A5			4	1.A	27,441,406	105.0910	26,272,858	25,000,000	26,586,756		(582,682)			3.752	1.312	MON	78,167	938,000	07/10/2020	09/15/2057
92890N-AA-7	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2012-C10 XA			4	1.A FE	5,727,356	0.9230	682,623		554,873		(1,106,263)			1.483	1.944	MON	91,393	1,219,626	12/19/2016	12/15/2045
92890P-AE-4	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2013-C14 A5			4	1.A	18,028,500	102.7680	18,164,175	17,675,000	17,754,734		(72,299)			3.337	2.922	MON	49,151	589,815	01/17/2018	06/15/2046
92930R-AC-6	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2012-C9 AS			4	1.A FM	15,363,281	101.1580	15,173,732	15,000,000	15,075,848		(118,460)			3.388	2.585	MON	42,350	508,200	07/09/2019	11/15/2045
92930R-AF-9	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2012-C9 XA			4	1.A FE	1,612,826	0.7120	124,628		127,683		(316,406)			1.851	1.711	MON	27,015	349,490	01/19/2016	11/15/2045
92937F-AF-8	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2013-C12 AS			2,4	1.A	24,238,845	102.2820	23,799,966	23,269,000	23,981,577		(257,268)			3.560	0.891	MON	69,031	345,157	07/28/2021	03/15/2048
92937F-AJ-0	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2013-C12 XA			4	1.A FE	2,504,412	0.9590	556,177		542,548		(619,184)			1.093	3.935	MON	52,787	1,024,502	11/15/2018	03/15/2048
92939F-AU-3	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-C21 A5			4	1.A	33,001,758	104.9530	33,060,044	31,500,000	31,939,166		(176,023)			3.678	3.067	MON	96,548	1,158,570	02/02/2018	08/15/2047
92939H-AY-1	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-C23 A5			4	1.A	29,471,900	106.1120	29,711,360	28,000,000	28,879,180		(258,834)			3.917	2.658	MON	91,397	992,307	04/20/2021	10/15/2057
92939H-BA-2	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-C23 AS			4	1.A	13,835,938	105.4110	13,176,429	12,500,000	13,411,563		(335,656)			4.210	1.404	MON	43,854	526,250	09/23/2020	10/15/2057
92939L-AD-8	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-C25 A4			4	1.A	32,539,618	104.4270	33,393,671	31,977,996	32,247,954		(47,324)			3.365	2.706	MON	89,672	1,076,060	05/09/2019	11/15/2047
94988H-AK-7	WELLS FARGO COMMERCIAL MORTGAG WFCM 2012-LC5 XA			4	1.A FE	3,102,924	0.6820	237,785		178,347		(605,566)			1.722	1.548	MON	50,033	626,439	12/03/2015	10/15/2045
94988Q-AG-6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013-LC12 A4			4	1.A	19,259,579	103.5490	19,363,652	18,700,000	18,770,924		(64,456)			4.218	3.864	MON	65,731	788,766	07/17/2013	07/15/2046
94988X-AU-0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014-LC16 A5			4	1.A	10,316,797	104.7920	10,479,198	10,000,000	10,118,470		(52,136)			3.817	3.254	MON	31,808	381,700	02/02/2018	08/15/2050
94989A-AU-9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014-LC18 A5			4	1.A	49,907,032	105.0830	49,381,116	46,992,282	48,926,130		(568,865)			3.405	1.923	MON	133,341	1,423,708	03/08/2021	12/15/2047
94989C-AZ-4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015-C26 AS			4	1.A	9,783,594	103.5660	10,356,609	10,000,000	9,877,694		32,908			3.580	3.992	MON	29,833	358,000	01/09/2019	02/15/2048
94989D-AY-5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015-C27 AS			4	1.A	10,764,063	104.7680	10,476,841	10,000,000	10,455,967		(138,492)			3.836	2.322	MON	31,967	383,600	10/03/2019	02/15/2048
94989J-AZ-9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015-C28 A4			4	1.A	12,723,241	105.8070	12,259,307	11,586,518	12,434,680		(238,540)			3.540	1.228	MON	34,180	379,188	06/30/2021	05/15/2048
94989N-BE-6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015-C30 A4			4	1.A	24,037,521	106.5910	24,663,478	23,138,496	23,553,010		(116,416)			3.664	3.105	MON	70,650	847,794	06/25/2019	09/15/2058
94989T-BB-9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015-LC22 AS			4	1.A	11,309,385	107.0460	11,775,066	11,000,000	11,180,254		(49,497)			4.207	3.711	MON	38,564	462,770	06/27/2019	09/15/2058
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016-C32 XA			4	1.A FE	2,203,257	4.1910	1,749,666		1,715,605		(437,552)			1.205	2.825	MON	41,913	533,174	07/30/2020	01/15/2059
94990D-AA-4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2018-1745 A			4	1.A FE	24,932,325	108.3740	27,093,490	25,000,000	24,941,913		2,903			3.749	3.793	MON	78,098	950,191	06/14/2018	06/15/2036
94990D-AE-6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2018-1745 B			4	1.D FE	10,579,561	103.7850	11,208,747	10,800,000	10,642,432		18,892			3.749	4.013	MON	33,738	410,483	06/14/2018	06/15/2036
95000D-BF-7	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016-C34 AS			4	1.A	11,417,930	101.8230	11,047,791	10,850,000	11,230,601		(86,044)			3.484	2.600	MON	31,501	378,014	10/10/2019	06/15/2049
95000G-BB-9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016-BNK1 XA			4	1.A FE	3,991,383	6.4590	2,539,463		2,573,102		(296,647)			1.721	0.569	MON	56,372	702,174	04/10/2019	08/15/2049
95000M-BR-1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016-C36 AS			2,4	1.A	16,027,835	102.9650	15,616,718	15,167,000	15,771,634		(121,301)			3.419	2.518	MON	43,213	518,560	07/09/2020	11/15/2059
95000P-AG-9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016-C37 AS			4	1.A	24,859,203	108.1930	27,210,655	25,150,000	24,917,588		34,168			4.016	4.224	MON	84,158	1,022,794	04/07/2020	12/15/2049
95001V-AV-2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019-C51 XA			2,4	1.A FE	2,668,818	7.8600	2,334,966		2,391,892		(276,925)			1.334	1.470	MON	33,026	352,761	01/28/2021	06/15/2052
95001X-BF-2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019-C50 XA			4	1.A FE	5,822,580	8.0290	4,346,520		4,262,583		(598,963)			1.408	3.894	MON	63,524	802,168	04/30/2019	05/15/2052
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2019-C52 XA			4	1.A FE	2,170,725	9.3750	1,846,684		1,798,774		(245,619)			1.593	3.510	MON	26,143	328,733	06/23/2020	08/15/2052
95003D-BP-2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2021-C60 XA			4	1.A FE	1,770,305	11.5970	1,708,372		1,693,340		(76,964)			1.557	2.473	MON	19,115	100,263	07/20/2021	08/15/2054
96221Q-AE-3	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2013-C18 A5			4	1.A	30,446,241	104.8650	30,777,948	29,350,000	29,596,714		(143,123)			4.162	3.657	MON	101,796	1,221,547	07/25/2017	12/15/2046
96221T-AE-7	WFRBS COMMERCIAL MORTGAGE TRUS WFRBS 2014-LC14 A5			4	1.A	10,343,359	104.7550	10,475,518	10,000,000	10,069,354		(38,318)			4.045	3.639	MON	33,708	404,500	03/04/2014	03/15/2047
98162J-AA-4	WORLDWIDE PLAZA TRUST WPT 2017-WWP A			4	1.A	9,269,930	106.4030	9,576,298	9,000,000	9,165,380		(26,509)			3.526	3.187	MON	26,447	317,367	10/31/2017	11/10/2036

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98162J-AG-1	WORLDWIDE PLAZA TRUST WPT 2017-WWP CLASS B			4	1.A	20,295,452	103.1600	20,631,976	20,000,000	20,178,415		(29,783)			3.596	3.435	MON	59,926	729,096	10/31/2017	11/10/2036
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,189,169,207	XXX	5,108,680,911	4,815,646,007	5,049,768,681	(126,898)	(51,511,630)			XXX	XXX	XXX	14,804,118	166,558,206	XXX	XXX
00104U-AC-2	AEP TEXAS CENTRAL TRANSITION F AEPTC 2012-1 A3			4	1.A FE	8,416,704	103.0140	8,671,303	8,417,573	8,415,473		357			2.845	2.858	JD	19,956	239,472	06/25/2013	03/01/2026
00119V-AN-9	AGL CLO 6 LTD AGL 2020-6A AR			4	1.A FE	50,000,000	100.0460	50,023,100	50,000,000	50,000,000					1.332	1.334	JAJO	134,999	170,488	07/12/2021	07/20/2034
00121G-AA-6	AGL CORE CLO 15 LTD AGL 2021-15A A1			4	1.A FE	21,300,000	99.9400	21,287,220	21,300,000	21,300,000					1.348	1.350	JAJO	14,359		11/29/2021	01/20/2035
00140L-AB-0	AIMCO AIMCO 2020-12A A			4	1.A FE	15,000,000	99.9300	14,989,515	15,000,000	15,000,000					1.332	1.334	JAJO	41,633	162,021	12/01/2020	01/17/2032
00141U-AG-8	AIG CLO LTD AIGIM 2018-1A BR			4	1.C FE	25,000,000	100.0270	25,006,750	25,000,000	25,000,000					1.832	1.836	JAJO	92,847	208,031	04/16/2021	04/20/2032
00142Q-AC-5	AIG CLO LTD AIGIM 2021-3A B			4	1.C FE	20,500,000	99.9240	20,484,502	20,500,000	20,500,000					1.966	1.971	JAJO	10,076		12/01/2021	01/25/2035
001746-AN-6	AMERICAN MONEY MANAGEMENT CORP AMMC 2016-18A AR			4	1.A FE	37,278,699	99.8300	37,254,144	37,317,510	37,289,335		3,333			1.280	1.313	FMAN	47,776	479,583	08/15/2019	05/26/2031
00175M-BN-9	AMERICAN MONEY MANAGEMENT CORP AMMC 2014-15A AR3			4	1.A FE	65,000,000	100.0000	65,000,000	65,000,000	65,000,000					1.336	1.338	JAJO	36,173		12/09/2021	01/15/2032
00176P-AJ-1	AMERICAN MONEY MANAGEMENT CORP AMMC 2016-19A AR			4	1.A FE	6,482,321	100.0040	6,482,568	6,482,321	6,482,321					1.264	1.266	JAJO	17,749	87,859	10/02/2019	10/16/2028
00176P-AL-6	AMERICAN MONEY MANAGEMENT CORP AMMC 2016-19A BR			4	1.C FE	9,875,000	100.0100	9,875,948	9,875,000	9,875,000					1.924	1.928	JAJO	41,160	199,922	10/02/2019	10/16/2028
00230B-AA-8	AT&T REIGN MULTIPROPERTY CTL PASS THROUGH TRUST CERTS			4	2.B	96,975,010	109.0660	104,719,568	96,014,861	96,956,943		(18,067)			4.003	3.956	MON	170,821	2,103,235	05/28/2021	05/15/2046
00851K-AA-1	AGL CLO 7 LTD AGL 2020-7A AR			4	1.A FE	25,000,000	100.0460	25,011,475	25,000,000	25,000,000					1.324	1.326	JAJO	71,703	84,725	06/28/2021	07/15/2034
00851K-AD-7	AGL CLO 1 LTD AGL 2020-8A AR			4	1.A FE	47,000,000	99.9160	46,960,614	47,000,000	47,000,000					1.233	1.235	JAJO	85,299		10/27/2021	10/20/2032
00900L-AN-4	AIMCO AIMCO 2015-AA AR2			4	1.A FE	26,000,000	99.8230	25,953,954	26,000,000	26,000,000					1.264	1.266	JAJO	71,110		09/24/2021	10/17/2034
017154-AA-3	ALLEGANY PARK CLO LTD ALLPK 2019-1A A			4	1.A FE	34,500,000	100.0160	34,505,486	34,500,000	34,500,000					1.462	1.464	JAJO	102,244	532,050	12/11/2019	01/20/2033
02124T-AA-1	ALT-2 STRUCTURED TRUST SR UNSECURED TERM LOAN			4	1.D PL	95,301,642	99.0000	94,710,420	95,667,091	95,320,890		19,247			2.950	3.005	N/A	360,612	1,411,109	05/13/2021	05/31/2031
02124U-AA-8	ALT-3 STRUCTURED TRUST ALT-3 STRUCTURED TRUST			4	1.F PL	103,520,846	99.6250	103,700,058	104,090,397	103,533,251		12,406			2.444	2.548	FMAN	381,655	658,211	09/27/2021	08/06/2033
021345-AA-1	ALTA WIND HOLDINGS LLC 2010 PASS THROUGH TRUST			1,4	2.C FE	11,312,155	114.8470	12,991,678	11,312,155	11,312,155					7.000	7.001	JD	2,200	790,485	07/21/2010	06/30/2035
02582J-HL-7	AMERICAN EXPRESS CREDIT ACCT AMXCA 2017-7 A			4	1.A FE	105,744,150	101.4350	106,628,777	105,120,000	105,270,563		(187,253)			2.350	2.176	MON	109,792	2,470,320	06/03/2019	05/15/2025
02582J-HU-7	AMERICAN EXPRESS CREDIT ACCT AMXCA 2018-2 A			4	1.A FE	5,997,248	102.7950	6,167,707	6,000,000	5,999,290		566			3.010	3.039	MON	8,027	180,600	03/14/2018	10/15/2025
02582J-JR-2	AMERICAN EXPRESS CREDIT ACCT AMXCA 2021-1 A			4	1.A FE	149,976,570	99.2080	148,811,685	150,000,000	149,977,293		723			0.900	0.908	MON	60,000	105,000	11/09/2021	11/15/2026
02587A-AN-4	AMERICAN EXPRESS CREDIT ACCT AMXCA 2019-2 A			4	1.A FE	117,280,604	100.6870	117,683,457	116,880,000	116,921,549		(141,896)			2.670	2.560	MON	138,698	3,120,696	05/30/2019	11/15/2024
02588Q-AB-4	AMERICAN EXPRESS CREDIT ACCT AMXCA 2019-1 A			4	1.A FE	31,380,785	100.5330	31,150,262	30,985,000	31,015,123		(144,535)			2.870	2.407	MON	39,523	889,269	05/30/2019	10/15/2024
03066E-AE-4	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2020-2 B			2,4	1.C FE	5,999,829	100.1560	6,009,381	6,000,000	5,999,918		61			0.970	0.973	MON	2,102	58,200	07/14/2020	02/18/2026
03066E-AF-1	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2020-2 C			2,4	1.F FE	8,999,583	100.5880	9,052,962	9,000,000	8,999,763		79			1.480	1.486	MON	4,810	133,200	07/14/2020	02/18/2026
03066F-AG-6	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2017-4 C			2,4	1.A FE	809,709	100.2770	793,058	790,864	793,778		(7,966)			2.600	(0.276)	MON	743	20,562	06/17/2020	09/18/2023
03066L-AF-5	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2018-2 C			4	1.A FE	21,994,980	101.2710	22,279,627	22,000,000	21,999,324		1,201			3.590	3.623	MON	28,521	789,800	08/08/2018	06/18/2024
03066M-AE-6	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2018-3 B			4	1.A FE	32,805,464	100.5240	32,978,430	32,806,540	32,806,443		240			3.580	3.608	MON	42,412	1,174,474	11/15/2018	10/18/2024
03066M-AF-3	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2018-3 C			2,4	1.A FE	18,003,482	102.0110	17,623,348	17,276,000	17,462,621		(323,576)			3.740	2.029	MON	23,332	646,122	02/12/2020	10/18/2024
036011-AG-9	ANNISA CLO LTD ANNSA 2016-2A AR			4	1.A FE	10,000,000	99.7860	9,978,590	10,000,000	10,000,000					1.232	1.233	JAJO	24,972	130,898	06/29/2018	07/20/2031
03759C-AV-2	APIDOS CLO APID 2016-24A A2LX			4	1.C FE	10,000,000	99.8950	9,989,520	10,000,000	10,000,000					1.482	1.484	JAJO	30,042	93,109	02/26/2021	10/20/2030
03764Q-BC-5	APIDOS CLO APID 2013-15A A1RR			4	1.A FE	24,505,000	99.8920	24,972,925	25,000,000	24,654,698		100,265			1.142	1.585	JAJO	57,868	304,432	07/24/2020	04/20/2031
03765Y-AU-8	APIDOS CLO APID 2015-23A AR			4	1.A FE	15,721,250	100.0840	15,768,250	15,755,000	15,728,989		5,891			1.344	1.380	JAJO	45,870	226,316	06/24/2020	04/15/2033
03767N-AC-0	APIDOS CLO APID 2018-18A A1			4	1.A FE	3,344,975	100.0090	3,350,302	3,350,000	3,346,885		779			1.268	1.297	JAJO	8,379	45,169	10/11/2019	10/22/2030
03768C-AG-4	APIDOS CLO APID XXXA A2			4	1.C FE	4,951,000	100.0220	5,001,085	5,000,000	4,959,026		6,395			1.722	1.875	JAJO	17,940	90,554	10/14/2020	10/18/2031
038779-AB-0	ARBYS FUNDING LLC ARBYS 2020-1A A2			2,4	2.C FE	21,725,000	102.0000	22,159,391	21,725,000	21,725,000					3.237	3.250	JAJO	119,160	703,238	07/23/2020	07/30/2050
04016D-AS-4	ARES CLO LTD ARES 2016-41A AR2			4	1.A FE	61,550,000	99.6200	61,315,802	61,550,000	61,550,000					1.194	1.195	JAJO	159,197	427,044	02/17/2021	04/15/2034
04017F-AC-3	ARES CLO LTD ARES 2018-48A A2			4	1.A FE	26,250,000	100.0090	26,252,258	26,250,000	26,250,000					1.432	1.584	JAJO	76,198	396,836	05/24/2018	07/20/2030
04018F-AC-2	ARES CLO LTD ARES 2021-60A B			4	1.C FE	25,000,000	99.6390	24,909,650	25,000,000	25,000,000					1.772	1.776	JAJO	92,305	145,302	05/06/2021	07/18/2034
04019D-AA-0	ARES CLO LTD ARES 2021-61A A			4	1.A FE	50,000,000	100.0170	50,008,300	50,000,000	50,000,000					1.282	1.283	JAJO	165,527		08/20/2021	10/20/2034
04033B-AB-4	ARI FLEET LEASE TRUST ARIFL 2018-B A2			4	1.A FE	455,268	100.1400	453,098	452,463	452,682		(2,115)			3.220	2.064	MON	648	12,592	03/11/2021	08/16/2027
04033J-AD-3	ARI FLEET LEASE TRUST ARIFL 2019-A A3			4	1.A FE	29,990,187	101.5420	30,462,558	30,000,000	29,996,716		1,954			2.530	2.553	MON	33,733	759,000	06/12/2019	11/15/2027
05522R-DC-9	BANK OF AMERICA CREDIT CARD TR BACCT 2020-A1 A1			4	1.A FE	49,988,460	98.6820	49,340,755	50,000,000	49,992,452		3,887			0.340	0.348	MON	7,556	169,056	12/10/2020	05/15/2026
05522R-DD-7	BANK OF AMERICA CREDIT CARD TR BACCT 2021-A1 A			4	1.A FE	22,249,615	98.5480	21,926,961	22,250,000	22,249,697		82			0.440	0.441	MON	4,351	57,380	05/07/2021	09/15/2026
055392-AA-2	BFL FUNDING I LLC TRUST CERTIFICATE SERIES 2001A			1,4	1.F	1,356,301	103.4600	1,403,229	1,356,301	1,356,301					6.700	6.700	MS	30,291	90,872	03/26/2009	09/01/2022
05553M-AC-5	BCRED BSL CLO 2021-1 LTD BCRED 2021-1A B			4	1.C FE	5,046,000	100.3800	5,065,195	5,046,000	5,046,000					1.932	1.936	JAJO	19,763	30,894	05/27/2021	07/20/2034
05553M-AE-1	BCRED BSL CLO 2021-1 LTD BCRED 2021-1A C			4	1.F FE	7,762,000	100.0060	7,762,466	7,762,000	7,762,000					2.282	2.288	JAJO	35,910	56,050	05/27/2021	07/20/2034
05553M-AG-6	BCRED BSL CLO 2021-1 LTD BCRED 2021-1A D			4	2.C FE	8,538,000	100.0010	8,538,077	8,538,000	8,538,000					3.482	3.496	JAJO	60,276	93,813	05/27/2021	07/20/2034
05577@-AN-0	BTMU CAPITAL CORPORATION UPRR 2009A			1,4	1.D	2,443,182	105.7160	2,582,834	2,443,182	2,443,182					4.830	4.830	AO	24,912	118,006	10/15/2009	10/15/2024

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
05588U-AA-0	BRE GRAND ISLANDER TIMESHARE HGVGI 2019-A A			2,4	1.F FE	5,606,546	102.8860	5,769,803	5,607,969	5,607,005		62			3.280	3.311	MON	3,066	183,941	04/03/2019	09/26/2033
05590#-AA-9	BPHQ 2017 CTL PASS-THRU TRUST PASS-THROUGH TRUST CERTS			1,4	1.F	28,252,590	107.1670	30,277,453	28,252,590	28,252,590					3.540	3.566	MON	44,451	1,000,142	11/21/2017	11/15/2032
05591X-AA-9	BRIGHTSPIRE CAPITAL INC BRSP 2021-FL1 A			2,4	1.A FE	30,000,000	99.6850	29,905,440	30,000,000	30,000,000					1.254	1.257	MON	12,539	156,484	07/12/2021	08/19/2038
05601*-AA-0	BCBS NE II OMAHA NEBRASKA CTL PASS THROUGH TRUST			4	1.G YE	48,006,524	107.8990	51,798,559	48,006,524	48,006,524					3.630	3.657	MON	77,451	1,742,637	01/09/2020	12/31/2045
05602C-AA-2	BSPRT 2021-FL7 ISSUER LTD BSPRT 2021-FL7 A			2,4	1.A FE	25,000,000	100.0540	25,013,475	25,000,000	25,000,000					1.423	1.427	MON	10,866		12/09/2021	12/15/2038
05683E-AN-2	BAIN CAPITAL CREDIT CLO LIMIT BCC 2020-2A AR			4	1.A FE	14,000,000	100.0000	13,999,972	14,000,000	14,000,000					1.294	1.296	JAJO	37,228	46,650	07/02/2021	07/19/2034
05683H-AQ-8	BAIN CAPITAL CREDIT CLO LIMIT BCC 2017-2A BR2			4	1.C FE	20,000,000	99.6380	19,927,640	20,000,000	20,000,000					1.724	1.728	JAJO	65,124	92,534	06/09/2021	07/25/2034
05875H-AA-1	BALLYROCK LTD BALLY 2018-1A A1			4	1.A FE	24,275,000	99.7460	24,936,450	25,000,000	24,497,660		172,838			1.132	1.756	JAJO	57,361	301,898	06/22/2020	04/20/2031
06742L-AT-0	BARCLAYS DRYROCK ISSUANCE TRUS DROCK 2021-1 A			4	1.A FE	144,999,232	98.6570	143,053,332	145,000,000	144,999,321		90			0.630	0.631	MON	40,600	210,613	09/15/2021	07/15/2027
06761C-AL-3	BABSON CLO LTD BABSN 2016-2A AR2			4	1.A FE	45,000,000	100.0000	45,000,000	45,000,000	45,000,000					1.290	1.292	JAJO	4,837		12/07/2021	01/20/2032
06761H-AN-8	BABSON CLO LTD BABSN 2019-2A A2R			4	1.C FE	18,000,000	99.9290	17,987,202	18,000,000	18,000,000					1.824	1.828	JAJO	71,126	148,942	04/23/2021	04/15/2036
07133M-AF-3	BATTALION CLO LTD BATLN 2019-16A AR			4	1.A FE	40,000,000	99.9160	39,966,240	40,000,000	40,000,000					1.334	1.336	JAJO	17,782		11/29/2021	12/19/2032
07133M-AG-1	BATTALION CLO LTD BATLN 2019-16A BR			4	1.C FE	17,000,000	99.7790	16,962,413	17,000,000	17,000,000					1.964	1.968	JAJO	11,127		11/29/2021	12/19/2032
07355T-AA-0	BEECHWOOD PARK CLO LTD BCHPK 2019-1A A1			4	1.A FE	34,912,500	100.0180	35,006,405	35,000,000	34,933,170		13,148			1.452	1.496	JAJO	105,893	538,327	06/24/2020	01/17/2033
07359B-AA-5	BEACON CONTAINER FINANCE II LL BEACN 2021-1A A			4	1.F FE	24,572,640	99.5770	24,479,353	24,583,333	24,572,748		109			2.250	2.264	MON	16,901	70,677	10/28/2021	10/22/2046
08179M-AC-3	BENEFIT STREET PARTNERS CLO LT BSP 2018-15A A2A			4	1.C FE	11,000,000	100.0010	11,000,066	11,000,000	11,000,000					1.822	1.826	JAJO	41,760	210,341	08/01/2018	07/18/2031
08181B-AQ-2	BENEFIT STREET PARTNERS CLO LT BSP 2016-9A AR			4	1.A FE	14,260,000	99.7390	14,222,838	14,260,000	14,260,000					1.242	1.243	JAJO	35,899	188,106	07/16/2018	07/20/2031
08181L-AU-1	BENEFIT STREET PARTNERS CLO LT BSP 2016-10A A1RR			4	1.A FE	18,000,000	100.0520	18,009,324	18,000,000	18,000,000					1.342	1.346	JAJO	48,965	159,560	02/05/2021	04/20/2034
08181L-AW-7	BENEFIT STREET PARTNERS CLO LT BSP 2016-10A A2AR			4	1.C FE	10,000,000	98.5350	9,853,500	10,000,000	10,000,000					1.682	1.687	JAJO	34,097	110,367	02/05/2021	04/20/2034
08182D-AC-8	BENEFIT STREET PARTNERS CLO LT BSP 2015-VIBR A			4	1.A FE	60,000,000	100.0310	60,018,420	60,000,000	60,000,000					1.322	1.324	JAJO	160,783	186,251	07/12/2021	07/20/2034
08182D-AE-4	BENEFIT STREET PARTNERS CLO LT BSP 2015-VIBR B			4	1.C FE	25,000,000	100.0150	25,003,725	25,000,000	25,000,000					1.932	1.936	JAJO	97,916	113,611	07/12/2021	07/20/2034
08182N-AA-0	BENEFIT STREET PARTNERS CLO LT BSP 2021-24A A			4	1.A FE	40,000,000	99.9990	39,999,560	40,000,000	40,000,000					1.298	1.300	JAJO	102,418		09/17/2021	10/20/2034
08182N-AC-6	BENEFIT STREET PARTNERS CLO LT BSP 2021-24A B			4	1.C FE	15,000,000	99.7060	14,955,960	15,000,000	15,000,000					1.828	1.831	JAJO	54,086		09/17/2021	10/20/2034
08182R-AA-1	BENEFIT STREET PARTNERS CLO LT BSP 2019-19A A			4	1.A FE	52,267,500	100.0090	52,504,568	52,500,000	52,320,115		35,765			1.474	1.551	JAJO	167,639	823,347	07/22/2020	01/15/2033
08186R-AS-8	BENEFIT STREET PARTNERS CLO LT BSP 2020-21A BR			4	1.C FE	25,000,000	99.2600	24,814,875	25,000,000	25,000,000					1.779	1.783	JAJO	134,648		08/25/2021	10/15/2034
08186Y-AC-8	BENEFIT STREET PARTNERS CLO LT BSP 2021-25A B			4	1.C FE	21,500,000	99.8030	21,457,688	21,500,000	21,500,000					1.916	1.920	JAJO	17,161		12/02/2021	01/15/2035
08763Q-AA-0	BETONY CLO 2 LTD BTNY2 2018-1A A1			4	1.A FE	19,562,970	100.0120	19,952,354	19,950,000	19,690,233		86,307			1.212	1.673	JAJO	40,958	256,862	07/14/2020	04/30/2031
09626Y-AN-0	BLUEMOUNTAIN CLO LTD BLUEM 2013-2A A1R			4	1.A FE	26,470,413	100.0020	26,471,048	26,470,413	26,470,413					1.308	1.310	JAJO	68,298	367,647	10/11/2017	10/22/2030
09628B-AL-2	BLUEMOUNTAIN CLO LTD BLUEM 2015-2A A1R			4	1.A FE	9,144,551	100.0080	9,145,274	9,144,551	9,144,551					1.052	1.054	JAJO	20,047	103,666	06/22/2018	07/18/2027
09629C-AL-9	BLUEMOUNTAIN CLO LTD BLUEM 2017-1A A1R			4	1.A FE	40,000,000	99.8920	39,956,920	40,000,000	40,000,000					1.112	1.113	JAJO	90,155	274,924	03/11/2021	07/20/2029
09629C-AQ-8	BLUEMOUNTAIN CLO LTD BLUEM 2017-1A BR			4	1.C FE	24,000,000	99.3710	23,849,088	24,000,000	24,000,000					1.632	1.635	JAJO	79,400	239,835	03/11/2021	07/20/2029
09774X-BM-3	BOMBARDIER CAPITAL MORTGAGE SE SENIOR SUB PTC 2000-A			4	6. FE	110,165	3.4340	152,199	4,432,533	110,165					0.270	1,813.431	MON	565	9,515	01/25/2000	12/15/2030
11014P-AJ-4	BRISTOL PARK CLO LTD BRIST 2016-1A AR			4	1.A FE	30,000,000	99.8160	29,944,890	30,000,000	30,000,000					1.114	1.115	JAJO	72,394	360,984	02/07/2020	04/15/2029
12189P-AJ-1	BURLINGTON NORTHERN AND SANTA PTC SERIES 2001-1			4	1.B FE	460,109	100.9430	464,450	460,109	460,109					6.727	6.728	JJ	14,272	30,952	06/22/2001	07/15/2022
12481K-AU-2	CBAM CLO MANAGEMENT CBAM 2017-2A BR			4	1.C FE	20,000,000	99.8810	19,976,100	20,000,000	20,000,000					1.972	1.977	JAJO	82,177	127,241	06/01/2021	07/17/2034
12482J-AC-4	CBAM CLO MANAGEMENT CBAM 2018-7A B1			4	1.C FE	4,943,750	100.0010	5,000,035	5,000,000	4,953,164		6,318			1.732	1.895	JAJO	17,555	90,796	08/28/2020	07/20/2031
12510H-AC-4	CAPITAL AUTOMOTIVE REIT CAUTO 2020-1A A3			4	1.A FE	17,941,705	103.3230	18,576,301	17,978,806	17,947,924		5,479			3.250	3.317	MON	25,969	583,707	04/24/2020	02/15/2050
12510H-AF-7	CAPITAL AUTOMOTIVE REIT CAUTO 2020-1A A6			4	1.E FE	7,224,410	106.3470	7,687,634	7,228,854	7,225,201		(139)			3.810	3.854	MON	12,241	275,419	01/15/2020	02/15/2050
12511A-AA-2	CBAM CLO MANAGEMENT CBAM 2020-13A A			4	1.A FE	50,000,000	100.3070	50,153,350	50,000,000	50,000,000					1.562	1.564	JAJO	158,319	688,148	11/24/2020	01/20/2034
12529U-AF-7	CASCADE FUNDING MORTGAGE TRUST CFMT 2021-AL1 B			2,4	1.D FE	47,333,587	99.6920	47,216,896	47,362,707	47,333,921		333			1.390	1.419	MON	20,116	36,575	12/08/2021	09/22/2031
12530M-AA-3	CF HIPPOLYTA ISSUER LLC SORT 2020-1 A1			4	1.D FE	27,611,289	99.2160	27,398,506	27,615,105	27,612,371		487			1.690	1.702	MON	20,742	466,695	01/15/2021	07/15/2060
12530M-AB-1	CF HIPPOLYTA ISSUER LLC SORT 2020-1 A2			4	1.D FE	14,513,002	98.2380	14,264,004	14,519,783	14,514,369		613			1.990	2.012	MON	12,842	288,944	07/14/2020	07/15/2060
12532@-AA-8	CFT INVESTMENTS 2 LLC BNSF 2004-D EQUIPMENT NOTE			1,4	1.C	806,763	102.1980	824,496	806,763	806,763					5.660	5.660	JJ	21,056	45,663	08/04/2004	01/15/2023
12533#-AA-5	CFT INVESTMENTS 3 LLC BNSF 2004-E EQUIPMENT NOTE			1,4	1.C	1,234,842	102.1980	1,261,984	1,234,842	1,234,842					5.660	5.660	JJ	32,228	69,892	08/04/2004	01/15/2023
12533*-AA-9	CFT INVESTMENTS 4 LLC BNSF 2004-F EQUIPMENT NOTE			1,4	1.C	793,059	101.9410	808,452	793,059	793,059					5.660	5.661	JJ	20,698	44,887	10/13/2004	01/15/2023
12533@-AA-7	CFT INVESTMENTS 5 LLC BNSF 2004-G EQUIPMENT NOTE			1,4	1.C	576,770	101.7620	586,933	576,770	576,770					5.660	5.661	JJ	15,053	32,645	10/13/2004	01/15/2023
12547D-AA-4	CIFC FUNDING LTD CIFC 2021-4A A			4	1.A FE	13,500,000	100.0380	13,505,090	13,500,000	13,500,000					1.174	1.175	JAJO	34,332	46,581	05/19/2021	07/15/2033
12547D-AC-0	CIFC FUNDING LTD CIFC 2021-4A B			4	1.C FE	16,500,000	100.0160	16,502,624	16,500,000	16,500,000					1.704	1.707	JAJO	60,909	82,682	05/19/2021	07/15/2033
12548M-BF-1	CIFC FUNDING LTD CIFC 2015-1A ARR			4	1.A FE	28,130,190	100.0960	28,551,383	28,524,000	28,275,687		77,354			1.238	1.554	JAJO	69,659	375,925	04/01/2020	01/22/2031
12548R-AB-0	CIFC FUNDING LTD CIFC 2014-2RA A1			4	1.A FE	34,965,000	100.0130	35,004,375	35,000,000	34,986,128		6,035			1.174	1.193	JAJO	77,607	436,478	05/04/2018	04/24/2030
12548R-AC-8	CIFC FUNDING LTD CIFC 2014-2RA A2			4	1.C FE	17,000,000	100.0020	17,000,272	17,000,000	17,000,000					1.724	1.727	JAJO	55,356	306,542	05/04/2018	04/24/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12550M-AJ-9	CIFC FUNDING LTD CIFC 2015-3A AR			4	1.A FE	29,722,476	99.8290	29,671,621	29,722,476	29,722,476					0.994	1.026	JAJO	60,707	319,741	02/23/2018	04/19/2029
12551P-AA-0	CIFC FUNDING LTD CIFC 2012-2RA A1			4	1.A FE	23,878,270	100.0180	23,882,497	23,878,270	23,878,270					0.932	1.081	JAJO	45,103	239,932	11/27/2017	01/20/2028
12552F-AQ-6	CIFC FUNDING LTD CIFC 2014-4RA A1AR			4	1.A FE	45,915,000	100.0000	45,915,000	45,915,000	45,915,000					1.388	1.390	JAJO	3,540		12/20/2021	01/17/2035
12552F-AS-2	CIFC FUNDING LTD CIFC 2014-4RA A2AR			4	1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					1.968	1.973	JAJO	547		12/20/2021	01/17/2035
12552M-AC-2	CIFC FUNDING LTD CIFC 2013-3RA A1			4	1.A FE	19,804,000	100.0050	20,001,020	20,000,000	19,891,351		29,853			1.104	1.278	JAJO	41,702	235,260	05/07/2019	04/24/2031
12555Q-AN-6	CIFC FUNDING LTD CIFC 2020-1A A1R			4	1.A FE	20,000,000	100.0150	20,003,040	20,000,000	20,000,000					1.274	1.276	JAJO	55,196	49,718	07/22/2021	07/15/2036
12555Q-AQ-9	CIFC FUNDING LTD CIFC 2020-1A A2R			4	1.A FE	12,500,000	100.0150	12,501,888	12,500,000	12,500,000					1.524	1.527	JAJO	41,268	37,237	07/22/2021	07/15/2036
12562R-AA-3	CIFC FUNDING LTD CIFC 2020-4A A			4	1.A FE	20,000,000	100.0940	20,018,840	20,000,000	20,000,000					1.444	1.446	JAJO	62,563	216,462	12/11/2020	01/15/2034
12565K-AA-5	CLI FUNDING LLC CLIF 2021-1A A			4	1.F FE	32,090,230	97.6640	31,341,034	32,090,833	32,090,314		84			1.640	1.646	MON	19,005	428,341	02/17/2021	02/18/2046
12674@-AA-6	WELLS FARGO BANK NORTHWEST NA LEASE BACKED PTC SR 2013 PP TR			1,4	2.B	10,792,750	109.0670	11,776,228	10,797,242	10,794,145		203			4.016	4.055	MON	25,294	433,617	10/01/2014	08/10/2035
12709#-AA-3	CTL PASS-THRU TRUST CERTS CLASS A1 SERIES 2018			4	2.C	48,429,777	114.9940	54,599,351	47,480,174	48,267,838		(44,810)			5.120	4.951	MON	108,044	2,430,985	05/02/2018	04/15/2038
12709#-AB-1	CTL PASS-THRU TRUST CERTS CLASS A-2 SERIES 2018			4	2.C	5,955,896	125.2650	7,314,366	5,839,114	5,942,731		(3,851)			5.610	5.508	MON	14,559	327,574	05/02/2018	04/15/2038
12743*-AA-5	CGA CAP CR LEASE BACKED PASS T SERIES 2021 CTL2 A1 NOTES			1,4	2.B	123,820,467	99.1240	122,735,799	123,820,467	123,820,467					3.115	3.135	MON	224,992	1,949,932	06/08/2021	04/10/2046
12743*-AB-3	CGA CAP CR LEASE BACKED PASS T SERIES 2021 CTL2 A2 NOTES			1,4	2.B	65,000,000	100.8780	65,570,700	65,000,000	65,000,000					3.606	3.633	MON	136,728	1,184,972	06/08/2021	04/30/2046
12807C-AA-1	CAL FUNDING IV LTD CAI 2020-1A A			2,4	1.F FE	28,593,539	99.6240	28,492,524	28,600,000	28,594,678		51			2.220	2.236	MON	10,582	663,600	09/01/2020	09/25/2045
13079W-DC-9	SYMPHONY CLO LTD SYMP 2012-9A AR3			4	1.A FE	75,000,000	100.0000	74,999,850	75,000,000	75,000,000					1.222	1.221	JAJO	190,977	61,550	09/08/2021	07/16/2032
13079W-DE-5	SYMPHONY CLO LTD SYMP 2012-9A BR3			4	1.C FE	25,000,000	99.9420	24,985,375	25,000,000	25,000,000					1.872	1.877	JAJO	97,513	31,801	09/08/2021	07/16/2032
13875M-AC-0	CANYON CLO 2021-3 LTD CANYC 2021-3A B			4	1.C FE	17,000,000	99.7160	16,951,737	17,000,000	17,000,000					1.875	1.879	JAJO	164,661		05/21/2021	07/15/2034
13876L-AL-1	CANYON CAPITAL CLO LTD CANYC 2020-1A BR			4	1.C FE	25,000,000	99.6410	24,910,200	25,000,000	25,000,000					1.824	1.828	JAJO	98,786	182,101	04/29/2021	07/15/2034
13876N-AL-7	CANYON CAPITAL CLO LTD CANYC 2020-2A AR			4	1.A FE	39,805,000	100.0350	39,819,091	39,805,000	39,805,000					1.314	1.316	JAJO	113,303		09/15/2021	10/15/2034
14041N-FU-0	CAPITAL ONE MULTI-ASSET EXECUT COMET 2019-A2 A2			4	1.A FE	3,998,993	100.8250	4,032,983	4,000,000	3,999,782		343			1.720	1.735	MON	3,058	68,800	08/28/2019	08/15/2024
14041N-FV-8	CAPITAL ONE MULTI-ASSET EXECUT COMET 2019-A3 A3			4	1.A FE	49,986,705	102.8350	51,417,655	50,000,000	49,990,945		1,844			2.060	2.073	MON	45,778	1,030,000	08/28/2019	08/15/2028
14041N-FY-2	CAPITAL ONE MULTI-ASSET EXECUT COMET 2021-A3 A3			4	1.A FE	89,987,598	99.5780	89,619,993	90,000,000	89,987,996		398			1.040	1.048	MON	80,600		11/18/2021	11/16/2026
14042W-AD-2	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2019-1 A4			4	1.A FE	8,497,637	101.7490	8,648,679	8,500,000	8,499,317		642			2.560	2.582	MON	9,671	217,600	05/21/2019	10/15/2024
141312-AA-6	CARBONE CLO LTD CRBN 2017-1A A1			4	1.A FE	59,160,000	100.0000	59,000,177	59,000,000	58,989,470		(4,118)			1.272	1.335	JAJO	152,121	796,226	03/06/2018	01/20/2031
14173#-AA-6	CARESOURCE CTL PASSTHROUGH TR PASS THROUGH TRUST CERTIFICATE			1,4	1.E	82,967,883	113.6660	94,306,274	82,967,883	82,967,883					4.670	4.716	MON	172,204	3,874,600	03/27/2018	03/15/2044
14309Y-BQ-6	CARLYLE GLOBAL MARKET STRATEGI CGMS 2012-4A A1R3			4	1.A FE	30,000,000	99.9630	29,988,840	30,000,000	30,000,000					1.208	1.210	JAJO	71,488	31,471	09/07/2021	04/22/2032
14311A-AS-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2014-5A A1RR			4	1.A FE	11,835,846	99.9090	11,980,778	11,991,738	11,864,104		19,584			1.264	1.676	JAJO	32,835	162,532	01/15/2021	07/15/2031
14314B-AL-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-1A A1R			4	1.A FE	21,000,000	99.7960	20,957,160	21,000,000	21,000,000					1.132	1.133	JAJO	48,183	60,871	07/06/2021	04/20/2031
14314F-AQ-1	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-3A A2R			4	1.C FE	35,000,000	99.4220	34,797,560	35,000,000	35,000,000					1.562	1.566	JAJO	110,823	350,622	02/19/2021	07/20/2029
14314H-AQ-7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-3A A1R			4	1.A FE	20,000,000	100.0000	19,999,980	20,000,000	20,000,000					1.356	1.358	JAJO	6,780		12/17/2021	10/20/2032
14314H-AS-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-3A A2R			4	1.C FE	28,500,000	100.0000	28,499,972	28,500,000	28,500,000					1.916	1.921	JAJO	13,652		12/17/2021	10/20/2032
14315J-AQ-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-2A A1R			4	1.A FE	30,000,000	99.9710	29,991,150	30,000,000	30,000,000					1.182	1.183	JAJO	71,875	184,693	03/26/2021	07/20/2031
14315J-AU-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-2A A2R			4	1.C FE	15,000,000	100.0000	15,000,030	15,000,000	15,000,000					1.732	1.735	JAJO	52,666	134,284	03/26/2021	07/20/2031
14316E-AL-3	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A A1R			4	1.A FE	72,000,000	99.9950	71,996,256	72,000,000	72,000,000					1.333	1.335	JAJO	29,318		12/15/2021	07/15/2032
14576A-AC-6	CAPITAL AUTOMOTIVE LP CARM 2020-1A A3			4	1.F FE	4,971,993	100.8280	5,016,196	4,975,000	4,972,435		440			3.100	3.138	MON	6,854	154,225	11/18/2020	12/15/2050
14686@-AE-4	CARVANA AUTO RECEIVABLES TRUST CRVNA 2019-1A C			2,4	1.A FE	3,439,499	100.3640	3,351,971	3,339,826	3,357,785		(65,645)			3.500	(0.995)	MON	5,195	116,894	10/21/2020	02/15/2024
14686U-AD-7	CARVANA AUTO RECEIVABLES TRUST CRVNA 2019-2A B			4	1.A FE	1,049,878	100.0640	1,032,118	1,031,453	1,032,545		(11,238)			2.740	0.018	MON	1,256	27,271	02/17/2021	12/15/2023
14686X-AD-1	CARVANA AUTO RECEIVABLES TRUST CRVNA 2019-3A B			2,4	1.A FE	2,416,887	100.2450	2,376,763	2,370,950	2,381,408		(27,722)			2.510	(0.263)	MON	2,645	59,511	10/21/2020	04/15/2024
14686Y-AE-7	CARVANA AUTO RECEIVABLES TRUST CRVNA 2019-4A B			4	1.A FE	6,334,322	100.5280	6,206,767	6,174,179	6,198,793		(104,454)			2.530	0.711	MON	6,943	156,207	08/18/2020	07/15/2024
14900C-AL-9	CATAMARAN CLO LTD CRMN 2018-1A A1R			4	1.A FE	39,000,000	99.9370	38,975,313	39,000,000	39,000,000					1.224	1.226	JAJO	90,159	120,789	07/13/2021	10/25/2031
14900C-AQ-8	CATAMARAN CLO LTD CRMN 2018-1A BR			4	1.C FE	28,000,000	99.8470	27,957,076	28,000,000	28,000,000					1.874	1.878	JAJO	99,107	132,726	07/13/2021	10/25/2031
15032E-AL-3	CEDAR FUNDING LTD CEDF 2017-8A A1R			4	1.A FE	40,000,000	99.9420	39,976,680	40,000,000	40,000,000					1.272	1.272	JAJO	106,021	63,309	08/18/2021	10/17/2034
15032F-AA-4	CEDAR FUNDING LTD CEDF 2018-7A A1			4	1.A FE	12,500,000	100.0160	12,501,988	12,500,000	12,500,000					1.132	1.133	JAJO	28,680	150,949	02/01/2018	01/20/2031
15200N-AC-9	CENTERPOINT ENERGY TRANSITION CNP 2009-1 CLASS A3			4	1.A FE	3,215,113	101.2960	3,257,307	3,215,624	3,215,487		6			4.243	4.243	FA	51,544	136,439	11/18/2009	08/15/2023
15200W-AC-9	CENTERPOINT ENERGY TRANSITION CNP 2012-1 CLASS-A3			4	1.A FE	16,112,345	103.0820	16,711,946	16,212,239	16,180,438		9,748			3.028	3.157	AO	103,643	490,939	07/19/2013	10/15/2025
161571-HP-2	CHASE ISSUANCE TRUST CHAIT 2020-A1 A1			4	1.A FE	99,977,090	100.9580	100,958,040	100,000,000	99,991,675		7,869			1.530	1.543	MON	68,000	1,530,000	02/10/2020	01/15/2025
17182X-AL-5	CIFC FUNDING LTD CIFC 2019-4A A1R			4	1.A FE	24,500,000	100.0350	24,508,673	24,500,000	24,500,000					1.284	1.286	JAJO	68,146		09/30/2021	10/15/2034

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	CITIBANK CREDIT CARD ISSUANCE CCCIT 2007-A3 CLASS																				
17305E-DT-9	A3			4	1.A FE	30,403,750	138.2890	40,103,941	29,000,000	30,016,057		(47,768)			6.150	5.778	JD	79,267	1,783,500	06/07/2012	06/15/2039
17305E-GR-0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2018-A6 A6			4	1.A FE	21,121,875	102.4830	20,496,658	20,000,000	20,558,995		(562,880)			3.210	0.211	JD	42,800	642,000	01/20/2021	12/07/2024
17305E-GS-8	CITIBANK CREDIT CARD ISSUANCE CCCIT 2018-A7 A7			4	1.A FE	62,458,173	114.6610	68,338,045	59,600,000	61,962,980		(330,275)			3.960	3.270	AO	511,368	2,360,160	06/24/2020	10/15/2030
18452L-AG-3	CLEAR CREEK CLO LTD CLRCK 2015-1A AR			4	1.A FE	26,000,000	100.0150	26,003,848	26,000,000	26,000,000					1.332	1.334	JAJO	70,200	366,696	10/05/2017	10/20/2030
19423D-AA-8	COLLEGE AVE STUDENT LOANS CASL 2018-A A1			2,4	1.D FE	4,388,343	100.9050	4,398,518	4,359,056	4,384,670		(3,673)			1.302	0.924	MON	788	38,302	05/10/2021	12/26/2047
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL 2018-A A2			4	1.D FE	8,325,677	103.6560	8,633,920	8,329,406	8,375,104		(22,994)			4.130	3.810	MON	5,733	344,004	06/12/2018	12/26/2047
19424K-AB-9	COLLEGE AVE STUDENT LOANS CASL 2021-A A2			4	1.C FE	20,195,572	98.0350	19,802,748	20,199,600	20,196,118		546			1.600	1.612	MON	5,387	274,715	02/09/2021	07/25/2051
19425A-AB-0	COLLEGE AVE STUDENT LOANS CASL 2021-B A2			2,4	1.A FE	12,627,157	98.4210	12,428,137	12,627,520	12,627,200		42			1.760	1.767	MON	3,704	108,035	06/23/2021	06/25/2052
20267W-AA-3	COMMONBOND STUDENT LOAN TRUST CBSLT 2020-AGS A			4	1.A FE	7,674,912	99.9080	7,595,817	7,602,799	7,661,673		(12,956)			1.980	1.484	MON	2,509	144,505	03/09/2021	08/25/2050
20267X-AA-1	COMMONBOND STUDENT LOAN TRUST CBSLT 2018-CGS A1			4	1.A FE	7,255,501	102.4740	7,435,319	7,255,783	7,255,676		18			3.870	3.902	MON	4,680	280,799	12/06/2018	02/25/2046
20268A-AA-0	COMMONBOND STUDENT LOAN TRUST CBSLT 2021-BGS A			4	1.A FE	16,885,689	97.9790	16,548,041	16,889,396	16,885,889		200			1.170	1.180	MON	3,293	51,597	09/13/2021	09/25/2051
20268B-AA-8	COMMONBOND STUDENT LOAN TRUST CBSLT 2020-1 A			2,4	1.A FE	4,432,377	97.7850	4,334,995	4,433,183	4,432,481		92			1.690	1.702	MON	1,249	74,921	10/26/2020	10/25/2051
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT 2021-AGS A			2,4	1.A FE	21,626,039	99.1500	21,447,163	21,631,101	21,626,989		950			1.200	1.209	MON	4,326	199,727	03/10/2021	08/25/2050
	CONSECO FINANCE SECURITIZATION SENIOR SUB PTC																				
20846Q-DV-7	2000-1 A-6			4	6. FE	1,443,558	27.5700	1,673,643	6,070,477	1,443,558			360,253		8.310	86.138	MON	42,038	509,231	12/08/2006	05/01/2032
22846F-AC-2	CROWN POINT CLO LTD CRNPT 2021-10A A			4	1.A FE	24,970,000	100.0000	24,999,875	25,000,000	24,972,660		2,660			1.316	1.338	JAJO	168,498		05/27/2021	07/20/2034
233046-AF-8	DB MASTER FINANCE LLC DNKN 2017-1A A2II			4	2.B FE	47,162,500	104.3730	49,224,916	47,162,500	47,162,500					4.030	4.050	FMAN	216,463	1,900,649	09/14/2017	11/20/2047
233046-AK-7	DB MASTER FINANCE LLC DNKN 2019-1A A2II			2,4	2.B FE	659,741	103.5080	667,779	645,150	654,785		220			4.021	3.357	FMAN	2,954	25,941	07/17/2019	05/20/2049
233046-AQ-4	DB MASTER FINANCE LLC DNKN 2021-1A A2II			2,4	2.B FE	36,000,000	99.5530	35,839,008	36,000,000	36,000,000					2.493	2.501	FMAN	174,510		10/15/2021	11/20/2051
24380L-AC-7	DEER CREEK CLO LTD DCRK 2017-1A A			4	1.A FE	22,000,000	100.0200	22,004,356	22,000,000	22,000,000					1.312	1.403	JAJO	58,507	305,820	09/26/2017	10/20/2030
25265L-AA-8	DIAMOND INFRASTRUCTURE FUNDING DNFRA 2021-1A A			4	1.F FE	14,000,000	98.1210	13,736,898	14,000,000	14,000,000					1.760	1.766	MON	7,529	126,622	06/08/2021	04/15/2049
25273C-AA-8	DIAMOND RESORTS OWNER TRUST DROT 2021-1A A			2,4	1.A FE	4,903,403	99.0460	4,856,803	4,903,593	4,903,419		16			1.510	1.516	MON	2,262	49,363	04/12/2021	11/21/2033
25273C-AB-6	DIAMOND RESORTS OWNER TRUST DROT 2021-1A B			2,4	1.F FE	4,027,057	99.5630	4,010,360	4,027,951	4,027,133		76			2.050	2.065	MON	2,523	55,049	04/12/2021	11/21/2033
254683-CP-8	DISCOVER CARD EXECUTION NOTE T DCENT 2021-A1 A1			4	1.A FE	94,979,661	98.4450	93,523,092	95,000,000	94,981,431		1,771			0.580	0.588	MON	24,489	119,383	09/20/2021	09/15/2026
255391-AA-2	DIVIDEND SOLAR LOANS LLC DIV 2017-1 A			4	1.F FE	46,386,440	104.2000	48,334,485	46,386,440	46,386,440					4.050	4.084	MON	57,403	1,878,651	09/29/2017	03/22/2038
25755T-AE-0	DOMINOS PIZZA MASTER ISSUER LL DPABS 2015-1A A2II			2,4	2.A FE	920,865	102.6830	912,084	888,250	908,570		1,632			4.474	3.288	JAJO	7,286	39,740	07/17/2019	10/25/2045
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL DPABS 2017-1A A23			4	2.A FE	74,929,177	104.6460	78,235,938	74,762,188	74,927,444		(1,733)			4.118	4.053	JAJO	564,430	2,939,982	12/16/2021	07/25/2047
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LL DPABS 2018-1A A2I			4	2.A FE	8,586,834	102.2110	8,556,152	8,371,100	8,502,999		12,837			4.116	3.302	JAJO	63,168	344,554	07/01/2019	07/25/2048
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LL DPABS 2019-1A A2			2,4	2.A FE	16,702,500	105.2510	17,579,465	16,702,500	16,702,500					3.668	3.685	JAJO	112,319	612,648	11/06/2019	10/25/2049
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LL DPABS 2021-1A A2I			2,4	2.A FE	19,900,000	100.4210	19,983,759	19,900,000	19,900,000					2.662	2.671	JAJO	97,119	278,112	04/08/2021	04/25/2051
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER LL DPABS 2021-1A A2II			2,4	2.A FE	29,850,000	102.2100	30,509,536	29,850,000	29,850,000					3.151	3.163	JAJO	172,438	493,801	04/08/2021	04/25/2051
26208G-AH-2	DRIVE AUTO RECEIVABLES TRUST DRIVE 2018-1 E			2,4	1.A FE	23,302,406	101.3190	22,371,209	22,080,000	22,468,595		(639,801)			5.090	2.127	MON	49,950	1,123,872	09/09/2020	06/16/2025
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2018-2 D			2,4	1.A FE	8,352,538	101.2530	8,133,926	8,033,246	8,147,102		(111,069)			4.140	(0.419)	MON	14,781	332,576	09/09/2020	08/15/2024
26208M-AF-3	DRIVE AUTO RECEIVABLES TRUST DRIVE 2018-5 C			2,4	1.A FE	487,344	100.4040	473,088	471,184	474,784		(6,473)			3.990	(1.533)	MON	836	18,800	09/01/2020	01/15/2025
26208N-AF-1	DRIVE AUTO RECEIVABLES TRUST DRIVE 2019-1 C			2,4	1.A FE	1,064,374	100.1390	1,036,065	1,034,629	1,036,507		(16,624)			3.780	(0.882)	MON	1,738	39,109	09/01/2020	04/15/2025
26208N-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE 2019-1 D			2,4	1.B FE	3,550,742	102.2050	3,474,958	3,400,000	3,465,761		(84,981)			4.090	0.557	MON	6,180	92,707	04/13/2021	06/15/2026
26208V-AE-6	DRIVE AUTO RECEIVABLES TRUST DRIVE 2020-2 B			2,4	1.A FE	9,123,750	100.2580	9,023,225	9,000,000	9,040,095		(83,655)			1.420	0.344	MON	5,680	106,500	02/17/2021	03/17/2025
26208V-AF-3	DRIVE AUTO RECEIVABLES TRUST DRIVE 2020-2 C			2,4	1.A FE	5,633,903	101.3170	5,547,078	5,475,000	5,573,902		(60,001)			2.280	0.723	MON	5,548	83,220	04/13/2021	08/17/2026
26209B-AG-4	DRIVE AUTO RECEIVABLES TRUST DRIVE 2018-4 D			2,4	1.A FE	4,633,705	101.6070	4,502,037	4,430,855	4,531,642		(57,680)			4.090	(0.568)	MON	8,054	181,222	09/08/2020	01/15/2026
26209W-AF-0	DRIVE AUTO RECEIVABLES TRUST DRIVE 2019-3 C			2,4	1.A FE	5,986,779	100.8540	5,853,154	5,803,602	5,856,247		(102,584)			2.900	0.809	MON	7,480	168,304	10/05/2020	08/15/2025
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2019-3 D			2,4	1.C FE	2,998,253	102.0470	2,928,760	2,870,000	2,951,355		(46,898)			3.180	0.852	MON	4,056	60,844	04/13/2021	10/15/2026
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK 2020-1A A2			2,4	2.C FE	7,900,000	103.6710	8,190,041	7,900,000	7,900,000					3.786	3.804	JAJO	58,988	299,094	06/26/2020	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2			2,4	2.C FE	10,917,500	101.4650	11,077,485	10,917,500	10,917,500					3.237	3.250	JAJO	69,698	300,390	10/29/2020	01/20/2051
26243E-AA-9	DRYDEN SENIOR LOAN FUND DRSLF 2017-53A A			4	1.A FE	5,980,200	100.0280	6,001,704	6,000,000	5,988,592		3,265			1.244	1.307	JAJO	16,169	80,105	08/12/2019	01/15/2031
26244K-AN-6	DRYDEN SENIOR LOAN FUND DRSLF 2015-41A AR			4	1.A FE	8,910,000	100.0250	9,002,286	9,000,000	8,950,176		14,969			1.094	1.272	JAJO	21,328	106,470	05/08/2019	04/15/2031
26245J-AC-2	DRYDEN SENIOR LOAN FUND DRSLF 2019-80A A1			4	1.A FE	51,250,000	100.0180	51,259,123	51,250,000	51,250,000					1.452	1.588	JAJO	155,058	788,264	11/01/2019	01/17/2033
26245M-AE-1	DRYDEN SENIOR LOAN FUND DRSLF 2018-55A A2			4	1.A FE	16,500,000	100.0010	16,500,215	16,500,000	16,500,000					1.374	1.376	JAJO	49,112	242,037	05/09/2018	04/15/2031
26250U-AQ-8	DRYDEN SENIOR LOAN FUND DRSLF 2013-26A AR			4	1.A FE	24,241,546	100.0020	24,242,103	24,241,546	24,241,546					1.024	1.025	JAJO	53,771	269,573	04/09/2018	04/15/2029
26251N-AB-6	DRYDEN SENIOR LOAN FUND DRSLF 2018-60A A			4	1.A FE	11,844,000	100.0340	12,004,068	12,000,000	11,882,903		32,854			1.174	1.466	JAJO	30,518	151,694	10/27/2020	07/15/2031
26252J-AW-8	DRYDEN SENIOR LOAN FUND DRSLF 2019-75A BR2			4	1.C FE	20,000,000	99.1420	19,828,400	20,000,000	20,000,000					1.524	1.527	JAJO	66,029	171,426	10/15/2021	04/15/2034
26252N-AQ-2	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A BR			4	1.C FE	25,000,000	100.0070	25,001,725	25,000,000	25,000,000					1.806	1.810	FMAN	58,946	226,276	04/29/2021	05/15/2032
26252Q-AL-6	DRYDEN SENIOR LOAN FUND DRSLF 2019-68A BR			2,4	1.C FE	8,000,000	99.9270	7,994,120	8,000,000	8,000,000					1.824	1.828	JAJO	31,612	37,334	07/01/2021	07/15/2035

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
26252V-AS-0	DRYDEN SENIOR LOAN FUND DRSLF 2020-77A AR			4	1.A FE	43,000,000	99.8890	42,952,399	43,000,000	43,000,000					1.280	1.281	FMAN	61,138	267,723	05/14/2021	05/20/2034
26252V-AU-5	DRYDEN SENIOR LOAN FUND DRSLF 2020-77A BR			4	1.C FE	14,000,000	99.6450	13,950,272	14,000,000	14,000,000					1.810	1.813	FMAN	28,150	124,060	05/14/2021	05/20/2034
268571-AB-2	ELFI GRADUATE LOAN PROGRAM ELFI 2018-A A2			4	1.A FE	15,795,337	102.0260	15,819,008	15,504,908	15,726,523		(69,025)			3.430	1.643	MON	8,864	448,722	04/15/2021	08/25/2042
26857L-AA-0	ELFI GRADUATE LOAN PROGRAM ELFI 2020-A A			2,4	1.A FE	33,097,677	99.0030	32,674,039	33,003,160	33,089,708		(8,093)			1.730	1.621	MON	9,516	535,297	04/14/2021	08/25/2045
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LO EDVES 2019-A A			4	1.A FE	4,965,770	102.3630	5,083,992	4,966,638	4,966,117		162			3.580	3.613	MON	2,963	177,806	04/03/2019	11/25/2038
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LO EDVES 2021-A A			4	1.A FE	18,483,433	98.3890	18,205,698	18,503,828	18,485,999		2,567			1.800	1.845	MON	5,551	263,679	03/01/2021	11/25/2045
28416L-AB-8	ELARA HGV TIMESHARE ISSUER EHGVT 2021-A B			2,4	1.F FE	13,956,114	98.8060	13,791,366	13,958,091	13,956,146		31			1.740	1.748	MON	4,048	43,177	10/13/2021	08/27/2035
28416T-AA-3	ELARA HGV TIMESHARE ISSUER EHGVT 2019-A A			2,4	1.A FE	4,610,804	100.5590	4,637,851	4,612,052	4,611,183		148			2.610	2.634	MON	2,006	120,375	08/14/2019	01/25/2034
28933B-AB-1	ELM TRUST MDCP 2020-3A A2			4	1.F FE	10,999,740	98.8570	10,874,305	11,000,000	10,999,824		75			2.954	2.973	MON	9,929	324,940	08/26/2020	08/20/2029
29002Q-AA-7	ELMWOOD CLO VII LTD ELMW7 2020-4A A			4	1.A FE	7,000,000	100.2730	7,019,096	7,000,000	7,000,000					1.512	1.515	JAJO	22,054	93,117	11/24/2020	01/17/2034
29003B-AL-5	ELMWOOD CLO V LTD ELMW5 2020-2A AR			4	1.A FE	27,000,000	100.0180	27,004,779	27,000,000	27,000,000					1.282	1.284	JAJO	70,162	75,041	06/17/2021	10/20/2034
29003U-AA-7	ELMWOOD CLO IX LTD ELMW9 2021-1A A			4	1.A FE	15,000,000	99.9430	14,991,465	15,000,000	15,000,000					1.265	1.267	JAJO	93,158		05/24/2021	07/20/2034
29003U-AC-3	ELMWOOD CLO IX LTD ELMW9 2021-1A B			4	1.C FE	18,500,000	98.9150	18,299,201	18,500,000	18,500,000					1.685	1.688	JAJO	153,097		05/24/2021	07/20/2034
30295#-AA-5	FMR CTL PASSTHROUGH TRUST			1,4	1.C	152,124,038	100.9960	153,639,193	152,124,038	152,124,038					2.800	2.816	MON	11,832	4,259,473	04/07/2020	04/30/2040
30323C-AA-8	FS RIALTO ISSUER LTD FSRIA 2021-FL3 A			4	1.A FE	35,000,000	100.0290	35,009,975	35,000,000	35,000,000					1.358	1.361	MON	21,117	54,585	10/21/2021	11/16/2036
31680Y-AD-9	FIFTH THIRD AUTO TRUST FITAT 2019-1 A3			4	1.A FE	4,046,893	100.5810	4,071,313	4,047,782	4,047,590		69			2.640	2.670	MON	4,749	106,861	04/30/2019	12/15/2023
31953*-AL-6	FIRST CHICAGO LEASING CORP SERIES A EQUIPMENT NOTE			4	1.C	3,019,020	113.5130	3,426,980	3,019,020	3,019,020					5.960	5.959	MN	22,992	179,934	10/16/2007	10/15/2027
31953*-AM-4	FIRST CHICAGO LEASING CORP SERIES B EQUIPMENT NOTE			4	1.C	299,402	113.5130	339,860	299,402	299,402					5.960	5.959	MN	2,280	17,844	10/16/2007	10/15/2027
31953*-AN-2	FIRST CHICAGO LEASING CORP SERIES C EQUIPMENT NOTE			4	1.C	1,885,816	113.5120	2,140,627	1,885,816	1,885,816					5.960	5.959	MN	14,362	112,395	10/16/2007	10/15/2027
31953*-AP-7	FIRST CHICAGO LEASING CORP SERIES D EQUIPMENT NOTE			4	1.C	769,310	113.5130	873,267	769,310	769,310					5.960	5.959	MN	5,859	45,851	10/16/2007	10/15/2027
31953*-AQ-5	FIRST CHICAGO LEASING CORP SERIES E EQUIPMENT NOTES			4	1.C	1,023,727	113.5130	1,162,063	1,023,727	1,023,727					5.960	5.959	MN	7,796	61,014	10/16/2007	10/15/2027
31953*-AR-3	FIRST CHICAGO LEASING CORP SERIES F EQUIPMENT NOTE			4	1.C	894,613	113.5590	1,015,914	894,613	894,613					5.960	5.961	MN	6,813	53,319	12/13/2007	12/13/2027
33882G-AE-8	FLATIRON CLO LTD FLAT 2017-1A AR			4	1.A FE	8,200,000	100.0070	8,200,607	8,200,000	8,200,000					1.136	1.138	FMAN	12,162	70,505	01/29/2021	05/15/2030
34321*-AA-9	FLORIDA TIMBER FINANCE II LLC SENIOR SECURED NOTE			4	1.D	10,000,000	107.2910	10,729,100	10,000,000	10,000,000					6.306	6.306	AO	157,650	630,600	04/01/2008	06/01/2023
34487#-AD-9	FOOTBALL CLUB TERM NOTES 2029 SERIES 2014-D TRUST CERT			1,4	1.F FE	58,000,000	111.1830	64,486,140	58,000,000	58,000,000					3.970	3.929	OCT	562,858	2,334,581	12/02/2014	10/20/2029
34489*-AC-3	FOOTBALL CLUB TERM NOTES 2032 SERIES 2018-C			1,4	1.F FE	15,000,000	110.0680	16,510,200	15,000,000	15,000,000					3.960	3.960	OCT	145,200	602,250	08/15/2018	10/05/2028
34489*-AD-1	FOOTBALL CLUB TERM NOTES 2032 SERIES 2018-D			1,4	1.F FE	16,000,000	111.9510	17,912,160	16,000,000	16,000,000					4.060	4.060	OCT	158,791	658,622	08/15/2018	10/05/2030
34489*-AE-9	FOOTBALL CLUB TERM NOTES 2032 SERIES 2018-E			1,4	1.F FE	24,000,000	115.1860	27,644,640	24,000,000	24,000,000					4.210	4.210	OCT	246,987	1,024,433	08/15/2018	10/05/2033
34489*-AF-6	FOOTBALL CLUB TERM NOTES 2032 SERIES 2018-F			1,4	1.F FE	23,880,000	119.6890	28,581,733	23,880,000	23,880,000					4.340	4.340	OCT	253,340	1,050,786	08/15/2018	10/05/2038
34489@-AC-1	FOOTBALL CLUB TERM NOTES 2019X SERIES 2019 C			1,4	1.F FE	10,000,000	106.1390	10,613,900	10,000,000	10,000,000					3.330	3.330	OCT	81,400	337,625	10/08/2019	10/05/2031
34489@-AD-9	FOOTBALL CLUB TERM NOTES 2019X SERIES 2019 D			1,4	1.F FE	22,620,000	108.1210	24,456,970	22,620,000	22,620,000					3.480	3.480	OCT	192,421	798,109	10/08/2019	10/05/2034
34490@-AB-0	FOOTBALL CLUB TERM NOTES 2020X SERIES 2020 XI B			1,4	1.F FE	8,000,000	103.2380	8,259,040	8,000,000	8,000,000					2.680	2.680	OCT	52,409	217,378	08/20/2020	10/05/2025
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020X SERIES 2020 XI C			1,4	1.F FE	30,000,000	104.2210	31,266,300	30,000,000	30,000,000					2.970	2.970	OCT	217,800	903,375	08/20/2020	10/05/2027
34490@-AD-6	FOOTBALL CLUB TERM NOTES 2020X SERIES 2020 XI D			1,4	1.F FE	5,000,000	106.2520	5,312,600	5,000,000	5,000,000					3.330	3.330	OCT	40,700	168,813	08/20/2020	10/05/2032
34490@-AE-4	FOOTBALL CLUB TERM NOTES 2020X SERIES 2020 XI E			1,4	1.F FE	4,450,000	108.8330	4,843,069	4,450,000	4,450,000					3.530	3.530	OCT	38,399	159,267	08/20/2020	10/05/2035
34490@-AG-9	FOOTBALL CLUB TERM NOTES 2020X SERIES 2020 XI G			1,4	1.F FE	2,000,000	103.2380	2,064,760	2,000,000	2,000,000					2.680	2.680	OCT	13,102	54,791	10/02/2020	10/05/2025
34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020X SERIES 2020 XI H			1,4	1.F FE	5,000,000	104.2210	5,211,050	5,000,000	5,000,000					2.970	2.970	OCT	36,300	151,800	10/02/2020	10/05/2027
34500#-AA-8	FOOTBALL CLUB TERM NT 2021XIII SERIES 2021 XIII			1,4	1.F FE	29,700,000	104.7180	31,101,246	29,700,000	29,700,000					3.130	3.130	OCT	227,238	415,742	04/27/2021	10/05/2036
34500@-AA-0	FOOTBALL CLUB TERM NT 2021 XIV SERIES 2021XIVA			1,4	1.F FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					2.290	2.290	OCT	7,951		12/07/2021	10/05/2028
34500@-AB-8	FOOTBALL CLUB TERM NT 2021 XIV SERIES 2021XIVB			1,4	1.F FE	30,000,000	100.0000	30,000,000	30,000,000	30,000,000					2.560	2.560	OCT	53,333		12/07/2021	10/05/2033
34500@-AC-6	FOOTBALL CLUB TERM NT 2021 XIV SERIES 2021XIVC			1,4	1.F FE	12,500,000	100.0000	12,500,000	12,500,000	12,500,000					3.000	3.000	OCT	26,042		12/07/2021	10/05/2041
34502*-AD-4	FOOTBALL CLUB TERM NOTES 2032 SERIES 2017 D			1,4	1.F FE	49,000,000	108.3790	53,105,710	49,000,000	49,000,000					3.560	3.560	OCT	426,409	1,768,628	08/29/2017	10/05/2032
34528F-AE-8	FORD CREDIT AUTO OWNER TRUST FORDO 2018-A A4			4	1.A FE	21,720,437	100.2940	21,789,882	21,725,938	21,725,125		125			3.160	3.197	MON	30,513	686,540	05/15/2018	10/15/2023
34528G-AK-2	FORD CREDIT AUTO OWNER TRUST FORDO 2020-A A3			2,4	1.A FE	12,061,432	100.3540	11,967,163	11,924,948	12,003,168		(44,295)			1.040	0.011	MON	5,512	124,019	10/28/2020	08/15/2024
34528H-AC-8	FORD CREDIT AUTO OWNER TRUST FORDR 2018-2 C			4	1.F FE	12,996,290	103.7760	13,490,941	13,000,000	12,998,757		1,101			3.760	3.796	MON	21,724	488,800	07/17/2018	01/15/2030
34528P-AK-2	FORD CREDIT FLOORPLAN MASTER O FORDF 2018-4 A			4	1.A FE	29,399,219	112.0120	28,003,115	25,000,000	28,825,551		(520,393)			4.060	1.705	MON	45,111	1,015,000	11/20/2020	11/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
34531N-AA-4	FORD CREDIT AUTO OWNER TRUST FORDR 2020-1 A			2,4	1.A FE	17,961,244	101.8240	17,770,365	17,452,000	17,803,829		(76,993)			2.040	1.384	MON	15,823	356,021	07/20/2020	08/15/2031
34531R-AG-2	FORD CREDIT AUTO LEASE TRUST FORDL 2020-B C			2,4	1.F FE	13,797,731	100.9060	13,925,017	13,800,000	13,799,054		699			1.700	1.713	MON	10,427	234,600	07/21/2020	02/15/2025
34532D-AF-4	FORD CREDIT AUTO OWNER TRUST FORDO 2019-B B			4	1.A FE	18,494,650	101.6690	18,808,708	18,500,000	18,497,841		(92)			2.400	2.419	MON	19,733	444,000	06/18/2019	11/15/2024
34533F-AF-8	FORD CREDIT AUTO OWNER TRUST FORDO 2019-A B			4	1.A FE	15,249,026	102.3500	15,608,302	15,250,000	15,249,638		(19)			3.020	3.041	MON	20,469	460,550	03/19/2019	10/15/2024
34533F-AG-6	FORD CREDIT AUTO OWNER TRUST FORDO 2019-A C			4	1.A FE	16,205,220	102.3350	16,588,576	16,210,000	16,208,029		(302)			3.250	3.279	MON	23,414	526,825	03/19/2019	09/15/2025
34533G-AF-6	FORD CREDIT AUTO OWNER TRUST FORDO 2020-B B			2,4	1.C FE	15,994,968	100.2270	16,036,291	16,000,000	15,997,006		628			1.190	1.202	MON	8,462	190,400	06/16/2020	01/15/2026
34533G-AG-4	FORD CREDIT AUTO OWNER TRUST FORDO 2020-B C			2,4	1.F FE	9,248,957	101.7980	9,416,334	9,250,000	9,249,340		99			2.040	2.052	MON	8,387	188,700	06/16/2020	12/15/2026
34534O-AB-9	FORD CREDIT AUTO OWNER TRUST FORDR 2021-1 B			4	1.C FE	7,946,740	98.6960	7,846,334	7,950,000	7,947,189		449			1.610	1.624	MON	5,689	86,041	04/07/2021	10/17/2033
34534O-AC-7	FORD CREDIT AUTO OWNER TRUST FORDR 2021-1 C			4	1.F FE	6,598,006	99.4420	6,563,142	6,600,000	6,598,278		272			1.910	1.924	MON	5,603	84,740	04/07/2021	10/17/2033
34918Q-AL-6	FORT WASHINGTON CLO 2019-1 LTD FWIA 2019-1A AR			4	1.A FE	6,000,000	99.9580	5,997,492	6,000,000	6,000,000					1.262	1.263	JAJO	15,348		10/04/2021	10/20/2032
34918R-AA-8	FORT WASHINGTON CLO FWIA 2021-2A A			4	1.A FE	40,000,000	100.0880	40,035,240	40,000,000	40,000,000					1.336	1.338	JAJO	161,577		08/04/2021	10/20/2034
34918R-AC-4	FORT WASHINGTON CLO FWIA 2021-2A B			4	1.C FE	15,000,000	99.8500	14,977,530	15,000,000	15,000,000					1.866	1.870	JAJO	84,441		08/04/2021	10/20/2034
36166V-AE-5	GCI FUNDING I LLC GCI 2021-1 A			4	1.F FE	12,270,284	99.1390	12,167,744	12,273,444	12,270,454		170			2.380	2.397	MON	10,548	146,054	06/04/2021	06/18/2046
36257F-AE-0	GM FINANCIAL SECURITIZED TERM GMCAR 2019-2 A4			4	1.A FE	9,999,067	101.7040	10,170,390	10,000,000	9,999,763		67			2.710	2.728	MON	11,292	271,000	04/09/2019	08/16/2024
36257F-AF-7	GM FINANCIAL SECURITIZED TERM GMCAR 2019-2 B			4	1.A FE	2,699,151	101.8920	2,751,075	2,700,000	2,699,708		(18)			2.870	2.896	MON	3,229	77,490	04/09/2019	10/16/2024
36257F-AG-5	GM FINANCIAL SECURITIZED TERM GMCAR 2019-2 C			2,4	1.A FE	10,451,172	101.8900	10,188,982	10,000,000	10,235,646		(62,761)			3.070	1.524	MON	12,792	307,000	07/21/2020	11/18/2024
36258N-AC-6	GM FINANCIAL SECURITIZED TERM GMCAR 2020-1 A3			4	1.A FE	9,895,877	100.8240	9,774,319	9,694,415	9,800,756		(67,338)			1.840	(0.268)	MON	7,432	178,377	10/28/2020	09/16/2024
36258N-AE-2	GM FINANCIAL SECURITIZED TERM GMCAR 2020-1 B			2,4	1.A FE	8,193,301	101.4040	8,112,340	8,000,000	8,106,157		(60,057)			2.030	1.282	MON	6,767	162,400	07/09/2020	04/16/2025
36258V-AD-6	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2020-2 A3			2,4	1.A FE	9,093,912	100.5840	8,978,357	8,926,197	8,990,910		(85,274)			1.490	0.358	MON	5,542	133,000	10/28/2020	12/16/2024
36259P-AG-1	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2020-2 C			2,4	1.C FE	5,999,024	101.8660	6,111,952	6,000,000	5,999,575		254			2.560	2.580	MON	4,693	153,600	06/08/2020	07/22/2024
36319Q-BN-1	GALAXY CLO LTD GALXY 2015-19A A1RR			4	1.A FE	36,250,000	100.0010	36,250,399	36,250,000	36,250,000					1.074	1.075	JAJO	73,531	326,085	03/05/2021	07/24/2030
36319T-AQ-9	GALAXY CLO LTD GALXY 2017-23A B1R			4	1.C FE	7,650,000	99.7870	7,633,667	7,650,000	7,650,000					1.474	1.477	JAJO	21,298	71,054	02/25/2021	04/24/2029
36320M-AL-2	GALAXY CLO LTD GALXY 2015-20A AR			4	1.A FE	35,516,000	99.9740	35,990,496	36,000,000	35,676,872		84,922			1.132	1.428	JAJO	82,600	434,733	03/24/2020	04/20/2031
36320T-AX-1	GALAXY CLO LTD GALXY 2016-22A BRR			4	1.C FE	13,100,000	99.5770	13,044,574	13,100,000	13,100,000					1.822	1.826	JAJO	49,732	99,607	04/22/2021	04/16/2034
36320W-AL-0	GALAXY CLO LTD GALXY 2015-21A AR			4	1.A FE	17,722,000	100.0020	17,800,356	17,800,000	17,753,372		12,689			1.152	1.234	JAJO	41,563	218,561	09/12/2019	04/20/2031
36321B-AA-9	GALAXY CLO LTD GALXY 2017-24A A			4	1.A FE	12,000,000	99.7910	11,974,860	12,000,000	12,000,000					1.244	1.411	JAJO	32,338	160,210	11/17/2017	01/15/2031
37148J-AE-3	GENERATE CLO LTD GNRT 6A BR			4	1.C FE	25,000,000	99.7800	24,944,925	25,000,000	25,000,000					2.064	2.070	JAJO	14,335		11/23/2021	01/22/2035
37959P-AA-5	GLOBAL SC FINANCE VII SRL SEACO 2020-1A A			4	1.F FE	44,400,549	99.7640	44,235,861	44,340,451	44,394,531		(6,081)			2.170	2.148	MON	37,418	962,188	01/11/2021	10/17/2040
37959P-AC-1	GLOBAL SC FINANCE VII SRL SEACO 2020-2A A			4	1.F FE	26,272,095	100.0980	26,307,810	26,282,051	26,273,331		1,017			2.260	2.279	MON	23,099	593,974	09/23/2020	11/19/2040
37959P-AE-7	GLOBAL SC FINANCE VII SRL SEACO 2021-1A A			4	1.F FE	37,491,534	98.3650	37,398,734	38,020,278	37,528,986		37,452			1.860	2.130	MON	27,501	530,383	03/08/2021	04/17/2041
37959P-AG-2	GLOBAL SC FINANCE VII SRL SEACO 2021-2A A			2,4	1.F FE	33,717,248	98.7450	33,295,400	33,718,732	33,717,297		49			1.950	1.959	MON	25,570	219,172	07/27/2021	08/17/2041
38013R-AE-5	GM FINANCIAL SECURITIZED TERM GMCAR 2018-2 A4			4	1.A FE	8,637,092	100.4520	8,676,705	8,637,650	8,637,596		44			3.020	3.041	MON	10,869	260,857	04/11/2018	12/18/2023
38013R-AG-0	GM FINANCIAL SECURITIZED TERM GMCAR 2018-2 C			4	1.A FE	4,071,875	100.5860	4,023,426	4,000,000	4,019,066		800			3.310	2.772	MON	5,517	132,400	06/18/2019	12/18/2023
38082J-AA-7	GOLDEN BEAR GBFN SERIES 2016-2 CLASS A			4	1.A FE	4,462,603	101.2820	4,519,794	4,462,603	4,462,603					3.160	3.160	MS	39,563	141,018	10/25/2016	09/20/2047
38178H-AA-6	GOLUB CAPITAL PARTNERS FUNDING GCPAF 2021-1A A2			4	1.F FE	19,000,000	99.5930	18,922,651	19,000,000	19,000,000					2.773	2.781	JAJO	103,910	283,924	03/19/2021	04/20/2029
38178X-AA-1	GOLUB CAPITAL PARTNERS FUNDING GCPAF 2021-2A A			2,4	1.F FE	30,000,000	99.2300	29,769,084	30,000,000	30,000,000					2.944	2.953	JAJO	137,368		10/15/2021	10/19/2029
38218D-AA-7	GOODGREEN TRUST GOODG 2019-1A A			4	1.C FE	11,407,032	104.1190	11,880,530	11,410,497	11,408,309		558			3.860	3.901	MON	19,575	460,738	01/22/2019	10/15/2054
39809P-AA-3	GREYSTONE COMMERCIAL REAL ESTA GSTNE 2021-FL3 A			2,4	1.A FE	20,000,000	99.4560	19,891,240	20,000,000	20,000,000					1.130	1.132	MON	10,670	78,311	07/29/2021	07/15/2039
40390J-AA-0	HGI CRE CLO LTD HGI 2021-FL2 A			2,4	1.A FE	23,989,063	99.6920	23,926,176	24,000,000	23,989,692		629			1.109	1.126	MON	11,086	49,953	10/27/2021	09/17/2036
40417Q-AA-3	HERO FUNDING TRUST A1 NOTES SERIES 2016-4			4	1.A FE	10,242,678	103.4460	10,599,903	10,246,802	10,244,523		(144)			3.570	3.606	MON	11,178	387,916	12/01/2016	09/20/2047
40436K-AC-9	HPS LOAN MANAGEMENT 6-2015 LTD HLM 6A-2015 A1R			4	1.A FE	32,082,962	100.0350	32,141,530	32,130,412	32,095,934		4,189			1.140	1.187	FMAN	57,983	384,170	11/05/2021	02/05/2031
40439H-AA-7	HIN TIMESHARE TRUST 2020-A HINTT 2020-A A			2,4	1.A FE	4,442,811	99.2680	4,410,953	4,443,487	4,442,967		128			1.390	1.401	MON	3,774	61,765	09/04/2020	10/09/2039
40439H-AB-5	HIN TIMESHARE TRUST 2020-A HINTT 2020-A B			2,4	1.F FE	2,467,968	100.1320	2,471,864	2,468,604	2,468,113		119			2.230	2.252	MON	3,364	55,050	09/04/2020	10/09/2039
40439H-AC-3	HIN TIMESHARE TRUST 2020-A HINTT 2020-A C			2,4	2.B FE	1,316,417	101.7900	1,340,161	1,316,589	1,316,454		32			3.420	3.450	MON	2,752	45,027	09/04/2020	10/09/2039
411707-AH-5	HARDEES FUNDING LLC HNGRY 2020-1A A2			4	2.B FE	6,469,341	104.6730	6,735,682	6,435,000	6,464,489		(4,804)			3.981	3.844	MJSD	7,828	255,466	12/10/2020	12/20/2050
41884#-AA-9	HATCHET RIDGE PASS THROUGH TR PASS THROUGH CERTIFICATES			1,4	3.B PL	12,380,242	105.3700	13,045,061	12,380,242	12,380,242					5.950	5.950	JD	34,785	736,624	12/14/2010	12/14/2029
42770X-AA-5	HERO FUNDING TRUST A1 NOTES SERIES 2016-3			4	1.A FE	5,455,108	102.4100	5,587,286	5,455,817	5,455,236		67			3.080	3.083	MS	47,144	178,627	10/06/2016	09/20/2042
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT 2020-AA A			2,4	1.A FE	6,210,387	102.6980	6,283,004	6,117,962	6,193,946		(11,440)			2.740	2.239	MON	2,794	167,632	07/14/2020	02/25/2039
43285H-AB-4	HILTON GRAND VACATIONS TRUST HGVT 2020-AA B			4	1.F FE	965,977	105.1730	1,015,969	965,994	965,978		2			4.220	4.258	MON	679	40,765	06/02/2020	02/25/2039
43811J-AC-1	HONDA AUTO RECEIVABLES OWNER T HAROT 2021-2 A3			2,4	1.A FE	47,998,128	99.0950	47,565,614	48,000,000	47,998,659		531			0.330	0.332	MON	7,040	87,560	05/18/2021	08/15/2025
43813K-AC-6	HONDA AUTO RECEIVABLES OWNER T HAROT 2020-3 A3			2,4	1.A FE	32,495,226	99.7210	32,409,169	32,500,000	32,497,876		1,967			0.370	0.377	MON	4,342	120,250	09/22/2020	10/18/2024
44933F-AC-0	HYUNDAI AUTO RECEIVABLES TRUST HART 2020-B A3			4	1.A FE	19,996,256	99.9590	19,991,858	20,000,000	19,998,806		1,583			0.480	0.489	MON	4,267	96,000	07/14/2020	12/16/2024

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
44933L-AC-7	HYUNDAI AUTO RECEIVABLES TRUST HART 2021-A A3			2,4	1.A FE	14,998,422	99.2530	14,888,019	15,000,000	14,998,908		486			0.380	0.385	MON	2,533	35,942	04/20/2021	09/15/2025
45780K-AD-8	INSITE ISSUER LLC SERIES 2016-1 CLASS A NOTES			2,4	1.F FE	0	0.0000								2.883	0.000	MON		144,150	10/25/2016	11/15/2046
45783N-AA-5	INSTAR LEASING III LLC INSTR 2021-1A A			4	1.F FE	11,471,891	99.2730	11,394,698	11,478,132	11,472,687		796			2.300	2.327	MON	12,467	225,864	02/03/2021	02/15/2054
46591H-BR-0	JPMORGAN CHASE BANK NA - CACL CACLN 2021-1 B			4	1.C FE	20,272,542	99.6570	20,203,070	20,272,542	20,272,542					0.875	0.877	MON	2,956	135,995	03/16/2021	09/25/2028
46618H-AA-7	321 HENDERSON RECEIVABLES LLC HENDR 2014-3A A			2,4	1.A FE	9,268,828	107.8030	9,094,030	8,435,793	9,229,452		(24,488)			3.500	2.667	MON	13,122	295,253	08/27/2020	06/15/2077
46620D-AA-2	321 HENDERSON RECEIVABLES LLC CLASS A FIXED AB NT SR 2016-1			4	1.A FE	27,821,190	106.9020	29,745,485	27,824,888	27,821,742		(71)			3.410	3.435	MON	42,170	948,829	10/19/2016	06/15/2067
46620J-AA-9	321 HENDERSON RECEIVABLES LLC CLASS A FIXED AB NT SR 2017-1			4	1.A FE	15,796,039	112.1350	17,726,493	15,808,231	15,797,896		147			3.990	4.031	MON	28,033	630,748	03/15/2017	08/16/2060
466365-AA-1	JACK IN THE BOX FUNDING LLC JACK 2019-1A A2I			2,4	2.B FE	60,094,022	100.4860	60,212,380	59,921,044	60,019,689		(36,733)			3.982	3.812	FMAN	238,606	2,386,056	07/23/2020	08/25/2049
477870-AD-1	JOHN DEERE OWNER TRUST JDOT 2019-B A4			2,4	1.A FE	8,748,278	101.7630	8,904,268	8,750,000	8,749,472		116			2.320	2.337	MON	9,022	203,000	07/16/2019	05/15/2026
48128U-2M-0	JPMORGAN CHASE BANK NA - CACL CACLN 2021-2 B			2,4	1.C FE	28,379,564	99.4890	28,234,487	28,379,564	28,379,564					0.889	0.891	MON	4,205	109,328	07/13/2021	12/26/2028
48275R-AA-5	KREF 2021-FL2 LTD KREF 2021-FL2 A			2,4	1.A FE	16,000,000	99.8170	15,970,672	16,000,000	16,000,000					1.180	1.183	MON	8,914	63,348	07/23/2021	02/15/2039
48661A-AJ-5	RAD CLO LTD KAYNE 2018-1A AR			4	1.A FE	25,000,000	100.0000	25,000,075	25,000,000	25,000,000					1.104	1.105	JAJO	59,786	166,058	02/25/2021	07/15/2031
48661C-AA-0	RAD CLO LTD KAYNE 2020-7A A1			4	1.A FE	15,800,000	100.1260	15,819,829	15,800,000	15,800,000					1.322	1.324	JAJO	43,524	222,248	02/21/2020	04/17/2033
48661T-AJ-4	RAD CLO LTD KAYNE 2018-2A AR			4	1.A FE	47,000,000	100.0610	47,028,623	47,000,000	47,000,000					1.204	1.206	JAJO	122,582	386,201	01/29/2021	10/15/2031
50184V-AR-5	LCM LTD PARTNERSHIP LCM 14A AR			4	1.A FE	31,400,000	100.0100	32,003,136	32,000,000	31,600,426		121,760			1.172	1.582	JAJO	76,017	399,407	05/14/2020	07/20/2031
50184V-AS-3	LCM LTD PARTNERSHIP LCM 14A BR			4	1.C FE	6,543,125	99.1590	7,189,013	7,250,000	6,713,541		91,167			1.712	3.343	JAJO	25,161	130,184	04/01/2020	07/20/2031
50188Q-AJ-0	LCM LTD PARTNERSHIP LCM 19A AR			4	1.A FE	10,921,626	100.0370	10,925,700	10,921,626	10,921,626					1.364	1.366	JAJO	32,271	159,101	03/14/2019	07/15/2027
50190A-AK-8	LCM LTD PARTNERSHIP LCM 17A A1AR			4	1.A FE	6,860,000	99.7540	6,982,745	7,000,000	6,901,192		25,282			1.254	1.658	JAJO	19,015	94,166	06/09/2020	10/15/2031
50200F-AC-3	LCM LTD PARTNERSHIP LCM 26A A1			4	1.A FE	52,337,250	100.0100	52,505,460	52,500,000	52,388,283		43,020			1.202	1.388	JAJO	127,910	671,246	10/22/2020	01/20/2031
50200Y-AQ-1	LCM LTD PARTNERSHIP LCM 30A AR			4	1.A FE	30,000,000	100.0030	30,000,840	30,000,000	30,000,000					1.212	1.213	JAJO	73,700	134,199	05/14/2021	04/20/2031
518889-AC-4	DRB PRIME STUDENT LOAN TRUST DRB 2017-C A2B			4	1.A FE	1,531,492	100.9520	1,546,342	1,531,759	1,531,660		78			2.810	2.834	MON	717	43,042	11/08/2017	11/25/2042
51888R-AB-6	LAUREL ROAD PRIME STUDENT LOAN LRB 2018-B A2FX			2,4	1.A FE	1,225,236	101.2730	1,207,077	1,191,900	1,212,102		(11,450)			3.540	1.285	MON	703	42,193	09/08/2020	05/26/2043
51889C-AB-8	LAUREL ROAD PRIME STUDENT LOAN LRK 2020-A A2FX			4	1.A FE	23,453,313	99.6590	23,381,933	23,461,870	23,454,764		1,132			1.400	1.417	MON	5,474	328,466	09/22/2020	11/25/2050
51889R-AB-5	LAUREL ROAD PRIME STUDENT LOAN LRK 2019-A A2FX			4	1.A FE	4,500,463	100.8290	4,537,900	4,500,578	4,500,526		21			2.730	2.747	MON	2,048	122,866	07/19/2019	10/25/2048
53947X-AA-0	LOANCORE 2021-CRE5 ISSUER LTD LNCR 2021-CRE5 A			2,4	1.A FE	7,000,000	99.9700	6,997,900	7,000,000	7,000,000					1.410	1.413	MON	4,660	52,616	05/25/2021	07/15/2036
54864#-AA-6	LOWE'S (COVINGTON) LA SERIES 2002-A			4	2.A	3,742,814	115.1930	4,100,919	3,560,042	3,617,900		(8,341)			6.400	5.935	MON	6,962	227,843	10/21/2003	05/20/2028
55283T-AA-6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021-FL6 A			2,4	1.A FE	30,000,000	99.7930	29,937,990	30,000,000	30,000,000					1.208	1.211	MON	16,100	174,272	06/10/2021	07/16/2036
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA MF1 2021-FL7 A			2,4	1.A FE	30,000,000	99.6300	29,889,090	30,000,000	30,000,000					1.184	1.187	MON	11,839	84,404	09/10/2021	10/16/2036
55389P-AA-7	MVW OWNER TRUST MVWOT 2019-1A A			2,4	1.A FE	9,012,575	101.3890	9,140,675	9,015,425	9,048,981		(3,733)			2.890	2.655	MON	7,961	260,546	05/14/2019	11/20/2036
55389T-AB-7	MVW OWNER TRUST MVWOT 2021-1WA B			2,4	1.F FE	5,873,415	98.5410	5,788,972	5,874,684	5,873,566		151			1.440	1.454	MON	2,585	49,817	05/10/2021	01/22/2041
55389T-AC-5	MVW OWNER TRUST MVWOT 2021-1WA C			2,4	2.B FE	3,618,102	98.5410	3,565,672	3,618,465	3,618,144		42			1.940	1.952	MON	2,145	41,339	05/10/2021	01/22/2041
55400D-AA-9	MVW OWNER TRUST MVWOT 2019-2A A			2,4	1.A FE	9,553,709	101.0850	9,668,206	9,564,459	9,557,087		2,255			2.220	2.284	MON	6,488	212,331	04/27/2020	10/20/2038
55400E-AA-7	MVW 2020-1 LLC MVWOT 2020-1A A			4	1.A FE	4,689,709	100.0880	4,694,368	4,690,264	4,689,838		95			1.740	1.752	MON	2,494	81,611	07/13/2020	10/20/2037
55400E-AB-5	MVW 2020-1 LLC MVWOT 2020-1A B			4	1.F FE	1,758,606	101.2150	1,780,214	1,758,849	1,758,661		41			2.730	2.752	MON	1,467	48,016	07/13/2020	10/20/2037
55400K-AB-1	MVW OWNER TRUST MVWOT 2021-2A B			2,4	1.F FE	11,705,944	99.3660	11,633,744	11,708,000	11,705,971		27			1.830	1.839	MON	25,592		11/09/2021	05/20/2039
55817E-AN-6	MADISON PARK FUNDING LTD MDPK 2019-37A AR			4	1.A FE	14,000,000	100.0050	14,000,728	14,000,000	14,000,000					1.194	1.195	JAJO	36,210	47,539	07/01/2021	07/15/2033
55818M-BA-4	MADISON PARK FUNDING LTD MDPK 2014-13A AR2			4	1.A FE	23,610,492	100.0050	23,611,696	23,610,492	23,610,492					1.074	1.075	JAJO	52,106	273,142	04/11/2018	04/19/2030
55818Y-BN-0	MADISON PARK FUNDING LTD MDPK 2015-17A AR2			4	1.A FE	15,000,000	99.9560	14,993,370	15,000,000	15,000,000					1.130	1.131	JAJO	33,885	121,537	02/02/2021	07/21/2030
55818Y-BS-9	MADISON PARK FUNDING LTD MDPK 2015-17A BR2			4	1.C FE	30,000,000	99.7100	29,912,910	30,000,000	30,000,000					1.630	1.633	JAJO	97,770	347,657	02/02/2021	07/21/2030
55819G-AL-3	MADISON PARK FUNDING LTD MDPK 2019-34A AR			4	1.A FE	25,000,000	100.0350	25,008,700	25,000,000	25,000,000					1.244	1.246	JAJO	58,739	160,577	04/12/2021	04/25/2032
55819G-AQ-2	MADISON PARK FUNDING LTD MDPK 2019-34A BR			4	1.C FE	20,500,000	100.0030	20,500,554	20,500,000	20,500,000					1.774	1.778	JAJO	68,689	186,602	04/12/2021	04/25/2032
55819X-AY-8	MADISON PARK FUNDING LTD MDPK 2016-22A A1R			4	1.A FE	8,725,000	100.0330	10,003,280	10,000,000	9,045,304		226,081			1.384	3.592	JAJO	29,981	147,703	03/24/2020	01/15/2033
55820R-AJ-1	MADISON PARK FUNDING LTD MDPK 2017-25A A1R			4	1.A FE	25,000,000	100.0040	25,001,000	25,000,000	25,000,000					1.094	1.095	JAJO	51,655	151,216	03/25/2021	04/25/2029
55820R-AL-6	MADISON PARK FUNDING LTD MDPK 2017-25A A2R			4	1.C FE	10,000,000	100.0000	10,000,020	10,000,000	10,000,000					1.774	1.778	JAJO	33,507	97,320	03/25/2021	04/25/2029
55820T-AL-2	MADISON PARK FUNDING LTD MDPK 2017-23A BR			4	1.C FE	17,500,000	100.0030	17,500,455	17,500,000	17,500,000					1.685	1.688	JAJO	54,044	108,399	06/04/2021	07/27/2031
55821A-AC-2	MADISON PARK FUNDING LTD MDPK 2018-28A A2			4	1.A FE	20,000,000	99.7400	19,947,960	20,000,000	20,000,000					1.404	1.507	JAJO	60,829	299,461	06/01/2018	07/15/2030
55821K-AC-0	MADISON PARK FUNDING LTD MDPK 2021-38A A			4	1.A FE	20,000,000	99.8870	19,977,320	20,000,000	20,000,000					1.287	1.289	JAJO	141,548		05/14/2021	07/17/2034
55821K-AE-6	MADISON PARK FUNDING LTD MDPK 2021-38A B			4	1.C FE	8,000,000	99.7850	7,982,824	8,000,000	8,000,000					1.817	1.820	JAJO	79,939		05/14/2021	07/17/2034
55821T-AA-5	MADISON PARK FUNDING LTD MDPK 2018-30A A			4	1.A FE	39,699,862	100.0020	39,788,349	39,787,394	39,473,781		(46,127)			0.874	1.178	JAJO	75,323	381,938	02/23/2018	04/15/2029
55821U-AA-2	MADISON PARK FUNDING LTD MDPK 2021-48A A			4	1.A FE	50,000,000	100.0000	49,999,900	50,000,000	50,000,000					1.274	1.276	JAJO	130,901	426,698	01/15/2021	04/19/2033
55821U-AC-8	MADISON PARK FUNDING LTD MDPK 2021-48A B			4	1.C FE	10,000,000	98.8510	9,885,080	10,000,000	10,000,000					1.574	1.577	JAJO	32,347	104,923	01/15/2021	04/19/2033

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
55822A-AN-7	MADISON PARK FUNDING LTD MDPK 2020-46A B1R			4	1.C FE	25,000,000	99.6360	24,908,950	25,000,000	25,000,000					1.774	1.777	JAJO	96,078	53,212	08/20/2021	10/15/2034
55953H-AS-2	MAGNETITE CLO LTD MAGNE 2015-12A ARR			4	1.A FE	27,000,000	100.0050	27,001,296	27,000,000	27,000,000					1.224	1.226	JAJO	71,589	354,998	08/14/2018	10/15/2031
55953M-AQ-5	MAGNETITE CLO LTD MAGNE 2015-15A BR			4	1.C FE	14,700,000	100.0220	14,703,219	14,700,000	14,700,000					1.694	1.697	JAJO	47,033	260,610	05/18/2018	07/25/2031
55953R-AL-5	MAGNETITE CLO LTD MAGNE 2015-16A AR			4	1.A FE	19,137,107	100.0000	19,137,088	19,137,107	19,137,107					0.922	0.923	JAJO	36,769	191,790	01/18/2018	01/18/2028
55954L-AC-7	MAGNETITE CLO LTD MAGNE 2015-14RA A1			4	1.A FE	18,468,000	99.9350	18,987,669	19,000,000	18,633,923		86,224			1.242	1.766	JAJO	49,172	251,891	03/11/2020	10/18/2031
55954L-AL-7	MAGNETITE CLO LTD MAGNE 2015-14RA A2			4	1.A FE	24,767,500	99.9350	24,983,825	25,000,000	24,819,780		44,374			1.242	1.436	JAJO	62,975	332,365	10/29/2020	10/18/2031
55954N-AL-3	MAGNETITE CLO LTD MAGNE 2019-23A BR			4	1.C FE	25,000,000	99.7800	24,944,900	25,000,000	25,000,000					1.853	1.857	JAJO	21,873		11/24/2021	01/25/2035
55955E-AL-2	MAGNETITE CLO LTD MAGNE 2020-27A AR			4	1.A FE	37,500,000	100.0000	37,499,925	37,500,000	37,500,000					1.272	1.274	JAJO	96,687	35,660	08/25/2021	10/20/2034
55955G-AA-1	MAGNETITE CLO LTD MAGNE 2020-25A A			4	1.A FE	12,000,000	100.0160	12,001,908	12,000,000	12,000,000					1.324	1.326	JAJO	30,008	139,124	12/02/2020	01/25/2032
56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST SERIES 10 TERM NOTE			1,4	1.F FE	13,944,209	105.6730	14,794,220	14,000,000	13,977,505		5,173			3.310	3.353	JD	27,032	463,400	10/01/2014	12/10/2025
57563N-AD-0	MASSACHUSETTS EDUCATIONAL FINA MEFA 2020-A A			4	1.A FE	35,759,720	101.5700	36,331,691	35,770,100	35,762,155		1,622			2.300	2.322	MON	13,712	822,712	06/09/2020	02/25/2040
58772W-AC-7	MERCEDES-BENZ AUTO RECEIVABLES MBART 2021-1 A3			2,4	1.A FE	32,195,788	98.8390	31,826,135	32,200,000	32,196,276		488			0.460	0.466	MON	6,583	34,150	09/15/2021	06/15/2026
60162P-AE-2	MILOS CLO LTD MILOS 2017-1A AR			4	1.A FE	29,116,188	100.0000	29,400,088	29,400,000	29,204,889		72,981			1.202	1.409	JAJO	71,629	375,898	06/16/2020	10/20/2030
60700D-AE-8	MMAF EQUIPMENT FINANCE LLC MMAF 2018-A A5			4	1.A FE	7,998,545	104.6770	8,374,141	8,000,000	7,999,441		161			3.610	3.641	MON	16,847	288,800	05/22/2018	03/10/2042
60700F-AE-3	MMAF EQUIPMENT FINANCE LLC MMAF 2019-A A3			4	1.A FE	5,458,079	100.7320	5,498,926	5,458,963	5,458,723		27			2.840	2.866	MON	9,044	155,034	03/19/2019	11/13/2023
60700K-AC-6	MMAF EQUIPMENT FINANCE LLC MMAF 2020-BA A3			4	1.A FE	3,999,943	98.9920	3,959,691	4,000,000	3,999,966		18			0.490	0.491	MON	926	19,600	09/10/2020	08/14/2025
60700M-AD-0	MMAF EQUIPMENT FINANCE LLC MMAF 2020-A A4			4	1.A FE	24,497,401	98.5700	24,149,655	24,500,000	24,498,044		346			1.400	1.406	MON	20,961	343,000	06/05/2020	08/09/2030
60700M-AE-8	MMAF EQUIPMENT FINANCE LLC MMAF 2020-A A5			2,4	1.A FE	9,747,283	98.8510	9,638,006	9,750,000	9,747,918		322			1.560	1.570	MON	9,295	152,100	06/05/2020	10/09/2042
610331-AA-8	MONROE CAPITAL ABS FUNDING LTD MCAF 2021-1A A2			4	1.F FE	21,000,000	98.4250	20,669,250	21,000,000	21,000,000					2.815	2.823	JAJO	113,304	364,543	02/18/2021	04/22/2031
61946C-AA-0	MOSAIC SOLAR LOANS LLC MSAIC 2019-1A A			4	1.F FE	4,003,752	106.9710	4,284,273	4,005,084	4,004,145		194			4.370	4.420	MON	5,348	175,022	01/25/2019	12/21/2043
61946E-AA-6	MOSAIC SOLAR LOANS LLC CLASS A NOTES			4	1.F FE	6,553,703	104.6550	6,860,766	6,555,581	6,554,511		177			4.450	4.500	MON	8,914	291,723	01/26/2017	06/20/2042
61946N-AA-6	MOSAIC SOLAR LOANS LLC MSAIC 2020-1A A			2,4	1.D FE	3,408,461	100.3030	3,418,890	3,408,579	3,408,486		7			2.100	2.111	MON	2,187	71,580	06/12/2020	04/20/2046
62432B-AN-3	MOUNTAIN VIEW CLO LTD MVW 2015-9A A1R			4	1.A FE	12,000,000	99.8850	11,986,140	12,000,000	12,000,000					1.244	1.246	JAJO	32,338	160,210	05/31/2018	07/15/2031
62432F-AM-6	MOUNTAIN VIEW CLO MVEW 2016-1A AR			4	1.A FE	32,539,000	100.0110	33,003,663	33,000,000	32,647,956		88,466			1.487	1.724	JAJO	107,665	520,321	07/09/2020	04/14/2033
62432F-AN-4	MOUNTAIN VIEW CLO MVEW 2016-1A B1R			4	1.C FE	10,000,000	100.0040	10,000,430	10,000,000	10,000,000					1.977	1.982	JAJO	43,379	207,354	02/12/2020	04/14/2033
62946A-AA-2	NP SPE II LLC SEC RAILCAR EQUIP NT 2016-1 A1			1,4	1.F FE	18,184,681	102.7190	18,679,177	18,184,681	18,184,681					4.164	4.200	MON	23,137	757,210	04/25/2016	04/20/2046
62946A-AB-0	NP SPE II LLC SEC RAILCAR EQUIP NT 2016-1 A2			1,4	1.F FE	60,000,000	103.7490	62,249,478	60,000,000	60,000,000					5.438	5.500	MON	99,697	3,262,800	04/25/2016	04/20/2046
63615#-AD-3	THE NATIONAL FOOTBALL LEAGUE SENIOR NOTE SERIES A			1,4	1.E FE	6,296,079	105.8730	6,665,848	6,296,079	6,296,079					5.600	5.598	AO	74,434	352,580	02/25/2008	03/31/2024
63615#-AG-6	THE NATIONAL FOOTBALL LEAGUE SENIOR NOTE SERIES B			1,4	1.E FE	8,058,981	105.8730	8,532,285	8,058,981	8,058,981					5.600	5.600	AO	95,275	451,303	04/15/2008	03/31/2024
63681#-AA-8	NATIONAL LOGISTICS 1 MI TN VA SERIES A1 PASS THROUGH CERT			1,4	1.D FE	28,499,918	100.8280	28,735,897	28,499,918	28,499,918					2.654	2.668	MON	44,123	649,370	03/24/2021	10/10/2042
63890B-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL 2018-EA A2			2,4	1.A FE	5,759,709	102.4600	5,656,589	5,520,763	5,669,162		(57,437)			4.000	0.983	MON	9,815	220,831	07/28/2020	12/15/2059
63935C-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL 2019-FA A2			2,4	1.A FE	9,125,294	101.3020	8,932,170	8,817,374	9,049,043		(41,038)			2.600	0.929	MON	10,189	229,252	07/23/2020	08/15/2068
63940Q-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL 2018-BA A2A			4	1.A FE	4,296,737	103.2050	4,434,842	4,297,115	4,296,913		58			3.610	3.640	MON	6,894	155,126	05/15/2018	12/15/2059
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL 2019-A A2A			2,4	1.A FE	10,990,943	102.0660	10,916,465	10,695,499	10,892,635		(82,945)			3.420	1.538	MON	16,257	359,845	03/09/2021	01/15/2043
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL 2020-DA A			4	1.A FE	10,498,272	100.0670	10,506,425	10,499,391	10,498,563		206			1.690	1.701	MON	7,886	177,440	06/02/2020	05/15/2069
63941J-AA-6	NAVIENT STUDENT LOAN TRUST NAVSL 2019-GA A			2,4	1.A FE	3,355,407	101.4370	3,327,465	3,280,319	3,335,863		(15,479)			2.400	1.249	MON	3,499	78,728	07/23/2020	10/15/2068
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL 2019-EA A2A			2,4	1.A FE	14,464,237	100.8320	14,189,928	14,072,836	14,377,615		(86,622)			2.640	0.794	MON	16,512	309,602	02/17/2021	05/15/2068
63941T-AA-4	NAVIENT STUDENT LOAN TRUST NAVSL 2020-EA A			2,4	1.A FE	65,198,747	99.9670	64,395,951	64,417,434	65,087,866		(83,273)			1.690	1.279	MON	48,385	997,933	04/13/2021	05/15/2069
63941U-AA-1	NAVIENT STUDENT LOAN TRUST NAVSL 2020-GA A			2,4	1.A FE	18,899,374	99.5310	18,799,793	18,888,446	18,896,526		(2,002)			1.170	1.144	MON	9,822	223,575	09/11/2020	09/16/2069
63941X-AA-5	NAVIENT STUDENT LOAN TRUST NAVSL 2020-FA A			4	1.A FE	9,440,105	99.7580	9,417,972	9,440,823	9,440,306		150			1.220	1.227	MON	5,119	115,178	07/20/2020	07/15/2069
64034Y-AA-9	NELNET STUDENT LOAN TRUST NSLT 2021-DA AFL			4	1.A FE	87,445,531	99.9060	87,362,930	87,445,531	87,445,531					0.794	0.795	MON	23,140	102,016	10/21/2021	04/20/2062
64035D-AB-2	NELNET STUDENT LOAN TRUST NSLT 2021-A APT1			2,4	1.A FE	86,964,419	98.2590	85,464,981	86,979,423	86,965,954		1,535			1.360	1.370	MON	36,145	690,037	05/13/2021	04/20/2062
64129J-BG-4	NEUBERGER BERMAN CLO LTD NEUB 2013-14A BR2			4	1.C FE	15,400,000	100.0020	15,400,293	15,400,000	15,400,000					1.636	1.639	JAJO	45,487	263,710	01/31/2020	01/28/2030
64130T-BC-8	NEUBERGER BERMAN CLO LTD NEUB 2015-20A BRR			4	1.C FE	7,000,000	99.7830	6,984,789	7,000,000	7,000,000					1.774	1.778	JAJO	26,902	44,160	04/30/2021	07/15/2034
64132J-AN-5	NEUBERGER BERMAN CLO LTD NEUB 2019-31A AR			4	1.A FE	31,500,000	100.0360	31,511,466	31,500,000	31,500,000					1.172	1.173	JAJO	74,830	192,327	03/24/2021	04/20/2031
64132J-AQ-8	NEUBERGER BERMAN CLO LTD NEUB 2019-31A BR			4	1.C FE	14,000,000	100.0150	14,002,086	14,000,000	14,000,000					1.682	1.685	JAJO	47,736	121,773	03/24/2021	04/20/2031
64133R-AJ-5	NEUBERGER BERMAN CLO LTD NEUB 2020-38A A1R			4	1.A FE	35,700,000	100.0000	35,699,929	35,700,000	35,700,000					1.272	1.273	JAJO	92,046		09/27/2021	10/20/2035
64134J-AA-1	NEUBERGER BERMAN CLO LTD NEUB 2021-40A A			4	1.A FE	18,500,000	100.1110	18,520,461	18,500,000	18,500,000					1.182	1.184	JAJO	45,566	139,392	01/27/2021	04/16/2033
64134J-AC-7	NEUBERGER BERMAN CLO LTD NEUB 2021-40A B			4	1.C FE	7,000,000	99.0820	6,935,768	7,000,000	7,000,000					1.522	1.525	JAJO	22,199	67,419	01/27/2021	04/16/2033
64754L-AA-5	NEW MOUNTAIN CLO 2 LTD NMC CLO-2A A			4	1.A FE	30,000,000	99.9460	29,983,890	30,000,000	30,000,000					1.314	1.316	JAJO	85,394	222,739	02/26/2021	04/15/2034
64754L-AC-1	NEW MOUNTAIN CLO 2 LTD NMC CLO-2A B1			4	1.C FE	13,000,000	99.0560	12,877,267	13,000,000	13,000,000					1.774	1.777	JAJO	49,961	129,244	02/26/2021	04/15/2034
64755R-AN-3	NEW MOUNTAIN CLO 1 LTD NMC CLO-1A AR			4	1.A FE	38,000,000	100.0000	37,999,810	38,000,000	38,000,000					1.329	1.331	JAJO	89,756		10/08/2021	10/15/2034

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64755R-AQ-6	NEW MOUNTAIN CLO 1 LTD NMC CLO-1A B1R			4	1.C FE	21,750,000	99.6400	21,671,657	21,750,000	21,750,000					1.929	1.933	JAJO	74,574		10/08/2021	10/15/2034
65252M-AA-7	NEWTEK SMALL BUSINESS LOAN TRU NWSB 2018-1 A			4	1.F FE	7,688,053	100.2680	7,708,644	7,688,053	7,688,053					1.802	1.809	MON	1,924	140,066	11/02/2018	02/25/2044
65253M-AA-6	NEWTEK SMALL BUSINESS LOAN TRU NWSB 2021-1 A			2,4	1.F FE	4,273,721	100.0010	4,273,772	4,273,721	4,273,721					1.852	1.859	MON	1,099	3,957	12/02/2021	12/25/2048
67108F-AN-6	OZLM FUNDING LTD OZLMF 2013-4A A1R			4	1.A FE	12,338,181	99.9710	12,260,988	12,264,594	12,308,087		(1,714)			1.378	1.233	JAJO	33,338	179,047	10/18/2017	10/22/2030
67108F-AQ-9	OZLM FUNDING LTD OZLMF 2013-4A A2R			4	1.C FE	23,537,000	99.3320	23,342,973	23,500,000	23,523,293		(2,060)			1.828	1.814	JAJO	84,734	450,288	05/22/2018	10/22/2030
67109K-BC-7	OZLM LTD OZLM 2014-9A A1A3			4	1.A FE	37,000,000	99.8370	36,939,690	37,000,000	37,000,000					1.232	1.233	JAJO	92,397		09/22/2021	10/20/2031
67109U-AU-6	OZLM LTD OZLM 2015-11A A2R			4	1.C FE	15,052,500	99.8250	14,973,780	15,000,000	15,033,867		(2,588)			1.882	1.847	JAJO	47,825	295,584	05/04/2018	10/30/2030
67109W-AJ-7	OZLM LTD OZLM 2015-12A A1R			4	1.A FE	6,594,767	100.0080	6,595,261	6,594,767	6,594,767					1.182	1.270	JAJO	13,204	82,893	09/05/2018	04/30/2027
67110U-AL-3	OHA LOAN FUNDING LTD OHALF 2016-1A AR			4	1.A FE	20,500,000	100.0350	20,507,257	20,500,000	20,500,000					1.392	1.394	JAJO	57,844	301,596	01/31/2020	01/20/2033
67110U-AN-9	OHA LOAN FUNDING LTD OHALF 2016-1A B1R			2,4	1.C FE	7,731,813	100.0100	8,075,824	8,075,000	7,792,554		38,466			1.732	2.318	JAJO	28,352	146,636	06/24/2020	01/20/2033
67112W-AN-3	OZLM LTD OZLM 2019-23A AR			4	1.A FE	20,000,000	100.0770	20,015,480	20,000,000	20,000,000					1.354	1.356	JAJO	58,663	140,786	04/01/2021	04/15/2034
67181D-AA-9	OAK STREET INVESTMENT GRADE NE OAKIG 2020-1A A1			2,4	1.A FE	29,432,069	99.0700	29,159,453	29,433,232	29,432,330		250			1.850	1.859	MON	16,638	544,514	11/06/2020	11/20/2050
67181D-AB-7	OAK STREET INVESTMENT GRADE NE OAKIG 2020-1A A2			2,4	1.A FE	9,806,974	98.8580	9,699,049	9,811,077	9,807,630		626			2.210	2.232	MON	6,625	216,824	11/06/2020	11/20/2050
67181D-AC-5	OAK STREET INVESTMENT GRADE NE OAKIG 2020-1A A3			2,4	1.C FE	4,999,451	98.2270	4,911,347	5,000,000	4,999,599		144			2.260	2.274	MON	3,453	113,000	11/06/2020	11/20/2050
67181D-AJ-0	OAK STREET INVESTMENT GRADE NE OAKIG 2021-2A A1			4	1.A FE	20,762,780	100.1260	20,796,459	20,770,309	20,762,771		(9)			2.380	2.395	MON	15,105	15,105	11/19/2021	11/20/2051
67181D-AK-7	OAK STREET INVESTMENT GRADE NE OAKIG 2021-2A A2			4	1.A FE	10,983,943	100.0000	10,984,298	10,984,298	10,983,932		(12)			2.630	2.645	MON	8,827	8,827	11/19/2021	11/20/2051
67190A-AA-4	OAK STREET INVESTMENT GRADE NE OAKIG 2021-1A A1			2,4	1.A FE	11,466,737	97.8270	11,219,248	11,468,515	11,467,062		325			1.480	1.491	MON	5,186	152,290	01/20/2021	01/20/2051
67190A-AB-2	OAK STREET INVESTMENT GRADE NE OAKIG 2021-1A A2			2,4	1.A FE	15,126,637	97.5080	14,751,665	15,128,679	15,126,896		259			1.930	1.942	MON	8,922	261,974	01/20/2021	01/20/2051
67401X-AL-5	OAKTREE CLO LTD OAKCL 2019-1A BR			4	1.D FE	24,974,675	99.8300	24,957,575	25,000,000	24,975,583		908			1.878	1.899	JAJO	92,608	41,961	09/07/2021	04/22/2030
67402F-AJ-8	OAKTREE CLO LTD OAKCL 2020-1A AR			4	1.A FE	35,000,000	99.8870	34,960,345	35,000,000	35,000,000					1.274	1.276	JAJO	96,593	143,046	05/17/2021	07/15/2034
67402F-AL-3	OAKTREE CLO LTD OAKCL 2020-1A BR			4	1.C FE	4,800,000	99.2790	4,765,411	4,800,000	4,800,000					1.774	1.778	JAJO	18,447	27,353	05/17/2021	07/15/2034
67576W-AQ-5	OCTAGON INVESTMENT PARTNERS XX OCT20 2019-4A A2R			4	1.A FE	6,000,000	99.9940	5,999,634	6,000,000	6,000,000					1.670	1.673	FMAN	835		12/16/2021	05/12/2031
67576W-AS-1	OCTAGON INVESTMENT PARTNERS XX OCT20 2019-4A BR			4	1.B FE	22,000,000	100.0000	22,000,000	22,000,000	22,000,000					1.920	1.924	FMAN	3,520		12/16/2021	05/12/2031
67576X-AN-0	OCTAGON INVESTMENT PARTNERS 47 OCT47 2020-1A BR			4	1.C FE	25,000,000	99.6390	24,909,700	25,000,000	25,000,000					1.782	1.785	JAJO	90,312	169,819	05/12/2021	07/20/2034
67577L-AJ-4	OCTAGON INVESTMENT PARTNERS 44 OCT44 2019-1A AR			4	1.A FE	40,000,000	100.0180	40,007,040	40,000,000	40,000,000					1.304	1.305	JAJO	112,992	42,125	08/27/2021	10/15/2034
67577L-AL-9	OCTAGON INVESTMENT PARTNERS 44 OCT44 2019-1A BR			4	1.C FE	15,400,000	99.8500	15,376,823	15,400,000	15,400,000					1.824	1.828	JAJO	60,852	22,896	08/27/2021	10/15/2034
67577M-AA-1	OCTAGON INVESTMENT PARTNERS 45 OCT45 2019-1A A			4	1.A FE	20,931,250	100.0320	21,256,758	21,250,000	21,012,045		52,980			1.454	1.729	JAJO	66,933	328,950	06/25/2020	10/15/2032
67577U-AJ-4	OCTAGON INVESTMENT PARTNERS 48 OCT48 2020-3A AR			4	1.A FE	28,000,000	99.8830	27,967,100	28,000,000	28,000,000					1.310	1.312	JAJO	44,831		10/21/2021	10/20/2034
67577V-AL-7	OCTAGON CREDIT PARTNERS 46 LTD OCT46 2020-2A AR			4	1.A FE	60,000,000	99.9430	59,966,040	60,000,000	60,000,000					1.284	1.286	JAJO	166,888	139,539	08/03/2021	07/15/2036
67577V-AN-3	OCTAGON CREDIT PARTNERS 46 LTD OCT46 2020-2A BR			4	1.C FE	16,750,000	99.5660	16,677,339	16,750,000	16,750,000					1.774	1.778	JAJO	64,372	54,002	08/03/2021	07/15/2036
67578F-AA-5	OCTAGON INVESTMENT PARTNERS 49 OCT49 2020-5A A1			4	1.A FE	15,000,000	100.0070	15,001,050	15,000,000	15,000,000					1.344	1.346	JAJO	43,672	154,296	12/11/2020	01/15/2033
67590G-BG-3	OCTAGON INVESTMENT PARTNERS XV OCT17 2013-1A A1R2			4	1.A FE	9,050,000	100.0240	9,052,181	9,050,000	9,050,000					1.124	1.238	JAJO	19,212	108,285	02/07/2018	01/25/2031
67590Q-BL-0	OCTAGON INVESTMENT PARTNERS XX OCT21 2014-1A ABR3			4	1.A FE	15,000,000	100.0030	15,000,510	15,000,000	15,000,000					1.356	1.358	FMAN	26,555	155,457	02/18/2021	02/14/2031
67590Y-AN-0	OCTAGON INVESTMENT PARTNERS 26 OCT26 2016-1A A2R			4	1.A FE	9,000,000	100.0000	8,999,973	9,000,000	9,000,000					1.474	1.476	JAJO	28,738	141,145	06/01/2018	07/15/2030
67591V-AE-5	OCTAGON INVESTMENT PARTNERS 37 OCT37 2018-2A A2			4	1.C FE	25,000,000	99.7020	24,925,450	25,000,000	25,000,000					1.704	1.707	JAJO	80,461	445,742	05/29/2018	07/25/2030
675920-AJ-1	OCTAGON INVESTMENT PARTNERS 30 OCT30 2017-1A A1R			4	1.A FE	50,000,000	100.0170	50,008,550	50,000,000	50,000,000					1.132	1.133	JAJO	114,722	402,214	01/25/2021	03/17/2030
675920-AL-6	OCTAGON INVESTMENT PARTNERS 30 OCT30 2017-1A A2R			4	1.C FE	24,000,000	99.7530	23,940,672	24,000,000	24,000,000					1.582	1.585	JAJO	76,966	266,863	01/25/2021	03/17/2030
67592B-AL-2	OCTAGON INVESTMENT PARTNERS 40 OCT40 2019-1A A1R			4	1.A FE	32,000,000	100.0000	31,999,968	32,000,000	32,000,000					1.373	1.375	JAJO	20,744		12/06/2021	01/20/2035
67592M-AN-4	OCTAGON INVESTMENT PARTNERS 50 OCT50 2020-4A AR			4	1.A FE	50,000,000	99.8790	49,939,550	50,000,000	50,000,000					1.308	1.310	JAJO	78,087		11/09/2021	01/15/2035
67592X-AC-4	OCTAGON 57 LTD OCT57 2021-1A A			4	1.A FE	45,000,000	99.8830	44,947,125	45,000,000	45,000,000					1.310	1.312	JAJO	65,482		10/13/2021	10/15/2034
68504U-AA-9	ORANGE LAKE TIMESHARE TRUST ONGLT 2019-A A			4	1.A FE	5,688,057	101.8140	5,792,745	5,689,541	5,688,459		65			3.060	3.087	MON	10,639	174,100	05/21/2019	04/09/2038
68504U-AB-7	ORANGE LAKE TIMESHARE TRUST ONGLT 2019-A B			4	1.F FE	2,739,042	101.6010	2,783,267	2,739,410	2,739,159		36			3.360	3.388	MON	5,625	92,044	05/21/2019	04/09/2038
69335P-DP-7	PFS FINANCING CORP PFSFC 2020-A A			4	1.A FE	27,646,404	100.4080	27,632,345	27,520,000	27,593,591		(50,085)			1.270	1.087	MON	15,534	349,504	12/09/2020	06/15/2025
69335P-DT-9	PFS FINANCING CORP PFSFC 2020-E A			4	1.A FE	17,748,390	99.6460	17,687,236	17,750,000	17,749,085		503			1.000	1.005	MON	7,889	177,500	08/04/2020	10/15/2025
69335P-DX-0	PFS FINANCING CORP PFSFC 2020-G A			4	1.A FE	19,997,378	99.4320	19,886,324	20,000,000	19,998,310		783			0.970	0.976	MON	8,622	194,000	10/14/2020	02/15/2026
69355E-AL-9	PPM CLO 3 LTD PPMC 2019-3A AR			2,4	1.A FE	25,000,000	99.3960	24,849,075	25,000,000	25,000,000					1.212	1.214	JAJO	63,138	178,890	03/11/2021	04/17/2034
69355E-AN-5	PPM CLO 3 LTD PPMC 2019-3A BR			2,4	1.C FE	16,250,000	98.2410	15,964,081	16,250,000	16,250,000					1.672	1.676	JAJO	56,613	159,260	03/11/2021	04/17/2034
69356A-AL-6	PPM CLO LTD PPMC 2020-4A AR			4	1.A FE	35,500,000	99.9410	35,479,162	35,500,000	35,500,000					1.312	1.314	JAJO	97,052		09/29/2021	10/18/2034
69356T-AA-9	PPM CLO LTD PPMC 2021-5A A			4	1.A FE	25,000,000	99.9990	24,999,750	25,000,000	25,000,000					1.325	1.327	JAJO	61,644		09/17/2021	10/18/2034
69377P-AL-8	PPM CLO 2 LTD PPMC 2019-2A BR			4	1.C FE	24,700,000	99.7180	24,630,247	24,700,000	24,700,000					1.874	1.878	JAJO	95,128	241,744	04/07/2021	04/16/2032
69689C-AW-6	PALMER SQUARE CLO LTD PLMRS 2015-2A A1R2			4	1.A FE	20,000,000	99.9710	19,994,120	20,000,000	20,000,000					1.232	1.233	JAJO	49,944	261,796	01/24/2020	07/20/2030
69689C-AY-2	PALMER SQUARE CLO LTD PLMRS 2015-2A A2R2			4	1.C FE	12,000,000	99.9160	11,989,944	12,000,000	12,000,000					1.682	1.685	JAJO	40,917	211,828	01/24/2020	07/20/2030
69689H-AA-3	PALMER SQUARE LOAN FUNDING LTD PSTAT 2019-4A A1			4	1.A FE	17,918,624	100.0050	17,919,556	17,918,624	17,918,624					1.024	1.025	JAJO	34,655	196,283	09/12/2019	10/24/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
69700G-AJ-1	PALMER SQUARE CLO LTD PLMRS 2019-1A A1R			4	1.A FE	6,500,000	100.0130	6,500,826	6,500,000	6,500,000					1.338	1.340	FMAN	6,038		11/16/2021	11/14/2034
69700P-AA-0	PALMER SQUARE LOAN FUNDING LTD PSTAT 2018-5A A1			4	1.A FE	6,590,755	100.0030	7,004,215	7,003,991	6,726,623		73,443			0.982	3.579	JAJO	13,940	73,928	03/24/2020	01/20/2027
69701E-AA-4	PALMER SQUARE LOAN FUNDING LTD PSTAT 2020-1A A1			4	1.A FE	20,306,086	100.0780	20,321,880	20,306,086	20,306,086					0.960	0.961	FMAN	21,651	201,417	01/10/2020	02/20/2028
69702D-AC-1	PALMER SQUARE LOAN FUNDING LTD PSTAT 2021-2A A2			4	1.B FE	15,000,000	100.0150	15,002,265	15,000,000	15,000,000					1.410	1.412	FMAN	23,494	125,026	03/09/2021	05/20/2029
70015Q-AA-6	PARK AVENUE INSTITUTIONAL ADVI PAIA 2021-1A A1A			4	1.A FE	20,000,000	100.2330	20,046,500	20,000,000	20,000,000					1.522	1.524	JAJO	61,705	232,111	12/15/2020	01/20/2034
723133-AA-2	PINELAWN POWER PROJECT PASS TH PASS-THROUGH CERT SERIES 2004			1,4	2.B YE	9,743,772	103.4890	10,083,708	9,743,772	9,743,772					6.350	6.400	MJSD	1,719	618,729	01/05/2005	06/30/2025
73019#-AA-0	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE SERIES A			1,4	1.D	4,555,268	104.3610	4,753,923	4,555,268	4,555,268					3.000	3.000	MS	40,997	136,658	09/13/2012	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE SERIES B			1,4	1.D	4,726,721	104.3610	4,932,853	4,726,721	4,726,721					3.000	3.000	MS	42,540	141,802	09/13/2012	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE LLC EQUIPMENT NOTE SERIES C			1,4	1.D	4,317,727	104.3610	4,506,023	4,317,727	4,317,727					3.000	3.000	MS	38,860	129,532	09/13/2012	09/13/2027
74923E-AA-6	RAD CLO LTD KAYNE 2019-5A AR			4	1.A FE	50,000,000	100.0000	50,000,000	50,000,000	50,000,000					1.331	1.333	JAJO	29,575		12/09/2021	07/24/2032
74923E-AC-2	RAD CLO LTD KAYNE 2019-5A BR			4	1.B FE	12,950,000	100.0000	12,950,000	12,950,000	12,950,000					1.911	1.915	JAJO	10,998		12/09/2021	07/24/2032
74955D-AB-7	RGS AEGCO FUNDING CORP DEBENTURES SERIES F			4	2.A FE	111,298	100.5320	104,356	103,804	104,507		220			9.820	9.032	JD	680	10,194	01/28/2005	12/07/2022
74955E-AB-5	RGS I & M FUNDING CORP DEBENTURES SERIES F			4	2.A FE	142,627	103.4610	115,457	111,594	112,908		(560)			9.820	6.976	JD	731	10,959	01/28/2005	06/07/2022
75885W-BC-4	REGATTA II FUNDING LP RGTII 2013-2A A2L3			4	1.C FE	15,000,000	99.9350	14,990,190	15,000,000	15,000,000					1.524	1.527	JAJO	49,522	132,921	03/09/2021	01/15/2029
75887N-AY-5	REGATTA VI FUNDING LTD REGT6 2016-1A BR2			4	1.C FE	30,000,000	99.9300	29,978,970	30,000,000	30,000,000					1.832	1.836	JAJO	111,416	244,587	04/28/2021	04/20/2034
75888A-BJ-4	REGATTA VII FUNDING LTD REGT7 2016-1A BR2			4	1.C FE	19,800,000	99.2260	19,646,748	19,800,000	19,800,000					1.814	1.818	MJSD	11,970	172,998	05/28/2021	06/20/2034
75889J-AA-4	REGATTA XXI FUNDING LTD REG21 2021-3A A			4	1.A FE	52,000,000	100.0440	52,022,620	52,000,000	52,000,000					1.341	1.343	JAJO	152,972		09/02/2021	10/20/2034
76126C-MC-3	RESTRUCTURED ASSET CERTIFICATE 2002-38-S-LMT			4	1.G FE	424,858	102.0120	416,721	408,502	409,322		(1,033)			5.500	4.985	JD	1,872	22,468	03/29/2004	06/01/2022
76761R-BA-6	RISERVA CLO LTD RSRVA 2016-3A BRR			4	1.C FE	10,000,000	97.2050	9,720,460	10,000,000	10,000,000					1.472	1.475	JAJO	30,672	89,392	03/01/2021	01/18/2034
773663-AC-3	ROCKLAND PARK CLO LTD ROCKP 2021-1A B			4	1.C FE	14,500,000	99.6540	14,449,874	14,500,000	14,500,000					1.782	1.785	JAJO	52,381	97,702	04/26/2021	04/20/2034
784309-AA-4	S-JETS LIMITED SJETS 2017-1 A			4	2.B FE	3,530,167	97.3660	3,448,567	3,541,855	3,535,007		1,807			3.967	4.110	MON	6,245	140,505	04/04/2019	08/15/2042
78433X-AA-8	STONEPEAK ABS SALTT 2021-1A AA			4	1.C FE	9,446,902	98.9510	9,348,100	9,447,162	9,446,897		(5)			2.301	2.313	MON	9,661	27,776	10/18/2021	02/28/2033
78469P-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016-A A2			4	1.A FE	2,014,399	100.3650	2,002,118	1,994,841	2,004,568		886			2.760	2.443	MON	918	55,058	08/15/2017	12/26/2036
78470R-AD-9	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016-E B			2,4	1.B FE	9,035,039	101.4630	9,096,130	8,965,000	8,990,800		(8,043)			3.440	3.265	MON	5,140	308,396	03/27/2019	07/25/2040
78472C-AC-2	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2019-1 C			2,4	1.B FE	2,303,803	100.7630	2,269,305	2,252,126	2,273,513		(30,290)			3.730	0.603	MON	1,400	49,003	06/17/2021	02/25/2028
78472C-AD-0	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2019-1 D			2,4	2.B FE	5,868,190	101.4990	5,770,233	5,685,000	5,784,224		(83,966)			4.420	1.330	MON	4,188	133,687	07/14/2021	02/25/2028
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018-C A2FX			2,4	1.A FE	13,514,109	102.4620	13,225,784	12,907,928	13,378,300		(80,173)			3.590	1.473	MON	7,723	463,395	07/27/2020	01/25/2048
80281M-AB-9	SANTANDER CONSUMER AUTO RECEIV SCART 2020-AA B			2,4	1.A FE	11,975,438	101.3480	11,715,832	11,560,000	11,761,638		(184,108)			2.260	0.687	MON	11,611	261,256	10/21/2020	12/15/2025
80285G-AG-7	SANTANDER DRIVE AUTO RECEIVABL SDART 2018-3 D			2,4	1.A FE	900,499	101.4740	881,008	868,212	884,260		(16,239)			4.070	(0.784)	MON	1,571	29,447	02/17/2021	08/15/2024
80285H-AF-7	SANTANDER DRIVE AUTO RECEIVABL SDART 2019-1 C			2,4	1.A FE	927,067	100.1220	909,214	908,108	909,419		(13,395)			3.420	(0.289)	MON	1,380	28,146	03/11/2021	04/15/2025
80285R-AE-8	SANTANDER DRIVE AUTO RECEIVABL SDART 2020-2 B			2,4	1.A FE	11,337,921	100.0890	11,349,555	11,339,472	11,339,260		761			0.960	0.970	MON	4,838	108,859	07/14/2020	11/15/2024
80285R-AF-5	SANTANDER DRIVE AUTO RECEIVABL SDART 2020-2 C			2,4	1.C FE	16,997,620	100.4660	17,079,235	17,000,000	16,999,173		841			1.460	1.471	MON	11,031	248,200	07/14/2020	09/15/2025
80286H-AF-6	SANTANDER DRIVE AUTO RECEIVABL SDART 2019-3 C			4	1.A FE	855,787	100.4400	861,036	857,261	856,837		344			2.490	2.685	MON	949	21,346	05/08/2020	10/15/2025
80287A-AE-3	SANTANDER DRIVE AUTO RECEIVABL SDART 2020-1 B			2,4	1.A FE	2,684,297	100.6710	2,617,444	2,600,000	2,622,541		(61,756)			3.030	0.283	MON	3,501	65,650	02/17/2021	11/15/2024
81883E-AE-1	SHACKLETON CLO LTD SHACK 2017-11A AR			4	1.A FE	25,000,000	100.0370	25,009,200	25,000,000	25,000,000					1.246	1.248	FMAN	40,668	319,491	02/20/2020	08/15/2030
81883E-AG-6	SHACKLETON CLO LTD SHACK 2017-11A BR1			4	1.C FE	4,710,203	99.5360	4,742,886	4,765,000	4,719,896		6,666			1.806	1.983	FMAN	11,235	87,875	09/02/2020	08/15/2030
826525-AA-5	SIERRA RECEIVABLES FUNDING CO SRFC 2020-2A A			2,4	1.A FE	7,572,996	99.6970	7,551,524	7,574,477	7,573,370		230			1.330	1.342	MON	3,078	100,741	08/03/2020	07/20/2037
826525-AB-3	SIERRA RECEIVABLES FUNDING CO SRFC 2020-2A B			2,4	1.F FE	7,572,476	100.2760	7,595,373	7,574,477	7,572,976		306			2.320	2.343	MON	5,369	175,728	08/03/2020	07/20/2037
82652R-AB-5	SIERRA RECEIVABLES FUNDING CO SRFC 2021-2A B			2,4	1.F FE	13,448,916	99.1520	13,335,413	13,449,416	13,448,916		(1)			1.800	1.807	MON	7,397	38,331	10/19/2021	09/20/2038
82653E-AB-3	SIERRA RECEIVABLES FUNDING CO SRFC 2019-1A B			4	1.F FE	2,675,835	102.3120	2,738,292	2,676,421	2,676,124		97			3.420	3.455	MON	2,797	91,534	03/12/2019	01/20/2036
82667C-AA-3	SIGNAL RAIL I LLC SRL 2021-1 A			4	1.F FE	8,882,362	98.4800	8,751,536	8,886,638	8,882,596		233			2.230	2.255	MON	7,707	65,507	08/12/2021	08/17/2051
827551-AL-6	SILVER CREEK CLO SLVER 2014-1A AR			4	1.A FE	19,707,777	100.0080	19,709,373	19,707,777	19,707,777					1.372	1.374	JAJO	54,809	285,945	07/11/2017	07/20/2030
83401A-AB-4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018-D A2FX			4	1.A FE	30,722,584	101.8850	30,292,527	29,732,214	30,549,147		(166,203)			3.600	1.645	MON	17,839	786,224	06/09/2021	02/25/2048
83401C-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2019-C A2FX			2,4	1.A FE	17,404,673	101.2280	17,379,395	17,168,604	17,404,294		(378)			2.370	2.278	MON	18,084		12/16/2021	11/16/2048
83404F-AD-6	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2017-A B			2,4	1.B FE	7,045,938	102.1440	7,150,100	7,000,000	7,021,600		(3,150)			3.440	3.320	MON	4,013	240,800	03/27/2019	03/26/2040
83404L-AD-3	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2016-D B			2,4	1.B FE	8,943,750	102.2560	9,203,063	9,000,000	8,967,177		(1,312)			3.230	3.365	MON	4,845	290,700	03/27/2019	01/25/2039
83404R-AB-4	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2018-B A2FX			4	1.A FE	17,968,821	101.7330	17,826,124	17,522,544	17,895,056		(73,766)			3.340	1.586	MON	9,754	438,940	04/15/2021	08/25/2047
83404W-AB-3	SOCIAL PROFESSIONAL LOAN PROGR SOFI 2019-B A2FX			2,4	1.A FE	3,487,571	102.0510	3,455,442	3,385,992	3,470,491		(17,080)			3.090	1.398	MON	4,650	69,751	04/13/2021	08/17/2048
83405R-AD-9	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2018-1 C			2,4	1.G FE	363,713	100.8820	363,176	360,000	363,689		(24)			3.970	3.592	MON	238	1,191	12/08/2021	02/25/2027
83405T-AB-9	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2019-3 B			2,4	1.A FE	791,644	100.1990	784,397	782,837	785,015		(6,629)			3.060	0.468	MON	399	11,977	07/14/2021	05/25/2028
83405T-AC-7	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2019-3 C			2,4	1.B FE	3,731,569	101.1520	3,687,001	3,645,000	3,688,242		(43,326)			3.350	0.744	MON	2,035	61,054	07/14/2021	05/25/2028
83405T-AD-5	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2019-3 D			2,4	2.B FE	2,142,707	101.7840	2,112,018	2,075,000	2,118,498		(24,209)			3.890	1.312	MON	1,345	40,359	07/14/2021	05/25/2028

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
83405X-AC-8	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2018-3 B			2,4	1.A FE	685,438	100.4460	679,771	676,750	680,911		(4,526)			4.020	0.727	MON	453	15,870	06/17/2021	08/25/2027
83405X-AD-6	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2018-3 C			2,4	2.B FE	3,269,004	101.3980	3,194,042	3,150,000	3,204,272		(64,732)			4.670	0.715	MON	2,452	85,811	06/17/2021	08/25/2027
83406C-AB-5	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2019-2 B			2,4	1.A FE	184,302	100.1490	182,539	182,268	182,745		(1,557)			3.220	(0.697)	MON	98	3,424	06/17/2021	04/25/2028
83406C-AC-3	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2019-2 C			2,4	1.B FE	2,770,386	101.0800	2,729,165	2,700,000	2,729,687		(40,699)			3.460	0.563	MON	1,557	54,495	06/17/2021	04/25/2028
83406C-AD-1	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2019-2 D			2,4	2.B FE	4,400,748	101.9450	4,332,678	4,250,000	4,340,489		(60,259)			4.200	1.285	MON	2,975	97,125	07/14/2021	04/25/2028
83406H-AC-2	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2018-4 C			2,4	1.A FE	1,677,744	100.9730	1,657,706	1,641,739	1,665,593		(12,151)			4.170	0.312	MON	1,141	39,935	06/17/2021	11/26/2027
83406H-AD-0	SOFI CONSUMER LOAN PROGRAM TRU SCLP 2018-4 D			2,4	2.B FE	2,801,898	101.4980	2,740,451	2,700,000	2,759,782		(42,116)			4.760	1.726	MON	2,142	74,970	06/17/2021	11/26/2027
83609N-AN-0	SOUND POINT CLO LTD SNDPT 2016-3A AR2			4	1.A FE	8,454,407	99.9510	8,450,231	8,454,407	8,454,407					1.114	1.115	JAJO	17,788	68,835	01/22/2021	01/23/2029
83609R-AN-1	SOUND POINT CLO LTD SNDPT 2017-1A BR			4	1.B FE	20,000,000	100.0000	19,999,920	20,000,000	20,000,000					1.624	1.627	JAJO	61,347	170,107	03/24/2021	01/23/2029
83609T-AA-5	SOUND POINT CLO LTD SNDPT 2017-4A A1			4	1.A FE	50,000,000	100.0000	49,999,900	50,000,000	50,000,000					1.252	1.253	JAJO	126,888	664,629	12/12/2017	01/20/2031
83609Y-AC-0	SOUND POINT CLO LTD SNDPT 2013-3RA A			4	1.A FE	24,000,000	100.0000	23,999,952	24,000,000	24,000,000					1.272	1.430	JAJO	63,613	325,458	04/19/2018	04/18/2031
83609Y-AE-6	SOUND POINT CLO LTD SNDPT 2013-3RA B			4	1.C FE	6,000,000	99.5690	5,974,110	6,000,000	6,000,000					1.872	1.998	JAJO	23,403	117,765	04/19/2018	04/18/2031
83611L-AJ-9	SOUND POINT CLO LTD SNDPT 2013-2RA A2			4	1.A FE	15,734,250	100.0200	15,753,103	15,750,000	15,924,373		(76,704)			1.972	1.352	JAJO	65,579	310,637	04/17/2019	04/15/2029
83613H-AA-5	SOUND POINT CLO LTD SNDPT 2018-3A A1A			4	1.A FE	27,000,000	100.0180	27,004,806	27,000,000	27,000,000					1.305	1.307	JAJO	65,570	373,009	08/29/2018	10/26/2031
83613H-AE-7	SOUND POINT CLO LTD SNDPT 2018-3A A2			4	1.C FE	15,000,000	98.8750	14,831,310	15,000,000	15,000,000					1.875	1.879	JAJO	52,340	293,915	08/29/2018	10/26/2031
83613W-AA-2	SOUND POINT CLO LTD SNDPT 2014-2RA A			4	1.A FE	38,000,000	100.0190	38,007,106	38,000,000	38,000,000					1.382	1.384	JAJO	106,452	555,204	10/12/2018	10/20/2031
83613W-AC-8	SOUND POINT CLO LTD SNDPT 2014-2RA B			4	1.C FE	10,000,000	98.4280	9,842,750	10,000,000	10,000,000					1.932	1.936	JAJO	39,167	201,870	10/12/2018	10/20/2031
83615C-AA-4	SOUND POINT CLO LTD SNDPT 2020-3A A1			4	1.A FE	20,000,000	100.0100	20,002,020	20,000,000	20,000,000					1.404	1.406	JAJO	53,035	246,062	12/18/2020	01/25/2032
85236K-AA-0	STACK INFRASTRUCTURE ISSUER LL SIDC 2019-1A A2			4	1.G FE	38,849,918	103.6100	40,269,854	38,866,666	38,859,248		1,662			4.540	4.600	MON	29,409	1,759,645	02/01/2019	02/25/2044
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LL SIDC 2020-1A A2			2,4	1.G FE	12,000,000	98.2840	11,794,031	12,000,000	12,000,000					1.893	1.900	MON	2,524	228,422	08/24/2020	08/25/2045
86212X-AA-8	STORE MASTER FUNDING I -VII XI STR 2019-1 A1			4	1.A FE	7,185,809	102.4600	7,364,938	7,188,133	7,186,495		160			2.820	2.846	MON	6,194	202,704	11/06/2019	11/20/2049
86315T-AA-3	STRATUS CLO STRAS 2021-2A A			4	1.A FE	50,000,000	100.0000	50,000,000	50,000,000	50,000,000					1.120	1.121	JAJO	6,221		12/03/2021	12/28/2029
863162-AA-1	STRATUS CLO STRAS 2021-1A A			4	1.A FE	100,000,000	99.9050	99,905,000	100,000,000	100,000,000					1.020	1.021	JAJO	8,498		11/15/2021	12/29/2029
86709L-AA-4	PROJECT SUNBIRD SUNBD 2020-1A A			4	1.G FE	21,568,544	96.3250	20,776,813	21,569,416	21,568,721		125			3.671	3.700	MON	35,192	791,813	02/14/2020	02/15/2045
86745Q-AA-9	SUNNOVA SOL III ISSUER LLC SNVA 2021-1 A			2,4	1.G FE	26,282,557	99.4770	26,156,417	26,294,024	26,282,941		384			2.580	2.598	JAJO	114,949	250,626	06/11/2021	04/28/2056
86746C-AA-9	HELIOS ISSUER LLC SNVA 2020-AA A			4	1.G FE	12,304,484	102.2810	12,586,036	12,305,299	12,304,536		(4)			2.980	3.000	MON	11,205	371,030	06/15/2020	06/20/2047
86746E-AA-5	HELIOS ISSUER LLC SNVA 2021-A A			2,4	1.G FE	4,600,637	98.4140	4,527,721	4,600,689	4,600,639		2			1.800	1.807	MON	2,530	70,740	02/08/2021	02/20/2048
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SUNRN 2019-2 A			4	1.F FE	11,376,660	104.6630	11,912,903	11,382,161	11,378,024		355			3.610	3.638	JAJO	69,624	410,896	10/17/2019	01/30/2055
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN 2021-2A A			4	1.G FE	14,494,419	99.3090	14,399,818	14,500,000	14,494,769		350			2.270	2.287	JAJO	84,116		09/22/2021	01/30/2057
86803N-AA-5	SUNSTRONG 2018-1 ISSUER LLC SNSTR 2018-1 A			4	1.F FE	22,032,874	104.5400	23,039,841	22,039,195	22,033,353		390			5.680	5.725	FMAN	142,569	1,251,826	11/20/2018	11/20/2048
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME Class A Notes			4	1.A FE	66,882,501	109.7660	73,450,924	66,916,019	66,887,047		196			4.190	4.231	MON	124,613	2,803,781	02/09/2017	01/15/2071
87154E-BE-9	SYMPHONY CLO LTD SYMP 2014-15A AR3			4	1.A FE	37,000,000	100.0000	37,000,111	37,000,000	37,000,000					1.202	1.204	JAJO	92,673	292,199	02/22/2021	01/17/2032
87154E-BG-4	SYMPHONY CLO LTD SYMP 2014-15A BR3			4	1.C FE	9,800,000	100.0020	9,800,167	9,800,000	9,800,000					1.672	1.676	JAJO	34,142	106,820	02/22/2021	01/17/2032
87165U-AN-1	SYMPHONY CLO LTD SYMP 2016-17A AR			4	1.A FE	19,478,395	99.9900	19,476,389	19,478,395	19,478,395					1.004	1.005	JAJO	42,361	212,656	04/09/2018	04/15/2028
87165Y-AC-7	SYMPHONY CLO LTD SYMP 2018-19A A			4	1.A FE	21,087,000	100.0100	21,302,087	21,300,000	21,180,180		32,459			1.082	1.257	JAJO	48,025	249,805	05/08/2019	04/16/2031
87166V-AL-2	SYMPHONY CLO LTD SYMP 2018-20A BR			4	1.C FE	12,000,000	100.0000	11,999,952	12,000,000	12,000,000					1.772	1.776	JAJO	44,306	165,608	01/13/2021	01/16/2032
87167G-AA-8	SYMPHONY CLO LTD SYMP 2020-22A A1A			4	1.A FE	10,000,000	100.0840	10,008,350	10,000,000	10,000,000					1.412	1.414	JAJO	29,422	149,763	01/23/2020	04/18/2033
87167Q-AC-2	SYMPHONY CLO LTD SYMP 2020-24A A			4	1.A FE	13,000,000	100.0510	13,006,565	13,000,000	13,000,000					1.324	1.326	JAJO	32,509	138,881	12/08/2020	01/23/2032
87168G-AC-3	SYMPHONY CLO LTD SYMP 2021-29A A			4	1.A FE	50,000,000	99.9280	49,963,750	50,000,000	50,000,000					1.300	1.302	JAJO	5,416		12/01/2021	01/15/2034
87230A-AL-0	TCI-FLATIRON CLO LTD TFLAT 2016-1A AR2			4	1.A FE	30,000,000	99.9740	29,992,230	30,000,000	30,000,000					1.272	1.274	JAJO	79,516	315,632	12/22/2020	01/17/2032
87231B-AL-7	TCI-FLATIRON CLO LTD TFLAT 2017-1A AR			4	1.A FE	40,000,000	99.9750	39,990,080	40,000,000	40,000,000					1.118	1.119	FMAN	55,894	274,050	03/23/2021	11/18/2030
872480-AA-6	TIF FUNDING II LLC TIF 2020-1A A			2,4	1.F FE	15,770,249	99.2130	15,641,637	15,765,750	15,769,781		(1,104)			2.090	2.091	MON	10,068	329,504	12/04/2020	08/20/2045
872480-AE-8	TIF FUNDING II LLC TIF 2021-1A A			2,4	1.F FE	7,430,743	96.8820	7,199,954	7,431,667	7,430,821		78			1.650	1.658	MON	3,747	108,657	01/25/2021	02/20/2046
87342R-AC-8	TACO BELL FUNDING LLC 2016-1 SR SEC CLASS A-2-III			4	2.B FE	46,049,267	104.3350	46,751,187	44,808,600	45,405,779		91,973			4.970	4.378	FMAN	222,699	2,226,988	04/03/2020	05/25/2046
87342R-AE-4	TACO BELL FUNDING LLC BELL 2018-1 A2II			4	2.B FE	21,501,609	108.4730	23,405,881	21,577,650	21,515,494		4,896			4.940	5.059	FMAN	106,594	1,065,936	04/03/2020	11/25/2048
87342R-AG-9	TACO BELL FUNDING LLC BELL 2021-1A A2I			2,4	2.B FE	40,000,000	98.0260	39,210,480	40,000,000	40,000,000					1.946	1.951	FMAN	77,840	207,573	08/11/2021	08/25/2051
87404L-AA-0	TAILWIND 2019-1 TLWND 2019-1 A			4	2.B FE	16,120,286	97.4990	15,717,209	16,120,352	16,120,295		7			3.967	4.000	MON	28,422	639,494	11/22/2019	12/15/2044
88167H-AD-8	TESLA AUTO LEASE TRUST TESLA 2020-A A4			4	1.A FE	6,998,310	100.0330	7,002,344	7,000,000	6,999,256		674			0.780	0.791	MON	1,668	54,600	07/30/2020	12/20/2023
88167H-AE-6	TESLA AUTO LEASE TRUST TESLA 2020-A B			4	1.C FE	8,248,338	100.2270	8,268,723	8,250,000	8,249,249		652			1.180	1.191	MON	2,975	97,350	07/30/2020	01/22/2024
88167H-AF-3	TESLA AUTO LEASE TRUST TESLA 2020-A C			4	1.F FE	4,249,456	100.6690	4,278,446	4,250,000	4,249,747		208			1.680	1.691	MON	2,182	71,400	07/30/2020	02/20/2024
88315L-AG-3	TEXTAINER MARINE CONTAINERS LT TMCL 2020-2A A			2,4	1.F FE	22,027,528	99.4090	21,903,919	22,034,088	22,028,363		(114)			2.100	2.116	MON	14,139	462,716	09/08/2020	09/20/2045
88315L-AL-2	TEXTAINER MARINE CONTAINERS LT TMCL 2021-1A A			2,4	1.F FE	19,594,020	97.2440	19,059,757	19,600,000	19,594,743		723			1.680	1.694	MON	10,061	283,546	02/02/2021	02/20/2046
88315L-AQ-1	TEXTAINER MARINE CONTAINERS LT TMCL 2021-2A A			2,4	1.F FE	24,608,933	99.6060	24,516,423	24,613,333	24,609,320		387			2.230	2.245	MON	16,771	365,861	03/24/2021	04/20/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
89174U-AA-4	TOWD POINT ASSET TRUST 2018-SL TPAT 2018-SL1 A			4	1.A FE	4,226,457	99.9300	4,354,104	4,357,172	4,269,315		28,083			0.702	2.123	MON	425	30,944	05/20/2020	01/25/2046
89179X-AL-9	TOWD POINT ASSET TRUST TPAT 2021-SL1 A2			4	1.A FE	57,882,673	99.9190	57,835,499	57,882,673	57,882,673					0.804	0.805	MON	15,510	159,649	08/09/2021	11/20/2061
89231X-AA-9	TOYOTA AUTO LOAN EXTENDED NOTE TALNT 2019-1A A			4	1.A FE	26,636,300	103.2720	25,859,306	25,040,000	26,028,244		(405,533)			2.560	0.899	MON	10,684	641,024	06/26/2020	11/25/2031
89236X-AC-0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020-D A3			2,4	1.A FE	25,995,156	99.7430	25,933,076	26,000,000	25,998,065		1,827			0.350	0.360	MON	4,044	91,000	10/06/2020	01/15/2025
89237V-AB-5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020-C A3			2,4	1.A FE	16,498,730	99.9200	16,486,741	16,500,000	16,499,577		520			0.440	0.444	MON	3,227	72,600	07/21/2020	10/15/2024
89238E-AC-0	TOYOTA LEASE OWNER TRUST TLOT 2021-A A3			2,4	1.A FE	37,995,565	99.5020	37,810,646	38,000,000	37,997,177		1,612			0.390	0.396	MON	4,117	98,388	04/13/2021	04/22/2024
89239R-AC-0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2020-B A3			2,4	1.A FE	14,631,591	100.4850	14,446,382	14,376,631	14,471,881		(135,776)			1.360	0.320	MON	8,690	195,522	10/28/2020	08/15/2024
89473L-AH-7	TREMAN PARK CLO LTD TRMPK 2015-1A ARR			4	1.A FE	23,101,286	100.0020	23,101,748	23,101,286	23,101,286					1.202	1.203	JAJO	56,283	295,364	10/29/2018	10/20/2028
89624G-AA-1	TRIMARAN CAVU 2019-1 LTD CAVU 2021-3A A			4	1.A FE	44,000,000	100.0000	44,000,000	44,000,000	44,000,000					1.424	1.427	JAJO	17,408		12/06/2021	01/18/2035
89624G-AC-7	TRIMARAN CAVU 2019-1 LTD CAVU 2021-3A B1			4	1.C FE	25,000,000	100.0000	25,000,000	25,000,000	25,000,000					2.114	2.120	JAJO	14,682		12/06/2021	01/18/2035
89624N-AA-6	TRIMARAN CAVU 2019-1 LTD CAVU 2021-1A A			4	1.A FE	34,000,000	99.9260	33,974,942	34,000,000	34,000,000					1.334	1.336	JAJO	85,665	300,484	02/05/2021	04/23/2032
89624N-AC-2	TRIMARAN CAVU 2019-1 LTD CAVU 2021-1A B			4	1.C FE	27,985,000	99.6080	27,890,268	28,000,000	27,985,386		386			1.724	1.736	JAJO	91,174	284,319	10/27/2021	04/23/2032
89624U-AC-6	TRIMARAN CAVU 2021-2A LTD CAVU 2021-2A B1			4	1.C FE	6,000,000	99.7040	5,982,252	6,000,000	6,000,000					1.896	1.900	JAJO	16,429		10/08/2021	10/25/2034
89656G-AA-2	TRINITY RAIL LEASING LP TRL 2021-1A A			2,4	1.F FE	39,383,692	99.4450	39,168,207	39,386,681	39,383,976		284			2.260	2.273	MON	29,671	417,871	06/22/2021	07/19/2051
89656Y-AA-3	TRINITY RAIL LEASING LP TRL 2020-2A A1			2,4	1.F FE	14,412,221	100.5020	14,485,894	14,413,538	14,412,426		183			1.830	1.840	MON	8,792	263,768	10/23/2020	11/19/2050
89657B-AA-2	TRINITY RAIL LEASING LP TRL 2019-1A A			4	1.F FE	46,726,818	102.6970	48,186,813	46,921,413	46,781,718		30,496			3.820	3.994	MON	69,704	1,792,398	12/15/2020	04/17/2049
89657B-AB-0	TRINITY RAIL LEASING LP TRL 2019-2A A1			4	1.F FE	7,654,279	100.5570	7,728,584	7,685,766	7,662,212		4,598			2.390	2.531	MON	7,143	183,690	04/03/2020	10/18/2049
89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF 2020-1A A			4	1.F FE	53,759,872	99.1860	53,401,230	53,839,500	53,766,249		6,134			2.110	2.153	MON	34,712	1,017,019	04/01/2021	09/20/2045
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF 2021-1A A			4	1.F FE	37,379,437	97.9340	36,676,144	37,450,000	37,385,121		5,684			1.860	1.907	MON	21,284	530,167	02/19/2021	03/20/2046
89683L-AA-8	TRIUMPH RAIL LLC TRP 2021-2 A			4	1.F FE	14,743,725	99.4320	14,665,978	14,749,773	14,744,284		559			2.150	2.173	MON	12,332	160,322	05/25/2021	06/19/2051
90272*-AA-0	WELLS FARGO BANK NORTHWEST NA UHC SR NOTE CTL PASS THR TRUST			1,4	1.F	21,922,883	107.3250	23,561,988	21,953,867	21,934,056		1,581			3.500	3.541	MON	34,150	768,386	10/01/2014	05/15/2033
90352W-AD-6	USQ RAIL I LLC STEAM 2021-1A A			4	1.F FE	2,399,386	99.7490	2,393,417	2,399,443	2,399,656		270			2.250	2.258	MON	450	45,439	01/15/2021	02/28/2051
90357#-AE-6	BNSF RAILWAY COMPANY SERIES T EQUIPEMNT NOTES			1,4	1.C	174,361	102.9780	179,553	174,361	174,361					5.270	5.271	AO	2,297	9,189	12/29/2005	04/01/2023
90357#-AF-3	BNSF RAILWAY COMPANY SERIES U EQUIPMENT NOTES			1,4	1.C	31,806	102.6760	32,657	31,806	31,806					5.270	5.271	AO	419	1,676	12/29/2005	04/01/2023
90357#-AG-1	BNSF RAILWAY COMPANY SERIES V EQUIPMENT NOTES			1,4	1.C	104,844	101.1600	106,060	104,844	104,844					5.270	5.271	AO	1,381	5,525	12/29/2005	04/01/2022
90357#-AH-9	BNSF RAILWAY COMPANY SERIES W EQUIPMENT NOTES			1,4	1.C	166,409	101.5670	169,016	166,409	166,409					5.270	5.271	AO	2,192	8,770	12/29/2005	04/01/2023
90357#-AJ-5	BNSF RAILWAY COMPANY SERIES X EQUIPMENT NOTES			1,4	1.C	291,681	103.3360	301,411	291,681	291,681					5.270	5.271	AO	3,843	15,372	12/29/2005	04/01/2023
90357#-AK-2	BNSF RAILWAY COMPANY SERIES Y A EQUIPMENT NOTES			1,4	1.C	60,845	101.1600	61,550	60,845	60,845					5.270	5.271	AO	802	3,207	12/29/2005	04/01/2022
90357#-AL-0	BNSF RAILWAY COMPANY SERIES Y B EQUIPMENT NOTES			1,4	1.C	133,789	101.1600	135,341	133,789	133,789					5.270	5.271	AO	1,763	7,051	12/29/2005	04/01/2022
90357#-AM-8	BNSF RAILWAY COMPANY SERIES Z EQUIPMENT NOTES			1,4	1.C	85,943	101.7420	87,441	85,943	85,943					5.270	5.271	AO	1,132	4,529	12/29/2005	04/01/2023
90357#-AT-3	BNSF RAILWAY COMPANY SERIES BB A EQUIPMENT NOTES			1,4	1.C	245,053	102.7270	251,736	245,053	245,053					5.270	5.271	AO	3,229	12,914	12/29/2005	04/01/2023
90357#-AU-0	BNSF RAILWAY COMPANY SERIES BB B EQUIPMENT NOTES			1,4	1.C	72,605	103.3360	75,027	72,605	72,605					5.270	5.271	AO	957	3,826	12/29/2005	04/01/2023
90357#-AV-8	BNSF RAILWAY COMPANY SERIES S EQUIPMENT NOTES			1,4	1.C	232,223	102.5880	238,233	232,223	232,223					5.270	5.271	AO	3,060	12,238	12/29/2005	04/01/2023
90357#-AW-6	BNSF RAILWAY COMPANY SERIES A EQUIPMENT NOTES			1,4	1.C	1,991,310	103.9230	2,069,429	1,991,310	1,991,310					5.510	5.511	AO	27,430	109,721	11/30/2006	04/01/2024
90357#-AX-4	BNSF RAILWAY COMPANY SERIES B EQUIPMENT NOTES			1,4	1.C	4,069,549	105.7030	4,301,636	4,069,549	4,069,549					5.510	5.511	AO	56,058	224,232	11/30/2006	04/01/2024
90357#-AY-2	BNSF RAILWAY COMPANY SERIES C EQUIPMENT NOTES			1,4	1.C	2,514,830	105.3440	2,649,222	2,514,830	2,514,830					5.510	5.511	AO	34,642	138,567	11/30/2006	04/01/2024
90357#-AZ-9	BNSF RAILWAY COMPANY SERIES D EQUIPMENT NOTES			1,4	1.C	501,616	105.7030	530,224	501,616	501,616					5.510	5.511	AO	6,910	27,639	11/30/2006	04/01/2024
90357#-BA-3	BNSF RAILWAY COMPANY SERIES E EQUIPMENT NOTES			1,4	1.C	141,311	105.7030	149,370	141,311	141,311					5.510	5.511	AO	1,947	7,786	11/30/2006	04/01/2024
90357#-BB-1	BNSF RAILWAY COMPANY SERIES F EQUIPMENT NOTES			1,4	1.C	281,400	104.7640	294,806	281,400	281,400					5.510	5.511	AO	3,876	15,505	11/30/2006	04/01/2024
90783S-AA-0	UNION PACIFIC RAILROAD COMPANY PASS THRU CERTS			4	1.D FE	85,547	102.9940	88,108	85,547	85,547					4.698	4.699	JJ	1,998	4,019	05/07/2003	01/02/2024
90932V-AA-3	UNITED AIRLINES 2020-1B PASS T PASS THRU CERTS			4	2.C FE	8,800,400	104.1150	9,162,534	8,800,400	8,800,400					4.875	4.905	JAJO	90,571	302,697	01/25/2021	01/15/2026
91823A-AG-6	VB-S1 ISSUER LLC VBTOW 2018-1A C			4	1.F FE	22,000,000	100.5630	22,123,952	22,000,000	22,000,000					3.413	3.437	MON	33,372	750,860	02/12/2018	02/15/2048
91823A-AN-1	VB-S1 ISSUER LLC VBTOW 2020-1A C2			2,4	1.F FE	9,000,000	102.7390	9,246,549	9,000,000	9,000,000					3.031	3.050	MON	12,124	272,762	05/12/2020	06/15/2050
918288-AA-9	VSE VOI MORTGAGE LLC VSTNA 2017-A A			4	1.A FE	530,183	100.9640	542,907	537,724	535,144		3,973			2.330	3.789	MON	383	12,529	06/03/2020	03/20/2035
91845#-AA-2	WELLS FARGO BANK NORTHWEST NA VZ SR NOTE CTL PASS THR TRUST			1,4	2.A	148,932,114	107.7420	160,462,438	148,932,114	148,932,114					3.812	3.842	MON	252,324	5,677,292	05/19/2015	05/15/2035
92212K-AB-2	VANTAGE DATA CENTERS LLC VDC 2020-1A A2			2,4	1.G FE	22,000,000	97.7570	21,506,621	22,000,000	22,000,000					1.645	1.651	MON	16,084	361,900	09/22/2020	09/15/2045
92243R-AA-2	VCP RRL ABS I LTD VCRRL 2021-1A A			4	1.F FE	8,750,000	99.3860	8,696,258	8,750,000	8,750,000					2.152	2.157	JAJO	73,751		07/28/2021	10/20/2031
92326J-AG-7	VENTURE CDO LTD VENTR 2021-41A BN			4	1.C FE	10,199,350	99.7230	10,171,118	10,199,350	10,199,350					1.882	1.886	JAJO	38,913	135,804	01/11/2021	01/20/2034
92330J-CC-8	VENTURE CDO LTD VENTR 2015-20A AR			4	1.A FE	5,037,088	100.0000	5,037,083	5,037,088	5,037,088					0.944	0.945	JAJO	10,300	51,928	12/15/2017	04/15/2027
92330W-BJ-5	VENTURE CDO LTD VENTR 2016-24A ARR			4	1.A FE	18,596,473	99.9580	18,588,589	18,596,473	18,596,473					1.032	1.033	JAJO	38,897	119,469	03/05/2021	10/20/2028
92330W-BL-0	VENTURE CDO LTD VENTR 2016-24A BRR			4	1.B FE	25,000,000	99.8100	24,952,525	25,000,000	25,000,000					1.632	1.635	JAJO	82,708	250,607	03/05/2021	10/20/2028

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
92330Y-AU-7	VENTURE CDO LTD VENTR 2018-33A BR			4	1.C FE	20,000,000	99.5450	19,908,940	20,000,000	20,000,000					1.674	1.677	JAJO	72,529	221,086	02/11/2021	07/15/2031
92331E-AF-3	VENTURE CDO LTD VENTR 2017-29A AR			4	1.A FE	18,000,000	99.9090	17,983,674	18,000,000	18,000,000					1.146	1.148	FMAN	26,931	133,916	02/24/2021	09/07/2030
92331L-BE-9	VENTURE CDO LTD VENTR 2017-27A BR			4	1.B FE	17,450,000	99.5850	17,377,583	17,450,000	17,450,000					1.732	1.735	JAJO	61,269	208,026	02/04/2021	07/20/2030
92331N-AA-4	VENTURE CDO LTD VENTR 2017-30A A1			4	1.A FE	33,034,000	99.9740	33,291,375	33,300,000	33,114,892		48,608			1.354	1.480	JAJO	97,673	481,722	06/04/2020	01/15/2031
92331V-AA-6	VENTURE CDO LTD VENTR 2018-31A A1			4	1.A FE	14,439,500	100.0120	14,451,662	14,450,000	14,443,402		1,584			1.162	1.176	JAJO	34,034	178,892	10/17/2019	04/20/2031
92331X-AS-3	VENTURE CDO LTD VENTR 2018-35A AFR			4	1.A FE	30,000,000	100.1520	30,045,660	30,000,000	30,000,000					1.951	1.956	JAJO	112,183	585,300	09/25/2020	10/22/2031
92332T-AB-8	VENTURE CDO LTD VENTR 2020-39A A1			4	1.A FE	35,000,000	100.0290	35,010,080	35,000,000	35,000,000					1.404	1.406	JAJO	106,451	524,058	02/25/2020	04/15/2033
92333B-AQ-3	VENTURE CDO LTD VENTR 2019-37A A1R			4	1.A FE	56,000,000	99.9620	55,978,440	56,000,000	56,000,000					1.274	1.276	JAJO	154,548	129,144	07/30/2021	07/15/2032
92333B-AU-4	VENTURE CDO LTD VENTR 2019-37A BR			4	1.B FE	23,000,000	100.0000	22,999,908	23,000,000	23,000,000					1.874	1.878	JAJO	93,375	77,958	07/30/2021	07/15/2032
92778*-AA-5	VIRGINIA COMMONWEALTH UNIVERSI LEASEDBACKED PASSTHROUGH TR			1,4	1.A	47,500,000	102.8280	48,843,300	47,500,000	47,500,000					3.008	3.027	MON	63,502	595,333	07/15/2021	09/15/2049
92841E-AA-7	VISTAJET PASS THROUGH TRUST 20 PASS THRU CERTS			1,4	1.G Z	75,000,000	100.0000	75,000,000	75,000,000	75,000,000					3.875	3.871	FA	500,521		11/16/2021	02/15/2030
92911U-AJ-7	VOYA CLO LTD VOYA 2016-2A A1R			4	1.A FE	18,475,027	99.9380	18,463,498	18,475,027	18,475,027					1.274	1.276	JAJO	48,368	251,194	07/26/2019	07/19/2028
92911U-AL-2	VOYA CLO LTD VOYA 2016-2A A2R			4	1.C FE	21,605,000	99.9300	21,589,790	21,605,000	21,605,000					1.874	1.878	JAJO	83,208	425,181	07/26/2019	07/19/2028
92914N-AJ-0	VOYA CLO LTD VOYA 2015-1A A1R			4	1.A FE	21,436,159	100.0090	21,438,174	21,436,159	21,436,159					1.022	1.050	JAJO	45,652	236,505	12/12/2017	01/18/2029
92915H-AL-7	VOYA CLO LTD VOYA 2016-3A A1R			4	1.A FE	27,000,000	100.0280	27,007,641	27,000,000	27,000,000					1.312	1.314	JAJO	73,814	377,061	10/23/2018	10/18/2031
92915U-AJ-3	VOYA CLO LTD VOYA 2017-2A A2AR			4	1.C FE	15,000,000	100.0020	15,000,240	15,000,000	15,000,000					1.774	1.778	JAJO	57,647	137,615	03/26/2021	06/07/2030
92916Q-AA-0	VOYA CLO 2017-4 LTD VOYA 2017-4A A1			4	1.A FE	52,364,580	100.0050	52,552,785	52,550,000	52,389,120		46,833			1.254	1.372	JAJO	142,750	706,915	07/14/2020	10/15/2030
92917J-AC-1	VOYA CLO LTD VOYA 2018-2A A2			4	1.A FE	10,000,000	99.9550	9,995,540	10,000,000	10,000,000					1.374	1.376	JAJO	29,765	146,689	05/17/2018	07/15/2031
92917J-AE-7	VOYA CLO LTD VOYA 2018-2A B1			4	1.C FE	25,400,000	99.4520	25,260,910	25,400,000	25,400,000					1.674	1.677	JAJO	92,112	449,849	05/17/2018	07/15/2031
92917N-AJ-7	VOYA CLO LTD VOYA 2019-1A AR			4	1.A FE	28,000,000	100.0190	28,005,264	28,000,000	28,000,000					1.184	1.185	JAJO	71,814	356,791	02/07/2020	04/15/2031
92918H-AF-7	VOYA CLO LTD VOYA 2020-2A A1R			4	1.A FE	30,500,000	100.0000	30,499,939	30,500,000	30,500,000					1.284	1.286	JAJO	80,476	49,738	08/06/2021	07/19/2034
931460-AA-6	WELLS FARGO BANK NA LEASE-BACKED PTC SR 2014B PPTR			1,4	2.B	69,550,361	112.1820	78,022,986	69,550,361	69,550,361					4.460	4.502	MON	51,699	3,101,946	11/07/2014	11/25/2039
94354K-AA-8	WAVE USA WAAV 2019-1 A			4	2.A FE	13,277,003	97.5260	12,949,064	13,277,586	13,277,138		72			3.597	3.625	MON	21,226	477,595	09/30/2019	09/15/2044
94978#-AQ-0	WELLS FARGO BANK NORTHWEST NA LEASE BACKED CM PTC 2002CTL10			4	1.G	9,116,716	103.2880	9,416,474	9,116,716	9,116,716					6.555	6.627	MON	49,800	597,601	06/24/2002	08/10/2022
94978#-AS-6	WELLS FARGO BANK NORTHWEST NA GUARANTEED SECURED NOTES			4	2.B	3,835,794	107.6030	4,127,429	3,835,794	3,835,794					7.050	7.133	MON	22,535	271,215	07/26/2002	08/10/2024
94978#-AW-7	WELLS FARGO BANK NORTHWEST NA GUARANTEED SECURED NOTES			4	2.B	8,031,079	108.0520	8,677,741	8,031,079	8,031,079					7.210	7.297	MON	48,253	579,041	07/08/2002	09/10/2024
94978#-BH-9	WELLS FARGO BANK NORTHWEST NA SENIOR SECURED NOTE			4	2.B	3,931,422	106.5170	4,187,633	3,931,422	3,931,422					6.400	6.466	MON	20,968	251,611	04/30/2003	01/10/2025
94978#-BP-1	WELLS FARGO BANK NORTHWEST NA SENIOR SECURED			4	2.B	11,763,134	109.0820	12,831,462	11,763,134	11,763,134					6.360	6.425	MON	62,345	748,135	11/20/2003	01/10/2026
94978#-DW-4	WELLS FARGO BANK NORTHWEST NA SERIES A1S EQUIPMENT NOTES			4	2.B	128,975	106.5990	137,486	128,975	128,975					5.670	5.671	JJ	3,616	7,313	09/27/2006	01/03/2029
94978#-DX-2	WELLS FARGO BANK NORTHWEST NA SERIES A3J EQUIPMENT NOTES			4	2.B	884,393	105.7400	935,157	884,393	884,393					5.670	5.670	JJ	24,794	50,145	06/29/2006	01/03/2028
94978#-DZ-7	WELLS FARGO BANK NORTHWEST NA SERIES A5S EQUIPMENT NOTES			4	2.B	113,621	108.1690	122,902	113,621	113,621					5.670	5.671	JJ	3,185	6,442	09/27/2006	01/03/2030
94978#-EA-1	WELLS FARGO BANK NORTHWEST NA EQUIPMENT NOTE SERIES A			4	2.B	526,745	119.2810	628,306	526,745	526,745					5.780	5.782	JJ	15,054	30,446	04/27/2007	01/27/2029
94978#-EB-9	WELLS FARGO BANK NORTHWEST NA SERIES A6J EQUIPMENT NOTES			1,4	2.B	275,005	111.7780	307,474	275,076	275,029		7			5.670	6.470	JJ	7,712	15,596	01/03/2018	06/29/2030
94978#-EC-7	WELLS FARGO BANK NORTHWEST NA SERIES A6S EQUIPMENT NOTES			4	2.B	210,986	108.6760	229,291	210,986	210,986					5.670	5.671	JJ	5,915	11,963	09/27/2006	01/03/2029
94978#-EE-3	WELLS FARGO BANK NORTHWEST NA SERIES B2J EQUIPMENT NOTES			1,4	2.B	241,301	107.2860	258,882	241,301	241,301					5.670	5.670	JJ	6,765	13,682	06/29/2006	09/29/2028
94978#-EJ-2	WELLS FARGO BANK NORTHWEST NA SERIES B7S EQUIPMENT NOTES			4	2.B	70,595	105.1600	74,238	70,595	70,595					5.670	5.671	JJ	1,979	4,002	09/27/2006	01/03/2025
94978#-EM-5	WELLS FARGO BANK NORTHWEST NA SERIES C1S EQUIPMENT NOTES			4	2.B	1,465,863	108.3300	1,587,969	1,465,863	1,465,863					5.700	5.701	JJ	41,313	83,554	09/27/2006	01/03/2026
94978#-EN-3	WELLS FARGO BANK NORTHWEST NA SERIES 2006 C1D SENIOR NOTE			4	2.B	1,600,139	108.7600	1,740,311	1,600,139	1,600,139					5.670	5.670	JJ	44,860	90,728	12/21/2006	01/03/2029

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
94978#-FB-8	WELLS FARGO BANK NORTHWEST NA SERIES 2006 A1D SENIOR NOTE			4	2.B	97,038	106.7910	103,628	97,038	97,038					5.670	5.670	JJ	2,720	5,502	12/21/2006	01/03/2029
94978#-FQ-5	WELLS FARGO BANK NORTHWEST NA SERIES B2S EQUIPMENT NOTES			4	2.B	14,421	104.0280	15,002	14,421	14,421					5.670	5.671	JJ	404	818	09/27/2006	09/27/2028
94978#-FR-3	WELLS FARGO BANK NORTHWEST NA TRANCHE A EQUIPMENT NOTE			1,4	2.A	374,904	112.9810	423,571	374,904	374,904					5.750	5.745	JJ	9,940	21,557	09/28/2006	07/15/2026
94978#-FS-1	WELLS FARGO BANK NORTHWEST NA TRANCHE B EQUIPMENT NOTE			1,4	2.A	971,909	113.0010	1,098,267	971,909	971,909					5.750	5.745	JJ	25,769	55,885	09/28/2006	07/15/2026
94978#-FX-0	WELLS FARGO BANK NORTHWEST NA TRANCHE C EQUIPMENT NOTE			1,4	2.A	709,809	113.1240	802,964	709,809	709,809					5.750	5.747	JJ	18,820	40,814	10/31/2006	07/15/2026
94978#-FY-8	WELLS FARGO BANK NORTHWEST NA TRANCHE D EQUIPMENT NOTE			1,4	2.A	477,316	113.2740	540,674	477,316	477,316					5.750	5.748	JJ	12,655	27,446	11/30/2006	07/15/2026
94978#-GA-9	WELLS FARGO BANK NORTHWEST NA TRANCHE E EQUIPMENT NOTE			1,4	2.A	280,566	113.4340	318,257	280,566	280,566					5.750	5.749	JJ	7,439	16,133	12/15/2006	07/15/2026
94978#-GQ-4	WELLS FARGO BANK NORTHWEST NA SERIES A EQUIPMENT NOTE			4	2.B	292,760	115.4450	337,977	292,760	292,760					5.670	5.671	JJ	8,208	16,600	02/07/2007	07/03/2029
94978#-GT-8	WELLS FARGO BANK NORTHWEST NA TRANCHE F EQUIPMENT NOTE			1,4	2.A	1,489,390	112.3250	1,672,957	1,489,390	1,489,390					5.750	5.751	JJ	39,490	85,640	02/27/2007	01/15/2027
94978#-GU-5	WELLS FARGO BANK NORTHWEST NA EQUIPMENT NOTE TRANCHE A			4	1.D	449,829	102.8130	462,483	449,829	449,829					5.400	5.401	JJ	11,201	24,291	03/29/2007	01/15/2024
94978#-GV-3	WELLS FARGO BANK NORTHWEST NA EQUIPMENT NOTE TRANCHE B			4	1.D	739,251	103.4140	764,489	739,251	739,251					5.400	5.400	JJ	18,407	39,920	06/28/2007	01/15/2024
94978#-HY-6	WELLS FARGO BANK NORTHWEST NA EQUIPMENT NOTE TRANCHE C			4	1.D	1,057,671	103.5720	1,095,451	1,057,671	1,057,671					5.400	5.397	JJ	26,336	57,114	10/30/2007	01/15/2024
95058X-AG-3	WENDYS FUNDING LLC WEN 2019-1A A2I			4	2.B FE	27,600,000	103.6030	28,594,483	27,600,000	27,600,000					3.783	3.801	MJSD	46,405	1,044,108	06/13/2019	06/15/2049
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II			4	2.B FE	9,200,000	106.5430	9,801,910	9,200,000	9,200,000					4.080	4.101	MJSD	16,683	375,360	06/13/2019	06/15/2049
95058X-AL-2	WENDYS FUNDING LLC WEN 2021-1A A2II			2,4	2.B FE	20,801,917	99.7570	20,868,977	20,919,875	20,801,412		(505)			2.775	2.909	MJSD	25,801	224,706	11/23/2021	06/15/2051
950739-AA-0	WEPCO ENVIRONMENTAL TRUST FINA WEPCO 2021-1 A			4	1.A FE	25,579,341	100.3480	25,668,529	25,579,513	25,579,448		107			1.578	1.578	JD	17,940	238,823	05/04/2021	12/15/2035
97181#-KV-4	WILMINGTON TRUST COMPANY EQUIPMENT NOTE SERIES A			4	1.D	1,719,408	116.0010	1,994,530	1,719,408	1,719,408					5.360	5.361	JJ	45,824	92,160	05/31/2005	11/30/2028
97181#-KY-8	WILMINGTON TRUST COMPANY EQUIPMENT NOTE SERIES B			1,4	1.D	1,087,437	115.0490	1,251,086	1,087,437	1,087,437					5.360	5.360	JJ	28,981	58,287	06/29/2005	12/29/2028
97181#-KZ-5	WILMINGTON TRUST COMPANY EQUIPMENT NOTE SERIES C			1,4	1.D	891,848	113.1840	1,009,429	891,848	891,848					5.360	5.360	JJ	23,769	47,803	07/21/2005	07/02/2028
97181#-LA-9	WILMINGTON TRUST COMPANY EQUIPMENT NOTE SERIES D			4	1.D	564,627	111.8410	631,484	564,627	564,627					5.380	5.381	JJ	15,104	30,377	08/25/2005	07/02/2028
974153-AB-4	WINGSTOP FUNDING LLC WSTOP 2020-1A A2			4	2.B FE	8,955,000	99.8450	8,941,156	8,955,000	8,955,000					2.841	2.851	MJSD	18,374	279,146	10/09/2020	12/05/2050
98163B-AD-4	WORLD OMNI SELECT AUTO TRUST WOSAT 2019-A B			2,4	1.B FE	20,501,563	100.8420	20,168,492	20,000,000	20,162,935		(181,032)			2.170	0.976	MON	19,289	434,000	07/22/2020	12/15/2025
98163L-AC-4	WORLD OMNI AUTO RECEIVABLES TR WOART 2021-B A3			2,4	1.A FE	14,997,839	98.8030	14,820,396	15,000,000	14,998,398		560			0.420	0.426	MON	2,800	36,050	05/11/2021	06/15/2026
98163W-AE-6	WORLD OMNI AUTO RECEIVABLES TR WOART 2020-B B			2,4	1.C FE	3,998,684	100.0410	4,001,642	4,000,000	3,999,252		431			1.220	1.233	MON	2,169	48,800	06/16/2020	03/16/2026
98920M-AA-0	ZAXBYS FUNDING LLC ZAXBY 2021-1A A2			2,4	2.B FE	13,965,000	101.5080	14,175,648	13,965,000	13,965,000					3.238	3.250	JAJO	76,621	174,594	05/27/2021	07/30/2051
136055-AA-8	CANADIAN IMPERIAL BANK OF COMM PTC SERIES 2002-A-1		A.	1,4	1.C FE	12,124,962	128.2960	15,555,887	12,124,962	12,124,962					7.262	7.262	AO	198,116	880,515	04/16/2002	04/10/2032
08866T-AA-0	BIB MERCHANT VOUCHER RECV LTD SERIES 2017 1 FIXED RATE NOTE		D.	4	2.A FE	35,874,932	105.5880	37,879,623	35,874,932	35,874,932					4.080	4.101	JAJO	341,529	1,463,697	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECV LTD SERIES 2018 1 FIXED RATE NOTE		D.	1,4	2.A FE	73,500,000	106.5450	78,310,575	73,500,000	73,500,000					4.180	4.202	JAJO	716,870	3,072,300	03/19/2018	04/07/2028
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						13,732,957,443	XXX	13,875,181,175	13,724,044,218	13,725,534,216		(4,519,435)	360,253		XXX	XXX	XXX	32,599,575	206,360,882	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						145,719,305,913	XXX	153,455,261,404	143,692,001,342	145,307,126,237	(28,610,390)	(144,981,808)	360,253	(438,687,753)	XXX	XXX	XXX	1,127,249,118	4,350,252,031	XXX	XXX
02005N-BN-9	ALLY FINANCIAL INC JR SUBORDINATED			2	3.C FE	14,775,000	103.0420	15,224,491	14,775,000	14,775,000					4.700	4.700	FMAN	88,732	314,420	05/25/2021	01/01/9999
060505-FP-4	BANK OF AMERICA CORP JR SUBORDINATED			2	2.C FE	15,045,000	104.2050	15,677,660	15,045,000	15,045,000					5.125	5.125	JD	23,560	771,056	06/17/2019	01/01/9999
172967-MK-4	CITIGROUP INC JR SUBORDINATED			2	3.A FE	16,528,750	101.6750	17,005,158	16,725,000	16,528,750					4.700	4.756	JJ	329,715	786,075	03/10/2020	01/01/9999
172967-NB-3	CITIGROUP INC JR SUBORDINATED			2	3.A FE	9,800,000	101.6130	9,958,029	9,800,000	9,800,000					4.150	4.150	FMAN	72,302		10/20/2021	01/01/9999
23311P-AA-8	DCP MIDSTREAM LP SR UNSECURED			2	3.C FE	9,800,000	98.5540	9,658,334	9,800,000	9,800,000					7.375	7.375	JD	32,122	722,750	11/13/2017	01/01/9999
23311R-AH-9	DCP MIDSTREAM LLC COMPANY GUARNT			2	3.C FE	3,489,750	97.0030	7,202,463	7,425,000	3,489,750		(21,515)			5.850	11.141	MN	48,263	434,363	04/15/2020	05/21/2043

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
281020-AS-6	EDISON INTERNATIONAL JR SUBORDINATED			2	3.B FE	14,500,000	104.5490	15,159,551	14,500,000	14,500,000					5.375	5.375	MS	229,483	402,677	03/02/2021	01/01/9999
46625H-KK-5	JPMORGAN CHASE & CO JR SUBORDINATE SERIES Z			2	2.B FE	15,113,750	100.1390	15,321,305	15,300,000	15,113,750					3.932	4.874	FMAN	101,928	615,735	03/27/2020	01/01/9999
48128B-AG-6	JPMORGAN CHASE & CO JR SUBORDINATED			2	2.B FE	14,101,480	102.2250	14,694,799	14,375,000	14,101,480					4.600	4.689	FA	275,521	661,250	03/11/2020	01/01/9999
59156R-CA-4	METLIFE INC JR SUBORDINATED			2	2.B FE	6,630,000	102.0790	6,767,822	6,630,000	6,630,000					3.850	3.850	MS	75,158	258,800	09/08/2020	01/01/9999
69331V-AA-4	PECO ENERGY CAPITAL TRUST III CUM CAPITAL TRUST PTC				2.B FE	19,585,330	120.1250	25,226,291	21,000,000	20,358,628		74,527			7.380	8.002	AO	262,605	1,549,800	01/06/2000	04/06/2028
744320-BF-8	PRUDENTIAL FINANCIAL INC JR SUBORDINATED			2	2.B FE	20,000,000	112.5100	22,501,961	20,000,000	20,000,000					5.700	4.270	MS	335,667	1,140,000	09/13/2018	09/15/2048
808513-BD-6	THE CHARLES SCHWAB CORPORATION JR SUBORDINATED			2	2.B FE	62,139,000	109.0700	67,774,845	62,139,000	62,139,000					5.375	5.375	MJSD	278,331	3,339,971	04/27/2020	01/01/9999
898320-AE-9	TRUIST FINANCIAL CORPORATION JR SUBORDINATED			2	2.B FE	20,000,000	108.0160	21,603,261	20,000,000	20,000,000					4.950	4.950	JD	82,500	990,000	05/27/2020	01/01/9999
898320-AF-6	TRUIST FINANCIAL CORPORATION JR SUBORDINATED			2	2.B FE	1,990,000	111.9010	2,226,835	1,990,000	1,990,000					5.100	5.100	MS	33,830	121,788	06/16/2020	01/01/9999
92840M-AC-6	VISTRA CORP JR SUBORDINATED			2	4.B FE	2,400,000	101.4590	2,435,008	2,400,000	2,400,000					7.000	7.000	JD	9,800		12/07/2021	01/01/9999
949746-TB-7	WELLS FARGO & CO JR SUBORDINATED			1	2.B FE	24,917,200	138.2790	27,655,753	20,000,000	24,178,629		(429,050)			7.950	4.738	MN	203,167	1,590,000	03/30/2020	11/15/2029
064159-VJ-2	BANK OF NOVA SCOTIA JR SUBORDINATED		A	2	2.C FE	63,500,000	106.9920	67,940,074	63,500,000	63,500,000					4.900	4.900	MJSD	233,363	3,111,500	05/28/2020	01/01/9999
000000-00-0	UNITED OVERSEAS BANK LIMITED JR SUBORDINATED		D	2	2.A FE	6,491,247	102.7670	6,422,909	6,250,000	6,421,112		(70,135)			3.875	2.310	AO	48,438	188,906	07/29/2021	01/01/9999
000000-00-0	CK HUTCHISON CAPITAL SECURITIE COMPANY GUARNT		D	2	2.A FE	8,492,533	100.8310	8,363,952	8,295,000	8,357,045		(135,487)			4.000	1.914	MN	45,162	296,300	07/29/2021	01/01/9999
000000-00-0	DBS GROUP HOLDINGS LTD JR SUBORDINATED		D	2	2.A FE	7,909,340	101.7570	7,891,290	7,755,000	7,878,426		(30,914)			3.300	2.768	FA	88,149	231,990	05/28/2021	01/01/9999
06326B-AA-7	BANK LEUMI LE- ISRAEL BM SUBORDINATED		D	1	2.B FE	15,101,985	100.0630	14,739,206	14,730,000	15,046,407		(54,410)			3.275	2.690	JJ	203,683	254,386	09/20/2021	01/29/2031
06738E-BA-2	BARCLAYS PLC JR SUBORDINATED		D	2	3.B FE	2,000,000	107.3500	2,147,001	2,000,000	2,000,000					7.750	7.750	MJSD	6,889	155,000	08/07/2018	01/01/9999
06738E-BG-9	BARCLAYS PLC JR SUBORDINATED		D	2	3.B FE	10,548,438	110.6070	12,028,523	10,875,000	10,548,438					8.000	8.248	MJSD	38,667	870,000	03/27/2020	01/01/9999
06738E-BT-1	BARCLAYS PLC JR SUBORDINATED		D	2	3.B FE	9,800,000	97.9710	9,601,202	9,800,000	9,800,000					4.375	4.375	MJSD	19,056	147,681	08/04/2021	01/01/9999
225401-AK-4	CREDIT SUISSE GROUP AG JR SUBORDINATED		D	2	3.B FE	6,740,000	109.9110	7,408,004	6,740,000	6,740,000					7.250	7.250	MS	147,952	488,650	09/05/2018	01/01/9999
225401-AR-9	CREDIT SUISSE GROUP AG JR SUBORDINATED		D	2	3.B FE	6,000,000	102.8250	6,169,506	6,000,000	6,000,000					5.250	5.250	FA	122,500	315,000	08/04/2020	01/01/9999
225401-AS-7	CREDIT SUISSE GROUP AG JR SUBORDINATED		D	2	3.B FE	17,800,000	96.9930	17,264,670	17,800,000	17,800,000					4.500	4.500	MS	262,550	587,400	12/02/2020	01/01/9999
251525-AX-9	DEUTSCHE BANK AKTIENGESELLSCHA JR SUBORDINATED		D	2	3.C FE	14,754,130	103.7170	15,298,288	14,750,000	14,749,973		(4,157)			6.000	5.913	APR	596,466	885,000	02/11/2020	01/01/9999
65557C-AN-3	NORDEA BANK ABP JR SUBORDINATE 144A		D	2	2.B FE	4,580,000	107.6630	4,930,949	4,580,000	4,580,000					6.125	6.125	MS	76,365	280,525	09/16/2014	01/01/9999
65559C-AA-9	NORDEA BANK ABP JR SUBORDINATED		D	2	2.B FE	25,000,000	113.7520	28,437,939	25,000,000	25,000,000					6.625	6.625	MS	437,066	1,656,250	03/19/2019	01/01/9999
G0809L-DY-2	BARCLAYS PLC JR SUBORDINATE		D	2	4.A FE	10,573,500	101.2670	10,126,739	10,000,000	10,034,354		(539,146)			7.875	6.202	MJSD	35,000	787,500	07/19/2018	01/01/9999
G463PS-AB-0	HUARONG FINANCE 2017 CO LTD COMPANY GUARNT		D	2	3.A FE	9,893,470	99.6250	9,842,950	9,880,000	9,880,338		(13,132)			4.500	4.444	JJ	193,895	444,600	04/26/2019	01/01/9999
G70905-AA-5	PHOENIX LEAD LIMITED COMPANY GUARNT		D	2	2.B FE	2,799,323	99.8940	2,790,032	2,793,000	2,798,851		(472)			4.850	4.441	FA	48,164		12/29/2021	01/01/9999
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD SUBORDINATED		D	2	2.C FE	15,542,423	98.9690	15,300,569	15,460,000	15,543,779		1,357			3.077	3.016	AO	110,998	238,504	09/20/2021	04/07/2031
097417-AA-9	WESTPAC BANKING CORPORATION PERPETUAL FLOATING RATE NOTE		D	2	2.A FE	83,790,000	92.5240	92,292,593	99,750,000	83,790,000					0.338	0.000	MS	86,970	404,455	03/28/2002	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						592,131,649	XXX	635,089,962	607,862,000	591,318,710		(1,222,534)			XXX	XXX	XXX	5,284,017	25,042,332	XXX	XXX
55291M-AA-1	MAC CAPITAL LLC CLASS C1 COMBINATION SECURITIE			4	1. Z		0.0000								6.831	0.000	JAJO		58,043	05/24/2007	07/26/2023
55291M-AB-9	MAC CAPITAL LLC CLASS C3 COMBINATION SECURITIE			4	1. Z		0.0000								9.330	0.000	JAJO		39,218	05/24/2007	07/26/2023
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX		97,261	XXX	XXX
4899999. Total - Hybrid Securities						592,131,649	XXX	635,089,962	607,862,000	591,318,710		(1,222,534)			XXX	XXX	XXX	5,284,017	25,139,593	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
464287-24-2	ISHARES TRUST - ISHARES IBOXX IBOXX INV GR CORP BOND				2.A	199,932,212	132.5200	198,753,496		198,753,496	(1,178,716)				0.000	0.000	N/A		384,559	12/08/2021	
6099999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						199,932,212	XXX	198,753,496		198,753,496	(1,178,716)				XXX	XXX	XXX		384,559	XXX	XXX
000000-00-0	ATLAS INTERMEDIATE III LLC 2021 Q4 INCREMENTAL TERM LOAN			2	4.C Z	4,181,333	100.5440	4,289,877	4,266,667	4,183,713		2,380			6.500	7.217	N/A	24,652	8,474	11/19/2021	04/29/2025
000000-00-0	INEOS US PETROCHEM LLC 1L TERM B				3.B FE	1,485,038	99.7500	1,488,769	1,492,500	1,486,342		1,305			3.250	3.429	N/A	135	43,386	01/21/2021	01/29/2026
000000-00-0	HEARTLAND LLC 6TH AMENDMENT DELAYED DRAW			2	5.B GI	14,196,195	98.4890	13,981,691	14,196,195	14,196,195					9.750	9.870	N/A	3,845	132,512	12/29/2021	02/28/2026
000000-00-0	K2 INSURANCE SERVICES LLC 2021 8TH AMENDMENT DDTL			2	4.C Z	296,989	99.0000	300,020	303,050	296,992		3			6.000	6.562	N/A	51		12/31/2021	07/01/2026
000000-00-0	SP TOUCHDOWN HOLDINGS LP DELAYED DRAW NOTE				1.G Z	25,092,894	100.0000	25,092,894	25,092,894	25,092,894					2.974	2.985	N/A	2,073	157,142	12/22/2021	10/28/2026
000000-00-0	LIGNETICS INVESTMENT CORP REVOLVER				4.C Z	479,167	100.5850	493,064	490,196	479,457		290			6.750	7.351	N/A	5,607		11/01/2021	10/30/2026
000000-00-0	PEPPERTREE TOWERS LLC CELL TOWER LEASES				1.C Z	13,600,000	100.0000	13,600,000	13,600,000	13,600,000					2.750	2.759	N/A	1,039	116,875	12/22/2021	12/22/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	42 NORTH DENTAL LLC DELAYED DRAW TERM LOAN			2	5.B GI	1,891,400	103.0430	1,988,730	1,930,000	1,891,417		17			10.250	10.910	N/A	550		12/30/2021	12/29/2026
000000-00-0	SOUTHWESTERN ENERGY COMPANY 1L TERM B LOAN				2.C FE	4,887,750	100.0630	4,903,063	4,900,000	4,887,750					0.000	0.056	N/A			12/08/2021	06/08/2027
000000-00-0	LIGNETICS INVESTMENT CORP TERM LOAN			2	4.C Z	19,166,667	100.5850	19,722,549	19,607,843	19,175,856		9,189			6.750	7.274	N/A	224,265		11/01/2021	11/01/2027
000000-00-0	HEARTLAND VETERINARY PARTNERS 2ND LIEN TERM LOAN			2	5.B GI	59,940,624	100.5580	61,505,196	61,163,902	59,955,066		14,442			9.000	9.543	N/A	688,094		11/17/2021	12/10/2027
000000-00-0	HEARTLAND VETERINARY PARTNERS AMENDMENT 2 DELAYED DRAW			2	5.B GI	8,857,892	101.5050	9,174,697	9,038,665	8,858,682		790			9.000	9.548	N/A	42,407		12/30/2021	12/10/2027
000000-00-0	PATRIOT ACQUISITION TOPCO SRL 1ST LIEN INCREMENTAL TERM LOAN			2	4.C Z	12,268,212	97.5000	12,268,212	12,582,782	12,270,976		2,763			7.750	8.351	N/A	83,973		12/01/2021	01/29/2028
000000-00-0	COP HOLDCO LP 1L TERM B LOAN				4.B FE	14,106,616	99.6250	14,124,337	14,177,503	14,109,482		2,867			4.250	4.419	N/A	1,674	343,124	05/27/2021	06/04/2028
000000-00-0	STANDARD INDUSTRIES INC 1L TERM B LOAN				2.C FE	4,943,664	99.9860	4,993,256	4,993,950	4,944,363		699			3.000	3.221	N/A	4,162	23,721	08/06/2021	09/22/2028
000000-00-0	II-VI INCORPORATED 1L TERM B LOAN				3.B FE	4,851,000	99.7500	4,887,750	4,900,000	4,851,000					0.000	0.167	N/A			12/08/2021	12/08/2028
000000-00-0	BTC HOLDINGS FUND II LLC CLASS A DDTL				1.C FE	20,900,000	100.0000	20,900,000	20,900,000	20,900,000					2.772	2.782	N/A	24,142		12/17/2021	07/01/2029
000000-00-0	BTC HOLDINGS FUND II LLC TERM LOAN CLASS A				1.C FE	20,500,000	99.7000	20,438,500	20,500,000	20,500,000					2.772	2.781	N/A	118,398	74,584	09/01/2021	07/01/2029
00178#-AA-0	AMS GROUP HOLDCO LLC FIRST LIEN TERM LOAN				4.C	0.0000									0.000	0.000	N/A		217,908	12/21/2020	09/29/2023
00798#-AB-8	BLUEHALO GLOBAL HOLDINGS LLC SENIOR SECURED TERM LOAN				4.C	50,177,554	100.4610	50,662,925	50,430,440	50,227,823		43,882			7.000	7.183	N/A	9,806	2,015,206	11/23/2021	10/31/2025
01957T-AH-0	ALLIED UNIVERSAL SECURITY SERV 1L TERM B LOAN				4.B FE	4,462,681	99.5000	4,466,306	4,488,750	4,463,566		885			4.250	4.433	N/A	530	125,260	05/05/2021	05/14/2028
02351U-AB-0	AMENTUM GOVT SVCS HOLDINGS LLC SECOND LIEN TERM LOAN			2	5.B GI	22,388,000	98.6800	22,893,760	23,200,000	22,522,194		75,070			10.000	10.791	N/A	206,222	2,352,222	01/31/2020	01/31/2028
02376C-BB-0	AMERICAN AIRLINES INC				4.C FE	2,774,093	94.5630	2,751,769	2,910,000	2,833,077		20,787			1.852	2.686	N/A	449	54,661	12/18/2018	06/27/2025
03539P-AC-2	ANKURA CONSULTING GROUP LLC 1ST LIEN BANK LOAN				4.C FE	22,163,625	100.5000	22,499,438	22,387,500	22,184,487		20,862			5.250	5.482	N/A	3,265	924,640	03/23/2021	03/17/2028
03539P-AE-8	ANKURA CONSULTING GROUP LLC 2ND LIEN BANK LOAN			2	5.B FE	42,773,625	95.9820	41,680,184	43,425,000	42,816,581		42,956			8.750	9.178	N/A	105,547	3,326,234	03/23/2021	03/17/2029
03635U-AB-6	ANSIRA HOLDINGS INC INITIAL TERM LOAN				6. *	9,132,505	50.0000	9,132,505	18,265,011	9,132,505		1,356	9,063,826		0.000	24.397	N/A			07/16/2018	12/20/2024
03635U-AE-0	ANSIRA HOLDINGS INC FIRST AMENDMENT DELAYED DRAW				6. *	1,264,454	50.0000	1,264,454	2,528,907	1,264,454			1,264,454		0.000	24.397	N/A			04/21/2020	12/20/2024
03844*-AA-2	AQUATIC INVESTMENTS LLC FIRST LIEN SENIOR TERM LOAN			2	5.A IF	14,812,500	100.3200	14,859,900	14,812,500	14,812,500					7.250	7.315	N/A	275,594	557,595	07/07/2021	07/07/2027
03844*-AB-0	AQUATIC INVESTMENTS LLC REVOLVER TERM LOAN				5.A	416,667	100.3200	418,000	416,667	416,667					7.250	7.315	N/A	7,720	41,011	07/16/2021	07/07/2027
03852J-AL-5	ARAMARK SERVICES INC TERM LOAN B-3				3.B FE	2,848,500	98.6250	2,882,414	2,922,600	2,882,995		11,841			1.851	2.297	N/A	301	54,903	12/19/2018	03/11/2025
04363A-AC-4	ASCENSUS SPECIALTIES LLC FIRST LIEN TERM LOAN				4.C PL	0.0000									0.000	0.000	N/A		311	10/07/2019	09/24/2026
05205C-AB-1	AURORA PARTS & ACCESSORIES LLC REVOLVING LOAN				4.C	2,173,913	99.4660	2,162,304	2,173,913	2,173,913					7.500	7.572	N/A	453	104,616	09/02/2021	08/17/2024
05205C-AC-9	AURORA PARTS & ACCESSORIES LLC FIRST LIEN TERM LOAN				4.C	21,032,609	100.5020	21,138,192	21,032,609	21,032,609					6.250	6.292	N/A	3,651	1,346,173	08/25/2020	08/17/2024
05269*-AA-3	AUTISM LEARNING PARTNERS FIRST LIEN TERM LOAN NOTE				5.B GI	8,940,210	100.2520	9,053,272	9,030,515	8,997,750		15,831			5.000	5.226	N/A	1,254	486,139	12/20/2017	12/20/2023
05269*-AC-9	AUTISM LEARNING PARTNERS SECOND LIEN TERM LOAN NOTE				5.B GI	12,801,250	97.9370	12,793,021	13,062,500	12,929,190		37,105			9.500	10.018	N/A	3,447	1,289,196	01/05/2018	12/20/2024
05338#-AA-6	AVALIGN TECHNOLOGIES INC 2ND LIEN NOTES				5.B GI	39,474,000	100.5430	41,021,544	40,800,000	39,865,081		144,920			8.135	8.794	N/A	608,461	3,392,538	05/23/2019	12/21/2026
05350N-AL-8	AVANTOR FUNDING INC 1L TERM B5 LOAN				3.A FE	3,885,387	99.7810	3,881,738	3,890,250	3,885,386		(1)			2.750	2.826	N/A	297	14,561	10/19/2021	11/06/2027
05518P-AB-4	MEDMARK SERVICES INC FIRST LIEN TERM LOAN				3.A PL	12,718,350	99.5000	12,773,561	12,837,750	12,727,293		8,943			6.000	6.233	N/A	2,140	398,314	12/01/2021	06/11/2027
05518P-AC-2	MEDMARK SERVICES INC FIRST LIEN DDTL				3.A PL	8,742,724	99.5000	8,786,879	8,831,035	8,743,010		286			6.000	6.262	N/A	20,515		12/22/2021	06/11/2027
05518P-AE-8	MEDMARK SERVICES INC SECOND LIEN TERM LOAN			2	5.B GI	9,480,625	101.6580	9,784,583	9,625,000	9,488,202		7,577			9.500	9.913	N/A	2,540	481,355	06/17/2021	06/11/2028
05559D-AC-9	BMC ACQUISITION INC FIRST LIEN TERM LOAN				4.C FE	22,205,054	99.2500	22,261,128	22,429,348	22,322,084		32,609			6.250	6.481	N/A	249,215	1,417,410	01/10/2018	12/28/2024
05580#-AA-1	BP HH HOLDINGS LLC TERM LOAN				3.B PL	19,650,000	100.7280	19,793,052	19,650,000	19,650,000					7.000	7.055	N/A	91,700	1,275,815	09/17/2021	09/06/2025
05580#-AC-7	BP HH HOLDINGS LLC REVOLVER				3.B PL	1,952,312	99.4660	1,941,887	1,952,312	1,952,312					7.611	7.643	N/A	410	63,445	12/08/2021	09/06/2025
05604X-AP-1	BWAY PARENT COMPANY INC TERM LOAN B				4.C FE	14,154,908	98.5540	14,254,354	14,463,555	14,303,866		66,389			3.354	3.943	N/A	1,348	612,139	10/16/2019	04/03/2024
05605#-AA-2	BW NHHC HOLDCO INC 1.5 LIEN TERM LOAN				6. FE	53,433,729	75.0000	40,464,284	53,952,379	40,464,284	(2,770,109)	64,937			0.000	0.119	N/A			03/31/2020	05/15/2026
05875C-AB-0	BALLYS CORPORATION 1L TERM B LOAN				3.B FE	14,239,100	99.9250	14,389,200	14,400,000	14,241,533		2,433			3.750	4.009	N/A	91,750	21,000	08/06/2021	10/01/2028
07386*-AE-9	BEARCAT BUYER INC SECOND LIEN TERM LOAN				5.B GI	12,984,986	100.7680	13,142,829	13,042,662	12,997,631		5,870			9.250	9.437	N/A	3,351	1,223,202	09/11/2019	07/09/2027
07386*-AF-6	BEARCAT BUYER INC DELAYED DRAW TERM LOAN				5.B GI	872,153	100.7430	903,479	896,815	877,560		2,510			9.250	9.870	N/A	230	84,108	09/11/2019	07/09/2027
07982E-AD-8	BELLRING BRANDS LLC 1L REFINANCED TERM B LOAN				4.B FE	0.0000									0.000	0.000	N/A		5,559	03/01/2021	10/21/2024
08182C-A*-7	BENEFYTT TECHNOLOGIES INC FIRST LIEN TERM LOAN			2	4.B IF	23,760,000	100.4570	24,109,680	24,000,000	23,771,827		11,827			6.750	7.012	N/A	225,000	414,000	08/12/2021	08/12/2027
08764R-AC-3	BETTCHER INDUSTRIES INC TERM LOAN				4.A PL	0.0000									0.000	0.000	N/A		125,000	03/29/2021	10/03/2023
10620U-AB-8	BRAZOS DELAWARE II LLC TERM LOAN B				5.A FE	0.0000									0.000	0.000	N/A		3,850	05/17/2018	05/21/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11702@-AA-4	BRUNSWICK ASSET FINANCING LLC TERM A LOANS			1	1.E PL	103,121,171	114.5290	118,103,646	103,121,171	103,121,171					5.750	5.750	N/A	16,471	5,228,494	11/19/2021	07/03/2028
12434B-AA-4	BXC SKYWALKER LLC REVOLVER CLASS A				1.G PL	6,754,135	100.2800	6,773,047	6,754,135	6,754,135					3.214	3.179	N/A	6,364	142,966	12/22/2021	12/20/2024
12434B-AB-2	BXC SKYWALKER LLC REVOLVER CLASS B				2.A PL	3,377,068	96.5500	3,260,559	3,377,068	3,377,068					4.714	4.672	N/A	4,668	70,830	12/22/2021	12/20/2024
12523#-AA-7	CEI VISION PARTNERS LLC TERM LOAN				4.C		0.0000								0.000	0.000	N/A		69,448	05/25/2018	05/25/2024
12528U-AG-6	CFGI HOLDINGS LLC TERM LOAN			2	4.C Z	22,000,000	100.1670	22,036,740	22,000,000	22,000,000					6.000	6.075	N/A	7,333	656,333	11/02/2021	11/02/2027
12718*-AA-6	CMI PARENT INC SECOND LIEN TERM LOAN				5.B GI	45,843,200	100.7680	46,195,276	45,843,200	45,843,200					9.000	9.097	N/A	699,109	4,399,692	08/01/2019	02/01/2026
12718*-AB-4	CMI PARENT INC INCREMENTAL SECOND LIEN TERM			2	5.B GI	28,152,467	100.0500	28,166,543	28,152,467	28,152,467					9.000	9.096	N/A	429,325	710,850	10/01/2021	02/01/2026
12734@-AA-4	CCI BUYER INC SECOND LIEN TERM LOAN			2	5.B FE	23,869,275	97.0490	23,881,333	24,607,500	23,934,379		63,609			9.250	9.907	N/A	6,323	2,396,326	12/17/2020	12/17/2028
12769L-AB-5	CAESARS RESORT COLLECTION LLC TERM B				4.A FE	9,515,111	99.3630	9,490,866	9,551,759	9,534,227		5,374			2.854	2.974	N/A	757	276,463	10/02/2017	12/22/2024
14855N-AB-2	CASTLELAKE AVIATION ONE DESIGN 1L TERM B LOAN				3.B FE	9,628,369	99.5000	9,676,997	9,725,625	9,630,543		2,174			3.250	3.532	N/A	14,926	30,730	10/08/2021	10/22/2026
14874#-AA-8	COMPUTER AIDED TECHNOLOGY LLC TERM LOAN				5.B GI	11,562,473	100.3690	11,722,362	11,679,266	11,615,849		25,366			6.000	6.335	N/A	1,947	755,158	10/18/2019	04/11/2024
18449E-AF-7	CLEAN HARBORS INC 1L TERM B LOAN				3.A FE	2,985,000	99.7920	2,993,751	3,000,000	2,985,228		228			2.104	2.222	N/A	175	12,705	09/21/2021	10/08/2028
20337E-AQ-4	COMMSCOPE INC TERM LOAN B				4.B FE	5,923,665	98.6250	5,925,094	6,007,700	5,954,285		12,105			3.354	3.665	N/A	560	204,272	02/07/2019	02/06/2026
20451V-AD-5	COMPASS POWER GENERATION LLC TERM B				3.C FE	5,763,853	99.5500	5,766,750	5,792,818	5,778,800		4,347			4.500	4.695	N/A	724	264,297	12/14/2017	12/20/2024
20465@-AA-2	COMPOSITE TECHNOLOGY ACQ CORP SECOND LIEN TERM LOAN				5.B GI	16,951,834	98.4330	16,686,199	16,951,834	16,951,834					9.750	9.869	N/A	422,383	1,295,467	08/12/2020	08/01/2025
20903E-BB-0	CONSOLIDATED COMMUNICATIONS IN 1L TERM B LOAN				4.B FE	1,052,495	99.6560	1,067,325	1,071,007	1,054,163		1,668			4.250	4.662	N/A	126	34,138	04/05/2021	10/02/2027
22452#-AA-1	CRANIAL TECHNOLOGIES INC TERM LOAN				4.C	31,300,574	100.9390	32,300,608	32,000,127	31,804,872		134,474			7.500	8.055	N/A	6,667	2,478,115	05/31/2018	05/11/2023
23308U-AK-0	DCG ACQUISITION CORP SECOND LIEN TERM LOAN				5.B	63,336,000	97.4270	63,288,579	64,960,000	63,673,779		163,264			8.599	9.209	N/A	481,023	5,654,318	10/24/2019	09/30/2027
23341M-AC-5	DUNN PAPER INC TERM LOAN NOTE				5.A FE	15,476,225	97.0000	15,163,574	15,632,550	15,606,076		32,730			6.250	6.659	N/A	2,714	990,933	08/31/2018	08/26/2022
23363@-AA-9	DM BUYER USA INC SECOND LIEN TERM LOAN				5.B GI	17,946,900	100.7860	18,504,310	18,360,000	18,044,814		41,796			8.474	8.958	N/A	4,322	1,582,242	06/26/2019	06/26/2027
24736C-BS-2	DELTA AIR LINES INC TERM B LOAN 1L				2.B FE		0.0000								0.000	0.000	N/A		3,563	10/01/2020	09/16/2027
25460H-AB-8	DIRECTV FINANCING LLC 1L TERM LOAN				3.B FE	27,725,321	100.0570	28,021,282	28,005,375	27,736,753		11,432			5.750	6.079	N/A	4,473	670,969	07/22/2021	08/02/2027
25588*-AA-5	DLHBOWLES INC SECOND AMENDMENT TERM LOAN				5.B GI	9,092,889	100.3430	9,124,077	9,092,889	9,092,889					6.000	6.045	N/A	1,515	555,510	09/30/2020	06/30/2022
26928B-AM-1	THE EW SCRIPPS COMPANY TERM B LOAN				3.C FE		0.0000								0.000	0.000	N/A		4,892	01/01/2021	01/07/2028
27787#-AA-6	EASYPAK LLC TERM LOAN				6. *	4,729,380	50.0000	4,729,380	9,458,761	4,729,380		29,781	4,683,660		0.000	40.474	N/A		918,783	10/13/2021	11/09/2023
27787#-AC-2	EASYPAK LLC DELAYED DRAW TERM LOAN				6. *	3,833,562	50.0000	3,833,562	7,667,124	3,833,562		15,799	3,809,997		0.000	40.474	N/A		746,118	10/13/2021	11/09/2023
27787#-AD-0	EASYPAK LLC DELAYED DRAW TERM LOAN				6. *	1,213,470	50.0000	1,213,470	2,426,941	1,213,470		13,039	1,191,279		0.000	40.474	N/A		236,175	10/13/2021	11/09/2023
29278#-AA-8	ENDO PARENT INC INITIAL TERM LOAN				5.B	31,293,243	101.0980	31,636,843	31,293,243	31,293,243					12.500	12.696	N/A	10,866	4,100,736	09/30/2020	02/18/2024
29278#-AB-6	ENDO PARENT INC DELAYED DRAW TERM LOAN				5.B GI	40,012,472	101.0980	40,732,435	40,290,050	40,108,747		70,833			12.500	12.946	N/A	13,990	5,215,323	09/30/2020	02/18/2024
29280@-AA-6	ENCOREVET GROUP LLC THIRD AMENDMENT DELAYED DRAW			2	4.C IF	19,551,000	100.3740	20,024,613	19,950,000	19,571,489		20,489			6.250	7.028	N/A	73,196	159,629	11/29/2021	11/08/2024
31446@-AA-3	FEMUR BUYER INC SECOND LIEN TERM LOAN				5.B GI	80,454,877	97.5690	78,499,019	80,454,877	80,454,877					8.690	8.783	N/A	466,102	6,942,516	03/08/2021	03/05/2027
33718F-AB-6	FIRST STUDENT BIDCO INC 1L TERM LOAN C				3.C FE	5,139,313	99.3470	5,142,679	5,176,471	5,140,316		1,003			3.500	3.686	N/A	1,541	62,909	07/13/2021	07/21/2028
33718F-AD-2	FIRST STUDENT BIDCO INC 1L TERM LOAN B				3.C FE	13,922,866	99.3470	13,931,984	14,023,529	13,925,583		2,717			3.500	3.686	N/A	4,175	170,425	07/13/2021	07/21/2028
33887@-AA-5	FLAVOR PRODUCERS LLC SECOND LIEN TERM LOAN				5.B GI	31,846,513	100.8260	33,041,814	32,771,124	32,305,088		136,747			9.750	10.457	N/A	8,876	3,270,415	03/31/2021	12/15/2024
33936H-AJ-1	FLEX ACQUISITION COMPANY INC 1L TERM LOAN				4.B FE	18,491,517	99.7140	18,531,344	18,584,439	18,497,338		5,821			4.000	4.164	N/A	191,802	425,475	02/24/2021	03/02/2028
34553D-A*-2	FORESCOUT TECHNOLOGIES INC 1ST LIEN TERM LOAN			2	5.B GI	19,286,433	100.8570	19,888,118	19,719,125	19,360,805		59,147			10.500	11.151	N/A	5,751	1,978,728	12/31/2021	08/17/2026
35039K-AB-2	FOUNDATION BUILDING MATERIALS 1L TERM LOAN				4.B FE		0.0000								0.000	0.000	N/A		38	03/31/2021	01/29/2028
35115@-AD-8	42 NORTH DENTAL LLC TERM A LOAN SECOND LIEN			2	5.B	51,482,750	103.0540	54,695,911	53,075,000	51,661,601		178,062			10.250	11.040	N/A	45,335	5,558,469	12/29/2020	06/29/2027
36201@-AA-7	GH PARENT HOLDINGS INC REVOLVER				5.A	247,500	100.1970	250,493	250,000	247,715		215			6.500	6.796	N/A	1,083	9,163	05/19/2021	05/04/2027
36201@-AB-5	GH PARENT HOLDINGS INC TERM LOAN			2	5.A	15,596,625	100.1970	15,785,202	15,754,166	15,610,160		13,535			6.500	6.796	N/A	68,432	577,598	05/19/2021	05/04/2027
36457W-AD-3	GALWAY BORROWER LLC TERM LOAN			2	3.B PL	40,788,903	99.0000	40,762,339	41,174,080	40,800,352		11,449			6.000	6.212	N/A	6,862	590,615	12/23/2021	09/30/2028
38072J-AC-5	GOLD STANDARD BAKING INC TERM NOTE				6. *		0.0000		5,427,719				2,306,781		0.000	0.000	N/A			10/30/2020	07/23/2022
38120U-AB-4	GOLDEN STATE BUYER INC FIRST LIEN TERM LOAN				4.C FE	19,359,474	99.3750	19,432,805	19,555,024	19,394,662		29,983			5.500	5.771	N/A	2,988	1,090,464	10/27/2020	06/21/2026
38120U-AE-8	GOLDEN STATE BUYER SECOND LIEN TERM LOAN				5.B FE	13,238,768	100.7720	13,544,133	13,440,374	13,287,446		20,958			8.354	8.769	N/A	3,119	1,138,243	07/10/2019	06/21/2027
40467A-AF-6	HAH GROUP HOLDING COMPANY LLC SECOND LIEN TERM LOAN			2	5.B FE	35,753,250	101.5930	37,254,153	36,670,000	35,842,039		78,971			9.500	10.073	N/A	619,316	3,493,327	11/02/2020	10/29/2028
41755#-AD-9	RED DAWN SEI BUYER INC CLOSING DATE TERM LOAN				5.B GI	20,007,680	100.6770	20,554,216	20,416,000	20,102,251		48,080			9.250	9.759	N/A	5,246	1,914,709	11/26/2019	11/20/2026
42193J-B#-8	HEALTH MANAGEMENT ASSOCIATES I TERM LOAN				4.B Z	27,225,000	100.3330	27,591,575	27,500,000	27,237,247		12,247			6.000	6.280	N/A	421,667	15,559	09/28/2021	09/24/2026
42255*-AA-2	HEARTLAND LLC SECOND LIEN TERM LOAN				5.B GI	14,384,000	100.7880	14,497,346	14,384,000	14,384,000					9.750	9.872	N/A	3,896	1,421,918	08/30/2019	02/28/2026
42255*-AB-0	HEARTLAND LLC DELAYED DRAW TERM LOAN				5.B GI	34,800,000	100.8000	35,078,400	34,800,000	34,800,000					9.750	9.874	N/A	9,425	1,925,183	11/19/2021	02/28/2026
42804V-AS-0	THE HERTZ CORPORATION TERM LOAN B1				6. FE		0.0000								0.000	0.000	N/A		476	10/01/2019	06/30/2023
42804V-BB-6	THE HERTZ CORPORATION 1L TERM B-EXIT FINANCING				3.C FE	8,157,397	100.0310	8,249,159	8,246,586	8,159,155		1,758			4.000	4.281	N/A	916	94,522	06/15/2021	06/30/2028

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
42804V-BC-4	THE HERTZ CORPORATION 1L TERM C-EXIT FINANCING				3.C FE	1,545,079	100.0310	1,562,461	1,561,974	1,545,412		333			4.000	4.281	N/A	17,895		06/15/2021	06/30/2028
43110*-AA-5	HIGHLINE AFTERMARKET ACQ LLC SECOND LIEN DDTL			2	5.B GI	19,405,915	96.0740	19,220,658	20,006,098	19,465,035		51,878			8.750	9.388	N/A	111,840	1,774,847	11/09/2020	11/09/2028
43110@-AC-9	HIGHLINE AFTERMARKET ACQ LLC SECOND LIEN TERM LOAN			2	5.B GI	27,396,585	96.0740	27,135,047	28,243,902	27,480,048		73,239			8.750	9.388	N/A	157,891	2,505,666	11/09/2020	11/09/2028
44332E-AU-0	HUB INTERNATIONAL LIMITED 1L TERM B3 LOAN				4.B FE	19,501,753	99.8960	19,530,258	19,550,630	19,501,533		(221)			4.000	4.170	N/A	2,172		11/18/2021	04/25/2025
44988L-AF-4	IRB HOLDING CORPORATION Term B Loan - 2020-aka Arby's				4.B FE	14,773,933	99.7500	14,883,356	14,920,658	14,825,134		29,009			3.750	4.028	N/A	144,544	568,818	01/29/2020	02/05/2025
44988L-AG-2	IRB HOLDING CORPORATION TERM LOAN B				4.B FE	9,360,846	99.8960	9,442,780	9,452,630	9,371,405		10,559			4.250	4.499	N/A	18,971	361,019	11/19/2020	12/15/2027
45136@-AA-8	IDAHO PACIFIC US HOLDINGS LLC US TERM LOAN NOTE				5.A	15,430,259	100.3690	15,487,197	15,430,259	15,430,259					7.500	7.570	N/A	3,215	1,300,174	08/15/2018	06/13/2023
45136@-AC-4	IDAHO PACIFIC US HOLDINGS LLC DELAYED DRAW TERM NOTE				5.A	1,773,906	100.3690	1,780,451	1,773,906	1,773,906					7.500	7.571	N/A	370	149,828	02/15/2018	06/13/2023
45249T-AJ-1	IMAGEFIRST HOLDINGS LLC 1ST LIEN TERM LOAN				4.C FE	28,633,981	100.0000	28,755,556	28,755,556	28,643,238		9,256			5.250	5.357	N/A	12,976	872,405	12/29/2021	04/27/2028
45672J-AK-6	INEOS US PETROCHEM LLC TERM B				3.B FE	7,092,201	99.3590	7,044,099	7,089,514	7,090,905		(345)			2.104	2.109	N/A	414	151,411	10/26/2017	03/31/2024
462651-A*-1	IRACORE INTL HOLDINGS INC FIRST LIEN TERM LOAN			1	5.B GI	1,849,836	100.7750	1,864,172	1,849,836	1,849,836					10.000	10.210	N/A	514	187,553	04/13/2017	04/12/2024
46284N-AQ-2	IRON MOUNTAIN INCORPORATED TERM B LOAN				3.C FE	10,059,792	98.3750	10,089,549	10,256,213	10,132,543		29,280			1.851	2.202	N/A	1,055	192,144	02/13/2020	01/02/2026
46521H-AB-1	ISTAR INC TERM LOAN B				3.B FE	6,022,559	99.7500	6,015,021	6,030,096	6,028,425		2,385			2.853	2.897	N/A	12,428	174,064	06/20/2018	06/20/2023
48240@-AC-1	K2 INSURANCE SERVICES LLC 1ST LIEN TERM LOAN			2	4.B PL	9,458,470	100.3330	9,683,640	9,651,500	9,471,063		12,593			6.000	6.528	N/A	1,609	220,376	08/16/2021	07/01/2026
48240@-AD-9	K2 INSURANCE SERVICES LLC DELAYED DRAW TERM LOAN			2	4.B PL	5,247,000	100.3330	5,317,649	5,300,000	5,248,551		1,551			6.000	6.294	N/A	53,745		12/28/2021	07/01/2026
48244G-AB-5	KC CULINARTE INTERMEDIATE LLC SECOND LIEN				5.A FE	25,932,500	100.2010	25,984,624	25,932,500	25,932,500					8.750	8.911	N/A	6,303	2,300,609	08/24/2018	08/24/2026
48277#-AD-3	KWOR ACQUISITION INC SECOND LIEN TERM LOAN			2	5.B GI		0.0000								0.000	0.000	N/A		58,132	06/03/2019	12/03/2026
48283*-AB-3	KABAFUSION HOLDINGS LLC SECOND LIEN TERM LOAN				5.B GI	11,475,000	100.8260	11,569,784	11,475,000	11,475,000					9.000	9.101	N/A	5,738	1,072,094	01/28/2019	01/28/2026
50168E-AN-2	LABL Inc 1L TERM B LOAN				4.C FE	4,826,500	99.7710	4,888,769	4,900,000	4,826,500					0.000	0.251	N/A			10/25/2021	10/29/2028
50179J-AB-4	LBM ACQUISITION LLC DELAYED DRAW TERM LOAN				4.C FE	9,218,639	99.0630	9,217,928	9,305,164	9,225,372		6,733			4.500	4.627	N/A	952	184,055	07/01/2021	12/17/2027
50219N-AL-5	LSCS HOLDINGS INC 2ND LIEN TERM LOAN			2	5.B FE	71,104,688	98.5000	71,104,688	72,187,500	71,105,703		1,015			8.500	8.855	N/A	187,487	1,082,813	12/21/2021	12/17/2029
50245D-AE-1	LW BUYER LLC 1ST LIEN TERM LOAN				4.C	27,126,169	99.5000	27,163,500	27,300,000	27,200,354		31,158			5.104	5.296	N/A	3,871	1,296,805	07/11/2019	12/28/2024
51508P-AG-9	GOLDEN NUGGET INC TERM LOAN B				4.B FE	7,803,316	99.2840	7,758,482	7,814,426	7,808,852		2,824			3.250	3.354	N/A	884	255,754	10/11/2019	10/04/2023
53607*-AA-4	LINQUEST CORPORATION INITIAL TERM LOAN			2	5.A	19,950,000	100.3190	20,013,641	19,950,000	19,950,000					6.500	6.552	N/A	234,135	731,392	07/28/2021	07/28/2028
55282C-AE-6	MAG DS CORP 1ST LIEN TERM LOAN				4.C FE	31,690,584	93.2500	31,106,810	33,358,510	31,945,774		211,552			6.500	7.541	N/A	6,023	2,204,457	10/13/2020	04/01/2027
57778@-AA-6	MAXOR NAT PHARMACY SERVICES TERM LOAN				4.B PL		0.0000								0.000	0.000	N/A		271,071	11/22/2017	11/22/2023
58408#-AA-0	MEDEANALYTICS PARENT INC 1ST LIEN TERM LOAN			2	5.A	24,007,500	100.3620	24,839,595	24,750,000	24,131,241		101,826			7.500	8.212	N/A	5,156	2,310,000	10/09/2020	10/09/2026
58503U-AC-7	MEDLINE BORROWER LP 1L TERM B LOAN				4.A FE	14,276,787	99.8960	14,335,047	14,350,000	14,277,851		1,063			3.750	3.916	N/A	1,495	84,182	09/30/2021	10/21/2028
62971@-AB-9	NV PERRICONE LLC TERM LOAN B				6. *		0.0000								0.000	0.000	N/A		441,912	03/01/2016	06/05/2020
63937Y-AE-1	NAVISTAR INC TRANCHE B TERM LOAN				3.B FE		0.0000								0.000	0.000	N/A		46,875	11/10/2017	11/06/2024
63939#-AA-8	NAVICURE INC SECOND LIEN			2	5.B GI	46,400,000	99.8710	46,340,144	46,400,000	46,400,000					7.853	7.982	N/A	10,121	3,704,489	10/22/2019	10/22/2027
64072U-AH-5	NEPTUNE FINCO CORP TERM LOAN B				3.C FE	3,339,716	98.5940	3,312,065	3,359,304	3,346,332		3,068			2.360	2.507	N/A	3,743	80,159	08/21/2019	01/15/2026
65187P-AE-2	NEWPORT GROUP HOLDINGS II INC 2ND LIEN TERM LOAN				5.B GI	20,331,080	99.5990	20,662,809	20,746,000	20,468,446		46,011			7.724	8.141	N/A	4,451	1,616,126	09/21/2018	09/13/2026
65336R-AW-8	NEXSTAR MEDIA INC TERM LOAN B				3.B FE	5,655,570	99.7320	5,678,868	5,694,122	5,667,233		5,688			2.599	2.763	N/A	12,745	154,777	06/20/2019	06/19/2026
65409Y-BE-4	NIELSEN FINANCE LLC TERM B4				3.A FE	6,360,254	99.8890	6,338,698	6,345,748	6,349,775		(2,384)			2.102	2.101	N/A	8,522	135,364	02/07/2018	10/04/2023
67052*-AA-4	ATLAS INTERMEDIATE III LLC 1ST LIEN TERM LOAN				4.C	26,431,600	100.5440	27,187,098	27,040,000	26,670,804		95,232			6.500	7.017	N/A	156,231	1,782,011	04/29/2019	04/29/2025
67052*-AC-0	ATLAS INTERMEDIATE III LLC 2021 INCREMENTAL TERM LOAN			2	4.C	10,072,508	100.5850	10,364,636	10,304,356	10,109,965		37,458			6.500	7.197	N/A	59,536	463,624	03/31/2021	04/29/2025
67052*-AD-8	ATLAS INTERMEDIATE III LLC 2021 DELAYED DRAW TERM LOAN			2	4.C	9,276,706	100.5850	9,522,762	9,467,378	9,300,682		23,976			6.500	7.054	N/A	44,743	290,644	12/23/2021	04/29/2025
67102@-AA-2	OSC INVESTORS INC REVOLVER				4.C Z		0.0000								0.000	0.000	N/A		54,856	08/30/2019	08/30/2025
67102@-AB-0	OSC INVESTORS INC TERM LOAN A				4.C	19,794,375	100.5440	20,103,087	19,994,318	19,864,002		30,997			6.500	6.760	N/A	3,610	1,317,681	08/30/2019	08/30/2025
67102@-AC-8	OSC INVESTORS INC DELAYED DRAW				4.C PL	6,818,182	99.4660	6,781,773	6,818,182	6,818,182					6.500	6.558	N/A	1,231	233,145	08/19/2021	08/30/2025
67102@-AD-6	OSC INVESTORS INC TERM LOAN				4.C IF	5,894,318	100.5440	5,926,383	5,894,318	5,894,318					6.500	6.558	N/A	1,064	260,792	08/19/2021	08/30/2025
67102@-AE-4	OSC INVESTORS INC Incremental DDTL				4.C IF	4,520,455	100.5440	4,545,046	4,520,455	4,520,455					6.500	6.497	N/A	8,978	71,323	11/18/2021	08/30/2025
67114A-AB-5	OCM SYSTEM ONE BUYER CTB LLC TERM LOAN				4.C FE	16,402,064	99.7500	16,435,532	16,476,724	16,409,347		7,283			4.750	4.855	N/A	2,174	660,882	06/10/2021	03/02/2028
67577B-AB-3	OCTO CONSULTING GROUP LLC TERM LOAN				4.C	20,829,829	100.6310	21,115,467	20,983,064	20,872,281		29,086			5.750	5.996	N/A	3,351	1,225,839	12/11/2020	04/30/2025
68158@-AA-3	OLYMPIC BUYER INC TERM LOAN				4.C	28,633,797	100.2950	28,718,267	28,633,797	28,633,797					5.000	5.052	N/A	7,964	1,255,591	12/09/2021	06/30/2028
68621X-AE-3	ORGANON & CO 1L TERM B LOAN				3.B FE	9,093,767	100.0420	9,114,449	9,110,650	9,093,163		(605)			3.500	3.599	N/A	26,573	121,523	04/09/2021	06/02/2028
69012B-AB-2	OUTPUT SERVICES GROUP INC TERM B LOAN				5.B FE	15,388,936	85.0000	13,129,705	15,446,711	15,422,190		10,026			5.500	5.613	N/A	94,397	870,808	11/19/2019	03/27/2024

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
69338C-AH-4	PG & E Corp TERM EXIT LOAN				3.C FE		0.0000								0.000	0.000	N/A		87,526	06/18/2020	06/23/2025
69374N-AC-6	PVHC HOLDING CORP INITIAL TERM LOAN				4.C	17,039,126	92.5000	15,840,394	17,124,750	17,085,334		14,815			5.750	5.894	N/A	2,735	998,349	08/21/2018	08/03/2024
71360H-AF-4	PERATON CORP SECOND LIEN TERM LOAN			2	5.A FE	46,802,500	100.7500	48,611,875	48,250,000	46,917,602		115,102			9.000	9.723	N/A	289,500	3,739,375	01/29/2021	02/01/2029
71677H-AL-9	PETSMART LLC TERM B LOAN				4.A FE	3,258,833	100.1250	3,295,865	3,291,750	3,262,313		3,480			4.500	4.758	N/A	26,609	102,044	01/29/2021	02/12/2028
72431H-AB-6	PLY GEM MIDCO INC TERM B LOAN				4.A FE		0.0000								0.000	0.000	N/A		36,469	04/01/2018	04/12/2025
72431H-AD-2	PLY GEM MIDCO INC 1L TERM B LOAN				4.A FE	7,216,338	99.7750	7,222,759	7,239,047	7,217,433		1,095			3.750	3.888	N/A	12,819	184,049	04/15/2021	04/12/2028
72584D-AE-4	KFC HOLDING CO TERM B LOAN				3.A FE		0.0000								0.000	0.000	N/A		14,115	04/18/2018	04/03/2025
72584D-AF-1	KFC HOLDING CO 1L REFINANCED TERM B LOAN				2.C FE	5,554,503	99.6670	5,585,003	5,603,681	5,559,218		4,715			1.854	2.024	N/A	3,463	80,502	03/15/2021	03/15/2028
72820@-AC-9	PLAZE INC SECOND LIEN TERM LOAN			2	5.B GI	55,343,750	99.7690	55,215,906	55,343,750	55,343,750					8.500	8.652	N/A	248,278	3,738,009	07/07/2021	07/07/2028
73180*-AA-7	POLYTEK BUYER INC TERM LOAN				5.B GI	24,328,990	100.2960	24,497,891	24,425,591	24,377,124		16,120			5.750	5.871	N/A	3,901	1,429,962	07/12/2019	09/20/2024
74101Y-AD-0	PRESIDIO INC TERM LOAN B				4.B FE		0.0000								0.000	0.000	N/A	547	28	01/15/2020	01/22/2027
74275Y-AB-4	PROAMPAC PG BORROWER LLC SENIOR SECURED SECOND LIEN			2	5.B GI	37,442,000	100.4250	38,764,050	38,600,000	37,553,093		108,051			8.750	9.257	N/A	150,111	3,424,410	12/15/2020	12/15/2028
74276@-AA-8	PRISM BIDCO INC INITIAL TERM LOAN			1	4.C	23,886,250	100.7920	24,820,030	24,625,000	24,038,883		102,795			8.000	8.732	N/A	5,472	1,997,361	06/25/2020	06/22/2026
74276@-AB-6	PRISM BIDCO INC 2021 FIRST AMENDMENT TERM LOAN			2	4.C	4,777,990	100.5850	4,904,022	4,875,500	4,787,695		9,705			6.750	7.222	N/A	914	243,166	04/09/2021	04/09/2027
74355#-AA-0	PROSCI INC TERM LOAN				4.C Z	27,472,500	100.4190	27,866,273	27,750,000	27,480,561		8,061			5.750	6.026	N/A	4,432	569,349	10/27/2021	10/21/2026
74736H-AD-0	Q HOLDING COMPANY TERM B LOAN				4.C FE	29,919,758	100.6670	30,637,016	30,434,021	30,286,181		72,149			6.000	6.322	N/A	5,072	1,851,403	01/09/2017	12/31/2023
75655*-AB-6	RED DAWN SEI BUYER INC AMENDMENT 2 TERM LOAN			2	5.B GI	13,572,000	101.5930	14,141,746	13,920,000	13,613,655		41,655			9.500	10.191	N/A	3,673	1,241,587	01/27/2021	11/22/2026
76114#-AA-7	SIERRA ENTERPRISES LLC SECOND LIEN TERM LOAN				5.B GI	42,750,000	100.7380	43,065,495	42,750,000	42,750,000					9.250	9.430	N/A	10,984	4,084,297	06/18/2018	11/10/2025
76118E-AE-8	RESONETICS LLC FIRST LIEN TERM LOAN				4.C FE	26,797,838	100.2540	27,000,909	26,932,500	26,808,234		10,396			4.750	4.863	N/A	227,430	632,540	05/04/2021	04/28/2028
76155*-AC-7	REVSPRING INC 2ND LIEN INITIAL TERM LOAN				5.B GI	53,760,630	97.0490	52,174,154	53,760,630	53,760,630					9.250	9.361	N/A	13,814	5,041,926	10/11/2018	10/11/2026
76155*-AD-5	REVSPRING INC INITIAL TERM LOAN				4.B	4,850,000	100.3750	4,868,188	4,850,000	4,850,000					4.474	4.500	N/A	603	212,159	10/19/2018	10/11/2025
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING 1L TERM B LOAN				4.A FE	7,344,593	99.6880	7,358,433	7,381,500	7,345,079		487			4.000	4.176	N/A	820	72,175	09/17/2021	09/24/2028
78437#-AA-3	SJ ELECTRO SYSTEMS INC SECOND LIEN TERM LOAN			2	5.B GI	18,287,500	101.6740	18,593,633	18,287,500	18,287,500					9.500	9.608	N/A	357,114	964,158	06/17/2021	06/17/2028
78438*-AA-6	SJ ELECTRO SYSTEMS INC SECOND LIEN DELAYED DRAW			2	5.B GI	7,694,466	102.5830	7,972,943	7,772,188	7,695,782		1,317			9.500	9.871	N/A	40,055	99,775	11/30/2021	06/17/2028
78466Y-AN-8	SRS DISTRIBUTION INC 1L TERM B LOAN				4.C FE		0.0000								0.000	0.000	N/A	5,888		05/20/2021	06/02/2028
79379#-AA-1	SAKO AND PRTNRS LOWER HLDGS TERM LOAN				5.B GI	18,335,495	100.3240	18,413,713	18,354,245	18,341,074		5,579			5.500	5.564	N/A	66,665	985,953	11/06/2020	03/12/2024
79379#-AC-7	SAKO AND PRTNRS LOWER HLDGS FIRST AMENDMENT DELAYED DRAW				5.A Z		0.0000								0.000	0.000	N/A		53,854	01/31/2020	03/12/2024
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL TERM B5 LOAN				4.A FE	8,503,847	99.5500	8,552,032	8,590,690	8,541,595		17,722			2.854	3.141	N/A	681	257,116	09/19/2019	08/14/2024
816194-AV-6	SELECT MEDICAL CORPORATION TERM B LOAN				3.C FE	4,830,415	99.1560	4,778,085	4,818,746	4,823,859		(1,466)			2.354	2.362	N/A	315	117,701	03/06/2018	03/06/2025
82630#-AA-0	SIERRA ENTERPRISES LLC SECOND LIEN TERM LOAN			2	5.B GI	19,000,000	102.4820	19,471,580	19,000,000	19,000,000					10.000	10.210	N/A	5,278	1,129,444	09/16/2021	11/10/2025
829229-AQ-6	SINCLAIR TELEVISION GROU TRANCHE B TERM LOAN				3.C FE		0.0000								0.000	0.000	N/A		(3,661)	08/31/2017	01/03/2024
83174*-AF-3	SMILE BRANDS INC SR SECURED SECOND LIEN NOTES			2	5.B GI	19,983,256	101.6220	20,307,385	19,983,256	19,983,256					9.250	9.352	N/A	256,729	772,131	08/12/2021	04/12/2026
83415Y-AC-4	SOLARAY LLC TERM LOAN				3.C PL	28,214,735	100.9290	28,508,236	28,245,832	28,234,002		5,630			6.500	6.577	N/A	256,497	2,074,069	12/04/2017	09/09/2023
83415Y-AD-2	SOLARAY LLC DELAYED DRAW TERM LOAN				3.C PL	4,696,667	100.9330	4,740,487	4,696,667	4,696,667					6.500	6.648	N/A	848	335,225	08/28/2017	09/09/2023
83415Y-AE-0	SOLARAY LLC ADDTL DELAYED DRAW TERM LOAN				3.C PL	7,216,137	100.9290	7,319,774	7,252,399	7,239,177		7,695			6.500	6.674	N/A	18,028	518,870	10/17/2019	09/09/2023
83417#-AA-7	SOLARAY LLC FIFTH AMENDMENT TERM LOAN			2	4.C Z	6,649,123	100.4160	6,676,783	6,649,123	6,649,123					6.500	6.535	N/A	77,034	100,000	10/29/2021	09/09/2023
84755@-AA-7	SPECIALTY PHARMA III INC TERM LOAN				4.C FE	37,525,950	100.3370	38,032,740	37,905,000	37,559,508		33,558			5.000	5.225	N/A	5,265	1,471,388	04/08/2021	04/01/2028
84762N-BP-5	SPECTRUM BRANDS INC 1L TERM B LOAN				3.A FE	990,019	99.5000	987,538	992,500	990,153		134			2.500	2.585	N/A	69	19,988	02/19/2021	03/03/2028
86277*-AB-1	STRATEGIC PARTNERS VIII LP CLASS A Term Loan				1.F PL	75,000,000	100.1800	75,135,000	75,000,000	75,000,000					2.601	2.615	N/A	16,258	1,295,527	06/14/2021	03/10/2025
86614D-AH-1	SUMMIT MATERIALS LLC TERM LOAN B				3.A FE	7,576,765	99.9000	7,694,061	7,701,763	7,637,675		21,005			2.104	2.409	N/A	450	164,662	12/18/2018	11/22/2024
87253J-AC-3	TJC SPARTECH ACQUISITION CORP FIRST LIEN TERM LOAN			2	4.B FE	29,625,750	99.7500	29,850,188	29,925,000	29,646,553		20,803			5.500	5.709	N/A	114,297	946,378	05/14/2021	05/06/2028
87651#-AA-3	TAS ENVIRONMENTAL SERVICES LP TERM LOAN				4.C	21,630,320	100.6320	21,767,024	21,630,320	21,630,320					6.750	6.845	N/A	4,056	1,480,325	12/24/2019	05/02/2025
87876G-AF-9	TECTA AMERICA CORP FIRST LIEN TERM LOAN				4.C FE	24,626,250	100.0000	24,875,000	24,875,000	24,646,537		20,287			5.000	5.224	N/A	3,455	856,806	04/27/2021	04/09/2028
88037H-AG-9	TENNECO INC 1L TERM B LOAN				3.C FE	4,780,474	98.3750	4,771,188	4,850,000	4,791,005		10,530			3.104	3.520	N/A	418	119,699	03/03/2021	10/01/2025
88366M-AC-8	THERMOSTAT PURCHASER III INC TERM LOAN			2	4.C Z	16,926,434	99.7500	16,964,963	17,007,481	16,929,578		3,144			5.250	5.390	N/A	4,844	284,793	12/01/2021	08/31/2028
89364M-BQ-6	TRANSDIGM INC TERM LOAN E REFINANCED				4.A FE	8,054,370	98.4250	7,953,939	8,081,218	8,063,286		4,858			2.354	2.465	N/A	528	192,777	02/06/2020	05/30/2025
89364M-BR-4	TRANSDIGM INC TERM LOAN F REFINANCE				4.A FE	1,866,882	98.5460	1,839,728	1,866,882	1,866,882					2.354	2.400	N/A	122	44,535	02/06/2020	12/09/2025
89364M-BS-2	TRANSDIGM INC TERM LOAN G REFINANCE				4.A FE	7,302,808	98.7840	7,195,631	7,284,200	7,295,080		(3,980)			2.354	2.339	N/A	476	174,003	02/06/2020	08/22/2024
902518-AA-3	TYTO ATHENE LLC 1ST LIEN TERM LOAN				2.C PL	40,806,343	100.5020	41,425,445	41,218,528	40,828,182		21,839			6.250	6.479	N/A	14,330	1,298,978	10/18/2021	04/01/2028
90351J-AF-1	UBER TECHNOLOGIES INC 1L TERM B LOAN				4.A FE	4,944,320	99.9380	4,944,688	4,947,781	4,933,927		(10,394)			3.604	3.443	N/A	495	142,309	03/18/2021	02/25/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
90351J-AG-9	UBER TECHNOLOGIES INC 1L TERM B LOAN				4.A FE	9,897,436	99.9530	9,892,794	9,897,436	9,897,436					3.604	3.535	N/A	991	298,596	02/19/2021	04/04/2025
90375*-AH-1	US ORAL SURGERY MGT HOLDCO LLC TERM LOAN			2	3.A PL	16,464,000	100.5020	16,884,336	16,800,000	16,468,949		4,949			6.250	6.707	N/A	128,333		11/18/2021	11/18/2027
90375*-AJ-7	US ORAL SURGERY MGT HOLDCO LLC DELAYED DRAW LOAN			2	3.A PL	580,219	100.5020	589,022	586,080	580,221		1			6.250	6.505	N/A	102	5,861	12/31/2021	11/18/2027
90377#-AA-0	US INFRA SVCS BUYER LLC DELAYED DRAW TERM LOAN			2	5.B GI	1,960,031	100.2790	2,005,611	2,000,031	1,965,058		4,066			7.500	8.059	N/A	22,889	88,561	08/17/2021	04/13/2026
90377#-AB-8	US INFRA SVCS BUYER LLC 1ST LIEN TERM LOAN			2	5.B GI	13,876,188	100.2790	14,198,880	14,159,375	13,943,348		39,594			7.500	7.995	N/A	195,178	877,094	04/13/2020	04/13/2026
90377#-AC-6	US INFRA SVCS BUYER LLC REVOLVER				5.B GI	1,673,750	100.2790	1,692,208	1,687,500	1,675,669		1,368			7.500	7.764	N/A	19,414	29,954	12/10/2021	04/13/2026
90932R-AJ-3	UNITED AIRLINES INC 1L TERM B LOAN				3.B FE	9,282,853	100.0970	9,338,568	9,329,500	9,284,659		1,806			4.500	4.679	N/A	45,481	240,047	04/14/2021	04/21/2028
91678H-AE-2	UPSTREAM NEWCO INC SECOND LIEN TERM LOAN				5.B FE	40,602,375	97.4300	39,958,479	41,012,500	40,679,467		38,865			8.604	8.935	N/A	9,802	3,577,235	12/02/2019	11/20/2027
917468-AA-4	UROLOGY MANAGEMENT HOLDINGS 2021 ADDITIONAL INCREMENTAL TL			2	4.C Z	5,099,766	100.5020	5,125,367	5,099,766	5,099,766					6.250	6.299	N/A	885	151,576	11/05/2021	06/15/2026
917468-AB-2	UROLOGY MANAGEMENT HOLDINGS AMENDMENT NO 4 DDTL			2	4.C Z	30,000,000	100.3330	30,099,900	30,000,000	30,000,000					6.250	6.299	N/A	5,208	366,667	11/05/2021	06/15/2026
917468-AC-0	UROLOGY MANAGEMENT HOLDINGS AMENDMENT NO 5 2021 DDTL			2	4.C Z	4,235,781	100.5020	4,257,045	4,235,781	4,235,781					6.250	6.290	N/A	888	9,906	12/30/2021	06/15/2026
91834B-AC-0	VS PROFESSIONAL TRAINING ACQ TERM LOAN				2.B PL	12,709,494	100.5920	12,913,873	12,837,873	12,744,814		16,453			5.750	5.967	N/A	45,297	799,331	09/30/2019	09/30/2026
91916F-AD-0	VALIDITY ORIGINAL TERM LOAN				2.C PL	12,723,198	100.6270	13,015,543	12,934,444	12,804,564		33,880			4.854	5.228	N/A	1,744	626,186	02/05/2021	05/30/2025
91917@-AA-7	VALICOR PPC INTERMEDIATE II LL SECOND LIEN TERM LOAN				5.B GI	33,048,000	97.9820	32,381,091	33,048,000	33,048,000					9.566	9.678	N/A	333,699	3,255,270	09/16/2019	01/24/2027
91917L-AB-0	VALICOR PPC INTERMEDIATE II LL REVOLVER				4.C PL	4,107,671	99.4660	4,147,732	4,170,000	4,131,516		13,368			5.554	5.979	N/A	30,911	173,293	12/23/2021	07/24/2024
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL DELAYED DRAW TERM LOAN				4.C PL	3,841,722	99.4660	3,879,398	3,900,225	3,859,538		7,668			5.500	5.726	N/A	8,938	217,375	09/16/2019	07/24/2026
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL TERM LOAN				4.C PL	23,280,000	100.5740	23,413,627	23,280,000	23,280,000					5.500	5.537	N/A	228,177	1,074,113	07/24/2019	07/24/2026
92539*-AA-5	VESSCO MIDCO HOLDINGS LLC SECOND LIEN TERM LOAN			2	5.B GI	32,709,863	101.7580	34,138,361	33,548,577	32,806,617		84,942			10.500	11.009	N/A	9,651	3,522,601	11/02/2020	11/02/2027
92539*-AB-3	VESSCO MIDCO HOLDINGS LLC DELAYED DRAW TERM LOAN			2	5.B GI	5,283,216	101.7580	5,513,944	5,418,684	5,290,958		7,742			10.500	11.044	N/A	1,559	309,756	08/05/2021	11/02/2027
92747#-AA-9	VINTAGE VIII TL 1L 72026 TERM LOAN CLASS A				1.G PL	75,000,000	99.6300	74,722,500	75,000,000	75,000,000					2.838	2.848	N/A	5,912	1,057,271	08/10/2021	07/16/2026
92984@-AA-3	WLHC INC TERM A LOAN				4.C	22,477,206	100.5850	22,608,698	22,477,206	22,477,206					6.250	6.299	N/A	3,902	1,239,974	03/16/2021	03/16/2027
94184@-AA-7	RCD ACQUISITION LLC 1ST LIEN TERM LOAN			2	5.A	14,697,782	100.5270	14,775,240	14,697,782	14,697,782					8.500	8.591	N/A	3,470	1,244,738	04/23/2021	04/23/2026
97381J-AE-3	WINDSTREAM SERVICES LLC TERM B-EXIT				4.B FE	2,352,635	100.1880	2,466,856	2,462,239	2,367,951		12,468			7.250	8.332	N/A	496	185,393	08/11/2020	09/21/2027
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TERM B LOAN				3.A FE		0.0000								0.000	0.000	N/A		2,681	06/01/2018	05/30/2025
98919X-AB-7	ZAYO GROUP HOLDINGS INC TERM LOAN				4.B FE	8,077,438	98.5210	8,033,334	8,153,947	8,093,386		10,448			3.104	3.326	N/A	703	230,834	02/18/2021	03/09/2027
C8000C-AG-8	CLARIOS INTERNATIONAL INC 1L REFINANCED TERM B LOAN				4.B FE	11,623,780	99.2500	12,587,142	12,682,259	11,762,610		138,830			3.354	5.246	N/A	1,182	354,742	03/05/2021	04/30/2026
F6628D-AL-8	ALTICE FRANCE HOLDING SA TERM LOAN B12				4.B FE	6,252,045	98.8330	6,277,046	6,351,145	6,284,010		14,676			3.811	4.167	N/A	52,446	205,461	08/22/2019	01/31/2026
F6628D-AM-6	ALTICE FRANCE HOLDING SA TERM LOAN B13				4.B FE	950,436	99.4170	949,435	955,005	951,675		634			4.154	4.318	N/A	5,180	43,853	08/22/2019	08/14/2026
G7739#-AA-0	SLF VL REL 1L 112031 CLASS A REVOLVER				1.G PL	31,615,385	100.0000	31,615,385	31,615,385	31,615,385					2.874	2.883	N/A	181,962	331,951	12/23/2021	12/27/2031
G7740*-AA-1	SLF VL REL 1L 112031 CLASS A Revolver				1.G PL	26,134,615	100.0000	26,134,615	26,134,615	26,134,615					2.874	2.883	N/A	148,495	345,642	12/23/2021	12/27/2031
L5000D-AD-9	ICON LUXEMBOURG SARL TERM B LOAN (US)				3.A FE	3,455,198	99.9580	3,471,113	3,472,561	3,455,840		642			2.750	2.881	N/A	796	49,006	06/16/2021	06/16/2028
L7574*-AA-6	PATRIOT ACQUISITION TOPCO SRL 1ST LIEN TERM LOAN			2	4.C	9,740,960	100.7510	10,065,759	9,990,728	9,765,378		24,418			7.750	8.296	N/A	137,991	601,990	01/28/2021	01/29/2028
L7574*-AB-4	PATRIOT ACQUISITION TOPCO SRL 1ST LIEN DELAYED DRAW			2	4.C	23,621,829	100.7510	24,409,465	24,227,517	23,681,042		59,214			7.750	8.296	N/A	334,629	1,459,827	01/28/2021	01/29/2028
N2611U-AF-2	DIAMOND BC BV 1L TERM B LOAN				4.B FE		0.0000								0.000	0.000	N/A	11,822		09/15/2021	09/29/2028
P2121Y-AN-8	CARNIVAL CORPORATION TERM LOAN B FACILITY				3.C FE	2,870,872	98.6250	2,838,512	2,878,086	2,871,206		334			3.750	3.892	N/A	600	41,972	05/26/2021	06/30/2025
P2121Y-AS-7	CARNIVAL CORPORATION 1L TERM B LOAN				3.C FE	9,701,250	98.7500	9,628,125	9,750,000	9,701,138		(112)			4.000	4.163	N/A	2,167	71,500	10/07/2021	10/18/2028
49387T-AW-6	AEROSOLS DANVILLE INC TERM LOAN B		A		4.B FE	3,849,905	97.0830	3,748,386	3,861,000	3,850,506		600			4.250	4.394	N/A	456	106,694	01/26/2021	12/22/2026
C0094#-AA-8	9760229 CANADA INC CANADA TERM LOAN NOTE		A		5.A	1,654,073	100.3610	1,660,044	1,654,073	1,654,073					7.500	7.570	N/A	345	139,727	06/13/2016	06/13/2023
C0102M-AP-0	AIR CANADA 1L TERM B LOAN		A		3.C FE	6,583,500	99.6040	6,623,679	6,650,000	6,585,511		2,011			4.250	4.506	N/A	39,253	67,717	07/27/2021	08/11/2028
C3300T-AC-8	ATX CANADA ACQUISITIONCO INC TERM LOAN		A		6. *		0.0000								0.000	0.000	N/A		635,854	03/01/2016	12/31/2023
C3300T-AF-1	ATX NETWORKS TORONTO CORP TERM LOAN		A		4.C IF	17,037,669	92.5000	15,759,844	17,037,669	17,037,669					8.500	8.651	N/A	124,706	358,373	12/01/2021	09/01/2026
C6448H-AC-0	DECOLIN INC INITIAL TERM LOAN		A		4.C	7,304,199	99.0000	7,267,494	7,340,903	7,327,166		6,381			5.250	5.408	N/A	1,071	411,549	02/12/2018	12/27/2023
C6901L-AH-0	1011778 BC UNLIMITED LIABILITY TERM B4 FKA TERM B-3 LOAN		A		3.A FE	5,261,523	98.6670	5,205,628	5,275,972	5,267,926		1,563			1.854	1.894	N/A	272	105,735	07/26/2017	11/19/2026
02376C-BJ-3	AMERICAN AIRLINES INC 1L TERM LOAN		C		3.B FE	3,636,388	103.5250	3,830,425	3,700,000	3,639,800		3,413			5.500	5.931	N/A	41,876	83,661	03/10/2021	04/20/2028
21850#-AA-1	CORDEVIGO US BIDCO LLC SECOND LIEN LOAN		D		6. *	25,438,790	80.4000	20,867,065	25,954,061	20,867,065	3,309,392	64,635			0.000	0.251	N/A			05/29/2020	06/28/2024
G1262#-AA-8	BIG BUS TOURS BIDCO LIMITED FACILITY B1		D		6. *	17,561,263	65.5000	17,561,263	26,811,088	17,561,263			9,249,825		0.000	23.652	N/A			10/30/2020	03/18/2024

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
C8665@-AA-2	COUNTRY FRESH HOLDINGS LLC SECOND LIEN TERM LOAN				6. *		0.0000		4,409,550						9.500	0.000	N/A			09/30/2019	04/29/2024
G5080A-AF-9	JAZZ PHARMACEUTICALS PLC 1L TERM B LOAN		D		3.C FE	14,078,002	100.3660	14,179,475	14,127,753	14,079,448		1,446			4.000	4.152	N/A	1,570	344,760	04/22/2021	05/05/2028
G6845*-AA-7	PACIFIC BC TOPCO 5 LIMITED FACILITY B4 LOAN		D		5.A	24,812,500	99.5000	24,875,000	25,000,000	24,881,420		26,123			4.906	5.035	N/A	279,340	1,262,541	01/22/2019	01/09/2026
G7124*-AA-7	PLATFORM BIDCO LIMITED SECOND LIEN TERM LOAN		B	2	4.B Z	47,794,680	105.0000	51,457,051	49,006,715	47,555,079		18,667		(258,267)	8.050	8.434	N/A	951,121	10,800	10/05/2021	09/30/2029
G9350#-AA-4	VALEO F1 COMPANY LIMITED SECOND LIEN		B		5.B GI		0.0000								0.000	0.000	N/A		788,616	08/25/2017	08/25/2028
G9368P-BC-7	VIRGIN MEDIA INVESTMENT HOLDIN TERM LOAN N formerly K		D		3.C FE	5,486,250	98.9310	5,441,183	5,500,000	5,492,426		1,710			2.610	2.696	N/A	6,778	145,199	11/10/2017	01/31/2026
L2000D-AD-6	CONNECT FINCO SARL TERM LOAN B		D		4.A FE	11,681,938	99.9380	11,782,631	11,790,000	11,696,286		14,348			4.500	4.785	N/A	1,474	531,216	01/25/2021	12/12/2026
L2968E-AE-2	ENDO LUXEMBOURG FINANCE COMPAN 1L TERM B LOAN		D		4.C FE	2,702,081	97.1460	2,651,473	2,729,375	2,703,810		1,729			5.750	6.051	N/A	436	117,486	03/11/2021	03/25/2028
L5000D-AC-1	ICON LUXEMBOURG SARL TERM B LOAN (Lux)		D		3.A FE	13,867,908	99.9580	13,931,784	13,937,596	13,870,484		2,576			2.750	2.881	N/A	3,194	196,694	06/16/2021	06/16/2028
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						3,955,645,516	XXX	3,983,953,931	4,036,294,329	3,944,918,058	539,283	4,092,688	31,569,822	(258,267)	XXX	XXX	XXX	14,365,534	203,064,884	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						3,955,645,516	XXX	3,983,953,931	4,036,294,329	3,944,918,058	539,283	4,092,688	31,569,822	(258,267)	XXX	XXX	XXX	14,365,534	203,064,884	XXX	XXX
7699999. Total - Issuer Obligations						139,707,801,576	XXX	148,041,431,313	137,409,247,051	139,342,151,286	(28,483,492)	(142,383,999)		(440,608,839)	XXX	XXX	XXX	1,187,881,925	4,330,634,465	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						16,800,451,806	XXX	16,959,813,325	16,374,503,265	16,769,334,979		(17,059,516)			XXX	XXX	XXX	38,123,719	393,928,244	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						5,275,296,129	XXX	5,188,841,176	4,858,629,814	5,128,168,784	(126,898)	(55,714,353)			XXX	XXX	XXX	15,464,195	175,821,710	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						13,745,387,798	XXX	13,888,198,470	13,736,467,316	13,737,962,110		(4,519,338)	360,253		XXX	XXX	XXX	32,767,287	206,860,651	XXX	XXX
8099999. Total - SVO Identified Funds						199,932,212	XXX	198,753,496		198,753,496	(1,178,716)				XXX	XXX	XXX		384,559	XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						3,955,645,516	XXX	3,983,953,931	4,036,294,329	3,944,918,058	539,283	4,092,688	31,569,822	(258,267)	XXX	XXX	XXX	14,365,534	203,064,884	XXX	XXX
8399999 - Total Bonds						179,684,515,037	XXX	188,260,991,711	176,415,141,775	179,121,288,713	(29,249,823)	(215,584,518)	31,930,075	(440,867,106)	XXX	XXX	XXX	1,288,602,660	5,310,694,513	XXX	XXX

1.

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

1A	1A ...$	35,963,658,007	1B ...$	1,558,609,089	1C ...$	4,251,663,424	1D ...$	6,261,242,402	1E ...$	9,279,039,595	1F ...$	18,706,352,348	1G ...$	19,173,174,962	
1B	2A ...$	23,735,747,893	2B ...$	29,352,424,195	2C ...$	15,652,311,906									
1C	3A ...$	2,832,380,129	3B ...$	2,152,098,416	3C ...$	2,534,393,419									
1D	4A ...$	1,358,833,062	4B ...$	1,933,199,909	4C ...$	1,527,547,745									
1E	5A ...$	465,586,910	5B ...$	2,175,031,977	5C ...$	25,878,588									
1F	6 ...$	182,114,737													